COMMON STOCKS [†] - 0.2%	Shares	Value
Financial - 0.2%		
MSD Acquisition Corp. — Class A*, ¹ AfterNext HealthTech Acquisition Corp. — Class A*, ¹	626,308 \$ 611,700	6,325,711 6,129,234
TPG Pace Beneficial II Corp. *,1	604,770	5,941,865
Conyers Park III Acquisition Corp. — Class A*,1	570,000	5,620,200
Waverley Capital Acquisition Corp. 1 — Class A*,1 Acropolis Infrastructure Acquisition Corp. — Class A*,1	451,200 397,100	4,521,024 3,935,261
Blue Whale Acquisition Corp. I — Class A*,1	330,700	3,237,553
Pershing Square Tontine Holdings, Ltd. — Class A*,†††,¹ Total Financial	9,249,470	925 35,711,773
Communications - 0.0%		33,/11,//3
Figs, Inc. — Class A*	198,762	1,337,668
Vacasa, Inc. — Class A* Total Communications	361,641	455,668 1,793,336
Industrial - 0.0%		1,775,550
BP Holdco LLC*,†††,2	532	323
Vector Phoenix Holdings, LP*,††† API Heat Transfer Parent LLC*,†††	532 73,183	127
Total Industrial	75,165	457
Total Common Stocks (Cost \$42,840,226)	_	37,505,566
PREFERRED STOCKS ^{††} - 5.5%		
Financial - 5.5% Wells Fargo & Co.		
3.90%*	49,600,000	43,413,144
4.70% 4.38%	2,184,000 1,774,000	40,163,760 30,211,220
Equitable Holdings, Inc.		
4.95%* 4.30%	70,950,000	66,884,565
4.30% Citigroup, Inc.	1,839,200	32,535,448
3.88%*	89,450,000	76,256,125
4.00%* First Republic Bank	26,450,000	23,041,124
4.25%	3,357,425	55,162,493
4.50% 4.13%	812,800 711,090	14,028,928 11,377,440
4.13% Markel Corp.	/11,090	11,5//,440
6.00%*	82,610,000	79,925,175
Charles Schwab Corp. 4.00%*	73,350,000	58,492,957
Bank of America Corp.	75,550,000	36,472,737
4.38%*	28,318,707	34,318,292
6.13%* 4.13%	11,550,000 558,511	11,333,437 9,327,134
Bank of New York Mellon Corp.	336,311	7,527,154
3.75%*	65,200,000	52,515,787
MetLife, Inc. 3.85%*	53,200,000	49,409,500
IPMorgan Chase & Co.	55,200,000	47,407,300
3.65%*	37,250,000	31,895,312
W R Berkley Corp. 4.13%	1,448,221	25,676,959
4.25%	173,779	3,218,387
Arch Capital Group Ltd. 4.55%	1,537,290	26,548,998
Reinsurance Group of America, Inc.		
7.13% American Financial Group, Inc.	908,000	23,562,600
4.50%	1,161,045	21,583,827
Goldman Sachs Group, Inc.		
3.80%* Public Storage	25,830,000	21,043,745
4.63%	1,089,465	20,819,676
RenaissanceRe Holdings Ltd. 4.20%	1,253,775	20,348,768
Kuvare US Holdings, Inc.	1,223,773	20,540,700
7.00% ⁴	15,650,000	15,806,500
Lincoln National Corp. 9.25%*	13,350,000	14,184,375
CNO Financial Group, Inc.		
5.13% Assurant, Inc.	712,000	12,039,920
5.25%	558,400	11,274,096
Selective Insurance Group, Inc.		
4.60% Globe Life, Inc.	538,000	9,011,500
4.25%	336,900	6,030,510
Depository Trust & Clearing Corp. 3.38%*,4	4,750,000	3,752,500
Total Financial	.,,,,,,,,,,	955,194,202
Government - 0.0%		
CoBank ACB 4.25% due 12/31/70*	3,300,000	2,799,476
Industrial - 0.0%		,,
API Heat Transfer Intermediate*;††† Fotal Preferred Stocks	9	
(Cost \$1,189,447,692)	_	957,993,678
WARRANTS [†] - 0.0% Conyers Park III Acquisition Corp. — Class A		
Expiring 08/12/28*.1	190,000	28,310
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26* Acropolis Infrastructure Acquisition Corp. — Class A	100,946	20,189
Expiring 03/31/26*.1	132,366	15,884
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23*,1 MSD Acquisition Corp. — Class A	203,900	15,292
Expiring 05/13/23*,1	125,260	9,395
Waverley Capital Acquisition Corp. 1 — Class A	150,400	6,031
Waverley Capital Acquisition Corp. 1 — Class A Expiring 04/30/27*,††,1	150,400	
Waverley Capital Acquisition Corp. 1 — Class A Expiring 04/30/27 ^{*,††,†} Blue Whale Acquisition Corp. I — Class A Expiring 07/09/23 ^{*,†}	82,674	5,895
Waverley Capital Acquisition Corp. 1 — Class A Expiring 04/30/27*,††,1 Blue Whale Acquisition Corp. I — Class A		5,895 103

	Shares	Value
EXCHANGE-TRADED FUNDS [†] - 0.2%		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	400,000	42,172,000
Total Exchange-Traded Funds		
(Cost \$43,466,305)		42,172,000
MUTUAL FUNDS [†] - 0.4%		
Guggenheim Strategy Fund II ²	1,124,907	27,042,754
Guggenheim Ultra Short Duration Fund — Institutional Class ²	2,754,769	26,555,977
Guggenheim Strategy Fund III ²	606,460	14,591,428
Total Mutual Funds		
(Cost \$70,569,136)		68,190,159
MONEY MARKET FUNDS [†] - 2.5%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.90% ⁵	310,706,016	310,706,016
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.17%	123,722,531	123,722,531
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.82% ⁵	6,430,723	6,430,722
Total Money Market Funds		*, *,
(Cost \$440,859,269)		440,859,269
	Face	
	Amount~	
CORPORATE BONDS ^{††} - 31.1%		
Financial - 14.1%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	104,800,000	78,834,752
3.25% due 11/15/30 ⁴	64,600,000	50,295,622
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁴	93,835,000	75,847,132
3.05% due 03/03/36 ^{3,4}	16,600,000	12,006,879
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁴	93,191,000	87,472,739

	Face	
CORPORATE BONDS ^{††} - 31.1% (continued)	Amount~	Value
Financial - 14.1% (continued)		
Nationwide Mutual Insurance Co.		
	111 770 000 - Ф	02.467.050
4.35% due 04/30/50 ⁴	111,750,000 \$	83,467,959
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ⁴	94,150,000	57,431,500
3.95% due 05/15/60 ⁴	33,870,000	22,182,598
4.13% due 12/15/51 ^{3,4}	3,600,000	2,932,560
Wilton RE Ltd.		
6.00% ^{3,4,6}	93,150,000	80,655,791
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	54,554,000	46,796,421
5.30% due 01/15/29	28,165,000	26,653,666
3.25% due 01/15/32	4,150,000	3,317,447
4.00% due 01/15/30	475,000	416,012
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	61,210,000	50,151,316
5.63% due 08/16/32 ⁴	13,100,000	12,295,827
Fidelity National Financial, Inc.		
3.40% due 06/15/30	48,875,000	41,254,308
2.45% due 03/15/31	17,490,000	13,342,392
FS KKR Capital Corp.		
2.63% due 01/15/27	34,850,000	29,094,006
3.25% due 07/15/27	30,100,000	25,319,037
Safehold Operating Partnership, LP		
2.85% due 01/15/32	39,904,000	30,284,926
2.80% due 06/15/31	30,138,000	23,129,592
Host Hotels & Resorts, LP		
3.50% due 09/15/30	44,458,000	36,689,762
2.90% due 12/15/31	20,200,000	15,452,275
Maple Grove Funding Trust I		
4.16% due 08/15/51 ⁴	77,700,000	52,068,783
Jefferies Financial Group, Inc.		
2.75% due 10/15/32	40,440,000	30,411,398
2.63% due 10/15/31	27,400,000	20,901,802
6.50% due 01/20/43	720,000	701,459
JPMorgan Chase & Co.		
2.96% due 05/13/31 ³	29,530,000	24,331,414
2.52% due 04/22/31 ³	19,520,000	15,972,960
4.49% due 03/24/31 ³	10,750,000	10,040,032
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{3,4}	38,300,000	29,171,876
3.13% due 06/15/31 ⁴	28,750,000	21,093,970
Bank of America Corp.		,
2.59% due 04/29/31 ³	56,740,000	46,211,094
4.68% (SOFR + 0.73%, Rate Floor: 0.00%) due $10/24/24^{\circ}$	1,660,000	1,644,601
4.08% (SOFR + 0.75%, Rate Floor: 0.00%) due 10/24/24	· · · · · · · · · · · · · · · · · · ·	
	1,650,000	1,445,592
Reinsurance Group of America, Inc.	57.071.000	40.227.142
3.15% due 06/15/30	57,971,000	49,237,142

	Face Amount~	Value
CORPORATE BONDS ^{††} - 31.1% (continued)		
Financial - 14.1% (continued) Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{3,4}	45,350,000	\$ 36,393,272
2.90% due 09/16/51 ^{3,4} United Wholesale Mortgage LLC	10,380,000	8,302,236
5.50% due 04/15/29 ⁴	32,550,000	25,892,881
5.50% due 11/15/25 ⁴	20,100,000	18,102,460
Ares Finance Company II LLC 3.25% due 06/15/30 ⁴	53,085,000	43,792,429
National Australia Bank Ltd.	23,002,000	13,772,127
2.33% due 08/21/30 ⁴	22,400,000	17,052,650
2.99% due 05/21/31 ⁴ 3.35% due 01/12/37 ^{3,4}	19,350,000 14,550,000	15,146,685 11,064,652
First American Financial Corp.	14,550,000	11,004,032
4.00% due 05/15/30 2.40% due 08/15/31	40,560,000 11,875,000	33,967,457 8,677,464
Macquarie Group Ltd.	11,873,000	8,077,404
2.69% due 06/23/32 ^{3,4}	31,550,000	24,210,035
2.87% due 01/14/33 ^{3,4} 5.03% due 01/15/30 ^{3,4}	17,350,000 800,000	13,310,620 752,374
1.63% due 09/23/27 ^{3,4}	720,000	613,290
1.34% due 01/12/27 ^{3,4}	570,000	496,786
OneAmerica Financial Partners, Inc.	54 420 000	20 520 525
4.25% due 10/15/50 ⁴ Bain Capital, LP	54,430,000	38,728,727
3.41% due 04/15/41 ^{†††}	36,000,000	23,787,360
3.72% due 04/15/42 ^{†††}	20,300,000	13,819,834
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ⁴	46,650,000	35,606,799
CBS Studio Center		
6.81% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ⁰ ,††† Sumitomo Life Insurance Co.	34,100,000	34,441,000
Sumitomo Life Insurance Co. 3.38% due 04/15/81 ^{3,4}	39,700,000	33,119,265
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁴ Belrose Funding Trust	39,450,000	32,180,548
2.33% due 08/15/30 ⁴	38,150,000	28,890,489
Assurant, Inc.		
2.65% due 01/15/32 6.75% due 02/15/34	36,760,000 1,450,000	27,187,978 1,451,056
Stewart Information Services Corp.		
3.60% due 11/15/31 NFP Corp.	37,100,000	28,430,740
6.88% due 08/15/28 ⁴	17,334,000	14,288,052
7.50% due 10/01/30 ⁴	11,950,000	11,237,585
UBS Group AG 2.10% due 02/11/32 ^{3,4}	22 400 000	25.146.625
Standard Chartered plc	33,400,000	25,146,625
4.64% due 04/01/31 ^{3,4}	27,625,000	24,824,846
Americo Life, Inc. 3.45% due 04/15/31 ⁴	32,210,000	24 404 566
Iron Mountain, Inc.	32,210,000	24,494,566
4.50% due 02/15/31 ⁴	18,748,000	15,409,731
5.63% due 07/15/32 ⁴	8,350,000	7,236,245
4.88% due 09/15/27 ⁴ Trustage Financial Group, Inc.	1,938,000	1,782,185
4.63% due 04/15/32 ⁴	26,450,000	22,802,499
Westpac Banking Corp.	15 (50 000	11 (25 2(2
3.02% due 11/18/36 ³ 2.96% due 11/16/40	15,650,000 16,600,000	11,635,262 10,960,399
Dyal Capital Partners III		
4.40% due 06/15/40††† Hunt Companies, Inc.	26,750,000	21,960,145
5.25% due 04/15/29 ⁴	25,000,000	21,012,810
LPL Holdings, Inc.		
4.00% due 03/15/29 ⁴	17,588,000	15,303,319
4.38% due 05/15/31 ⁴ Manulife Financial Corp.	6,241,000	5,305,783
2.48% due 05/19/27	17,800,000	15,975,135
4.06% due 02/24/32 ³ Toronto-Dominion Bank	4,815,000	4,384,204
8.13% due 10/31/82 ³	19,200,000	19,968,000
Brookfield Finance, Inc.		
3.50% due 03/30/51 4.70% due 09/20/47	18,720,000 9,750,000	11,882,417 7,835,915
Corebridge Financial, Inc.		
6.88% due 12/15/52 ^{3,4}	15,980,000	14,766,074
4.35% due 04/05/42 ⁴ Everest Reinsurance Holdings, Inc.	4,950,000	4,060,728
3.50% due 10/15/50	27,760,000	18,789,257
Societe Generale S.A. 2.89% due 06/09/32 ^{3,4}	21,150,000	16,271,273
2.89% due 06/09/3/2 1.79% due 06/09/27 ^{3,4}	1,630,000	1,402,468
Central Storage Safety Project Trust		
4.82% due 02/01/38 ⁷ GA Global Funding Trust	18,387,680	16,530,344
2.90% due 01/06/32 ⁴	17,480,000	13,837,080
1.25% due 12/08/23 ⁴	1,650,000	1,583,126
Bank of Nova Scotia	12.100.000	12 (10 242
8.63% due 10/27/82 ³ 2.44% due 03/11/24	13,100,000 1,600,000	13,619,243 1,544,741
Kemper Corp.		
2.40% due 09/30/30 KKR Group Finance Company VIII LLC	19,241,000	14,959,363
3.50% due 08/25/50 ⁴	22,210,000	14,847,796
AmFam Holdings, Inc.		
2.81% due 03/11/31 ⁴ QBE Insurance Group Ltd.	19,050,000	14,801,291
8E insurance Group Ltd. 5.88% 3,4,6	15,700,000	14,800,047
ABN AMRO Bank N.V.		
2.47% due 12/13/29 ^{3,4}	18,000,000	14,555,296

	Face Amount~	Value
CORPORATE BONDS†† - 31.1% (continued)		
Financial - 14.1% (continued) Prudential Financial, Inc.		
3.70% due $10/01/50^3$	17,050,000 \$	14,388,325
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,780,000	8,966,063
3.15% due 06/15/31	6,270,000	5,277,096
Lincoln National Corp. 4.38% due 06/15/50	18,680,000	13,903,418
Kennedy-Wilson, Inc.	10,000,000	13,903,416
4.75% due 03/01/29	16,062,000	12,729,887
PartnerRe Finance B LLC 4.50% due 10/01/50 ³	13,970,000	12,088,230
CNO Financial Group, Inc.		
5.25% due 05/30/29 Penn Mutual Life Insurance Co.	11,125,000	10,598,837
3.80% due 04/29/61 ⁴	14,970,000	9,872,809
KKR Group Finance Company X LLC	15 150 000	0.500.255
3.25% due 12/15/51 ⁴ Accident Fund Insurance Company of America	15,150,000	9,589,357
8.50% due 08/01/32 ⁴	9,000,000	9,211,693
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	11,900,000	9,177,786
Western & Southern Life Insurance Co.	11,700,000	2,177,760
3.75% due 04/28/61 ⁴	13,360,000	8,913,634
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	8,050,000	7,931,713
American Equity Investment Life Holding Co.		
5.00% due 06/15/27 Ceamer Finance LLC	8,142,000	7,709,618
6.92% due 05/15/38 ^{†††}	7,500,000	7,169,325
CNO Global Funding	# 400 000	C 400 044
1.75% due 10/07/26 ⁴ Cooperatieve Rabobank UA	7,400,000	6,488,241
4.66% due 08/22/28 ^{3,4}	6,200,000	5,950,639
NFL Trust XI SPV	7,000,000	5 ((0.270
3.53% due 10/05/35 ^{†††} Citigroup, Inc.	7,000,000	5,660,270
2.52% due 11/03/32 ³	6,900,000	5,365,915
Deloitte LLP 7.33% due 11/20/26 ^{†††}	4,800,000	5,043,264
Cushman & Wakefield US Borrower LLC	4,000,000	3,043,204
6.75% due 05/15/28 ⁴	4,682,000	4,468,313
Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,369,890
Brookfield Finance LLC		
3.45% due 04/15/50 HS Wildcat LLC	6,820,000	4,307,504
3.83% due 12/31/50 ^{†††}	4,993,960	3,732,436
Goldman Sachs Group, Inc.		4.000.000
3.65% ^{3,6} 1.22% due 12/06/23	2,450,000 1,650,000	1,978,375 1,592,768
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 ⁴ 4.66% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{0,4}	1,851,678	1,777,903
4.06% (1 Month USD LIBOR + 0.34%) due 02/13/32*** Commonwealth Bank of Australia	1,662,884	1,187,550
3.61% due 09/12/34 ^{3,4}	3,550,000	2,938,407
Enstar Group Ltd. 3.10% due 09/01/31	1,670,000	1,219,492
4.95% due 06/01/29	1,250,000	1,145,540
KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	2,710,000	2,351,809
Old Republic International Corp.	2,710,000	2,331,809
3.85% due 06/11/51	3,229,000	2,214,618
New York Life Global Funding 4.28% (SOFR + 0.22%) due 02/02/23 ^{0,4}	2,070,000	2,069,533
Home Point Capital, Inc.		
5.00% due 02/01/26 ⁴ American National Group, Inc.	2,991,000	2,068,247
6.14% due 06/13/32 ⁴	2,000,000	1,891,364
Transatlantic Holdings, Inc.		
8.00% due 11/30/39 Jackson National Life Global Funding	1,265,000	1,567,863
1.75% due 01/12/25 ⁴	1,650,000	1,531,342
Brighthouse Financial Global Funding 1.00% due 04/12/24 ⁴	1,620,000	1,525,457
Danske Bank A/S	1,020,000	1,323,437
0.98% due 09/10/25 ^{3,4}	1,660,000	1,515,568
Western Group Housing, LP 6.75% due 03/15/57 ⁴	1,469,268	1,502,914
Athene Global Funding		
2.67% due 06/07/31 ⁴	1,550,000	1,196,136
2.65% due 10/04/31 ⁴ Lloyds Banking Group plc	400,000	305,582
3.51% due 03/18/26 ³	1,580,000	1,501,053
Ares Finance Company IV LLC		
3.65% due 02/01/52 ⁴ Mitsubishi UFJ Financial Group, Inc.	2,450,000	1,490,249
4.08% due 04/19/28 ³	1,580,000	1,489,486
BNP Paribas S.A. 1.32% due 01/13/27 ^{3,4}	1 640 000	1,433,402
1.32% due 01/13/2/ ^{3,4} Mizuho Financial Group, Inc.	1,640,000	1,433,402

Face Amount~	Value
0.440.000	
2,150,000	\$ 1,371,612
1,510,000	1,292,433
1,360,000	1,200,171
1.417.000	1,177,102
1,165,000	1,175,895
1,087,287	973,302
2,127,812	714,945
790.000	694,412
749,139	667,164
500,000	476,418
300,000	276,222
350,000	273,515
250,000	231,190
215,000	207,535
	2,476,330,672
(2.510.000	42.250.504
32,920,000	42,370,591 28,138,442
6,120,000	4,333,536
89,110,000	72,775,217
30.265.000	23,866,021
19,810,000	16,231,668
	4,157,113
	27,123,077 16,669,900
	27,928,830 11,725,453
850,000	776,475
37.328.000	27,859,753
14,190,000	11,414,815
44.100.000	34,265,700
10,200,000	22,334,525 7,210,628
2,250,000	2,131,589
34,700,000	27,012,584
	25,376,814
39,710,000	
29,591,000	23,849,162
19,570,000	15,582,123
9,500,000	7,501,105
31,896,000	20,315,813
30,000,000	20,276,716
	19,351,609
22,650,000	18,106,636
18,660,000	14,850,992
12.825.000	12,325,338
13,450,000	11,609,833
14,400,000	11,326,716
13,475,000	10,480,314
717,000	632,777
12,470,000	10,252,834
	8,375,408
8,915,000	7,964,661
12,900,000	6,444,711
,,,,,,,,	
	Amount* 2,150,000 1,510,000 1,360,000 1,417,000 1,165,000 1,087,287 2,127,812 790,000 749,139 500,000 300,000 250,000 215,000 215,000 89,110,000 4,300,000 41,450,000 15,400,000 850,000 37,328,000 14,190,000 44,100,000 29,125,000 10,200,000 29,591,000 19,570,000 30,700,000 31,896,000 31,896,000 31,896,000 31,896,000 31,896,000 31,896,000 31,896,000 12,825,000 12,825,000 13,450,000 12,825,000 13,450,000 13,450,000 12,825,000 13,470,000 13,470,000 12,825,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 13,470,000 12,825,000

	Face	
CORPORATE BONDS ^{††} - 31.1% (continued)	Amount~	Value
Consumer, Non-cyclical - 4.1% (continued) OhioHealth Corp.		
3.04% due 11/15/50	9,100,000 \$	6,384,570
Syneos Health, Inc. 3.63% due 01/15/29 ⁴	7,000,000	5,574,415
Johns Hopkins University		
2.81% due 01/01/60 HCA, Inc.	8,750,000	5,463,369
3.50% due 07/15/51 3.50% due 09/01/30	6,175,000 1,600,000	3,961,679 1,379,962
Duke University		
2.83% due 10/01/55 Children's Hospital Corp.	7,894,000	5,324,732
2.59% due 02/01/50	7,100,000	4,321,653
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	3,881,630
APi Group DE, Inc.		
4.13% due 07/15/29 ⁴ Sotheby's/Bidfair Holdings, Inc.	4,150,000	3,439,603
5.88% due 06/01/29 ⁴	3,900,000	3,274,831
CPI CG, Inc. 8.63% due 03/15/26 ⁴	3,332,000	3,274,281
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49 Providence St. Joseph Health Obligated Group	3,775,000	2,571,839
2.70% due 10/01/51	4,250,000	2,513,115
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	3,500,000	2,318,693
Tenet Healthcare Corp.		
4.63% due 06/15/28 ⁴ Beth Israel Lahey Health, Inc.	2,056,000	1,839,587
3.08% due 07/01/51	2,700,000	1,664,266
Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,528,726
Aetna, Inc. 6.75% due 12/15/37	1,150,000	1,233,486
Reynolds American, Inc.		
6.15% due 09/15/43 Molina Healthcare, Inc.	1,340,000	1,195,189
4.38% due 06/15/28 ⁴	1,290,000	1,177,241
Humana, Inc. 0.65% due 08/03/23	1,000,000	974,210
Triton Container International Limited / TAL International Container Corp.		
3.25% due 03/15/32 AmerisourceBergen Corp.	1,050,000	810,653
0.74% due 03/15/23	358,000	354,984
Total Consumer, Non-cyclical Industrial - 3.3%		723,812,936
Boeing Co.		
5.81% due 05/01/50 5.71% due 05/01/40	114,650,000 68,110,000	106,300,711 64,947,140
5.04% due 05/01/27	7,150,000	7,071,190
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	66,638,655	51,023,885
TD SYNNEX Corp.		
2.65% due 08/09/31 2.38% due 08/09/28	40,600,000 20,500,000	30,751,912 16,537,934
Cellnex Finance Company S.A.	(0.025.000	47.151.540
3.88% due 07/07/41 ⁴ Vontier Corp.	68,935,000	47,151,540
2.95% due 04/01/31 2.40% due 04/01/28	34,250,000	24,747,954
Flowserve Corp.	19,150,000	15,301,531
3.50% due 10/01/30 2.80% due 01/15/32	22,340,000 19,800,000	18,621,723 14,831,092
Dyal Capital Partners IV	12,000,000	14,031,072
3.65% due 02/22/41 ^{†††} Acuity Brands Lighting, Inc.	41,800,000	32,065,198
2.15% due 12/15/30	34,050,000	26,148,660
Stadco LA, LLC 3.75% due 05/15/56 ^{†††}	21,000,000	21 265 200
Owens Corning	31,000,000	21,365,200
3.88% due 06/01/30 GATX Corp.	21,890,000	19,450,120
4.00% due 06/30/30	14,265,000	12,640,726
3.50% due 06/01/32 4.70% due 04/01/29	1,650,000 400,000	1,381,360 379,934
Weir Group plc		
2.20% due 05/13/26 ⁴ TFI International, Inc.	12,815,000	11,364,929
3.35% due 01/05/33 ^{†††}	14,000,000	10,904,320
Artera Services LLC 9.03% due 12/04/25 ⁴	8,490,000	7,072,934
Norfolk Southern Corp.		
4.10% due 05/15/21 Hillenbrand, Inc.	9,100,000	6,293,294
3.75% due 03/01/31	7,650,000	6,273,000
Mueller Water Products, Inc. 4.00% due 06/15/29 ⁴	5,750,000	5,052,812
Virgin Media Vendor Financing Notes III DAC		
4.88% due 07/15/28 Huntington Ingalls Industries, Inc.	GBP 5,000,000	4,866,417
2.04% due 08/16/28	5,150,000	4,244,879
Penske Truck Leasing Company, LP / PTL Finance Corp. 1.70% due 06/15/26 ⁴	1,620,000	1,417,155
Trimble, Inc.		
4.15% due 06/15/23	1,155,000	1,146,976

