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February 28, 2023

	Shares	Value
COMMON STOCKS [†] - 13.3%		
Financial - 2.9%	100.010	* 4 500 000
TPG Pace Beneficial II Corp. ^{*,1} MSD Acquisition Corp. — Class A ^{*,1}	160,210 116,869	\$ 1,590,886
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	107,300	1,191,479 1,091,338
Convers Park III Acquisition Corp. — Class A ^{+,1}	99,600	1,001,976
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	98,300	992,830
Waverley Capital Acquisition Corp. 1 — Class A ^{*,1}	93,900	952,146
Blue Whale Acquisition Corp. I — Class A ^{*,1}	57,300	566,124
SVB Financial Group ^{*,2}	1,645	473,941
Arch Capital Group Ltd.*	6,043	423,010
Capital One Financial Corp. ²	3,842	419,085
Everest Re Group Ltd. ²	1,091	418,911
Cincinnati Financial Corp. ²	3,426	413,518
Bank of New York Mellon Corp. ²	8,115	412,891
American Express Co. ²	2,358	410,268
Citigroup, Inc. ²	8,086	409,879
CBRE Group, Inc. — Class A ^{*,2}	4,783	407,225
State Street Corp. ²	4,591	407,130
Truist Financial Corp. ²	8,619	404,662
Welltower, Inc. REIT ²	5,440	403,213
Progressive Corp. ²	2,804	402,430
Franklin Resources, Inc. ² U.S. Bancorp ²	13,645 8,414	402,118 401,600
Fifth Third Bancorp ²	11,030	400,389
Wells Fargo & Co. ²	8,536	399,229
Discover Financial Services ²	3,523	394,576
JPMorgan Chase & Co. ²	2,745	393,496
Northern Trust Corp. ²	4,129	393,370
Loews Corp. ²	6,424	392,442
Morgan Stanley ²	4,055	391,307
UDR, Inc. REIT ²	9,092	389,501
Ventas, Inc. REIT ²	7,985	388,470
Ameriprise Financial, Inc. ²	1,130	387,443
Zions Bancorp North America ²	7,636	386,534
Comerica, Inc. ²	5,499	385,480
Essex Property Trust, Inc. REIT ²	1,688	384,965
Prologis, Inc. REIT ²	3,118	384,761
Bank of America Corp. ²	11,203	384,263
Regions Financial Corp. ²	16,477	384,244 382,476
Visa, Inc. — Class A ² Huntington Bancshares, Inc. ²	1,739 24,937	382,476
First Republic Bank ²	3,100	381,331
Extra Space Storage, Inc. REIT ²	2,316	381,329
KeyCorp ²	20,825	380,889
Hartford Financial Services Group, Inc. ²	4,861	380,519
Citizens Financial Group, Inc. ²	9,112	380,517
Simon Property Group, Inc. REIT ²	3,108	379,456
Globe Life, Inc. ²	3,114	378,943
CME Group, Inc. — Class A ²	2,028	375,910
M&T Bank Corp. ²	2,396	372,075
PNC Financial Services Group, Inc. ²	2,355	371,902
Equinix, Inc. REIT ²	537	369,601
Mastercard, Inc. — Class A ²	1,040	369,502
Synchrony Financial ²	10,334	369,027
Principal Financial Group, Inc. ²	4,120	368,987
AvalonBay Communities, Inc. REIT ²	2,138	368,848
Cboe Global Markets, Inc. ²	2,917	368,038
Public Storage REIT ²	1,219	364,420
Alexandria Real Estate Equities, Inc. REIT ² Allstate Corp. ²	2,431 2,822	364,115 363,417
Lincoln National Corp. ²	11,448	363,417
	11,440	505,151

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Travelers Companies, Inc. ²	1,954	361,725
Equity Residential REIT ²	5,781	361,428
Berkshire Hathaway, Inc. — Class B ^{*,2}	1,184	361,333
Aon plc — Class A ²	1,187	360,907
MetLife, Inc. ²	5,026	360,515
Weyerhaeuser Co. REIT ²	11,523	360,094
Realty Income Corp. REIT ²	5,630	360,039
Federal Realty Investment Trust REIT ²	3,370	359,849
Mid-America Apartment Communities, Inc. REIT ²	2,245	359,424
Camden Property Trust REIT ²	3,127	358,855
Invitation Homes, Inc. REIT	11,478	358,802
VICI Properties, Inc. REIT ²	10,693	358,536
Prudential Financial, Inc. ²	3,579	357,900
Intercontinental Exchange, Inc. ²	3,511	357,420
Boston Properties, Inc. REIT ²	5,444	356,473
Goldman Sachs Group, Inc. ²	1,010	355,166
American International Group, Inc. ²	5,804	354,682
Arthur J Gallagher & Co. ²	1,891	354,279
Assurant, Inc. ²	2,781	354,272
Charles Schwab Corp. ²	4,546	354,224
Brown & Brown, Inc. ²	6,308	353,690
BlackRock, Inc. — Class A ²	513	353,678
Digital Realty Trust, Inc. REIT ²	3,391	353,444
Aflac, Inc. ²	5,186	353,426
Chubb Ltd.	1,669	352,192
Iron Mountain, Inc. REIT ²	6,668	351,737
Signature Bank ²	3,057	351,708
Invesco Ltd. ²	19,773	349,191
Willis Towers Watson plc ²	1,484	347,790
Regency Centers Corp. REIT ²	5,520	347,208
Raymond James Financial, Inc. ²	3,198	346,855
Host Hotels & Resorts, Inc. REIT ²	20,510	344,568
Kimco Realty Corp. REIT ²	16,713	344,455

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	Shares	Value
COMMON STOCKS [†] - 13.3% (continued)		
Financial - 2.9% (continued)		
Healthpeak Properties, Inc. REIT ²	14,310	\$ 344,299
Marsh & McLennan Companies, Inc. ²	2,121	343,899
T. Rowe Price Group, Inc. ²	3,028	339,984
Crown Castle, Inc. REIT ²	2,594	339,165
American Tower Corp. — Class A REIT ²	1,696	335,825
SBA Communications Corp. REIT ²	1,259	326,522
W R Berkley Corp. ²	4,932	326,449
Nasdaq, Inc. ²	5,741	321,841
Pershing Square Tontine Holdings, Ltd. — Class A ^{*,†††,1}	1,042,740	104
Sparta Systems ^{*,†††}	1,922	
Total Financial		42,447,551
Consumer, Non-cyclical - 2.7%	1 0 2 0	504 240
Align Technology, Inc. ^{*,2} Catalent, Inc. ^{*,2}	1,920	594,240
United Rentals, Inc. ²	8,108	553,128
	1,029	482,117
West Pharmaceutical Services, Inc. ²	1,517	480,934
GE HealthCare Technologies, Inc.*	6,169	468,844
Dentsply Sirona, Inc. ²	11,986	456,307
MarketAxess Holdings, Inc. ²	1,292	441,154
Lamb Weston Holdings, Inc. ²	4,240	426,713
FleetCor Technologies, Inc. ^{*,2} Bio-Rad Laboratories, Inc. — Class A ^{*,2}	1,977	424,640
	872	416,677
Global Payments, Inc. ² IDEXX Laboratories, Inc. ^{*,2}	3,706	415,813
	862	407,933
DaVita, Inc. ^{*,2}	4,878	401,264
Robert Half International, Inc. ²	4,969	400,601
Quanta Services, Inc. ²	2,449	395,269
Zoetis, Inc. ²	2,365	394,955
Edwards Lifesciences Corp. ^{*,2}	4,899	394,076
Hologic, Inc. ^{*,2}	4,903	390,475
Stryker Corp. ²	1,483	389,851
Viatris, Inc. ²	33,658	383,701
Cooper Companies, Inc. ²	1,172	383,209
Medtronic plc ²	4,615	382,122
Universal Health Services, Inc. — Class B ²	2,850	380,674
Church & Dwight Company, Inc. ²	4,534	379,859
Clorox Co. ²	2,439	379,118
Charles River Laboratories International, Inc.*2	1,726	378,581
Equifax, Inc. ²	1,838	372,250
Avery Dennison Corp. ²	2,041	371,850
HCA Healthcare, Inc. ²	1,527	371,748
Laboratory Corporation of America Holdings ²	1,553	371,726
Monster Beverage Corp. ^{*,2}	3,627	369,084
Regeneron Pharmaceuticals, Inc. ^{*,2}	484	368,043
Molson Coors Beverage Co. — Class B ²	6,916	367,862
Estee Lauder Companies, Inc. — Class A ²	1,509	366,762
Boston Scientific Corp. ^{*,2}	7,848	366,659
Moody's Corp. ²	1,260	365,589
Hershey Co. ²	1,532	365,106
PayPal Holdings, Inc. ^{*,2}	4,929	362,774
IQVIA Holdings, Inc. ^{*,2}	1,740	362,738
Zimmer Biomet Holdings, Inc. ²	2,917	361,329
Altria Group, Inc. ²	7,768	360,668
Corteva, Inc. ²	5,760	358,791
S&P Global, Inc. ²	1,047	357,120
STERIS plc	1,890	355,377
Merck & Company, Inc. ²	3,335	354,311
Cardinal Health, Inc. ²	4,679	354,247
Kraft Heinz Co. ²	9,084	353,731
Mondelez International, Inc. — Class A ²	5,411	352,689

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ResMed, Inc. ²	1,652	351,876
Illumina, Inc. ^{*,2}	1,764	351,389
Cintas Corp. ²	800	350,776
Thermo Fisher Scientific, Inc. ²	647	350,519
Henry Schein, Inc. ^{*,2}	4,468	349,889
Teleflex, Inc. ²	1,467	349,483
Conagra Brands, Inc. ²	9,543	347,461
J M Smucker Co. ²	2,346	346,950
Gartner, Inc. ^{*,2}	1,057	346,495
Brown-Forman Corp. — Class B ²	5,341	346,471
Philip Morris International, Inc. ²	3,554	345,804
Dexcom, Inc. ^{*,2}	3,115	345,796
PepsiCo, Inc. ²	1,981	343,763
Becton Dickinson and Co. ²	1,465	343,616
Abbott Laboratories ²	3,375	343,305
Biogen, Inc. ^{*,2}	1,271	342,992
Hormel Foods Corp. ²	7,717	342,480
AbbVie, Inc. ²	2,225	342,428
Campbell Soup Co. ²	6,519	342,378
Colgate-Palmolive Co. ²	4,665	341,945
Coca-Cola Co. ²	5,746	341,944
McKesson Corp. ²	977	341,764
AmerisourceBergen Corp. — Class A ²	2,195	341,454
Verisk Analytics, Inc. — Class A ²	1,988	340,167
Incyte Corp. ^{*,2}	4,406	339,174
Quest Diagnostics, Inc. ²	2,438	337,322
Vertex Pharmaceuticals, Inc.*2	1,162	337,317
Tyson Foods, Inc. — Class A ²	5,689	337,016
Kroger Co. ²	7,806	336,751
Humana, Inc. ²	680	336,613
General Mills, Inc. ²	4,227	336,089
Constellation Brands, Inc. — Class A ²	1,499	335,326
Waters Corp.* ²	1,078	335,139
Danaher Corp. ²	1,347	333,423

PACCAR, Inc.²

COMMON STOCKS[†] - 13.3% (continued) Consumer, Non-cyclical - 2.7% (continued) Kimberly-Clark Corp.² 2,664 \$ 333,133 Gilead Sciences, Inc.² 4,125 332,186 Rollins, Inc.² 9,422 331,654 Kellogg Co.² 5,016 330,755 Procter & Gamble Co.2 2,404 330,694 Keurig Dr Pepper, Inc.² 9,566 330,505 Sysco Corp.² 4,412 329,003 Organon & Co.² 13,410 328,411 Bio-Techne Corp.² 4,493 326,371 PerkinElmer, Inc.² 2,607 324,754 Elevance Health, Inc.² 691 324,542 UnitedHealth Group, Inc.² 320 308 673 Cigna Group² 1,092 318.973 CoStar Group, Inc.* 4,496 317,687 Bristol-Myers Squibb Co.² 4,603 317,423 Johnson & Johnson² 316,482 2,065 McCormick & Company, Inc.² 4,255 316,232 Archer-Daniels-Midland Co.² 3,949 314,341 Eli Lilly & Co.² 1,005 312,776 Automatic Data Processing, Inc.² 1.411 310.166 Intuitive Surgical, Inc.*,2 307,612 1,341 Amgen, Inc.² 1,302 301.621 3,569 CVS Health Corp.² 298,154 Molina Healthcare, Inc.*,2 1,063 292,676 Centene Corp.*,2 4,206 287,690 Pfizer, Inc.² 7,015 284,599 Moderna, Inc.^{*,2} 2,046 284,005 Baxter International, Inc.² 6,925 276,654 Cengage Learning Holdings II, Inc.*,†† 11,126 122,386 Save-A-Lot*, †† 40,316 13,425 39,583,242 Total Consumer, Non-cyclical Consumer, Cyclical - 1.7% ATD New Holdings, Inc.*,†† 23,593 1,533,545 Wynn Resorts Ltd.*,2 4,269 462.632 Royal Caribbean Cruises Ltd.*,2 455,981 6.455 Aptiv plc*,2 3,890 452,329 PulteGroup, Inc.² 8,261 451,629 BorgWarner, Inc.² 8,965 450,760 Las Vegas Sands Corp.*,2 7,669 440,737 United Airlines Holdings, Inc.*,2 8,430 438,023 Carnival Corp.^{*,2} 40,889 434,241 Tapestry, Inc.² 9,971 433,838 MGM Resorts International*,2 9,982 429,326 American Airlines Group, Inc.*,2 26,814 428.488 Tesla, Inc.^{*,2} 2,024 416,357 WW Grainger, Inc.² 617 412,421 Delta Air Lines, Inc.^{*,2} 10,735 411,580 NVR, Inc.*,2 78 403,542 Target Corp.² 2,382 401,367 Copart, Inc.*,2 5,688 400,776 Ulta Beauty, Inc.*,2 769 398,957 Ralph Lauren Corp. — Class A² 3,375 398,891 Lennar Corp. — Class A² 4,100 396,634 Newell Brands, Inc.² 26,976 396,278 NIKE, Inc. — Class B² 3,316 393,908 DR Horton, Inc.² 4,252 393.225 1,096 Pool Corp.² 391,119 LKQ Corp.² 6,816 390,489 Alaska Air Group, Inc.^{*,2}

Value

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Shares

8,142

5,375

389,432

388,039

Tractor Supply Co. ²	1,662	387,678
Hilton Worldwide Holdings, Inc. ²	2,640	381,506
CarMax, Inc. ^{*,2}	5,519	381,032
Marriott International, Inc. — Class A ²	2,251	380,959
Norwegian Cruise Line Holdings Ltd. [*]	25,392	376,310
Caesars Entertainment, Inc. ^{*,2}	7,354	373,289
Cummins, Inc. ²	1,524	370,454
Dollar Tree, Inc. ^{*,2}	2,549	370,319
Lowe's Companies, Inc. ²	1,798	369,938
Best Buy Company, Inc. ²	4,435	368,593
AutoZone, Inc. ^{*,2}	148	368,008
Fastenal Co. ²	7,120	367,107
General Motors Co. ²	9,476	367,100
Live Nation Entertainment, Inc. ^{*,2}	5,052	364,047
Darden Restaurants, Inc. ²	2,545	363,909
Starbucks Corp. ²	3,564	363,849
Costco Wholesale Corp. ²	751	363,619
O'Reilly Automotive, Inc. ^{*,2}	438	363,584
Yum! Brands, Inc. ²	2,841	361,262
Advance Auto Parts, Inc. ²	2,486	360,371
TJX Companies, Inc. ²	4,648	356,037
Walmart, Inc. ²	2,497	354,899
Chipotle Mexican Grill, Inc. — Class A ^{*,2}	238	354,877
Genuine Parts Co. ²	1.991	352,128
McDonald's Corp. ²	1,334	352,056
Bath & Body Works, Inc. ²	8,576	350,501
Ross Stores, Inc. ²	3,158	349,085
Whirlpool Corp. ²	2,522	347,986
Exide Technologies ^{*,†††}	342	341,710
Home Depot, Inc. ²	1,132	335,683
Hasbro, Inc. ²	6,094	335,231
Ford Motor Co. ²	27,518	332,142
Dollar General Corp. ²	1,491	322,503
Southwest Airlines Co. ²	9,546	320,554
VF Corp. ²	12,853	319,012
Walgreens Boots Alliance, Inc. ²	8,974	318,846
Domino's Pizza, Inc. ²	1,000	294,010
Total Consumer, Cyclical	.,	25,934,738
Industrial - 1.7%		
General Electric Co.	5,705	483,270
Generac Holdings, Inc. ^{*,2}	3,908	468,999
Pentair plc ²	8,049	450,261
TransDigm Group, Inc. ²	595	442,603
Parker-Hannifin Corp. ²	1,253	440,868
FedEx Corp. ²	2,104	427,575
Old Dominion Freight Line, Inc. ²	1,241	421,021
Rockwell Automation, Inc. ²	1,396	411,722

	Shares	Value
COMMON STOCKS [†] - 13.3% (continued)		
Industrial - 1.7% (continued)		
A O Smith Corp. ²	6,224	\$ 408,481
Boeing Co. ^{*,2}	2,021	407,332
Howmet Aerospace, Inc. ²	9,548	402,735
Eaton Corporation plc ²	2,292	400,940
Dover Corp. ²	2,643	396,186
Ingersoll Rand, Inc. ²	6,814	395,689
Stanley Black & Decker, Inc. ²	4,578	391,922
Otis Worldwide Corp. ²	4,624	391,283
Snap-on, Inc. ²	1,551	385,703
Masco Corp. ²	7,356	385,675
Illinois Tool Works, Inc. ²	1,651	384,947
Teledyne Technologies, Inc. ^{*,2}	894	384,483
Trane Technologies plc ²	2,070	382,888
Caterpillar, Inc. ²	1,596	382,322
Ball Corp. ²	6,772	380,654
CH Robinson Worldwide, Inc. ²	3,805	380,348
Carrier Global Corp. ²	8,434	379,783
TE Connectivity Ltd. ²	2,980	379,413
Westinghouse Air Brake Technologies Corp. ²	3,614	377,049
Mohawk Industries, Inc. ^{*,2}	3,647	375,094
Allegion plc ²	3,325	374,761
Garmin Ltd. ²	3,818	374,660
United Parcel Service, Inc. — Class B ²	2,041	372,462
AMETEK, Inc. ²	2,608	369,189
J.B. Hunt Transport Services, Inc. ²	2,039	368,631
Fortive Corp. ²	5,521	368,030
Packaging Corporation of America ²	2,685	367,093
Textron, Inc. ²	5,060	367,002
Martin Marietta Materials, Inc. ²	1,016	365,628
Raytheon Technologies Corp. ²	3,692	362,148
Vulcan Materials Co. ²	1,989	359,830
Amphenol Corp. — Class A ²	4,621	358,220
Jacobs Solutions, Inc. ²	2,990	357,305
Mettler-Toledo International, Inc. ^{*,2}	249	356,994
Union Pacific Corp. ²	1,717	355,900
Lockheed Martin Corp. ²	750	355,695
L3Harris Technologies, Inc. ²	1,683	355,433
CSX Corp. ²	11,547	352,068
Expeditors International of Washington, Inc. ²	3,362	351,531
Deere & Co. ²	834	349,646
Sealed Air Corp. ²	7,143	347,293
IDEX Corp. ²	1,543	347,144
Johnson Controls International plc ²	5,517	346,026
Republic Services, Inc. — Class A ²	2,671	344,372
Nordson Corp. ²	1,558	342,199
Agilent Technologies, Inc. ²	2,372	336,753
Xylem, Inc. ²	3,262	334,844
General Dynamics Corp. ²	1,469	334,800
Huntington Ingalls Industries, Inc. ²	1,555	334,636
Norfolk Southern Corp. ²	1,487	334,307
Trimble, Inc. ^{*,2}	6,309	328,446
Honeywell International, Inc. ²	1,714	328,197
Amcor plc	29,332	326,758
Waste Management, Inc. ²	2,175	325,728
Keysight Technologies, Inc. ^{*,2}	2,008	321,200
Emerson Electric Co. ²	3,852	318,599
Northrop Grumman Corp. ²	686	318,379
Westrock Co. ²	10,109	317,423

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3M Co. ²	2,885	310,830
Schur Flexibles GesmbH ^{*,††}	EUR 660	253,631
BP Holdco LLC ^{*,†††,3}	121,041	155,475
Vector Phoenix Holdings, LP ^{*,†††}	121,040	28,922
Targus Inc ^{*,†††}	45,049	1,328
Targus Inc ^{*,†††}	45,049	1,328
Targus Inc ^{*,†††}	45,049	448
Targus Inc ^{*,†††}	45,049	5
Targus Inc ^{*,†††}	45,049	5
Total Industrial		25,300,548
Technology - 1.5%		
NVIDIA Corp. ²	2,134	495,429
Monolithic Power Systems, Inc. ²	940	455,233
ANSYS, Inc. ^{*,2}	1,498	454,808
Salesforce, Inc. ^{*,2}	2,765	452,382
Zebra Technologies Corp. — Class A ^{*,2}	1,442	432,960
Seagate Technology Holdings plc ²	6,698	432,423
Skyworks Solutions, Inc. ²	3,838	428,206
Cadence Design Systems, Inc. ^{*,2}	2,217	427,748
Ceridian HCM Holding, Inc. ^{*,2}	5,787	422,046
Advanced Micro Devices, Inc.*,2	5,287	415,452
Fiserv, Inc. ^{*,2}	3,605	414,899
Fortinet, Inc. ^{*,2}	6,960	413,703
Synopsys, Inc. ^{*,2}	1,114	405,229
ServiceNow, Inc. ^{*,2}	922	398,461
ON Semiconductor Corp. ^{*,2}	5,144	398,197
Teradyne, Inc. ²	3,926	397,076
Oracle Corp. ²	4,543	397,058
Broadcom, Inc. ²	666	395,797
Analog Devices, Inc. ²	2,151	394,644
Applied Materials, Inc. ²	3,380	392,587
Lam Research Corp. ²	806	391,724
Western Digital Corp.*,2	10,155	390,764
Cognizant Technology Solutions Corp. — Class A ²	6,217	389,371
Take-Two Interactive Software, Inc. ^{*,2}	3,553	389,231
Microchip Technology, Inc. ²	4,782	387,486
MSCI, Inc. — Class A ²	737	384,825
DXC Technology Co. ^{*,2}	13,785	382,396
Micron Technology, Inc. ²	6,611	382,248
NXP Semiconductor N.V. ²	2,138	381,590
HP, Inc. ²	12,862	379,686
QUALCOMM, Inc. ²	3,047	376,396
Apple, Inc. ²	2,551	376,043
PTC, Inc. ^{*2}	2,994	375,238

	Shares	Value
COMMON STOCKS [†] - 13.3% (continued)		
Technology - 1.5% (continued)		
Qorvo, Inc. ^{*,2}	3,717	\$ 375,008
Autodesk, Inc. ^{*,2}	1,867	370,954
Intuit, Inc. ²	907	369,312
Microsoft Corp. ²	1,478	368,643
Activision Blizzard, Inc. ²	4,827	368,059
NetApp, Inc. ²	5,642	364,191
Roper Technologies, Inc. ²	841	361,798
Tyler Technologies, Inc. ^{*,2}	1,123	360,764
Broadridge Financial Solutions, Inc. ²	2,552	359,271
Texas Instruments, Inc. ²	2,082	356,959
Adobe, Inc. ^{*,2}	1,097	355,373
Hewlett Packard Enterprise Co. ²	22,466	350,694
KLA Corp. ²	922	349,788
Paychex, Inc. ²	3,036	335,174
Accenture plc — Class A ²	1,258	334,062
Paycom Software, Inc. ^{*,2}	1,155	333,864
Leidos Holdings, Inc. ²	3,396	329,650
Jack Henry & Associates, Inc. ²	1,998	328,151
Fidelity National Information Services, Inc. ²	5,160	326,989
EPAM Systems, Inc. ^{*,2}	1,054	324,263
Electronic Arts, Inc. ²	2,909	322,724
Intel Corp. ²	12,844	320,201
International Business Machines Corp. ²	2,467	318,983
Akamai Technologies, Inc. ^{*,2}	4,076	295,918
Qlik Technologies, Inc Class A ^{*,†††}	112	179,301
Qlik Technologies, Inc Class B ^{*,†††}	27,624	3
Total Technology		21,871,433
Communications - 0.9%		
Meta Platforms, Inc. — Class A ^{*,2}	3,128	547,212
Warner Bros Discovery, Inc. ^{*,2}	32,703	510,821
Booking Holdings, Inc. ^{*,2}	180	454,320
Omnicom Group, Inc. ²	4,796	434,374
Expedia Group, Inc. ^{*,2}	3,855	420,079
Paramount Global — Class B ²	19,065	408,372
Interpublic Group of Companies, Inc. ²	11,314	402,099
CDW Corp. ²	1,956	395,934
Arista Networks, Inc. ^{*,2}	2,837	393,492
Walt Disney Co. ^{*,2}	3,883	386,786
Amazon.com, Inc. ^{*,2}	4,069	383,422
Comcast Corp. — Class A ²	10,273	381,847
eBay, Inc. ²	8,314	381,613
Verizon Communications, Inc. ²	9,698	376,379
Corning, Inc. ²	10,988	373,043
Netflix, Inc. ^{*,2}	1,134	365,295
T-Mobile US, Inc. ^{*,2}	2,563	364,407
Cisco Systems, Inc. ²	7,487	362,521
VeriSign, Inc. ^{*,2}	1,835	361,183
AT&T, Inc. ²	19,006	359,403
Motorola Solutions, Inc. ²	1,366	358,998
Charter Communications, Inc. — Class A ^{*,2}	953	350,332
Etsy, Inc. ^{*,2}	2,862	347,475
F5, Inc. ^{*,2}	2,002	347,012
Juniper Networks, Inc. ²	11,205	344,890
Match Group, Inc. ^{+,2}	8,319	344,890
FactSet Research Systems, Inc. ²		
	807	334,542
Gen Digital, Inc. ²	16,005	312,258
Vacasa, Inc. — Class A*	196,839	285,417
Fox Corp. — Class A ²	8,087	283,207

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* 2		
DISH Network Corp. — Class A ^{*,2}	24,599	280,675
News Corp. — Class A ²	15,318	262,704
Lumen Technologies, Inc. ^{*,2}	66,004	224,414
Alphabet, Inc. — Class A ^{*,2}	2,068	186,244
Alphabet, Inc. — Class C ^{*,2}	1,833	165,520
Fox Corp. — Class B ²	3,725	120,131
Figs, Inc. — Class A*	10,450	96,245
News Corp. — Class B ²	4,723	81,519
Total Communications		12,788,758
Utilities - 0.8%	22.272	
TexGen Power LLC ^{*,††}	68,678	1,785,597
NRG Energy, Inc. ²	11,232	368,297
Public Service Enterprise Group, Inc. ²	6,068	366,689
Edison International ²	5,514	365,082
PG&E Corp.*	23,348	364,696
NiSource, Inc. ²	13,244	363,283
Exelon Corp. ²	8,758	353,736
Atmos Energy Corp. ²	3,083	347,793
Dominion Energy, Inc. ²	6,221	346,012
FirstEnergy Corp. ²	8,747	345,856
Pinnacle West Capital Corp. ²	4,682	344,970
CMS Energy Corp. ²	5,829	343,736
Evergy, Inc. ²	5,813	341,863
Duke Energy Corp. ²	3,615	340,750
DTE Energy Co. ²	3,095	339,552
PPL Corp. ²	12,532	339,241
Ameren Corp. ²	4,094	338,615
Sempra Energy ²	2,251	337,560
Alliant Energy Corp. ²	6,558	336,229
WEC Energy Group, Inc. ²	3,789	335,933
Consolidated Edison, Inc. ²	3,759	335,867
Xcel Energy, Inc. ²	5,194	335,377
Southern Co. ²	5,306	334,596
CenterPoint Energy, Inc. ²	11,914	331,447
American Electric Power Company, Inc. ²	3,756	330,415
American Water Works Company, Inc. ²	2,324	326,243
Eversource Energy ²	4,316	325,254
Entergy Corp. ²	3,105	319,411
AES Corp. ²	12,722	313,979
NextEra Energy, Inc. ²	4,292	304,861
Constellation Energy Corp. ²	4,044	302,855
Total Utilities		11,965,795
Energy - 0.6%		
Marathon Petroleum Corp. ²	3,396	419,746
Valero Energy Corp. ²	3,165	416,925
Schlumberger Ltd. ²	7,725	411,047

	Shares	Value
COMMON STOCKS [†] - 13.3% (continued)		
Energy - 0.6% (continued)		
Baker Hughes Co. ²	13,384	\$ 409,550
First Solar, Inc. [*]	2,396	405,259
Halliburton Co. ²	10,991	398,204
Diamondback Energy, Inc. ²	2,800	393,624
Targa Resources Corp.	5,288	391,841
Exxon Mobil Corp. ²	3,504	385,125
Phillips 66 ²	3,702	379,677
Hess Corp. ²	2,806	377,968
ONEOK, Inc. ²	5,709	373,654
Coterra Energy, Inc. — Class A ²	14,815	369,931
SolarEdge Technologies, Inc. ^{*,2}	1,153	366,562
Kinder Morgan, Inc. ²	20,791	354,695
Marathon Oil Corp. ²	13,864	348,680
Chevron Corp. ²	2,160	347,263
ConocoPhillips ²	3,298	340,848
Pioneer Natural Resources Co. ²	1,695	339,695
Occidental Petroleum Corp. ²	5,795	339,355
Equities Corp.	10,164	337,241
EOG Resources, Inc. ²	2,982	337,026
Williams Companies, Inc. ²	11,133	335,103
APA Corp. ²	8,668	332,678
Devon Energy Corp. ²	6,084	328,049
Enphase Energy, Inc. ^{*,2}	1,135	238,952
Permian Production Partners LLC ^{*,†††}	184,043	71,777
Legacy Reserves, Inc.*, ^{+†††}	2,359	20,641
Bruin E&P Partnership Units ^{*,†††}	40.617	910
Total Energy	+0,017	9,572,026
Basic Materials - 0.5%		-,
Steel Dynamics, Inc.	3,410	430,035
LyondellBasell Industries N.V. — Class A ²	4,454	427,539
Dow, Inc. ²	7,228	413,442
Nucor Corp. ²	2,467	413,075
Mosaic Co. ²	7,747	412,063
Celanese Corp. — Class A ²	3,544	411,919
Freeport-McMoRan, Inc. ²	9,402	385,200
DuPont de Nemours, Inc. ²	5,267	384,649
Ecolab, Inc. ²	2,412	384,400
Linde plc	1,092	380,420
FMC Corp. ²	2,866	370,144
PPG Industries. Inc. ²	2,782	367,391
International Paper Co. ²	10,052	365,792
Albemarle Corp. ²	1,432	364,172
Eastman Chemical Co. ²	4,259	362,867
Newmont Corp. ²	7,820	341,030
Air Products and Chemicals, Inc. ²	1,154	330,021
Sherwin-Williams Co. ²	1,134	317,637
CF Industries Holdings, Inc. ²	3,676	
International Flavors & Fragrances, Inc. ²	3,382	315,732 315,202
Total Basic Materials	3,302	7,492,730
Total Common Stocks		1,432,130
(Cost \$162,310,963)		196,956,821
PREFERRED STOCKS ^{††} - 6.9%		,,
Financial - 6.7%		
Bank of America Corp.		
4.38%	275,000	5,329,500
4.38%	2,650,000	2,295,960
6.50% ²	2,000,000	1,989,000
6.30%	1,000,000	1,006,250
4.13% Wells Farge & Co	26,000	478,140
Wells Fargo & Co. 4.75%	183,750	3,686,025
т.т . т.	103,750	5,000,020

