	Shares	Value		Face Amount~	V alue
COMMON STOCKS††† - 0	1.0%		SENIOR FLOATING RATE	INTERESTS††,¢	- 85.2%
			INDUSTRIAL - 20.6%	INTERESTS	03.270
ENERGY - 0.0%			Hunter Douglas, Inc.		
Permian Production			4.00% (3 Month		
Partners LLC	401,481	\$ 290,672	USD Term SOFR		
NDUSTRIAL - 0.0%			+ 3.50%, Rate		
BP Holdco LLC*,1	244,278	172,216	Floor: 4.00%)		
Vector Phoenix	,	,	due 02/26/29	11,800,000	\$ 11,549,250
Holdings, LP*	244,278	67,177	Berry Global, Inc.		
API Heat Transfer	,	,	2.07% (1 Month USD		
Parent LLC*	4,994,727	499	LIBOR + 1.75%,		
Total Industrial	,	239,892	Rate Floor: 1.75%)		
iotai illuustilai		239,692	due 07/01/26	10,911,938	10,743,130
CONSUMER, NON-CYCL	ICAL - 0.0%		American Bath		
Targus Group			Group LLC		
International			4.25% (1 Month USD		
Equity, Inc.* ^{,1}	12,773	33,450	LIBOR $+ 3.75\%$,		
			Rate Floor: 4.25%)		
Total Common Stocks		564.074	due 11/23/27	10,939,481	10,613,047
(Cost \$1,536,338)		564,014	LTI Holdings, Inc.		
PREFERRED STOCKS ^{†††} -	0.0%		3.96% (1 Month USD		
NDUSTRIAL - 0.0%			LIBOR + 3.50%,		
API Heat Transfer			Rate Floor: 3.50%)		
Intermediate*	618	_	due 09/08/25	10,465,373	10,214,623
			Genesee &		
Total Preferred Stocks			Wyoming, Inc.		
(Cost \$493,920)			3.01% (3 Month		
EXCHANGE-TRADED FUI	NDS [†] - 2 8%		USD LIBOR +		
SPDR Blackstone	105 - 2.070		2.00%, Rate		
Senior Loan ETF	823,440	37,021,862	Floor: 2.00%)		
	•	37,021,002	due 12/30/26	10,279,556	10,154,248
Total Exchange-Traded Fu	inas	27 021 062	Park River		
(Cost \$37,735,862)		37,021,862	Holdings, Inc.		
MONEY MARKET FUND [†]	- 14.7%		4.00% (3 Month		
Federated			USD LIBOR +		
Hermes U.S.			3.25%, Rate		
Treasury Cash			Floor: 4.00%)		
Reserves Fund			due 12/28/27	9,910,824	9,679,010
— Institutional			Arcline FM		
Shares, 0.10% ²	197,445,092	197,445,092	Holdings LLC		
Total Money Market Fund			5.50% (6 Month USD		
(Cost \$197,445,092)		197,445,092	LIBOR + 4.75%,		
(+ ,			Rate Floor: 5.50%)	0.566.005	0 407 400
			due 06/23/28	9,566,925	9,427,439

	Face Amount~	Value		Face Amount~	V
	AMOUNT	VALUE		AMOUNT	VALUI
Mirion Technologies,			Core & Main, LP		
Inc.			2.95% (3 Month USD		
3.75% (3 Month USD			LIBOR + 2.50%,		
LIBOR + 3.25%,			Rate Floor: 2.50%)		
Rate Floor: 3.75%)			due 07/27/28	7,661,500	7,584,88
due 10/20/28	9,481,000	\$ 9,370,926	BWAY Holding Co.		
APi Group DE, Inc.			3.48% (1 Month USD		
3.21% (3 Month USD			LIBOR + 3.25%,		
LIBOR + 2.75%,			Rate Floor: 3.25%)		
Rate Floor: 2.75%)			due 04/03/24	7,674,424	7,556,08
due 10/15/28	9,370,223	9,262,466	Atlantic Aviation		
TransDigm, Inc.			3.50% (1 Month		
2.71% (1 Month USD			USD LIBOR +		
LIBOR + 2.25%,			3.00%, Rate		
Rate Floor: 2.25%)			Floor: 3.50%)		
due 12/09/25	4,948,848	4,862,244	due 09/22/28	7,431,375	7,325,70
2.71% (1 Month USD			Alliance Laundry		
LIBOR + 2.25%,			Systems LLC		
Rate Floor: 2.25%)			4.25% (3 Month USD		
due 05/30/25	4,350,311	4,267,394	LIBOR $+ 3.50\%$,		
STS Operating, Inc.			Rate Floor: 4.25%)		
(SunSource)			due 10/08/27	7,197,750	7,121,310
5.25% (1 Month USD			Engineered Machinery		
LIBOR + 4.25%,			Holdings, Inc.		