	Face Amount	Value
CORPORATE BONDS ^{††} - 31.1% (continued) ndustrial - 3.3% (continued)		
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
4.00% due 09/01/29 ⁴ Howmet Aerospace, Inc.	677,000	\$ 536,541
5.95% due 02/01/37	525,000	509,642
Adevinta ASA 3.00% due 11/15/27	EUR 417,000	394,134
Martin Marietta Materials, Inc.	EUR 417,000	394,134
0.65% due 07/15/23 ELD-WEN, Inc.	360,000	350,718
6.25% due 05/15/25 ⁴	300,000	280,603
Fortune Brands Innovations, Inc.		
4.50% due 03/25/52 Carlisle Companies, Inc.	300,000	225,227
0.55% due 09/01/23	220,000	212,874
Hexcel Corp. 4.20% due 02/15/27	180,000	166,233
Canadian National Railway Co.	160,000	100,233
6.71% due 07/15/36	110,000	 121,266
Fotal Industrial Consumer, Cyclical - 3.2%		 572,151,764
Marriott International, Inc.		
4.63% due 06/15/30 2.85% due 04/15/31	38,685,000 33,790,000	36,097,512
2.85% due 04/15/31 3.50% due 10/15/32	25,885,000	27,362,556 21,532,787
2.75% due 10/15/33	25,150,000	19,187,134
Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴	46,725,000	47,750,181
Alt-2 Structured Trust	46,723,000	47,730,181
2.95% due 05/14/31 ⁰ ,†††	53,386,849	47,053,567
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴	45 200 000	44.006.207
4.50% due 10/20/25* Hyatt Hotels Corp.	45,200,000	44,096,297
6.00% due 04/23/30	23,885,000	23,364,908
5.63% due 04/23/25 1.30% due 10/01/23	18,750,000 1,660,000	18,605,331 1,613,611
Hilton Domestic Operating Company, Inc.	1,000,000	1,015,011
3.75% due 05/01/29 ⁴	34,089,000	29,486,985
4.00% due 05/01/31 ⁴	5,900,000	4,936,117
3.63% due 02/15/32 ⁴ Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	1,900,000	1,521,520
6.50% due 06/20/27 ⁴	35,057,259	34,853,992
Choice Hotels International, Inc.	40,000,000	24 660 044
3.70% due 01/15/31 Ferguson Finance plc	40,900,000	34,669,044
3.25% due 06/02/30 ⁴	17,904,000	15,180,123
4.65% due 04/20/32 ⁴	5,200,000	4,732,326
Warnermedia Holdings, Inc. 5.14% due 03/15/52 ⁴	27,350,000	19,882,532
British Airways Class A Pass Through Trust	27,330,000	17,002,332
2.90% due 03/15/35 ⁴	15,153,927	12,335,704
4.25% due 11/15/32 ⁴ 1011778 BC ULC / New Red Finance, Inc.	5,210,321	4,660,817
4.00% due 10/15/30 ⁴	13,135,000	10,636,854
3.88% due 01/15/28 ⁴	6,940,000	6,208,146
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	8,498,715	7,336,833
3.20% due 10/13/29	5,324,300	4,617,352
3.00% due 10/15/28	3,852,680	3,338,269
3.15% due 02/15/32 Steelcase, Inc.	159,919	132,342
5.13% due 01/18/29	17,427,000	15,182,577
Whirlpool Corp. 4.60% due 05/15/50	16,920,000	13,449,681
Walgreens Boots Alliance, Inc.	10,720,000	13,449,061
4.10% due 04/15/50	15,178,000	11,165,618
WMG Acquisition Corp. 3,00% due 02/15/31 ⁴	12,444,000	9,943,876
Air Canada	12,444,000	7,743,670
3.88% due 08/15/26 ⁴	8,650,000	7,661,588
Levi Strauss & Co. 3.50% due 03/01/31 ⁴	6,100,000	4,841,509
Allison Transmission, Inc.	0,100,000	4,041,307
3.75% due 01/30/31 ⁴	5,411,000	4,450,548
Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.75% due 10/20/28 ⁴	3,800,000	3,571,898
B Poindexter & Company, Inc.	5,800,000	3,3/1,898
7.13% due 04/15/26 ⁴	2,850,000	2,750,250
Juited Airlines, Inc.	1.750.000	1 (22 121
4.38% due 04/15/26 ⁴ Brunswick Corp.	1,750,000	1,622,121
5.10% due 04/01/52	2,030,000	1,458,746
PulteGroup, Inc. 6.38% due 05/15/33	1,400,000	1,396,575
HP Communities LLC	1,400,000	1,570,575
5.86% due 09/15/53 ⁴	1,420,000	1,349,621
.ear Corp. 5.25% due 05/15/49	1,360,000	1,113,492
NVR, Inc.		
3.00% due 05/15/30 letBlue Class A Pass Through Trust	1,200,000	1,007,391
tetBlue Class A Pass Through Trust 4.00% due 11/15/32	130,369	115,906
Total Consumer, Cyclical		562,274,237
Communications - 2.3%		
Level 3 Financing, Inc. 3.63% due 01/15/29 ⁴	34,600,000	25,335,539
4.25% due 07/01/28 ⁴	30,998,000	24,417,125
3.88% due 11/15/29 ⁴	20,300,000	16,019,448
3.75% due 07/15/29 ⁴	13,950,000	10,035,214

	Face Amount~	Value
ORPORATE BONDS ^{††} - 31.1% (continued) ommunications - 2.3% (continued)		
narter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	53,050,000 \$	41,299,836
3.90% due 06/01/52	21,650,000	13,592,443
2.25% due 01/15/29 itish Telecommunications plc	2,500,000	2,012,193
4.88% due 11/23/81 ^{3,4}	47,450,000	37,328,592
4.25% due 11/23/81 ^{3,4} 9.63% due 12/15/30	8,250,000 2,310,000	6,901,781 2,766,292
dafone Group plc		
4.13% due 06/04/81 ³ ramount Global	40,375,000	29,966,782
4.95% due 05/19/50 ogers Communications, Inc.	39,600,000	28,805,755
4.55% due 03/15/52 ⁴	29,625,000	22,967,849
tice France S.A. 5.13% due 07/15/29 ⁴	17,600,000	13,195,480
5.13% due 0//13/29 ⁴	2,290,000	1,721,876
rgin Media Secured Finance plc 4.50% due 08/15/30 ⁴	17.950.000	14.012.224
D Daddy Operating Company LLC / GD Finance Co., Inc.	17,850,000	14,912,336
3.50% due 03/01/29 ⁴ 5C Holdings LLC	16,888,000	14,138,497
3.38% due 02/15/31 ⁴	14,175,000	9,244,018
4.13% due 12/01/30 ⁴	5,741,000	4,052,170
Mobile USA, Inc. 2.63% due 04/15/26	13,850,000	12,692,294
riSign, Inc. 2.70% due 06/15/31	13,162,000	10,719,349
rius XM Radio, Inc.	15,102,000	10,717,547
4.13% due 07/01/30 ⁴ CPR Senior Secured Financing DAC	12,010,000	9,910,772
5.13% due 07/15/29 ⁴	10,838,000	8,978,288
rdiate Holdco LLC / Radiate Finance, Inc. 4.50% due 09/15/26 ⁴	11,415,000	8,386,600
rgin Media Vendor Financing Notes IV DAC	11,415,000	8,380,000
5.00% due 07/15/28 ⁴ eGraw-Hill Education, Inc.	6,450,000	5,637,992
5.75% due 08/01/28 ⁴	6,033,000	5,069,952
mar Media Corp. 3.63% due 01/15/31	3,876,000	3,204,396
PC Broadband Finco BV	3,870,000	3,204,370
4.88% due 07/15/31 ⁴ oming, Inc.	3,450,000	2,869,693
4.38% due 11/15/57	2,500,000	1,938,283
terpublic Group of Companies, Inc. 3.38% due 03/01/41	1,950,000	1,368,238
2.40% due 03/01/31	350,000	276,259
ggo BV 4.88% due 01/15/30 ⁴	1,958,000	1,638,396
oninklijke KPN N.V. 8.38% due 10/01/30	1,140,000	1,272,946
atch Group Holdings II LLC	1,140,000	1,272,540
4.13% due 08/01/30 ⁴ rgin Media Finance plc	1,250,000	1,020,460
5.00% due 07/15/30 ⁴	850,000	681,751
otorola Solutions, Inc. 5.50% due 09/01/44	360,000	324,138
tal Communications	500,000	394,703,033
nergy - 1,3% P Capital Markets plc		
4.88% ^{3,6}	114,865,000	100,506,875
ılaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 ⁴	43,921,000	33,959,191
2.94% due 09/30/40 ⁴	20,010,071	16,066,035
T Holdings LLC 6.50% due 08/01/29 ⁴	29 254 000	22 201 122
idwest Connector Capital Company LLC	38,356,000	32,301,122
4.63% due 04/01/29 ⁴ uStar Logistics, LP	15,975,000	14,431,741
6.38% due 10/01/30	13,028,000	12,046,532
5.63% due 04/28/27 rkland Corp.	1,799,000	1,682,168
4.63% due 05/01/30 ⁴	8,000,000	6,620,000
Γ Midstream, Inc. 4.30% due 04/15/32 ⁴	3,250,000	2,855,271
4.13% due 06/15/29 ⁴	550,000	472,510
lero Energy Corp. 7.50% due 04/15/32	2,530,000	2,843,647
4.00% due 06/01/52	2,330,000	217,856
lliburton Co. 7.45% due 09/15/39	1,100,000	1,240,393
tterprise Products Operating LLC		
5.10% due 02/15/45 agellan Midstream Partners, LP	1,340,000	1,204,256
3.95% due 03/01/50 ibridge Energy Partners, LP	1,600,000	1,170,832
7.38% due 10/15/45	1,040,000	1,161,653
NEOK Partners, LP 6.20% due 09/15/43	680,000	645,590
	000,000	, , , ,
NEOK, Inc. 4 50% due 02/15/50		(22.02
NEOK, Inc. 4.50% due 03/15/50 tal Energy	850,000	
4.50% due 03/15/50 tal Energy sic Materials - 1.2%		
4.50% due 03/15/50 tal Energy sic Materials - 1.2% werest Finance Pty Ltd.	850,000	230,058,597
4.50% due 03/15/50 tal Energy usic Materials - 1.2% ewerest Finance Pty Ltd. 3.25% due 05/13/30 ⁴ 4.20% due 05/13/50 ⁴		230,058,597 40,809,282
4.50% due 03/15/50 tal Energy sic Materials - 1.2% ewcrest Finance Pty Ltd. 3.25% due 05/13/30 ⁴ 4.20% due 05/13/50 ⁴ nglo American Capital plc	48,900,000 26,390,000	230,058,597 40,809,282 18,641,236
4.50% due 03/15/50 tal Energy usic Materials - 1.2% ewerest Finance Pty Ltd. 3.25% due 05/13/30 ⁴ 4.20% due 05/13/50 ⁴	48,900,000	632,925 230,058,597 40,809,282 18,641,236 20,946,730 14,628,329 10,326,930

ECREPORATE BONDS*† - 3.1.1% (continued) Basic Materials - 1.2% (continued) Alono Necleralm Floding BV 4.13% due 03/31/29 ⁴ 5.50% due 12/15/27 ⁴ 6.13% due 05/15/28 ⁴ Minerals Technologies, Inc. 5.00% due 07/01/28 ⁴ Valvoline, Inc. 3.63% due 06/15/31 ⁴ Varnama Cold, Inc. 2.63% due 08/15/31 4.63% due 12/15/27 Reliance Stele & Aluminum Co. 2.15% due 08/15/30 NEOS Quatro Friance 2 ple 2.00% due 06/15/26 Stele Dynamics, Inc. 2.40% due 06/15/25 Wieser Corp. 2.00% due 06/15/25 Wieser Corp. 2.00% due 06/15/25 Wieser Corp. 7.50% due 07/27/35 Wieser Corp. 7.50% due 07/27/35 Wieser Aluminum Co. 2.15% due 07/27/35 Wieser Corp. 4.00% due 07/27/35 Wieser Corp. 5.45% due 10/15/34 4.15% due 11/15/36 2.00% due 07/15/34 4.15% due 11/15/36 2.00% due 07/15/34 4.15% due 11/15/36 2.00% due 07/15/34 3.19% due 11/15/36 2.00% due 07/15/34 4.35% due 10/15/29 3.35% due 07/15/34 4.35% due 10/15/29 3.35% due 07/15/31 3.89% due 00/15/31 4.38% due 00/15/31 4.38% due 00/15/31 4.38% due 00/15/31 4.38% due 00/15/31 6.16.16. 6.16. due 00/14/31 6.17. due 00/15/31 4.38% due 00/15/31 4.38% due 00/15/31 6.16.16. 6.16.16. 6.20% due 00/15/31 4.38% due 00/15/31	EUR	8,600,000 \$ 6,525,000 2,800,000 18,630,000 18,300,000 14,350,000 3,000,000	7,629,564 6,287,886 2,758,336 16,591,878
Sasie Materials - 1.2% (continued) (book Nederland Holding BV 4.13% due 033129 ⁴ 5.50% due 12/15/27 ⁴ 6.13% due 05/15/28 ⁴ dimerals Technologies, Inc. 5.00% due 07/01/28 ⁴ alvoline, Inc. 3.63% due 06/15/31 ⁴ Annana Gold, Inc. 2.63% due 08/15/31 4.63% due 12/15/27 Eleliance Steel & Aluminum Co. 2.15% due 08/15/30 NEOS Quattro Finance 2 ple 2.50% due 01/15/26 tetel Dynamics, Inc. 2.40% due 06/15/31 Altonic Copper Corp. 7.50% due 07/15/27 Succor Corp. 2.00% due 00/15/25 Succor Corp. 2.00% due 00/15/25 Succor Corp. 2.00% due 00/15/25 Succor Corp. 5.45% due 12/01/44 Vecclor/Mital S.A. 6.75% due 03/01/41 Fotal Basie Materials Fetahology - 11/8 Fotal Basie Materials Fotal	EUR	6,525,000 2,800,000 18,630,000 18,300,000 14,350,000	6,287,886 2,758,336
4.13% due 0.031/29 ⁴ 6.13% due 0.071/27 ⁴ 6.13% due 0.071/28 ⁴ tinerals Technologies, Inc. 5.00% due 0.0710/28 ⁴ alvoline, Inc. 3.63% due 0.061/31 ⁴ amana fold, Inc. 2.63% due 0.081/531 4.63% due 0.081/531 4.63% due 1.071/527 cliance Steel & Aluminum Co. 2.15% due 0.081/530 WESO Quatto Tenance 2 ple 2.20% due 0.015/26 teel Dynamics, Inc. 2.40% due 0.015/25 tucor Corp. 2.00% due 0.015/25 tucor Corp. 2.00% due 0.0125 2.00% due 0.0125 2.00% due 0.0125 3.00% due 0.0125 3.00% due 0.0125 4.00% due 0.0125 5.00% due 0.0125	EUR	6,525,000 2,800,000 18,630,000 18,300,000 14,350,000	6,287,886 2,758,336
5.50% due 05/15/28* finerals Technologies, Inc. 5.00% due 07/01/28* divoline, Inc. 3.63% due 06/15/31* amana Gold, Inc. 2.63% due 06/15/31* amana Gold, Inc. 2.63% due 06/15/31* 4.63% due 12/15/27 teliance Steel & Aluminum Co. 2.15% due 08/15/30 NEOS Quattro Finance 2 ple 2.50% due 06/15/26 teel Dynamis, Inc. 2.40% due 06/15/25 tucor Corp. 2.40% due 06/15/25 tucor Corp. 2.00% due 06/01/25 tucor Corp. 5.45% due 12/01/44 tucor Corp. 5.45% due 12/01/44 tucologies Materials technology - 1.1% total Basic Materials technology - 1.1% total due 11/15/30 3.19% due 11/15/30 3.19% due 11/15/30 3.19% due 11/15/30 3.19% due 11/15/30 3.55% due 03/25/31 6.13% due 07/08/39 Torvo, Inc. 4.38% due 07/15/29 3.38% due 04/15/39 4.38% due 02/15/31 4.38% due 04/15/30 3.88% due 02/15/31 4.38% due 02/15/31	EUR	6,525,000 2,800,000 18,630,000 18,300,000 14,350,000	6,287,886 2,758,336
finerals Technologies, Inc. 5,00% due 07/01/28 ⁴ alvoline, Inc. 3,63% due 06/15/31 ⁴ anama Gold, Inc. 2,63% due 08/15/31 4,63% due 12/15/27 eliance Steel & Aluminum Co. 2,15% due 08/15/30 EISO Quattro Finance 2 ple 2,50% due 01/15/26 teel Dynamics, Inc. 2,40% due 06/15/25 tueor Corp. 2,40% due 06/15/25 tueor Corp. 2,00% due 07/12/35 Ulbernarle Corp. 5,45% due 12/01/44 reclerMittal S.A. 6,75% due 12/01/44 reclerMittal S.A. 6,75% due 03/01/41 due 18ais Materials echnology - 1,1% roadcom, Inc. 4,93% due 05/15/37 ⁴ 4,15% due 11/15/30 3,15% due 11/15/36 ³ 3,15% due 12/01/31 reale Corp. 3,57% due 02/01/31 strated Corp. 3,57% due 02/01/31 reale Corp. 3,57% due 02/01/31 strated Corp. 3,57% due 02/01/31 reale Corp. 3,57% due 07/01/39 Source Corp. 3,57% due 07/01/31 strated Corp. 3,57% due 07/01/31	EUR	18,630,000 18,300,000 14,350,000	
\$1,00% due 0701/28 ⁴ alwalne (old. Inc. 3,63% due 0715/31 ⁴ amana Gold. Inc. 2,63% due 08/15/31 4,63% due 12/15/27 eliance Sted & Aluminum Co. 2,15% due 08/15/30 EVEO SQUARTO Finance 2 ple 2,50% due 01/15/26 teel Dynamics, Inc. 2,40% due 06/15/25 uucor Corp. 2,00% due 06/15/25 uucor Corp. 2,00% due 06/01/25 outhern Copper Corp. 7,50% due 07/27/35 Jibemarle Corp. 5,45% due 12/01/44 recloròfittal S.A. 6,75% due 03/01/41 outal Basic Materials echnology - 1,1% roadcom, Inc. 4,93% due 05/15/37 ⁴ 4,15% due 11/15/36 3,19% due 11/15/36 2,00% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3,55% due 12/01/31 racle Corp. 3,55% due 12/01/31 racle Corp. 3,55% due 10/15/39 2,00% due 07/15/39 DW LLC / CDW Finance Corp. 3,55% due 10/15/39 3,35% due 04/01/31 ⁴ eidos, Inc. 4,38% due 04/01/31 ⁴ eidos, Inc. 2,30% due 02/15/31 4,38% due 04/01/31 ⁴ eidos, Inc. 3,38% due 04/01/31 ⁴ eidos, Inc. 3,63% due 09/01/30 ⁴ 3,38% due 02/15/31 4,38% due 02/15/31	EUR	18,300,000 14,350,000	16,591,878
alvoline, Inc. 3.63% due 06/15/31 ⁴ amana Gold, Inc. 2.63% due 08/15/31 4.63% due 12/15/27 eliance Steel & Aluminum Co. 2.15% due 08/15/30 EIOS Quattro Finance 2 ple 2.25% due 08/15/30 EIOS Quattro Finance 2 ple 2.20% due 01/15/26 teel Dynamics, Inc. 2.40% due 06/15/25 ueor Corp. 2.00% due 06/01/25 uuter Corp. 2.00% due 06/01/25 Blemarle Corp. 3.50% due 07/27/35 Blemarle Corp. 5.45% due 12/01/44 reclorMittal S.A. 6.75% due 03/01/41 otal Basic Materials echnology - 1.1% roadcom, Inc. 4.93% due 07/15/37 ⁴ 4.15% due 11/15/36 ³ 2.26% due 02/15/31 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.57% due 12/01/31 racle Corp. 3.57% due 03/15/37 ⁴ 4.15% due 11/15/36 ³ 2.26% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 03/25/51 6.13% due 07/08/39 Drvo, Inc. 4.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 04/15/30 SEC, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴	EUR	18,300,000 14,350,000	,,
amana Gold, Inc. 2.63% due 81/531 4.63% due 12/15/27 eliance Steel & Aluminum Co. 2.15% due 08/15/30 EEOS Quattro Finance 2 ple 2.20% due 01/15/26 teel Dynamies, Inc. 2.40% due 06/15/25 ucor Corp. 2.00% due 01/15/26 tuer Corp. 2.00% due 01/15/26 blemarle Corp. 5.45% due 12/01/44 reclorMittal S.A. 6.75% due 12/01/44 reclorMittal S.A. 6.75% due 03/01/41 dotal Basic Materials reachenology - 1.1% roadcorn, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/30 3.19% due 11/15/30 3.19% due 11/15/30 3.19% due 12/01/31 racle Corp. 3.55% due 03/05/51 1.35% due 12/01/53 1.39% due 11/15/30 3.19% due 11/15/30 3.38% due 09/01/31 4.38% due 00/15/31 4.38% due 00/15/31 4.38% due 09/15/31	EUR	14,350,000	
2.63% due 12/15/27 eliance Steel & Aluminum Co. 2.15% due 08/15/30 EUSOS Quattro Finance 2 ple 2.50% due 01/15/26 teel Dynamiss, Inc. 2.40% due 06/15/25 ucor Corp. 2.00% due 06/01/25 outhern Copper Corp. 7.50% due 07/27/35 Elbemarte Corp. 5.45% due 12/01/44 reclerMittal S.A. 6.75% due 12/01/44 reclerMittal S.A. 6.75% due 03/01/41 otal Basic Materials echnology - 1.1% roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/36 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.35% due 11/01/30 3.95% due 03/25/51 6.13% due 03/25/51 6.13% due 07/08/39 orvo, Inc. 4.38% due 04/01/31 ⁴ eicks, Inc. 2.30% due 02/15/31 4.38% due 04/01/31 ⁴ eicks, Inc. 2.30% due 02/15/31 4.38% due 04/01/31 ⁴ eicks, Inc. 2.30% due 09/15/31 4.38% due 09/15/31	EUR		15,015,699
eliance Steel & Aluminum Co. 2.15% due 08/15/30 NEOS Quattro Finance 2 plc 2.50% due 01/15/26 teet Dynamis, Inc. 2.40% due 06/15/25 ueor Corp. 2.00% due 06/01/25 outhern Copper Corp. 7.50% due 07/27/35 Ibemarle Corp. 5.45% due 12/01/44 reclorMittal S.A. 6.75% due 03/01/41 otal Basic Materials echnology - 1.1% roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/36 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.57% due 03/25/51 6.13% due 07/08/39 orvo, Inc. 4.38% due 04/01/31 ⁴ eidos, Inc. 4.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 00/15/29 3.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 09/15/30 ISCL, Inc. 3.63% due 09/01/30 ⁴ 3.38% due 09/01/30 ⁴	EUR	3,000,000	10,715,474
2.15% due 08/15/30 REOS Quattro Finance 2 ple 2.50% due 01/15/26 teel Dynamics, Inc. 2.40% due 60/15/25 usor Corp. 2.00% due 06/01/25 usthern Copper Corp. 7.50% due 07/27/35 lbemarle Corp. 5.45% due 12/01/44 reclorabitatis A.A. 6.75% due 03/01/41 total Basic Materials rechnology - 1.1% roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.55% due 10/08/jay 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.55% due 10/08/jay over, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴	EUR		2,808,220
2.50% due 01/15/26 teel Dynamics, Inc. 2.40% due 06/15/25 ucor Corp. 2.00% due 06/01/25 suthern Copper Corp. 7.50% due 07/27/35 lbemarle Corp. 5.45% due 12/01/44 rectorMittal S.A. 6.75% due 12/01/44 rectorMittal S.A. 6.75% due 03/01/41 tatal Basic Materials recthnology - 1.1% roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/36 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 rate Corp. 3.57% due 03/25/51 6.13% due 07/08/39 orvo, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCL, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴	EUR	12,040,000	9,481,066
teel Dynamics, Inc. 2.40% due 06/15/25 ueor Corp. 2.00% due 06/01/25 outhern Copper Corp. 7.50% due 07/27/35 lbemarle Corp. 5.45% due 12/01/44 reclorMittal S.A. 6.75% due 03/01/41 otal Basic Materials echnology - 1.1% roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/36 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.55% due 12/01/31 racle Corp. 3.95% due 10/15/29 3.95% due 03/25/51 6.13% due 07/08/39 orvo, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 02/15/31 4.38% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ GI, Inc.	EUR	0.500.000	
ucor Corp. 2.00% due 06/01/25 ututhem Copper Corp. 7.50% due 07/27/35 lbemarle Corp. 5.45% due 12/01/44 reclorMittal S.A. 6.75% due 03/01/41 ratal Basic Materials rchnology - 1.1% roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/364 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.57% due 03/25/51 6.13% due 07/08/39 prov. Inc. 4.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 04/01/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 05/15/30 SCI, Inc.		8,500,000	7,714,763
2.00% due 06/01/25 uthern Copper Copp. 7.50% due 07/27/35 bemarle Corp. 5.56% due 12/01/44 celorMittal S.A. 6.75% due 03/01/41 tata Basic Materials chonlogy - 1.1% oadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 acle Corp. 3.95% due 03/25/51 6.13% due 07/08/39 prve, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ tidos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 05/15/30 SCI, Inc. 3.63% due 05/15/30 SCI, Inc. 3.68% due 02/15/31 ⁴ 3.88% due 05/15/30 SCI, Inc. 3.68% due 02/15/31 ⁴ 3.88% due 02/15/31 ⁴ 3.88% due 02/15/31 ⁴		5,950,000	5,579,197
buthern Copper Corp. 7.150% due 07/27/35 15.50% due 07/27/35 15.50% due 12/01/44 15.54% due 12/01/44 15.54% due 12/01/44 15.54% due 12/01/44 15.55% due 30/01/41 15.55% due 30/01/41 15.55% due 30/01/41 15.55% due 30/01/41 15.55% due 30/01/47 15.55% due 05/15/37 ⁴ 15.55% due 11/15/30 15.55% due 11/15/30 15.55% due 11/15/36 ⁴ 15.55% due 11/15/36 ⁴ 15.55% due 11/15/36 ⁴ 15.55% due 12/01/31 15.55% due 12/01/31 15.55% due 12/01/31 15.55% due 12/01/31 15.55% due 10/15/29 15.55% due 10/15/29 15.55% due 00/15/29 15.55% due 00/15/31		5,000,000	4,653,185
bemarle Corp. 5,45% due 12/01/44 celorMittal S.A. 6,75% due 03/01/41 tata Basic Materials chnology - 1.1% oadcom, Inc. 4,93% due 05/15/37 ⁴ 4,15% due 11/15/30 3,19% due 11/15/36 ⁴ 2,60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3,57% due 12/01/31 acle Corp. 3,57% due 03/25/51 6,13% due 07/08/39 DIVO, Inc. 4,38% due 10/15/29 3,38% due 04/01/31 ⁴ tidos, Inc. 2,30% due 02/15/31 4,38% due 09/01/30 ⁴ 3,88% due 09/01/30 ⁴			
5.45% due 12/01/44 reclorNittal S.A. 6.75% due 03/01/41 btal Basic Materials rechoology - 1.1% roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.95% due 03/25/51 6.13% due 07/08/39 orvo, Inc. 4.38% due 07/08/39 3.88% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴		1,250,000	1,451,888
6.75% due 03/01/41 tata Basic Materials echnology - 1.1% oadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DUL / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.95% due 03/25/51 6.13% due 07/08/39 orvo, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.1, Inc.		1,500,000	1,355,457
tal Basic Materials chnology - 1.1% oadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/36 2.60% due 02/15/33 ⁴ WULC / CDW Finance Corp. 3.57% due 12/01/31 acle Corp. 3.95% due 03/25/51 6.13% due 07/08/39 prvo, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ idos, Inc. 2.30% due 05/15/30 SCI, Inc. 8.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 02/15/31 4.1, Inc.		1,000,000	964,300
roadcom, Inc. 4.93% due 05/15/37 ⁴ 4.15% due 11/15/30 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 racle Corp. 3.95% due 03/25/51 6.13% due 07/08/39 prvo, Inc. 4.38% due 04/01/31 ⁴ eidos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 05/15/31 4.38% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴		1,000,000	198,416,576
1.93% due 05/15/37 ⁴ 1.15% due 11/15/36 1.9% due 11/15/36 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 acle Corp. 3.95% due 03/25/51 5.13% due 07/08/39 orro, Inc. 3.38% due 04/01/31 ⁴ didos, Inc. 3.30% due 02/15/31 3.38% due 09/13/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 09/01/31 ⁴			
4.15% due 11/15/30 3.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ W LLC / CDW Finance Corp. 3.57% due 12/01/31 acle Corp. 3.95% due 03/25/51 5.13% due 07/08/39 rvo, Inc. 3.38% due 01/15/29 3.38% due 04/01/31 ⁴ idos, Inc. 2.30% due 02/15/31 3.38% due 09/11/30 ⁴ 3.88% due 09/11/30 ⁴		22 182 000	29 046 924
8.19% due 11/15/36 ⁴ 2.60% due 02/15/33 ⁴ DW LLC / CDW Finance Corp. 3.57% due 12/01/31 acle Corp. 3.95% due 03/25/51 5.13% due 07/08/39 prvo, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ idos, Inc. 2.30% due 02/15/31 3.88% due 09/01/30 ⁴ S.88% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴		33,182,000 19,480,000	28,946,824 17,457,044
DW LLC / CDW Finance Corp. 5.57% due 12/01/31 acle Corp. 5.95% due 03/25/51 5.13% due 07/08/39 orvo, Inc. 1.38% due 10/15/29 8.38% due 04/01/31 ⁴ didos, Inc. 2.30% due 02/15/31 8.38% due 05/15/30 SCI, Inc. 6.63% due 09/01/30 ⁴ 8.88% due 09/01/30 ⁴ 8.88% due 02/15/31 1, Inc.		3,135,000	2,251,833
3.57% due 12/01/31 acle Cop. 3.95% due 03/25/51 5.13% due 07/08/39 rvo, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ idos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 5.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 02/15/31 ⁴ iJ, Inc.		1,660,000	1,245,991
3.95% due 03/25/51 6.13% due 07/08/39 rvvo, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ idos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/31 ⁴		42,240,000	34,807,289
5.13% due 07/08/39 13.8% due 10/15/29 3.38% due 04/01/31 ⁴ 1dos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 5.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 02/15/31 ⁴ 1, Inc.		20.750.000	27.607.021
orve, Inc. 4.38% due 10/15/29 3.38% due 04/01/31 ⁴ cidos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 09/01/30 ⁴ 3.88% due 09/01/31 ⁴		38,750,000 1,190,000	27,607,021 1,183,658
3.38% due 04/01/31 ⁴ idos, Inc. 2.30% due 02/15/31 4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 02/15/31 ⁴ Ji, Inc.			
idos, Inc. 2.30% due 02/15/31 4.8% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 02/15/31 ⁴ 31, Inc.		21,000,000 8,675,000	18,569,040
4.38% due 05/15/30 SCI, Inc. 3.63% due 09/01/30 ⁴ 3.88% due 02/15/31 ⁴ JI, Inc.		8,073,000	6,969,833
SCI, Inc. .63% due 09/01/30 ⁴ .88% due 02/15/31 ⁴ .1, Inc.		20,050,000	15,359,412
3.63% due 09/01/30 ⁴ 3.88% due 02/15/31 ⁴ 31, Inc.		2,650,000	2,389,662
GI, Inc.		17,718,000	14,728,087
		1,769,000	1,470,791
		16,050,000	12,186,659
ooz Allen Hamilton, Inc.		20,020,000	,,
3.88% due 09/01/28 ⁴ icrochip Technology, Inc.		4,550,000	4,031,130
9.97% due 02/15/24		1,650,000	1,566,886
yworks Solutions, Inc.		500.000	100 100
0.90% due 06/01/23 stal Technology		500,000	490,109 191,261,269
ilities - 0.5%			171,201,202
IS Corp.		27 000 000	24.500.000
3.95% due 07/15/30 ⁴ 3.30% due 07/15/25 ⁴		27,890,000 3,750,000	24,598,980 3,535,877
RG Energy, Inc.		3,750,000	3,033,077
2.45% due 12/02/27 ⁴		26,000,000	21,542,426
exander Funding Trust 1.84% due 11/15/23 ⁴		14,400,000	13,794,506
el Finance America LLC		11,100,000	13,771,500
2.88% due 07/12/41 ⁴		19,800,000	11,877,573
earway Energy Operating LLC 3.75% due 02/15/31 ⁴		9,430,000	7,829,248
tergy Texas, Inc.			
1.50% due 09/01/26 diana Michigan Power Co.		1,650,000	1,434,390
5.05% due 03/15/37		1,310,000	1,350,288
vada Power Co.		1 100 000	1 205 010
6.65% due 04/01/36 uthern Power Co.		1,180,000	1,285,810
5.25% due 07/15/43		1,350,000	1,216,891
nsolidated Edison Company of New York, Inc. 5.10% due 06/15/33		1,080,000	1,033,540
minion Energy, Inc.		-,,,,,,,,	3,000,000
5.30% (3 Month USD LIBOR + 0.53%) due 09/15/23 [©]		1,030,000	1,027,963
mos Energy Corp. 1.63% due 03/09/23		800,000	794,115
GE Energy Corp.			
1.70% due 05/26/23 ALCO Enterprises, Inc.		360,000	353,619
1.25% due 05/01/30		212,000	188,335
tal Utilities			91,863,561
Illateralized Loan Obligations - 0.0% ntainbleau Vegas			
2.29% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 09/30/25 [◊]			5,277,976
tal Corporate Bonds		5,263,449	3,411,710
(Cost \$6,796,518,236)		5,263,449	
SSET-BACKED SECURITIES ^{††} - 25.8%		5,263,449	5,446,150,621
ollateralized Loan Obligations - 16.5%		5,263,449	
CM Trust 2021-FL3 A, 5.77% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{0,4}		5,263,449	