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3.90%	3,300,000	2,951,437
4.70%	148,000	2,951,437
4.38%	50,000	916,000
First Republic Bank	50,000	910,000
4.50%	200.000	3,712,000
4.25%	158,000	2,796,600
4.13%	84,800	1,489,088
Lincoln National Corp.	04,000	1,400,000
9.25% ²	7,200,000	7,868,880
Reinsurance Group of America, Inc.	7,200,000	7,000,000
7.13% due 10/15/52	294,000	7,741,020
Citigroup, Inc.	234,000	7,741,020
7.38%*	4.300.000	4,300,000
3.88%	4,000,000	3,589,600
4.15%*	2,000,000	1,717,500
4.00%	1,750,000	1,601,250
Kuvare US Holdings, Inc.	.,,	.,
7.00% due 02/17/51 ^{4,5}	6,400,000	6,464,000
Charles Schwab Corp.	0,400,000	0,404,000
5.38% ²	2 000 000	2 055 000
	3,000,000	2,955,000
4.00%*,2	3,150,000	2,663,010
Equitable Holdings, Inc.		
4.95% ²	3,650,000	3,516,101
4.30%	82,000	1,562,100
Markel Corp.		
6.00%*	4,770,000	4,709,565
Public Storage		
4.63%	144,400	2,960,200
4.13%	16,400	302,252
W R Berkley Corp.	400.000	0.004.000
4.13% due 03/30/61	126,000	2,394,000
4.25% due 09/30/60 PartnerRe Ltd.	36,800	715,760
4.88%	100.000	2 726 640
	128,000	2,736,640
JPMorgan Chase & Co. 4.55%	49.000	990,780
4.20%	49,000	756,000
4.63%	24,000	492,960
American Financial Group, Inc.	24,000	432,300
4.50% due 09/15/60	100.000	1,935,000
MetLife, Inc.	100,000	1,000,000
3.85% ²	1,820,000	1,709,071
CNO Financial Group, Inc.	1,820,000	1,709,071
5.13% due 11/25/60	80,000	1,436,000
Assurant, Inc.	00,000	1,430,000
5.25% due 01/15/61	58,000	1,270,200
American Equity Investment Life Holding Co.	50,000	1,270,200
5.95%	46,000	1,027,180
Arch Capital Group Ltd.		
4.55%	38,000	731,500
Selective Insurance Group, Inc.		
4.60%	36,000	654,840
RenaissanceRe Holdings Ltd.		
4.20%	13,000	226,330

PREFERED STOCKS ¹¹ - 6.3% (continued) Cale Ling, Inc. 11.000 \$ 215,160 Cale Ling, Inc. 34.207 34.207 Covernment - 0.2% 112,000 22.600.002 Covernment - 0.2% 30.102.002 30.102.002 Constanter, Oycland - 0.0% 30.102.002 30.102.002 Constanter, Oycland - 0.0% 30.102.002 30.102.002 Constanter, Oycland - 0.0% 30.102.002 10.276.1564 Constanter, Oycland - 0.0% 24.000 30.000 Constanter, Oycland - 0.0% 24.000 30.000 Constanter, Oycland - 0.0% 24.000 24.000 Constanter, Oycland - 0.0% 24.000 24.000 Constanter, Oycland - 0.0% 24.000 30.000 Constanter, Oycland - 0.0% 24.000 24.000 Constanter, Oycland - 0.0% 24.000 24.000 Constanter, Oycland - 0.0% 24.000 24.000		Shares	Value
Globe Life, Inc. 1.000 \$ 215.100 4.258.400 9.215.100 4.228.400 9.215.100 4.228.400 9.812.277 9.83.63.236 Orestment 1.0.20, K03/24 1.415 5.42.277 9.83.63.236 9.83.63.236 Government 1.0.20, K03/24 1.415 3.42.277 9.83.63.236 9.83.63.236 Government 1.0.20, K03/24 1.000 2.000.032 4.43.000 4.43.000 S.75% March 20, K03 1.000 2.000.032 4.43.000 4.43.000 Government 1.0.20, K03/24 1.000 2.000.032 4.93.00 4.93.000 Government 1.0.20, K03/24 7.01 3.000 6.82.26 7.107 7.007 2.00.27.1 2.00.032 4.000 2.000.032 4.000 4			
4.25% due 00/15/61 11.000 \$ 215.160 B Rilly Financial, Inc. 4.45 34.257 B Rilly Financial, Inc. 6.75% due 05/31/24 1.415 34.257 Grant Financial, Inc. 5.75% 112.000 2.000.032 S7.5% 112.000 2.000.032 3.0172.032 AplBank FCB 0.000 3.0172.032 3.000.256 Constance, Cyclical - 0.0% 102.2761.524 3.000.256 3.0172.032 Constance, Cyclical - 0.0% 102.2761.524 3.000.256 <td>· · · · ·</td> <td></td> <td></td>	· · · · ·		
B Riley Financial. Inc. 1415 34.24 6 75% due 05/37/4 1415 36.84 6 75% due 05/37/4 36.845,285 36.845,285 6 75% due 05/37/4 120.000 2.666.052 6 75% due 05/37/4 40.000 404.000 6 75% due 05/37/4 30.02.202 30.02.202 6 75% due 05/37/4 100.000 404.000 Consumer, Cyclical - 0.0% 100.2761 906.256 Consumer, Cyclical - 0.0% 100.2761.524 906.256 Consumer, Cyclical - 0.0% 102.761.524 906.256 Consumer, Cyclical - 0.0% 102.761.524 906.256 Consumer, Cyclical - 0.0% 102.761.524 906.256 Consumer, Cyclical - 0.0% 20.659 20.650 Arcopola Infrastructure Acquisition Corp. 20.659 20.650 Explining 010.727.1 30.200 6.982 Explining 010.721 31.300 2.799 Buckwait Meakingtainton Corp. 20.569 2.121 Explining 010.721 13.200 2.663 Explining 010.721 13.200 <		11 000	\$ 215 160
b.758 due 06/31/24 1415 34227 Total Financi Mar Government - 0.2% Famor Mar Government - 0.2% Famor Mar Government - 0.2% Aptitain FCB 1000000000000000000000000000000000000		11,000	φ 213,100
Government - 0.2% Emmer Mac 5.7% 4.12.000 2.68.032 5.7% 4.000 .04.000 6.8% 4.000 .04.000 6.8% .000 .04.000 6.8% .000 .04.000 0.8% .000 .000.000 0.8% .000 .000.000 0.8% .000 .000.000 0.8% .000.000 .000.000 Constrains C.VCIC.1.00% .000.000 .000.000 Constrains C.VCIC.1.00% .000.000 .000.000 Acropola Infrastructure Acquision Corp. .24.000 .000.000 Exprint D.1.000.000 .000.000 .000.000 .000.000 Acropola Infrastructure Acquision Corp. .200.000 .000.000 .000.000 Exprint D.1.000.000 .000.000 .000.000 .000.000 .000.000 Exprint D.1.000.000 .000.000 .000.000 .000.000 .000.000 .000.000 Exprint D.1.000.0000 .000.0000 .000.0000 .000.0000000 .000.00000000000000000000000		1,415	34,257
Famer Mac. 112.00 2.08.032 5.75% 112.000 2.08.032 ApriBark FCB 4.000 404.000 0.83% 4.000 404.000 Consumer, Cyclical - 0 %. 100.2761.54 900.236 Const Sint Sio03.34) 102.761.54 900.236 WARRANTST - 0.0% 102.761.54 900.236 Const Sint Sio03.34) 102.761.54 900.256 Const Sint Sio03.34) 102.761.54 900.276 Explint DORD 11.357 30.00 6.82 Explint DORD 11.357 30.00 6.82 Explint DORD 12.56 100.00 2.739 Blow White Acquisition Corp. 1 110.800 111 Explint DORD 12.57 110.900 2.739 Blow White Acquisition Corp. 1 110.900 2.739 Explint DORD 12.57<	Total Financial		98,843,236
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Aprilan FCB		440.000	0.000.000
8.8% 40.00 404.000 Consumer, Cyclical - 0.% 3012.032 Consumer, Cyclical - 0.% 102.761.54 Exide Technologies ¹¹¹¹ 761 906.286 Const Sitts Siss 3.34) 102.761.524 102.761.524 WARRANTS' - 0.% 246.299 24.630 Acqui Acquistion Corp. 200.000 6.902 Expring U301/26 ^{-1,1} 32.766 7.97 Consumer Swall Kacquistion Corp. 200.000 6.902 Expring U709/23 ^{-1,1} 33.200 6.902 Expring U709/23 ^{-1,1} 35.766 6.933 Expring U709/23 ^{-1,1} 31.300 2.739 Bus Winak Acquistion Corp. 31.300 2.739 Expring U709/23 ^{-1,1} 115.860 11 Total Warants 23.73 474 Expring U709/23 ^{-1,1} 115.860 11 Const Stats Stats Acquistion Corp. 56.835 51.21 Warants 23.733 4767 56.835 Expring U709/23 ^{-1,1} 15.80 11 56.835 Stats Acquistion Corp. 56.835 56.835 56.835 56.835 56.		112,000	2,608,032
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WAREANTS ¹ - 0.9% Second			
Aequi Acquisition Corp. 246.299 246.309 Expring 113/2125 ⁻¹¹ 227.66 7,307 Convers Park III Acquisition Corp. 22.766 7,307 Expring 103/2125 ⁻¹¹ 332.200 6,982 AtterNext HealthTech Acquisition Corp. 22.766 6,935 Expring 107/0125 ⁻¹ 35.766 6,935 Ginkgo Bioworks Holdings, Inc. 26.852 5,121 Expring 107/0125 ⁻¹ 31.300 2,739 Blue Whate Acquisition Corp.1 14.324 2,643 Expring 07/0125 ⁻¹ 14.324 2,643 MSD Acquisition Corp.1 23.373 467 Expring 07/2125 ⁻¹ 115.860 11 Forling Morants 23.373 467 Expring 07/2425 ⁻¹ Tt-1 115.860 11 Forling Warants 25.916 16 Class AS 9.500 ETF Trust ² 74.422 29.490.462 Shares Russel 200 Index ETF ² 15.291 26.789.466 Inveseo QO Trust Series ² 79.640 22.663.198 Class 4.005.309 2 22.122			102,761,524
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Acropils Infrastructure Acquisition Corp. 32,765 7,307 Convers Park III Acquisition Corp. 7,307 Exprint 90,1226,11 332,000 6,982 AftarNext HealthTech Acquisition Corp. 26,852 5,121 Exprint 90,10022,11 35,766 6,935 Ginkgo Bioworks Holdings, Inc. 26,852 5,121 Exprint 90,10022,11 31,300 2,739 Biue Whale Acquisition Corp. 31,300 2,739 Biue Whale Acquisition Corp. 23,373 467 Exprint 90,1023,11 43,324 2,643 Bio Acquisition Corp. 23,373 467 Exprint 90,1023,11 11,580 11 Total Warants 23,373 467 Coxt 51,386,403) 56,835 56,835 SPDR S&P 500 ETF Trust ² 74,422 29,490,462 Shares Russell 2000 Index ETF ² 152,991 28,639,894 Coxt 51,386,403) 26,653,198 26,653,198 Total Warants 26,653,198 26,653,198 Coxt 54,005,090 86,6943,506 26,653,198 <td></td> <td>0.00.000</td> <td>04.000</td>		0.00.000	04.000
Exping 03/31/26 ⁻¹ 32,766 7,307 Exping 04/32/26 ⁻¹ 33,200 6,935 Exping 07/02/3 ⁻¹ 35,766 6,935 Exping 07/02/3 ⁻¹ 35,766 6,935 Exping 07/02/3 ⁻¹ 26,852 5,121 Wavefley Capital Acquisition Corp. 1 26,852 5,121 Exping 04/01/26 ⁻¹ 31,300 2,739 Blue Winale Acquisition Corp. 1 14,324 2,6433 Expining 04/03/27 ⁻¹ 14,324 2,6433 Styling 07/03/23 ⁻¹ 14,324 2,6433 Expining 01/323 ⁻¹ 11,300 2,739 Blue Winale Acquisition Corp. 23,373 467 Expining 01/323 ⁻¹ 11,560 11 Total Warants 20,373 467 Expining 01/323 ⁻¹ 15,660 11 Total Warants 20,400,402 56,835 Expining 01/323 ⁻¹ 11,560 11 Total Warants 20,400,402 56,835 Expining 01/323 ⁻¹ 22,400,402 56,835 Clost 51,366,403 22,122		246,299	24,630
Convjers Park III Acquisition Corp. 33.20 6.982 AtterNext HealthTech Acquisition Corp. 32.00 6.982 Expring 07/01/23 ⁻¹ 35.766 6.935 Ginkgo Bioworks Holdings, Inc. 26.852 5.121 Warrley Captial Acquisition Corp. 1 27.39 27.39 Expring 07/03/23 ⁻¹ 14.324 2.6452 Biow Whate Acquisition Corp. 1 27.39 27.39 Expring 07/03/23 ⁻¹ 14.324 2.6451 Biow Whate Acquisition Corp. 1 27.373 6.67 Expring 07/03/23 ⁻¹ 23.373 467 Parking 05/13/23 ⁻¹ 23.373 467 Total Warrants 56.835 56.835 Cost 54.005.300 56.835 56.835 SPDR S&P 500 ETF Trust ² 74.422 29.490.462 Shares Russeil 2000 Index ETF ² 15.2,991 28.683.198 Total Warrants 20.502.474 80.943.506 Cost 54.005.300 60.943.506 60.943.506 Cost 54.005.300 28.790 4.680.198 Total Warrants 22.122 <t< td=""><td></td><td>20.700</td><td>7 007</td></t<>		20.700	7 007
Exping 09/12/26 ^{1,1} 33,200 6,892 Exping 07/09/23 ^{-1,1} 35,766 6,935 Exping 07/09/23 ^{-1,1} 26,852 5,121 Exping 07/09/23 ^{-1,1} 31,300 2,739 Blue Winele Acquisition Corp. 1 2 2 Exping 07/09/23 ^{-1,1} 14,324 2,643 Styping 07/09/23 ^{-1,1} 23,373 4667 Exping 07/09/23 ^{-1,1} 23,373 4667 Exping 07/01/23 ^{-1,1} 11,560 11 Total Warants 23,373 4667 Exping 07/01/23 ^{-1,1} 11,560 11 Total Warants 23,373 4667 Exping 07/01/23 ^{-1,1} 11,560 11 Total Warants 23,373 4667 (Cost 51,386,403) 56,835 56,835 Exping 07/01/23 ^{-1,1} 11,560 11 Total Warants 29,291 28,780,866 Invesco 0,020 Trust Senies ² 29,490,462 26,683,198 Invesco 0,020 Trust Senies ² 29,490,462 26,663,198 Invesco 0,020 Trust Senies ²		32,700	7,307
AtterNext Health Tech Acquisition Corp. 35,766 6,935 Expining 07/09/23 ⁻¹ 36,766 6,935 Expining 04/01/26 ⁻¹ 26,852 5,121 Waverley Capital Acquisition Corp. 1 31,300 2,739 Elue Whale Acquisition Corp. 1 14,324 2,643 Expining 07/09/23 ⁻¹ 14,324 2,643 BDA Acquisition Corp. 23,373 467 Pershing Square Tonthe Holdings, Ltd. — Class A 23,373 467 Expining 07/24/25 ^{-111,1} 115,860 11 Total Warrants 56,835 56,835 EXOHAGE TRADED FUNDS ¹ - 5.9% 56,835 56,835 EXOHAGE TRADED FUNDS ¹ - 5.9% 97,640 28,693,198 Total Exchange-Traded Funds 29,490,462 29,490,463 (Cost \$40,05,309) 66,943,506 28,693,506 (Cost \$64,005,309) 28,693,506 26,643,506 (Cost \$64,005,309) 28,693,709 4,880,108 Guide Schange_Traded Funds 29,757 34,422 2,502,474 Nuveen Taxable Municipal Income Fund 28,777 34,282		33 200	6 982
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Ginkgo Bioworks Holdings, Inc. 52,812 5,121 Expiring 04/01/26' 52,822 5,121 Bue Whale Acquisition Corp. 1 31,300 2,739 Bue Whale Acquisition Corp.1 14,324 2,643 MSD Acquisition Corp. 23,373 467 Pershing 50/13/23 ^{-1,1} 23,373 467 Pershing 50/13/23 ^{-1,1} 115,860 11 Total Warrants 56,835 56,835 Cock \$1,386,403) 56,835 56,835 EXCHANGE-TRADED FUNDS ¹ - 5.9% 56,835 56,835 EXCHANGE-TRADED FUNDS ¹ - 5.9% 56,835 56,835 Cock \$1,386,403) 74,422 29,490,462 Ishares Russell 2000 Index ETF ² 152,991 28,789,846 Invesco OAD FUNDS ¹ - 5.9% 86,943,506 20,853,986 Cock \$40,005,300) 86,943,506 20,827,87 34,42,82 Moveen Taxable Municipal Income Fund 292,122 5,062,474 Nueveen Maxable Municipal Income Fund 292,122 5,062,474 Nueveen Maxable Municipal Income Fund 292,093 2,164,985 <td></td> <td>35.766</td> <td>6.935</td>		35.766	6.935
Waverey Capital Acquisition Corp. 1 31.300 2,739 Expiring 0/00/27. ¹¹ 14,324 2,643 BUE Whale Acquisition Corp. 23.373 467 Expiring 0/10/23. ¹¹ 23.373 467 Pershing Square Tontine Holdings, Ltd Class A 23.373 467 Expiring 0/72/425. ^{111,1} 115,660 11 Total Warrants 56,835 56,835 Closs 13,86,403) 74,422 29,490,462 Shares Russell 2000 Index ETF ² 152,991 28,789,846 Invesco QQC Trust Series ² 97,640 28,663,198 Total Karants 162,991 28,69,43,506 Closs C44,005,309) 68,943,506 20,022,122 5,062,474 Nueveen Taxable Municipal Income Fund 292,122 5,062,474 29,990 2,144,895 Invesco QQC Torotat Hoft Vief Fund, Inc. 292,122 5,062,474 20,222 5,062,474 Nueveen Taxable Municipal Income Fund 292,977 3,442,822 19,893 3,15,808 4,545,792 Invesco Municipal Oportunity Trust 292,909 2,144,892			.,
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Blue Whale Acquisition Corp.1 14,324 2,643 Expiring 07/09/23 ⁻¹ 23,373 467 Expiring 05/09/23 ⁻¹ 23,373 467 Expiring 05/09/23 ⁻¹ 23,373 467 Pershing Square Tontine Holdings, Ltd. — Class A 23,373 467 Expiring 07/24/25 ⁻¹ ft ⁻¹ 115,860 11 Total Warrants 56,835 56,835 EXCHANGE-TRADED FUNDS ⁺ - 5.9% 56,835 56,835 EXCHANGE-TRADED FUNDS ⁺ - 5.9% 74,422 29,490,462 Ishares Russell 2000 Index ETF ² 152,991 28,789,846 Invesco QQ Trust Series ² 97,640 28,663,198 Clost 564,005,309 86,943,506 64,943,506 Clost 564,005,309 292,122 5,062,474 Nuveen Taxable Municipal Bond Trust 292,122 5,062,474 Nuveen Taxable Municipal Credit Income Fund 292,757 3,442,822 Invesco Municipal Credit Income Fund 292,757 3,442,822 Invesco Municipal Credit Income Fund 212,335 2,066,020 BlackRock Craporate High Yielf Fund, Inc. 282,757<			
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MSD Acquisition Corp. Expiring 05/13/23 ⁻¹ 23,373 467 Pershing Square Tonline Holdings, Ltd. — Class A 11 11 Expiring 07/24/25 ⁻¹¹¹⁺¹ 115,860 11 Total Warrants 56,835 56,835 (Cost \$1,386,403) 74,422 29,490,462 SPDR S&P 500 ETF Trust ² 74,422 29,490,462 (Shares Russell 2000 Index ETF ² 152,991 28,789,846 Invesco QQQ Trust Series ² 97,640 28,663,198 Cots 64,005,309 66,943,506 22,122 5,062,474 Nuveen Taxable Municipal Bond Trust 292,757 3,442,822 1,062,474 Nuveen Taxable Municipal Credit Income Fund 289,790 4,680,108 4,645,792 Guggenheim Active Allocation Fund ³ 315,680 4,545,792 1,642,852 Invesco Municipal Credit Income Fund 292,757 3,442,822 1,742,823 1,764,833 Nuveen Taxable Municipal Credit Income Fund 186,741 2,72,823 1,64,855 BlackRock Croproate High Yield Fund, Inc. 126,356 1,27,833 2,066,020 BlackR			
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Pershing Square Tontine Holdings, Ltd. — Class A 115,80 11 Expining 07/24/25 ^{+111,1} 115,80 11 Total Warrants 56,835 EXCHANGE-TRADED FUNDS ¹ - 5.9% 54,835 EXCHANGE-TRADED FUNDS ¹ - 5.9% 74,422 29,490,462 Shares Russell 2000 Index ETF ² 152,991 28,789,846 Invesco QQQ Trust Series ² 97,640 28,663,198 Total Exchange-Traded Funds 202,122 5,062,474 Russen QQD Trust Series ² 29,790 4,680,108 Cost S64,005,309) 86,943,506 456,792 BackRock Taxable Municipal Bond Trust 292,122 5,062,474 Nuveen Taxable Municipal Income Fund 292,757 3,442,822 Invesco Municipal Credit Income Fund 292,757 3,442,822 Invesco Municipal Credit Fund, Inc. 27,7682 2,129,631 BackRock Credit Allocation Income Fund 186,704 1,767,402 Invesco Tust for Investment Grade Municipals 122,355 2,066,020 BackRock Credit Allocation Income Fund 114,764 1,444,575 Invesco Municipal Income Fund		22 272	467
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EXCHANGE-TRADED FUNDS [†] - 5.9% 9 SPDR S&P 500 ETF Trust ² 74,422 29,490,462 iShares Russell 2000 Index ETF ² 152,991 28,789,846 Invesco QQQ Trust Series ² 97,640 28,663,198 Total Exchange-Traded Funds (Cost \$64,005,309) 86,943,506 CLOSED-END FUNDS [†] - 2.5% 81 289,790 4,680,108 Guggenheim Active Allocation Fund ³ 315,680 4,545,792 Nuveen Taxable Municipal Income Fund 289,790 4,680,108 Guggenheim Active Allocation Fund ³ 315,680 4,545,792 Nuveen AMT-Free Municipal Credit Income Fund 229,757 3,442,822 Invesco Municipal Coportunity Trust 229,099 2,164,4985 BlackRock Corporate High Yield Fund, Inc. 237,682 2,129,631 BlackRock Credit Allocation Income Trust 188,704 1,778,702 Eaton Vance Limited Duration Income Trust 188,704 1,787,702 Invesco Advantage Municipal Income Trust 168,240 1,394,070 Invesco Advantage Municipal Income Trust 168,502 1,074,170 Ares Dynamic Credit Allocation Income Tr			
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IShares Russell 2000 Index ETF ² 152,991 28,789,846 Invesco QQQ Trust Series ² 97,640 28,663,198 Total Exchange-Traded Funds 66,943,506 Clost \$64,005,309 86,943,506 CLOSED-END FUNDS [†] - 2.5% 292,122 5,062,474 Nuveen Taxable Municipal Bond Trust 299,790 4,680,108 Guggenheim Active Allocation Fund ³ 315,680 4,545,792 Nuveen AMT-Free Municipal Credit Income Fund 292,757 3,442,822 Invesco Municipal Opportunity Trust 299,099 2,164,985 BlackRock Corporate High Yield Fund, Inc. 237,682 2,129,631 BlackRock Credit Allocation Income Trust 186,741 2,072,825 Invesco Municipal Trust 212,335 2,066,020 BlackRock Credit Allocation Income Trust 184,289 1,975,578 Invesco Municipal Trust 184,289 1,975,578 Invesco Municipal Income Trust 183,704 1,748,702 Invesco Advantage Municipal Income Trust 184,289 1,975,578 Invesco Advantage Municipal Income Trust 184,280 1,975,578	EXCHANGE-TRADED FUNDS [†] - 5.9%		
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Total Exchange-Traded Funds (Cost \$64,005,309) 86,943,506 CLOSED-END FUNDS ¹ - 2.5% 86,943,506 BlackRock Taxable Municipal Bond Trust 292,122 5,062,474 Nuveen Taxable Municipal Income Fund 289,790 4,680,108 Guggenheim Active Allocation Fund ³ 315,680 4,545,792 Invesco Municipal Credit Income Fund 292,757 3,442,822 Invesco Municipal Opportunity Trust 229,099 2,164,985 BlackRock Corporate High Yield Fund, Inc. 237,682 2,129,631 BlackRock Corporate High Yield Fund, Inc. 212,335 2,006,020 BlackRock Credit Fund 186,741 2,072,825 Invesco Trust for Investment Grade Municipals 212,335 2,006,020 BlackRock Credit Allocation Income Trust 188,704 1,787,027 Invesco Municipal Trust 188,704 1,978,027 Eaton Vance Limited Duration Income Fund 184,259 1,974,170 BlackRock Municipal Income Fund 163,240 1,394,070 BlackRock Debt Strategies Fund, Inc. 88,425 823,405 Western Asset High Income Opoprunity Fund, Inc. 160,170	iShares Russell 2000 Index ETF ²	152,991	28,789,846
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CLOSED-END FUNDS [†] - 2.5%BlackRock Taxable Municipal Bond Trust292,1225,062,474Nuveen Taxable Municipal Income Fund289,7904,680,108Guggenheim Active Allocation Fund ³ 315,6804,545,792Nuveen AMT-Free Municipal Credit Income Fund292,7573,442,822Invesco Municipal Opportunity Trust229,0992,164,985BlackRock Corporate High Yield Fund, Inc.237,6822,129,631Blackstone Strategic Credit Fund186,7412,072,825Invesco Municipal Credit Income Trust184,2891,975,778Invesco Kunicipal Income Trust184,2891,975,778Invesco Advantage Municipal Income Trust184,2401,394,070BlackRock Credit Allocation Income Fund141,7641,444,575Invesco Advantage Municipal Income Trust108,5021,074,170BlackRock Dunicipal Income Fund163,2403,394,070BlackRock Debt Strategies Fund, Inc.68,740870,936BlackRock Debt Strategies Fund, Inc.68,740870,936BlackRock Dunicipal Income Fund32,516349,872Nuveen AMT-Free Quality Municipal Income Fund32,516349,872Nuveen AMT-Free Quality Municipal Income Fund32,516349,873Suveen AMT-Free Quality Municipal Income Fund32,516349,872Suveen AMT-Free Quality Municipal Income Fund32,516349,872Suveen AMT-Free Quality Municipal Income Fund32,516349,872Suveen AMT-Free Quality Municipal Income Fund32,516349,872Suvee			
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Nuveen Taxable Municipal Income Fund 289,790 4,680,108 Guggenheim Active Allocation Fund ³ 315,680 4,545,792 Nuveen AMT-Free Municipal Credit Income Fund 292,757 3,442,822 Invesco Municipal Opportunity Trust 292,999 2,164,985 BlackRock Corporate High Yield Fund, Inc. 237,682 2,129,631 Blackstone Strategic Credit Fund 186,741 2,072,825 Invesco Trust for Investment Grade Municipals 212,335 2,066,020 BlackRock Credit Allocation Income Trust 184,289 1,975,578 Invesco Advantage Municipal Income Trust 188,704 1,787,027 Eaton Vance Limited Duration Income Fund 141,764 1,444,575 Invesco Advantage Municipal Income Trust II 183,220 1,074,170 BlackRock Municipal Income Trust 108,502 1,074,170 Ares Dynamic Credit Allocation Fund, Inc. 68,740 870,936 BlackRock Debt Strategies Fund, Inc. 83,425 823,405 Western Asset High Income Fund 32,516 349,872 Nuveen AMT-Free Quality Municipal Income Fund 32,516 349,872		000 (00	
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(Cost \$45,352,197) 37,003,431	,	24,898	169,306
			27 002 424
MUNET MARKET FUNDS'-U.6%	· ·		37,003,431
	WUNET WARREI FUNDƏ' - 0.0%		

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Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.43% ⁶	7,546,895	7,546,895
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.46% ⁶	612,302	612,302
Total Money Market Funds		
(Cost \$8,159,197)		8,159,197
	Face	
	Amount~	
CORPORATE BONDS ^{††} - 46.7%		
Financial - 13.1%		
Morgan Stanley Finance LLC		
0.50% due 10/23/29 ⁷	13,500,000	10,399,050
NFP Corp.		
6.88% due 08/15/28 ⁵	6,925,000	5,897,330
7.50% due 10/01/30 ⁵	3,700,000	3,522,457
Dyal Capital Partners III		
4.40% due 06/15/40 ^{†††}	10,000,000	8,197,966