Rate Floor: 5.25%)			4.76% (3 Month USD		
due 12/11/24	8,827,070	8,688,043	LIBOR + 3.75%,		
Brown Group			Rate Floor: 4.50%)		
Holding LLC			due 05/19/28	7,000,000	6,893,040
3.51% (3 Month USD			Titan Acquisition		
LIBOR + 2.50%,			Ltd. (Husky)		
Rate Floor: 3.00%)			3.35% (3 Month USD		
due 06/07/28	8,790,237	8,658,383	LIBOR $+ 3.00\%$,		
Quikrete Holdings, Inc.			Rate Floor: 3.00%)		
3.00% (1 Month			due 03/28/25	6,834,742	6,676,10
USD LIBOR +			Cushman & Wakefield		
3.00%, Rate			US Borrower LLC		
Floor: 3.00%)			3.21% (1 Month USD		
due 06/11/28	8,000,000	7,844,480	LIBOR + 2.75%,		
Beacon Roofing			Rate Floor: 2.75%)		
Supply, Inc.			due 08/21/25	6,213,956	6,120,74
2.71% (1 Month USD			TricorBraun		
LIBOR + 2.25%,			Holdings, Inc.		
Rate Floor: 2.25%)			3.75% (6 Month USD		
due 05/19/28	7,940,000	7,812,404	LIBOR + 3.25%,		
, ,			Rate Floor: 3.75%)		
			due 03/03/28	6,268,470	6,102,16

	Face Amount [~]	Value		Face Amount [~]	V ALUE
Icebox Holdco III, Inc.			Reynolds Group		
4.76% (3 Month USD			Holdings, Inc.		
LIBOR + 3.75%,			3.71% (1 Month USD		
Rate Floor: 4.25%)			LIBOR + 3.25%,		
due 12/22/28	6,007,143	\$ 5,917,036	Rate Floor: 3.25%)	4004033 4	4767.004
Charter Next			due 02/05/26	4,894,813	4,761,234
Generation, Inc.			Filtration Group Corp.		
4.50% (1 Month			4.00% (1 Month		
USD LIBOR +			USD LIBOR +		
3.75%, Rate			3.50%, Rate		
Floor: 4.50%)	F (07 704	F ((2 112	Floor: 4.00%)	2 002 750	2.056.503
due 12/01/27	5,697,724	5,662,113	due 10/21/28	2,892,750	2,856,591
Clean Harbors, Inc.			3.46% (1 Month USD		
2.46% (1 Month			LIBOR + 3.00%,		
USD LIBOR +			Rate Floor: 3.00%)	1 250 000	1 220 765
2.00%, Rate			due 03/31/25	1,350,000	1,328,765
Floor: 2.00%)	5 700 000	E 62E 07E	Pro Mach Group, Inc.		
due 10/08/28 USIC Holding, Inc.	5,700,000	5,635,875	5.00% (3 Month USD LIBOR +		
4.25% (1 Month USD			4.00%, Rate		
LIBOR + 3.50%,			4.00%, Rate Floor: 5.00%)		
Rate Floor: 4.25%)			due 08/31/28	4,117,318	4,094,508
due 05/12/28	5,330,731	5,270,760	DG Investment	4,117,516	4,054,500
Standard Industries, Inc.		3,270,700	Intermediate		
3.79% (1 Month			Holdings 2, Inc.		
USD LIBOR +			4.25% (1 Month USD		
2.50%, Rate			LIBOR + 3.50%,		
Floor: 3.00%)			Rate Floor: 4.25%)		
due 09/22/28	5,102,000	5,086,694	due 03/31/28	3,870,878	3,827,331
Gardner Denver, Inc.	3,.02,000	3,000,03.	Hillman Group, Inc.	3,0,0,0,0	3,027,331
2.21% (1 Month USD			3.25% (1 Month USD		
LIBOR + 1.75%,			LIBOR + 2.75%,		
Rate Floor: 1.75%)			Rate Floor: 3.25%)		
due 03/01/27	4,937,028	4,847,569	due 07/14/28	3,690,750	3,617,710
Duran Group			Berlin Packaging LLC	, ,	, ,
Holding GMBH			4.28% ((1 Month		
3.75% (6 Month			USD LIBOR +		
EURÎBOR +			3.75%) and (3		
3.75%, Rate			Month USD`		
Floor: 3.75%)			LIBOR $+ 3.75\%$),		
due 03/29/24 ^{†††}	EUR 3,791,039	4,006,243	Rate Floor: 4.25%)		
3.75% (6 Month			due 03/13/28	3,441,375	3,405,241
EURIBOR +					
3.75%, Rate					
Floor: 3.75%)					
due 12/20/24 ^{†††}					

	Face Amount [~]	VALUE		Face Amount~	Value
Mileage Plus			TK Elevator Midco		
Holdings LLC			GmbH		
6.25% (3 Month USD			4.02% (6 Month USD		
LIBOR + 5.25%,			LIBOR $+ 3.50\%$,		
Rate Floor: 6.25%)			Rate Floor: 4.00%)		