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
2021-FL3 AS, 6.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due $11/15/38^{\circ,4}$	36,950,000 \$	34,824,241
2021-FL3 B, 6.52% (1 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 11/15/38 ^{0,4}	21,450,000	20,270,020
LoanCore Issuer Ltd.		
2021-CRE6 B, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/15/38 ^{0,4}	44,000,000	41,926,438
2021-CRE4 C, 5.62% (30 Day Average SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{0,4}	25,982,000	24,767,778
2021-CRE6 C, 6.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{0,4}	22,825,000	21,530,982
2019-CRE2 AS, 5.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,4}	17,461,429	17,272,196
2021-CRE5 D, 7.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{¢,4}	14,350,000	13,088,675
2019-CRE2 B, 6.02% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{0,4}	11,575,000	11,237,524
2021-CRE4 D, 6.42% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due $07/15/35^{\circ,7}$	5,600,000	5,370,235
2019-CRE3 B, 5.92% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{0,7}	4,410,000	4,371,750
BXMT Ltd.		
2020-FL2 A, 5.34% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due $02/15/38^{\circ,4}$	58,600,454	57,861,537
2020-FL3 AS, 5.67% (30 Day Average SOFR + 1.86%, Rate Floor: 1.75%) due $11/15/37^{0,4}$	23,550,000	22,891,789
2020-FL2 B, 5.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 02/15/38 ^{0,4}	16,000,000	15,560,827
2020-FL3 C, 6.47% (30 Day Average SOFR + 2.66%, Rate Floor: 2.55%) due 11/15/37 ^{0,4}	16,125,000	15,392,237
2020-FL3 B, 6.07% (30 Day Average SOFR + 2.26%, Rate Floor: 2.15%) due 11/15/37 ^{0,4,7}	10,600,000	10,295,172
2020-FL2 C, 6.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,4,7}	5,360,000	5,160,817
2020-FL2 AS, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due $02/15/38^{0,4,7}$	5,200,000	5,100,439
Cerberus Loan Funding XXX, LP		
2020-3A A, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0,4}	100,000,001	97,817,890
2020-3A B, 6.58% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0,4}	10,200,000	9,777,808
Woodmont Trust		
2020-7A A1A, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0,4}	83,000,000	82,250,087
2020-7A B, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{0,4}	13,500,000	13,060,661
2020-7A A2, 6.33% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 [♦] ,4	7,000,000	6.849.752

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.70% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0,4}	65,000,000 \$	62,475,471
2021-2A C, 6.93% (3 Month USD LIBOR \pm 2.85%, Rate Floor: 2.85%) due $04/22/33^{0,4}$	20,925,000	19,410,769
2021-2A B, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{0,4}	19,200,000	18,180,259
HERA Commercial Mortgage Ltd.		
2021-FL1 B, 5.94% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{©,4}	49,562,000	46,143,659
2021-FL1 AS, 5.64% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 ^{0,4}	28,000,000	26,163,704
2021-FL1 C, 6.29% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 ^{0,4}	19,200,000	17,946,518
2021-FL1 A, 5.39% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{\$\Q2\$,7}	10,000,000	9,649,236
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 6.62% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0,4}	104,600,000	97,437,002
Palmer Square Loan Funding Ltd.		
2022-1A A2, 5.46% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due $04/15/30^{\circ,4}$	23,000,000	22,129,195
2021-3A B, 5.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due $07/20/29^{0,4}$	22,500,000	21,302,561
2021-1A A2, 5.49% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{0,4}	19,000,000	18,443,610
2021-2A B, 6.08% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{0,4}	10,500,000	10,030,538
2021-1A B, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ⁴ ,4	7,100,000	6,808,653
2021-2A C, 7.08% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{0,4}	7,000,000	6,663,274
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 5.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 [♦] ,4	83,450,000	80,399,427
Cerberus Loan Funding XXXI, LP		
2021-1A A, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due $04/15/32^{0,4}$	68,987,961	67,852,295
2021-1A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{0,4}	12,000,000	11,393,968
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 5.83% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{0,4}	76,300,000	74,721,193
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A1R, 5.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{0,4}	50,650,000	49,317,946
2021-5A A2R, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{0,4}	15,975,000	15,221,237

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		<u>.</u>
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 5.78% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0,4}	33,500,000	\$ 32,685,588
2021-1A BR, 6.08% (3 Month USD LIBOR \pm 2.00%, Rate Floor: 2.00%) due $04/15/33^{\circ,4}$	30,400,000	28,826,894
KREF Funding V LLC		
6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due $06/25/26^{Q,\dagger\dagger\dagger\dagger}$	61,764,895	61,465,336
0.15% due 06/25/26 ^{†††,9}	313,636,364	12,545
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 5.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0,4}	59,500,000	57,205,995
2021-1A B12, 6.24% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 ^{0,4}	2,500,000	2,347,243
ABPCI Direct Lending Fund IX LLC		
2021-9A A1R, 5.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 ^{0,4}	34,150,000	33,172,569
2021-9A A2R, 6.16% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{♦,4}	26,000,000	24,946,329
Cerberus Loan Funding XXVI, LP		
2021-1A AR, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ⁰ ,4	55,700,000	54,879,684
2021-1A BR, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ⁰ ,4	3,250,000	3,170,638
CHCP Ltd.		
2021-FL1 A, 5.49% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0,4}	26,274,365	25,495,753
2021-FL1 AS, 5.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 ⁶ ,4	22,250,000	21,346,156
2021-FL1 B, 6.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,4,7}	6,600,000	6,303,528
2021-FL1 C, 6.54% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{0,4,7}	2,950,000	2,734,272
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 5.88% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,4}	46,200,000	43,326,568
2021-9A BR, 6.03% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 10/15/33 ^{0,4}	6,700,000	6,145,915
2021-9A A1TR, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 10/15/33 ^{0,4}	3,450,000	3,299,072
FS Rialto		
2021-FL3 C, 6.38% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{◊,4}	31,150,000	29,451,300
2021-FL2 C, 6.38% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 05/16/38 ^{◊,4}	15,665,000	14,923,615
2021-FL3 B, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due $11/16/36^{\circ,7}$	8,000,000	7,613,849

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.28% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0,4}	36,500,000 \$	34,873,852
2021-4A A2R, 6.58% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{0,4}	16,750,000	15,654,661
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A A1R, 5.79% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due $10/20/31^{0,4}$	39,500,000	38,066,983
2021-7A A2R, 6.21% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 10/20/31 [♦] ,4	8,250,000	7,820,057
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 5.38% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	44,300,000	43,270,012
2018-11A C, 6.58% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 ^{6,4}	2,300,000	2,155,197
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 5.64% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{6,4}	34,500,000	33,068,974
2021-3A B, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{0,4}	9,500,000	8,702,557
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A B, 5.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ⁰ ,4	35,900,000	34,524,840
2021-9A C, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0,4}	3,900,000	3,641,973
Cerberus Loan Funding XXXV, LP		
2021-5A A, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due $09/22/33^{0,4}$	30,750,000	29,320,964
2021-5A B, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 ^{0,4}	8,000,000	7,490,776
ACRES Commercial Realty Ltd.		
2021-FL1 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{\$\Qeq\$} .4	13,092,000	12,402,071
2021-FL1 D, 6.98% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due $06/15/36^{0,4}$	11,750,000	11,133,970
2021-FL2 B, 6.58% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due $01/15/37^{0,7}$	10,100,000	9,751,862
2021-FL2 AS, 6.08% (1 Month USD LIBOR \pm 1.75%, Rate Floor: 1.75%) due $01/15/37^{0,7}$	3,500,000	3,345,217
LCM XXIV Ltd.		
2021-24A BR, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{0,4}	24,200,000	23,351,807
2021-24A CR, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due $03/20/30^{\circ,4}$	13,050,000	12,078,943
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 5.97% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0,4}	26,750,000	25,627,351

	Face Amount∼	Value
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
2021-16A A2R2, 6.16% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{0,4}	9,000,000	\$ 8,590,318
Madison Park Funding XLVIII Ltd.		
2021-48A B, 5.68% (3 Month USD LIBOR + 1.45%), Rate Floor: 1.45%) due 04/19/33 ^{\(\delta\)} .4	27,500,000	26,590,789
2021-48A C, 6.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0,4}	5,900,000	5,591,592
Golub Capital Partners CLO 49M Ltd.		
2021-49A BR, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 ^{0,4}	21,695,000	19,843,386
2021-49A CR, 6.84% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 ^{0,4}	12,600,000	10,997,596
BDS Ltd.		
2021-FL9 C, 6.24% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 ^{0,4}	19,500,000	18,203,851
2020-FL5 B, 6.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due $02/16/37^{0,7}$	4,400,000	4,318,580
2021-FL9 D, 6.59% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/16/38 ^{0,7}	4,400,000	4,024,814
2020-FL5 AS, 5.79% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 02/16/37 ^{⋄,7}	3,200,000	3,146,057
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 6.01% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{©,4}	29,900,000	29,415,378
BCC Middle Market CLO LLC		
2021-1A A1R, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0,4}	30,450,000	29,398,787
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A B, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{\(\gamma\),4}	26,700,000	25,731,116
2021-40A C, 5.83% (3 Month USD LIBOR + 1.75%), Rate Floor: 1.75%) due 04/16/33 ^{\(\gredx\),4}	2,000,000	1,868,480
MidOcean Credit CLO VII		
2020-7A BR, 5.68% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{0,4}	27,500,000	26,503,606
OCP CLO Ltd.		
2020-4A A2RR, 5.78% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{0,4}	25,500,000	24,992,397
STWD Ltd.		
2019-FL1 B, 6.04% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 07/15/38 ^{0,4}	11,210,000	10,959,933
2019-FL1 C, 6.39% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due $07/15/38^{\circ,7}$	8,800,000	8,540,491
2021-FL2 C, 6.43% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 ^{0,7}	2,820,000	2,630,241
2019-FL1 AS, 5.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due $07/15/38^{\circ,7}$	2,200,000	2,162,170
BSPDF Issuer Ltd.		
2021-FL1 C, 6.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ^{0,4}	15,300,000	14,277,440

	Face	
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)	Amount~	Value
Collateralized Loan Obligations - 16.5% (continued)		
2021-FL1 B, 6.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/36 ^{0,7}	6,500,000	\$ 6,126,817
2021-FL1 D, 7.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ^{0,7}	3,500,000	3,107,684
Madison Park Funding LIII Ltd.	-,,	-, -,,
2022-53A B, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4}	24,000,000	22,834,049
Venture XIV CLO Ltd.		
2020-14A CRR, 6.99% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0,4}	22,725,000	21,942,846
Magnetite XXIX Ltd.		
2021-29A B, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due $01/15/34^{0,4}$	15,100,000	14,575,141
2021-29A C, 5.73% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{0,4}	7,700,000	7,228,721
Apres Static CLO Ltd.		
2020-1A A2R, 5.78% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 [¢] ,4	21,750,000	21,400,778
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.51% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{◊,4}	21,171,638	20,863,785
Golub Capital Partners CLO 54M L.P		
2021-54A B, 6.38% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due $08/05/33^{\circ,4}$	21,000,000	19,586,820
Marathon CLO V Ltd.		
2017-5A A2R, 6.13% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	18,020,137	17,894,738
2017-5A A1R, 5.55% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	519,506	518,294
AMMC CLO XIV Ltd.		
2021-14A A2R2, 5.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{0,4}	18,290,000	17,968,336
Recette CLO Ltd.		
2021-1A BRR, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{0,4}	9,800,000	9,308,694
2021-1A CRR, 5.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 ⁰ ,4	9,200,000	8,417,856
Anchorage Capital CLO 6 Ltd.		
2021-6A CRR, 6.28% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 ^{0,4}	18,585,000	17,641,252
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 5.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{0,4}	14,100,000	13,628,956
2021-32A CR, 5.93% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 ^{0,4}	4,200,000	3,932,899
BSPRT Issuer Ltd.		
2021-FL7 C, 6.62% (1 Month USD LIBOR \pm 2.30%, Rate Floor: 2.30%) due \pm 12/15/38 $^{\Diamond,7}$	7,250,000	6,903,691
2021-FL6 C, 6.37% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due $03/15/36^{\circ,7}$	5,550,000	5,221,721

ASSET-BACKED SECURITIES*** - 25.8% (continued) 2021-E1.7B, 6.37% (1 Month USD LIBOR + 2.05%, Rate Floor; 2.05%) due 1215/38.9^7 4.875,000 \$ 4.875,000 \$ 4.852,241 2021-6A B1, 6.50% (3 Month USD LIBOR + 1.75%, Rate Floor; 1.75%) due 0621/32.9^4 17,450,000 \$ 16,809,005 REFE 2021-E1.2C, 6.33% (1 Month USD LIBOR + 1.20%, Rate Floor; 1.20%) due 0421/33.9^4 15,600,000 \$ 15,863,279 2021-E1.2C, 6.33% (1 Month USD LIBOR + 1.55%, Rate Floor; 1.55%) due 0420/33.9^4 15,000,000 \$ 15,000,000 \$ 15,000,000 \$ 15,000,000 \$ 10		Face Amount~	Value
2021-F1 R, 6,37% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 02/15/38\s^2 2021-6A B1, 6.50% (3 Month USD LIBOR + 1.75%), Rate Floor: 1.75%) due 062/132\s^4 2021-6A B1, 6.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.00%) due 02/15/39\s^4 2021-F1 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39\s^4 2021-F1 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.05%) due 04/20/35\s^4 2021-F1 C, 6.33% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/20/35\s^4 2021-F1 C, 6.30% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/20/35\s^4 2021-F1 C, 6.70% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/20/35\s^4 2021-F1 C, 6.70% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.05%) due 02/22/36\s^4 2019-F1 C, 6.70% (1 Month USD LIBOR + 1.38%, Rate Floor: 2.05%) due 02/22/36\s^4 2018-25A B, 5.63% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 02/22/36\s^4 2018-25A B, 5.63% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 01/15/35\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.58%) due 01/15/35\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.58%) due 01/15/35\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.58%) due 01/15/35\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.48%) due 01/15/35\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.48%) due 01/15/35\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.58%) due 08/05/33\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.58%) due 08/05/33\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.58%) due 08/05/33\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.58%) due 08/05/33\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.58%) due 08/05/33\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.58%) due 08/05/33\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.58%) due 08/05/33\s^4 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rat			
Owl Rock CLO VI Ltd. 2021-6A 216, 650% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{6/4} RREF 2021-FL2 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{6/4} Owl Rock CLO II Ltd. 2021-FA ALR. 5.79% (3 Month USD LIBOR + 1.05%, Rate Floor: 1.55%) due 04/20/33 ^{6/4} Dryden 36 Senior Loan Fund 2020-6A CR. 5, 6.13% (3 Month USD LIBOR + 1.55%, Rate Floor: 2.05%) due 04/15/29 ^{6/4} PUPLE C. 6,70% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{6/4} 2019-FL2 C. 6,70% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{6/4} 2019-FL2 C. 6,70% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 05/22/36 ^{6/4} 2019-FL2 C. 6,70% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.35%) due 05/22/36 ^{6/4} 2018-S25 A AR. 5,91% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.38%) due 05/05/30 ^{6/4} 2018-S25 A AR. 5,91% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.58%) due 01/15/35 ^{6/4} 2021-FA B, 5,63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.58%) due 01/15/35 ^{6/4} 2021-FA B, 5,63% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 01/15/35 ^{6/4} 2021-FA B, 5,56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 01/15/36 ^{6/4} 2021-FA B, 5,56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 01/15/36 ^{6/4} 2021-FA B, 5,56% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.48%) due 04/15/34 ^{6/4} 2021-FA B, 5,56% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.48%) due 04/15/34 ^{6/4} 2021-FA B, 5,56% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.48%) due 04/15/34 ^{6/4} 2021-FA B, 5,68% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.49%) due 04/14/35 ^{6/4} 2021-FA B, 5,68% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.49%) due 04/14/35 ^{6/4} 2021-FA B, 5,68% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.49%) due 04/14/35 ^{6/4} 2021-FA B, 5,68% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.58%) due 08/05/38 ^{6/4} 2021-FA B, 5,68% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.49%) due 04/14/35 ^{6/4} 2021-FA B, 5,68% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.49%) due 04/14/35 ^{6/4} 2021-FA B, 5,68% (3 Month USD LIBOR + 1.49%, R			
2021-46, B1, 6.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{0,4} 17,450,000 16,809,065 REF 2021-FL2 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0,4} 16,600,000 15,863,279 15,000 15,000,000		4,875,000	\$ 4,685,241
REF	- · · · · · · · · · · · · · · · · · · ·		
2021-FL2 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39\(^0 A) 15,663,279\(^0 A) 15,600,000 15,663,279\(^0 A) 15,000,000 15,068,001\(^0 A) 15,000,000		17,450,000	16,809,065
Owl Rock CLO II Ltd. 2021-2A ALR. 5.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,4} Dryden 36 Senior Loan Fund 2020-36A CR3, 6.13% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{0,4} 2019-FL2 C, 6.70% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{0,4} 2019-FL2 C, 6.70% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{0,4} 2018-SA AR. 5.91% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4} 2018-25A AR. 5.91% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4} 2018-25A AR. 5.91% (3 Month USD LIBOR + 1.55%) due 01/15/33 ^{0,4} Creystone Commercial Real Estate Notes 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%) due 01/15/33 ^{0,4} Creystone Commercial Real Estate Notes 2021-5A B, 5.56% (3 Month USD LIBOR + 1.05%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} 2021-5A B, 5.56% (3 Month USD LIBOR + 1.40%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} 2021-5A B, 5.56% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 2021-5A B, 5.56% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 2021-5A B, 5.56% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 2021-5A B, 5.56% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 2021-5A B, 5.56% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 2021-5A B, 5.56% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} Neuberger Berman CLO XVI-S Ltd. 2021-5A B, 5.56% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.58%) due 04/15/35 ^{0,4} 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/14/35 ^{0,4} 2021-5A B, 5.63% (3 Month USD LIBOR + 1.50%, due 04/14/35 ^{0,4} 2021-5A B, 5.63% (3 Month USD LIBOR + 1.50%, due 04/14/35 ^{0,4} 2021-5A B, 5.63% (3 Month USD LIBOR + 1.50%, due 04/14/35 ^{0,4} 2021-5A B, 5.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.50%) due 04/15/35 ^{0,4} 2021-5A B, 5.63% (3 Month USD LIBOR + 1.50%) due 04/15/35 ^{0,4} 2021-5A B, 5.63% (3 Month USD LIBOR + 1.50%) due 04/15/35 ^{0,4} 2021-5A B, 5.7			
2021-2A ALR, 5.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,4} 15,600,000 15,068,001 Dryden 36 Senior Loan Fund 15,200,000 14,567,695 PMT Lid. 15,200,000 13,587,897 15,543,177 Golub Capital Partners CLO 25M Lid. 15,200,000 13,587,897 15,543,177 Golub Capital Partners CLO 25M Lid. 12,805,007 2018-25A AR, 5.91% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 05/05/30 ^{0,4} 12,805,007 Cotagon Investment Partners 49 Lid. 12,800,000 12,328,187 Greystone Commercial Real Estate Notes 12,800,000 11,042,752 Lake Shore MM CLO III LLC 12,200,000 11,042,752 Lake Shore MM CLO III LLC 12,200,000 14,042,752 2021-2A AIR, 5.55% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} 10,000,000 9,798,668 Reuberge Berman CLO XVI-S Lid. 10,000,000 9,798,668 Reuberge Berman CLO XVI-S Lid. 10,000,000 9,798,668 2021-2A AIR, 5.48% (3 Month USD LIBOR + 1.49%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,000,000 9,719,892 Golub Capital Partners CLO 54M, LP	2021-FL2 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0,4}	16,600,000	15,863,279
Dryslan Sa Senior Loan Fund			
2020-36A CR3, 6.13% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{0,4} 15,200,000 14,567,695 GPMT Ltd. 13,587,897 13,543,177 Golub Capital Partners CLO 25M Ltd. 13,687,591% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4} 13,078,511 12,856,307 Cotagon Investment Partners 49 Ltd. 12,800,000 12,328,187 Greystone Commercial Real Estate Notes 12,800,000 12,328,187 Greystone Commercial Real Estate Notes 12,000,000 11,042,752 Grey	2021-2A ALR, 5.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,4}	15,600,000	15,068,001
GPMT Ltd. 13,587,897 13,543,177 13,543,177 13,547,177 13	Dryden 36 Senior Loan Fund		
Golub Capital Partners CLO 25M Ltd. 2018-25A AR, 5.91% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4} 12,856,307 2018-25A AR, 5.91% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4} 12,800,000 12,328,187 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4} 12,000,000 11,042,752 2021-FLS C, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} 12,000,000 9,798,668 2021-EA IR, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 10,200,000 9,798,668 2021-15AS AB, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 10,000,000 9,798,668 2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} 10,000,000 9,533,537 Neuberger Berman Loan Advisers CLO 47 Ltd. 9,000,000 8,561,020 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} 9,000,000 8,580,000 Boyce Park CLO Ltd. 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 7,772,64 7,772,64		15,200,000	14,567,695
Golub Capital Partners CLO 25M Ltd. 2018-25A AR, 5.91% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4} 12,856,307 2018-25A AR, 5.91% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4} 12,800,000 12,328,187 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4} 12,000,000 11,042,752 2021-FLS C, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} 12,000,000 9,798,668 2021-EA IR, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 10,200,000 9,798,668 2021-15AS AB, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 10,000,000 9,798,668 2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} 10,000,000 9,533,537 Neuberger Berman Loan Advisers CLO 47 Ltd. 9,000,000 8,561,020 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} 9,000,000 8,580,000 Boyce Park CLO Ltd. 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 7,772,64 7,772,64	2019-FL2 C. 6.70% (1 Month USD LIBOR + 2.35%). Rate Floor: 2.35%) due 02/22/36 ^{0,4}	13.587.897	13,543,177
Octagon Investment Partners 49 Ltd. 12,800,000 12,328,187 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/39 ^{0,4} 12,800,000 12,328,187 6reystone Commercial Real Estate Notes 12,000,000 11,042,752 Lake Shore MM CLO III LLC 12,000,000 9,798,668 8 Neuberger Berman CLO XVI-S Ltd. 10,000,000 9,798,668 1 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,200,000 9,719,892 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} 10,000,000 9,533,537 2021-24A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} 10,000,000 8,561,020 8 Neuterger Berman Loan Advisers CLO 54M, LP 9,000,000 8,561,020 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} 9,000,000 8,561,020 8 Noyce Park CLO Ltd. 9,000,000 8,388,266 2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 7,880,261 7,880,261 7,845,283 Dryden 37 Senior Loan Fund 10,000,000 7,772,664 201-5A A, 5,48% (3 Month USD LIBOR +			20,0 10,211
Octagon Investment Partners 49 Ltd. 12,800,000 12,328,187 2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/39 ^{0,4} 12,800,000 12,328,187 6reystone Commercial Real Estate Notes 12,000,000 11,042,752 Lake Shore MM CLO III LLC 12,000,000 9,798,668 8 Neuberger Berman CLO XVI-S Ltd. 10,000,000 9,798,668 1 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,200,000 9,719,892 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} 10,000,000 9,533,537 2021-24A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} 10,000,000 8,561,020 8 Neuterger Berman Loan Advisers CLO 54M, LP 9,000,000 8,561,020 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} 9,000,000 8,561,020 8 Noyce Park CLO Ltd. 9,000,000 8,388,266 2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 7,880,261 7,880,261 7,845,283 Dryden 37 Senior Loan Fund 10,000,000 7,772,664 201-5A A, 5,48% (3 Month USD LIBOR +	2018-25A AR. 5.91% (3 Month USD LIBOR + 1.38%). Rate Floor: 1.38%) due 05/05/30 ^{0,4}	13.078.511	12.856.307
Greystone Commercial Real Estate Notes 2021-FL3 C, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} Lake Shore MM CLO III LLC 2021-2A A1R, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,200,000 9,719,892 Gloth Capital Partners CLO 54M, LP 2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 5.63% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} 2022-1A BI, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} 2022-1A BI, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,880,261 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,880,261 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,880,261 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,872,664 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/28/37 ^{0,7} 3,100,000 2,960,778			22,000,000
2021-FL3 C, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} 12,000,000 11,042,752 Lake Shore MM CLO III LLC 10,000,000 9,798,668 2021-2A A1R, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 10,200,000 9,719,892 Golub Capital Partners CLO 54M, LP 10,000,000 9,533,537 Neuberger Berman Loan Advisers CLO 47 Ltd. 10,000,000 9,533,537 Neuberger Berman Loan Advisers CLO 47 Ltd. 9,000,000 8,561,020 Boyce Park CLO Ltd. 9,000,000 8,561,020 2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,880,261 7,845,283 Dryden 37 Senior Loan Fund 10,000,000 7,772,664 2015-37A Q, due 01/15/31,4.10 10,000,000 7,772,664 ACRE Commercial Mortgage Ltd. 3,100,000 2,960,778	2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4}	12,800,000	12,328,187
Lake Shore MM CLO III LLC 2021-2A A IR, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 10,200,000 9,719,892 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,200,000 9,719,892 Golub Capital Partners CLO 54M, LP 10,000,000 9,533,537 Neuberger Berman Loan Advisers CLO 47 Ltd. 10,000,000 8,561,020 Boyce Park CLO Ltd. 9,000,000 8,561,020 Boyce Park CLO Ltd. 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 8,800,000 8,388,266 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,880,261 7,845,283 Dryden 37 Senior Loan Fund 10,000,000 7,772,664 201-57A Q, due 01/15/31.01 10,000,000 7,772,664 ACRE Commercial Mortgage Ltd. 3,100,000 2,960,778	Greystone Commercial Real Estate Notes	· · ·	· · ·
Lake Shore MM CLO III LLC 2021-2A A IR, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} 10,000,000 9,798,668 Neuberger Berman CLO XVI-S Ltd. 10,200,000 9,719,892 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} 10,200,000 9,719,892 Golub Capital Partners CLO 54M, LP 10,000,000 9,533,537 Neuberger Berman Loan Advisers CLO 47 Ltd. 10,000,000 8,561,020 Boyce Park CLO Ltd. 9,000,000 8,561,020 Boyce Park CLO Ltd. 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 8,800,000 8,388,266 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,880,261 7,845,283 Dryden 37 Senior Loan Fund 10,000,000 7,772,664 201-57A Q, due 01/15/31.01 10,000,000 7,772,664 ACRE Commercial Mortgage Ltd. 3,100,000 2,960,778	2021-FL3 C. 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0,4}	12,000,000	11.042.752
Neuberger Berman CLO XVI-S Ltd. 2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} Golub Capital Partners CLO 54M, LP 2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} Boyce Park CLO Ltd. 2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778		,,,,,,	/ / / /
2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34\(0.40\), and the operation of the operation o	2021-2A A1R, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4}	10,000,000	9,798,668
Golub Capital Partners CLO 54M, LP 2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} Boyce Park CLO Ltd. 2022-1A B, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	Neuberger Berman CLO XVI-S Ltd.	· · ·	· · ·
2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} Reuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} Boyce Park CLO Ltd. 2022-1A BI, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ⁶ ,4	10,200,000	9,719,892
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} Boyce Park CLO Ltd. 2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	Golub Capital Partners CLO 54M, LP		
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} Boyce Park CLO Ltd. 2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4}	10,000,000	9,533,537
Boyce Park CLO Ltd. 8,800,000 8,388,266 2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} 8,800,000 8,388,266 Cerberus Loan Funding XXXVI, LP 7,880,261 7,880,261 7,845,283 Dryden 37 Senior Loan Fund 10,000,000 7,772,664 2015-37A Q, due 01/15/31 ^{4,10} 10,000,000 7,772,664 ACRE Comercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778		· · ·	i i
2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4}	9,000,000	8,561,020
2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	Boyce Park CLO Ltd.	· · ·	· · ·
Cerberus Loan Funding XXXVI, LP 2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} 7,880,261 7,845,283 Dryden 37 Senior Loan Fund 10,000,000 7,772,664 2015-37A Q, due 01/15/31 ^{4,10} 10,000,000 7,772,664 ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778		8,800,000	8.388.266
Dryden 37 Senior Loan Fund 10,000,000 7,772,664 2015-37A Q, due 01/15/31 ^{4,10} 10,000,000 7,772,664 ACRE Commercial Mortgage Ltd. 3,100,000 2,960,778 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778		********	-//
2015-37A Q, due 01/15/31 ^{4,10} 10,000,000 7,772,664 ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4}	7,880,261	7,845,283
ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	Dryden 37 Senior Loan Fund		· · ·
ACRE Commercial Mortgage Ltd. 2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	2015-37A O, due 01/15/31 ^{4,10}	10,000,000	7.772.664
2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7} 3,100,000 2,960,778	ACRE Commercial Mortgage Ltd.		
	2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7}	3,100,000	2,960,778
	2021-FL4 C, 6.09% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due $12/18/37^{\circ,7}$	3.100.000	2,917.296