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	Face Amount~	Value
CORPORATE BONDS ^{††} - 46.7% (continued) Financial - 13.1% (continued)		
Accident Fund Insurance Company of America		
8.50% due 08/01/32 ⁵	7,000,000	\$7,137,879
Wilton RE Ltd.		
6.00% tttl,4,5,8	7,800,000	6,978,660
United Wholesale Mortgage LLC 5.50% due 11/15/25 ^{2,5}	4,060,000	3,771,740
5.50% due 04/15/29 ^{2,5}	1,925,000	1,593,323
5.75% due 06/15/27 ⁵	1,400,000	1,232,336
Jefferies Finance LLC / JFIN Company-Issuer Corp.	1,400,000	1,202,000
5.00% due 08/15/28 ^{2,5}	7,500,000	6,333,827
Hunt Companies, Inc.		
5.25% due 04/15/29 ^{2,5}	7,325,000	5,855,275
Maple Grove Funding Trust I	0.000.000	5 745 544
4.16% due 08/15/51 ^{2,5} Iron Mountain, Inc.	8,000,000	5,715,514
5.63% due 07/15/32 ^{2,5}	6,500,000	5,623,540
OneMain Finance Corp.	0,000,000	0,020,040
4.00% due 09/15/30 ²	2,200,000	1,680,333
6.13% due 03/15/24 ²	1,500,000	1,478,971
7.13% due 03/15/26	1,100,000	1,069,321
3.88% due 09/15/28 6.63% due 01/15/28	800,000	636,000
Cushman & Wakefield US Borrower LLC	450,000	419,043
6.75% due 05/15/28 ^{2,5}	4,800,000	4,524,720
National Life Insurance Co.	1,000,000	1,02 1,1 20
10.50% due 09/15/39 ⁵	3,400,000	4,505,731
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ⁵	7,300,000	4,434,115
Kennedy-Wilson, Inc.		
5.00% due 03/01/31 ²	3,750,000	2,869,324
4.75% due 02/01/30 ²	1,450,000	1,114,372
4.75% due 03/01/29 ² LPL Holdings, Inc.	425,000	345,451
4.00% due 03/15/29 ^{2,5}	4,172,000	3,670,565
4.38% due 05/15/31 ^{2,5}	476,000	411,755
RXR Realty LLC		,
5.25% due 07/17/25 ^{†††}	4,200,000	4,049,346
Hampton Roads PPV LLC		
6.62% due 06/15/53 ⁵	4,680,000	4,020,264
QBE Insurance Group Ltd. 7.50% due 11/24/43 ^{4,5}	3,000,000	3,004,668
5.88% 4.5.8	950,000	916,605
Ceamer Finance LLC	300,000	310,003
6.92% due 05/15/38 ⁺⁺⁺	4,000,000	3,832,410
Jones Deslauriers Insurance Management, Inc.		
10.50% due 12/15/30 ⁵	3,650,000	3,704,750
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{4,5}	2,700,000	2,279,529
3.13% due 06/15/31 ⁵ NatWest Group plc	1,750,000	1,364,079
7.47% due 11/10/26 ⁴	3,500,000	3,636,627
Credit Suisse AG NY	0,000,000	0,000,027
7.95% due 01/09/25	3,600,000	3,635,382
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
4.00% due 10/15/33 ^{2,5}	4,031,000	2,980,107
3.88% due 03/01/31 ^{2,5} GLP Capital Limited Partnership / GLP Financing II, Inc.	825,000	642,956
3.25% due 01/15/32 ²	3 350 000	2 504 507
5.30% due 01/15/29 ²	3,250,000 1,050,000	2,581,597 993,184
Standard Chartered plc	1,050,000	990,184
7.78% due 11/16/25 ^{4,5}	3,100,000	3,202,601
Jane Street Group / JSG Finance, Inc.	0,.00,000	,,,,
4.50% due 11/15/29 ^{2,5}	3,500,000	3,071,915
Host Hotels & Resorts, LP		

3.50% due 09/15/30 ²	3,610,000	3,000,819
Barclays plc		
7.75% ^{4,8}	3,000,000	2,977,500
Toronto-Dominion Bank		
8.13% due 10/31/82 ⁴	2,850,000	2,974,687
Sherwood Financing plc		
6.00% due 11/15/26 ⁵	GBP 2,000,000	1,985,568
4.50% due 11/15/26 ⁵	EUR 1,000,000	927,726
BBC Military Housing-Navy Northeast LLC		
6.30% due 10/15/49	2,800,000	2,708,720
HUB International Ltd.		
5.63% due 12/01/29 ⁵	2,500,000	2,145,510
7.00% due 05/01/26 ⁵	550,000	540,672
Americo Life, Inc.		
3.45% due 04/15/31 ^{2,5}	3,511,000	2,680,085
Ares Finance Company IV LLC		
3.65% due 02/01/52 ^{2,5}	4,100,000	2,665,490
Corebridge Financial, Inc.		
6.88% due 12/15/52 ^{4,5}	2,400,000	2,372,702
Bank of Nova Scotia		
8.63% due 10/27/82 ⁴	2,150,000	2,272,095
Kane Bidco Ltd.		
5.00% due 02/15/27	EUR 2,050,000	2,018,489
Lincoln National Corp.		
4.38% due 06/15/50 ²	2,560,000	1,977,248
First American Financial Corp.		
4.00% due 05/15/30 ²	1,740,000	1,546,675
Home Point Capital, Inc.		
5.00% due 02/01/26 ^{2,5}	2,180,000	1,520,150
AmWINS Group, Inc.		
4.88% due 06/30/29 ^{2,5}	1,725,000	1,465,049
Newmark Group, Inc.		
6.13% due 11/15/23 ²	1,450,000	1,447,506
PHM Group Holding Oy		
4.75% due 06/18/26 ⁵	EUR 1,400,000	1,338,274
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁵	1,730,000	1,258,673

	Face	
CORPORATE BONDS ^{††} - 46.7% (continued)	Amount~	Value
Financial - 13.1% (continued)		
Allianz SE		
3.50% ^{2,4,5,8}	1,400,000	\$1,189,234
Weyerhaeuser Co.	.,,	••••••
6.88% due 12/15/33 ²	1,100,000	1,176,352
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
4.25% due 10/15/27 ^{2,5}	725,000	639,984
6.75% due 04/15/28 ⁵	350,000	342,304
Ryan Specialty Group LLC		
4.38% due 02/01/30 ⁵	1,100,000	940,457
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	1,000,000	855,003
PartnerRe Finance B LLC	050.000	0.40.040
4.50% due 10/01/50 ⁴ Pershing Square Holdings Ltd.	950,000	848,210
3.25% due 10/01/31	1,100,000	824,648
Prudential Financial, Inc.	1,100,000	021,010
5.13% due 03/01/52 ⁴	700,000	639,695
Fort Benning Family Communities LLC		,
6.09% due 01/15/51 ⁵	695,360	623,743
Pacific Beacon LLC		
5.63% due 07/15/51 ⁵	669,063	610,230
Greystar Real Estate Partners LLC		
5.75% due 12/01/25 ^{2,5}	600,000	592,417
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁵	640,000	540,683
Assurant, Inc.		
7.00% due 03/27/48 ⁴	400,000	396,334
Atlas Mara Ltd.	700.074	000.045
due 12/31/21 ^{†††,9,10} Fort Gordon Housing LLC	709,271	238,315
6.32% due 05/15/51 ⁵	200,000	107 262
USI, Inc.	200,000	197,262
6.88% due 05/01/25 ⁵	150,000	147,375
Total Financial	100,000	193,960,502
Consumer, Non-cyclical - 7.8%		,
US Foods, Inc.		
6.25% due 04/15/25 ^{2,5}	3,000,000	2,989,032
4.63% due 06/01/30 ^{2,5}	2,500,000	2,183,610
4.75% due 02/15/29 ^{2,5}	2,250,000	2,027,768
CPI CG, Inc.		
8.63% due 03/15/26 ^{2,5}	6,348,000	6,249,289
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ^{2,5}	6,945,000	6,144,638
Medline Borrower, LP		
5.25% due 10/01/29 ^{2,5}	5,200,000	4,267,562
3.88% due 04/01/29 ⁵	2,000,000	1,666,950
BCP V Modular Services Finance II plc		
6.13% due 10/30/28 ⁵	GBP 4,250,000	4,382,892
4.75% due 10/30/28 ⁵	EUR 1,550,000	1,411,908
Bausch Health Companies, Inc.		
4.88% due 06/01/28 ^{2,5}	8,025,000	5,005,634
Williams Scotsman International, Inc.	0.075.000	0.000.475
4.63% due 08/15/28 ^{2,5}	3,675,000	3,323,449
6.13% due 06/15/25 ^{2,5}	1,683,000	1,652,129
Sotheby's	4 000 000	4 604 640
7.38% due 10/15/27 ^{2,5} Altria Group, Inc.	4,899,000	4,621,619
3.70% due 02/04/51 ²	6,000,000	3,804,012
Reynolds American, Inc.	0,000,000	3,004,012
5.70% due 08/15/35 ²	4,150,000	3,773,470
KeHE Distributors LLC / KeHE Finance Corp.		0,110,410
8.63% due 10/15/26 ⁵	3,632,000	3,641,080
	0,002,000	0,011,000

JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
4.38% due 02/02/52 ⁵	4,800,000	3,408,605
Post Holdings, Inc.		
4.50% due 09/15/31 ^{2,5}	3,925,000	3,305,125
Upbound Group, Inc.		
6.38% due 02/15/29 ^{2,5}	3,625,000	3,109,779
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 ^{2,5}	3,301,000	3,107,390
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 ^{2,5}	3,000,000	2,730,000
Acadia Healthcare Company, Inc.		
5.00% due 04/15/29 ^{2,5}	2,400,000	2,184,315
5.50% due 07/01/28 ⁵	550,000	515,450
Nathan's Famous, Inc.		
6.63% due 11/01/25 ⁵	2,676,000	2,662,620
Sabre GLBL, Inc.		
7.38% due 09/01/25 ^{2,5}	2,816,000	2,635,824
Garden Spinco Corp.		
8.63% due 07/20/30 ^{2,5}	2,450,000	2,584,948
Par Pharmaceutical, Inc.		
due 04/01/27 ^{5,9}	3,345,000	2,517,681
DaVita, Inc.		
4.63% due 06/01/30 ^{2.5}	1,900,000	1,565,923
3.75% due 02/15/31 ⁵	1,200,000	906,121
Castor S.p.A.		
7.30% (3 Month EURIBOR + 5.25%, Rate Floor: 5.25%) due 02/15/29 ^{0,5}	EUR 2,300,000	2,365,882
Avantor Funding, Inc.		
4.63% due 07/15/28 ^{2,5}	1,700,000	1,564,000
3.88% due 11/01/29 ⁵	925,000	800,125

CORPORATE BONDS*** 48-7% (continued) Some and Private Continued) Some and Private Continued		Face Amount [~]	Value
S.88: due 0601/29 ⁻³ 2,270.000 82,279.438 4.38: due 1031/29 ^{2,4} 2,275.000 1.494.834 A.97 Security Corp. 1.000.000 900.500 4.13: due 0601/29 ^{2,4} 1.000.000 957.807 A.88: due 17/5722 ^{2,8} 1.000.000 957.807 A.97.80: due 0601/29 ^{2,4} 1.700.000 1.560.466 A.97.80: due 071/592 ^{2,5} 1.700.000 1.408.339 P/ Group DE, Inc. 1.700.000 1.408.339 4.758: due 10/15/29 ^{4,5} 4.000.00 1.438.38 4.758: due 10/15/29 ^{4,5} 1.000.00 1.408.318 4.758: due 10/15/29 ^{4,5} 1.000.00 1.438.48 4.078: due 10/15/29 ^{4,5} 1.000.00 1.438.48 4.078: due 10/15/29 ^{4,5} 1.000.00 1.384.584 4.078: due 10/15/29 ^{4,5} 1.000.00 1.384.584 4.078: due 10/15/29 ^{4,5} 1.000.00 1.384.584 4.078: due 10/15/29 ^{2,5} 1.000.00 1.000.00 7.000: due 12/21/27 ⁵ 1.000.00 226.000 228.310 7.000: due 12/21/27 ⁵ 1.000.00 226.000			
4.38% due 103109 ^{3.5} 2.275.000 1.348.834 A1.37% due 0801789 ^{2.6} 1.050.000 080.504 4.38% due 0710728 ^{2.6} 1.000.000 087.607 Gattner, Inc. 1.700.000 1.560.848 4.05% due 070178 ^{2.6.7} 1.700.000 1.650.848 Spectrum Brands, Inc. 1.225.000 1.050.308 A778 due 101522 ^{6.7} 1.225.000 1.038.358 4.34% due 071522 ^{6.7} 1.000.000 1.468.917 A778 due 101522 ^{6.7} 1.000.000 1.468.917 A778 due 1001052 ^{6.7} 1.000.000 1.468.917 Royati Pharma pic 1.000.000 1.358.64 355% due 09020 ²⁰ 2.100.000 1.358.64 4.05% due 100102 ^{7.6} 1.500.000 1.358.64 Grifols Escrow Issuer S.A. 1.500.000 1.54.258 4.05% due 100102 ^{7.6} 1.500.000 1.54.258 Forest Acquisition Holdings, Inc. I/KIK Custom Products, Inc. 1.008.000 227.876 7.00% due 1273172 ⁶ 1.050.000 9.62.000 5.005% 6.00% due 120172 ⁶ 250.000 228.310 24.35% due 1001.277 2.30.00 24.376	5.88% due 06/01/29 ^{2,5}	2,700,000	\$2,279,438
4.138. due 08/01/28-25 1,000,000 905.504 4.88% due 07/01/28-25 1,000,000 857.607 6.30% due 07/01/28-25 1,700,000 1,508.046 Sport marinet, Inc. 1,700,000 1,508.046 5.00% due 07/01/28-25 1,700,000 1,508.046 7.75% due 07/15/29 ⁵ 1,200,000 343.892 4.13% due 07/01/28-26 1,000,000 1,408.917 7.75% due 07/05/29 ⁵ 1,500,000 1,488.173 4.00% due 07/01/28-26 1,500,000 1,488.173 7.75% due 07/05/29 ⁵ 1,500,000 1,488.173 7.75% due 07/05/29 ⁵ 1,500,000 1,348.643 4.50% due 10/129 ²⁴ 1,500,000 1,542.50 5.00% due 07/01/28 ²⁵ 1,530,000 1,542.50 5.00% due 12/31/29 ⁵ 1,500,000 228.310 7.00% due 12/31/29 ⁵ 1,500,000 247.675 3.00% due 04/01/30 ⁵ 625.000 64.138 64.039 7.0	4.38% due 10/31/29 ^{2,5}	2,275,000	1,949,834
Gartner, Inc. 1700.000 1.580.546 Spectrum Brands, Inc. 1.700.000 1.580.546 Spot Sub 071529 ²⁵ 1.700.000 1.480.348 A758, due 071529 ³⁵ 1.225.000 1.083.58 4.738, due 071529 ³⁵ 1.225.000 1.488.91 due 0401729 ³⁵ 1.225.000 1.488.91 Veryalty Pharma pic 1.000.000 1.488.91 3.558, due 071529 ²⁵ 2.100.000 1.384.83 4.00% due 1001729 ^{25,35} 1.350.000 1.348.83 4.00% due 1001729 ^{25,35} 1.300.000 1.44.29 7.00% due 1201729 ^{25,45} 1.030.000 800.085 5.00% due 1231729 1.030.000 800.085 7.00% due 1231729 1.030.000 800.085 7.00% due 1231729 2.800.000 2.828.100 7.00% due 1231729 2.800.000 2.828.100 7.00% due 1231729 2.500.000 625.000 7.00% due 1201729 7.250.000 625.020 4.30% due 0401739 4.250.000 625.020 4.30% due 0401739 625.0000 647.8	4.13% due 08/01/29 ^{2,5}		
Spectrum Brands, Inc. 1.700,000 1,000,309 API Group DE, Inc. 1.225,000 1,000,309 4.75%, due 101/15/26 ⁵ 1,225,000 1,408,017 ATS%, due 101/15/26 ⁵ 1,200,000 1,408,017 Cade Luxembourg Finance Company I SARL / Endo US, Inc. 1 1 due 04/01/25 ^{5,9} 1,900,000 1,408,917 AysW, due 1001/25 ^{2,4} 1,550,000 1,354,684 Grioble Escore May Mark 1,350,000 1,354,684 Arrow due 1001/25 ^{2,4} 1,350,000 1,154,250 Xrones Acquisition Holdings, Inc. / KIK Custom Products, Inc. 1,150,000 228,310 7.00% due 1201/27 ⁴ 1,038,000 800,085 5.00% due 1201/27 ⁴ 250,000 228,310 7.00% due 1201/27 ⁴ 250,000 228,310 7.00% due 1201/27 ⁴ 250,000 520,076 4.13% due 0101/250 250,000 520,766 4.13% due 0101/257 725,000 528,207 2.13% due 101/1520 625,000 522,076 4.13% due 0101/1526 675,000 542,860 <	Gartner, Inc.		
API Group DE, Inc. 1.225.000 1.039.555 4.75% due 10/15/29 ⁵ 4.00,000 343.982 Indo Luxembourg Finance Company I SARL / Endo US, Inc. 1.900,000 1.408.917 Auto Valui (25 ^{5,6}) 1.900,000 1.408.917 Ays due 00/02/50 ² 2.100,000 1.388.133 HealthEquity, Inc. 2.100,000 1.388.133 4 50% due 10/01/22 ^{2,4} 1.550,000 1.354.884 A 75% due 10/01/22 ^{2,5} 1.350,000 1.154.250 Krones Acquisition Holding, Inc. / KK Custom Products, Inc. 1.038,000 890,085 5.00% due 12/31/275 1.038,000 890,085 520,706 5.00% due 12/31/275 250,000 226,310 4.00% due 000/128 1.150,000 986,288 4.13% due 10/15/30 622,000 522,766 527,076 522,060 522,767 3.50% due 04/01/30 ⁵ 625,000 520,766 523,767 542,660 425,900 542,767 3.50% due 04/01/30 ⁵ 625,000 542,767 542,660 542,767 542,660 542,767 542,660 542,767 5	Spectrum Brands, Inc.	· ·	
4.13% due 07/15/28 ³ 400,000 343,882 Inde Luerbourg Finance Company I SARL / Endo US, Inc. 1,900,000 1,408,917 Wayall V Pharma pilo 2,100,000 1,368,133 3.55% due 04002/59 ² 2,100,000 1,368,133 4.50% due 10/01/29 ^{2,5} 1,550,000 1,364,864 67/05 Escrow 10/01/502 ^{4,5} 1,550,000 1,354,864 67/05 W due 10/01/52 ^{4,5} 1,350,000 1,164,250 Krones Acquiston Holdings, Inc. / KIK Custom Products, Inc. 1,350,000 226,310 7.00% due 12/31/26 ⁵ 1,350,000 226,310 268,208 7.00% due 12/31/26 ⁵ 250,000 226,310 980,085 5.00% due 10/15/30 625,000 520,706 4,33% due 10/15/30 625,000 520,706 4.13% due 10/01/27 725,000 625,000 522,765 42,834 23,50% due 04/01/30 ⁵ 625,000 524,260 52,776 4.33% due 10/01/27 725,000 625,000 542,860 52,776 52,82,600 542,860 542,860 542,860 542,860 542,860 542,860 542,860 542,860 542,860 542,860 542,860 542,860<	APi Group DE, Inc.		
due 04/01/29 ^{5,5} 1,900,000 1408,917 Reyalty Pharma pic 2,100,000 1,368,133 HealthEquity, Inc. 1,550,000 1,354,884 Gribble Scrowy Stare SA. 1,550,000 1,354,884 Gribble Scrowy Stare SA. 1,038,000 890,085 7,00% due 12/31/27 1,038,000 890,085 5,00% due 12/31/27 1,038,000 890,085 4,00% due 02/01/28 1,150,000 986,298 4,13% due 04/30/15 250,000 327,675 4,13% due 04/30/15 250,000 327,675 4,30% due 04/30/15 685,723 520,000 4,33% due 04/13/26 525,000 542,830 Caraiage Services, Inc. 250,400,401/305 625,000 542,830 Caraiage Services, Inc. 350% due 04/1352 950,000 443,500 VW International, Inc. 350% due 04/1352 100,000 96,731	4.13% due 07/15/29 ⁵		
3.55% due 00/02/50 ² 2,100,000 1,368,133 4.60% due 10/01/22 ^{8,5} 1,550,000 1,354,684 67/05 Excorw Issuer S.A. 1,350,000 1,154,250 Krons Acquisition Holdings, Inc. / KIK Custom Products, Inc. 1,350,000 226,310 7.00% due 12/31/27 ⁶ 1,038,000 890,085 5.00% due 12/31/27 ⁶ 1,038,000 286,000 7.00% due 12/31/27 ⁶ 250,000 226,310 9.00% due 12/31/26 ⁶ 1,150,000 986,298 Carriag Gardina Part 625,000 520,000 226,310 4.00% due 13/31/28 0.000 327,675 300,000 226,310 4.13% due 0.430,31 ⁴ 400,000 327,675 300,000 327,675 A.13% due 0.401/310 ⁵ 25,000 542,831 226,900 542,831 Carriage Services, Inc. 65,000 542,831 23,90 445,000 Carriage Services, Inc. 65,000 542,660 340,907 350,900 448,500 VW International, Inc. 300,000 243,760 310,000 324,760 310,000	due 04/01/29 ^{5,9}	1,900,000	1,408,917
4.50% due 100/1292-5 1,550,000 1,354,684 4.75% due 101/5292-5 1,350,000 1,154,250 Krones Acquisition Holdings, Inc. / KIK Custom Products, Inc. 1 1 7.00% due 12/31/275 1,038,000 890,085 5.00% due 12/31/275 250,000 226,310 TereHouse Foods, Inc. 1 1 1 966,298 4.00% due 09/01/28 625,000 520,0706 4.13% due 10/15/30 625,000 520,706 4.13% due 10/15/30 400,000 327,875 400,000 327,875 5.00% due 6/15/29 725,000 663,723 633,723 5.00% due 6/15/29 725,000 644,833 625,000 542,861 Winternational, Inc. 7 7 7 7 7 4.50% due 0/5/15/29 ⁵ 950,000 444,500 450,970 7 7 Performance Food Group, Inc. 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	3.55% due 09/02/50 ²	2,100,000	1,368,133
4.78% due 10/15/2 ^{8,25} 1,350,000 1,154,250 Krons Acquisition Holdings, Inc. / KIK Custom Products, Inc. 1,038,000 890,085 5.00% due 12/31/27 ⁵ 1,038,000 890,085 5.00% due 12/31/27 ⁵ 250,000 226,310 4.00% due 09/01/28 1,150,000 986,298 Central Garden & Pet Co. 625,000 520,706 4.13% due 10/15/30 400,000 327,675 A33% due 10/01/27 ⁵ 725,000 6633,723 Catalent Pharma Solutions, Inc. 350% due 04/01/30 ⁵ 625,000 542,831 Catalent Pharma Solutions, Inc. 350% due 04/01/29 ⁵ 625,000 542,831 Catalent Pharma Solutions, Inc. 638,98 due 05/15/29 ⁵ 625,000 448,500 Performance Food Group, Inc. 675,000 4542,660 450,970 *18,98 due 05/01/25 ⁵ 300,000 243,750 150,000 450,970 *18,98 due 05/01/25 ⁵ 300,000 243,750 150,000 450,970 *18,90 due 05/01/25 ⁵ 300,000 243,750 150,000 450,791 *28,96 due 05/01/25 ¹⁵ 100,000 96,791 150,000,72 150,000,72	4.50% due 10/01/29 ^{2,5}	1,550,000	1,354,684
7.00% due 12/31/26 ⁵ 1.038.000 890.085 5.00% due 12/31/26 ⁵ 250.000 226.310 7.00% due 09/01/28 1,150.000 896.298 Central Carden & Pet Co. 625.000 520.700 4.13% due 10/15/30 625.000 520.700 4.13% due 10/16/27 605.723 663.723 Catalent Pharma Solutions, Inc. 725.000 663.723 Cataler View (es. Inc. 625.000 542.831 Carriage Services, Inc. 75.000 542.831 Carriage Services, Inc. 75.000 542.660 View International, Inc. 950.000 484,500 Performance Food Group, Inc. 675.000 542.660 6.88% due 05/15/29 ⁵ 450.000 450.970 Prestige Brands, Inc. 300.000 243,750 3.75% due 05/15/29 ⁵ 100.000 96.791 S.60% due 05/15/29 ⁵ 100.000 <t< td=""><td>4.75% due 10/15/28^{2,5}</td><td>1,350,000</td><td>1,154,250</td></t<>	4.75% due 10/15/28 ^{2,5}	1,350,000	1,154,250
TreeHouse Foods, Inc. 1,150,000 986,298 4.00% due 00/01/28 1,150,000 520,706 4.13% due 00/01/29 625,000 520,706 4.13% due 04/30/315 625,000 520,706 4.13% due 04/30/315 625,000 663,723 Catlaent Pharma Solutions, Inc. 725,000 663,723 Catlaent Pharma Solutions, Inc. 625,000 542,831 Carriage Services, Inc. 675,000 542,660 VW International, Inc. 950,000 444,500 4.50% due 05/15/29 ⁵ 675,000 542,660 VW International, Inc. 950,000 444,500 4.50% due 05/15/29 ⁵ 950,000 4450,000 Performance Food Group, Inc. 950,000 243,750 6.88% due 05/01/25 ⁵ 300,000 243,750 Nidda Healthcare Hoding GmbH 000,000 96,791 S.50% due 03/01/21 ⁵ 100,000 96,791 Forda Cue 02/15/28 ⁵ 100,000 96,791 Total Consumer, Non-cycleal 115,000,02 24,073 Consumer, Non-cycleal 11	7.00% due 12/31/27 ⁵		
Central Garden & Pet Co. 4 13% due 10/15/30 625.000 520.706 4.13% due 10/15/3 ⁵ 400.000 327.675 AMN Healthcare, Inc. 4.63% due 10/10/12 ⁷⁵ 725.000 663.723 Catalent Pharma Solutions, Inc. 3.50% due 04/10/130 ⁵ 625.000 464.831 Carriage Services, Inc. 4.25% due 05/15/29 ⁵ 675.000 484.500 Performance Food Group, Inc. 6.88% due 05/15/29 ⁵ 950.000 484.500 Perstige Brands, Inc. 3.75% due 04/10/125 ⁵ 950.000 484.500 Perstige Brands, Inc. 3.75% due 04/10/125 ⁵ 950.000 484.500 Perstige Brands, Inc. 3.75% due 04/10/125 ⁵ 950.000 450.970 Prestige Brands, Inc. 3.75% due 04/10/125 ⁵ 900.000 243.750 Nidda Healthcare Holding GmbH 3.50% due 04/10/12 ⁵ 100.000 96.791 Endo Dac / Endo Finance LLC / Endo Finance, ILC / Endo Fi	TreeHouse Foods, Inc.	,	
AMN Healthcare, Inc. 725,000 663,723 4.83% due 10/01/27 ⁵ 725,000 663,723 Catalent Pharma Solutions, Inc. 625,000 542,831 Carriage Services, Inc. 625,000 542,831 4.25% due 04/01/30 ⁵ 675,000 542,660 WU International, Inc. 688% due 05/01/25 ⁵ 950,000 484,500 Performace Food Group, Inc. 6.88% due 05/01/25 ⁵ 450,000 243,750 Nikida Healthcare Holding GmbH 300,000 243,750 10,503,000 243,750 3.75% due 04/01/31 ⁵ 300,000 243,750 10,503,000 243,750 Nikida Healthcare Holding GmbH 300,000 243,750 173,011 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 5.88% due 03/01/27 ⁴ 100,000 96,791 Endo Dac / Endo Finance LLC / Endo Finco, Inc. 100,000 96,791 24,073 115,060,072 Consumer, Cyclical - 6.7% 10,535,000 10,751,955 10,535,000 10,751,955 JB enidexter & Company, Inc. 7.13% due 03/01/27 ² 3,210,000 3,	Central Garden & Pet Co.	, ,	
Catalent Pharma Solutions, Inc. 3.50% due 0/01/30 ⁵ 625,000 542,831 Carriage Services, Inc. 4.25% due 0/51/5/29 ⁵ 675,000 542,660 WW International, Inc. 950,000 484,500 4.50% due 0/115/29 ⁵ 950,000 484,500 Performance Food Group, Inc. 300,000 243,750 6.88% due 0/5/01/25 ⁵ 300,000 243,750 Nidda Healtheare Holding GmbH 300,000 243,750 3.50% due 0/9/30/24 EUR 175,000 173,011 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 100,000 96,791 Endo Dac / Endo Finance LLC / Endo Finco, Inc. 100,000 24,073 115,060,072 Consumer, Non-cyclical 115,006,0072 115,006,072 115,006,072 Consumer, Non-cyclical - 6,7% 10,335,000 10,751,955 10,535,000 10,751,955 J Poindexter & Company, Inc. 5,275,000 5,083,728 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 3,210,000 1,497,798 S 80% due 03/01/27 ² <td< td=""><td></td><td>400,000</td><td>327,675</td></td<>		400,000	327,675
Carriage Services, Inc. A.25% due 05/15/29 ⁵ 675,000 542,660 4.25% due 05/15/29 ⁵ 950,000 484,500 Performance Food Group, Inc. 950,000 450,970 6.88% due 05/01/29 ⁵ 450,000 450,970 Prestige Brands, Inc. 3.75% due 04/01/31 ⁵ 300,000 243,750 Nilda Healthcare Holding GmbH 3.50% due 09/30/24 EUR 175,000 173,011 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 5.88% due 02/15/28 ⁵ 100,000 96,791 Endo Dac / Endo Finance LLC / Endo Finco, Inc. 100,000 96,791 115,060,072 Consumer, Non-cyclical 105,35,000 10,751,955 100,535,000 10,751,955 JB Poindexter & Company, Inc. 7.13% due 05/01/25 ^{2,5} 10,535,000 10,751,955 10,535,000 10,751,955 JB Poindexter & Company, Inc. 7.13% due 03/01/27 ² 3,210,000 3,049,360 3,049,360 3,049,360 3,049,360 1,497,798 Penn Entertainment, Inc. 4,13% due 03/15/29 ^{2,5} 3,188,000 2,733,710 4,13% due 03/15/29 ^{2,5} 3,188,000		725,000	663,723
WW International, Inc. 950,000 484,500 Performance Food Group, Inc. 950,000 484,500 6.88% due 05/01/25 ⁵ 450,000 450,970 Prestige Brands, Inc. 300,000 243,750 3.75% due 04/01/31 ⁵ 300,000 243,750 Nidda Healthcare Holding GmbH 100,000 96,791 3.50% due 09/30/24 EUR 175,000 173,011 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 100,000 96,791 Endo Dac / Endo Finance LLC / Endo Finco, Inc. 100,000 96,791 Endo Dac / Endo Finance LLC / Endo Finco, Inc. 115,060,072 115,060,072 Consumer, Oyclical 7.00% due 05/01/25 ^{2,5} 10,535,000 10,751,955 Delta Air Lines, Inc. 7.13% due 04/15/26 ^{2,5} 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5,28% due 03/01/27 ² 3,210,000 3,049,360 5.00% due 06/01/31 ^{2,5} 1,800,000 1,497,798 1,497,798 1,497,798 Penn Entertainment, Inc. 4.33% due 07/01/129 ^{2,5} 3,280,000 1,		625,000	542,831
Performance Food Group, Inc. 450,000 450,970 6.88% due 05/01/25 ⁵ 450,000 450,970 Prestige Brands, Inc. 300,000 243,750 3.75% due 04/01/31 ⁵ 300,000 243,750 Nidda Healthcare Holding GmbH 300,000 243,750 3.50% due 09/30/24 EUR 175,000 173,011 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC EUR 175,000 96,791 Endo Dac / Endo Finance LLC / Endo Finace, Inc. 100,000 96,791 Gonsumer, Non-cyclical 115,060,072 105,050,000 Consumer, Cyclical - 6.7% 115,060,072 10,535,000 10,751,955 JB Poindexter & Company, Inc. 7.13% due 04/15/25 ^{2.5} 10,535,000 10,751,955 JB Poindexter & Company, Inc. 5.275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.88% due 03/01/27 ² 3,210,000 3,049,360 5.00% due 06/01/31 ^{2.5} 1,800,000 1,497,798 1,497,798 1,497,798 Penn Entertainment, Inc. 4,325,000 3,980,003 3,996,935	WW International, Inc.	675,000	542,660
Prestige Brands, Inc. Number of the system 3.75% due 04/01/31 ⁵ 300,000 243,750 Nidda Healthcare Holding GmbH 3.50% due 09/30/24 EUR 175,000 173,011 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 5.88% due 02/15/28 ⁵ 100,000 96,791 Endo Dac / Endo Finace LLC / Endo Finco, Inc. 100,000 96,791 24,073 Total Consumer, Non-cyclical 181,000 24,073 Consumer, Cyclical - 6.7% 10,535,000 10,751,955 Delta Air Lines, Inc. 7.00% due 05/01/25 ^{2.5} 10,535,000 10,751,955 JB Poindexter & Company, Inc. 7.13% due 04/15/26 ^{2.5} 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5,88% due 03/01/27 ² 3,210,000 3,049,360 5.00% due 06/01/31 ^{2.5} 1,800,000 1,497,798 96,935 7005,91 Penn Entertainment, Inc. 4,13% due 07/01/29 ^{2.5} 3,188,000 2,733,710	Performance Food Group, Inc.	950,000	
Nidda Healthcare Holding GmbH EUR 175,000 173,011 3.50% due 09/30/24 EUR 175,000 173,011 Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 100,000 96,791 Endo Dac / Endo Finance LLC / Endo Finaco, Inc. 000,000 96,791 due 07/31/27 ^{5,9} 181,000 24,073 Total Consumer, Non-cyclical 000,000 115,060,072 Consumer, Cyclical - 6.7% 10535,000 10,751,955 Delta Air Lines, Inc. 7.00% due 04/15/26 ^{2,5} 10,535,000 10,751,955 JB Poindexter & Company, Inc. 7.13% due 04/15/26 ^{2,5} 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.88% due 03/01/27 ² 3,210,000 3,049,360 5.00% due 06/01/31 ^{2,5} 1,800,000 1,497,798 1,413% due 07/01/29 ^{2,5} 4,925,000 3,996,935 Crocs, Inc. 4.13% due 03/15/29 ^{2,5} 3,188,000 2,733,710	Prestige Brands, Inc.		
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 100,000 96,791 5.88% due 02/15/28 ⁵ 100,000 96,791 Endo Dac / Endo Finance LLC / Endo Finaco, Inc. 181,000 24,073 due 07/31/27 ^{5,9} 181,000 24,073 Total Consumer, Non-cyclical 115,060,072 115,060,072 Consumer, Cyclical - 6.7% 10,535,000 10,751,955 JB Poindexter & Company, Inc. 7.00% due 05/01/25 ^{2,5} 10,535,000 10,751,955 JB Poindexter & Company, Inc. 7.13% due 04/15/26 ^{2,5} 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.00% due 06/01/31 ^{2,5} 3,049,360 5.00% due 06/01/31 ^{2,5} 1,800,000 3,049,709 Penn Entertainment, Inc. 4.13% due 07/01/29 ^{2,5} 4,925,000 3,996,935 Crocs, Inc. 4.25% due 03/15/29 ^{2,5} 3,188,000 2,733,710	Nidda Healthcare Holding GmbH		
Endo Dac / Endo Finance LLC / Endo Finco, Inc. 181,000 24,073 due 07/31/27 ^{5,9} 181,000 115,060,072 Total Consumer, Non-cyclical 115,060,072 Consumer, Cyclical - 6.7% 10,535,000 10,751,955 Delta Air Lines, Inc. 7.00% due 05/01/25 ^{2,5} 10,535,000 10,751,955 JB Poindexter & Company, Inc. 7.13% due 04/15/26 ^{2,5} 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 3,210,000 3,049,360 5.00% due 03/01/27 ² 3,210,000 1,497,798 Penn Entertainment, Inc. 4.13% due 07/01/29 ^{2,5} 4,925,000 3,996,935 Crocs, Inc. 4.25% due 03/15/29 ^{2,5} 3,188,000 2,733,710	Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC		
Total Consumer, Non-cyclical 115,060,072 Consumer, Cyclical - 6.7% 10,535,000 10,751,955 Delta Air Lines, Inc. 10,535,000 10,751,955 7.00% due 05/01/25 ^{2,5} 10,535,000 10,751,955 JB Poindexter & Company, Inc. 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5,28% due 03/01/27 ² 3,210,000 3,049,360 5.00% due 06/01/31 ^{2,5} 1,800,000 1,497,798 1,497,798 Penn Entertainment, Inc. 4.13% due 07/01/29 ^{2,5} 4,925,000 3,996,935 Crocs, Inc. 4.25% due 03/15/29 ^{2,5} 3,188,000 2,733,710	Endo Dac / Endo Finance LLC / Endo Finco, Inc.		
Delta Air Lines, Inc. 10,535,000 10,751,955 JB Poindexter & Company, Inc. 5,275,000 5,083,728 7.13% due 04/15/26 ^{2,5} 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 3,210,000 3,049,360 5.00% due 06/01/31 ^{2,5} 1,800,000 1,497,798 Penn Entertainment, Inc. 4.13% due 07/01/29 ^{2,5} 4,925,000 3,996,935 Crocs, Inc. 3,188,000 2,733,710	Total Consumer, Non-cyclical	-	
JB Poindexter & Company, Inc. 5,275,000 5,083,728 7.13% due 04/15/26 ^{2,5} 5,275,000 5,083,728 Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 3,210,000 3,049,360 5.88% due 03/01/27 ² 3,210,000 1,497,798 5.00% due 06/01/31 ^{2,5} 1,800,000 1,497,798 Penn Entertainment, Inc. 4,13% due 07/01/29 ^{2,5} 4,925,000 3,996,935 Crocs, Inc. 4.25% due 03/15/29 ^{2,5} 3,188,000 2,733,710	Delta Air Lines, Inc.	10.535.000	10.751.955
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 3,210,000 3,049,360 5.88% due 03/01/27 ² 3,210,000 1,497,798 5.00% due 06/01/31 ^{2,5} 1,800,000 1,497,798 Penn Entertainment, Inc. 4,925,000 3,996,935 Crocs, Inc. 4,25% due 03/15/29 ^{2,5} 3,188,000 2,733,710			
Penn Entertainment, Inc. 4.13% due 07/01/29 ^{2,5} 4,925,000 3,996,935 Crocs, Inc. 4.25% due 03/15/29 ^{2,5} 3,188,000 2,733,710			
Crocs, Inc. 4.25% due 03/15/29 ^{2,5} 3,188,000 2,733,710		1,800,000	1,497,798
		4,925,000	3,996,935

Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 ^{2,5}	4,042,405	3,879,456
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 ^{2,5}	3,950,000	3,751,379
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 ^{2,5}	4,100,000	3,546,090
Wabash National Corp.		
4.50% due 10/15/28 ^{2,5}	4,100,000	3,526,088
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 ⁵	3,725,000	3,463,934
Station Casinos LLC		
4.63% due 12/01/31 ^{2,5}	4,200,000	3,421,866
Live Nation Entertainment, Inc.		
6.50% due 05/15/27 ^{2,5}	3,350,000	3,293,887
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ^{2,5}	3,015,000	3,015,000
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50 ²	3,800,000	2,767,909
Air Canada		
4.63% due 08/15/29 ⁵	CAD 2,900,000	1,912,717
3.88% due 08/15/26 ^{2,5}	825,000	743,187
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 ^{2,5}	2,725,000	2,480,311
Aramark Services, Inc.		
6.38% due 05/01/25 ^{2,5}	2,300,000	2,285,027
5.00% due 02/01/28 ⁵	110,000	101,277
	,	

	Face Amount [~]	Value
CORPORATE BONDS ^{††} - 46.7% (continued) Consumer, Cyclical - 6.7% (continued)		
Scotts Miracle-Gro Co.		
4.00% due 04/01/31 ²	2,150,000	\$1,720,000
4.38% due 02/01/32	700,000	571,498
United Airlines, Inc. 4.63% due 04/15/29 ^{2,5}	2,575,000	2,282,830
Evergreen Acqco 1 Limited Partnership / TVI, Inc.	2,575,000	2,202,030
9.75% due 04/26/28 ⁵	2,300,000	2,274,493
HP Communities LLC		
6.82% due 09/15/53 ⁵	929,348	960,080
6.16% due 09/15/53 ⁵	1,000,000	927,182
Michaels Companies, Inc. 5.25% due 05/01/28 ⁵	2,200,000	1,830,906
Yum! Brands, Inc.	2,200,000	1,030,900
4.63% due 01/31/32 ²	1,987,000	1,756,389
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29 ^{2,5}	2,000,000	1,737,360
Hanesbrands, Inc. 9.00% due 02/15/31 ⁵	1,500,000	1,516,725
4.88% due 05/15/26 ⁵	225,000	207,784
Hyatt Hotels Corp.	220,000	201,104
6.00% due 04/23/30 ²	1,690,000	1,696,152
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28 ^{2,5} CD&R Smokey Buyer, Inc.	1,625,000	1,471,785
6.75% due 07/15/25 ^{2,5}	1,650,000	1,439,625
1011778 BC ULC / New Red Finance, Inc.	1,000,000	1,400,020
3.88% due 01/15/28 ⁵	850,000	756,379
4.00% due 10/15/30 ⁵	725,000	598,792
Hilton Domestic Operating Company, Inc.		
3.63% due 02/15/32 ⁵	1,350,000	1,108,336
Boyne USA, Inc. 4.75% due 05/15/29 ⁵	1,250,000	1,106,328
Wolverine World Wide, Inc.	1,200,000	1,100,020
4.00% due 08/15/29 ⁵	1,350,000	1,087,344
Clarios Global, LP / Clarios US Finance Co.		
8.50% due 05/15/27 ⁵ Vail Resorts, Inc.	1,050,000	1,044,001
6.25% due 05/15/25 ⁵	1,000,000	997,309
Tempur Sealy International, Inc.	1,000,000	001,000
3.88% due 10/15/31 ⁵	700,000	564,179
4.00% due 04/15/29 ⁵	500,000	427,455
Clarios Global, LP	000.000	004.404
6.75% due 05/15/25 ⁵ Six Flags Theme Parks, Inc.	990,000	984,191
7.00% due 07/01/25 ⁵	969,000	979,271
Allison Transmission, Inc.	000,000	010,211
3.75% due 01/30/31 ^{2,5}	1,100,000	913,000
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.		
6.63% due 03/01/30 ⁵ Ferrellgas Limited Partnership / Ferrellgas Finance Corp.	850,000	747,518
5.38% due 04/01/26 ⁵	775,000	697,683
United Airlines Class AA Pass Through Trust		
3.45% due 12/01/27	436,795	397,363
Superior Plus, LP 4.25% due 05/18/28 ⁵		220 625
Exide Technologies	CAD 350,000	229,635
due 10/31/24 ^{†††,9}	2,353,687	2
Total Consumer, Cyclical		99,481,209
Communications - 5.5%		
Altice France S.A.	0 475 000	0.004.044
5.50% due 10/15/29 ^{2,5} 5.13% due 07/15/29 ^{2,5}	8,175,000	6,394,841 2,343,044
0.10 /0 UUH 0//10/29	3,025,000	2,343,044

8.13% due 02/01/27 ⁵	1,300,000	1,215,500
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 ^{2,5}	6,300,000	5,384,610
5.75% due 08/01/28 ^{2,5}	3,525,000	3,087,222
Cogent Communications Group, Inc.		
7.00% due 06/15/27 ^{2,5}	7,500,000	7,256,250
VZ Secured Financing BV		
5.00% due 01/15/32 ^{2,5}	6,850,000	5,634,271
British Telecommunications plc		
4.88% due 11/23/81 ^{2,4,5}	5,550,000	4,537,291
4.25% due 11/23/81 ^{4,5}	950,000	836,000
Cengage Learning, Inc.		,
9.50% due 06/15/24 ^{2,5}	4,976,000	4,851,600
Paramount Global		
4.95% due 05/19/50 ²	6,390,000	4,730,973
UPC Broadband Finco BV		
4.88% due 07/15/31 ^{2,5}	4,550,000	3,810,625
LCPR Senior Secured Financing DAC		
6.75% due 10/15/27 ^{2,5}	2,114,000	1,955,720
5.13% due 07/15/29 ^{2,5}	1,900,000	1,606,331
Corning, Inc.		
4.38% due 11/15/57 ²	4,100,000	3,307,002
Vodafone Group plc		
5.13% due 06/04/81 ^{2,4}	4,100,000	3,064,750
AMC Networks, Inc.		
4.25% due 02/15/29 ²	3,450,000	2,533,370
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33 ^{2,5}	1,225,000	953,053
4.25% due 02/01/31 ⁵	850,000	682,295
4.25% due 01/15/34 ⁵	750,000	561,414
4.50% due 05/01/32	325,000	257,221
Ciena Corp.		
4.00% due 01/31/30 ^{2,5}	2,150,000	1,830,188

	Face Amount [~]	Value
CORPORATE BONDS ^{††} - 46.7% (continued)		
Communications - 5.5% (continued)		
Rogers Communications, Inc.		
4.55% due 03/15/52 ⁵	\$2,200,000	\$1,754,596
TripAdvisor, Inc.		
7.00% due 07/15/25 ⁵	1,575,000	1,577,114
Vmed O2 UK Financing I plc		
4.25% due 01/31/31 ⁵	1,225,000	982,876
4.75% due 07/15/31 ⁵	650,000	538,330
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ^{2,5}	1,800,000	1,343,161
Level 3 Financing, Inc.		
3.63% due 01/15/29 ^{2,5}	1,500,000	962,520
3.75% due 07/15/29 ⁵	600,000	377,166
Charter Communications Operating LLC / Charter Communications Operating Capital	,	,
3.90% due 06/01/52 ²	2,000,000	1,263,860
CSC Holdings LLC	2,000,000	1,200,000
4.63% due 12/01/30 ^{2,5}	1,913,000	1,029,911
Virgin Media Secured Finance plc	.,	.,,.
4.50% due 08/15/30 ⁵	1,200,000	987,879
Zayo Group Holdings, Inc.	.,_00,000	
4.00% due 03/01/27 ⁵	1,050,000	805,481
Sirius XM Radio, Inc.	.,000,000	000,101
3.88% due 09/01/31 ^{2,5}	900,000	699,822
Match Group Holdings II LLC	000,000	000,022
3.63% due 10/01/31 ⁵	875,000	684,687
Outfront Media Capital LLC / Outfront Media Capital Corp.	010,000	001,001
4.25% due 01/15/29 ⁵	825,000	678,563
Ziggo BV	020,000	070,000
4.88% due 01/15/30 ⁵	725,000	613,418
Ziggo Bond Company BV	120,000	010,110
5.13% due 02/28/30 ⁵	500,000	404,065
Total Communications		81,537,020
Industrial - 4.7%		01,007,020
New Enterprise Stone & Lime Company, Inc.		
9.75% due 07/15/28 ^{2,5}	7,717,000	7,341,200
5.25% due 07/15/28 ^{2,5}	2,025,000	1,851,061
Boeing Co.	2,020,000	1,001,001
5.81% due 05/01/50 ²	9,400,000	8,941,527
Standard Industries, Inc.	3,400,000	0,041,027
4.38% due 07/15/30 ^{2,5}	7,050,000	5,869,125
3.38% due 01/15/31 ⁵	1,100,000	843,984
Artera Services LLC	1,100,000	043,904
9.03% due 12/04/25 ⁵	6,290,000	5,409,400
Builders FirstSource, Inc.	6,290,000	5,409,400
6.38% due 06/15/32 ^{2,5}	2 500 000	2 400 042
	2,500,000	2,400,943
4.25% due 02/01/32 ^{2,5}	1,675,000	1,406,204
Fortune Brands Innovations, Inc. 4.50% due 03/25/52	4,134,000	3,102,868
4.50% due 03/25/52 Harsco Corp.	4,134,000	3,102,008
5.75% due 07/31/27 ^{2,5}	3,624,000	3.074.810
5.15 // due 01/51/21	3,024,000	3,074,010

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	Face Amount [~]	Value
CORPORATE BONDS ^{††} - 46.7% (continued)	Anount	value
Industrial - 4.7% (continued)		
Mauser Packaging Solutions Holding Co.		
7.88% due 08/15/26 ⁵	1,875,000	\$1,886,719
9.25% due 04/15/27 ⁵	1,000,000	940,000
Great Lakes Dredge & Dock Corp.	1,000,000	340,000
5.25% due 06/01/29 ^{2,5}	3,600,000	2,803,655
Howmet Aerospace, Inc.	5,000,000	2,000,000
3.00% due 01/15/29 ²	1,175,000	1,009,031
5.95% due 02/01/37 ²	875,000	857,430
6.88% due 05/01/25 ²	800.000	
GrafTech Finance, Inc.	800,000	814,000
4.63% due 12/15/28 ⁵	2 000 000	0.005.047
Clearwater Paper Corp.	2,860,000	2,335,247
4.75% due 08/15/28 ^{2,5}	2 5 4 7 000	2,227,222
4.75% due 06/15/20-15 TransDigm, Inc.	2,547,000	2,221,222
8.00% due 12/15/25 ^{2,5}	2 050 000	2 005 400
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc	2,050,000	2,095,100
4.00% due 09/01/29 ^{2,5}	2,300,000	1,842,875
Summit Materials LLC / Summit Materials Finance Corp.	2,300,000	1,042,075
5.25% due 01/15/29 ^{2,5}	1,775,000	1,633,000
Brundage-Bone Concrete Pumping Holdings, Inc.	1,775,000	1,033,000
6.00% due 02/01/26 ⁵	1 625 000	1 510 602
TK Elevator US Newco, Inc.	1,625,000	1,510,692
5.25% due 07/15/27 ⁵	1 550 000	1,404,194
Deuce FinCo plc	1,550,000	1,404,194
5.50% due 06/15/27 ⁵	CBB 1 200 000	1 017 000
6.80% due 06/15/27	GBP 1,200,000 EUR 100,000	1,217,823 99,682
JELD-WEN, Inc.	2017 100,000	99,002
6.25% due 05/15/25 ⁵	1,350,000	1,312,903
Cellnex Finance Company S.A.	1,000,000	1,012,000
3.88% due 07/07/41 ⁵	1,750,000	1,252,061
Amsted Industries, Inc.	1,750,000	1,202,001
4.63% due 05/15/30 ⁵	950,000	836,665
Ball Corp.	300,000	000,000
3.13% due 09/15/31 ²	875,000	700,735
GATX Corp.	873,000	100,100
4.00% due 06/30/30 ²	560,000	503,740
PGT Innovations, Inc.	000,000	000,140
4.38% due 10/01/29 ⁵	400,000	335,815
TopBuild Corp.	400,000	000,010
4.13% due 02/15/32 ⁵	400.000	328,448
Arcosa, Inc.	100,000	020,110
4.38% due 04/15/29 ⁵	350,000	305,822
EnerSys	000,000	000,022
4.38% due 12/15/27 ^{2,5}	325,000	295,052
Hillenbrand, Inc.	020,000	200,002
3.75% due 03/01/31 ²	250,000	204,520
EnPro Industries, Inc.	200,000	204,020
5.75% due 10/15/26	115,000	109,538
MIWD Holdco II LLC / MIWD Finance Corp.		,
5.50% due 02/01/30 ⁵	125,000	101,486
	, -	,

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	Face	
	Amount~	Value
CORPORATE BONDS ^{††} - 46.7% (continued)		
Industrial - 4.7% (continued) Vertical Midco GmbH		
4.38% due 07/15/27	EUR 100,000	\$95,675
Total Industrial		69,300,252
Energy - 3.8%		
Global Partners Limited Partnership / GLP Finance Corp. 7.00% due 08/01/27 ²	1 000 000	4 500 000
6.88% due 01/15/29 ²	4,800,000 2,980,000	4,560,000 2,756,621
ITT Holdings LLC	2,980,000	2,750,021
6.50% due 08/01/29 ^{2,5}	8,050,000	6,616,054
Occidental Petroleum Corp.	-,	-,,
6.20% due 03/15/40 ²	2,100,000	2,047,500
7.00% due 11/15/27	2,000,000	1,992,614
4.30% due 08/15/39 ²	2,100,000	1,643,250
4.63% due 06/15/45 BP Capital Markets plc	750,000	592,955
4.88% ^{2,4,8}	6,750,000	6,185,329
NuStar Logistics, LP	0,700,000	0,100,020
6.38% due 10/01/30 ²	5,625,000	5,266,406
5.63% due 04/28/27	200,000	186,176
6.00% due 06/01/26	125,000	118,761
CVR Energy, Inc. 5.25% due 02/15/25 ⁵	2 275 000	2 4 8 4 0 0 0
5.75% due 02/15/28 ⁵	2,275,000	2,184,000
Crestwood Midstream Partners Limited Partnership / Crestwood Midstream Finance Corp.	2,100,000	1,863,855
7.38% due 02/01/31 ^{2,5}	3,800,000	3,701,656
TransMontaigne Partners Limited Partnership / TLP Finance Corp. 6.13% due 02/15/26	4,025,000	2 /01 155
Parkland Corp.	4,025,000	3,421,155
4.63% due 05/01/30 ^{2,5}	2,700,000	2,247,750
4.50% due 10/01/29 ⁵	1,300,000	1,092,000
Hess Corp.	.,	.,,
5.60% due 02/15/41 ²	1,550,000	1,447,758
6.00% due 01/15/40 ²	1,000,000	982,003
7.13% due 03/15/33	500,000	537,280
EnLink Midstream LLC 6.50% due 09/01/30 ^{2,5}	0.000.000	0 500 040
Southwestern Energy Co.	2,600,000	2,560,818
5.38% due 02/01/29 ²	1,400,000	1,309,570
Energy Transfer, LP	1,400,000	1,000,070
4.25% due 04/01/24 ²	1,000,000	984,343
Buckeye Partners, LP		
4.35% due 10/15/24	750,000	720,510
Venture Global Calcasieu Pass LLC	775 000	000 500
4.13% due 08/15/31 ⁵ DT Midstream, Inc.	775,000	666,500
4.13% due 06/15/29 ^{2,5}	425,000	364,437
FLNG Liquefaction 2 LLC		,
4.13% due 03/31/38 ⁵	243,073	209,862
Viper Energy Partners, LP		
5.38% due 11/01/27 ⁵	200,000	190,160
Basic Energy Services, Inc.	4 000 000	10.000
due 10/15/23 ⁹ Schahin II Finance Co. SPV Ltd.	1,030,000	10,300
due 09/25/23 ^{+++,9,10}	1,400,000	1
Total Energy	1,400,000	56,459,624
Basic Materials - 2.3%		
Carpenter Technology Corp.		
6.38% due 07/15/28 ²	5,225,000	5,006,009
7.63% due 03/15/30 ²	2,500,000	2,492,644
SCIL IV LLC / SCIL USA Holdings LLC		
5.38% due 11/01/26 ^{2,5}	6,075,000	5,459,846
Alcoa Nederland Holding BV 5.50% due 12/15/27 ^{2,5}	2 625 000	2 540 704
6.13% due 05/15/28 ^{2,5}	3,625,000	3,512,734 1,450,533
0.1070 uue 00/10/20 /*	1,475,000	1,400,033

SK Invictus Intermediate II SARL		
5.00% due 10/30/29 ^{2,5}	5,250,000	4,176,690
WR Grace Holdings LLC	-,,	, ,,
4.88% due 06/15/27 ^{2,5}	2,325,000	2,136,419
7.38% due 03/01/31 ⁵	500,000	496,365
Compass Minerals International, Inc.	,	
6.75% due 12/01/27 ⁵	2,550,000	2,404,723
Illuminate Buyer LLC / Illuminate Holdings IV, Inc.		
9.00% due 07/01/28 ⁵	1,625,000	1,454,374
Kaiser Aluminum Corp.		
4.63% due 03/01/28 ⁵	1,000,000	861,233
4.50% due 06/01/31 ⁵	500,000	395,820
Minerals Technologies, Inc.	,	,
5.00% due 07/01/28 ⁵	1,350,000	1,215,000
Arconic Corp.		
6.00% due 05/15/25 ^{2,5}	1,200,000	1,200,000
HB Fuller Co.		
4.25% due 10/15/28	1,150,000	1,003,650
Diamond BC BV		
4.63% due 10/01/29 ⁵	825,000	669,009
Valvoline, Inc.		
3.63% due 06/15/31 ⁵	760,000	612,029
Mirabela Nickel Ltd.		
due 06/24/19 ^{†††,9,10}	2,667,995	133,400
Total Basic Materials		34,680,478
Technology - 1.7%		
AthenaHealth Group, Inc.		
6.50% due 02/15/30 ⁵	7,900,000	6,248,458
NCR Corp.		
5.25% due 10/01/30 ^{2,5}	3,150,000	2,604,301
6.13% due 09/01/29 ⁵	1,550,000	1,507,375
5.13% due 04/15/29 ⁵	900,000	768,620
Central Parent Incorporated / CDK Global Inc		
7.25% due 06/15/29 ^{2,5}	3,400,000	3,324,590
Broadcom, Inc.		
3.19% due 11/15/36 ^{2.5}	4,400,000	3,186,171
Playtika Holding Corp.		
4.25% due 03/15/29 ^{2,5}	2,025,000	1,640,250

	Face Amount [~]	Value
CORPORATE BONDS ^{††} - 46.7% (continued)		
Technology - 1.7% (continued)		
Twilio, Inc.	0.000.000	¢4,007,500
3.88% due 03/15/31 ² TeamSystem S.p.A.	2,000,000	\$1,637,500
3.50% due 02/15/28	EUR 1,700,000	1,599,578
Oracle Corp.	2010 1,700,000	1,000,010
3.95% due 03/25/51 ²	2,100,000	1,508,395
Dun & Bradstreet Corp.	, ,	,,
5.00% due 12/15/29 ⁵	1,800,000	1,489,114
Booz Allen Hamilton, Inc.		
4.00% due 07/01/29 ⁵	325,000	285,113
Total Technology		25,799,465
Utilities - 1.1%		
Midcap Funding XLVI Trust		
8.08% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/23 ^{0,†††}	9,048,620	9,047,767
Terraform Global Operating, LP		= 0 / / 0 0 =
6.13% due 03/01/26 ^{2,5}	5,255,000	5,044,905
Clearway Energy Operating LLC 3.75% due 02/15/31 ^{2,5}	4 000 000	4 050 000
	1,663,000	1,353,266
3.75% due 01/15/32 ⁵	525,000	416,063
Total Utilities Total Corporate Bonds		15,862,001
(Cost \$793,736,407)		692,140,623
SENIOR FLOATING RATE INTERESTS ^{††,0} - 30.9%		002,110,020
Consumer, Cyclical - 7.8%		
First Brands Group LLC		
10.25% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 03/30/27	7,948,458	7,678,117
Pacific Bells LLC		
9.34% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	7,970,330	7,646,575
FR Refuel LLC		
9.23% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/08/28 ^{†††} CD&R Firefly Bidco Ltd.	7,920,000	7,583,400
7.78% (3 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 5,340,000	6,203,006
Accuride Corp.	001 0,040,000	0,200,000
9.98% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	6,322,418	5,148,282
MB2 Dental Solutions LLC		
10.72% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	5,076,447	4,989,055
Alexander Mann		
9.79% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	2,600,000	2,470,000
8.55% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,150,000	1,308,123
7.21% (1 Month GBP SONIA + 3.25%, Rate Floor: 3.25%) due 12/16/24 ^{†††} Secretariat Advisors LLC	GBP 411,184	472,666
	4 202 000	4 407 500
9.48% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/29/28 ^{†††} SP PF Buyer LLC	4,362,000	4,187,520
9.13% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	5.827.107	4,009,049
Zephyr Bidco Ltd.	0,021,101	1,000,010
8.71% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 3,000,000	3,328,322
11.46% (1 Month GBP SONIA + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 360,000	330,667
Truck Hero, Inc.	0.000.000	0 540 004
8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 01/31/28	3,930,000	3,549,301
NFM & J LLC	0.070.000	0.000.040
10.70% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27 ^{†††} WIRB - Copernicus Group, Inc.	3,272,832	3,200,242
8.95% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27	3,076,644	2,931,796
	-,,	_,,

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{+1,\diamond} - 30.9% (continued)		
Consumer, Cyclical - 7.8% (continued)		
BRE/Everbright M6 Borrower LLC		
9.58% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	2,940,000	\$2,915,510
Breitling Financing SARL		
5.63% (3 Month EURIBOR + 3.43%, Rate Floor: 3.43%) due 10/25/28	EUR 2,800,000	2,862,305
The Facilities Group		
10.48% ((1 Month USD LIBOR + 5.75%) and (3 Month USD LIBOR + 5.75%), Rate Floor: 6.75%) due		
11/30/27 ^{†††}	2,913,579	2,848,957
PetSmart LLC		
8.47% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/11/28	2,807,250	2,797,312
Arcis Golf LLC	0 704 500	0.004.040
8.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 11/24/28	2,704,563	2,691,040
BGIS (BIFM CA Buyer, Inc.) 8.13% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	2,663,497	2,630,204
PAI Holdco, Inc.	2,003,497	2,030,204
8.58% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27	2,805,061	2,584,864
Packers Holdings LLC	2,000,001	2,004,004
7.85% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	2,728,459	2,493,129
TTF Holdings Intermediate LLC	2,120,100	2,100,120
8.69% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/31/28	2,262,299	2,252,413
BCP V Modular Services Holdings IV Ltd.	, - ,	, - , -
6.70% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 2,000,000	2,031,973
Michaels Stores, Inc.		
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/15/28	2,208,437	2,017,959
OEConnection LLC		
8.71% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 09/25/26	2,002,797	1,966,086
BCPE Empire Holdings, Inc.		
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26	1,839,416	1,809,525
CNT Holdings I Corp.		
8.13% (3 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27	1,817,625	1,783,090
ScribeAmerica Intermediate Holdco LLC (Healthchannels)	0 400 700	4 740 050
9.13% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	2,468,768	1,746,653
SHO Holding I Corp.	1 030 813	1 241 015
10.08% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.06% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	1,930,812 32,514	1,341,915 22,597
	,	,
9.65% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 04/27/24 ^{†††}	424,000	304,220
10.08% (3 Month USD LIBOR + 2.23%, Rate Floor: 3.23%) due 04/29/24 ⁺⁺⁺	323	232
Camin Cargo Control, Inc.		
11.13% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26 ^{†††}	1,616,873	1,552,198
Checkers Drive-In Restaurants, Inc.		
9.21% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	1,734,286	1,382,018
Sweetwater Sound		
8.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 08/05/28 ^{†††}	1,413,714	1,328,891
Holding SOCOTEC		
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/30/28	1,336,500	1,294,173