due 06/21/27	2,800,000	\$ 2,901,500	due 07/30/27	1,876,368	\$ 1,856,441
Savage Enterprises LLC			Ring Container		
3.75% (1 Month USD			Technologies		
LIBOR + 3.25%,			Group LLC		
Rate Floor: 3.75%)			4.27% (1 Month USD		
due 09/15/28	2,927,875	2,899,650	LIBOR + 3.75%,		
PECF USS Intermediate			Rate Floor: 4.25%)	7 745 605	
Holding III Corp.			due 08/14/28	1,745,625	1,716,176
4.76% (3 Month USD			YAK MAT (YAK		
LIBOR + 4.25%,			ACCESS LLC)		
Rate Floor: 4.75%)			10.95% (3 Month		
due 12/15/28	2,840,880	2,810,454	USD LIBOR +		
Ravago Holdings			10.00%, Rate		
America, Inc.			Floor: 10.00%)	0.550.000	7 (00 00 (
3.50% (3 Month			due 07/10/26	2,550,000	1,629,884
USD LIBOR +			API Heat Transfer		
2.50%, Rate			12.00% (3 Month		
Floor: 2.50%)	0.007.500	0 7 12 000	USD LIBOR, Rate		
due 03/06/28	2,821,500	2,743,909	Floor: 0.00%)		
United Airlines, Inc.			(in-kind rate was		
4.50% (1 Month			12.00%) due	2 425 700	7 020 727
USD LIBOR +			01/01/24 ^{†††,3}	3,435,789	1,030,737
3.75%, Rate			12.00% (3 Month		
Floor: 4.50%)	2 242 004	2 212 720	USD LIBOR, Rate		
due 04/21/28	2,343,984	2,312,738	Floor: 0.00%)		
Air Canada			(in-kind rate was		
4.25% (1 Month USD			12.00%) due	(21 271	472 520
LIBOR + 3.50%,			10/02/23 ^{†††,3}	631,371	473,528
Rate Floor: 4.25%)	2 200 000	2 177 076	TAMKO Building		
due 08/11/28	2,200,000	2,177,076	Products, Inc.		
Osmose Utility			3.52% (1 Month USD		
Services, Inc.			LIBOR + 3.00%,		
3.75% (1 Month USD			Rate Floor: 3.00%)	1 104 010	1 150 152
LIBOR + 3.25%,			due 05/29/26	1,184,810	1,158,152
Rate Floor: 3.75%)	2 020 750	2 011 702	Griffon Corporation		
due 06/23/28	2,039,750	2,011,703	3.27% (3 Month		
			USD Term SOFR		
			+ 2.75%, Rate		
			Floor: 3.25%)	CEU 000	(42 400
			due 01/24/29	650,000	642,486
			Total Industrial		275,987,775

	Face Amount [~]	V ALUE		Face Amount [~]	V ALUE
CONSUMER, NON-CYCLI	ICAI - 17.0%		National Mentor		
Del Monte Foods, Inc.	ICAL - 17.070		Holdings, Inc.		
due 02/16/29	12,600,000	\$ 12,395,250	4.64% ((1 Month		
Osmosis Holdings	12,000,000	\$ 12,393,230	USD LIBOR +		
Australia II Pty Ltd.			3.75%) and (3		
4.25% (1 Week USD			Month USD		
LIBOR + 3.75%,			LIBOR + 3.75%),		
Rate Floor: 4.25%)			Rate Floor: 4.50%)		
due 07/31/28	6,000,000	5,938,140	due 03/02/28	8,888,870	\$ 8,583,893
4.50% (1 Month	0,000,000	3,330,140	4.76% (3 Month USD	0,000,070	¥ 0,505,055
USD Term SOFR			LIBOR + 3.75%,		
+ 4.00%, Rate			Rate Floor: 4.50%)		
Floor: 4.50%)			due 03/02/28	276,228	266,751
due 07/31/28	5,092,593	5,035,301	Grifols Worldwide	27 0,220	200,731
Aramark Services, Inc.	3,072,373	3,033,301	Operations USA, Inc.		
2.21% (1 Month USD			2.46% (1 Month USD		
LIBOR + 1.75%,			LIBOR + 2.00%,		
Rate Floor: 1.75%)			Rate Floor: 2.11%)		
due 03/11/25	10,400,000	10,181,600	due 11/15/27	8,730,304	8,573,159
Bombardier	10, 100,000	10,101,000	Medical Solutions	0,750,50	0,575,155
Recreational			Parent Holdings,		
Products, Inc.			Inc.		
2.46% (1 Month			4.00% (3 Month		
USD LIBOR +			USD LIBOR +		
2.00%, Rate			3.50%, Rate		
Floor: 2.00%)			Floor: 4.00%)		
due 05/24/27	10,004,296	9,801,709	due 11/01/28	7,812,000	7,733,880
Elanco Animal		, ,	Triton Water		
Health, Inc.			Holdings, Inc.		