Amount		Face	Val-
Callacraized Loan Obligations - 16.5% (continued)	ASSET_RACKED SECURITIES†† - 25.8% (continued)	Amount	value
HGI CRE CLO Led 2021-FL2 De S. 83% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/1736 ^{5/7} 2021-FL2 De S. 83% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/1736 ^{5/7} 2021-FL2 De S. 83% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/1736 ^{5/7} 2015-A A. 6.48% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{5/4} 2015-A A. 6.48% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 10/20/27 ^{5/4} 2017-A A. BR. 5.55% (3 Month USD LIBOR + 1.30%, Rate Floor: 2.15%) due 06/07/30 ^{5/4} 2017-A BR. 5.55% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{5/4} 2021-A BR. 6.23% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{5/4} 2021-A BR. 6.23% (3 Month USD LIBOR + 1.40%, Rate Floor: 2.15%) due 10/17/20 ^{5/4} 2021-A BR. 6.25% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{5/4} 2021-A BR. 6.25% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{5/4} 2021-A BR. 6.56% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{5/4} 2021-A BR. 6.65% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/17/30 ^{5/4} 2021-A BR. 6.65% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{5/4} 2021-A BR. 6.65% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{5/4} 2021-A BR. 6.65% (3 Month USD LIBOR + 1.85%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A BR. 6.65% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5/7} 2021-A			
2021-F1.2 C, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 ^{3,7} 5,584,000 5,528,009 5,544,755 5,5456 (3 Month USD LIBOR + 1.80%, Rate Floor: 2.15%) due 06/07/30 ^{6,4} 4,500,00 4,671,73 5,5456 (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{6,4} 4,500,00 4,671,73 5,5456 (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{5,4} 4,500,00 4,500,00 4,500,00 4,222,591 5,5456 (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{6,4} 4,000,00 3,997,074 4,000,00 4,000,			
Oal Rock CLO LLd. 5,60,000 5,528,009 Stacking CLO Ld. 5,60,000 5,528,009 Stacking CLO Ld. 5,510,000 5,114,755 SOVA CLO 5,510,000 5,414,755 SOVA CLO 4,950,000 4,950,000 4,671,735 Stratus CLO Ld. 4,950,000 4,511,735 Stratus CLO Ld. 4,950,000 4,211,737 Stratus CLO Ld. 4,900,000 4,211,737 Stratus CLO Ld. 4,900,000 3,990,000 3,997,074 Northwoods Capital XITB Ltd. 4,000,000 3,790,235 MEIN Modificant Stratus (Label Marke Strategies Ld. Ld. 4,000,000 3,930,000 3,533,434	2021-FL2 B, 5.83% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 ^{¢,7}	5,000,000 \$	4,697,005
2013-1A A 6.48% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/310.44 5,528,099 5,528,	2021-FL2 C, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 ^{¢,7}	1,000,000	945,384
ShackIton CLO Ltd.	Owl Rock CLO I Ltd.		
2012-12 BR, 6.23% (3 Month USD LIBOR + 1.30%, Rate Floor: 2.15%) due 06/07/30 ^{6,4} 2021-2A BR, 6.23% (3 Month USD LIBOR + 1.40%, Rate Floor: 2.15%) due 10/20/29 ^{6,4} 2021-1A B, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{6,4} 2021-1A B, 5.64% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{6,4} 2021-1A B, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{6,4} 2021-1A B, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/17/34 ^{6,4} 2022-2A B1, 6.67% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 00/15/31 ^{6,4} 2011-12 BA, 5.66% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 00/15/31 ^{6,4} 2011-12 BA, 5.66% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 00/15/31 ^{6,4} 2011-12 BA, 5.66% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 00/15/31 ^{6,4} 2011-12 BA, 5.66% (3 Month USD LIBOR + 1.85%, Rate Floor: 2.55%) due 00/16/36 ^{6,7} 2011-1A D, 7.66% (1 Month USD LIBOR + 1.85%, Rate Floor: 2.55%) due 00/16/36 ^{6,7} 2011-1A D, 7.66% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 00/16/36 ^{6,7} 2011-1A D, 7.66% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{6,7} 2011-1A D, 7.66% (1 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/35 ^{6,7} 2011-1A D, 7.66% (1 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/35 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/35 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/36 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/36 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/36 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/36 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/36 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/36 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/10/36 ^{6,7} 2011-1A C, 5.98% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/	2019-1A A, 6.48% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due $05/20/31^{0,4}$	5,650,000	5,528,099
VOYAC ICIO 2021-2A BR, 6.23% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{6,4} 4,950,000 4,671,173 517418 51.04 5	Shackleton CLO Ltd.		
2021-A2 R. F. 6.23% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30% 4 4,571,73 Stratus CLO Ltd. 2021-A B. 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29% 4 4,500,000 4,311,970 Allas Senior Loan Fund III Ltd. 2017-1A BR. 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27% 4 4300,000 4,222,591 Elmwood CLO 19 Ltd. 2017-1A BR. 5.95% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{0,4} 4,000,000 3,707,000 3,707,000 20,226. AB I. 6.67% (3 Month Term SOFR + 3.05%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} 4,000,000 3,709,23 MFI Multifamily Housing Mortage Loan Trus 2021-FL6 D. 6.88% (1 Month USD LIBOR + 1.85%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 81,890,000 3,533,43 HBSP Ltd. 2021-FL6 D. 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 81,890,000 3,533,43 HBSP Ltd. 2021-FL6 D. 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 3,800,000 3,495,065 Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{0,1} 8,920,000 2,443,184 Allegro CLO VII Ltd. 2018-TA C. 5.98% (3 Month USD LIBOR + 1.59%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} 2,590,000 2,443,184 Allegro CLO VII Ltd. 2018-TA C. 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.58%) due 10/19/39 ^{0,7} 2,008-10,408-10,	2017-8A BR, 5.54% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due $10/20/27^{0,4}$	5,510,000	5,414,755
Stratus CLO Ltd. 3,000,000 3,11,970 2021-1A B, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{0,4} 4,500,000 4,301,000 4,222,591 1,200,000 3,997,074 4,200,000 3,997,074 4,000,000			
2021-1A B, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{0,4} Alas Senior Loan Fund III Ltd. 2017-1A BR, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{0,4} 2021-7A BR, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 3.05%) due 10/17/34 ^{0,4} Northwoods CLO 19 Ltd. 2022-6A BI, 6.67% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} Northwoods Capital XII-B Ltd. 2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} Northwoods Capital XII-B Ltd. 2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} Williamily Housing Mortgage Loan Trust 2021-FL6 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 3,800,000 3,855,348 BRSP Ltd. 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2021-SA SUB, due 01/14/32 ^{3,1} 0 8,920,000 2,666,188 Wellfleet CLO Ltd. 2018-2A CS, 8.25% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-2A CS, 8.25% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-2A CS, 9.9% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-2A CS, 9.9% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-2A CS, 9.9% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.58%) due 10/15/34 ^{0,7} 2018-1A CS, 9.9% (1 Month Term SOFR + 1.26%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term		4,950,000	4,671,173
Atlas Senior Loan Fund III Ltd. 2017-1A BR, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{0,4} 2017-1A BR, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 3.05%) due 10/17/34 ^{0,4} 2018-12 AB, 16.66% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{0,4} 2018-12 BA, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} 2018-12 BA, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} 2018-12 BA, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 2018-12 BA, 6.62% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 2018-12 BA, 2018			
2017-1A BR, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{0,4} Elimwood CLO 19 Ld. 2022-6A B1, 6.67% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{0,4} Northwoods Capital XII-B Ltd. 2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} MFI Multifamily Housing Mortague Loan Trust 2021-F16 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 8RSP Ltd. 2021-F16 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2021-F1 LD, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2012-3A SUB, due 01/14/32 ^{0,10} 2012-3A SUB, due 01/14/32 ^{0,10} 88Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO UII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-1A C, 5.98% (3 Month USD LIBOR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} 2021-F1 R, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} 2019-F1 A, 8.55% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-F1 A, 8.55% (1 Month Term SOFR + 1.26%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-F1 A, 8.55% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-F1 A, 8.55% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2013-1A INC, due 10/15/30 ^{4,10} 1016-1A (10/15/30 ^{4,10}		4,500,000	4,311,970
Elmwood CLO 19 Ltd. 2022-6A Bl. 6.67% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{0,4} 4,000,000 3,997,074 7,000 3,997,074 7,000 3,997,074 7,000 3,997,074 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,900,000 3,997,092 7,000 3,997,092 7,000 3,900,000 3,997,092 7,000 3,997,092 7,000 3,900,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 3,997,092 7,000 7			
2022-6A B1, 6.67% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{9,4} Northwoods Capital XII-B Ltd. 2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{9,4} MFI Multifamily Housing Mortgage Loan Trust 2021-FLO D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{9,7} 2021-FLD D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{9,7} 2021-FLD D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{9,7} 2021-FLD D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{9,7} 2012-3A SUB, due 01/14/13/23 ^{4,10} 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{9,4} 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{9,4} 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{9,4} 2022-FLT B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{9,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{9,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{9,7} 2013-1A INC, due 10/15/30 ^{4,10} 1,750,280		4,300,000	4,222,591
Northwoods Capital XII-B Ltd. 2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} MF1 Multifamily Housing Mortgage Loan Trust 2021-FL6 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 3,800,000 3,553,434 BRSP Ltd. 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{4,10} 8,920,000 2,666,188 Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} FS Rialto Issuer LLC 2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} 2,019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 411,464 406,938 Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280			
2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4} MFI Multifamily Housing Mortgage Loan Trust 2021-FL6 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} BRSP Ltd. 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 23,800,000 3,495,065 Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{4,10} 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-1A C, 5.98% (3 Month USD LIBOR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} FIXT Is Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 3.91%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diamond CLO Ltd.		4,000,000	3,997,074
MF1 Multifamily Housing Mortgage Loan Trust 2021-FL6 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} 87.890,000 3,553,434 8RSP Ltd. 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2012-3A SUB, due 01/14/32 ^{4,10} 8.920,000 2.666,188 Wellflete CLO Ltd. 2012-3A SUB, due 01/14/32 ^{4,10} 2018-1A CR, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-1A CR, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 8.2018-1A CR, 5.98% (3 Month USD LIBOR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} 8.2018-1A CR, 5.98% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} 8.2018-1A CR, 5.98% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 4.144,158 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 4.11,464 4.06,938 Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diamond CLO Ltd.			
2021-FL6 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7} BRSP Ltd. 2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{4,10} 2012-3A SUB, due 01/14/32 ^{4,10} 8,920,000 2,666,188 Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} FS Rialto Issuer LLC 2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} TRIX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2013-1A INC, due 10/15/30 ^{4,10} Diamond CLO Ltd.		4,000,000	3,770,923
BRSP Ltd. 2021-FL ID, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2012-3A SUB, due 01/14/32 ^{4,10} 2012-3A SUB, due 01/14/32 ^{4,10} 8,920,000 2,666,188 Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} FS Rialto Issuer LLC 2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} TRITX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 Diannol CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diannold CLO Ltd.			
2021-FLI D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7} 2012-3A SUB, due 01/14/32 ^{4,10} 8,920,00 8,920,000 2,666,188 Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2018-1A C, 5.98% (3 Month USD LIBOR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} FS Rialto Issuer LLC 2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} TRTX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 411,464 406,938 Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280		3,800,000	3,553,434
Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{4,10} 8,920,000 2,666,188 Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{6,4} 2,500,000 2,443,184 Allegro CLO VII Ltd. 2,500,000 2,336,722 FS Rialto Issuer LLC 2,500,000 1,986,029 TRTX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{6,7} 2,000,000 1,986,029 TRTX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{6,7} 1,500,000 1,444,158 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{6,7} 411,464 406,938 Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diamond CLO Ltd. 10,575,071 1,750,280		2 000 000	2 405 065
2012-3A SUB, due 01/14/32 ^{4,10} Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} FS Rialto Issuer LLC 2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} TRIX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2013-1A INC, due 10/15/30 ^{4,10} Diamond CLO Ltd.		3,800,000	3,495,065
Wellfleet CLO Ltd. 2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} 2,500,000 2,443,184 Allegro CLO VII Ltd. 2,500,000 2,336,722 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2,500,000 2,336,722 FS Rialto Issuer LLC 2,000,000 1,986,029 TRTX Issuer Ltd. 2,000,000 1,986,029 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 1,500,000 1,444,158 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 411,464 406,938 Voya CLO Ltd. 2013-IA INC, due 10/15/30 ^{4,10} 10,575,071 1,500,200 Diamond CLO Ltd. 10,575,071 1,750,280		0.020.000	2 666 100
2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4} Allegro CLO VII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2,500,000 2,336,722 FS Rialto Issuer LLC 2012-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} 2,000,000 1,986,029 TRTX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 411,464 406,938 Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diamond CLO Ltd.		8,920,000	2,666,188
Allegro CLO VII Ltd. 2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 5R Rialto Issuer LLC 2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} 7RTX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 411,464 406,938 Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diamond CLO Ltd.		2 500 000	2 442 104
2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4} 2,500,000 2,336,722 FS Rialto Issuer LLC 2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} TRTX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} Diamond CLO Ltd.		2,500,000	2,443,184
FS Rialo Issuer LLC 202-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{6,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{6,7} 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{6,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{6,7} 411,464 406,938 Voya CLO Ltd. 2013-IA INC, due 10/15/30 ^{4,10} Diamond CLO Ltd.		2 500 000	2 226 722
2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7} TRIX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} (2013-LA INC, due 10/15/30 ^{4,10} Diamond CLO Ltd. 2013-LA INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280		2,300,000	2,330,722
TRTX Issuer Ltd. 2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{6,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{6,7} 411,464 406,938 Voya CLO Ltd. 2013-IA INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diamond CLO Ltd.		2 000 000	1 086 020
2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7} 2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} Diamond CLO Ltd. 10,575,071 1,750,280		2,000,000	1,700,027
2019-FL3 Á, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7} Voya CLO Ltd. 2013-IA INC, due 10/15/30 ^{4,10} Diamond CLO Ltd. 10,575,071 1,750,280		1 500 000	1 444 158
Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,10} Diamond CLO Ltd. 10,575,071 1,750,280		,,,,,,,,	, ,
2013-1A INC, due 10/15/30 ^{4,10} 10,575,071 1,750,280 Diamond CLO Ltd.		711,101	400,730
Diamond CLO Ltd.		10 575 071	1 750 280
		10,373,071	2,750,200
	2021-1A CR, 6.76% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0,4}	1.385,209	1,370,868

		Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)			
Collateralized Loan Obligations - 16.5% (continued)			
Newfleet CLO Ltd.			
2018-1A A1R, 5.19% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{0,4} Treman Park CLO Ltd.		584,857	\$ 582,899
2015-1A SUB, due 10/20/28 ⁴ ,10		6,859,005	410,374
Venture XIII CLO Ltd.		6,839,003	410,374
2013-13A SUB, due 09/10/29 ^{4,10}		3,700,000	269,193
Great Lakes CLO Ltd.		3,700,000	200,103
2014-1A SUB, due 10/15/29 ⁴ ,10		461,538	169,509
Babson CLO Ltd.			
2014-IA SUB, due 07/20/25 ^{4,10}		1,300,000	61,100
Atlas Senior Loan Fund IX Ltd.			
2018-9A SUB, due 04/20/28 ^{4,10}		1,200,000	59,208
Avery Point II CLO Ltd.			4= 00=
2013-3X COM , due 01/18/25 ¹⁰		2,375,019	17,005
OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,10}		1 000 210	1,971
Copper River CLO Ltd.		1,808,219	1,9/1
2007-1A INC, due 01/20/21†††,7,10		1,500,000	587
Total Collateralized Loan Obligations		1,500,000	2,890,184,940
Financial - 2.6%			2,090,101,910
Strategic Partners Fund VIII LP			
6.68% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due $03/10/26^{\circ,\dagger\dagger\dagger}$		51,900,000	51,941,001
6.33% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due $03/10/26^{0.\dagger\dagger\dagger}$		21,900,000	21,917,301
Madison Avenue Secured Funding Trust			
2021-1, 5.07% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ⁰ ,†††,4		70,150,000	70,150,000
KKR Core Holding Company LLC			
4.00% due 08/12/31 ^{†††}		82,344,832	69,918,174
HV Eight LLC	ELID	51 COO OOO	55.264.002
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ⁰ ,†††	EUR	51,600,000	55,264,003
HarbourVest Structured Solutions IV Holdings, LP 6.12% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}		19,956,425	19,962,611
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ⁰ ,†††	EUR	11,100,000	11,888,187
2.36% (3 Month EURIBOR + 2.43%), Rate Floor: 2.43%) due 09/13/20	EUR	11,100,000	11,000,107
5.99% (3 Month Term SOFR + 2.40%, Rate Floor: 2.30%) due $01/26/27^{\circ, \dagger \dagger \dagger}$		31,000,000	31,033,150
Thunderbird A		31,000,000	31,033,130
5.50% due 03/01/37 ^{†††}		21,650,699	21,109,432
Ceamer Finance LLC			
3.69% due 03/22/31 ^{†††}		22,568,371	20,675,110
Lightning A			
5.50% due 03/01/37 ^{†††}		21,167,980	20,638,781
Bib Merchant Voucher Receivables Ltd.			
4.18% due 04/07/28 ^{†††}		18,472,160	17,749,529
Nassau LLC 2019-1, 3.98% due 08/15/34 ⁴		12.050.060	12 210 270
2019-1, 3.98% due 08/13/34. Aesf Vi Verdi. LP		12,950,968	12,319,278
5.82% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ⁰ ,†††		7,705,292	7,710,121
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ⁰ ,†††	EUR	3,871,856	4,146,788
Oxford Finance Funding	EOR	3,071,030	4,140,700
2020-1A, 3.10% due 02/15/28 ⁴		10,666,127	10,548,242
Industrial DPR Funding Ltd.		,,	,,
2016-1A, 5.24% due 04/15/26 ⁴		2,181,535	2,135,291
Total Financial			449,106,999
Transport-Aircraft - 2.2%			
AASET Trust			
2021-1A, 2.95% due 11/16/41 ⁴		64,924,383	51,857,104
2021-2A, 2.80% due 01/15/47 ⁴		23,114,195	18,604,031
2020-1A, 3.35% due 01/16/40 ⁴		16,352,593	13,098,947
2019-1, 3.84% due 05/15/39 ⁴		7,707,258	5,029,127
2017-1A, 3.97% due 05/16/42 ⁴		4,656,929	3,611,474
2019-2, 3.38% due 10/16/39 ⁴		1,961,469	1,451,541

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 25.8% (continued)		
Transport-Aircraft - 2.2% (continued)		
Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ⁴	53,144,618	\$ 44,643,605
Navigator Aircraft ABS Ltd.	33,144,010	\$ 77,073,003
2021-1, 2.77% due 11/15/46 ⁴	44,840,459	37,663,820
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	34,077,456	29,500,390
Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 ⁴	36,280,428	29,080,951
2021-1, 2.04% due 10/13/40 AASET US Ltd.	30,280,428	29,080,931
2018-2A, 4.45% due 11/18/38 ⁴	35,060,491	27,797,041
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	27,811,992	21,029,148
KDAC Aviation Finance Ltd.	27.7(1.122	20.060.210
2017-1A, 4.21% due 12/15/42 ⁴ Sapphire Aviation Finance I Ltd.	27,761,132	20,960,210
2018-1A, 4.25% due 03/15/40 ⁴	24,753,064	19,184,368
MAPS Ltd.	21,755,001	13,10 1,500
2018-1A, 4.21% due 05/15/43 ⁴	17,070,767	15,237,109
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	19,218,514	14,539,857
Falcon Aerospace Ltd.	11 221 002	9,167,600
2019-1, 3.60% due 09/15/39 ⁴ 2017-1, 4.58% due 02/15/42 ⁴	11,321,902 4,431,267	4,019,273
Castlelake Aircraft Securitization Trust	4,431,207	4,019,273
2018-1, 4.13% due 06/15/43 ⁴	12,643,156	11,081,563
2016-1, 4.45% due 08/15/41	63,644	55,404
Raspro Trust		
2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,4} Slam Ltd.	10,637,384	10,502,768
2021-1A, 3.42% due 06/15/46 ⁴	1,359,300	1,104,912
Stripes Aircraft Ltd.	1,337,300	1,104,912
2013-1 A1, 7.85% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ⁰ ,†††	73,954	71,477
Total Transport-Aircraft		389,291,720
Whole Business - 1.5%		
Arbys Funding LLC		00 #00 000
2020-1A, 3.24% due 07/30/50 ⁴ SERVPRO Master Issuer LLC	95,355,125	80,590,909
2021-1A, 2.39% due 04/25/51 ⁴	29,845,500	23,345,329
2022-1A, 3.13% due 01/25/52 ⁴	23,323,750	19,043,818
Taco Bell Funding LLC		
2021-1A, 2.29% due 08/25/51 ⁴	23,334,300	18,746,030
2016-1A, 4.97% due 05/25/46 ⁴	14,505,750	13,913,393
Wingstop Funding LLC	25 245 000	21 224 045
2020-1A, 2.84% due 12/05/50 ⁴ 2022-1A, 3.73% due 03/05/52 ⁴	25,245,000	21,334,045
ServiceMaster Funding LLC	10,274,250	8,829,865
2020-1, 3,34% due 01/30/51 ⁴	28,787,250	21,570,373
2020-1, 2.84% due 01/30/51 ⁴	9,628,500	7,713,189
Domino's Pizza Master Issuer LLC		
2021-1A, 3.15% due 04/25/51 ⁴	9,191,035	7,347,249
2017-1A, 4.12% due 07/25/47 ⁴	7,905,750	7,245,027
Wendy's Funding LLC	12 212 200	11 226 192
2019-1A, 3.78% due 06/15/49 ⁴ 2019-1A, 4.08% due 06/15/49 ⁴	12,312,300 1,524,250	11,326,183 1,351,562
DB Master Finance LLC	1,324,230	1,331,302
2019-1A, 4.35% due 05/20/49 ⁴	7,636,478	6,962,818
2021-1A, 2.79% due 11/20/51 ⁴	6,682,500	5,147,837
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51 ⁴	11,443,150	8,278,101
Applebee's Funding LLC / IHOP Funding LLC	2.256.100	2.20= 444
2019-1A, 4.19% due 06/05/49 ⁴ Total Whole Business	3,356,100	3,297,664 266,043,392
Net Lease - 0.9%		200,043,392
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	27,434,316	25,379,648

11,127,949 20,228,265 9,991,321 22,074,520	\$ 10,186,479 18,996,301
20,228,265 9,991,321	18,996,301
20,228,265 9,991,321	18,996,301
9,991,321	
9,991,321	
	8,720,191
22,074,520	6,720,191
	19,232,547
6,590,375	4,880,529
19,915,294	16,316,535
3,411,814	2,906,637
10.050.000	8.268.134
	8,208,134 3,895,910
	2,512,821
	2,470,936
5,000,000	2,470,730
15,000,000	13,177,943
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9,567,622	8,975,508
10,000,000	8,215,148
4355300	2 422 524
4,355,308	3,433,534
3 556 128	2,653,341
3,330,128	2,033,341
268,497	257,505
· ·	160,479,647
108,450,000	92,448,159
20.002.640	24 000 402
39,003,649	34,098,492
1 950 000	1,566,751
1,250,000	128,113,402
	120,113,102
21,640,000	19,204,864
20,340,000	17,853,598
13,010,000	11,272,984
8,174,000	6,861,714
	38,795,406
15,572,020	12,903,444
7,000,000	5.052.961
7,000,000	5,953,861 112,845,871
	112,643,671
40,900,000	35,890,273
20,888,510	20,665,659
3,766,000	3,771,900
100=000	2.222.246
4,025,000	3,338,946 63,666,778
	03,000,7/8
51.186.766	46,344,979
2 3,200,100	10,000
10,890,000	9,466,235
	55,811,214
2,379,412	2,225,264
1.700.004	1.610.600
1,728,924	1,619,682
776.206	750,898
//0,390	4,595,844
	4,373,644
	4,520,139,807
	10,000,000 4,355,308 3,556,128 268,497 108,450,000 39,003,649 1,950,000 21,640,000 20,340,000 13,010,000 8,174,000 46,910,069 15,572,020 7,000,000 40,900,000 20,888,510 3,766,000 4,025,000