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 30.9% (continued)		
Consumer, Cyclical - 7.8% (continued)		
Galls LLC		
11.59% ((3 Month USD LIBOR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 7.75%) due		
01/31/25 ^{†††}	931,677	\$908,385
11.36% ((1 Month USD LIBOR + 6.75%) and (3 Month USD LIBOR + 6.75%), Rate Floor: 6.75%) due		
01/31/24 ^{†††}	139,961	136,462
11.58% (3 Month USD LIBOR + 6.75%, Rate Floor: 8.25%) due 01/31/25 ^{†††}	125,139	122,011
Congrues Group LLC	120,100	122,011
10.58% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29	1,194,000	1,166,144
Fertitta Entertainment LLC	, . ,	,,
8.62% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/29/29	1,191,748	1,158,236
ImageFIRST Holdings LLC		
9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	1,084,111	1,029,906
PT Intermediate Holdings III LLC		
10.23% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/01/28 ^{†††}	989,210	949,641
Elvis UK HoldCo Ltd.		
due 10/19/28	EUR 800,000	836,425
Alterra Mountain Co.		
8.13% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	585,733	583,536
Caesars Entertainment, Inc.		
7.97% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/25/30	550,000	548,702
Outcomes Group Holdings, Inc.		
12.54% (3 Month Term SOFR + 7.50%, Rate Floor: 7.50%) due 10/26/26 ^{†††}	450,000	427,500
Mavis Tire Express Services TopCo Corp.		
8.73% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 05/04/28	320,125	309,378
EG Finco Ltd.		007.0/0
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	285,061	265,819
Sotheby's	225 045	000 000
9.33% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 01/15/27	235,045	233,988
Scientific Games Holdings, LP	124,688	122,485
8.10% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/04/29	124,000	116,492,003
Total Consumer, Cyclical		110,492,003
Consumer, Non-cyclical - 6.7% HAH Group Holding Co. LLC		
9.72% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	7,214,590	7,076,100
9.72% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27 ^{†††}	529,860	521,912
LaserAway Intermediate Holdings II LLC	7,634,442	7 472 240
10.58% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27 Quirch Foods Holdings LLC	7,034,442	7,472,210
9.49% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 10/27/27	7,136,354	6,654,650
5.45% (Thiohar Term COTK + 4.50%, Nate 1001, 4.50%) due 10/21/21	7,100,004	0,004,000

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 30.9% (continued)	Amount	value
Consumer, Non-cyclical - 6.7% (continued)		
Southern Veterinary Partners LLC		
	6 600 004	¢C 400 404
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	6,628,334	\$6,429,484
Women's Care Holdings, Inc.	0 300 005	0.077.054
9.33% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	6,722,625	6,277,251
Florida Food Products LLC	5 050 000	5 000 050
9.63% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28	5,658,000	5,233,650
Blue Ribbon LLC	0.005.400	4 0 4 5 5 7 4
10.57% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	6,395,180	4,815,571
Kronos Acquisition Holdings, Inc.		
8.70% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	2,918,994	2,833,847
11.02% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 12/22/26	1,782,000	1,737,450
Gibson Brands, Inc.		
9.92% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28	4,875,750	3,851,843
Inception Holdco SARL		
7.89% (3 Month EURIBOR + 5.75%, Rate Floor: 5.75%) due 09/26/29 ^{†††}	EUR 3,600,000	3,690,913
Mission Veterinary Partners		
8.64% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	3,950,000	3,581,346
National Mentor Holdings, Inc.		
8.47% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	4,323,821	3,332,066
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	150,000	115,594
Cambrex Corp.		
8.22% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/04/26	3,252,354	3,199,503
Dhanani Group, Inc.		
10.66% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/10/27 ^{†††}	2,972,727	2,943,000
Chefs' Warehouse. Inc.	,- ,	,,
9.47% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/23/29	2,743,125	2,729,409
Weber-Stephen Products LLC	, , , ,	, , ,
7.88% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	3,057,229	2,659,790
Arctic Glacier Group Holdings, Inc.		, ,
8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,290,740	2,110,344
PetlQ LLC		
8.84% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 ^{†††}	2,265,500	2,038,950
Confluent Health LLC	2,200,000	2,000,000
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 0.50%) due 11/30/28	2,077,417	1,781,385
Packaging Coordinators Midco, Inc.	2,011,411	1,701,000
8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/30/27	1,768,500	1,731,202
Sierra Acquisition, Inc.	1,700,000	1,751,202
8.83% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/11/24	2,367,712	1,645,560
PlayPower, Inc.	2,501,112	1,070,000
12.25% (Commercial Prime Lending Rate + 4.50%, Rate Floor: 4.50%) due 05/08/26	2,151,126	1,628,145
	2,101,120	1,020,140

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 30.9% (continued)		
Consumer, Non-cyclical - 6.7% (continued)		
Moran Foods LLC		
11.93% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 06/30/26 ¹¹¹	1,142,392	\$1,090,242
14.18% (3 Month Term SOFR + 9.50%, Rate Floor: 9.50%) due 12/31/26 ^{†††}	603,044	409,102
EyeCare Partners LLC	,-	, -
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	1,704,571	1,418,527
Resonetics LLC		
9.10% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	1,481,250	1,417,556
Fender Musical Instruments Corp.		
8.66% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/01/28	1,483,357	1,320,188
Hearthside Group Holdings LLC		
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	1,392,000	1,240,620
Stars UK Bidco Ltd.		
8.00% (6 Month EURIBOR + 5.25%, Rate Floor: 5.25%) due 08/09/29	EUR 1,000,000	1,033,987
Endo Luxembourg Finance Company I SARL		
due 03/27/28, ⁹	1,283,750	1,010,953
IVC Acquisition Ltd.		4 000 700
6.29% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/13/26	EUR 1,000,000	1,000,700
Pearl Intermediate Parent LLC	700 707	740.074
8.13% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	783,797	746,371
Zep, Inc. 8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	923,618	725,040
Balrog Acquisition, Inc.	925;018	723,040
8.95% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 09/05/28	718,750	694,715
Rainbow Fince ARL	710,700	004,110
9.05% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/26/29 ^{†††}	700,000	619,500
Snacking Investments US LLC (Arnott's)	700,000	019,000
8.57% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/18/26	463,571	461,253
TGP Holdings LLC	400,071	401,200
8.08% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	376,981	300,431
Recess Holdings, Inc.		, .
8.58% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	289,313	288,410
Triton Water Holdings, Inc.		
8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	225,000	208,998
Total Consumer, Non-cyclical		100,077,768
Industrial - 5.4%		
Arcline FM Holdings LLC		
9.48% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	7,208,750	6,842,329
CapStone Acquisition Holdings, Inc.		
9.47% (1 Month Term SOFR + 4.75%, Rate Floor: 1.00%) due 11/12/27 ^{†††}	4,842,608	4,648,904
DXP Enterprises, Inc.		
9.95% (6 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 12/23/27	4,457,277	4,345,845
NA Rail Hold Co. LLC		
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/19/26	4,272,387	4,272,387

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 30.9% (continued)	Anount	Value
Industrial - 5.4% (continued)		
Integrated Power Services Holdings, Inc.		
9.13% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/22/28 ^{†††}	3,963,410	\$3,844,507
Merlin Buyer, Inc.	-,, -	(-)
8.62% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	3,970,000	3,786,388
Charter Next Generation, Inc.		
8.48% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	3,724,000	3,659,426
Mileage Plus Holdings LLC		
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	3,375,000	3,510,844
US Farathane LLC	0 705 000	0 470 070
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/24	3,765,689	3,476,973
American Bath Group LLC 8.22% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 11/23/27	3,685,602	3,367,719
PECF USS Intermediate Holding III Corp.	3,085,002	5,507,719
8.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	3,960,000	3,358,238
Aegion Corp.	0,000,000	0,000,200
9.38% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 05/17/28	3,043,122	2,961,353
StandardAero	_,,	_,,
8.22% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/06/26	2,903,715	2,839,776
ASP Dream Acquisiton Co. LLC		
8.97% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/15/28	2,481,250	2,444,031
STS Operating, Inc. (SunSource)		
8.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	2,381,399	2,335,271
Minerva Bidco Ltd.		0 000 007
8.05% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP 2,000,000	2,266,987
ILPEA Parent, Inc.	2 270 044	2,228,642
9.14% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 Atlantic Aviation	2,279,941	2,228,042
8.62% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 09/22/28	2,200,000	2,200,000
WP CPP Holdings LLC	2,200,000	2,200,000
8.58% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due		
04/30/25	2,282,227	2,076,119
Dispatch Terra Acquisition LLC	_,,	_,,
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	2,068,500	1,825,451
Service Logic Acquisition, Inc.		
8.82% ((2 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%), Rate Floor: 4.75%) due		
10/29/27	1,820,311	1,793,007
Pelican Products, Inc.		
8.71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	1,930,500	1,718,145
Anchor Packaging LLC	4 500 570	
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/18/26	1,598,578	1,558,613
Protective Industrial Products, Inc.	1 250 025	1 070 050
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	1,350,935	1,273,256

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS ^{11,0} - 30.9% (continued)		
Industrial - 5.4% (continued)		
Transcendia Holdings, Inc. 8.13% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	1,712,580	\$1,164,555
API Holdings III Corp.	1,712,500	φ1,104,000
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 05/09/26 ^{†††}	1,544,000	1,150,280
TK Elevator Midco GmbH	1,044,000	1,100,200
5.43% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 ¹¹¹	EUR 683,968	676,640
TK Elevator Midco GmbH		010,010
8.60% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	632,299	617,579
MI Windows And Doors LLC		
8.22% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/20/27	611,820	606,974
Mauser Packaging Solutions Holding Co.		== / /
8.56% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/14/26	600,000	594,108
Duran, Inc.	475.000	400.044
8.13% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/29/24 ^{†††} CPM Holdings, Inc.	475,023	466,314
8.07% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25	409,505	408,481
YAK MAT (YAK ACCESS LLC)	+03,000	400,401
due 07/10/26 ⁹	5,605,000	297,065
Osmose Utility Services, Inc.	0,000,000	201,000
7.88% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	299,242	288,162
Titan Acquisition Ltd. (Husky)		
8.15% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	288,879	276,403
Park River Holdings, Inc.		0.40.007
8.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	238,174	218,327
Sundyne (Star US Bidco)	404 504	440,400
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27 ^{†††} White Cap Supply Holdings LLC	121,521	118,483
8.37% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 10/19/27	99,497	97,852
Air Canada	55,457	51,052
8.37% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	82,989	82,756
Total Industrial	_	79,698,190
Technology - 4.3%	-	
Avalara, Inc.		
11.83% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 10/19/28 ^{†††}	7,000,000	6,904,580
Polaris Newco LLC		
8.07% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%), Rate Floor: 3.50%) due		
06/04/26 ^{†††}	5,478,400	5,031,367
Project Ruby Ultimate Parent Corp.		
10.37% (1 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 03/10/28 ^{†††}	4,987,500	4,984,966
Datix Bidco Ltd.		
9.94% (6 Month GBP SONIA + 7.75%, Rate Floor: 8.44%) due 04/27/26 ^{†††}	GBP 1,775,000	2,090,935
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ⁺⁺⁺	2,001,644	1,957,007
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	300,111	293,959
24-7 Intouch, Inc.		0.000 = · ·
9.38% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25	4,128,768	3,999,744

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 30.9% (continued)		
Technology - 4.3% (continued)		
Indicor LLC	2 000 000	¢0 500 000
8.93% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/22/29	2,600,000	\$2,563,600
Sitecore Holding III A/S		4 400 440
9.02% (3 Month EURIBOR + 7.00%, Rate Floor: 2.02%) due 03/12/26 ^{†††}	EUR 1,360,749	1,429,440
11.72% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††}	1,113,858	1,103,742
CDK Global, Inc.		
9.08% (3 Month Term SOFR + 4.50%) Rate Floor: 4.50%) due 07/06/29	2,500,000	2,490,375
Aptus Corp.	0,407,075	0.005.004
9.08% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	2,437,875	2,335,801
Atlas CC Acquisition Corp.	0.000.700	4 004 004
9.40% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	2,089,709	1,824,024
9.14% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28 Project Ruby Ultimate Parent Corp.	425,026	370,988
7.88% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	2,259,750	2,192,274
Concorde Lux	2,239,730	2,192,274
6.13% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR 2,100,000	2,105,632
Miss Ltd.	2017 2,100,000	2,100,002
8.33% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	2,124,156	1,999,362
RLDatix	_, ,	.,,
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	1,387,999	1,359,545
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	652.084	637.543
8.47% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 08/06/26	1,935,000	1,839,217
Team Blue Fince SARL	1,000,000	1,000,217
5.90% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 1,750,000	1,746,661
Wrench Group LLC	2011 1,100,000	.,,
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	1,763,655	1,734,255
Brave Parent Holdings, Inc.	,,	, - ,
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	1,748,646	1,721,105
Navicure, Inc.		
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26	1,499,271	1,493,649
Precise Midco BV		
6.05% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 05/13/26	EUR 1,400,000	1,452,242
Aston FinCo SARL		
8.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26 ⁺⁺⁺	1,649,000	1,385,160
Park Place Technologies, LLC		
9.72% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 11/10/27	1,368,038	1,324,439
Visma AS		
6.59% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 12/03/25	EUR 1,250,000	1,265,504
CoreLogic, Inc.	1 007 700	
8.19% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	1,267,702	1,083,568
Greenway Health LLC	050 444	744 400
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	952,141	714,106
Sitecore USA, Inc.	E 4 E 0 E Z	E 40, 405
11.72% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††}	545,357	540,405

	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 30.9% (continued)		
Technology - 4.3% (continued) Epicor Software		
7.88% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	488,750	\$478,315
Aston FinCo SARL	488,750	φ470,313
8.70% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 394,020	439,511
Polaris Newco LLC	001 004,020	-00,011
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	339,211	313,299
Total Technology	555,211	63,206,320
Financial - 2.9%		00,200,020
Eisner Advisory Group		
9.98% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28	7,508,772	7,452,456
Higginbotham Insurance Agency, Inc.	1,500,112	7,452,450
	1 000 115	1 7 10 000
9.88% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26 ¹¹¹	4,803,415	4,742,892
Jones Deslauriers Insurance Management, Inc.	04D 5 504 040	0.044.007
9.27% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 5,531,040	3,914,337
Franchise Group, Inc.	2 005 540	2 000 720
9.56% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	3,995,519	3,800,738
Claros Mortgage Trust, Inc.	2 484 800	2 445 506
9.16% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 08/10/26 HighTower Holding LLC	3,484,800	3,445,596
8.82% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	3,474,290	3,326,633
Alter Domus	5,474,250	3,320,033
8.06% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/17/28	2,751,000	2,704,591
Apex Group Treasury LLC	2,731,000	2,704,001
	2,050,000	2,039,750
9.66% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 07/27/28 ^{†††} Duff & Phelps	2,050,000	2,039,750
8.37% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	1,950,000	1,867,729
Avison Young (Canada), Inc.	1,950,000	1,007,729
10.48% (1 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 01/31/26	2,317,695	1,819,390
Cobham Ultra SeniorCo SARL	2,317,093	1,019,390
8.81% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/06/29	1,745,625	1,727,628
Nexus Buyer LLC	1,743,023	1,727,020
8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	1,649,000	1,617,488
Aretec Group, Inc.	1,043,000	1,017,400
8.97% (1 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 10/01/25	1,632,000	1,607,520
Asurion LLC	1,002,000	1,007,020
8.91% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/19/28	1,400,000	1,316,700
Sandy Bidco BV	.,	1,010,100
6.04% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 08/17/29	EUR 1,100,000	1,136,779
Total Financial		42,520,227
Communications - 1.7%		12,020,221
FirstDigital Communications LLC		
8.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 ^{†††}	8,000,000	7,829,301
Syndigo LLC	0,000,000	1,029,301
, ,	4 540 500	4 4 5 7 0 4 0
9.10% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	4,519,500	4,157,940
Xplornet Communications, Inc.	4 504 075	0 000 777
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	4,591,875	3,808,777

Amount Value SCNOR FLOATING RATE INTERESTS ^{11,0} : 3.03% (continued)		Face	
Communications - 1.7% (continued) Status of the interval of the interv		Amount~	Value
Fight Bideo, Inc. 3,715,000 3,715,000 3,33,040 405,300 21,23% (1 Month USD LIBOR + 7,50%, Rate Floor: 7,50%) due 07/23/26 3,3040 405,300 405,300 0,47% (1 Month USD LIBOR + 4,75%, Rate Floor: 4,75%) due 04/30/26 2,423,892 2,332,996 4,416,817 1,189,703 1,187,657 McGraw Hill LC 1,867,801 987,500 987,500 987,500 947,012 9,80% (1 Month USD LIBOR + 4,75%) and (6 Month USD LIBOR + 4,75%), Rate Floor: 5,25%) due 987,500 947,012 9,80% (1 Month USD LIBOR + 4,00%, Rate Floor: 4,00%) due 08/29/25 846,831 841,233 11an Acquisition Co New Zealand Ltd. (Trade Me) 8,73% (3 Month USD LIBOR + 4,00%, Rate Floor: 5,75%) due 07/14/26 444,375 419,125 7 Least Midco BV 3,88% (1 Month USD LIBOR + 4,00%, Rate Floor: 4,75%) due 10/12/26 444,375 419,125 7 Least Midco BV 3,88% (1 Month USD LIBOR + 4,00%, Rate Floor: 5,75%) due 07/24/26 2,981,047 2,897,220 8,87% (1 Month USD LIBOR + 4,00%, Rate Floor: 5,75%) due 10/12/28 3,083,850 3,029,883 3,029,883 11 Holding, Inc. 3,234,575 3,121,364 49,255 2,466,828 2,460,721 2,	SENIOR FLOATING RATE INTERESTS ^{††,◊} - 30.9% (continued)		
12.13% (1 Month USD LIBOR + 7.50%, Rate Floor. 7.50%) due 07/23/26 3.715.000 8.376 (1 Month USD LIBOR + 3.50%, Rate Floor. 3.50%) due 07/23/25 433.040 405.300 0.4776 (1 Month USD LIBOR + 3.50%, Rate Floor. 3.50%) due 07/23/25 433.040 405.300 2.332.996 0.4776 (1 Month USD LIBOR + 3.25%, Rate Floor. 4.05%) due 09/27/24 1,189,703 1,187,657 McGraw Hill LLC 987.500 987.500 947.012 Recorded Books, Inc. 987.500 987.500 947.012 Recorded Books, Inc. 987.500 947.012 446.625 436.831 8.05% (1 Month USD LIBOR + 4.00%, Rate Floor. 4.05%) due 09/29/25 846.831 841.233 Tian AcquistionCo New Zealand Ltd. (Trade Me) 446.625 436.857 8.73% (3 Month USD LIBOR + 4.00%, Rate Floor. 4.55%) due 07/14/26 444.375 449.125 7.012 Communications 25.728.273 3.121.364 Sarretz Midoc JuBOR + 4.00%, Rate Floor. 4.75%) due 11/30/21 ¹¹¹ 3.234,575 3.121.364 Vector WP Holdon, Inc. 9.03% (1 Month USD LIBOR + 4.05%, Rate Floor. 4.75%) due 07/24/26 2.981.047 2.897.220 Sarretz Midoc Jord 7.5%) due 07/24/26 2.981.047 2.897.220 Sarretz Midoc Jord 7.5%) due 09/29/	Communications - 1.7% (continued)		
8.13% (1) Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 433,040 405,300 0.0threra Uiter Storabard Holdbings, Inc. 2,423,892 2,332,996 7.88% (1) Month Term SOFR + 4.75%, Rate Floor: 4.00%) due 09/27/24 1,189,703 1,187,657 McGraw Hill LC 987,500 987,500 947,012 8.82% (3) Month USD LIBOR + 4.75%) and (6 Month USD LIBOR + 4.75%), Rate Floor: 5.25%) due 987,500 947,012 7.88% (3) Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 846,831 841,233 Recorded Books, Inc. 8,60% (1) Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 07/14/26 444,375 419,125 7.88% (3) Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 07/14/26 444,375 419,125 25,728,273 Basic Materials - 1.3% Basic Materials - 1.3% 3,083,850 3,029,883 3,029,883 8.73% (1) Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 10/12/26 2,466,828 2,460,721 25,728,273 Basic Materials - 1.3% Basic Materials - 1.3% 3,083,850 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3,029,883 3	· · · ·		
Conterna Ultra Broadband Holdings, Inc. 947% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/30/26 Authentic Brands 7.88% (1 Month USD LBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24 982% (3 Month USD LBOR + 4.75%) and (6 Month USD LBOR + 4.75%), Rate Floor: 5.25%) due 97/28/28 Recorded Books, Inc. 8.80% (1 Month USD LBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25 846,831 841,233 Tian Acquisition Co. New Zealand Lid. (Trade Me) 8.73% (3 Month USD LBOR + 4.00%, Rate Floor: 4.50%) due 01/18/28 93% (3 Month USD LBOR + 4.75%, Rate Floor: 4.50%) due 01/18/28 93% (3 Month USD LBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 944,375 945,728,273 945,728,273 945,728,273 945,728,273 945,728,273 945,728,273 945,728,273 945,728,273 945,728,273 945,728,728,728 945,728,728 945,728,728 945,728,728 945,728,728,728 945,728,728,728,728,728,728,728,728,728,728	12.13% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	3,715,000	\$3,362,075
9.47% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/30/26 2,423,892 2,332,996 Authentic Brands 1,189,703 1,187,657 McGraw Hill LC 982% (3 Month USD LIBOR + 4.75%) and (6 Month USD LIBOR + 4.75%), Rate Floor: 5.25%) due 987,500 947,012 Recorded Books, Inc. 987,500 947,012 860% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25 846,831 841,233 Tian Acquisition Co New Zealand Ltd. (Trade Me) 37,35% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.0%) due 01/18/26 446,625 436,657 Orgage Learning Acquisitions, Inc. 29,83% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 444,375 419,125 Basic Materials - 1.3% 25,728,273 21,213,64 Vector WP Holdoo, Inc. 3,234,575 3,121,364 9,83% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/12/28 3,083,850 3,029,883 11 Holdings, Inc. 2,981,047 2,987,220 3,234,575 3,121,364 Vector WP Holdoo, Inc. 8,33% (1 Month USD LIBOR + 4,75%, Rate Floor: 4.75%) due 07/24/26 2,981,047 2,897,220 Ascend Performance Materials Operations LLC 2,683% (1 Month USD LIBOR + 4,75%, Rate Floor: 4.55%) due 08/27/26 2,466,888 2,460,721 DCG Acquistion Co	8.13% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	433,040	405,300
Authentic Brands 1,189,703 1,187,657 7.88% (I Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24 1,189,703 1,187,657 9.82% (I Month USD LIBOR + 4.75%) and (6 Month USD LIBOR + 4.75%), Rate Floor: 5.25%) due 987,500 947,012 Recorded Books, Inc. 846,831 841,233 Tian Acquisition CO. New Zealand Lid. (Trade Me) 846,831 841,233 8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28 446,625 436,857 0.783% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 07/14/26 444,375 419,125 7012 Communications 25,728,273 25,728,273 Barlo Materials - 1.3% 32,94,575 3,121,364 Vector WP Holdco, Inc. 9,83% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/12/28 3,083,850 3,029,883 11 Holdings, Inc. 3,234,575 3,121,364 2,8374 (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/24/26 2,981,047 2,897,220 8,378 (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 2,981,047 2,897,220 3,838 (1 Month USD LIBOR + 4.75%, Rate Floor: 4.55%) due 09/29/27 2,838 (2 460,721 2,837 (3 Month USD LIBOR + 4.35%, Rate Floor: 4.55%) due 09/29/27 1,533,078 1,517,	Conterra Ultra Broadband Holdings, Inc.		
7.88% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24 1,187,657 McGraw HIL LC 982% ((3 Month USD LIBOR + 4.75%) and (6 Month USD LIBOR + 4.75%), Rate Floor: 5.25%) due 987,500 947,012 8.60% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25 846,831 841,233 Tian Acquisition Co New Zealand Ltd. (Trade Me) 846,831 841,233 446,625 436,857 0.798/6 (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/14/26 444,375 419,125 25,728,273 9.88% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/14/26 444,375 419,125 25,728,273 Data Communications 25,728,273 25,728,273 3,121,364 Vector WP Holdoo, Inc. 3,034,850 3,029,883 3,029,883 11 Holdings, Inc. 3,038,850 3,029,883 3,029,883 12 Holdings, Inc. 3,038,850 3,029,883 3,029,883 12 Holdings, Inc. 2,981,047 2,897,220 Ascend Performance Materials Decretions LLC 2,466,888 2,460,721 DCG Acquisition Corp. 2,426,140,400 1,450,758 S23% (1 Month IEVR SOFR + 4,75%, Rate Floor: 5,55%) due 09/20/26 1,938,567 1,899,796 LS31 I Skycraper Ho	9.47% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/30/26	2,423,892	2,332,996
McGraw Hill LC McGraw Hill LC 982% (10 Month USD LIBOR + 4.75%) and (6 Month USD LIBOR + 4.75%), Rate Floor: 5.25%) due 987,500 947,012 Recorded Books, Inc. 860% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25 846,831 841,233 Titan Acquisition Co. New Zealand Ltd. (Trade Me) 873% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28 446,625 436,857 Cengage Learning Acquisitions, Inc. 988% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 444,375 419,125 Saic Materials - 1.3% 323,4575 3,121,364 25,728,273 Basic Materials - 1.3% 3,038,450 3,029,883 3,029,883 J1 Holding, Inc. 9,03% (1 Month USD LIBOR + 5,00%, Rate Floor: 4.75%) due 01/21/28 3,083,850 3,029,883 9,83% (3 Month USD LIBOR + 5,00%, Rate Floor: 4.75%) due 01/21/26 2,981,047 2,897,220 Second Performance Materials Operations LLC 8,83% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 09/20/26 1,938,667 1,899,796 S 5 11 Skycrasper Holdco, CR. 1,517,566 2,460,721 1,523,078 1,517,866 G Acquisition Corp. 1,533 (3 Month USD LIBOR + 3,50%, Rate Floor: 5.50%) due 09/29/27 1,523,078	Authentic Brands		
9.82% ((3 Month USD LIBOR + 4.75%) and (6 Month USD LIBOR + 4.75%), Rate Floor: 5.25%) due 987,500 947,012 Recorded Books, Inc. 86.0% (1 Month Term SOFR + 4.0%, Rate Floor: 4.0%) due 08/29/25 846,831 841,233 Tian AcquisitionCo New Zealand Ltd. (Trade Me) 873% (3 Month USD LIBOR + 4.0%, Rate Floor: 4.50%) due 10/18/28 446,625 436,857 9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 444,375 25,728,273 Basic Materials - 1.3% 25,728,273 25,728,273 Barentz Midco BV 3,234,575 3,121,364 Vector WP Holdco, Inc. 9,83% (1 Month USD LIBOR + 5,00%, Rate Floor: 5.75%) due 01/22/26 2,981,047 2,897,220 9,83% (1 Month USD LIBOR + 5,00%, Rate Floor: 5.75%) due 07/24/26 2,981,047 2,897,220 9,83% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 01/22/26 2,981,047 2,897,220 9,83% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 01/24/26 2,981,047 2,897,220 9,83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 01/22/26 2,981,047 2,897,220 8,33% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 09/29/27 1,523,078 1,517,366 511 Skycsraper HoldCo SAL 1,523,078 1,517,366 </td <td>7.88% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24</td> <td>1,189,703</td> <td>1,187,657</td>	7.88% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,189,703	1,187,657
07/28/28 997,500 947,012 8corded Books, Inc. 860% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25 846,831 841,233 Titan Acquisition Co New Zealand Ltd. (Trade Me) 373% (3 Month USD LBOR + 4.00%, Rate Floor: 5.75%) due 07/14/26 446,625 436,857 Cengage Learning Acquisitions, Inc. 9,88% (3 Month USD LBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 444,375 419,125 Salo Materials - 1.3% 25,728,273 25,728,273 25,728,273 Basic Materials - 1.3% 25,728,273 25,728,273 Basic Materials - 1.3% 25,728,273 3,121,364 Vector WP Holdco, Inc. 3,234,575 3,121,364 Vector WP Holdco, Inc. 3,083,850 3,029,883 9,63% (1 Month USD LIBOR + 5,00%, Rate Floor: 5,75%) due 10/12/28 3,083,850 3,029,883 11 Holdings, Inc. 2,981,047 2,997,220 Second Performance Materials Operation SLUC 2,883 (3 Month Turn SOFR + 4,75%, Rate Floor: 5,50%) due 08/27/26 2,466,888 2,460,721 12 C3 Acquisition Corp. 9,29% (1 Month USD LIBOR + 3,50%, Rate Floor: 5,13%) due 09/29/27 1,523,078 1,517,366 2 Edm S A. S. 7.33% (3 Month	McGraw Hill LLC		
Recorded Books, Inc. 8.60% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25 8.60% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 10/18/28 8.60% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 10/18/28 8.60% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 07/14/26 9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 9.88% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/12/28 9.83% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 10/12/28 9.83% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 10/12/28 9.83% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/12/28 9.83% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 07/24/26 9.83% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 9.83% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 9.93% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 9.93% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.50%) due 08/27/26 9.2466,888 9.460,721 DCG Acquisition Corp. 9.22% (1 Month ISD LIBOR + 5.00%, Rate Floor: 4.50%) due 09/29/27 1.523,078 1.517 Skycraper HoldCo SARL 8.23% (3 Month USD LIBOR + 5.13%, Rate Floor: 4.50%) due 09/29/27 1.523,078 1.517.36% 1.517.36% 1.517.36% 1.517.36% 1.517.36% 1.517.36% 1.517.36% 1.510.512 5.50%) due 09/29/27 1.523,078 1.517.36% 3.640.012 5.50%) due 09/29/27 5.575,00 5.50% 3.640.758 3.733% (3 Month USD LIBOR + 3.75%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1.450.758 3.733% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.50%) due 09/29/27 5.733% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/29/27 5.733% (1 Month USD LIBOR + 3.75%, Rate Floor: 5.50%) due 09/29/27 5.733% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 5.733% (1 Month USD LIBOR + 3.75%, Rate Floor: 5.50%) due 09/28/27 5.733% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 5.733% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 5.733% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 5.733% (1		087 500	047 012
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Titan AcquisitionCo New Zealand Ltd. (Trade Me) 446,625 436,857 8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.75%) due 10/18/28 444,375 449,125 9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 444,375 419,125 7 total Communications 25,728,273 25,728,273 Barentz Midco BV 3,234,575 3,121,364 9.88% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/12/28 3,083,850 3,029,883 LTI Holdings, Inc. 2,981,047 2,987,220 9.63% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/24/26 2,981,047 2,997,220 Ascend Performance Materials Operations LLC 8.83% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 07/24/26 2,466,888 2,460,721 DCG Acquisition Corp. 9.22% (1 Month Term SOFR + 4.75%, Rate Floor: 4.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 8.23% (3 Month EURIBOR + 5.13%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month USD LIBOR + 3.75%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 3.50%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7		846 831	8/11 222
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Cangage Learning Acquisitions, Inc. 9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 444,375 19.125 Design Materials - 1.3% 25,728,273 25,728,273 Basic Materials - 1.3% 3,234,575 3,121,364 Serietz Midoo BV 3,234,575 3,121,364 Vector WP Holdco, Inc. 3,083,850 3,029,883 9.83% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/12/28 2,981,047 2,897,220 Ascend Performance Materials Operations LLC 2,981,047 2,897,220 Ascend Performance Materials Operations LLC 2,466,888 2,460,721 DCG Acquisition Corp. 9,22% (1 Month USD LIBOR + 4,75%, Rate Floor: 5.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 8,23% (3 Month USD LIBOR + 5.13%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month USD LIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8,48% (3 Month USD LIBOR + 3.0%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 S1G Acquisition Corp. 8,48% (3 Month USD LIBOR + 3.0%, Rate Floor: 5.13%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8,48% (3 Month USD LIB		116 625	136 857
9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 444,375 419,125 Total Communications 25,728,273 Basic Materials - 1.3% 3,234,575 3,121,364 Vector WP Holdco, Inc. 3,083,850 3,029,883 9.83% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/12/28 3,083,850 3,029,883 9.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/24/26 2,981,047 2,897,220 Ascend Performance Materials Operations LLC 8.33% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 2,466,888 2,460,721 DCG Acquisition Corp. 9,22% (1 Month USD LIBOR + 5.13%, Rate Floor: 4.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 8.33% (3 Month EURIBOR + 5.13%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 4.25%) due 09/29/27 1,179,000 981,517 Srade Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 02/12/25 675,000 658,125 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 02/12/25 675,000 658,125 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 02/12/25 675,000 658,125 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 02/12/25 <		440,023	+50,007
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Basic Materials - 1.3% 1 Barentz Midco BV 8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/30/27 ^{†††} 3.234,575 3,121,364 Vector WP Holdco, Inc. 9.63% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/12/28 3,083,850 3,029,883 9.38% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/24/26 2,981,047 2,897,220 Ascend Performance Materials Operations LLC 2,83% (2 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 2,466,888 2,460,721 DCG Acquisition Corp. 9.22% (1 Month Term SOFR + 4.75%, Rate Floor: 4.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 8.23% (3 Month USD LIBOR + 5.13%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month USD LIBOR + 5.13%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Refers Finance, Inc. 7.33% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/12/25 675,000 658,125 Prejis TopCo LLC 8.48% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexible GmbH 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition C		444,373	,
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8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/30/27 ⁺⁺⁺ 3,234,575 3,121,364 Vector VIP Holdco, Inc. 3,083,850 3,029,883 9.63% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 01/12/28 3,083,850 3,029,883 UTI Holdings, Inc. 2,981,047 2,897,220 Ascend Performance Materials Operations LLC 2,883 (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26 2,466,888 2,460,721 DCG Acquisition Corp. 9.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month USD LIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 848% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 681,625 652,733 50,733 51,736 SaW (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor:			
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LTI Holdings, Inc. 9.38% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 Ascend Performance Materials Operations LLC 8.83% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 DCG Acquisition Corp. 9.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26 LSF11 Skyscraper HoldCo SARL 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/29/27 Eden S.A.S. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.50%) due 02/12/25 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 02/8/27 LUR 312,500 247,360 Total Basic Materials Utilities - 0.4% Oregon Clean Energy LLC	,		
9.38% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 2,981,047 2,897,220 Ascend Performance Materials Operations LLC 2,466,888 2,460,721 B.83% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,938,567 1,899,796 USE Acquisition Corp. 9.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month USD LIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 02/12/25 661,625 652,733 Schur Flexibles GmbH 7.63% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC 040,02/28/19 ^{+11+.9} 18,916,889		3,083,850	3,029,883
Ascend Performance Materials Operations LLC 8.83% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 DCG Acquisition Corp. 9.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26 LSF11 Skyscraper HoldCo SARL 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27 Eden S.A.S. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 02/12/25 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 4.25%) due 09/28/27 Noranda Aluminum Acquisition Corp. due 02/28/19 ^{111.9} Total Basic Materials Utilities - 0.4% Oregon Clean Energy LLC	0,1	0.004.047	0.007.000
8.83% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 2,466,888 2,460,721 DCG Acquisition Corp. 1,938,567 1,899,796 9.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month USD LIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 1,179,000 981,517 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (1 Month USD LIBOR + 3.75%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% 0.463,989 46 Toragon Clean Energy LLC 0.643,989 46		2,981,047	2,897,220
DCG Acquisition Corp. 9.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26 LSF11 Skyscraper HoldCo SARL 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27 8.23% (3 Month USD LIBOR + 5.13%, Rate Floor: 4.25%) due 09/29/27 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 Noranda Aluminum Acquisition Corp. due 02/28/19 ^{111,9} Coregon Clean Energy LLC		0.400.000	0 400 704
9.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26 1,938,567 1,899,796 LSF11 Skyscraper HoldCo SARL 1,523,078 1,517,366 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 1,179,000 981,517 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 due 02/28/19 ^{†11,9} 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% 0regon Clean Energy LLC 18,916,889		2,466,888	2,460,721
LSF11 Skyscraper HoldCo SARL 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27 Eden S.A.S. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/29/27 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 8.38% (3 Month EURIBOR + 5.50%, Rate Floor: 4.25%) due 07/31/26 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 Noranda Aluminum Acquisition Corp. due 02/28/19 ^{111,9} Coregon Clean Energy LLC		4 000 507	4 000 700
8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27 1,523,078 1,517,366 Eden S.A.S. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 1,179,000 981,517 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 due 02/28/19 ^{111,9} 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC 18,916,889		1,938,567	1,899,796
Eden S.A.S. 7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 RIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 Noranda Aluminum Acquisition Corp. due 02/28/19 ^{111,9} Total Basic Materials Utilities - 0.4% Oregon Clean Energy LLC		4 500 070	4 547 000
7.33% (3 Month EURIBOR + 5.13%, Rate Floor: 5.13%) due 06/22/29 EUR 1,400,000 1,450,758 NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 1,179,000 981,517 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 due 02/28/19 ^{†††,9} 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC 18,916,889		1,523,078	1,517,300
NIC Acquisition Corp. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 1,179,000 981,517 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 due 02/28/19 ^{111,9} 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC 18,916,889			4 450 750
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 1,179,000 981,517 GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 due 02/28/19 ^{111,9} 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC 18,916,889		EUR 1,400,000	1,450,756
GrafTech Finance, Inc. 7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 Total Basic Materials 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC		1 170 000	001 517
7.63% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 675,000 658,125 Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 Total Basic Materials 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC		1,179,000	901,017
Pregis TopCo LLC 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%) Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC 18,916,889		675.000	659 125
8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/26 661,625 652,733 Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 due 02/28/19 ^{+++,9} 463,989 46 Total Basic Materials 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC		075,000	000,120
Schur Flexibles GmbH 7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 Noranda Aluminum Acquisition Corp. due 02/28/19 ^{1111,9} Total Basic Materials Utilities - 0.4% Oregon Clean Energy LLC	0	661 625	650 700
7.63% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 EUR 312,500 247,360 Noranda Aluminum Acquisition Corp. 463,989 46 due 02/28/19 ^{+++,9} 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC 10,916,819		001,025	052,755
Noranda Aluminum Acquisition Corp. due 02/28/19 ^{111,9} 463,989 46 Total Basic Materials 18,916,889 Utilities - 0.4% Oregon Clean Energy LLC		ELIP 312 500	247 360
due 02/28/19 ^{111,9} 463,989 46 Total Basic Materials 18,916,889 18,916,889 Utilities - 0.4% 0regon Clean Energy LLC 18,916,889		EUR 312,300	247,300
Total Basic Materials 18,916,889 Utilities - 0.4% 0regon Clean Energy LLC	· · ·	100.000	46
Utilities - 0.4% Oregon Clean Energy LLC		463,989	-
Oregon Clean Energy LLC			18,916,889
0 0			
8.43% (3 Month lerm SUFR + 3.75%, Rate Floor: 3.75%) due 03/01/26 1,985,025 1,936,392	6 67	4 005 005	4 000 000
	6.43% (3 WORLD TERM SOFK + 3.15%, KATE FIOOF: 3.15%) due U3/U1/20	1,985,025	1,936,392