1.98% (1 Month USD			4.51% (3 Month USD		
LIBOR + 1.75%,			LIBOR + 3.50%,		
Rate Floor: 1.75%)			Rate Floor: 4.00%)		
due 08/02/27	9,756,092	9,588,385	due 03/31/28	7,940,004	7,731,579
VC GB Holdings I Corp.			Hayward Industries,		
4.51% (3 Month USD			Inc.		
LIBOR + 3.50%,			3.00% (1 Month		
Rate Floor: 4.00%)			USD LIBOR +		
due 07/21/28	9,925,125	9,577,746	2.50%, Rate		
Electron BidCo, Inc.			Floor: 3.00%)		
3.75% (1 Month USD			due 05/30/28	7,761,000	7,657,546
LIBOR + 3.25%,			Medline Borrower LP		
Rate Floor: 3.75%)			3.75% (1 Month USD		
due 11/01/28	9,500,000	9,384,195	LIBOR + 3.25%,		
			Rate Floor: 3.75%)		
			due 10/23/28	7,200,000	7,124,400

	Face Amount~	V ALUE		Face Amount~	Value
Kronos Acquisition			Southern Veterinary		
Holdings, Inc.			Partners LLC		
4.25% (3 Month USD			5.00% (6 Month		
LIBOR + 3.75%,			USD LIBOR +		
Rate Floor: 4.25%)			4.00%, Rate		
due 12/22/26	7,375,500	\$ 6,853,093	Floor: 5.00%)		
Froneri US, Inc.			due 10/05/27	4,759,458	\$ 4,717,813
2.71% (1 Month USD			IQVIA Holdings, Inc.		
LIBOR + 2.25%,			2.76% (3 Month USD		
Rate Floor: 2.25%)			LIBOR + 1.75%,		
due 01/29/27	6,779,250	6,647,326	Rate Floor: 1.75%)		
HAH Group Holding			due 06/11/25	4,521,422	4,488,642
Co. LLC			Cidron New Bidco Ltd.		
due 10/29/27	6,300,000	6,048,000	3.00% (1 Month		
Recess Holdings, Inc.			EURIBOR +		
4.75% (3 Month USD			3.00%, Rate		
LIBOR + 3.75%,			Floor: 3.00%)		
Rate Floor: 4.75%)			due 04/16/25	EUR 4,125,000	4,464,147
due 09/30/24	5,535,670	5,418,037	KDC US Holdings, Inc.		
Phoenix Newco, Inc.			4.21% (1 Month USD		
4.00% (1 Month			LIBOR + 3.75%,		
USD LIBOR +			Rate Floor: 3.75%)		
3.50%, Rate			due 12/22/25	4,509,945	4,431,021
Floor: 4.00%)			Dermatology		
due 11/15/28	5,000,000	4,958,950	Intermediate		
Mission Veterinary			Holdings III, Inc.		
Partners			due 03/23/29	4,414,803	4,348,581
4.75% (1 Month USD			Weber-Stephen		
LIBOR + 4.00%,			Products LLC		
Rate Floor: 4.75%)			4.00% (1 Month		
due 04/27/28	4,975,000	4,912,812	USD LIBOR +		
US Foods, Inc.			3.25%, Rate		
3.00% (3 Month			Floor: 4.00%)		
USD LIBOR +			due 10/29/27	4,097,671	3,962,448
2.00%, Rate			Avantor Funding, Inc.		
Floor: 2.00%)			2.75% (1 Month USD		
due 09/14/26	5,000,000	4,892,050	LIBOR + 2.25%,		
DaVita, Inc.			Rate Floor: 2.75%)		
2.21% (1 Month USD			due 11/08/27	3,781,000	3,746,555
LIBOR + 1.75%,			Icon Luxembourg SARL		
Rate Floor: 1.75%)			2.75% (3 Month USD		
due 08/12/26	4,924,433	4,880,901	LIBOR + 2.25%,		
•			Rate Floor: 2.75%)		

	Face Amount~	Value		Face Amount~	Value
	AMOUNT	TALOL		AMOUNT	¥ ALOI
Sigma Holding BV			MajorDrive Holdings		
(Flora Food)			IV LLC		
3.50% ((1 Month			4.56% (3 Month USD		
EURIBOR +			LIBOR + 4.00%,		
3.50%) and (6			Rate Floor: 4.50%)		
Month EURIBOR			due 06/01/28	2,338,250	\$ 2,298,804
+ 3.50%), Rate			Arctic Glacier Group		
Floor: 3.50%)			Holdings, Inc.		
due 07/02/25	EUR 3,000,000	\$ 3,098,927	4.51% (3 Month USD		
Catalent Pharma			LIBOR + 3.50%,		
Solutions, Inc.			Rate Floor: 4.50%)		
2.50% (1 Month			due 03/20/24	2,272,564	2,100,895
USD LIBOR +			Cambrex Corp.		