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2%		
Residential Mortgage-Backed Securities - 9.5%		
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{0,4}	70,660,223	67,516,027
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0,4}	61,583,426	55,594,142
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{0,4}	41,508,912	37,923,389
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{6,4}	28,278,827	26,678,820
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{4,11}	81,095,080	71,824,817
2021-C, 1.62% due 03/01/61 ^{4,11}	67,988,810	61,106,099
2021-HE1, 5.43% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due $01/25/70^{\circ,4}$	7,500,000	7,231,726
FKRT		
2.21% due 11/30/58 ^{††} , ⁷	117,200,000	112,497,936
PRPM LLC		
2021-5, 1.79% due 06/25/26 ^{4,11}	63,865,183	57,828,556
2021-8, 1.74% (WAC) due 09/25/26 [©] , ⁴	34,573,589	30,975,885
2022-1, 3.72% due 02/25/27 ^{4,11}	8,596,524	8,037,777
Legacy Mortgage Asset Trust		
2021-GS2, 1.75% due 04/25/61 ^{4,11}	41,389,167	37,411,300
2021-GS3, 1.75% due 07/25/61 ^{4,11}	36,981,242	33,427,126
2021-GS5, 2.25% due 07/25/67 ^{4,11}	23,495,765	21,032,165
Towd Point Revolving Trust		
4.83% due 09/25/64 ⁷	81,500,000	78,451,818
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 [◊]	26,145,678	12,713,744
2007-HE5, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 [♦]	27,305,092	12,123,062
2006-HE6, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 09/25/36 [♦]	23,484,914	8,857,817
2006-HE5, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/36 [♦]	13,467,257	7,015,346
2006-HE4, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due $06/25/36^{\Diamond}$	8,480,020	4,424,353
2006-HE5, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 08/25/36 [◊]	8,069,480	4,135,050
2007-HE2, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 [◊]	8,311,077	4,045,513
2007-HE3, 4.50% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ^{\(\delta\)}	5,725,840	2,944,542
2007-NC3, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor; 0.19%) due 05/25/37\(^\)	3,534,622	2,464,989
2007-HE6, 4.45% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁽⁾	2,528,678	2,198,757
2007-HE3, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ^{0,4}	2,085,611	1,305,799
2006-HEG, 4.69% (1 Month USD LIBOR + 0.15/4), Raic Floor: 0.30% due 09/25/36 ⁶	2,976,961	1,118,743
2000-H20, 4-07% (1 Mollin USD EliOK + 0.30%), Rate Pioti. 0.30%) due 09/23/30 LSTAR Securities Investment Ltd.	2,7/0,701	1,110,/43
2021-1, 5.92% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/01/26 ^{0,7}	39,566.798	35,281,239
2021-2, 58.2% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 03/02/26 ^{6,7}	23,183,548	22,788,641

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 ^{4,11}	61,057,986 \$	56,357,882
Home Equity Loan Trust		
2007-FRE1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 [♦]	53,777,206	50,171,987
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 [♦]	64,303,383	38,232,046
2006-WMC4, 4.51% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due $12/25/36^{\circ}$	11,864,561	6,361,187
2006-WMC3, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due $08/25/36^{\circ}$	1,875,456	1,314,062
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{4,11}	42,377,699	40,799,668
Soundview Home Loan Trust		
2006-OPT5, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 [♦]	33,385,104	31,499,126
GSAMP Trust		
2007-NC1, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due $12/25/46^{\circ}$	25,887,879	13,743,518
2006-HE8, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 [♦]	10,107,000	8,048,840
2006-NC2, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ^{\(\right)}	12,391,343	6,845,197
2007-NC1, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 ^{\(\delta\)}	5,775,964	2,847,196
Alternative Loan Trust		
2007-OA4, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 05/25/47 ⁽⁾	16,067,973	13,475,719
2007-OH3, 4.97% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 ⁽⁵⁾	6,569,667	5,612,943
2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 ^o	6,225,734	3,567,322
2007-OA7, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47°	2,396,656	2,006,062
2007-0H3, 4.83% (1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 ^{\daggreenstart}	653.048	548,145
NovaStar Mortgage Funding Trust Series	055,040	540,145
2007-2, 4.59% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ^{\(\frac{1}{2}\)}	23.698.476	22,807,667
2007-1, 4.52% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37°	2,895,456	1,910,664
Citigroup Mortgage Loan Trust, Inc.	2,073,430	1,710,004
2007-AMC1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 ^{0,4}	21,476,145	11.931.545
2006-WF1, 5.03% due 03/25/36	14.670,183	7,372,474
2007-AMC3, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37°	6.175.653	5,071,379
Emperial Fund Mortgage Trust	0,173,033	3,071,377
2022-NOM2, 4.02% (WAC) due 03/25/67 ^{0,4}	13,557,790	12,159,408
2022-NOM2, 4,20% (WAC) due 03/25/67 ^{0,4}	13,327,410	11,817,097
Structured Asset Securities Corporation Mortgage Loan Trust	15,527,410	11,017,077
2008-BC4, 5.02% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁶	21,261,259	20,372,725

	Face	
	Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
2006-BC4, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due $12/25/36^{\circ}$	2,130,819 \$	2,062,348
2006-BC6, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ^{\(\frac{1}{2}\)}	137,913	135,017
2006-OPT1, 4.65% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 [♦]	6,300	6,272
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 5.00% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due $12/25/35^{\circ}$	16,761,000	14,731,035
2007-ASP1, 4.79% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 [♦]	8,354,297	3,299,805
2007-WM2, 4.60% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 [♦]	6,400,632	2,834,813
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{0,4}	11,841,208	10,938,572
2022-NQM5, 5,71% due 08/25/67 ^{4,11}	9,897,569	9,481,888
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR10, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 [◊]	8,265,788	7,139,165
2006-AR9, 2.88% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ^{\(\delta\)}	8,968,929	7,099,428
2006-AR9, 2.89% (1 Year CMT Rate + 0.84%, Rate Floor; 0.84%) due 11/25/46°	4.010.011	3,165,855
2006-7, 4.05% due 09/25/36	5,350,947	1,536,185
2006-8, 4.17% due 10/25/36	346,396	122,488
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 ^{◊,4}	11,217,528	10,664,770
2020-1, 2.41% (WAC) due 02/25/50 ^{0,4}	8,628,868	8,242,911
IXIS Real Estate Capital Trust		
2007-HE1, 4.50% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 [♦]	32,937,009	8,323,722
2006-HE1, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due $03/25/36^{\circ}$	11,785,897	6,020,904
2007-HE1, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 [©]	6,250,973	1,579,744
2007-HE1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due $0.5/25/37^{\Diamond}$	5,870,805	1,483,684
2007-HE1, 4.45% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 [◊]	4,884,238	1,234,201
SPS Servicer Advance Receivables Trust	,,	, , , ,
2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	18,123,974
Credit Suisse Mortgage Capital Certificates	· ·	
2021-RPL9, 2.44% (WAC) due 02/25/61 ^{0,4}	18,946,528	17,370,973
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁹	128,076,604	15,092,726
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{4,11}	14,852,624	14,516,241
GCAT 2022-NQM5 Trust		
2022-NQM5, 5.71% due 08/25/67 ^{4,11}	14,609,562	14,389,110
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 ^{4,11}	14,234,049	13,796,946
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 4.91% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 [♦]	32,515,610	9,694,363
2006-HE6, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 [♦]	8,236,829	4,015,637

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due $10/25/68^{\circ,7}$	8,545,352 \$	8,224,460
2019-RM3, 2.80% (WAC) due $06/25/69^{0,7}$	4,983,933	4,810,886
RALI Series Trust		
2007-QO4, 4.77% (1 Month USD LIBOR \pm 0.38%, Rate Floor: 0.38%) due $05/25/47^{\circ}$	4,107,440	3,551,297
2006-QO2, 4.83% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due $02/25/46^{\circ}$	16,536,210	3,503,416
2007-QO2, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁶	7,527,349	2,726,649
2006-QO2, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due $02/25/46^{\circ}$	5,362,610	1,167,154
2006-QO6, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due $06/25/46^{\circ}$	4,715,292	1,073,213
2007-QO3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 ⁽²⁾	840,388	713,703
Ameriquest Mortgage Securities Trust		
2006-M3, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due $10/25/36^{\circ}$	27,219,281	8,866,893
2006-M3, 4.49% (1 Month USD LIBOR + 0.10% , Rate Floor: 0.10%) due $10/25/36^{\circ}$	11,433,926	3,724,748
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.53% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due $11/25/36^{\circ}$	11,387,761	10,959,854
ABFC Trust		
2007-WMC1, 5.64% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 [♦]	15,627,261	10,798,791
First NLC Trust		
2005-4, 5.17% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ^o	9,029,683	8,750,111
2005-1, 4.85% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 [♦]	2,262,971	1,882,352
Securitized Asset-Backed Receivables LLC Trust		
2006-WM4, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 [◊]	30,572,356	8,956,120
2006-HE2, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $07/25/36$ [♦]	3,377,427	1,388,118
Master Asset-Backed Securities Trust		
2006-WMC4, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 [♦]	10,841,325	3,476,206
2006-NC2, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 [♦]	7,836,783	3,117,870
2006-WMC3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 [♦]	5,789,283	2,027,753
2007-WMC1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 [◊]	5,983,188	1,688,517
HarborView Mortgage Loan Trust		
2006-14, 4.64% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $01/25/47^{\Diamond}$	6,785,827	5,784,582
2006-12, 4.72% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 [◊]	5,071,272	4,432,793
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 ^{4,11}	9,755,619	9,707,942
Fremont Home Loan Trust		
2006-E, 4.51% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 01/25/37 [♦]	11,921,610	5,345,935

	Face	
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)	Amount~	Value
Residential Mortgage-Backed Securities - 9.5% (continued)		
2006-D, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ^{\(\rightarrow\)}	10,598,722 \$	3,871,959
First Franklin Mortgage Loan Trust	10,398,722 \$	3,0/1,939
1 list Failstin Working L. Worth USD LIBOR + 0.28%. Rate Floor: 0.28%) due 12/25/36 ⁶	20.852.336	8,895,194
Securitized Asset-Backed Receivables LLC Trust 2007-BR2	20,632,530	0,075,174
2007-BR2, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^{0,4}	10,478,203	8,745,715
Merrill Lynch Alternative Note Asset Trust Series	10,170,200	0,7 15,715
2007-A1, 4.85% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37 [◊]	19,535,347	6,170,699
2007-A1, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 [◊]	7,408,130	2,318,167
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG	7,100,130	2,510,107
2006-HE1, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 [◊]	8,595,642	8,283,873
CFMT LLC		-,,
2022-HB9, 3.25% (WAC) due 09/25/37 ^{0,7}	9,140,239	8,263,272
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 5.15% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due $02/25/36^{\circ}$	9,917,388	7,505,149
Long Beach Mortgage Loan Trust		
2006-8, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ⁰	14,837,373	4,154,242
2006-6, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ⁰	4,595,869	1,856,384
2006-8, 4.57% (1 Month USD LIBOR \pm 0.18%, Rate Floor: 0.18%) due $09/25/36^{\circ}$	3,959,818	1,104,829
Option One Mortgage Loan Trust		
2007-5, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due $05/25/37^{\circ}$	7,354,387	4,428,238
2007-2, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 [⋄]	5,076,457	2,456,760
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 [♦]	7,113,145	6,615,658
Lehman XS Trust Series		
2007-2N, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^{\delta}	4,926,290	4,349,568
2007-15N, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.00%) due $08/25/37^{\Diamond}$	1,359,953	1,210,436
2006-10N, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due $07/25/46^{\circ}$	318,605	290,181
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 [©]	5,122,069	3,641,383
2007-HE4, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due $07/25/47^{\circ}$	3,459,898	2,092,930
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 2.86% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due $07/25/47^{\circ}$	4,764,037	3,793,067
2006-AR13, 2.93% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due $10/25/46^{\circ}$	1,458,614	1,212,290

CRICATERALIZED MORTGAGE OBLICATIONS**1-20.24** (continued) Residential Morrague-Backed Securities - 5.5%* (continued) Good-SARIL_2076* (Year CMT Bate - 50.29%*, Bate Floor- 0.29%) due 0*92.546* 66.50.8 5.58.85* American Home Morrague Assets Trust 70.006-6.4.18%* (Year CMT Bate - 60.29%*, Bate Floor- 0.19%) due 10.2546* 70.19%* 73.4449.8 2006-6.4.5%* (1 Menth USD LIBOR * 0.19%, Bate Floor- 0.19%) due 10.2546* 73.746.80 2006-6.4.5%* (1 Menth USD LIBOR * 0.19%*, Bate Floor- 0.19%) due 10.25546* 73.746.80 2006-6.4.5%* (1 Menth USD LIBOR * 0.19%*, Bate Floor- 0.19%) due 10.25546* 73.746.80 2006-6.4.5%* (1 Menth USD LIBOR * 0.10%*, Bate Floor- 0.19%) due 0.125546* 73.466 2007-6.0.2.4.5%* (1 Menth USD LIBOR * 0.20%*, Bate Floor- 0.26%) due 1.25546* 73.466 2007-6.0.2.2.526* (1 Menth USD LIBOR * 0.30%*, Bate Floor- 0.50%) due 0.125546* 74.006 2007-6.0.2.4.58%* (1 Menth USD LIBOR * 0.30%*, Bate Floor- 0.50%) due 0.125546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%) due 0.125546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%) due 0.125546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.125546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.125546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.125546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.125546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.12546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.12546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.12546* 74.006 2007-7.4.798* (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.12546* 74.006 2007-7.40** (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0.12546* 74.006 2007-7.40** (1 Menth USD LIBOR * 0.50%*, Bate Floor- 0.50%*) due 0		Face	
Residential Martgage-Backed Securities - 9.5% (nontinumed)		Amount~	Value
2006-ARIL 297% (1 Year CMT Rate * 0 02%, Rate Floor 0.02%) due 1025467 7,021,983 3,744,982 2006-4,4,58% (1 Momht USD LIBOR * - 1.01%, Rate Floor 0.19%) due 1025467 2,178,000	COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)		
Amerian Home Mortgage Assets Traits	Residential Mortgage-Backed Securities - 9.5% (continued)		
2006.4, 458% (I Month USD LIBOR + 0.19%, Rate Floor 0.19%) due 1025466 2,178,894 1,758,961 2006.4, 458% (I Month USD LIBOR + 0.19%, Rate Floor 0.19%) due 10225469 3,840,962 2006.4, 2	2006-AR11, 2.97% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁵	665,082 \$	558,854
2006. 4. 38% (1 Month USD LIBOR + 0.19%, Bate Floor: 0.29%) due 122546° 2,178,894 1,758,061 Deutsche AltA Scentries Mortage Loan Trans Feries 9,871,051 3,466,124 2006. ARL 4.65% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.29%) due 1225546° 2,210,621 1,864,008 GSAA Home Equity Trast 12,998,815 4,776,322 2006. A. 37% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.54%) due 072537° 64,101 60,777 Impace Secured Assert CMN Owner Trans 5,392,658 4,798,819 2005. 4. 378% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 072537° 4,145,200 4,077,748 2007. 4. 39% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.56%) due 032536° 3,392,658 4,798,819 2007. 4. 39% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.56%) due 032536° 4,145,200 4,067,748 2007. 4. 39% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.56%) due 032536° 7,108,000 3,002,618 2007. 4. 39% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 01254556° 7,108,000 3,002,618 2017. 4. 38% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.55%) due 0125456° 1,664,821 1,776,702 Verus Securitization Trust 1,628,158 1,598,677 Verus Securitization Trust 1,122,53	American Home Mortgage Assets Trust		
Deutsch Alf-A Scurities Mortage Loan Trust Series 9,837,051 3,466,124 2007-0.42, 2.82% (1 Year CMT Rate + 0.72%, Rate Floor: 0.26%) due 0.12/25/36° 2,106,21 1,864,056 2,206,22 1,864,056 2,206,22 1,864,056 2,206,22 1,864,056 2,206,24 2,206,25 2,206,24 2,206,25 2,206,24 2,206,25 2,2	2006-4, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁶	7,021,983	3,744,982
2006-AR4. 4.6.% (1 Month USD LIBOR - 0.26%, Rate Floor: 0.28%) due 12/25/36\(^2\) 2007-A02. 2.82% (1 VareCMT Rate + 0.07%, Rate Floor: 0.28%) due 04/25/47\(^2\) 2007-A03. 2.82% (1 VareCMT Rate + 0.07%, Rate Floor: 0.58%) due 03/25/36\(^2\) 2008-6.5.47% (1 Month USD LIBOR - 0.46%, Rate Floor: 0.58%) due 03/25/36\(^2\) 2007-A03. 2.89% (1 Month USD LIBOR - 0.46%, Rate Floor: 0.58%) due 03/25/36\(^3\) 2007-A03. 2.89% (1 Month USD LIBOR - 0.45%, Rate Floor: 0.58%) due 03/25/36\(^3\) 2007-A03. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.59%) due 03/25/36\(^3\) 2008-A03. 2.89% (1 Month USD LIBOR - 0.59%, Rate Floor: 0.59%) due 03/25/36\(^3\) 2008-A03. 2.89% (1 Month USD LIBOR - 0.59%, Rate Floor: 0.59%) due 03/25/36\(^3\) 2008-A03. 2.89% (1 Month USD LIBOR - 0.59%, Rate Floor: 0.59%) due 12/28/45\(^4\) 2012-A03. 2.89% (1 Month USD LIBOR - 0.59%, Rate Floor: 0.59%) due 12/28/45\(^4\) 2012-A.207-A03. 2.89% (1 Month USD LIBOR - 0.59%, Rate Floor: 0.58%) due 12/28/45\(^4\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3\) 2016-A11. 2.89% (1 Month USD LIBOR - 0.58%, Rate Floor: 0.58%) due 01/25/36\(^3	2006-6, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 [♦]	2,178,894	1,758,061
2007-0.0.2 2.82% (1 Year CMT Rate - 10.77%, Rate Floor: 0.36%) due 0425476 3.640.66 6.8A Home Equity Trust 2006.5, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 0325366 6.010 6.077	Deutsche Alt-A Securities Mortgage Loan Trust Series		
SAA Home Equity Trust	2006-AR4, 4.65% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due $12/25/36^{\Diamond}$	9,837,051	3,466,124
2006.5, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.54%) due 07.257.67 2007.7, 4.98% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07.257.67 2007.8, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03.257.66 2008.5, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03.257.66 2008.5, 2.48% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03.257.66 2008.5, 2.48% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03.257.66 2008.5, 2.48% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03.257.66 2008.5, 2.48% (1 Month USD LIBOR + 0.25%, Rate Cap*Floor: 10.50% 0.29%) due 12.28/45\(\frac{1}{2}} \) 201.2, 2.38% (1 Month USD LIBOR + 0.29%, Rate Cap*Floor: 10.50% 0.29%) due 12.28/45\(\frac{1}{2}} \) 201.3, 3.17% (1 Month USD LIBOR + 0.59%, Rate Cap*Floor: 10.50% 0.29%) due 12.28/45\(\frac{1}{2}} \) 201.3, 3.17% (1 Month USD LIBOR + 0.59%, Rate Floor: 0.58%) due 01.25\(\frac{1}{2}} \) 202.4, 6.13% due 09.25\(\frac{1}{2}} \) 202.5, 6.13% due 09.25\(\frac{1}{2}} \) 202.1, 2.68% (WAC) due 01.26\(\frac{1}{2}} \) 202.2, 2.68% (WAC) due 01.26\(\frac{1}{2}} \) 202.3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02.53\(\frac{1}{2}} \) 202.4, 4.58% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02.53\(\frac{1}{2}} \) 202.4, 4.58% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02.53\(\frac{1}{2}} \) 202.4, 4.78% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02.53\(\frac{1}{2}} \) 202.4, 4.78% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02.53\(\frac{1}{2}} \) 202.4, 4.78% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02.53\(\frac{1}{2}} \) 202.4, 4.78% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%)	2007-OA2, 2.82% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due $04/25/47^{\Diamond}$	2,210,621	1,864,096
2007-2, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07.25/37\bar{0} 64,01 60,777 100,000 100,	GSAA Home Equity Trust		
Impac Secured Assets CMN Owner Trust 202-5, 48% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36° 4,739,819 08X Trust 202-2, NOMS, 6.10% due 09/25/62 ^{4,11} 4,145,00 4,067,748 02.10,2,3.18% (WAC) due 09/25/62 ^{4,11} 7,100,00 3,00,615 ASG Rescentifization Trust 202-1,2,3.38% (WAC) due 08/25/66 ^{5,4} 7,100,00 3,00,615 ASG Rescentifization Trust 201-3,3.17% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%0.29%) due 12/28/45 ^{5,4} 2,705,232 4,753,232 4,753,24 4,759,14 (1 Month USD LIBOR + 0.29%, Rate Floor: 0.58%) due 01/25/36 ⁵ 1,864,821 1,776,702 Verus Securitization Trust 201-24,845 ^{5,4} 1,864,821 1,776,702 Verus Securitization Trust 201-24,845 ^{5,4} 1,864,821 1,776,702 Verus Securitization Trust 2005-15,50% due 09/25/67 ^{4,11} 1,628,158 1,598,677 Countrywide Asset-Backed Certificates 202-24,61,345 due 09/25/67 ^{4,11} 1,628,158 1,598,677 Countrywide Asset-Backed Certificates 202-24,61,345 due 09/25/67 ^{4,11} 1,152,953 1,124,750 Countrywide Asset-Backed Certificates 202-24,61,346 due 09/25/67 ^{4,11} 1,152,953 2,124,750 Countrywide Asset-Backed Certificates 202-24,246,840 due 09/25/36 ⁵ 1,152,953 3,152,87 Trust 202-1,246,840 (WAC) due 01/26/60 ^{5,4} 3,559,840 Country 202-1,246,840 (WAC) due 01/26/60 ^{5,4} 3,559,840 (WAC) due 01/26/60	2006-5, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 [◊]	12,909,851	4,776,322
\$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	2007-7, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due $07/25/37^{\circ}$	64,101	60,777
OBX Trust 4,145,200 4,07,488 2012-2,NOMS, 6,10% due 09/25/62 ^{4,11} 4,145,200 4,067,488 COLT Mortague Loan Trust 7,108,000 3,902,615 XSG Rescuritization Trust 2,709,628 2,475,328 Worgan Stanley Capital II Incorporated Trust 2,709,628 2,475,328 Worgan Stanley Capital II Incorporated Trust 1,648,21 1,707,02 Verus Securitization Trust 1,628,158 1,598,677 Country wide Asset Backed Certificate 1,628,158 1,598,677 Country wide Asset Investment Loan Trust 86,853 942,787 Residential Mortague Loan Trust 986,853 942,787 Structured Asset Investment Loan Trust 9006,3,454,941 (Indmit USD LIBOR + 0,15%, Rate Floor: 0,15%) due 06/25/36° 83,884 2004-BNC2, 5,59% (I Month USD LIBOR + 0,15%, Rate Floor: 1,15%) due 06/25/36° 35,808 39,817 2015-44, So,60% (Morth USD LIBOR + 0,15%, Rate Floor: 0,15%) due 03/25/36° 35,808 39,817 2004-BNC2, 5,59% (I Month USD LIBOR + 0,15%, Rate Floor: 0,15%) due 05/25/36° 35,808 39,817 2015-44, E.Zye (I Month USD LIBOR + 0,34%, Rate Floor: 0,45%) due 03/25/36° 55,356 553,565	Impac Secured Assets CMN Owner Trust		
2022-NQMS, 6.10% due 0925/62 ^{4,11} COLT Mortgage Loan Trust 2021-2, 2.38% (WAC) due 0825/66 ^{5,4} 2,71,08,000 2,71,	2005-2, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 ⁰	5,392,658	4,739,819
COLT Mortgage Loan Trist 7,108,000 3,902,615 2021-2, 2,38% (WAC) due 08/25/66 ^{3,4} 7,08,000 3,902,615 ASCI Resecuritization Trust 2,709,628 2,795,328 Morgan Stanley Capital Il Incorporated Trust """ 2006-HEI, 4,97% (I Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁶ 1,684,821 1,776,02 Verus Securitization Trust 1,628,158 1,598,677 2022-8, 61,394 due 09/25/67 ^{4,11} 1,628,158 1,598,677 Countrywide Asset-Basked Certificates """ 1,252,53 1,124,55 2005-15, 5,06% (I Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 ⁶ 96,53 94,278 Ricuteured Asset Pasked Locate Investment Loan Trust """ 200-1,268% (WAC) due 01/26/60 ^{6,4} 96,53 94,278 Structured Asset Investment Loan Trust 200-8,4,54% (I Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁶ 355,80 339,817 2004-BNC 2,559% (I Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ⁶ 6,90 58,20 Nomura Resecuritization Trust """ 2006-2,4.73% (I Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 08/25/36 ⁶ 51,38,87 USO - O.A.I, 4,87% (I Month USD LIBOR + 0.43%, Rate F	OBX Trust		
2021-2, 238% (WAC) due 08/25/66 ^{6,4}	2022-NQM8, 6.10% due 09/25/62 ^{4,11}	4,145,200	4,067,748
ASG Rescuritization Trust 2010-3, 3.17% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50% 0.29%) due 12/28/45 ^{0,4} 2010-3, 3.17% (1 Month USD LIBOR + 0.59%, Rate Floor: 0.58%) due 01/25/36 ⁰ 2010-4, 4.97% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁰ 2022-8, 6.13% due 09/25/67 ^{4,11} 2022-8, 6.13% due 09/25/67 ^{4,11} 2004-8xet-Backed Certificates 2005-15, 5, 05% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 ⁰ 2005-15, 05% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 ⁰ 2020-12, 268% (WAC) due 01/26/60 ^{0,4} Structured Asset Investment Loan Trust 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/34 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC2, 5.59% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/26/36 ⁰ 2004-8NC	COLT Mortgage Loan Trust		
2010-3, 3.17% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{0,4} Morgan Stanley Capital I Incorporated Trust 2006-IEI, 497% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁰ Verus Securitization Trust 202.8, 6.13% due 09/25/67 ^{4,11} 202.8, 6.13% due 09/25/67 ^{4,11} 202.8, 6.13% due 09/25/67 ^{4,11} 202.15, 5.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 ⁰ 202.11, 2.68% (WAC) due 01/26/60 ^{0,4}	2021-2, 2.38% (WAC) due 08/25/66 ^{0,4}	7,108,000	3,902,615
Morgan Stanley Capital I Incorporated Trust 1,864,821 1,776,702 2006-HE1, 4,97% (I Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁰ 1,628,158 1,598,677 2022-8, 6,13% due 09/25/67,4,11 1,628,158 1,598,677 Countrywide Asset-Backed Certificates 1,152,953 1,124,750 Residential Mortgage Loan Trust 986,853 942,787 Structured Asset Investment Loan Trust 355,808 339,817 2004-18,028% (WAC) due 01/26/60 ^{0,4} 355,808 339,817 2004-18,025,5,59% (I Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 355,808 339,817 2004-BNC2, 5,59% (I Month USD LIBOR + 1.20%, Rate Floor: 0.15%) due 06/25/36 ⁰ 355,808 39,817 2004-BNC2, 5,59% (I Month USD LIBOR + 1.20%, Rate Floor: 0.15%) due 02/25/34 ⁰ 355,808 39,817 201-BNC2, 5,59% (I Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ⁰ 649,079 88,430 Nomura Resecuritization Trust 50,000 51,383 513,887 201-BAR, 2,22% (I Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ⁰ 51,385 513,887 2007-Oal, 4,87% (I Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ 553,565 452,787 </td <td>ASG Resecuritization Trust</td> <td></td> <td></td>	ASG Resecuritization Trust		
2006-HE1, 4.97% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36° Verus Securitization Trust 2022-8, 6.13% due 09/25/67 ^{4,11} 2002-18, 6.13% due 09/25/67 ^{4,11} 2001-18, 5.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36° 2003-15, 5.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36° 2003-15, 5.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36° 2004-18, 2.68% (WAC) due 01/26/60° 2004-18, 2.68% (WAC) due 01/26/60° 2004-18, 2.48% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36° 2004-BNC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36° 2004-BNC2, 5.59% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.43%) due 03/26/36° 2005-3, 4.34% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36° 2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36° 2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36° 2007-0A1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37° UCFC Manufactured Housing Contract 1997-2, 7.38% due 01/5/28 Morgan Stanley Re-REMIC Trust 2016-8P, 2.18% due 06/26/36 ⁴ 10,859 Morgan Stanley Re-Securitization Trust	2010-3, 3.17% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{0,4}	2,709,628	2,475,332
Verus Securitization Trust 1,628,158 1,598,677 2022-8, 6.13% due 09/25/67 ^{4,11} 1,628,158 1,598,677 Countrywide Asset-Backed Certificates 2005-15, 5.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 ⁰ 1,152,953 1,124,750 Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 01/26/60 ^{0,4} 986,853 942,787 Structured Asset Investment Loan Trust 2020-1, 2.68% (WAC) due 01/25/60 ^{0,4} 355,808 339,817 2004-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 355,808 339,817 2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁰ 295,269 288,430 Nomura Resecuritization Trust 2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4} 649,079 582,011 Impace Secured Assets Trust 2006-2, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.43%) due 08/25/36 ⁰ 571,383 513,887 Alliance Bancorp Trust 2007-0.41, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ 553,565 452,787 UCFC Manufactured Housing Contract 197-2, 7.38% due 10/15/28 167,94 165,609 Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 06/26/36 ⁴	Morgan Stanley Capital I Incorporated Trust		
2022-8, 6.13% due 09/25/67 ^{4,11} 1,628,158 1,598,677 Countryvide Asset-Backed Certificates	2006-HE1, 4.97% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 [♦]	1,864,821	1,776,702
Countrywide Asset-Backed Certificates 1,152,953 1,124,750 2005-15, 5.06% (I Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36° 1,152,953 1,124,750 Residential Mortgage Loan Trust 986,853 942,787 2020-1, 2.68% (WAC) due 01/26/60°.4 986,853 942,787 Structured Asset Investment Loan Trust 355,808 339,817 2004-1, 5.59% (I Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36° 295,269 288,430 Nomura Rescuritization Trust 469,079 582,011 Impac Secured Assets Trust 649,079 582,011 2006-2, 4,73% (I Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36° 571,383 513,887 Alliance Bancorp Trust 2007-0A1, 4,878 (I Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37° 571,383 513,887 UCFC Manufactured Housing Contract 1997-2, 7,38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-RS, 2,18% due 06/26/36⁴ 124,853 108,859 Morgan Stanley Rescuritization Trust 104,853 108,859			
2005-15, 5.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36\$ 1,152,953 1,124,750 Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 01/26/60 ^{0,4} 986,853 942,787 Structured Asset Investment Loan Trust 2006-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 355,808 339,817 2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁰ 295,269 288,430 Nomura Resecuritization Trust 469,079 582,011 2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4} 649,079 582,011 Impac Secured Assets Trust 2006-2, 4.73% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁰ 571,383 513,887 Alliance Bancorp Trust 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ 553,565 452,787 UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-RS, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Rescuritization Trust 124,853 108,859	==== ,, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,628,158	1,598,677
Residential Mortgage Loan Trust 986,853 942,787 2020-1, 2.68% (WAC) due 01/26/60 ^{0,4} 986,853 942,787 Structured Asset Investment Loan Trust 355,808 339,817 2006-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 295,269 288,430 2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁰ 295,269 288,430 Nomura Resecuritization Trust 649,079 582,011 Impac Secured Assets Trust 2006-2, 4.73% (1 Month USD LIBOR + 0.43%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁰ 571,383 513,887 Alliance Bancorp Trust 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ 553,565 452,787 UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-RS, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Rescuritization Trust 124,853 108,859	Countrywide Asset-Backed Certificates		
2020-1, 2.68% (WAC) due 01/26/60 ^{0,4} Structured Asset Investment Loan Trust 2016-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁰ Nomura Resecuritization Trust 2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4} Impac Secured Assets Trust 2006-2, 4/3% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁰ 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 Morgan Stanley Re-REMIC Trust 2010-RS, 2.18% due 06/26/36 ⁴ Morgan Stanley Rescuritization Trust		1,152,953	1,124,750
Structured Asset Investment Loan Trust 2006-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 355,808 339,817 2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁰ 295,269 288,430 Nomura Rescuritization Trust 515,48, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4} 649,079 820,11 Impac Secured Assets Trust 2006-2, 4,73% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁰ 571,383 513,887 Alliance Bancorp Trust 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ 553,565 452,787 UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Rescuritization Trust 124,853 108,859			
2006-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰ 355,808 339,817 2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁰ 295,269 288,430 Nomura Resecuritization Trust		986,853	942,787
2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁰ 295,269 288,430 Nomura Resecuritization Trust			
Nomura Rescuritization Trust 2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4} 649,079 582,011 Impac Secured Assets Trust 2006-2, 4,73% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁰ 571,383 513,887 2007-0A1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ 553,565 452,787 2007-0A1, 4.87% (1 Month USD LIBOR + 0.48%), Rate Floor: 0.48%) due 07/25/37 ⁰ 573,887 452,787 2007-0A1, 4.87% (1 Month USD LIBOR + 0.48%), Rate Floor: 0.48%) due 07/25/37 ⁰ 167,794 165,609 167,794		355,808	339,817
2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4} Impac Secured Assets Trust 2006-2, 4.73% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50% 0.34%) due 08/25/36 ⁰ Alliance Bancorp Trust 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 06/26/36 ⁴ Morgan Stanley Resecuritization Trust	2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 [♦]	295,269	288,430
Impac Secured Assets Trust 2006-2, 4,73% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁰ 571,383 513,887 Alliance Bancorp Trust 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰ 553,565 452,787 UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 167,794 165,609 167,818 167,94			
2006-2, 4.73% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36\$ 513,887 Alliance Bancorp Trust 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37\$ 553,565 452,787 UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Rescurritization Trust		649,079	582,011
Alliance Bancorp Trust 2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37° 452,787 UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Rescurritzation Trust	Impac Secured Assets Trust		
2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37° 553,565 452,787 UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-RS, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Resecuritization Trust 100,859 100,859 100,859		571,383	513,887
UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Resecuritization Trust 100,859 100,859 100,859			
1997-2, 7.38% due 10/15/28 167,794 165,609 Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 0.6/26/36 ⁴ 124,853 108,859 Morgan Stanley Rescurritization Trust 108,859		553,565	452,787
Morgan Stanley Re-REMIC Trust 2010-R5, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Resecuritization Trust 108,859			
2010-R5, 2.18% due 06/26/36 ⁴ 124,853 108,859 Morgan Stanley Resecuritization Trust		167,794	165,609
Morgan Stanley Resecuritization Trust			
		124,853	108,859
2014-R9, 3.18% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{5,45} 74,212 73,345			
	2014-R9, 5.18% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{v,4}	74,212	73,345