February 28, 2023

SENIOR FLOATING RATE INTERSTST ¹¹ - 30.9% (continued) Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/17/27 1,904,112 \$1,895,792 Franklin Energy (KANC Holdings, Inc.) 8.35% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26 1,596,375 1,300.84 Grante Generation LLC 8.38% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.29%) due 05/03/25 213,297 212,452 Staff (A flow in USD LIBOR + 2.5%, Rate Floor: 5.29%) due 05/03/25 213,297 212,452 Total Willities 0.40% 3,800,000 3,846, (3 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 967,204 958,741 Permain Production Partners LLC 3,800,000 3,846, (3 Month USD LIBOR + 2.63%, Rate Floor: 1.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 367,918 Centurion Flope 100,1152,263 192,236 191,156 3344,190 Total Energy 0.05%, (3 Month USD LIBOR + 4.00%, Rate Floor: 6.00%) due 04/21/35 ^{6,5} 18,500,000 16,630,484 212,28% (1 Month USD LIBOR + 4.00%, Rate Floor: 6.00%) due 04/21/35 ^{6,5} 18,500,000 16,630,484 2014 Energy 5384,190 5384,190 5384,190 5384,190 5384,190 <td< th=""><th></th><th>Face Amount∼</th><th>Value</th></td<>		Face Amount∼	Value
Utilities	SENIOR FLOATING RATE INTERESTS ^{††,0} - 30.9% (continued)		
9.23% (3 Month USD LIBOR + 4.6%, Rate Floor: 5.0%) due 09/17/27 1.90, 112 \$1,895,792 Franklin Energy (KAMC Holdings, Inc.)			
Framklin Energy (KAMC Holdings, Inc.) 8.95% (3 Month USD LIBCR + 4.00%, Rate Floor: 4.00%) due 08/14/26 1.596,375 1.380,864 S39% (1 Month USD LIBCR + 3.75%, Rate Floor: 4.75%) due 05/03/25 213,297 212,452 S98% (3 Month USD LIBCR + 4.25%, Rate Floor: 5.25%) due 05/03/25 213,297 212,452 Fare Proteum LLC 3.990,000 3.846,000 3.990,000 Que 02/14/30 3.990,000 3.846,375 Y=ar Pertoleum LLC 3.900,000 3.846,375 Venture Global Catesaieu Paes LLC 7.26% (1 Month USD LIBCR + 2.63%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{th1,11} 369,767 Centurion Pipe 8.63% (1 Month USD LIBCR + 4.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{th1,11} 369,767 Centurion Pipe 5.364,190 5.364,190 Total Energy 6.38% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/15/35 ^{5,5} 18,500,0	Hamilton Projects Acquiror LLC		
8.95% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26 1,596,375 1,390,375 8.38% (1 Month USD LIBOR + 3.75%, Rate Floor: 7.75%) due 11/09/26 600,000 573,750 El Channel/wer Ocgeneration LLC 213,297 212,452 5.999,200 3,990,000 3,846,375 Energy - 0.4% 5.999,200 3,900,000 Par Petroleum LLC 3,900,000 3,846,375 Gue 2014/30 967,204 958,741 Permian Production Partners LC 212,38% (1 Month USD LIBOR + 2.03%, Rate Floor: 2.63%) due 08/19/26 967,204 958,741 Permian Production Partners LC 212,38% (1 Month USD LIBOR + 4.00%, Rate Floor: 13,28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,111} 369,767 367,918 Const Java Charle Loan Obligations - 7.0% 458,003,110 5.364,199 5.364,199 Total Senior Floating Rate Interests 0.015,30,801 458,003,110 2022-364 148,500,000 1.630,484 2022-1A D, 9,63% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/21/35 ^{0,5} 18,500,000 1.630,484 2022-1A D, 9,63% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/21/35 ^{0,5} 7,000,000 6.364,475 2022-1A D, 9,83% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 04/21/35 ^{0,5} 7,000,000 <td>9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27</td> <td>1,904,112</td> <td>\$1,895,792</td>	9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	1,904,112	\$1,895,792
Granite Generation LLC 600.00 573,750 8.38% (I Month USD LIBOR + 3.75%, Rate Floor: 5.25%) due 05/03/25 213,297 212,452 8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 05/03/25 213,297 212,452 Total Utilities 5.999,250 5.999,250 Par Petroleum LLC 3,900,000 3,846,375 Venture Global Calcasieu Pass LLC 7.26% (I Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 967,204 958,741 Permian Production Patners LLC 21.28% (I Month USD LIBOR + 2.63%, Rate Floor: 3.03%) (in-kind rate was 2.00%) due 11/24/25 ^{TH,111} 369,767 367,918 Centurion Pipe 5.384,1190 5.384,1190 5.384,1190 5.384,1190 Total Bentry 5.384,1190 5.384,1190 5.384,1190 5.384,1190 Total Senitor Floating Rate Interests 5.384,1190	Franklin Energy (KAMC Holdings, Inc.)		
8.38% (1 Month USD LBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26 600,000 573,750 B 98% (3 Month USD LBOR + 4.25%, Rate Floor: 5.25%) due 05/03/25 213,297 212,452 5.999,250 5.999,250 Energy • 0.4% 3,900,000 3,846,375 Variture Gobal Calcaseieu Pass LLC 3,900,000 3,846,375 Variture Gobal Calcaseieu Pass LLC 967,204 958,741 Variture Gobal Calcaseieu Pass LLC 12.28% (1 Month USD LBOR + 4.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 367,918 Centurion Pipe 5.384,190 192,236 191,156 192,236 191,156 Total Senitor Floating Rate Interests 5.384,190 458,003,110 3587+6ACKED SECURTIES ¹¹ -16.9% 458,003,110 Colstarelized Loan Obligations - 7.0% Aadson Park Funding LHL dd. 2022-13A D, 9.81% (3 Month TSm SOFR + 6.00%, Rate Floor: 5.00%) due 04/21/35 ^{0,5} 18,500,000 1,823,99 2021-13A D, 9.81% (3 Month USD LBOR + 5.00%, Rate Floor: 5.00%) due 01/10/29 ^{5,5} 2,000,000 6,384,167 2021-13A D, 9.81% (3 Month USD LBOR + 5.00%, Rate Floor: 5.00%) due 01/20/29 ^{5,5} 2,000,000 6,384,997 201-13A D, 9.81% (3 Month USD LBOR + 7.00%, Rate Floor: 5.00%) due 01/10/33 ^{0,5} 5 8,000,000 7,240,882 <td>8.95% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26</td> <td>1,596,375</td> <td>1,380,864</td>	8.95% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	1,596,375	1,380,864
EIF Channelview Cogeneration LLC 8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 05/03/25 Par Par Patroleum LLC 0 4 00 2014/30 7.26% (1 Month USD LIBOR + 4.25%, Rate Floor: 2.63%) due 08/19/26 Par Patroleum LLC 0 4 00 2014/30 7.26% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 Par Par Network (1 Month USD LIBOR + 2.63%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 7.26% (1 Month USD LIBOR + 4.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 7.26% (1 Month USD LIBOR + 4.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 7.26% (1 Month USD LIBOR + 4.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 7.26% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 192,236 8.35% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 192,236 8.35% (1 Month USD LIBOR + 4.00%, Rate Floor: 6.00%) due 04/21/35 ^{5,5} 18,500,000 16,630,484 2022-14A, D, 9.63% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/15/30 ^{5,5} 7.000,000 CIFIC Funding Lill 2022-14A, D, 9.83% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid. 2022-14A, D, 9.83% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid. 2022-14A, D, 9.83% (3 Month USD LIBOR + 7.00%, Rate Floor: 5.00%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid. 2022-14A, E, 10.98% (3 Month USD LIBOR + 7.00%, Rate Floor: 5.00%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid. 2022-14A, E, 10.98% (3 Month USD LIBOR + 7.05%, Rate Floor: 7.35%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid. 2022-14A, E, 10.98% (3 Month USD LIBOR + 7.35%, Rate Floor: 7.35%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid. 2022-14A, E, 10.98% (3 Month USD LIBOR + 7.35%, Rate Floor: 7.35%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid. 2022-14A, E, 10.98% (3 Month Term SOFR + 6.25%, Rate Floor: 7.35%) due 04/15/30 ^{5,5} 2000,000 CIFIC Funding Lid.			
8.99% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 05/03/25 213,297 212,422 Ferregy - 0.4% 5.999,250 Par Petroleum LLC 3,900,000 3,846,375 Venture Global Calcaleu Pass LLC 7.26% (1 Month USD LIBOR + 2.63%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 367,918 Centurion Pipe 8.33% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 192,236 191,156 Total Senior Floating Rate Interests (cost 349,051,269) 458,031,110 Collateralized Loan Obligations - 7.0% 458,030,110 2022-636, 11,05% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/21/35% 5 18,500,000 16,630,484 Palmer Square Loan Ending Lill Ld. 2021-3A, D, 935% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 04/21/35% 5 8,750,000 7,830,921 2021-2A, D, 935% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 04/20/29% 5 2,000,000 1,822,928 CIFC Funding Lid. 2021-4A, D, 9.35% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 04/20/29% 5 2,000,000 1,822,928 CIFC Funding Lid. 2021-4A, D, 9.35% (3 Month USD LIBOR + 7.00%, Rate Floor: 5.00%) due 04/20/29% 5 2,000,000 1,822,928 CIFC Funding Lid. 2021-4A, D, 9.47% (3 Month USD LIBOR + 7.00%, Rate Floor: 5.00%) due 04/20/29% 5 2,000,0		600,000	573,750
Total Utilities 5,999.250 Fenrgy - 0.4% 3,900.000 3,846,375 Venture Global Calcasieu Pass LLC 3,900.000 3,846,375 Yemiure Global Calcasieu Pass LLC 967,204 958,741 Permina Production Partners LLC 967,204 958,741 21.28% (1 Month USD LIBOR + 6.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{ft1,11} 369,767 367,918 Centurion Pipe 192,236 191,156 5,364,199 Total Energy 5,364,199 5,364,199 Total Energy 5,364,190 458,003,110 ASSET-BACKED SECURITES ¹¹ - 16.9% 458,003,110 458,003,000 ASSET-BACKED SECURITES ¹¹ - 16.9% 458,003,100 458,003,100 ASSET-BACKED SECURITES ¹¹ - 16.9% 458,000,000 16,630,484 Patter Start Loan Funding Ltd. 2022-13A D, 9,81% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/21/35 ^{5,5} 18,500,000 7,830,921 2021-4A D, 9,81% (3 Month USD LIBOR + 7.00%, Rate Floor: 5.00%) due 05/20/29 ^{5,5} 2,000,000 1,822,928 CIFC Funding Ltd. 2021-4A D, 9,83% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/17/35 ^{5,5} 1,000,000 9,724,382			
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Per Feroleum LLC due 02/14/30 3,000,000 3,846,375 Yenture Global Calcasieu Pass LLC 7.26% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 967,204 958,741 Permian Production Partners LLC 21.28% (1 Month USD LIBOR + 6.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 367,918 Centurion Pipe 8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 192,236 191,156 Total Energy Total Senior Floating Rate Interests (Cost \$490,513,269) 458,003,110 ASSET-BACKED SECURTIES ¹¹ - 16.9% Collateralized Loan Obligations - 7.0% Madison Park Funding LIL d. 2022-53A E, 10.65% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/21/35 ^{0,5} 18,500,000 16,630,484 Paimer Square Loan Funding Lid. 2022-13A, D, 9.83% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 04/15/30 ^{0,5} 8,750,000 7,830,921 2021-3A, D, 9.83% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 04/20/29 ^{5,5} 2,000,000 1,822,928 CIFC Funding Lid. 2022-14 R, 0.98% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 01/17/35 ^{0,5} 11,000,000 8,249,997 Fortress Credit Opportunities X CLO LId. 2022-14 R, 10.90% (3 Month USD LIBOR + 5.00%, Rate Floor: 7.05%) due 01/17/35 ^{0,5} 10,000,000 8,849,997 Fortress Credit Opportunities X CLO LId. 2022-14 R, 10.90% (3 Month USD LIBOR + 3.95%, Rate Floor: 7.35%) due 04/15/30 ^{0,5} 8,000,000 7,240,882 Carlyfe Global Market Strategies 2022-14 R, 10.80% (3 Month USD LIBOR + 1.35%, Rate Floor: 7.35%) due 04/15/30 ^{0,5} 5,500,000 7,240,882 Carlyfe Global Market Strategies 2022-14 R, 10.80% (3 Month USD LIBOR + 1.35%, Rate Floor: 7.35%) due 04/15/30 ^{0,5} 5,500,000 7,240,882 Carlyfe Global Market Strategies 2022-14 R, 10.80% (3 Month USD LIBOR + 1.35%, Rate Floor: 7.35%) due 04/15/35 ^{0,5} 5,500,000 7,240,882 Carlyfe Global Market Strategies 2022-14 R, 10.80% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.50%) due 04/15/35 ^{0,5} 3,608,167 3,580,705 Voya CLO LId. 2022-14 R, 10.80% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.50%) due 04/15/35 ^{0,5} 3,608,167 3,580,705	Total Utilities		5,999,250
due 02/14/30 3,900,000 3,846,375 Venture Global Calcasie Pass LLC 967,204 958,741 Permian Production Partners LLC 967,204 958,741 21.28% (1 Month USD LIBOR + 6.00%, Rate Floor: 1.3.28%) (in-kind rate was 2.00%) due 11/24/25 ^{+11,11} 369,767 367,918 8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 192,236 191,155 8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 192,236 191,155 7.048 5,364,199 5,364,199 5,364,199 Total Senior Floating Rate Interests 5,364,190 458,003,110 ASSET-BACKED SECURTIES ⁺¹ + 16.9% Collateralized Loan Obligations - 7.0% 458,003,000 16,630,484 Palmer Square Loan Funding Ltd. 2022-534 18,500,000 16,630,484 2022-1A D, 9,83% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/15/30 ^{5,5} 18,500,000 7,830,921 2021-2A D, 9,83% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 07/20/20 ^{5,5} 2,000,000 1,822,928 CIFC Funding Ltd. 2021-14A D, 9,17% (3 Month USD LIBOR + 7.00%, Rate Floor: 7,00%) due 01/17/35 ^{9,5} 11,000,000 9,724,382 Boyce Park CLO Ltd. 2021-4A D, 8,1			
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7.28% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 967,204 958,741 Permian Production Partners LLC 369,767 367,918 21.28% (1 Month USD LIBOR + 6.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{1+1.11} 369,767 367,918 Centurion Pipe 5.3364 (190) 5.364 (190) 5.364 (190) Total Senior Floating Rate Interests 5.364 (190) 5.364 (190) (Cost \$490,513,269) 458.003,110 458.003,110 ASSET-BACKED SECURTIES ¹¹ - 16.9% Collateralizations - 7.0% 458.000,000 16.630,484 Palmer Square Loan Funding LIIL 2022-53A E, 10.65% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/21/35 ^{0,5} 18,500,000 7.830,921 2022-13A D, 9.81% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 01/20/29 ^{0,5} 7.000,000 6.834,167 2021-3A D, 9.92% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 01/17/35 ^{0,5} 11,000,000 8,724,382 2022-4R DR, 11.79% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/17/35 ^{0,5} 10,000,000 8,849,997 Criter Support Sup		3,900,000	3,846,375
Permian Production Partners LLC 21.28% (1 Month USD LIBOR + 6.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111,11} 369,767 367,918 Centurion Pipe 192,236 191,156 191,156 Total Energy 5,364,190 5,364,190 Total Senior Floating Rate Interests 6,00%, Rate Floor: 4.00%) due 09/29/25 458.003,110 Cost \$490,513,269) 458.003,110 458.003,110 ASSET-BACKED SECURITIES ¹¹ - 16.9% Collateralized Loan Obligations - 7.0% 458.000,000 16.630,484 Paimer Square Loan Funding Ltl 2022-53A E, 10.65% (3 Month Term SOFR + 6.00%, Rate Floor: 5.00%) due 04/15/30 ^{5,5} 8,750,000 7,830,921 2021-2A D, 9.63% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 07/20/29 ^{5,5} 7,000,000 6,364,167 2021-2A D, 9.92% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 05/20/29 ^{6,5} 10,000,000 1,822,928 CIFC Funding Ltd. 2021-4A D, 9.81% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/17/35 ^{6,5} 10,000,000 8,849,997 Fortress Credit Opportunities IX CLO Ltd. 2021-4A R, 11.79% (3 Month Term SOFR + 6.25%, Rate Floor: 3.95%) due 01/15/33 ^{6,5} 8,000,000 7,240,882 2021-4A R, 10, 80% (3 Month Term SOFR + 6.25%, Rate Floor: 3.95%) due 01/15/			
21.28% (1 Month USD LIBOR + 6.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{111:11} 369,767 367,918 Centurion Pipe 8.63% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/29/25 192,236 191,156 Total Senory Floating Rate Interests 5,364,199 5,364,199 (Cost \$490,513,269) 458,003,110 ASSET-BACKED SECURITIES ¹¹ - 16.9% Collateralized Loan Obligations - 7.0% Madison Park Funding LIII Ltd. 2022-53A E, 10.65% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 04/21/35 ^{0,5} 18,500,000 16,630,484 Palmer Square Loan Funding Ltd. 2022-1A D, 9.83% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 07/20/29 ^{0,5} 7,000,000 6,364,167 2022-1A D, 9.83% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 07/20/29 ^{0,5} 2,000,000 1,822,928 CIFC Funding Ltd. 2021-4A D, 9.92% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/17/35 ^{0,5} 11,000,000 9,724,382 Boyce Park CLO Ltd. 2021-4A D, 9.92% (3 Month USD LIBOR + 7.00%, Rate Floor: 6.25%) due 04/21/35 ^{0,5} 10,000,000 8,849,997 Cortras Crédi Opportunities IX CLO Ltd. 2021-4A E, 10.00% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/15/3 ^{0,5} 5,500,000 7,240,882 Carlyle Global Market Strategies 2022-1A E, 10.00% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) d		967,204	958,741
Centurion Pipe 192,23 191,156 8.63% (1 Month USD LIBOR + 4.00%, Rate Floor; 4.00%) due 09/29/25 192,23 151,156 Total Senior Floating Rate Interests 5,364,190 (Cost \$400,513,269) 458,003,110 ASSET-BACKED SECURITIES ¹⁺ - 16.9% - Collateralized Loan Obligations - 7.0% - Madison Park Funding Lilt Ld. - 2022-53A E, 10.65% (3 Month Term SOFR + 6.00%, Rate Floor; 6.00%) due 04/21/35 ^{0,5} 8,750,000 7,830,921 2021-1A D, 9.63% (3 Month USD LIBOR + 5.00%, Rate Floor; 5.00%) due 07/20/29 ^{0,5} 7,000,000 6,364,167 2021-2A D, 9.81% (3 Month USD LIBOR + 5.00%, Rate Floor; 5.00%) due 05/20/29 ^{0,5} 2,000,000 1,822,928 CIFC Funding Ltd. - - - 2021-4A D, 9.11/79% (3 Month USD LIBOR + 7.00%, Rate Floor; 6.25%) due 04/21/35 ^{0,5} 11,000,000 9,724,382 Boyce Park CLO Ltd. - - - 2021-4A D, 8.74% (3 Month Term SOFR + 6.25%, Rate Floor; 6.25%) due 04/21/35 ^{0,5} 10,000,000 8,849,997 Fortress Credit Opportunities IX CLO Ltd. - - - 2022-1A E, 10.90% (3 Month Term SOFR + 6.25%, Rate Floor; 7.35%) due 04/15/35 ^{0,5}			
8.63% (1 Month USD LIBOR + 4.00%, Rate Floor; 4.00%) due 09/29/25 192,236 191,156 Total Energy 5,364,190 Total Senior Floating Rate Interests 5,364,190 (Cost \$490,513,269) 458,003,110 ASET-BACKED SECURITIES ¹¹ - 16.9% Collateralized Loan Obligations - 7.0% Madison Park Funding Lill Ltd. 2022-53A E, 10.65% (3 Month Term SOFR + 6.00%, Rate Floor; 6.00%) due 04/21/35 ^{0,5} 18,500,000 16,630,484 2022-13A D, 9.63% (3 Month Term SOFR + 5.00%, Rate Floor; 5.00%) due 04/15/30 ^{0,5} 8,750,000 7,830,921 2021-3A D, 9.63% (3 Month USD LIBOR + 5.00%, Rate Floor; 5.00%) due 07/20/29 ^{0,5} 7,000,000 6,364,167 2021-3A D, 9.63% (3 Month USD LIBOR + 5.00%, Rate Floor; 5.00%) due 07/20/29 ^{0,5} 2,000,000 1,822,928 CIFC Funding Ltd. 2021-4RA DR, 11,79% (3 Month USD LIBOR + 7.00%, Rate Floor; 7.00%) due 01/17/35 ^{0,5} 11,000,000 8,849,997 Sorter Park K CLO Ltd. 2022-14 E, 10.90% (3 Month Term SOFR + 6.25%, Rate Floor; 3.95%) due 01/15/3 ^{0,5} 8,000,000 7,240,882 Carlyle Global Market Strategies 2022-14 E, 10.90% (3 Month Term SOFR + 7.35%, Rate Floor; 7.35%) due 04/15/3 ^{0,5} 5,500,000 7,240,882 Carlyle Global Market Strategies 2022-24 A E, 10.88% (3 Month Term SOFR + 7.35%,	21.28% (1 Month USD LIBOR + 6.00%, Rate Floor: 13.28%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,11}	369,767	367,918
Total Energy 5,364,190 Total Senior Floating Rate Interests (Cost \$400,513,269) 458,003,110 ASSET-BACKED SECURITIES ^{H1} - 16.9% (Colatizariized Loan Obligations - 7.0% Madison Park Funding Lill Ltd. 2022-53A E, 10.65% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 04/21/35 ^{0,5} 18,500,000 16,630,484 Palmer Square Loan Funding Ltd. 2022-13A D, 9.63% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 07/20/29 ^{0,5} 7,000,000 6,364,167 2022-13A D, 9.81% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 05/20/29 ^{0,5} 2,000,000 1,822,928 CIFC Funding Ltd. 2022-14A E, 10.90% (3 Month USD LIBOR + 5.00%, Rate Floor: 7.00%) due 05/20/29 ^{0,5} 2,000,000 1,822,928 2012-14A D, 9.92% (3 Month USD LIBOR + 5.00%, Rate Floor: 7.00%) due 01/17/35 ^{0,5} 11,000,000 9,724,382 Boyce Park CLO Ltd. 2022-14 E, 10.90% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/21/35 ^{0,5} 10,000,000 8,849,997 Fortress Credit Opportunities IX CLO Ltd. 2022-14 E, 10.90% (3 Month Term SOFR + 6.25%, Rate Floor: 7.35%) due 04/15/35 ^{0,5} 8,000,000 7,240,882 2012-19A DR, 8.74% (3 Month Term SOFR + 6.25%, Rate Floor: 7.35%) due 04/15/35 ^{0,5} 5,500,000 5,061,157 Neuberger Berman Loan Advisers CLO 47 Ltd.			
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Boyce Park CLO Ltd. 2022-1A E, 10.90% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/21/35 ^{0,5} 10,000,000 8,849,997 Fortress Credit Opportunities IX CLO Ltd. 2021-9A DR, 8.74% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 ^{0,5} 8,000,000 7,240,882 Carlyle Global Market Strategies 2022-1A E, 12.01% (3 Month Term SOFR + 7.35%, Rate Floor: 7.35%) due 04/15/35 ^{0,5} 5,500,000 5,061,157 Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A E, 10.88% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/14/35 ^{0,5} 4,250,000 3,819,473 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 10 10			
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Fortress Credit Opportunities IX CLO Ltd. 2021-9A DR, 8.74% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 ^{0,5} 8,000,000 7,240,882 Carlyle Global Market Strategies 2022-1A E, 12.01% (3 Month Term SOFR + 7.35%, Rate Floor: 7.35%) due 04/15/35 ^{0,5} 5,500,000 5,061,157 Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A E, 10.88% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/14/35 ^{0,5} 4,250,000 3,819,473 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 470,940			
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Carlyle Global Market Strategies 2022-1A E, 12.01% (3 Month Term SOFR + 7.35%, Rate Floor: 7.35%) due 04/15/35 ^{0,5} 5,500,000 5,061,157 Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A E, 10.88% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/14/35 ^{0,5} 4,250,000 3,819,473 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 10 10			
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Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A E, 10.88% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/14/35 ^{0,5} 4,250,000 3,819,473 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 470,940 470,940	Carlyle Global Market Strategies		
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A E, 10.88% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 04/14/35 ^{0,5} 4,250,000 3,819,473 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 470,940 470,940	2022-1A E, 12.01% (3 Month Term SOFR + 7.35%, Rate Floor: 7.35%) due 04/15/35 ^{0,5}	5,500,000	5,061,157
LoanCore Issuer Ltd. 2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 2010 2010			
LoanCore Issuer Ltd. 2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 2010 2010	2022-47A E 10 88% (3 Month Term SOER + 6 25% Rate Floor: 6 25%) due 04/14/35 ^{0,5}	4 250 000	3 819 473
2019-CRE2 AS, 6.09% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,5} 3,608,167 3,580,705 Voya CLO Ltd. 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 470,940		.,200,000	0,010,110
Voya CLO Ltd. 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC T T		3 608 167	3 580 705
2022-1A SUB, due 04/20/35 ^{5,12} 3,650,000 2,982,517 2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC Image: Close Clos		5,000,107	5,500,705
2013-1A INC, due 10/15/30 ^{5,12} 3,000,000 470,940 ABPCI Direct Lending Fund CLO II LLC 3,000,000 470,940		2 650 000	2 000 547
ABPCI Direct Lending Fund CLO II LLC			
		3,000,000	470,940
2021-1A DR, 9.31% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/20/32 ^{0,5} 3,000,000 2,745,901			
	2021-1A DR, 9.31% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/20/32 $^{\circ,\circ}$	3,000,000	2,745,901