2.00%, Rate			4.25% (1 Month USD		
Floor: 2.50%)	2.076.602	2 000 000	LIBOR + 3.50%,		
due 02/22/28	3,076,692	3,069,000	Rate Floor: 4.25%)	1 076 250	3 050 66
Aveanna Healthcare			due 12/04/26	1,876,250	1,858,669
LLC			Endo Luxembourg		
4.25% (1 Month USD			Finance Company		
LIBOR + 3.75%,			I SARL		
Rate Floor: 4.25%) due 07/17/28	3,156,241	3,068,655	5.75% (3 Month USD		
CHG PPC Parent LLC	3,130,241	3,000,033	LIBOR + 5.00%, Rate Floor: 5.75%)		
3.50% (1 Month			due 03/27/28	1,900,800	1,776,260
USD LIBOR +			Valeant	1,500,000	1,770,200
3.00%, Rate			Pharmaceuticals		
Floor: 3.50%)			International, Inc.		
due 12/08/28	3,050,000	2,973,750	3.46% (1 Month USD		
Energizer Holdings,	2,222,222	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	LIBOR + 3.00%,		
Inc.			Rate Floor: 3.00%)		
2.75% (1 Month USD			due 06/02/25	1,306,445	1,294,465
LIBOR + 2.25%,			Upstream Newco, Inc.		, ,
Rate Floor: 2.75%)			4.68% (1 Month		
due 12/22/27	2,821,500	2,772,124	USD Term SOFR		
Agiliti			+ 4.25%, Rate		
3.00% (1 Month			Floor: 4.59%)		
USD LIBOR +			due 11/20/26	746,250	741,12
2.75%, Rate			Total Consumer, Non-cyclic	cal	227,784,907
Floor: 2.75%)			, .,		
due 01/04/26†††	2,686,154	2,666,008			
Pearl Intermediate					
Parent LLC					
4.25% (1 Month USD					
LIBOR + 3.50%,					
Rate Floor: 4.25%)	2 526 000	2 523 324			
due 02/14/25	2,536,990	2,521,134			

	Face Amount~	Value		Face Amount~	V alue
CONCLIMED CACLICAL	12 70/		Power Solutions		
CONSUMER, CYCLICAL - Thevelia US LLC	12.7 /0		(Panther)		
due 02/09/29	11,800,000	\$ 11,623,000	3.71% (1 Month USD		
First Brands Group LLC	11,000,000	\$ 11,023,000	LIBOR + 3.25%,		
6.00% (3 Month			Rate Floor: 3.25%)		
USD LIBOR +			due 04/30/26	6,867,314	\$ 6,772,889
5.00%, Rate			Zephyr Bidco Ltd.	0,007,314	\$ 0,772,889
Floor: 6.00%)			5.47% (1 Month GBP		
due 03/30/27	11,539,494	11,424,099	SONIA + 4.75%,		
Packers Holdings LLC	11,337,77	11,424,000	Rate Floor: 5.23%)		
4.00% (3 Month			due 07/23/25	GBP 5,265,000	6,740,533
USD LIBOR +			Alterra Mountain Co.	GDI 3,203,000	0,740,555
3.25%, Rate			4.00% (1 Month		
Floor: 4.00%)			USD LIBOR +		
due 03/09/28	9,059,325	8,912,111	3.50%, Rate		
AlixPartners, LLP	7,037,323	0,712,111	Floor: 4.00%)		
			due 08/17/28	6,657,163	6,598,912
3.25% (1 Month USD LIBOR + 2.75%,			PetSmart LLC	0,037,103	0,330,312
Rate Floor: 3.25%)			4.50% (3 Month		
due 02/04/28	8,907,563	8,758,628	USD LIBOR +		
Truck Hero, Inc.	8,907,303	0,7 30,020	3.75%, Rate		
4.00% (1 Month			Floor: 4.50%)		
USD LIBOR +			due 02/11/28	6,318,250	6,291,903
3.25%, Rate			American Tire	0,318,230	0,231,303
			Distributors, Inc.		
Floor: 4.00%)	0 000 046	0 (00 0(5	•		
due 01/31/28	8,980,946	8,689,065	7.00% (3 Month USD LIBOR + 6.25%,		
Stars Group (Amaya)			Rate Floor: 7.00%)		
3.26% (3 Month USD			due 10/20/28	6,055,000	5,991,907
LIBOR + 2.25%,			Scientific Games	0,033,000	3,331,307
Rate Floor: 2.25%)	7 (11 750	7 542 540	Holdings, LP		
due 07/21/26	7,611,750	7,543,549	due 02/03/29	5,950,000	5,888,358
Go Daddy Operating			1011778 BC Unlimited	3,930,000	3,000,330
Company LLC			Liability Co.		
2.20% (1 Month			,		
USD LIBOR +			2.21% (1 Month USD		
1.75%, Rate			LIBOR + 1.75%,		
Floor: 1.75%)	7.066.636	7.010.660	Rate Floor: 1.75%)	E 777 E00	E CAC 201
due 02/15/24	7,066,636	7,010,669	due 11/19/26	5,777,590	5,646,381
IBC Capital Ltd.			Entain Holdings		
4.67% (3 Month USD			(Gibraltar) Ltd.		