	Face Amount~	Valu
OLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)		
esidential Mortgage-Backed Securities - 9.5% (continued) win Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 ⁴	608 S	5 58
otal Residential Mortgage-Backed Securities		1,658,254,14
overnment Agency - 7.6%		
niform MBS 30 Year due 02/01/23 ¹⁷	1 127 056 022	1 065 940 99
annie Mae	1,137,056,933	1,065,849,88
2.40% due 03/01/40	27,004,000	19,315,20
3.83% due 05/01/49	19,000,000	16,082,37
2.27% due 10/01/41	16,935,000	11,302,90
3.42% due 09/01/47 2.57% due 08/01/51	12,366,861 12,327,488	10,419,41 9,152,02
2.07% due 10/01/50	12,984,305	9,038,76
due 12/25/43 12,14	11,664,319	8,811,11
2.00% due 09/01/50	11,649,846	8,007,98
2.31% due 10/01/41	9,435,000	6,344,2
1.76% due 08/01/40 2.17% due 03/01/51	9,360,000 8,638,000	6,272,43 5,825,03
2.44% due 10/01/51	8,500,000	5,407,20
2.10% due 07/01/50	7,391,476	5,167,7
2.43% due 12/01/51	7,401,000	5,004,4
2.49% due 12/01/39 2.41% due 12/01/41	6,680,994 7,100,000	4,985,0 4,839,4
3.05% due 03/01/50	5,963,870	4,798,9
due 10/25/43 ^{12,14}	5,840,322	4,435,3
2.94% due 03/01/52	5,771,768	4,407,5
2.51% due 10/01/46	5,633,368 4,658,731	4,266,4
4.07% due 05/01/49 2.52% due 12/01/41	4,658,721 5,260,672	4,170,83 3,961,83
2.17% due 10/01/50	5,116,543	3,581,3
2.99% due 01/01/40	4,429,000	3,461,3
3.50% due 02/01/48	3,802,455	3,252,5
4.24% due 08/01/48 2.54% due 12/01/39	3,400,000 3,668,665	3,090,3 2,847,2
2.42% due 12/01/39 2.42% due 10/01/51	3,426,890	2,456,90
2.36% due 01/01/42	3,500,000	2,361,59
2.96% due 10/01/49	2,821,551	2,212,1
3.26% due 11/01/46	2,349,163	1,967,30
2.92% due 03/01/50 2.69% due 02/01/52	2,333,989 2,467,757	1,813,8 1,810,0
2.51% due 07/01/50	2,351,128	1,732,6
2.62% due 12/01/51	2,314,031	1,685,9
2.93% due 03/01/52	2,073,065	1,590,3
2.34% due 09/01/39 2.68% due 04/01/50	2,130,653	1,541,9 1,443,6
3.46% due 08/01/49	1,897,193 1,654,897	1,388,1
3.74% due 02/01/48	1,232,383	1,076,8
4.05% due 09/01/48	1,139,383	1,025,94
2.32% due 07/01/50	1,356,452	963,79
2.25% due 10/01/50 3.96% due 06/01/49	1,250,393 946,972	905,5 801,3
3.60% due 10/01/47	912,683	783,0
3.01% due 04/01/42	1,050,000	761,3
4.00% due 12/01/38	768,631	737,1
2.65% due 12/01/51	986,160 827,482	715,2
5.18% due 09/01/42 5.50% due 12/01/46	837,483 731,706	700,1 678,6
.63% due 01/01/37	702,897	622,4
3.91% due 07/01/49	664,254	596,3
4.50% due 03/01/48	590,068	577,8
.36% due 12/01/39 .50% due 12/01/45	681,125 598,783	559,9 557,2
1.00% due 01/01/46	565,534	541,6
2.75% due 11/01/31	609,861	536,5
3.50% due 11/01/47	555,394	514,8
2.56% due 05/01/39	593,563 496,106	451,8
5.00% due 07/01/46 5.50% due 02/01/45	496,106 311,415	444,3 305,9
4.33% due 09/01/48	328,309	305,4
.22% due 04/01/49	315,000	277,6
.00% due 12/01/44	251,427	253,3
.50% due 08/01/43 .00% due 05/01/44	216,482 200,957	202,4 201,4
1.50% due 05/01/47	173,887	170,8
.06% due 09/01/36	140,000	100,5
.28% due 01/01/51	69,391	49,4
nnie Mae-Aces	240.024.002	** ***
.47% (WAC) due 03/25/35 ^{0,9} ddie Mac Seasoned Credit Risk Transfer Trust	210,834,782	21,996,6
ddie Mae Seasoned Credit Risk Transfer Trust .00% due 11/25/59	11,748,477	9,670,7
.00% due 05/25/60	9,597,681	7,934,5
RM Mortgage Trust		
.18% (WAC) due 01/25/51 ^{0,4}	10,882,964	8,993,2
eddie Mac 3.26% due 09/01/45	2.157.701	1,836,7
.26% due 09/01/45 .00% due 09/01/52	2,156,791 1,141,210	1,836,7 1,146,4
.50% due 08/01/52	1,173,072	1,137,8
.96% due 05/01/50	1,548,717	1,029,6
.50% due 01/01/44	853,095	797,9
.00% due 02/01/46	617,248	588,5
.00% due 01/15/46 .00% due 11/01/45	536,326 500,874	527,4 480,6
5.00% due 08/01/46	527,772	473,2
4.50% due 06/01/48	234,296	229,9
eddie Mac Multifamily Structured Pass Through Certificates		
0.64% (WAC) due 12/25/24 ^{¢,9}	41,690,257	373,0

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)		
Government Agency - 7.6% (continued)		
FREMF Mortgage Trust		
0.13% due 05/25/46 ^{4,9}	555,623,146	
Total Government Agency		1,339,753,014
Commercial Mortgage-Backed Securities - 1.9%		
BX Commercial Mortgage Trust	CO. 0.00.000	
2021-VOLT, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ⁰ ,4	60,050,000	55,844,602
2021-VOLT, 5.97% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 ^{0,4}	52,000,000	48,649,796
2019-XL, 6.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 10/15/36 ^{©,4}	6,162,500	5,929,757
2022-LP2, 6.30% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{§,4}	5,848,857	5,446,330
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.16% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{0,4}	14,350,000	13,593,735
2016-JP3, 3.40% (WAC) due 08/15/49 ⁰	10,290,000	8,498,905
2021-NYAH, 6.51% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 ^{0,4}	8,000,000	7,478,068
2016-JP3, 1.33% (WAC) due 08/15/49 ^{0,9}	59,788,323	2,327,338
SMRT		
2022-MINI, 6.29% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	32,500,000	30,219,790
Life Mortgage Trust	40.457.040	40.005.004
2021-BMR, 6.67% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 03/15/38 ^{6,4}	19,167,918	18,085,684
2021-BMR, 6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/38 ^{0,4}	5,160,593	4,882,160
Extended Stay America Trust	40.000.400	44 502 025
2021-ESH, 6.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{0,4}	12,202,403	11,682,036
2021-ESH, 6.02% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 ^{0,4}	6,296,440	6,043,716
Citigroup Commercial Mortgage Trust	218.649.230	6,942,944
2019-GC43, 0.62% (WAC) due 11/10/52 ^{0,9}	-,,	, ,
2019-GC41, 1.04% (WAC) due 08/10/56 ^{0,9}	103,380,484	4,771,102
2016-C2, 1.73% (WAC) due 08/10/49 ^{0,9}	32,488,458	1,487,916
2016-P4, 1.90% (WAC) due 07/10/49 ^{0,9}	28,283,143	1,378,945
2016-P5, 1.38% (WAC) due 10/10/49 ^{0,9}	25,315,638	993,515
2016-GC37, 1.65% (WAC) due 04/10/49 ^{0,9}	17,252,847	701,861
2015-GC35, 0.72% (WAC) due 11/10/48 ^{0,9}	28,495,612	461,367
2015-GC29, 1.02% (WAC) due 04/10/48 ⁰ ,9	18,411,966	340,778
2016-C3, 1.00% (WAC) due 11/15/49 ^{0,9}	10,063,432	304,352
Wells Fargo Commercial Mortgage Trust	C# CO4 O#O	
2017-C38, 0.97% (WAC) due 07/15/50 [©] ,9	65,601,079	2,122,759
2016-BNK1, 1.72% (WAC) due 08/15/49 [©] ,9	34,912,421	1,637,235
2017-RB1, 1.20% (WAC) due 03/15/50 ^{0,9}	33,126,333	1,327,700
2016-C32, 4.73% (WAC) due 01/15/59 ⁶	1,400,000	1,297,848
2017-C42, 0.86% (WAC) due 12/15/50 ^{0,9}	34,188,115	1,165,110
2016-C35, 1.88% (WAC) due 07/15/48 ^{0,9}	22,901,514	1,136,357
2015-NXS4, 1.02% (WAC) due 12/15/48 ⁹ ,9	37,750,074	884,246
2017-RC1, 1.39% (WAC) due $01/15/60^{\circ,9}$	17,161,571	786,765
2016-NXS5, 1.42% (WAC) due 01/15/59 ⁰ ,9	22,269,251	715,293

DLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued) mmercial Mortgage-Backed Securities - 1.9% (continued) 015-C30, 0.88% (WAC) due 09/15/58 ^{0,9} 015-P2, 0.93% (WAC) due 12/15/48 ^{0,9} 016-C37, 0.81% (WAC) due 12/15/49 ^{0,9} 015-NXS1, 1.07% (WAC) due 05/15/48 ^{0,9} NCHMARK Mortgage Trust 019-B14, 0.78% (WAC) due 12/15/62 ^{0,9} 020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 018-B2, 0.41% (WAC) due 09/15/48 ^{0,4} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 4.61% (WAC) due 10/10/51 ^{0,9} 018-B6, 4.61% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 1.07% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 015-GC28, 0.97% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (I Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} 0DB Commercial Mortgage Securities Trust	28,972,802 \$ 22,419,900 11,633,562 8,098,561	544,101 498,220
mmercial Mortgage-Backed Securities - 1.9% (continued) 015-C30, 0.88% (WAC) due 09/15/58 ^{5,9} 016-C37, 0.81% (WAC) due 12/15/48 ^{5,9} 016-C37, 0.81% (WAC) due 05/15/48 ^{5,9} 015-NXS1, 1.07% (WAC) due 05/15/48 ^{5,9} NCHMARK Mortgage Trust 019-B14, 0.78% (WAC) due 12/15/62 ^{5,9} 020-IG3, 3.13% (WAC) due 09/15/48 ^{5,4} 018-B2, 0.41% (WAC) due 09/15/19 ^{5,9} 018-B6, 0.41% (WAC) due 10/10/51 ^{5,9} 018-B6, 4.61% (WAC) due 10/10/51 ^{5,9} 018-B6, 4.61% (WAC) due 10/10/51 ^{5,9} 018-B6, 4.61% (WAC) due 09/15/48 ^{5,9} 019-GC42, 0.81% (WAC) due 09/15/2 ^{5,9} 017-GS6, 1.01% (WAC) due 09/10/52 ^{5,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{5,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{5,9} 015-GC28, 0.97% (WAC) due 05/10/50 ^{5,9} 015-GC28, 0.97% (WAC) due 02/10/37 ^{5,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{5,4} dDB Commercial Mortgage Securities Trust	22,419,900 11,633,562	- / -
015-C30, 0.88% (WAC) due 09/15/58 ^{0,9} 015-P2, 0.93% (WAC) due 12/15/48 ^{0,9} 016-C37, 0.81% (WAC) due 12/15/49 ^{0,9} 015-NXS1, 1.07% (WAC) due 05/15/48 ^{0,9} NCHMARK Mortgage Trust 019-B14, 0.78% (WAC) due 12/15/62 ^{0,9} 020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 018-B2, 0.41% (WAC) due 09/15/48 ^{0,4} 018-B6, 0.41% (WAC) due 01/10/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 4.61% (WAC) due 10/10/51 ^{0,9} 018-B6, 4.61% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/15/20 ^{0,9} 019-GC42, 0.81% (WAC) due 09/10/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 ^{0,9} 017-GS6, 1.07% (WAC) due 05/10/50 ^{0,9} 017-GS6, 1.07% (WAC) due 05/10/50 ^{0,9} 010-GC42, 0.67% (22,419,900 11,633,562	- / -
015-P2, 0.93% (WAC) due 12/15/48 ^{0,9} 016-C37, 0.81% (WAC) due 12/15/49 ^{0,9} 016-NXS1, 1.07% (WAC) due 05/15/48 ^{0,9} NCHMARK Mortgage Trust 019-B14, 0.78% (WAC) due 12/15/62 ^{0,9} 020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 018-B2, 0.41% (WAC) due 02/15/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ⁰ 018-B6, 0.41% (WAC) due 10/10/51 ⁰ Mortgage Securities Trust 019-GC42, 0.81% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/10/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 017-GS6, 3.87% due 05/10/50 017-GS6, 3.87% due 05/10/50 01015-GC28, 0.97% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (I Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	22,419,900 11,633,562	- , -
016-C37, 0.81% (WAC) due 12/15/49 ^{0,9} 015-NXS1, 1.07% (WAC) due 05/15/48 ^{0,9} NCHMARK Mortgage Trust 019-B14, 0.78% (WAC) due 12/15/62 ^{0,9} 020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 018-B2, 0.41% (WAC) due 09/15/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 4.61% (WAC) due 10/10/51 ^{0,9} 019-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 3.87% due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 010-GC22, 0.97% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (I Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} dDB Commercial Mortgage Securities Trust	11,633,562	
015-NXS1, 1.07% (WAC) due 05/15/48 ^{0,9} NCHMARK Mortgage Trust 019-B14, 0.78% (WAC) due 12/15/62 ^{0,9} 020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 018-B2, 0.41% (WAC) due 09/15/48 ^{0,4} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 4.61% (WAC) due 10/10/51 ⁰ Mortgage Securities Trust 020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 1.01% (WAC) due 09/01/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 ⁰ 015-GC28, 0.97% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust		264,105
NCHMARK Mortgage Trust 1019-B14, 0.78% (WAC) due 12/15/62 ^{0,9} 2020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 2018-B2, 0.41% (WAC) due 02/15/51 ^{0,9} 2018-B6, 0.41% (WAC) due 10/10/51 ⁰ 3018-B6, 4.61% (WAC) due 10/10/51 ⁰ Mortgage Securities Trust 2020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 2019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 2017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 2017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 2017-GS6, 3.87% due 05/10/50 3015-GC28, 0.97% (WAC) due 02/10/37 ^{0,4} 2020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 2020-DUNE, 6.22% (I Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust		143,707
019-B14, 0.78% (WAC) due 12/15/62 ^{0,9} 020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 018-B2, 0.41% (WAC) due 02/15/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ⁰ 018-B6, 4.61% (WAC) due 10/10/51 ⁰ 018-B6, 4.61% (WAC) due 10/10/51 ⁰ Mortgage Securities Trust 020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} dDB Commercial Mortgage Securities Trust		143,707
020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4} 018-B2, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 0.41% (WAC) due 10/10/51 ^{0,9} 018-B6, 4.61% (WAC) due 10/10/51 ⁰ Mortgage Securities Trust 020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 017-GS6, 3.87% due 05/10/50 017-GS7, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	108,603,163	3,448,411
018-B2, 0.41% (WAC) due 02/15/51%.9 018-B6, 0.41% (WAC) due 10/10/51%.9 018-B6, 4.61% (WAC) due 10/10/51% Mortgage Securities Trust 020-GC45, 0.67% (WAC) due 02/13/53%.9 019-GC42, 0.81% (WAC) due 09/01/52%.9 017-GS6, 1.01% (WAC) due 09/01/52%.9 017-GS6, 1.01% (WAC) due 05/10/50%.0 015-GC28, 0.97% (WAC) due 05/10/50 015-GC28, 0.97% (WAC) due 02/10/37%.4 020-UPTN, 3.25% (WAC) due 02/10/37%.4 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36%.4 MDB Commercial Mortgage Securities Trust	5,232,000	3,245,364
018-B6, 0.41% (WAC) due 10/10/51%9 018-B6, 4.61% (WAC) due 10/10/51% Mortgage Securities Trust 020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	107.548.022	1,668,038
018-B6, 4.61% (WAC) due 10/10/51° Mortgage Securities Trust 020-GC45, 0.67% (WAC) due 02/13/53°.9 019-GC42, 0.81% (WAC) due 09/01/52°.9 017-GS6, 1.01% (WAC) due 05/10/50°.9 017-GS6, 3.87% due 05/10/50 015-GC28, 0.97% (WAC) due 02/10/48°.9 Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37°.4 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36°.4 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36°.4 MDB Commercial Mortgage Securities Trust	60,491,446	882,800
Mortgage Securities Trust 020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 3.87% due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	750,000	658,831
020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9} 019-GC42, 0.81% (WAC) due 05/10/50 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} dDB Commercial Mortgage Securities Trust	,	000,000
019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9} 017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 ^{0,9} 015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (I Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (I Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	153,250,475	4,985,958
017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9} 017-GS6, 3.87% due 05/10/50 017-GS6, 3.87% due 05/10/50 015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	69,397,989	2,687,944
015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9} Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	41,195,804	1,464,601
Mortgage Securities Corporation Trust 020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	521,000	452,940
020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4} 020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4} 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	14,842,203	225,192
020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due $12/15/36^{\Diamond,4}$ 020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due $12/15/36^{\Diamond,4}$ MDB Commercial Mortgage Securities Trust		
020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4} MDB Commercial Mortgage Securities Trust	5,350,000	4,684,113
MDB Commercial Mortgage Securities Trust	3,750,000	3,630,056
	1,000,000	943,873
217 07 0 220 (774 0) 1. 10/15/50 9		
$017\text{-C7}, 0.83\% \text{ (WAC)} \text{ due } 10/15/50^{\circ,9}$	125,926,009	3,670,290
016-C4, 3.64% (WAC) due 12/15/49 [◊]	2,650,000	2,233,657
016-C4, 0.75% (WAC) due 12/15/49 ^{©,9}	81,618,352	1,898,190
016-C2, 1.49% (WAC) due 06/15/49 [©] ,9	23,781,885	879,083
017-C5, 0.89% (WAC) due 03/15/50 [©] ,9	7,573,186	203,857
MM Mortgage Trust		
018-COR3, 0.44% (WAC) due 05/10/51 ^{0,9}	196,140,919	3,723,755
015-CR26, 0.90% (WAC) due 10/10/48 ^{0,9}	76,704,440	1,477,665
015-CR24, 0.69% (WAC) due 08/10/48 ^{9,9}	39,925,907	566,505
015-CR23, 0.86% (WAC) due 05/10/48 ^{0,9}	35,844,880	550,645
015-CR27, 0.91% (WAC) due 10/10/48 ^{0,9}	25,478,993	510,209
013-CR13, 0.72% (WAC) due 11/10/46 ^{©,9}	34,561,914	176,235
014-LC15, 1.05% (WAC) due 04/10/47 ^{0,9}	8,989,772	76,278
GS Mortgage Trust		
018-C1, 4.63% (WAC) due 10/15/51 [♦]	7,588,000	6,680,336
R. Industrial Portfolio Trust	6.560.500	6 1 4 4 4 7 5
021-KDIP, 5.87% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 ^{0,4} NK	6,562,500	6,144,475
	140,000,000	3,443,790
020-BN25, 0.44% (WAC) due 01/15/63 ^{0,9}		
017-BNK6, 0.77% (WAC) due 07/15/60 ⁰⁹	39,426,426	1,042,214
017-BNK4, 1.34% (WAC) due 05/15/50 ^{©,9} AIL Commercial Mortgage Trust	10,792,715	474,130
019-C15, 1.03% (WAC) due 03/15/52 ^{0,9}	94,533,326	4,073,498
015-C1, 0.82% (WAC) due 04/15/50 ⁹	49,122,812	606,903
016-C6, 1.86% (WAC) due 01/15/49 ^{.9}	4,874,238	228,695
010-0-0, 1.00% (WAC) due 01/15/49-% S Commercial Mortgage Trust	4,074,238	220,093
3 Commercial workings Treas (1975) 1017-C2, 1.08% (WAC) due 08/15/50 ^{6,9}	39,302,178	1,460,453
017-C5, 1.07% (WAC) due 06/15/30 ⁵	42,443,082	1,393,075
Mortgage Trust	72,773,002	1,373,073
1017-CD6, 0.88% (WAC) due 11/13/50 ^{0,9}	40,986,221	1,141,761
016-CDI, 1.37% (WAC) due 08/10/49 ^{6,9}	29,419,259	1,045,649
016-CD2, 9.56% (WAC) due 11/10/49.9	29,798,993	484,770