	Face Amount [~]	Value
ASSET-BACKED SECURITIES†† - 16.9% (continued)		
Collateralized Loan Obligations - 7.0% (continued) Diamond CLO Ltd.		
2018-1A D, 8.52% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{0,5}	2,762,385	\$2,733,890
Cerberus Loan Funding XL LLC 2023-1A D, due 03/22/35 ^{0,5}	2,500,000	2,502,195
LCCM Trust		
2021-FL2 C, 6.74% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 12/13/38 $^{\diamond,5}$ FS Rialto Issuer LLC	2,600,000	2,476,143
2022-FL6 C, 8.79% (1 Month Term SOFR + 4.23%, Rate Floor: 4.23%) due 08/17/37 $^{\diamond,5}$ Fontainbleau Vegas	2,250,000	2,240,249
10.22% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 ^{0,†††} Golub Capital Partners CLO 49M Ltd.	2,134,942	2,156,291
2021-49A D, 8.66% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{0,5} CIFC Funding 2022-III Ltd.	2,250,000	2,030,405
2022-3A E, 11.92% (3 Month Term SOFR + 7.27%, Rate Floor: 7.27%) due 04/21/35 ^{0,5} Carlyle US CLO Ltd.	2,000,000	1,878,066
202-4A DR, 11.26% (3 Month Term SOFR + 6.60%, Rate Floor: 6.60%) due 04/15/35 ^{0,5} ACRES Commercial Realty Ltd.	2,000,000	1,759,959
2021-FL2 D, 7.70% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37 ^{0,5} Cerberus Loan Funding XXVI, LP	1,750,000	1,655,437
2021-1A DR, 8.89% (3 Month USD LIBOR + 4.10%, Rate Floor: 4.10%) due 04/15/31 ^{0,5} Dryden 50 Senior Loan Fund	1,750,000	1,620,892
2017-50A SUB, due 07/15/30 ^{5,12}	3,555,000	1,533,449
FS Rialto 2021-FL2 C, 6.64% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 05/16/38 ^{0,5}	1,400,000	1,300,647
Dryden Senior Loan Fund due 01/15/31 ¹²	2,998,799	780,914
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{5,12} KVK CLO Ltd.	2,600,000	768,820
2013-1A SUB, due 01/14/28 ^{5,12} Dryden 41 Senior Loan Fund	2,300,000	424,120
2015-41A SUB, due 04/15/31 ^{5,12}	1,850,000	421,319
Great Lakes CLO Ltd. 2014-1A SUB, due 10/15/29 ^{5,12}	1,153,846	405,577
Dryden 37 Senior Loan Fund		
2015-37A SUB, due 01/15/31 ^{5,12} A10 Permanent Asset Financing LLC	1,050,000	273,429
2017-II C1, 6.24% (WAC) due 06/15/51 ^{0,5} Babson CLO Ltd.	250,000	181,883
2014-IA SUB, due 07/20/25 ^{5,12}	3,000,000	156,000
Marathon CLO V Ltd. 2013-5A SUB, due 11/21/27 ^{5,12}	3,566,667	146,590
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 ^{5,12} Atlas Senior Loan Fund IX Ltd.	1,500,000	116,100
2018-9A SUB, due 04/20/28 ^{5,12} Treman Park CLO Ltd.	2,600,000	112,944
2015-1A COM, due 10/20/28 ^{5,12}	814,751	24,443
Avery Point II CLO Ltd. 2013-3X COM , due 01/18/25 ¹²	759,981	5,221
West CLO Ltd.		
2013-1A SUB, due 11/07/25 ^{5,12} OHA Credit Partners IX Ltd.	1,350,000	1,755
2013-9A ACOM, due 10/20/25 ^{5,12}	602,740	699
Total Collateralized Loan Obligations		104,831,891
Transport-Aircraft - 4.4% Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁵	14,181,760	12,599,993

^{12,599,993}

	Face	
ASSET-BACKED SECURITIES++ - 16.9% (continued)	Amount~	Value
Transport-Aircraft - 4.4% (continued)		
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 ^{5,13} AASET Trust	10,448,281	\$9,404,080
2021-2A, 2.80% due 01/15/47 ⁵	4,066,634	3,428,591
2019-2, 4.46% due 10/16/39 ⁵	3,524,131	1,161,207
2019-1, 3.84% due 05/15/39 ⁵	1,103,909	777,487
2020-1A, 4.34% due 01/16/40 ⁵	1,111,510	489,677
2020-1A, 3.35% due 01/16/40 ⁵	592,209	487,820
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁵ Project Silver	7,508,114	5,987,796
2019-1, 3.97% due 07/15/44 ⁵	6,152,668	5,214,777
Labrador Aviation Finance Ltd.	0,102,000	5,214,777
2016-1A, 4.30% due 01/15/42 ⁵	4,780,497	3,860,303
Start Ltd.	.,,	-,,
2018-1, 4.09% due 05/15/43 ⁵	2,058,125	1,755,360
2018-1, 5.32% due 05/15/43 ⁵	1,976,829	1,518,621
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 ⁵	3,456,734	2,834,635
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁵	1,597,722	1,396,266
2019-1A, 3.97% due 04/15/39 ⁵	1,382,057	1,205,900
2016-1, 4.45% due 08/15/41 JOL Air Ltd.	42,628	38,145
2019-1, 3.97% due 04/15/44 ⁵	3,013,054	2,508,091
MACH 1 Cayman Ltd.		, ,
2019-1, 3.47% due 10/15/39 ⁵ Start II Ltd.	2,542,419	2,123,976
2019-1, 4.09% due 03/15/44 ⁵	2,176,550	1,908,301
WAVE LLC		, ,
2019-1, 3.60% due 09/15/44 ⁵	2,181,630	1,786,158
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁵	1,038,268	858,811
2017-1, 6.30% due 02/15/42 ⁵	800,405	698,070
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 ⁵ MAPS Ltd.	1,870,268	1,295,720
2019-1A, 4.46% due 03/15/44 ⁵	775,734	698,987
Sapphire Aviation Finance I Ltd.	113,134	090,907
2018-1A, 4.25% due 03/15/40 ⁵	613,456	489,601
Castlelake Aircraft Securitization Trust		,
2014-1, due 12/31/30 ^{†††}	3,054,105	291,641
Stripes Aircraft Ltd.		
2013-1 A1, 8.09% due 03/20/23 ^{†††}	46,066	44,856
Total Transport-Aircraft		64,864,870
Financial - 1.7% Thunderbird A		
5.50% due 03/01/37 ^{†††}	7,954,850	7,835,527
Lightning A	7,954,650	7,055,527
5.50% due 03/01/37 ^{†††}	7,777,490	7,660,828
Ceamer Finance LLC	1,111,100	1,000,020
3.69% due 03/22/31 ^{†††}	3,878,560	3,562,967
KKR Core Holding Company LLC		
4.00% due 08/12/31 ⁺⁺⁺	2,829,763	2,429,957
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁵	1,231,430	1,162,327
Thunderbird B		
7.50% due 03/01/37 ^{†††}	1,013,118	972,593
Lightning B	000 500	050.000
7.50% due 03/01/37 ^{†††} Bib Merchant Voucher Receivables Ltd.	990,529	950,908
4.18% due 04/07/28 ^{†††}	910,891	866,083
Aesf Vi Verdi, LP		000,003

2.15% due 11/25/24 ^{†††}	EUR 185,441	196,469
Total Financial		25,637,659
Whole Business - 1.4%		
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 ⁵	7,375,500	7,158,623
TSGE		
2017-1, 6.25% due 09/25/31 ^{†††}	4,975,654	4,609,275
Five Guys Funding LLC		
2017-1A, 4.60% due 07/25/47 ⁵	4,531,000	4,372,614
Sonic Capital LLC		
2020-1A, 3.85% due 01/20/50 ⁵	1,218,750	1,113,128
2020-1A, 4.34% due 01/20/50 ⁵	780,000	697,713
SERVPRO Master Issuer LLC		
2019-1A, 3.88% due 10/25/49 ⁵	1,983,375	1,787,061

February 28, 2023

Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

SCHEDULE OF INVESTMENTS (UNaudited)	_	February 28, 2023
	Face	
ASSET-BACKED SECURITIES++ - 16.9% (continued)	Amount~	Value
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ⁵	99,000	85,645
Total Whole Business		19,824,059
Infrastructure - 1.0%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/525	8,000,000	7,156,871
Hotwire Funding LLC 2021-1, 4.46% due 11/20/51 ⁵	5,250,000	4,460,615
Secured Tenant Site Contract Revenue Notes Series	5,250,000	4,400,015
2018-1A, 5.92% due 06/15/48 ⁵	1,810,351	1,787,563
Vault DI Issuer LLC	.,,	.,,
2021-1A, 2.80% due 07/15/46 ⁵	1,850,000	1,555,123
Total Infrastructure		14,960,172
Single Family Residence - 0.7%		
FirstKey Homes Trust	0.000.000	0.044.000
2022-SFR3, 4.50% due 07/17/26 ⁵	3,200,000	3,014,286
2020-SFR2, 4.00% due 10/19/37 ⁵ 2020-SFR2, 4.50% due 10/19/37 ⁵	3,050,000	2,751,753
2020-SFR2, 4.50% due 10/19/37° 2020-SFR2, 3.37% due 10/19/37 ⁵	3,000,000	2,722,445 1,698,013
Total Single Family Residence	1,900,000	10,186,497
Net Lease - 0.5%		10,100,407
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ⁵	5,260,000	4,405,300
SVC ABS LLC		
2023-1A, 5.55% due 02/20/53 ⁵	3,700,000	3,442,125
Total Net Lease		7,847,425
Insurance - 0.1% CHEST		
due 03/15/43 ^{†††}	1,500,000	1,500,000
CBC Insurance Revenue Securitization LLC	1,000,000	1,000,000
2016-1, 5.25% due 07/15/46 ¹⁰	299,712	266,968
Total Insurance		1,766,968
Collateralized Debt Obligations - 0.1%		
Anchorage Credit Funding 4 Ltd.	(0 / 0 070
2021-4A CR, 3.52% due 04/27/39 ⁵ Transport-Rail - 0.0%	1,000,000	812,378
Trinity Rail Leasing, LP		
2009-1A, 6.66% due 11/16/39 ⁵	116,129	113,988
Total Asset-Backed Securities	,	
(Cost \$270,556,014)		250,845,907
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 4.9%		
Residential Mortgage-Backed Securities - 2.4%		
LSTAR Securities Investment Ltd.	7.054.004	7 004 000
2023-1, 7.81% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 ^{0,†††,5} Finance of America HECM Buyout	7,651,961	7,664,200
2022-HB2, 6.00% (WAC) due 08/01/32 ^{0,5}	3,800,000	3,652,054
Carrington Mortgage Loan Trust Series	0,000,000	0,002,001
2006-NC5, 4.77% (1 Month USD LIBOR + 0.15%, Rate Cap/Floor: 14.50%/0.15%) due 01/25/37 ⁰	4,262,124	3,623,969
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 ^{0,10}	3,400,000	2,745,091
New Residential Mortgage Loan Trust		
2022-NQM5, 6.50% due 11/25/52 ^{5,13} WaMu Asset-Backed Certificates WaMu Series	2,418,257	2,380,271
2007-HE4, 4.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due $07/25/47^{\circ}$	1,697,524	1,216,056
2007-HE4, 4.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁰	952,359	578,407
2007-HE2, 4.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁰	1,374,564	523,436
GCAT Trust	1,014,004	020,400
2022-NQM5, 5.71% due 08/25/67 ^{5,13}	2,207,060	2,135,096
Lehman XS Trust Series	, - ,	,,
2006-18N, 4.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 ⁰	2,085,857	1,958,772
BRAVO Residential Funding Trust		
2022-NQM3, 5.50% (WAC) due 07/25/62 ^{0,5}	1,787,376	1,708,970
PRPM LLC 2023-1, 6.88% (WAC) due 02/25/28 ^{0,5}	1,700,000	1,682,968
2020-1, 0.0070 (VINO) UUG 02/20/20 ···	1,700,000	1,002,900

February 28, 2023

Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

SCHEDULE OF INVESTMENTS (UNaudited)	_	February 28, 2023
	Face	Mahaa
COLLATERALIZED MORTGAGE OBLIGATIONS ⁺⁺ - 4.9% (continued)	Amount~	Value
PRKCM Trust		
2022-AFC2, 6.14% (WAC) due 08/25/57 ^{0,5} OBX Trust	1,318,435	1,284,573
2022-NQM8, 6.10% due 09/25/62 ^{5,13}	1,209,428	1,169,179
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{5,13}	1,104,962	1,093,589
JP Morgan Mortgage Acquisition Trust	4 400 505	070 075
2006-WMC4, 4.75% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ⁽⁾ CSMC Trust	1,488,565	872,075
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{0,5}	852,962	818,712
Total Residential Mortgage-Backed Securities	002,002	35,107,418
Government Agency - 1.8%		
Fannie Mae		
4.00% due 07/01/52 ²	16,190,309	15,386,218
Freddie Mac 4.00% due 06/01/52 ²	12,523,980	11,873,006
Total Government Agency	12,525,900	27,259,224
Military Housing - 0.6%		,,
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 11/25/55 ^{0,5,14}	72,668,952	4,499,775
2015-R1, 5.94% (WAC) due 11/25/52 ^{0,10}	3,455,413	2,891,381
Capmark Military Housing Trust 2007-AETC, 5.75% due 02/10/52 ^{+++,5}	4 500 754	4 4 4 4 0 5 4
2007-AET2, 6.06% due 10/10/52 ^{111,5}	1,528,751 459,214	1,441,054 444,365
Total Military Housing	435,214	9,276,575
Commercial Mortgage-Backed Securities - 0.1% GS Mortgage Securities Corporation Trust		-,,
2020-DUNE, 7.09% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 ^{0,5}	2,000,000	1,903,967
Total Collateralized Mortgage Obligations (Cost \$77,401,574)		73,547,184
U.S. GOVERNMENT SECURITIES ^{††} - 1.2%		
U.S. Treasury Bonds		
due 08/15/51 ^{2,15,16}	32,650,000	11,108,707
due 05/15/44 ^{2,15,16}	5,030,000	2,120,069
due 11/15/44 ^{2,15,16}	5,030,000	2,073,421
due 02/15/46 ^{15,16,17}	5,060,000	1,993,458
Total U.S. Government Securities (Cost \$20,319,860)		17,295,655
CONVERTIBLE BONDS ^{††} - 0.2%		,200,000
Consumer, Non-cyclical - 0.1%		
Block, Inc.		
due 05/01/26 ¹⁵	2,840,000	2,311,760
Communications - 0.1% Cable One, Inc.		
due 03/15/26 ¹⁵	1,250,000	979,375
Total Convertible Bonds	.,_00,000	,
(Cost \$3,493,342)		3,291,135
FOREIGN GOVERNMENT DEBT ^{††} - 0.2%		
Panama Government International Bond	4 150 000	2,955,900
4.50% due 01/19/63 Total Foreign Government Debt	4,150,000	2,955,900
(Cost \$4,124,314)		2,955,900
MUNICIPAL BONDS ^{††} - 0.0%		
Oklahoma - 0.0%		
Oklahoma Development Finance Authority Revenue Bonds	100.000	220.005
5.45% due 08/15/28 Total Municipal Bonds	400,000	329,965
(Cost \$400,000)		329,965
SENIOR FIXED RATE INTERESTS ^{††} - 0.0%		
Industrial - 0.0%		
Schur Flexibles GmbH		404.000
12.20% due 09/30/26 11.30% due 09/30/26	EUR 160,701 EUR 109,083	164,966 111,977
11.94% due 09/30/26	EUR 28,407	29,161
Total Senior Fixed Rate Interests		
(Cost \$303,565)		306,104

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	Contracts	s Value
LISTED OPTIONS PURCHASED [†] - 0.1%		
Put Options on:		
Equity Options		
S&P 500 Index		
Expiring March 2023 with strike price of \$3,900.00 (Notional Value \$129,029,875)	325	1,290,250
Total Listed Options Purchased		
(Cost \$1,575,275)		1,290,250
	Notional	
	Amount~	
OTC OPTIONS PURCHASED ^{††} - 0.0%		
Call Options on:		
Morgan Stanley Capital Services LLC		
10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	41,200,000	\$ 59,037
Barclays Bank plc		
10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	41,200,000	59,038
Goldman Sachs International		
10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	44,500,000	97,199
Morgan Stanley Capital Services LLC		
10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	41,200,000	89,991
Barclays Bank plc		
10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10	40,800,000	89,117
Goldman Sachs International		~~ ~~~
10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	44,500,000	63,766
Bank of America, N.A.	00 000 000	11.000
10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	20,600,000	44,996
Bank of America, N.A.	20,200,000	29.046
10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	20,200,000	28,946
Total OTC Options Purchased		E22.000
(Cost \$1,257,721)		532,090
Total Investments - 130.3%		\$1,932,419,237
(Cost \$2,062,860,686)		φ1,932,419,237

	Contracts	
LISTED OPTIONS WRITTEN [†] - (0.2)%		
Call Options on:		
SPDR S&P 500 ETF Trust		
Expiring March 2023 with strike price of \$406.00 (Notional Value \$951,024)	24	\$ (5,664)
S&P 500 Index		
Expiring March 2023 with strike price of \$4,000.00 (Notional Value \$57,170,160)	144	(702,720)
NASDAQ-100 Index		
Expiring March 2023 with strike price of \$12,075.00 (Notional Value \$57,802,176)	48	(1,143,120)
Russell 2000 Index		
Expiring March 2023 with strike price of \$1,895.00 (Notional Value \$57,478,827)	303	(1,158,975)
Total Listed Options Written		· · ·
(Premiums received \$3,981,316)		(3,010,479)
Other Assets & Liabilities, net - (30.1)%		(446,040,627)
Total Net Assets - 100.0%		\$1,483,368,131
		, ,,,

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Interest Rate Futures Contracts Purchased [†]				
3-Month SOFR Futures Contracts	369	Mar 2024	\$87,406,875	\$(876,202)

Centrally Cleared Credit Default Swap Agreements Protection Purchased ††

Protection Protection Upfront									
			Premium	Pavment	Maturity	Notional		Premiums	Unrealized
Counterparty	Exchange	Index	Rate	Frequency	Date	Amount	Value		epreciation**
BofA Securities, Inc.	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27	\$63,300,000	\$(599,497)	\$(390.860)	\$(208.637)

Centrally Cleare	ed Interest	Rate Swap	o Agreements [†]	+					
		Floating	Floating	Fixed	Dovmont	Moturity	Notional		Upfront Premiums Unrealized
		Rate	Rate	Fixed	Payment	Maturity	Notional		Tremans
Counterparty E	Exchange	Туре	Index	Rate	Frequency	Date	Amount	Value	Paid Depreciation**
			U.S. Secured						
BofA Securities,			Overnight						
Inc.	CME	Pay F	inancing Rate	2.78%	Annually	07/18/27	\$143,900,000\$(7,515,457)	\$829 \$(7,516,286)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	29,530,000	31,713,956 USD	03/17/23	\$407,005
Morgan Stanley Capital Services LLC	GBP	Sell	21,935,000	26,653,043 USD	03/17/23	263,339
JPMorgan Chase Bank, N.A.	CAD	Sell	8,382,000	6,289,563 USD	03/17/23	126,855
Citibank, N.A.	EUR	Sell	1,200,000	1,285,319 USD	03/17/23	13,110
Barclays Bank plc	EUR	Sell	715,000	764,733 USD	03/31/23	6,664
Barclays Bank plc	GBP	Buy	1,655,000	1,990,467 USD	03/17/23	642
Citibank, N.A.	CAD	Buy	60,000	44,536 USD	03/17/23	(423)
						\$817,192

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~ The face amount is denominated in U.S. dollars unless otherwise indicated.

- * Non-income producing security.
- ** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted - See Note 3.

tt Value determined based on Level 2 inputs, unless otherwise noted — See Note 3.

††† Value determined based on Level 3 inputs — See Note 3.

Variable rate security. Rate indicated is the rate effective at February 28, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

- 1 Special Purpose Acquisition Company (SPAC).
- 2 All or a portion of these securities have been physically segregated in connection with borrowings, options, reverse repurchase agreements and unfunded loan commitments. As of February 28, 2023, the total value of segregated securities was \$627,930,146.
- 3 Affiliated issuer.
- 4 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

5 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$762,948,287 (cost \$852,539,056), or 51.4% of total net assets.

- 6 Rate indicated is the 7-day yield as of February 28, 2023.
- 7 Variable rate security. Rate indicated is the rate effective at February 28, 2023. The rate is linked to the volatility-adjusted performance of the series 1 securities due 2069 of the underlying company, Alphas Managed Accounts Platform LXXIX Limited.
- 8 Perpetual maturity.
- 9 Security is in default of interest and/or principal obligations.

10 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$6,275,156 (cost \$11,217,534), or 0.4% of total net assets — See Note 6.

- 11 Payment-in-kind security.
- 12 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- 13 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at February 28, 2023. See table below for additional step information for each security.

14 Security is an interest-only strip.

- 15 Zero coupon rate security.
- 16 Security is a principal-only strip.
- 17 All or a portion of this security is pledged as futures collateral at February 28, 2023.

Inrealized

February 28, 2023

Guggenheim Strategic Opportunities Fund SCHEDULE OF INVESTMENTS (Unaudited)

BofA — Bank of America CAD — Canadian Dollar CME — Chicago Mercantile Exchange CMS — Constant Maturity Swap EUR — Euro EURIBOR — European Interbank Offered Rate GBP — British Pound ICE — Intercontinental Exchange ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version V1 LIBOR — London Interbank Offered Rate plc — Public Limited Company PPV — Public-Private Venture REIT — Real Estate Investment Trust SARL — Société à Responsabilité Limitée SOFR — Secured Overnight Financing Rate SONIA — Sterling Overnight Index Average WAC — Weighted Average Coupon

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at February 28, 2023 (See Note 3 in the Notes to Schedule of Investments):

Investments in Securities (Assets)	Level 1 Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs	Total
Common Stocks	\$ 192,446,280	\$ 3,708,584	\$ 801.957	\$ 196,956,821
Preferred Stocks	•••••,•••,=••	101,855,268	906,256	102,761,524
Warrants	56,824	_	11	56,835
Exchange-Traded Funds	86,943,506	_	_	86,943,506
Closed-End Funds	37,003,431	_	_	37,003,431
Money Market Funds	8,159,197	_	_	8,159,197
Corporate Bonds	_	659,662,756	32,477,867	692,140,623
Senior Floating Rate Interests	—	356,795,123	101,207,987	458,003,110
Asset-Backed Securities	—	217,768,512	33,077,395	250,845,907
Collateralized Mortgage Obligations	_	63,997,565	9,549,619	73,547,184
U.S. Government Securities	—	17,295,655		17,295,655
Convertible Bonds	—	3,291,135	—	3,291,135
Foreign Government Debt	—	2,955,900		2,955,900
Municipal Bonds	—	329,965	—	329,965
Senior Fixed Rate Interests	—	306,104		306,104
Options Purchased	1,290,250	532,090	—	1,822,340
Forward Foreign Currency Exchange Contracts**	_	817,615	_	817,615
Total Assets	\$ 325,899,488	\$ 1,429,316,272	\$ 178,021,092	\$ 1,933,236,852

Investments in Securities (Liabilities)	Level 1 Quoted Prices		Unobservable	Total
Options Written	\$ 3,010,479	\$ —	\$ —	\$ 3,010,479
Interest Rate Futures Contracts**	876,202	_	_	876,202
Credit Default Swap Agreements**	_	208,637	_	208,637
Interest Rate Swap Agreements**	_	7,516,286	_	7,516,286
Forward Foreign Currency Exchange Contracts**	_	423	_	423
Unfunded Loan Commitments (Note 5)	—	_	401,410	401,410
Total Liabilities	\$ 3,886,681	\$ 7,725,346	\$ 401,410	\$ 12,013,437

** This derivative is reported as unrealized appreciation/depreciation at period end.

Please refer to the detailed Schedule of Investments for a breakdown of investment type by industry category.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of the period end, reverse repurchase agreements of \$371,114,385 are categorized as Level 2 within the disclosure hierarchy — See Note 2.

The following is a summary of significant unobservable inputs used in the fair valuation of assets and liabilities categorized within Level 3 of the fair value hierarchy:

	Ending Balance at February 28,				Weighted
Category	2023	Valuation Technique	Unobservable Inputs	Input Range	Average*
Assets:					
Asset-Backed Securities	\$ 27,773,103	Yield Analysis	Yield	5.7%-13.0%	7.3%

February 28, 2023

Asset-Backed Securities	3,804,292	Option adjusted spread off prior month end broker quote	Broker Quote	_	—
Asset-Backed Securities	1,500,000	Third Party Pricing	Vendor Price	_	_
Collateralized Mortgage Obligations	7,664,200	Third Party Pricing	Vendor Price	_	—
Collateralized Mortgage Obligations	1,885,419	Option adjusted spread off prior month end broker quote	Broker Quote	—	—
Common Stocks	456,116	Enterprise Value	Valuation Multiple	2.7x-16.2x	8.4x
Common Stocks	344,814	Model Price	Purchase Price		—
Common Stocks	1,027	Model Price	Liquidation Value	—	—
Corporate Bonds	25,260,889	Option adjusted spread off prior month end broker quote	Broker Quote	—	—
Corporate Bonds	6,978,660	Third Party Pricing	Vendor Price		—
Corporate Bonds	238,318	Model Price	Purchase Price	—	—
Preferred Stocks	906,256	Model Price	Purchase Price		—
Senior Floating Rate Interests	45,108,216	Yield Analysis	Yield	8.7%-13.5%	10.6%
Senior Floating Rate Interests	33,077,993	Third Party Pricing	Broker Quote		—
Senior Floating Rate Interests	12,749,049	Model Price	Purchase Price		—
Senior Floating Rate Interests	9,242,333	Third Party Pricing	Vendor Price		—
Senior Floating Rate Interests	1,030,396	Model Price	Market Comparable Yields	13.2%	13.2%
Warrants	11	Model Price	Liquidation Value	_	—
Total Assets	\$178,021,092				
Liabilities:					
Unfunded Loan Commitments	\$ 401,410	Model Price	Purchase Price		

Significant changes in a quote, yield, market comparable yields, liquidation value or valuation multiple would generally result in significant changes in the fair value of the security.