LIBOR + 3.75%,			3.74% (1 Month USD		
Rate Floor: 3.75%)	7 100 020	6 020 005	LIBOR + 2.25%,		
due 09/11/23	7,108,830	6,939,995	Rate Floor: 2.75%)	E 227 222	E 17E 000
			due 03/29/27	5,227,333	5,175,060

Fertitta Entertainment LLC 4.50% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29 5,000,000 \$4,968,750 Mavis Tire Express due 03/17/29 4,800,000 4,749,984 Services, Inc. CHG Healthcare Services, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 5.00%) due 09/29/28 3,034,750 \$ Mavis Tire Express Services TopCo Corp. 2.46% (1 Month 4.75% (1 Month USD	3,003,462
4.50% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29 5,000,000 4,749,984 Eagle Parent Corp. due 03/17/29 4,800,000 4,749,984 Burlington Stores, Inc. 5.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 5.00%) due 09/29/28 3,034,750 \$ Mavis Tire Express Corp.	3,003,462
USD Term SOFR	3,003,462
+ 4.00%, Rate Floor: 4.50%) due 01/27/29 5,000,000 \$ 4,968,750 due 09/29/28 Eagle Parent Corp. due 03/17/29 4,800,000 4,749,984 Services TopCo Burlington Stores, Inc. 3.50%, Rate Floor: 5.00%) due 09/29/28 3,034,750 \$ Mavis Tire Express Corp.	3,003,462
Floor: 4.50%) due 01/27/29 5,000,000 \$ 4,968,750 due 09/29/28 Eagle Parent Corp. due 03/17/29 4,800,000 4,749,984 Burlington Stores, Inc. Floor: 5.00%) due 09/29/28 3,034,750 \$ Mavis Tire Express Services TopCo Corp.	3,003,462
due 01/27/29 5,000,000 \$ 4,968,750 due 09/29/28 3,034,750 \$ Eagle Parent Corp. Mavis Tire Express due 03/17/29 4,800,000 4,749,984 Services TopCo Burlington Stores, Inc. Corp.	3,003,462
Eagle Parent Corp. Mavis Tire Express due 03/17/29 4,800,000 4,749,984 Services TopCo Burlington Stores, Inc. Corp.	3,003,462
due 03/17/29 4,800,000 4,749,984 Services TopCo Burlington Stores, Inc. Corp.	
Burlington Stores, Inc. Corp.	
•	
2.46% (1 Month USD	
the state of the s	
USD LIBOR + LIBOR + 4.00%,	
2.00%, Rate Rate Floor: 4.75%)	
Floor: 2.00%) due 05/04/28 2,985,000	2,962,195
due 06/26/28 4,714,375 4,647,572 WIRB - Copernicus	
EG Finco Ltd. Group, Inc.	
4.00% (3 Month USD 5.01% (3 Month USD	
EURIBOR + LIBOR + 4.00%,	
4.00%, Rate Rate Floor: 5.00%)	
Floor: 4.00%) due 01/08/27 2,888,859	2,873,201
due 02/07/25 EUR 3,324,277 3,628,343 Rent-A-Center, Inc.	
5.00% (3 Month USD 3.81% (3 Month USD	
USD LIBOR + LIBOR + 3.25%,	
4.00%, Rate Rate Floor: 3.75%)	
Floor: 4.00%) due 02/17/28 2,489,500	2,435,055
due 02/07/25 769,595 755,850 Seren BidCo AB	
BrightView 4.01% (3 Month USD	
Landscapes LLC LIBOR + 3.50%,	
3.00% (1 Month Rate Floor: 4.00%)	
USD LIBOR + due 11/16/28 2,194,500	2,156,777
2.50%, Rate Alexander Mann	
Floor: 2.50%) 5.72% (6 Month GBP	
due 08/15/25 4,276,103 4,238,687 LIBOR + 5.00%,	
PCI Gaming Rate Floor: 5.00%)	
Authority, Inc. due 06/16/25 GBP 1,540,000	1,960,423
2.96% (1 Month USD American Trailer	
LIBOR + 2.50%, World Corp.	
Rate Floor: 2.50%) 4.50% (1 Month	
due 05/29/26 4,257,140 4,219,208 USD Term SOFR	
CNT Holdings I Corp. + 3.75%, Rate	
4.25% (3 Month USD Floor: 4.50%)	
LIBOR + 3.50%, due 03/03/28 1,592,000	1,524,340
Rate Floor: 4.25%)	
due 11/08/27 3,762,000 3,737,697	

	Face Amount~	V ALUE		Face Amount~	Value
WW International, Inc.			CoreLogic, Inc.		
4.00% (1 Month			4.00% (1 Month		
USD LIBOR +			USD LIBOR +		
3.50%, Rate			3.50%, Rate		
Floor: 4.00%)			Floor: 4.00%)		
due 04/13/28	1,653,750	\$ 1,500,778	due 06/02/28	8,674,704	8,560,892
SHO Holding I Corp.			Emerald TopCo, Inc.		