	Face	
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 20.2% (continued)	Amount~	Valu
COLLATERALIZED MORTGAGE OBLIGATIONS 11 - 20.2% (continued) Commercial Mortgage-Backed Securities - 1.9% (continued)		
CD Commercial Mortgage Trust		
2017-CD4, 1.23% (WAC) due 05/10/50 ⁰ ,9	25,818,276 \$	1,022,43
2017-CD3, 0.97% (WAC) due 02/10/50 ^{0,9}	32,046,469	964,01
BBCMS Mortgage Trust	-,,,,,,,,	,
2018-C2, 0.76% (WAC) due 12/15/51 ^{0,9}	57,473,944	1,968,12
CGMS Commercial Mortgage Trust		
2017-B1, 0.74% (WAC) due $08/15/50^{0,9}$	59,435,764	1,637,17
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.03% (WAC) due 07/15/50 ^{6,9}	47,957,519	1,539,17
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.15% (WAC) due 02/15/48 ^{0,9}	66,865,352	1,245,32
2013-C12, 0.36% (WAC) due 07/15/45 ^{6,9}	24,917,029	14,16
Morgan Stanley Bank of America Merrill Lynch Trust	C1 C10 1 PM	4.050.50
2015-C27, 0.87% (WAC) due 12/15/47 ^{0,9}	61,619,175	1,050,60
CFCRE Commercial Mortgage Trust 2016-C3, 0.98% (WAC) due $01/10/48^{\circ,9}$	36,653,220	892,91
Bank of America Merrill Lynch Commercial Mortgage Trust	30,033,220	892,91.
2017-BNK3, 1.01% (WAC) due 02/15/50 ^{0,9}	21,271,608	700,98
DBJPM Mortgage Trust	21,271,000	700,76
2017-C6, 0.91% (WAC) due 06/10/50 ^{0,9}	20,444,386	599,61
Morgan Stanley Capital I Trust	20,111,500	577,011
2016-UBS9, 4.60% (WAC) due 03/15/49 ⁽⁾	275,000	234,88
SG Commercial Mortgage Securities Trust	,	- /
2016-C5, 1.88% (WAC) due $10/10/48^{\circ,9}$	5,139,494	229,34
WFRBS Commercial Mortgage Trust		
2013-C12, 0.91% (WAC) due 03/15/48 ⁰ ,4,9	796,891	1
Total Commercial Mortgage-Backed Securities		333,851,15
Military Housing - 1.2%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{0,4}	112,190,519	100,894,99
2015-R1, 4.44% (WAC) due 11/25/52 ^{0,4}	21,223,481	19,119,42
2015-R1, 4.32% (WAC) due 10/25/52 ^{©,4}	13,350,742	11,465,01
2015-R1, 0.70% (WAC) due 11/25/55 [◊] ,4,9	168,931,758	10,914,27
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{†††,4}	12,694,452	11,947,13
2008-AMCW, 6.90% due 07/10/55 ^{†††,4}	8,133,170	8,593,99
2007-AETC, 5.75% due 02/10/52 ^{†††,4}	7,200,658	6,819,45
2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	4,552,455	4,273,20
2006-RILY, 2.09% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ⁰ ,†††,4	6,809,313	4,270,869
2007-AET2, 6.06% due 10/10/52 ^{†††,4}	2,990,657	2,710,16
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	21,610,521	21,392,90
2005-DRUM, 5.47% due 05/10/50 ^{†††,4}	4,391,468	3,777,84
2002-MEAD, 6.85% due 05/10/37 ^{†††,4}	3,147,002	3,351,21
2005-BLIS, 5.25% due 07/10/50 ^{†††,4}	2,500,000	1,991,65
Total Military Housing		211,522,14
Total Collateralized Mortgage Obligations		2 542 200 46
(Cost \$3,967,035,318)		3,543,380,46
U.S. GOVERNMENT SECURITIES ^{††} - 10.4%		
U.S. Treasury Notes 4.13% due 11/15/32	502 176 000	512 475 20
4.13% due 11/15/32 2.63% due 05/31/27	503,176,000 244,730,000	513,475,38- 230,686,70
2.38% due 03/31/27	4,200,000	3,819,04
2.36 / due 10/31/24	2,100,000	1,989,66
1.50% due 01/31/27	1,200,000	1,083,42

		Face	
		Amount~	Value
U.S. GOVERNMENT SECURITIES ^{††} - 10.4% (continued)		2.45.000	0 202.124
1.38% due 11/15/31		347,000	\$ 282,426
J.S. Treasury Bonds			
2.00% due 08/15/51, ¹³		800,000,000	523,812,496
2.38% due 11/15/49		900,000	650,461
U.S. Treasury Bonds			
due 02/15/46 ¹² ,14		354,745,000	136,101,672
due 05/15/44 ^{12,14}		302,165,000	124,020,941
due 11/15/51 ^{12,14}		275,000,000	88,398,313
due 02/15/52 ^{12,14}		143,820,000	46,225,110
due 11/15/44 ¹² ,1 ⁴		70,650,000	28,251,706
due 08/15/51 ^{12,14}		43,990,000	14,300,083
2.88% due 08/15/45		2,630,000	2,117,561
U.S. Treasury Strip Principal		2,050,000	2,117,501
due 02/15/51 12.14		310,000,000	102,029,807
Total U.S. Government Securities		310,000,000	102,027,007
(Cost \$2,263,679,475)			1,817,244,802
(Cost \$2,203,077,473)			1,017,244,002
SENIOR FLOATING RATE INTERESTS ^{††,0} - 6.6%			
Consumer, Cyclical - 1.6%			
MB2 Dental Solutions LLC			
10.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}		60,024,672	58,947,919
10.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}		16,498,061	16,202,111
Packers Holdings LLC		10,170,001	10,202,111
7.54% (1 Month USD LIBOR + 3.25%, Rate Floor; 4.00%) due 03/09/28		35,942,596	31,292,703
Zephyr Bidco Ltd.		00,712,070	2 3,=2 =,1 42
8.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP	23,950,000	23,596,772
Verisure Holding AB		-,,	- / /-
5.38% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR	18,453,721	18,297,585
3.75% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR	2,790,000	2,813,815
Pacific Bells LLC			
9.34% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28		21,586,894	20,219,796
Mavis Tire Express Services TopCo Corp.			
8.50% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28		16,242,303	15,464,946
BCP V Modular Services Holdings IV Ltd.			
6.70% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR	14,800,000	14,711,710
Flamingo			
5.64% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR	14,654,688	14,272,979
CNT Holdings I Corp.			
7.24% (3 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27		13,937,351	13,466,965
Loire Finco Luxembourg SARL			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 04/21/27		14,055,241	13,094,846
BGIS (BIFM CA Buyer, Inc.)			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26		12,191,534	11,612,436
New Trojan Parent, Inc.			
7.55% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28		13,839,250	9,514,484
Adevinta ASA			
5.20% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR	8,983,333	9,347,304
Fertitta Entertainment LLC			
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29		3,078,844	2,921,453
SP PF Buyer LLC		2 222 5	
8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25		3,330,789	2,176,471
PAI Holdco, Inc. 8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27		2,154,605	1,889,330

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 6.6% (continued)		7 mount	, unuc
Consumer, Cyclical - 1.6% (continued)			
Rent-A-Center, Inc.			
7.69% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28		491,250 \$	472,214
Total Consumer, Cyclical			280,315,839
Consumer, Non-cyclical - 1.4%			
Quirch Foods Holdings LLC			
8.99% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{†††}		38,422,171	34,964,176
Bombardier Recreational Products, Inc.			
6.38% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27		33,398,990	32,271,774
PetIQ LLC			
8.57% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28		27,909,024	25,118,121
National Mentor Holdings, Inc.			
8.33% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28		27,853,527	19,389,118
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28		538,426	374,803
Southern Veterinary Partners LLC			
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27		18,348,178	17,537,739
Mission Veterinary Partners			
7.37% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28 ^{†††}		19,058,750	16,962,287
Sigma Holding BV (Flora Food)			
3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR	17,000,000	15,710,571
Women's Care Holdings, Inc.			
7.87% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28		15,836,296	14,777,323
Nidda Healthcare Holding GmbH	ELID	12.766.206	10.456.440
5.39% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26 Blue Ribbon LLC	EUR	12,766,306	12,476,442
10.12% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28		13,921,875	10,319,590
HAH Group Holding Co. LLC		13,921,873	10,319,390
9.43% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27		10,818,499	10,291,097
Confluent Health LLC		10,818,499	10,291,097
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28		8,577,142	7,262,009
Elsan SAS		0,577,142	7,202,007
5.43% (3 Month EURIBOR + 3.35%, Rate Floor: 3.35%) due 06/16/28	EUR	4,500,000	4,520,724
Pearl Intermediate Parent LLC		.,,	-,,,,
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25		4,738,776	4,440,470
Elanco Animal Health, Inc.			
5.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27		4,543,604	4,355,454
Spectrum Brands, Inc.			
6.60% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28		2,603,418	2,551,350
IQVIA, Inc.			
4.20% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR	1,835,451	1,960,455
Kronos Acquisition Holdings, Inc.			
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26		488,391	463,361

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 6.6% (continued)			
Consumer, Non-cyclical - 1.4% (continued)			
Aveanna Healthcare LLC			
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 07/17/28		172,210	\$ 133,893
Total Consumer, Non-cyclical			235,880,757
Industrial - 1.1%			
United Airlines, Inc.			
8.11% (3 Month USD LIBOR + 3.75%, Rate Floor; 4.50%) due 04/21/28		40,380,750	39,797,652
Mileage Plus Holdings LLC		.,,	/ /
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27		27,450,000	28,198,012
American Bath Group LLC			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27		22,700,559	19,822,128
TransDigm, Inc.			
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25		14,613,273	14,417,163
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25		4,075,171	4,027,125
Merlin Buyer, Inc.			
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28		18,489,913	17,288,069
Hunter Douglas, Inc.			
7.86% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29		19,651,250	17,212,333
CapStone Acquisition Holdings, Inc.			
9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{†††}		8,618,451	8,252,167
Air Canada			
8.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28		8,282,689	8,168,802
Fugue Finance BV			
5.20% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR	7,766,000	8,026,336
DXP Enterprises, Inc.			
9.95% (6 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 12/23/27		5,813,839	5,515,880
Service Logic Acquisition, Inc.			
8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27		4,486,592	4,239,830
Hillman Group, Inc.			
7.14% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28		3,476,195	3,366,938
Dispatch Terra Acquisition LLC			
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28		3,835,242	3,221,603
IFCO Management GmbH			
3.73% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 05/29/26	EUR	2,870,000	2,898,771
Filtration Group Corp.			
5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR	2,701,158	2,789,307
AI Convoy Luxembourg SARL	TIV III	4.046.000	4.050.050
5.53% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR	1,846,832	1,879,073
Icebox Holdco III, Inc.		1.044.261	1 700 017
8.23% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28		1,944,364	1,788,815
YAK MAT (YAK ACCESS LLC)		7.240.000	760 200
13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26		7,240,000	760,200

		Face	Volume
SENIOR FLOATING RATE INTERESTS ^{††,♦} - 6.6% (continued)		Amount~	Value
SENIOR FLOATING RATE INTERESTS - 0.0% (continued) Industrial - 1.1% (continued)			
API Heat Transfer			
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 01/01/24 ^{†††} ,15		57,283	\$ 29,214
		,	•
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 10/02/23 ^{†††,15}		10,220	8,687
Total Industrial			191,708,105
Technology - 0.9%			
Datix Bidco Ltd.			
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP	45,800,000	54,077,442
Planview Parent, Inc.		27 200 077	25 265 750
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27		27,288,077	25,265,758
RLDatix			
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 ^{†††}		19,781,561	19,320,650
Team.Blue Finco SARL			
5.90% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR	16,802,288	16,893,165
Peraton Corp.		14 700 710	14.251.550
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28		14,722,710	14,351,550
Project Boost Purchaser LLC		6 116 021	5,891,304
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26		6,116,831 3,339,699	3,212,890
Aston FinCo SARL		3,337,077	3,212,890
	CDD	5 712 200	(254 220
8.20% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 ^{†††}	GBP	5,713,290	6,354,239
8.63% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26 ^{†††}		631,150	523,855
Athenahealth Group, Inc.		6.040.650	5 420 560
7.82% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29		6,040,659	5,438,768
Aptitus Corp.		4.464.221	4.162.070
8.66% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28 Boxer Parent Co., Inc.		4,464,321	4,162,979
5.90% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR	3,992,157	3,998,784
Emerald TopCo, Inc. (Press Ganey)	EUK	3,992,137	3,576,764
7.88% (I Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26		736,731	673,188
Total Technology		750,751	160,164,572
Total Technology			160,164,372
Higginbotham Insurance Agency, Inc.			
		20 555 740	27 724 776
9.63% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26 ^{†††}		28,555,748	27,724,776
HighTower Holding LLC 8.28% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28		22,564,375	20,608,721
8.26% (5) Winiti USD LIBOK + 4.00%, rate Floor: 4.75%) due 04/21/28 Jane Street Group LLC		22,304,373	20,008,721
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor; 2.75%) due 01/26/28		20,959,793	20,311,297
NEUS BUYET LLC		20,939,793	20,311,297
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26		17,396,094	16,631,884
Orion Advisor Solutions, Inc.		17,570,074	10,031,864
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27		17,327,736	15,746,580
Cross Financial Corp.		11,521,150	15,7-70,500
8.44% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27		8,535,393	8,378,939
Jones Deslauriers Insurance Management, Inc.		-,,-,-	-,,,,,,,,,,
8.81% (3 Month Canada Banker Acceptance Rate + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD	11,823,514	8,123,725
		,,	-,-20,720

SENOR RATE DATING RATE DETERESTS*** 6.65% (continued) Therancial - 9.5% (continued) Ther			Face		V.1
Financial - 88% (continued) A8% (continued)	CENTOD EL OATING DATE INTEDESTS!! (((() () () () () () () ()		Amount~		Value
Aber Domas	, ,				
866% (1 Month Term SORF a 3.50%, Rate Floor 2.75%) due 120128 7,812/05 6.63% (1 Month USD LIBOR + 2.25%, Rate Floor 2.75%) due 120128 7,03,105 6.63% (1 Month USD LIBOR + 2.25%, Rate Floor 2.75%) due 120128 3,832,50 15.14,100 3,833,15 15.01 Floration 3,832,50 3,833,15 15.01 Floration 8.00 3,10,400 3,10,400 15.02 Floration of Month EURIBOR + 2.25%, Rate Floor; 2.75%) due 01/2926 EUR 31,00,000 0,13,400 17.02 Floration of Month EURIBOR + 2.25%, Rate Floor; 2.5%) due 05/0328 80,003,000 0,03,500 0,01,400 17.02 Floration of Month EURIBOR + 2.25%, Rate Floor; 2.5%) due 05/0328 80,003,000 0,03,500 0,01,404 17.02 Floration of Month EURIBOR + 2.05%, Rate Floor; 2.5%) due 05/0328 80,003,000 0,03,500 0,03,500 17.02 Floration of Month EURIBOR + 2.05%, Rate Floor; 2.5%) due 05/0328 90,000 0,000 0,000 0,000 17.03 Floration of Month EURIBOR + 2.05%, Rate Floor; 2.5%) due 12.1527 2.51,620 2.51,620 2.51,620 2.50,620 17.03 Floration of Month EURIBOR + 2.05%, Rate Floor; 2.5%) due 10.1228 9.52,520 0.00,520 0.00,520 0.00,520					
Trans Intent Intent Intent			7 641 303	S	7 412 064
6.65% (I Month USD LIJDOR + 2.29%, Rate Floor: 2.79%) due 1201/28 7,13,073 7,035,085 8.07% (I Month Term SOFR + 3.79%, Rate Floor: 3.79%) due 0409/27 3,382,02 3,151,151 Food Florend Term Coll Florend (I Month Term SOFR + 3.79%, Rate Floor: 2.79%) due 0129/26 EU 3,100,000 3,100,000 4.65% (I Month LERBOR * 2.29%, Rate Floor: 2.59%) due 0129/26 EU 3,100,000 1,014,000 4.65% (I Month LERBOR * 2.29%, Rate Floor: 2.59%) due 0129/26 EU 1,033,000 1,014,000 6.67% (I Month LERD LIDOR * 2.59%, Rate Floor: 3.59%) due 0129/25 8,000,000 8,000,000 8,000,000 7.38% (I Month LED LIDOR * 3.59%, Rate Floor: 3.59%) due 06/01/25 7,249,000 7,249,000 6,002,000 1.00 Florend Materials 9,300,000 7,000,00			7,011,505	Ψ	7,112,001
80% (1 Mount Term DOTR + 3.75%, Rate Floor; 3.75%) due 04/09/27 3.58,2.0 3.158,1.51 Total Financia 1.58,1.41 5.58 Bois Materials - 0.3% 1.58			7,133,073		7,053,825
1514496	Duff & Phelps				
Baic Marcials - 0.3% Section S	8.07% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27		3,382,520		3,153,151
NEOS LID	Total Financial				135,144,962
4.65% (1 Momit EURIBOR + 2.75%, Rate Floor; 2.5%) due 01/29/26 1.074.09	Basic Materials - 0.3%				
Timson Materials Operating S.C. A.	INEOS Ltd.				
8.8% (Momh USD LIBOR + 2.5% Rate Floor; 2.5% obe 0.050.328 (4.65% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR	31,100,000		31,074,019
Same	Trinseo Materials Operating S.C.A.				
7.38% (1 Month USD LIBOR + 3.09%, Rate Floor 3.59%) due 0/21/25 [Illuminate Buyer LC 8,96,252 [Illuminate Buyer LC 7.88% (1 Month USD LIBOR + 3.59%, Rate Floor 3.59%) due 0/63027 7,249,498 6,292,723 (575,448) Consultations - 6.3% 35,754,482 5,754,482 22,516,290 20,264,661 (575,498) Subject (1 Month USD LIBOR + 4.50%, Rate Floor 5.25%) due 12/15/27 8,38% (1 Month USD LIBOR + 4.00%, Rate Floor 4.50%) due 10/22/8 9,875,000 7,636,634 Authericie Brands 6,952,172 6,971,755 5,587,310 V. Brand Libor (1 Month USD LIBOR + 4.00%, Rate Floor 5.29%) due 0/12/128 5,730,755 5,587,310 V. Brand Libor (1 Month USD LIBOR + 2.93%, Rate Floor 5.29%) due 0/12/128 5,730,755 5,587,310 V. Brand Libor (1 Month USD LIBOR + 3.29%, Rate Floor 5.29%) due 0/12/128 4,968,88 4,666,084 Rate Alle Holder Libor (1 Month USD LIBOR + 3.29%, Rate Floor 5.25%) due 0/12/28 2,441,085 1,973,983 V. Brand Libor (1 Month USD LIBOR + 3.25%, Rate Floor 3.00%) due 0/30/27 1,622,40 1,333,587 Flight Black Inc. 1,524,04 1,333,587 V. Brand Libor (1 Month USD LIBOR + 3.59%, Rate Floor 3.69%) due 0/02/26 61,269 36,535 Toll (1 Month USD LIBOR + 2.59%, Rate Floor 3.69%) d			10,933,500		10,154,488
Blancia Bayer LLC			0.000.000		0.506.050
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27 7,249,498 6,292,723 Communications - 0.38% 5,754,482 5,754,482 Syndige ILLC 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 20,264,661 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 10/02/28 9,875,000 7,636,634 Authentic Brands 9,875,000 7,636,634 7,92% (1 Month USD LIBOR + 2,93%, Rate Floor: 2,93%) due 01/31/29 6,571,756 5,787,310 UCB Broadhand Holding BW 3,730,575 5,587,310 McGraw Hill LIC 8,33% (3 Month USD LIBOR + 2,93%, Rate Floor: 2,93%) due 01/31/29 4,666,884 4,666,884 Radiate Floder Cub 2,328, (3 Month USD LIBOR + 3,55%, Rate Floor: 3,00%) due 09/25/26 2,441,085 1,973,983 2,32% (1 Month USD LIBOR + 3,50%, Rate Floor: 3,00%) due 09/25/26 2,441,085 1,933,887 Flight Bidec, the 1,652,094 1,333,587 Flight Bidec, the 1,652,094 1,333,587 Flight Bidec, the 2,244,085 3,603,583 Task (1 Month USD LIBOR + 3,50%, Rate Floor: 3,50%) due 07/23/25 3,243,693 3,603,503 Tall Month USD LIBOR + 3,60%, Rate Floor: 3			8,705,065		8,596,252
Table Basis Materials			7 240 409		(020 722
Communications - 0.3% Syndigo ILC 8.84% (1 Month USD LIBOR + 4.50%, Rate Floor; 5.25%) due 12/15/27 22,316,290 20,264,661			7,249,498	_	
Spadigo LLC Sea				_	56,/54,482
\$.84%(1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 \$.83%(1 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) due 10/02/28 Authentic Brands 7.92%(1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/21/28 7.92%(1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/21/28 7.92%(1 Month USD LIBOR + 3.50%, Rate Floor: 2.03%) due 01/31/29 8.32%(3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 8.32%(3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 5.25%) due 07/28/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 5.25%) due 07/28/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 5.25%) due 07/28/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 5.25%) due 07/28/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 03/09/27 8.33%(1 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 03/09/27 8.33%(1 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 03/09/27 8.33%(1 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 07/23/25 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 07/23/25 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 07/23/25 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 07/23/25 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 07/23/25 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.05%) due 07/23/25 8.32%(3 Month USD LIBOR + 2.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 2.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 2.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 2.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month USD LIBOR + 3.05%, Rate Floor: 3.25%) due 07/10/28 8.32%(3 Month					
Splomet Communications, Inc. Sa3%* (I Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28 9,875,000 7,636,634 Authentic Brands 7,92% (I Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/21/28 6,717,536 7,23% (I Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29 5,587,310 McGraw Hill LUC 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 4,666,888 4,666,084 Radiate Holder BLC 7,63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26 2,441,085 1,973,983 2,244 0,085 1,973,983 2,244 0,085 1,973,983 2,245 1,085 1,973,983 2,245 1,085 1,973,983 1,085 1,973,983 1,085 1,973,983 1,085 1,973,983 1,085 1,973,983 1,085 1,973,983 1,085 1,973,983 1,085			22 516 200		20.264.661
\$38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28 ### ### ### ### ### ### ### ### ### #			22,310,290		20,204,001
Authentic Brands 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/21/28 UPC Broadband Holding BV 7.24% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29 8.32% (3 Month USD LIBOR + 2.93%, Rate Floor: 5.25%) due 07/28/28 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 8.32% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.00%) due 09/25/26 2.34 (1 Month USD LIBOR + 3.05%, Rate Floor: 3.00%) due 09/25/26 2.38% (1 Month USD LIBOR + 3.05%, Rate Floor: 3.00%) due 07/23/25 15Fight Bidoc, Inc. 7.83% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 15Fight Bidoc, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 15Fight Bidoc, Inc. 7.77% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 15Fight Bidoc, Inc. 7.77% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 15Fight Bidoc, Inc. 7.77% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 15Fight Bidoc, Inc. 7.77% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.60%) due 07/23/25 15Fight Bidoc, Inc. 7.77% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.60%) due 07/23/25 15Fight Bidoc, Inc. 7.77% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.60%) due 07/23/25 15Fight Bidoc, Inc. 17.13% (1 Month USD LIBOR + 2.63%, Rate Floor: 3.25%) due 07/10/28 13.274,963 13.274,963 13.274,963 13.274,963 13.275,838 12.046,703 12.046,70			9 875 000		7 636 634
7.9% (1 Month Torn SOFR + 3.50%, Rate Floor: 4.00%) due 12/21/28 6,917,36 UPC Broadband Holding BV 5,730,575 5,587,310 7.24% (1 Month USD LIBOR + 2,93%, Rate Floor: 2.93%) due 01/31/29 4,968,888 4,666,088 8.32% (3 Month USD LIBOR + 4,75%, Rate Floor: 5.25%) due 07/28/28 4,968,888 4,666,088 8.32% (3 Month USD LIBOR + 3.25%, Rate Floor: 5.25%) due 07/28/28 2,441,085 1,973,983 2.39% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.00%) due 03/09/27 1,652,094 1,652,094 1,333,587 Figh Bidoc, Inc. 7,38% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 7,236 7,32,077 672,369 SFR Group S. 7,77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 612,369 566,395 Feergy • 0.1% 11 49,418,559 49,418,559 Energy • 0.1% 11 49,418,559 49,418,559 Energy • 0.1% 13,274,963 13,075,838 Venture Global Calcasieu Pass LLC 12,016,661 12,046,670 7.1% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{††} 12,016,610 12,046,030 Total Energy 25,122,541 25,225,42 25,225,4			7,075,000		7,030,034
UPC Broadband Holding BV 7.24% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29 McGraw Hill LLC 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 Radiate Holdoc LLC 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26 Zayo Group Holdings, Inc. 7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27 Right Bidco, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.00%) due 03/09/27 Right Bidco, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.00%) due 07/23/25 RE Group S.A. 7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 07/23/25 Reary - 0.11% TT Holdings LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 Venture Global Calcasieu Pass LLC 7.13% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††} Rough Lacasieu Pass LLC 7.13% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/19/26 ^{†††} Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 Bank Loans - 0.0% Alternate Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 Bank Loans - 0.0% Alternate Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 Bank Loans - 0.0% Alternate Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 Bank Loans - 0.0% Alternate Hamilton Projects Acquiror Floating Rate Interests			6,952,172		6,717,536
McGraw Hill LLC 4,968,888 4,666,084 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 4,666,084 Radiate Holdoc LLC 2,441,085 1,973,983 Zayo Group Holdings, Inc. 2,244,085 1,933,8587 Flight Bidoc, Inc. 7,83% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.00%) due 07/23/25 732,077 672,369 SFR Group S.A. 7,77% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.60%) due 02/02/26 612,869 566,395 Total Communications 49,418,559 49,418,559 Energy - 0.1% 13,274,963 13,075,838 Venture Global Calcasieu Pass LLC 13,274,963 13,075,838 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 3.25%) due 08/19/26 ^{†††} 12,016,661 12,046,703 Total Energy 12,016,661 12,046,703 15,295,293 15,252,745 Hamilton Projects Acquiror LLC 9,23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 15,795,299 15,252,742 Bank Loans - 0.0% 40 40 40 40 40 40 40 40 40 40 40 40 40 40	UPC Broadband Holding BV		·,,,,,,		0,7 - 7,0 - 0
8.32%(3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 4,666,084 Radiate Holdeo LLC 7.63%(1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26 2,441,085 1,973,983 Zayo Group Holdings, Inc. 7.38%(1 Month USD LIBOR + 3.50%, Rate Floor: 3.00%) due 03/09/27 1,652,094 1,533,587 Flight Bidco, Inc. 7.88%(1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 78 73,207 672,369 73,207 672,369 73,207 672,369 73,207 672,369 73,207 672,369 73,207 672,369 73,207 672,369 73,207 672,369 73,207 672,369 73,207 7	7.24% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29		5,730,575		5,587,310
Radiate Holdeo LLC 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26 2,441,085 1,973,983 2240 Group Holdings, Inc. 7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27 1,533,587 Flight Bidco, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 732,077 672,369 587 Group S.A. 7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 612,869 566,395 5041 5041 5041 5041 5041 5041 5041 504	McGraw Hill LLC				
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26 2,441,085 1,973,983 Zayo Group Holdings, Inc. 1,652,094 1,333,587 7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27 73,207 672,369 Flight Biddo, Inc. 732,077 672,369 7.78% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 732,077 672,369 SFR Group S.A. 1,138 49,418,559 Total Communications 49,418,559 49,418,559 Energy - 0.1% 17 13,274,963 13,274,963 13,075,838 Venture Global Calcasicu Pass LLC 12,016,661 12,046,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,466,703 10,467,			4,968,888		4,666,084
Zayo Group Holdings, Inc.					
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27 1,652,094 1,333,587 Flight Bideo, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 732,077 672,369 SFR Group S.A. 7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 6 612,869 566,395 Total Communications 49,418,559 Energy - 0.1% ITT Holdings LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 13,274,963 13,075,838 Venture Global Calcasieu Pass LLC 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††} 12,046,703 12,046,7			2,441,085		1,973,983
Flight Bidco, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 SFR Group S.A. 7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 612,869 566,395 Total Communications Energy - 0.1% ITT Holdings LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 Venture Global Caleasieu Pass LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 Venture Global Caleasieu Pass LLC 7.10% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††} 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††} Utilities - 0.1% Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 Bank Loans - 0.0% Athenahealth Group, Inc. due 02/15/29 Total Senior Floating Rate Interests					
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25 732,077 672,369 SFR Group S.A. 612,869 566,395 7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 49,418,559 Total Communications 49,418,559 Energy - 0.1% 171 TITT Holdings LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 13,274,963 13,075,838 Venture Global Calcasieu Pass LLC 12,016,661 12,046,703 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††} 12,016,661 12,046,703 Total Energy 15,705,529 25,122,541 Utilities - 0.1% 15,795,529 15,525,742 Hamilton Projects Acquiror LLC 2,23% (3 Month USD LIBOR + 4,50%, Rate Floor: 5,50%) due 06/17/27 15,795,529 15,525,742 Bank Loans - 0.0% 257,246 257,246 256,269 Total Senior Floating Rate Interests 257,246 256,269			1,652,094		1,333,587
SFR Group S.A. 612,869 566,395 7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 49,418,559 Energy - 0.1% 50 49,418,559 ITT Holdings LLC 13,274,963 13,075,838 Venture Global Calcasieu Pass LLC 12,016,661 12,046,703 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††} 12,016,601 12,046,703 Total Energy 25,122,541 Utilities - 0.1% 15,795,529 15,525,742 Bank Loans - 0.0% 315,795,529 15,525,742 Athenahealth Group, Inc. due 02/15/29 257,246 257,246 256,269 Total Senior Floating Rate Interests 257,246 256,269			522 OFF		(72.2(0
7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 612,869 566,395			/32,0//		0/2,309
Total Communications 49,418,559 Energy - 0.1% TIT Holdings LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 13,274,963 13,075,838 13,075,			612 860		566 305
Energy - 0.1%			012,007		
### Holdings LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor; 3.25%) due 07/10/28 ### Venture Global Calcasieu Pass LLC 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor; 2.63%) due 08/19/26 ^{†††} 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor; 2.63%) due 08/19/26 ^{†††} 12,046,703 ### Total Energy ### Utilities - 0.1% ### Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor; 5.50%) due 06/17/27 ### Bank Loans - 0.0% ### Athenahealth Group, Inc. due 02/15/29 ### Total Senior Floating Rate Interests					77,710,337
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28 13,075,838 Venture Global Calcasieu Pass LLC 12 12,046,013 12,046,703 12,046,					
Venture Global Calcasieu Pass LLC 12,016,661 12,046,703 7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††} 25,122,541 Utilities - 0.1% Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 15,795,529 15,525,742 Bank Loans - 0.0% Athenahealth Group, Inc. 257,246 256,269 Total Senior Floating Rate Interests 257,246 256,269			13.274.963		13.075.838
Total Energy 25,122,541 Utilities - 0.1% Utilities - 0.1%	Venture Global Calcasieu Pass LLC		20,27 1,7 00		20,070,000
Total Energy 25,122,541 Utilities - 0.1% Utilities - 0.1%	7.01% (1 Month USD LIBOR + 2.63%, Rate Floor; 2.63%) due 08/19/26 ^{†††}		12,016,661		12.046.703
Utilities - 0.1% Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 15,795,529 15,525,742 Bank Loans - 0.0% Athenahealth Group, Inc. 257,246 256,269 Total Senior Floating Rate Interests 257,246 256,269	Total Energy		,,		
Hamilton Projects Acquiror LLC 9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27 15,795,529 15,525,742 Bank Loans - 0.0% 4 Methenakealth Group, Inc. 257,246 256,269 due 02/15/29 257,246 256,269 Total Senior Floating Rate Interests 4 Methenakealth Group, Inc. 4 Methenakealth Group, Inc.	Utilities - 0.1%				
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Athenahealth Group, Inc. 257,246 256,269 Total Senior Floating Rate Interests 257,246 256,269			15,795,529		15,525,742
due 02/15/29 257,246 256,269 Total Senior Floating Rate Interests	Bank Loans - 0.0%				
Total Senior Floating Rate Interests	Athenahealth Group, Inc.				
	due 02/15/29		257,246		256,269
(Cost \$1,267,371,766) 1,150,291,828	Total Senior Floating Rate Interests				
	(Cost \$1,267,371,766)				1,150,291,828