The Fund's fair valuation leveling guidelines classify a single daily broker quote, or a vendor price based on a single daily or monthly broker quote, as Level 3, if such a quote or price cannot be supported with other available market information.

Transfers between Level 2 and Level 3 may occur as markets fluctuate and/or the availability of data used in an investment's valuation changes. For the period ended February 28, 2023, the Fund had securities with a total value of \$15,941,895 transfer into Level 3 from Level 2 due to a lack of observable inputs and had securities with a total value of \$33,013,880 transfer out of Level 3 into Level 2 due to the availability of current and reliable market-based data provided by a third-party pricing service which utilizes significant observable inputs.

Summary of Fair Value Level 3 Activity

Following is a reconciliation of Level 3 assets for which significant unobservable inputs were used to determine fair value for the period ended February 28, 2023:

	Assets						Liabilities		
	Asset- Backed Securities	Collateralized Mortgage Obligations	Corporate Bonds	Senior Floating Rate Interests	Warrants	Common Stocks	Preferred Stocks	Total Assets	Unfunded Loan Commitments
Beginning Balance	\$23,840,586	\$ 5,761,054	\$32,918,506	\$102,508,562	\$-	\$2,567,512	\$855,025	\$168,451,245	\$(655,716)
Purchases/(Receipts)	13,072,928	7,750,000	3,999,999	38,313,280	-	5,876	-	63,142,083	(450,563)
(Sales, maturities and paydowns)/Fundings Amortization of	(2,405,748)	(3,550,531)	(7,717,617)	(17,223,214)	-	(121,133)	-	(31,018,243)	612,990
premiums/discounts	440,516	(5,179)	485,000	469,318	-	-	-	1,389,655	(8,819)
, Total realized gains (losses) included in earnings Total change in unrealized	(55,023)	(440,649)	(1,174,492)	(111,200)	-	104,395	-	(1,676,969)	
appreciation (depreciation) included in earnings Transfers into Level 3	(1,633,981) -	34,924 -	(1,608,483) 8,283,674	(2,069,289) 7,658,210	- 11	30,904 -	51,231 -	(5,194,694) 15,941,895	i -
Transfers out of Level 3	(181,883)	-	(2,708,720)	(28,337,680)	-	(1,785,597)	-	(33,013,880)) -
Ending Balance	\$33,077,395	\$ 9,549,619	\$32,477,867	\$101,207,987	\$11	\$801,957	\$906,256	\$178,021,092	\$(401,410)
Net change in unrealized appreciation (depreciation) for investments in Level 3 securities still held at February 28, 2023	\$ (1,588,230)	\$ (93,565)	\$ (1,192,327)	\$ (1,119,512)	\$-	\$ (9,310)	\$ 51,231	\$ (3,951,713)) \$ (28,419)

Step Coupon Bonds

The following table discloses additional information related to step coupon bonds held by the Fund. Certain securities are subject to multiple rate changes prior to maturity. For those securities, a range of rates and corresponding dates have been provided. Rates for all step coupon bonds held by the Fund are scheduled to increase, except GAIA Aviation Ltd. which is scheduled to decrease.

Coupon Rate at	Next Rate		
Next Reset Date	Reset Date	Future Reset Rate(s)	Future Reset Date(s)
9.17%	09/25/25	10.17%	09/25/26
2.00%	11/15/26	—	_
6.71%	10/01/26	—	
7.50%	09/01/26	—	—
7.10%	10/01/26	—	—
	Next Reset Date 9.17% 2.00% 6.71% 7.50%	Next Reset Date Reset Date 9.17% 09/25/25 2.00% 11/15/26 6.71% 10/01/26 7.50% 09/01/26	Next Reset Date Reset Date Future Reset Rate(s) 9.17% 09/25/25 10.17% 2.00% 11/15/26 — 6.71% 10/01/26 — 7.50% 09/01/26 —

Affiliated Transactions

Investments representing 5% or more of the outstanding voting shares of a company, or control of or by, or common control under Guggenheim Investments, result in that company being considered an affiliated issuer, as defined in the 1940 Act.

Transactions during the period ended February 28, 2023, in which the company is an affiliated issuer, were as follows:

Security Name	Value 05/31/22	Additions	Reductions		Change in Unrealized Appreciation Depreciation)	Value 02/28/23	Shares 02/28/23	Investment Income
Common Stocks								
BP Holdco LLC*	\$85,334	\$-	\$-	\$	\$70,141	\$155,475	121,041	\$-
Targus Group International Equity, Inc.*	113,897	-	(121,133)	104,395	(97,159)	-	-	_
Closed-End Funds								
Guggenheim Active Allocation Fund	-	4,433,458	-	_	112,334	4,545,792	315,680	98,561
	\$199,231	\$4,433,458	\$(121,133)	\$104,395	\$85,316	\$4,701,267		\$98,561

* Non-income producing security.

Note 1 – Organization and Significant Accounting Policies

Organization

Guggenheim Strategic Opportunities Fund (the "Fund") was organized as a Delaware statutory trust on November 13, 2006. The Fund is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the "1940 Act").

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The Fund's investment objective is to maximize total return through a combination of current income and capital appreciation.

For information on the Fund's other significant accounting policies, please refer to the Fund's most recent semi-annual or annual shareholder report.

Significant Accounting Policies

The Fund operates as an investment company and, accordingly, follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board ("FASB") Accounting Standards Codification Topic 946 Financial Services – Investment Companies.

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("U.S. GAAP") and are consistently followed by the Fund. This requires management to make estimates and assumptions that affect the reported amount of assets and liabilities, contingent assets and liabilities at the date of the financial statements, and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

(a) Valuation of Investments

The Board of Trustees of the Fund (the "Board") has adopted policies and procedures for the valuation of the Fund's investments (the "Valuation Procedures"). The U.S. Securities and Exchange Commission (the "SEC") adopted Rule 2a-5 under the 1940 Act ("Rule 2a-5") which establishes requirements for determining fair value in good faith and became effective September 8, 2022. Rule 2a-5 also defines "readily available market quotations" for purposes of the 1940 Act and establishes requirements for determining whether a fund must fair value a security in good faith.

Pursuant to Rule 2a-5, the Board has designated Guggenheim Funds Investment Advisors, LLC ("GFIA" or the "Adviser") as the valuation designee to perform fair valuation determinations for the Fund with respect to all Fund investments and/or other assets. As the Fund's valuation designee pursuant to Rule 2a-5, the Adviser has adopted separate procedures (the "Valuation Designee Procedures") reasonably designed to prevent violations of the requirements of Rule 2a-5 and Rule 31a-4. The Adviser, in its role as valuation designee, utilizes the assistance of a valuation committee, consisting of representatives from Guggenheim's investment management, fund administration, legal and compliance departments (the "Valuation Committee"), in determining the fair value of the Fund's securities and/or other assets.

Valuations of the Fund's securities and other assets are supplied primarily by pricing services appointed pursuant to the processes set forth in the Valuation Procedures. The Adviser, with the assistance of the Valuation Committee, convenes monthly, or more frequently as needed, to review the valuation of all assets which have been fair valued for reasonableness. The Adviser, consistent with the monitoring and review responsibilities set forth in the Valuation Designee Procedures, regularly reviews the appropriateness of the inputs, methods, models and assumptions employed by the pricing services. If the pricing service cannot or does not provide a valuation for a particular investment or such valuation is deemed unreliable, such investment is fair valued by the Adviser.

Equity securities listed or traded on a recognized U.S. securities exchange or the National Association of Securities Dealers Automated Quotations ("NASDAQ") National Market System shall generally be valued on the basis of the last sale price on the primary U.S. exchange or market on which the security is listed or traded; provided, however, that securities listed on NASDAQ will be valued at the NASDAQ official closing price, which may not necessarily represent the last sale price.

Open-end investment companies are valued at their net asset value as of the close of business, on the valuation date. Exchange-traded funds and closed-end investment companies are generally valued at the last quoted sale price.

Generally, trading in foreign securities markets is substantially completed each day at various times prior to the close of the New York Stock Exchange ("NYSE"). The values of foreign securities are determined as of the close of such foreign markets or the close of the NYSE, if earlier. All investments quoted in foreign currencies are valued in U.S. dollars on the basis of the foreign currency exchange rates prevailing at the close of U.S. business at 4:00 p.m. Investments in foreign securities may involve risks not present in domestic investments. The Adviser will determine the current value of such foreign securities by taking into consideration certain factors which may include those discussed above, as well as the following factors, among others: the value of the securities traded

February 28, 2023

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

on other foreign markets, ADR trading, closed-end fund trading, foreign currency exchange activity, and the trading prices of financial products that are tied to foreign securities. In addition, under the Valuation Procedures, the Valuation Designee Procedures, the Adviser is authorized to use prices and other information supplied by a third party pricing vendor in valuing foreign securities.

U.S. Government securities are valued by independent pricing services, the last traded fill price, or at the reported bid price at the close of business.

Commercial paper and discount notes with a maturity of greater than 60 days at acquisition are valued at prices that reflect broker-dealer supplied valuations or are obtained from independent pricing services, which may consider the trade activity, treasury spreads, yields or price of bonds of comparable quality, coupon, maturity, and type, as well as prices quoted by dealers who make markets in such securities. Commercial paper and discount notes with a maturity of 60 days or less at acquisition are valued at amortized cost, unless the Adviser concludes that amortized cost does not represent the fair value of the applicable asset in which case it will be valued using an independent pricing services.

Typically, loans are valued using information provided by an independent third party pricing service which uses broker quotes, among other inputs. If the pricing service cannot or does not provide a valuation for a particular loan, or such valuation is deemed unreliable, such investment is valued based on a quote from a broker-dealer or is fair valued by the Adviser.

Repurchase agreements are valued at amortized cost, provided such amounts approximate market value.

Exchange-traded options are valued at the mean of the bid and ask prices on the principal exchange on which they are traded. Over-the-counter ("OTC") options are valued using a price provided by a pricing service.

The value of futures contracts are valued on the basis of the last sale price at the 4:00 p.m. price on the valuation date. In the event that the exchange for a specific futures contract closes earlier than 4:00 p.m., the futures contract is valued at the official settlement price of the exchange. However, the underlying securities from which the futures contract value is derived are monitored until 4:00 p.m. to determine if fair valuation would provide a more accurate valuation.

The value of interest rate swap agreements entered into by the Fund is valued on the basis of the last sale price on the primary exchange on which the swap is traded. The values of other swap agreements entered into by the Fund will generally be valued using an evaluated price provided by a third party pricing vendor.

Forward foreign currency exchange contracts are valued daily based on the applicable exchange rate of the underlying currency.

Investments for which market quotations are not readily available are fair-valued as determined in good faith by the Adviser. Valuations in accordance with these methods are intended to reflect each security's (or asset's or liability's) "fair value". Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to market prices; sale prices; broker quotes; and models which derive prices based on inputs such as anticipated cash flows or collateral, spread over U.S. Treasury securities, and other information analysis. In connection with futures contracts and other derivative investments, such factors may include obtaining information as to how (a) these contracts and other derivative markets, respectively, and (b) the securities underlying these contracts and other derivative investments trade in the cash market.

The Fund may acquire an interest in a special purpose acquisition company ("SPAC") in an initial public offering or a secondary market transaction. SPAC investments carry many of the same risks as investments in initial public offering securities, such as erratic price movements, greater risk of loss, lack of information about the issuer, limited operating and little public or no trading history, and higher transaction costs. An investment in a SPAC is typically subject to a higher risk of dilution by additional later offerings of interests in the SPAC or by other investors exercising existing rights to purchase shares of the SPAC and interests in SPACs may be illiquid and/or be subject to restrictions on resale. A SPAC is a publicly traded company that raises investment capital for the purpose of acquiring the equity securities of one or more existing companies (or interests therein) via merger, combination, acquisition or other similar transactions. Unless and until an acquisition is completed, a SPAC generally invests its assets (less a portion retained to cover expenses) in U.S. government securities, money market securities and cash and does not typically pay dividends in respect of its common stock. SPAC investments are also subject to the risk that a significant portion of the funds raised by the SPAC may be expended during the search for a target acquisition or merger and that the SPAC may have limited time in which to conduct due diligence on potential business combination targets. Because SPACs are in essence blank check companies without operating history or ongoing business other than seeking acquisitions, the value of their securities is particularly dependent on the ability of the entity's management to identify and complete a profitable acquisition. Among other conflicts of interest, the economic interests of the management, directors, officers and related parties of a SPAC can differ from the economic interests of the management, directors, officers and related parties of a SPAC can differ from

Note 2 – Financial Instruments and Derivatives

As part of its investment strategy, the Fund utilizes short sales and a variety of derivative instruments. These investments involve, to varying degrees, elements of market risk. Valuation and accounting treatment of these instruments can be found under Significant Accounting Policies in Note 1 of these Notes to Schedule of Investments.

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Short Sales

A short sale is a transaction in which the Fund sells a security it does not own. If the security sold short decreases in price between the time the Fund sells the security and closes its short position, the Fund will realize a gain on the transaction. Conversely, if the security increases in price during the period, the Fund will realize a loss on the transaction. The risk of such price increases is the principal risk of engaging in short sales.

Derivatives

Derivatives are instruments whose values depend on, or are derived from, in whole or in part, the value of one or more other assets, such as securities, currencies, commodities or indices. Derivative instruments may be used to increase investment flexibility (including to maintain cash reserves while maintaining exposure to certain other assets), for risk management (hedging) purposes, to facilitate trading, to reduce transaction costs and to pursue higher investment returns. Derivative instruments may also be used to mitigate certain investment risks, such as foreign currency exchange rate risk, interest rate risk and credit risk. U.S. GAAP requires disclosures to enable investors to better understand how and why a Fund uses derivative instruments, how these derivative instruments are accounted for and their effects on the Fund's financial position and results of operations.

The Fund may utilize derivatives for the following purposes:

Duration: the use of an instrument to manage the interest rate risk of a portfolio.

Hedge: an investment made in order to reduce the risk of adverse price movements in a security, by taking an offsetting position to protect against broad market moves.

Income: the use of any instrument that distributes cash flows typically based upon some rate of interest.

Index Exposure: the use of an instrument to obtain exposure to a listed or other type of index.

Options Purchased and Written

A call option on a security gives the purchaser of the option the right to buy, and the writer of a call option the obligation to sell, the underlying security. The purchaser of a put option has the right to sell, and the writer of the put option the obligation to buy, the underlying security at any time during the option period. The risk associated with purchasing options is limited to the premium originally paid.

The risk in writing a call option is that a Fund may incur a loss if the market price of the underlying security increases and the option is exercised. The risk in writing a put option is that a Fund may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there may be an imperfect correlation between the movement in prices of options and the underlying securities where a Fund may not be able to enter into a closing transaction because of an illiquid secondary market; or, for OTC options, a Fund may be at risk because of the counterparty's inability to perform.

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Futures Contracts

A futures contract is an agreement to purchase (long) or sell (short) an agreed amount of securities or other instruments at a set price for delivery at a future date. There are significant risks associated with a Fund's use of futures contracts, including (i) there may be an imperfect or no correlation between the changes in market value of the underlying asset and the prices of futures contracts; (ii) there may not be a liquid secondary market for a futures contract; (iii) trading restrictions or limitations may be imposed by an exchange; and (iv) government regulations may restrict trading in futures contracts. When investing in futures, there is minimal counterparty credit risk to a Fund because futures are exchange-traded and the exchange's clearinghouse, as counterparty to all exchangetraded futures, guarantees against default. Securities held as collateral are noted on the Schedule of Investments.

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Swap Agreements

A swap is an agreement that obligates two parties to exchange a series of cash flows at specified intervals based upon or calculated by reference to changes in specified prices or rates for a specified amount of an underlying asset. When utilizing over-the-counter ("OTC") swaps, the Fund bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default or bankruptcy of a swap agreement counterparty or if the underlying asset declines in value. Certain standardized swaps are subject to mandatory central clearing and are executed on a multi-lateral or other trade facility platform, such as a registered exchange. There is limited counterparty credit risk with respect to centrally-cleared swaps as the transaction is facilitated through a central clearinghouse, much like exchange-traded futures contracts. For a Fund utilizing centrally-cleared swaps, the exchange bears the risk of loss resulting from a counterparty not being able to pay. There is no guarantee that a fund or an underlying fund could eliminate its exposure under an outstanding swap agreement by entering into an offsetting swap agreement with the same or another party.

Total return swaps involve commitments where single or multiple cash flows are exchanged based on the price of an underlying reference asset (such as an index) for a fixed or variable interest rate. Total return swaps will usually be computed based on the current value of the reference asset as of the close of regular trading on the NYSE or other exchange, with the swap value being adjusted to include dividends accrued, financing charges and/or interest associated with the swap agreement. When utilizing total return swaps, the Fund bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default or bankruptcy of a swap agreement counterparty or if the underlying reference asset declines in value.

Interest rate swaps involve the exchange by the Fund with another party for its respective commitment to pay or receive a fixed or variable interest rate on a notional amount of principal. Interest rate swaps are generally centrally-cleared, but central clearing does not make interest rate swap transactions risk free.

Credit default swaps are instruments which allow for the full or partial transfer of third party credit risk, with respect to a particular entity or entities, from one counterparty to the other. A fund enters into credit default swaps as a "seller" or "buyer" of protection primarily to gain or reduce exposure to the investment grade and/or high yield bond market. A seller of credit default swaps is selling credit protection or assuming credit risk with respect to the underlying entity or entities. The buyer in a credit default swap is obligated to pay the seller a periodic stream of payments over the term of the contract provided that no event of default on an underlying reference obligation has occurred. If a credit event occurs, as defined under the terms of the swap agreement, the seller will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index. The notional amount reflects the maximum potential amount the seller of credit protection could be required to pay to the buyer if a credit event occurs. The seller of protection receives periodic premium payments from the buyer and may also receive or pay an upfront premium adjustment to the stated periodic payments. In the event a credit event occurs on a credit default swap referencing an index, a factor adjustment will take place and the buyer of protection will receive a payment reflecting the par less the default recovery rate of the default recovery of the defaulted index component based on its weighting in the index. If no default occurs, the counterparty will pay the stream of payments and have no further obligations to the fund selling the credit protection. For a fund utilizing centrally cleared credit default swaps, the exchange bears the risk of loss resulting from a counterparty not being able to pay. For OTC credit default swaps, a fund bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default or bankruptcy of a swap agreement counterparty, or in the case of a credit default swap in which a fund is selling credit protection, the default of a third party issuer.

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The quoted market prices and resulting market values for credit default swap agreements on securities and credit indices serve as an indicator of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative had the notional amount of the swap agreement been closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

Forward Foreign Currency Exchange Contracts

A forward foreign currency exchange contract is an agreement between two parties to exchange two designated currencies at a specific time in the future. Certain types of contracts may be cash settled, in an amount equal to the change in exchange rates during the term of the contract. The contracts can be used to hedge or manage exposure to foreign currency risks with portfolio investments or to gain exposure to foreign currencies.

The market value of a forward foreign currency exchange contract changes with fluctuations in foreign currency exchange rates. Furthermore, the Fund may be exposed to risk if the counterparties cannot meet the contract terms or if the currency value changes unfavorably as compared to the U.S. dollar.

In conjunction with short sales and the use of derivative instruments, the Fund is required to maintain collateral in various forms. Depending on the financial instrument utilized and the broker involved, the Fund uses margin deposits at the broker, cash and/or securities segregated at the custodian bank, discount notes or repurchase agreements allocated to the Fund as collateral.

The Fund has established counterparty credit guidelines and enters into transactions only with financial institutions of investment grade or better. The Fund monitors the counterparty credit risk.

Foreign Investments

There are several risks associated with exposure to foreign currencies, foreign issuers and emerging markets. The Fund's indirect and direct exposure to foreign currencies subjects the Fund to the risk that those currencies will decline in value relative to the U.S. dollar, or in the case of short positions, that the U.S. dollar will decline in value relative to the currency being hedged. Currency rates in foreign countries may fluctuate significantly over short periods of time for a number of reasons, including changes in interest rates and the imposition of currency controls or other political developments in the U.S. or abroad. In addition, the Fund may incur transaction costs in connection with conversions between various currencies. The Fund may, but is not obligated to, engage in currency hedging transactions, which generally involve buying currency forward, options or futures contracts. However, not all currency risks may be effectively hedged, and in some cases the costs of hedging techniques may outweigh expected benefits. In such instances, the value of securities denominated in foreign currencies can change significantly when foreign currencies strengthen or weaken relative to the U.S. dollar.

The Fund may invest in securities of foreign companies directly, or in financial instruments, such as ADRs and exchange-traded funds, which are indirectly linked to the performance of foreign issuers. Foreign markets can be more volatile than the U.S. market due to increased risks of adverse issuer, political, regulatory, market, or economic developments and can perform differently from the U.S. market. Investing in securities of foreign companies directly, or in financial instruments that are indirectly linked to the performance of foreign issuers, may involve risks not typically associated with investing in U.S. issuers. The value of securities denominated in foreign currencies, and of dividends from such securities, can change significantly when foreign currencies strengthen or weaken relative to the U.S. dollar. Foreign securities markets generally have less trading volume and less liquidity than U.S. markets, and prices in some foreign markets may fluctuate more than those of securities traded on U.S. markets. Many foreign countries lack accounting and disclosure standards comparable to those that apply to U.S. companies, and it may be more difficult to obtain reliable information regarding a foreign issuer's financial condition and operations. Transaction costs and costs associated with custody services are generally higher for foreign securities than they are for U.S. securities. Some foreign governments levy withholding taxes against dividend and interest income. Although in some countries portions of these taxes are recoverable, the non-recovered portion will reduce the income received by the Fund.

Reverse Repurchase Agreements

The Fund may enter into reverse repurchase agreements as part of its financial leverage strategy. Under a reverse repurchase agreement, the Fund temporarily transfers possession of a portfolio instrument to another party, such as a bank or broker-dealer, in return for cash. At the same time, the Fund agrees to repurchase the instrument at an agreed upon time and price, which reflects an interest payment. Such agreements have the economic effect of borrowings. The Fund may enter into such agreements when it is able to invest the cash acquired at a rate higher than the cost of the agreement, which would

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

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increase earned income. When the Fund enters into a reverse repurchase agreement, any fluctuations in the market value of either the instruments transferred to another party or the instruments in which the proceeds may be invested would affect the market value of the Fund's assets. As a result, such transactions may increase fluctuations in the market value of the Fund's assets.

Note 3 - Fair Value Measurement

In accordance with U.S. GAAP, fair value is defined as the price that the Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a three-tier fair value hierarchy based on the types of inputs used to value assets and liabilities and requires corresponding disclosure. The hierarchy and the corresponding inputs are summarized below:

Level 1 — unadjusted quoted prices in active markets for identical assets or liabilities.

Level 2 — significant other observable inputs (for example quoted prices for securities that are similar based on characteristics such as interest rates, prepayment speeds, credit risk, etc.).

Level 3 — significant unobservable inputs based on the best information available under the circumstances, to the extent observable inputs are not available, which may include assumptions.

Rule 2a-5 sets forth a definition of "readily available market quotations," which is consistent with the definition of a Level 1 input under U.S. GAAP. Rule 2a-5 provides that "a market quotation is readily available only when that quotation is a quoted price (unadjusted) in active markets for identical investments that the fund can access at the measurement date, provided that a quotation will not be readily available if it is not reliable."

Securities for which market quotations are not readily available must be valued at fair value as determined in good faith. Accordingly, any security priced using inputs other than Level 1 inputs will be subject to fair value requirements. The types of inputs available depend on a variety of factors, such as the type of security and the characteristics of the markets in which it trades, if any. Fair valuation determinations that rely on fewer or no observable inputs require greater judgment. Accordingly, fair value determinations for Level 3 securities require the greatest amount of judgment.

Independent pricing services are used to value a majority of the Fund's investments. When values are not available from a pricing service, they will be determined using a variety of sources and techniques, including: market prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics or based on inputs such as anticipated cash flows or collateral, spread over U.S. Treasury securities, and other information and analysis. A significant portion of the Fund's assets and liabilities are categorized as Level 2, as indicated in this report.

Quotes from broker-dealers, adjusted for fluctuations in criteria such as credit spreads and interest rates, may also be used to value the Fund's assets and liabilities, i.e. prices provided by a broker-dealer or other market participant who has not committed to trade at that price. Although quotes are typically received from established market participants, the Fund may not have the transparency to view the underlying inputs which support the market quotations. Significant changes in a quote would generally result in significant changes in the fair value of the security.

Certain fixed income securities are valued by obtaining a monthly quote from a broker-dealer, adjusted for fluctuations in criteria such as credit spreads and interest rates.

Certain loans and other securities are valued using a single daily broker quote or a price from a third party vendor based on a single daily or monthly broker quote.

The inputs or methodologies selected and applied for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The suitability, appropriateness and accuracy of the techniques, methodologies and sources employed to determine fair valuation are periodically reviewed and subject to change.

Note 4 – Federal Income Tax Information

The Fund intends to comply with the provisions of Subchapter M of the Internal Revenue Code applicable to regulated investment companies and will distribute substantially all taxable net investment income and capital gains sufficient to relieve the Fund from all, or substantially all, federal income, excise and state income taxes. Therefore, no provision for federal or state income tax or federal excise tax is required.

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NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

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Tax positions taken or expected to be taken in the course of preparing the Fund's tax returns are evaluated to determine whether the tax positions are "more-likelythan-not" of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold would be recorded as a tax benefit or expense in the current year. Management has analyzed the Fund's tax positions taken, or to be taken, on U.S. federal income tax returns for all open tax years, and has concluded that no provision for income tax is required in the Fund's financial statements. The Fund's U.S. federal income tax returns are subject to examination by the Internal Revenue Service for a period of three years after they are filed.

At February 28, 2023, the cost of investments for U.S. federal income tax purposes, the aggregate gross unrealized appreciation for all investments for which there was an excess of value over tax cost, and the aggregate gross unrealized depreciation for all investments for which there was an excess of tax cost over value, were as follows:

			Net Tax Unrealized
Tax Cost	Tax Unrealized Appreciation	Tax Unrealized Depreciation	Appreciation (Depreciation)
\$ 2,064,087,856	\$ 73,364,000	\$ (215,827,031)	\$ (142,463,031)

Note 5 – Unfunded Loan Commitments

Pursuant to the terms of certain loan agreements, the Fund held unfunded loan commitments as of February 28, 2023. The Fund is obligated to fund these loan commitments at the borrower's discretion.

The unfunded loan commitments as of February 28, 2023, were as follows:

Borrower	Maturity Date		Face Amount*	Value
Alexander Mann	12/16/24	GBP	2,088,816	\$110,960
Avalara, Inc.	10/19/28		700,000	9,542
Care BidCo	05/04/28	EUR	1,000,000	73,078
Confluent Health LLC	11/30/28		108,843	15,510
Fontainbleau Vegas	01/31/26		4,365,058	_
Galls LLC	01/31/24		823	20
Higginbotham Insurance Agency, Inc.	11/25/26		650,614	8,198
Lightning A	03/01/37		13,422,510	_
Lightning B	03/01/37		1,709,471	-
Polaris Newco LLC	06/04/26		921,600	75,202
Schur Flexibles GmbH	09/30/26	EUR	85,220	2,861
SHO Holding I Corp.	04/27/24		76,000	21,470
The Facilities Group	11/30/27		408,937	9,070
Thunderbird A	03/01/37		13,245,150	_
Thunderbird B	03/01/37		1,686,882	-
TK Elevator Midco GmbH	01/29/27	EUR	1,066,032	75,499
				\$401,410

* The face amount is denominated in U.S. dollars unless otherwise indicated.

EUR – Euro GBP – British Pound

Note 6 – Restricted Securities

The securities below are considered illiquid and restricted under guidelines established by the Board:

Restricted Securities	Acquisition Date	Cost	Value
Atlas Mara Ltd.			
due 12/31/21 ¹	10/01/15	\$945,015	\$238,315
CBC Insurance Revenue Securitization LLC			
2016-1 5.25% due 07/15/46	08/09/19	292,770	266,968
CFMT LLC			
2022-HB9, 3.25% (WAC) due 09/25/37 ²	09/23/22	2,801,878	2,745,091
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates			
2015-R1, 5.94% (WAC) due 11/25/52 ²	09/10/19	3,455,413	2,891,381
Mirabela Nickel Ltd.			
due 06/24/19 ¹	12/31/13	2,341,590	133,400
Schahin II Finance Co. SPV Ltd.			
due 09/25/23 ¹	01/08/14	1,380,868	1
		\$11,217,534	\$6,275,156

¹ Security is in default of interest and/or principal obligations.

2 Variable rate security. Rate indicated is the rate effective at February 28, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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Note 7 – Market Risks

The value of, or income generated by, the investments held by the Fund are subject to the possibility of rapid and unpredictable fluctuation, and loss that may result from various factors. These factors include, among others, developments affecting individual companies, or from broader influences, including real or perceived changes in prevailing interest rates (which have since risen and may continue to rise), changes in inflation rates or expectations about inflation rates (which are currently elevated relative to normal conditions), adverse investor confidence or sentiment, changing economic, political (including geopolitical), social or financial market conditions, increased instability or general uncertainty, environmental disasters, governmental actions, public health emergencies (such as the spread of infectious diseases, pandemics and epidemics), debt crises, actual or threatened wars or other armed conflicts (such as the current Russia-Ukraine conflict and its risk of expansion or collateral economic and other effects) or ratings downgrades, and other similar events, each of which may be temporary or last for extended periods. Moreover, changing economic, political, geopolitical, social, financial market or other conditions in one country or geographic region could adversely affect the value, yield and return of the investments held by the Fund in a different country or geographic region, economy, and market because of the increasingly interconnected global economies and financial markets. The duration and extent of the foregoing types of factors or conditions are highly uncertain and difficult to predict and have in the past, and may in the future, cause volatility and distress in economies and financial markets or other adverse circumstances, which may negatively affect the value of the Fund's investments and performance of the Fund.

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OTHER INFORMATION (Unaudited)

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Sector Classification

Information in the "Schedule of Investments" is categorized by sectors using sector-level classifications used by Bloomberg Industry Classification System, a widely recognized industry classification system provider. In the Fund's registration statement, the Fund has investment policies relating to concentration in specific industries. For purposes of these investment policies, the Fund usually classifies industries based on industry-level classifications used by widely recognized industry classification system providers such as Bloomberg Industry Classification System, Global Industry Classification Standards and Barclays Global Classification Scheme.