6.25% (3 Month USD			(Press Ganey)		
LIBOR + 5.25%,			3.80% (3 Month		
Rate Floor: 6.25%)			USD LIBOR +		
due 04/26/24	561,628	518,102	3.50%, Rate		
6.23% (3 Month			Floor: 3.50%)		
USD LIBOR +			due 07/24/26	8,572,621	8,448,060
5.23%, Rate			Athenahealth		
Floor: 6.23%)			Group, Inc.		
due 04/29/24	9,357	8,632	4.00% (1 Month		
Total Consumer, Cyclical		169,896,115	USD Term SOFR		
			+ 3.50%, Rate		
TECHNOLOGY - 11.0%			Floor: 4.00%)		
Conair Holdings LLC			due 02/15/29	8,354,058	8,251,721
4.76% (3 Month USD			WEX, Inc.		
LIBOR + 3.75%,			2.71% (1 Month USD		
Rate Floor: 4.25%)			LIBOR + 2.25%,		
due 05/17/28	9,908,230	9,734,836	Rate Floor: 2.25%)		
Wrench Group LLC			due 03/31/28	7,722,000	7,618,602
5.01% (3 Month USD			Peraton Corp.		
LIBOR + 4.00%,			4.50% (1 Month		
Rate Floor: 4.00%)			USD LIBOR +		
due 04/30/26	9,488,218	9,393,336	3.75%, Rate		
Informatica LLC			Floor: 4.50%)		
3.25% (3 Month USD			due 02/01/28	7,533,262	7,469,682
LIBOR + 2.75%,			Misys Ltd.		
Rate Floor: 2.75%)			4.50% (3 Month		
due 10/27/28	9,500,000	9,390,750	USD LIBOR +		
Ascend Learning LLC			3.50%, Rate		
4.00% (3 Month			Floor: 4.50%)		
USD LIBOR +			due 06/13/24	7,290,318	7,189,274
3.50%, Rate			RealPage, Inc.		
Floor: 4.00%)			3.75% (1 Month USD		
due 12/11/28	9,077,250	8,966,054	LIBOR + 3.25%,		
Polaris Newco LLC			Rate Floor: 3.75%)		
4.50% (3 Month			due 04/24/28	7,082,250	6,993,014
USD LIBOR +					
4.00%, Rate					
Floor: 4.50%)					
due 06/02/28	8,740,852	8,668,740			

	Face Amount~	Value		FACE AMOUNT~
	AMOUNT	VALUE		AMOUNT
er Parent			4.00% (1 Month	
Company, Inc.			USD LIBOR +	
.76% (1 Month USD			3.50%, Rate	
LIBOR + 3.75%,			Floor: 4.00%)	
Rate Floor: 4.75%)			due 12/17/27	1,389,500
,	6,083,455	\$ 6,041,661	Taxware Holdings	1,303,300
due 10/02/25	0,065,455	\$ 0,041,001	Ÿ	
egris, Inc.	6 000 000	E 000 020	(Sovos Compliance	
ue 03/02/29	6,000,000	5,980,020	LLC)	
Intelligent			5.00% (1 Month	
olutions, Inc.			USD LIBOR +	
.26% (1 Month USD			4.50%, Rate	
LIBOR + 2.25%,			Floor: 5.00%)	2 222 222
Rate Floor: 2.75%)			due 08/11/28	3,232,310
due 09/21/28	5,985,000	5,919,165	EXC Holdings III Corp.	
is CC Acquisition			4.51% (3 Month USD	
lorp.			LIBOR + 3.50%,	
.00% (3 Month			Rate Floor: 4.50%)	
USD LIBOR +			due 12/02/24	1,938,938
4.25%, Rate			TIBCO Software, Inc.	
Floor: 5.00%)			4.21% (1 Month USD	
due 05/25/28	5,621,091	5,591,243	LIBOR + 3.75%,	
scend Holding			Rate Floor: 3.75%)	
Corp.			due 06/30/26	1,772,932
46% (1 Month USD			Ep Purchaser LLC	
LIBOR + 4.00%,			4.51% (1 Month USD	
Rate Floor: 4.00%)			LIBOR + 3.50%,	
due 08/27/25	4,357,075	4,335,290	Rate Floor: 4.00%)	
cor Software	,,	,,	due 11/06/28	1,400,000
.00% (1 Month			Total Technology	,,
USD LIBOR +			iotal reciliology	
3.25%, Rate			COMMUNICATIONS - 8.99	6
Floor: 4.00%)			Xplornet	
due 07/30/27	3,721,662	3,687,758	Communications,	
ect Ruby Ultimate	-,	-,,	Inc.	
arent Corp.			4.50% (1 Month	
.00% (3 Month			USD LIBOR +	
USD LIBOR +			4.00%, Rate	
3.25%, Rate			Floor: 4.50%)	
Floor: 4.00%)			due 10/02/28	10,896,250
due 03/10/28	3,465,000	3,426,885	WMG Acquisition Corp.	
re GLBL, Inc.	5, .55,000	5, .25,005	2.58% (1 Month	
.46% (1 Month			USD LIBOR +	
USD LIBOR +			2.13%, Rate	
ODD LIDOK T			Floor: 2.13%)	
2 00% Rate				
2.00%, Rate Floor: 2.00%)			due 01/20/28	10,000,000

	FACE			FACE	
	Amount~	VALUE		Amount~	VALUE
Titan AcquisitionCo			Zayo Group		
New Zealand Ltd.			Holdings, Inc.		