	Face	-
EEDERAL ACENCY RONDOTT 120/	Amount~	Value
FEDERAL AGENCY BONDS ^{††} - 1.2% Tennessee Valley Authority		
4.25% due 09/15/65	138,205,000	
4.63% due 09/15/60 5.38% due 04/01/56	42,258,000 8,960,000	39,277,290 9,434,056
due 09/15/53 ^{9,14}	1,612,000	323,092
due 09/15/55 ⁹ ,14	1,612,000	290,971
due 09/15/56 ^{9,14}	1,612,000	275,225
due 03/15/57 ^{9,14}	1,612,000	268,100
due 09/15/57 ^{9,14}	1,612,000	261,160
due 09/15/58 ^{9,14} due 03/15/59 ^{9,14}	1,612,000	247,814
due 03/13/39 ^{9,14}	1,612,000 1,612,000	241,400 235,151
due 09/15/60 ⁹ ,14	1,612,000	223,135
due 09/15/54 ⁹ ,14	1,020,000	194,009
due 03/15/61 ⁹ ,14	1,020,000	138,048
due 09/15/61 ⁹ ,14	1,020,000	134,481
due 09/15/62 ^{9,14}	1,020,000	127,129
due 03/15/63 ^{9,14}	1,020,000	123,838
due 09/15/63 ^{9,14}	1,020,000	120,632
due 09/15/64 ^{9,14}	1,020,000	114,467
due 03/15/65 ^{9,14}	1,020,000	113,821
due 09/15/65 ^{9,14} Tennessee Valley Authority Principal Strips	1,020,000	110,441
due 01/15/48 ^{12,14}	38,400,000	10,304,294
due 12/15/42 ¹² ,14	23,785,000	8,434,660
due 01/15/38 ¹² ,14	15,800,000	7,362,373
due 09/15/65 ^{12,14}	3,500,000	378,963
due 09/15/39 ^{12,14}	570,000	240,887
due 04/01/56 ^{12,14}	540,000	94,733
Federal Farm Credit Bank 3.00% due 03/08/32	4,100,000	3,546,197
2.04% due 12/22/45	2,870,000	1,614,504
3.11% due 08/05/48	1,500,000	1,097,618
2.43% due 01/29/37	720,000	546,331
2.90% due 12/09/41	720,000 720,000	506,223 476,572
2.84% due 06/01/46 2.60% due 09/06/39	250,000	176,650
2.59% due 12/30/41	180,000	121,499
2.74% due 11/01/39	144,000	103,930
2.59% due 08/24/46	140,000	88,567
3.67% due 02/26/44 Freddie Mac	70,000	57,702
2.05% due 08/19/50	2,010,000	1,077,444
2.02% due 10/05/45	720,000	406,290
2.25% due 09/15/50	360,000	202,131
Federal Home Loan Bank 2.45% due 08/16/41	540,000	356,065
3.63% due 06/22/43	350,000	287,654
Total Federal Agency Bonds		
(Cost \$325,464,450)		208,755,896
MUNICIPAL BONDS ^{††} - 0.8% New York - 0.3%		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50 Port Authority of New York & New Jersey Revenue Bonds	40,000,000	27,601,140
3.14% due 02/15/51	23,045,000	16,304,591
Total New York	-,,	43,905,731
California - 0.2%		
California Statewide Communities Development Authority Revenue Bonds 7.14% due 08/15/47	10,500,000	11,114,027
7.14% due 08/13/4/ California Public Finance Authority Revenue Bonds	10,300,000	11,114,027
3.07% due 10/15/40	8,000,000	5,754,430
2.55% due 01/01/40	3,600,000	2,607,507
Oakland Unified School District/Alameda County General Obligation Unlimited	7.405.000	5,770,625
2.87% due 08/01/35 3.12% due 08/01/40	7,405,000 600,000	442,793
San Mateo Foster City School District General Obligation Unlimited	000,000	112,773
3.06% due 08/01/44	6,125,000	4,311,073
California State University Revenue Bonds	5 000 000	2.450.262
2.98% due 11/01/51 Oakland Redevelopment Agency Successor Agency Tax Allocation	5,000,000	3,459,363
4.00% due 09/01/39 Hillsborough City School District General Obligation Unlimited	1,100,000	948,173
due 09/01/37 ¹⁴	1,000,000	456,787
due 09/01/37 due 09/01/39 ¹⁴	1,000,000	401,687
Total California	1,000,000	35,266,465
Texas - 0.2%		,,
Dallas Fort Worth International Airport Revenue Bonds		
3.09% due 11/01/40 City of San Antonio Texas Electric & Gas Systems Revenue Bonds	13,800,000	10,727,557
City of San Antonio Texas Electric & Gas Systems Revenue Bonds 2.91% due 02/01/48	10,500,000	7,390,255
Wylie Independent School District General Obligation Unlimited	10,500,000	1,570,233
due 08/15/46 ¹⁴	8,885,000	2,966,560
Central Texas Regional Mobility Authority Revenue Bonds	2 222	
3.17% due 01/01/41 Central Texas Turnpike System Revenue Bonds	3,000,000	2,232,456
3.03% due 08/15/41	3,150,000	2,231,412
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March Marc			
NESTED N		Face Amount∼	Value
trane Conduct Classic Fiscate Cop Revene Book	MUNICIPAL BONDS ^{††} - 0.8% (continued)		
3489 to 1000 1000	` '		
1	3.42% due 09/01/50	2,500,000	\$ 1,693,765
### 1500 1500 1500 1500 1500 1500 1500 1		2 850 000	917 477
1.34% als 111457			603,901
State Part	Harris County Cultural Education Facilities Finance Corp. Revenue Bonds	1 500 000	1 211 600
State Stat	Dallas/Fort Worth International Airport Revenue Bonds	1,300,000	1,211,009
3.15 Mode 10011-90 1,0000,000 <th< td=""><td></td><td>1,300,000</td><td>909,918</td></th<>		1,300,000	909,918
Marie Mari		1,000,000	695,756
time of Illine's General Obligation Datamise' \$1500 \$1,000 \$1	Total Texas		31,580,666
5.5% sinc 120.018 5,50,000 1,50,000 <td></td> <td></td> <td></td>			
Section Content Cont	5.65% due 12/01/38		5,092,803
6.319 dec 601-44 (1,820,000	1,897,925
Namishgron 1-86 Wedsing Center Delatement Budding Ceop Revenue Boods 1,800,000 2,800,000 3,		4,500,000	4,512,484
Medical Center Infeatenation Binding Cop. Revenue Binds 1,00,000 8,00,000 Libration - 1,100 1,00,000 3,00,000 <t< td=""><td>Total Illinois</td><td></td><td>11,503,212</td></t<>	Total Illinois		11,503,212
2029 (as 60141 (as 10000 (as 2020) Water Marken (breing) More Windshild (500,000 (as 3.60.60) Water Michaer (breing) More Windshild (500,000 (as 3.60.60) Water Michaer (breing) More Windshild (500,000 (as 3.60.60) William (breing) More Windshild (500,000 (as 3.60.60) Water (breing) More Windshild (500,000 (as 3.60.60) Water (breing) More Windshild (500,000 (as 3.60.60) Water (breing) Water (breing) More Windshild (500,000 (as 3.60.60) Water (breing) Water (breing) Revenue Bonds (500,000 (as 3.60.60) William (breing) More Windshild (500,000 (as 3.60.60) William (breing) More Windshild (500,000 (as 3.60.60) William (breing) More Windshild (500,000 (as 3.60.60) William (breing) Water (breing) More Windshild (500,000 (as 3.60.60) William (breing) Water (breing			
whem Priverents Prevents Broots Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Carefairs - 60% (associated South Carefairs - 60%) Associated South Ca		11,800,000	8,298,391
2.80% des 6001-50 6,50,000 38,56,24 WINTE Careline 18095 3,78,86 3,88,86 Univer Revenue Itsends 4,25,000 3,88,86 Long of Frinklin Oike Revenue Bonds 4,250,00 2,10,22 Scarly of Frinklin Oike Revenue Bonds 1,500,00 2,10,22 Value of System 1,500,00 1,500,00 1,500,00 1,500,00 Value of System 1,500,00 <	Alabama - 0.0%		
Section Sect		6,500,000	3,862,618
3029.de 010178	North Carolina - 0.0%		
Page		4 125 000	3 458 660
2,898 out 10,1050 4,000,00 2,10,22 Vental Washingten Envirently Revenue Bonds 1,750,00 1,948,45 Curtal Washingten Envirently Revenue Bonds 1,750,00 1,948,45 Life Control (1997) 2,500,00 1,770,78 Body-face (80,107) 2,500,00 1,770,78 Body-face (80,107) 2,500,00 1,770,78 Body-face (80,107) 2,500,00 1,770,78 Body-face (80,107) 4,500,00 1,600,00 1,612,20 Stable on 1,001,4114 4,500,00 3,500,00	3.02 % due 01/01/38 Ohio - 0.0%	4,123,000	3,438,000
Namingen - 0.09% 1.00	County of Franklin Ohio Revenue Bonds	4 000 000	2.410.222
Internal Washington University Revenue Bonds		4,000,000	2,410,223
Arizona - 0.9% Case (100) Case (200) Cas	Central Washington University Revenue Bonds		
Solition Hurizania Diaversity Revenue Bonds 2,360,000 1,70,7		1,750,000	1,948,451
Part	Northern Arizona University Revenue Bonds		
South Sout	3.09% due 08/01/39	2,350,000	1,770,782
Making M			
Mahom - 0.0% 1.00		4,100,000	1,642,296
1,000.00 63,50 1,000.00 63,50 1,000.00 63,50 1,000.00 38,8,8 1,000.00 38,9,8 1	Oklahoma - 0.0%		
Skilon Development Finance Authority Revenue Bonds		1 000 000	693 598
1,083,49 Pennsylvania Economic Development Financing Authority Revenue Bonds 1,083,49 Pennsylvania Economic Development Financing Authority Revenue Bonds 1,083,49 Pennsylvania Economic Development Financing Authority Revenue Bonds 1,083,49 Authority Pennsylvania Economic Development Financing Authority Revenue Bonds 1,083,49 Boiles State University Revenue Bonds 250,000 181,19 Fotal Municipal Bonds 250,000 181,19 Fotal Government Bonds 250,000 1,112,04 Pennsua Government International Bond 22,700,000 2,081,82 Pennsua Government International Bond 22,700,000 3,941,82 Pennsua Government International Bond 2,000,000 3,941,82 Pennsua Government International Bond 2,000,000 1,112,04 Pennsua Government International Bond 2,000,000 3,958,000 2,000,000 2,000,000 2,000,000 2,000,000 2,000,000 2,000,000 2,000,000 2,000,000 2,000,000 2,000,000 2,000,000	Oklahoma Development Finance Authority Revenue Bonds		0,3,5,0
Pennyshania - 0.0%		450,000	389,899
Pamsy brains Economic Development Financing Authority Revenue Bonds			1,083,497
Asho - 0.0% 18.19 19.20 18.19 19.20 18.19 19.20 18.19 19.20	Pennsylvania Economic Development Financing Authority Revenue Bonds		
30is Salte University Revenue Bonds 25,000 181,19 10is Municipal Bonds 25,000 181,19 COREION GOVERNMENT DEBT**-0.19% 31,73,78,59 Pamana Government International Bond 22,700,000 17,112,04 4.50% due 04/16/50 22,700,000 17,112,04 Jermud Government International Bond 8,400,00 5,941,82 Lord Forcing Government Debt 22,303,87 5,941,82 Cost 353,804,477) 35,350,38 5,356,03 SENIOR FIXED RATE INTERESTS*** - 0.0% 5,356,03 5,356,03 Cost 363,925,78 5,356,03 5,356,03 Cost 363,925,78 5,356,03 5,356,03 COMMECIAL PAPER** - 0.2% 200,000 19,995,00 Cost 36,092,578 200,000 19,995,00 Clusted Coll O10/3234-16 200,000 8,997,77 A.5% due 010/3234-16 9,000,00 8,997,77 A.5% due 010/3		995,000	395,676
3.0% due 04/01/40 25,000 181,19 1670al Municipal Bonds (Cost \$196,309,317) 147,307,85			
Cost \$196,309,317		250,000	181,191
COREIGN GOVERNMENT DEBT ^{††} - 0.1%	Total Municipal Bonds		147 207 950
Panama Government International Bond 22,700,000 17,112,04 4.5% due 04/16/50 22,700,000 17,112,04 3.3% due 08/20/50 ⁴ 8,400,000 5,941,82 Cotal Foreign Government Debt (Cost \$33,804,477) 23,053,87 SENIOR FIXED RATE INTERESTS†† - 0.0% ENIOR FIXED RATE INTERESTS†† - 0.0% ***********************************	(Cost \$170,307,317)		147,307,839
4.50% due 04/16/50 3ermude Government International Bond 3.38% due 08/20/50⁴ 8.400,000 5.941,82 Total Foreign Government Debt (Cost \$33,804,477) SENIOR FIXED RATE INTERESTS††† - 0.0% Industrial - 0.0% CTL Logistics 2.65% due 10/10/42 6.6992,578 6.004 Extended Interests (Cost \$6,992,578) SENIOR RECIAL PAPER†† - 0.2% Section Dickinson & Co Ltd 4.50% due 10/10/3/23 ^{4.16} Section Dickinson & Co Ltd 4.50% due 01/10/3/23 ^{4.16} Section Dickinson & Co Ltd 4.50% due 01/10/3/23 ^{4.16} Section Dickinson & Co Ltd 4.50% due 01/10/3/23 ^{4.16} Section Dickinson & Co Ltd 4.50% due 01/10/3/23 ^{4.16} Section Dickinson & Co Ltd 4.50% due 01/10/3/23 ^{4.16} Section Dickinson & Co Ltd 4.50% due 01/10/3/23 ^{4.16} Section Dickinson & Co Ltd 4.50% due 01/10/3/23 ^{4.16} Section Dickinson & Section Se	FOREIGN GOVERNMENT DEBT ^{††} - 0.1%		
Sermida Government International Bond S,941,92 Softal Foreign Government Debt Cost \$33,804,477 Serior FIXED RATE INTERESTS††† - 0.0% S,941,92 Serior FIXED RATE INTERESTS††† - 0.0% S,941,92 Serior Fixed Rate Interests S,992,578 S,356,03 S,992,578	Panama Government International Bond	22 700 000	17 112 047
3.38% due 08/20/50 ⁴ 8.400,000 5.941,82 Total Foreign Government Debt (Cost \$33,804,477) 23,053,87 SENIOR FIXED RATE INTERESTS*†† - 0.0% Industrial - 0.0% TUL Logistics 5.256,03 2.65% due 10/10/42 6.992,578 5.356,03 Total Senior Fixed Rate Interests (Cost \$6.992,578 0.5356,03 Total Senior Fixed Rate Interests (Cost \$6.992,578 0.5356,03 Total Senior Fixed Rate Interests (Cost \$6.992,578 0.500,000 Section Dickinson & Co Ltd (Cost \$6.992,578 0.500,000 4.50% due 01/03/23 ^{4,16} 20,000,000 8.997,77 3.56% due 01/03/23 ^{4,16} 6.000,000 5.998,51 Total Commercial Paper (Cost \$6.992,578 0.000,000 Total Commercial Paper (Cost \$6.992,578 0.000,000 S.997,77 S.690,000,000 5.998,51 Total Commercial Paper (Cost \$6.992,578 0.000,000 S.998,51 Total Commercial Paper (Cost		22,700,000	17,112,047
Cost \$33,804,477 23,053,87 SENIOR FIXED RATE INTERESTS ^{†††} - 0.0%		8,400,000	5,941,826
SENIOR FIXED RATE INTERESTS ^{††} - 0.0%	Total Foreign Government Debt		22.052.072
Industrial - 0.0% CTL Logistics 6,992,578 5,356,03 C2,65% due 10/10/42 6,992,578 5,356,03 Cost \$6,992,578 5,356,03 CCOMMERCIAL PAPER†† - 0.2%	(Cost \$53,804,477)		23,053,873
CTL Logistics 2.6 % due 10/10/42 6,992,578 5,356,03 Code Mee Interests (Cost \$6,992,578) 5,356,03 COMMERCIAL PAPER†† - 0.2% Secton Dickinson & Co Ltd 20,000,000 19,995,00 4.5% due 01/03/234.16 20,000,000 19,995,00 Cintas Corporation No. 2 4.45% due 01/03/234.16 9,000,000 8,997,77 3.56% due 01/03/234.16 6,000,000 5,998,51 Total Commercial Paper	SENIOR FIXED RATE INTERESTS ^{†††} - 0.0%		
2.65% due 10/10/42 Fotal Senior Fixed Rate Interests (Cost \$6,992,578) COMMERCIAL PAPER†† - 0.2% Beston Dickinson & Co Ltd 4.50% due 01/03/23 ^{4,16} Cintas Corporation No. 2 4.45% due 01/03/23 ^{4,16} 4.50% due 01/03/23 ^{4,16} 6.00,000 8.997,77 3.56% due 01/03/23 ^{4,16} 6.000,000 8.997,77 6.000,000	Industrial - 0.0%		
Cotal Senior Fixed Rate Interests (Cost \$6,992,578)	2.65% due 10/10/42	6.992.578	5,356,035
COMMERCIAL PAPER†† - 0.2% Beeton Dickinson & Co Ltd 4.50% due 01/03/23 ^{4.16} Cintas Corporation No. 2 4.45% due 01/03/23 ^{4.16} 9,000,000 8,997,77 3.56% due 01/03/23 ^{4.16} 6,000,000 5,998,51	Total Senior Fixed Rate Interests	0,572,510	
Secton Dickinson & Co Ltd	(Cost \$6,992,578)		5,356,035
Secton Dickinson & Co Ltd	COMMERCIAL PAPER†† - 0.2%		
Cintas Corporation No. 2 4.45% due 01/03/23 ^{4,16} 9,000,000 8,997,777 3.56% due 01/03/23 ^{4,16} 6,000,000 5,998,51 Fotal Commercial Paper	Becton Dickinson & Co Ltd		
4.45% due 01/03/23 ^{4,16} 9,000,000 8,997,77. 3.56% due 01/03/23 ^{4,16} 6,000,000 5,998,51 Fotal Commercial Paper		20,000,000	19,995,000
3.56% due 01/03/23 ^{4,16} Total Commercial Paper 6,000,000 5,998,51		9.000.000	8 997 775
Total Commercial Paper			5,998,517
(Cost \$34,991,292) 34,991,292	Total Commercial Paper		
	(Cost \$54,991,292)		34,991,292

		Contracts/ Notional	
OTTO OPTIONS BY DOWN ORD ** A 444		Value	 Value
OTC OPTIONS PURCHASED ^{††} - 0.1%			
Call Options on:			
Interest Rate Options			
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	510,300,000	\$ 2,162,677
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	506,250,000	2,145,513
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	510,300,000	1,901,602
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	508,900,000	1,896,385
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	253,750,000	1,075,405
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	251,100,000	1,064,174
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	207,200,000	878,124
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP			
Expiring June 2024 with strike price of \$0.10	USD	207,200,000	 772,119
Total Interest Rate Options			 11,895,999
Total OTC Options Purchased			
(Cost \$12,606,709)			11,895,999
Total Investments - 105.3%			
(Cost \$21,561,925,740)			\$ 18,455,390,245
Other Assets & Liabilities, net - (5.3)%			(920,706,455)
Total Net Assets - 100.0%			\$ 17,534,683,790
The state of the s			.,,,
Futures Contracts			Value and Unrealized

Futures	Contracts

Number of Contracts	Expiration Date	Notional Amount	Depreciation ^ _
4,570	Mar 2024 \$	1,090,459,125 \$	(2,910,982)
		, , , , , , , , , , , , , ,	,

Centrally Cleared Interest Rate Swap Agreements ††

Centrally Cleared Interest Ra	ite Swap Agreements	511							II C	
Countouroute	Fh	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional	Value	Upfront Premiums Paid	Unrealized Depreciation**
Counterparty	Exchange	Floating Rate Type		rixed Kate	rayment Frequency	Maturity Date	Amount	vaiue	Paid	Depreciation
			U.S. Secured							
			Overnight Financing							
BofA Securities, Inc.	CME	Pay	Rate	3.45%	Annually	09/26/32	\$ 237,700,000	\$ (2,119,744) \$	2,141 \$	(2,121,885)
			U.S. Secured							
			Overnight Financing							
BofA Securities, Inc.	CME	Pay	Rate	2.81%	Annually	07/05/32	700,000,000	(42,149,751)	5,603	(42,155,354)
			U.S. Secured							
			Overnight Financing							
BofA Securities, Inc.	CME	Pay	Rate	2.78%	Annually	07/18/27	2,220,000,000	(93,110,907)	9,334	(93,120,241)
								\$(137,380,402) \$	17 078 \$	(137 397 480)

Forward Foreign Currency Exchange Contracts ††

Forward Foreign Currency Exchange Contracts					ι	Inrealized Appreciation
Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	(Depreciation)
Barclays Bank plc	GBP	Sell	75,155,000	93,136,585 USD	01/17/23 \$	2,247,358
Barclays Bank plc	EUR	Buy	16,650,000	17,718,180 USD	01/17/23	131,218
Citibank, N.A.	CAD	Buy	3,545,000	2,597,420 USD	01/17/23	21,822
JPMorgan Chase Bank, N.A.	EUR	Buy	2,355,000	2,503,710 USD	01/17/23	20,935
Barclays Bank plc	GBP	Buy	250,000	301,715 USD	01/17/23	625
Bank of America, N.A.	CAD	Sell	14,820,000	10,934,187 USD	01/17/23	(15,648)
Barclays Bank plc	EUR	Sell	4,000,000	4,278,228 USD	03/31/23	(31,766)
Barclays Bank plc	EUR	Sell	266,085,000	283,464,778 USD	01/17/23	(1,787,926)
					\$	586,618

- The face amount is denominated in U.S. dollars unless otherwise indica

- Non-income producing security.
 Includes cumulative appreciation (depreciation).
 Value determined based on Level 1 inputs, unless otherwise noted.
 Value determined based on Level 2 inputs, unless otherwise noted.
- Value determined based on Level 2 inputs, unless otherwise noted.
 Value determined based on Level 3 inputs.
 Variable rate security. Rate indicated is the rate effective at December 31, 2022. 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.
 Special Purpose Acquisition Company (SPAC).
 Affiliated issuer.
 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
 Security is a 1444 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 \$8,069,832,048 (cost \$9,229,208,939), or 46.0% of total net assets.
 Rate indicated is the 7-day yield as of December 31, 2022.
 Perpetual maturity.
 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 \$466,866,506 (cost \$49,009,500), or 2.7% of total net assets.
 Security is a 144A or Section 4(a)(2) illiquid and restricted securities is \$466,866,506 (cost \$49,009,500), or 2.7% of total net assets.
 Security is in default of interest andror principal obligations.

- Security is in default of interest and/or principal obligations. Security is an interest-only strip.

- Security is an interest-only strip.

 Security is an interest-only strip.

 Security is an ostated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

 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 December 31, 2022.
- 10 11 12 13
- Security is a step up/down bond. The coupon increases or decreases at regular interval Security is a principal-only strip.

 All or a portion of this security is pledged as futures collateral at December 31, 2022. Zero coupon rate security.

 Payment-in-kind security.

 Rate indicated is the effective yield at the time of purchase.

 Security is unsettled and does not have stated effective rate.
- 14 15

- BofA Bank of America CAD Canadian Dollar CME Chicago Mercantile Exchange CMS Constant Maturity Swap CMT Constant Maturity Treasury

- CMT Constant Maturity Treasury
 EUR Euro
 EURIBOR European Interbank Offered Rate
 GBP British Pound
 LIBOR London Interbank Offered Rate
 plc Public Limited Company
 REMIC Real Estate Mortgage Investment Conduit
 REIT Real Estate Investment Trust
 SARL Société à Responsabilité Limitée
 SOFR Secured Overnight Financing Rate
 SONIA Sterling Overnight Index Average
 WAC Weighted Average Coupon