(Trade Me)			3.46% (1 Month USD		
5.01% (3 Month USD			LIBOR $+ 3.00\%$,		
LIBOR + 4.00%,			Rate Floor: 3.00%)		
Rate Floor: 4.50%)			due 03/09/27	6,648,468	6,463,973
due 10/18/28	9,500,000	\$ 9,405,000	Playtika Holding Corp.		
SBA Senior Finance			3.21% (1 Month USD		
II LLC			LIBOR + 2.75%,		
2.21% (1 Month USD			Rate Floor: 2.75%)		
LIBOR + 1.75%,			due 03/13/28	6,515,752	6,410,587
Rate Floor: 1.75%)			Authentic Brands		
due 04/11/25	9,425,518	9,298,556	4.00% (1 Month		
UPC Broadband			USD LIBOR +		
Holding BV			3.25%, Rate		
3.40% (1 Month			Floor: 4.00%)		
USD LIBOR +			due 09/27/24	5,353,601	5,304,508
3.00%, Rate			SFR Group S.A.		
Floor: 3.00%)			3.93% (3 Month USD		
due 01/31/29	9,300,000	9,164,406	LIBOR + 3.69%,		
McGraw Hill LLC			Rate Floor: 3.69%)		
5.55% (3 Month USD			due 02/02/26	3,353,615	3,272,927
LIBOR + 4.75%,			3.05% (3 Month USD		
Rate Floor: 5.25%)			LIBOR + 2.75%,		
due 07/28/28	8,660,490	8,560,375	Rate Floor: 2.75%)		
Virgin Media			due 07/31/25	1,640,978	1,599,954
Bristol LLC			Radiate Holdco LLC		
2.90% (1 Month			4.00% (3 Month		
USD LIBOR +			USD LIBOR +		
2.50%, Rate			3.25%, Rate		
Floor: 2.50%)			Floor: 4.00%)		
due 01/31/28	7,916,233	7,808,651	due 09/25/26	4,674,784	4,629,812
CSC Holdings LLC			Telenet Financing		
2.65% (1 Month USD			USD LLC		
LIBOR + 2.25%,			2.40% (1 Month		
Rate Floor: 2.25%)			USD LIBOR +		
due 07/17/25	6,815,742	6,692,241	2.00%, Rate		
Ziggo Financing			Floor: 2.00%)		
Partnership			due 04/28/28	4,000,000	3,902,840
2.90% (1 Month			Cengage Learning		
USD LIBOR +			Acquisitions, Inc.		
2.50%, Rate			5.75% (3 Month USD		
Floor: 2.50%)			LIBOR + 4.75%,		
due 04/28/28	6,685,000	6,577,438	Rate Floor: 5.75%)		
			due 07/14/26	3,333,250	3,302,018
			• •		

	Face Amount~	VALUE		Face A mount~	Value
Level 3 Financing, Inc. 2.21% (1 Month USD LIBOR + 1.75%,			NFP Corp. 3.71% (1 Month USD LIBOR + 3.25%,		
Rate Floor: 1.75%) due 03/01/27 Recorded Books, Inc.	3,339,546	\$ 3,273,790	Rate Floor: 3.25%) due 02/15/27 Aretec Group, Inc.	7,726,790	\$ 7,577,122
4.39% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%)			4.71% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,594,875	7,522,116
due 08/29/25 Cincinnati Bell, Inc. 3.75% (1 Month USD Term SOFR	2,200,000	2,178,924	Jane Street Group LLC 3.21% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%)		
+ 3.25%, Rate Floor: 3.75%) due 11/23/28	1,000,000	985,630	due 01/26/28 Alliant Holdings Intermediate LLC	7,307,500	7,193,357
Total Communications		119,403,467	3.71% (1 Month USD LIBOR + 3.25%,		
FINANCIAL - 8.8% AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25%, Rate			Rate Floor: 3.25%) due 05/09/25 Focus Financial Partners LLC	7,225,735	7,138,014
Floor: 3.00%) due 02/21/28 AqGen Island Holdings, Inc.	10,442,558	10,259,814	2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,706,509	6,607,319
4.56% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28 FleetCor Technologies	9,226,875	9,146,140	HarbourVest Partners, LP 2.49% (3 Month USD LIBOR + 2.25%,		
Operating Company LLC 2.21% (3 Month USD LIBOR + 1.75%,			Rate Floor: 2.25%) due 03/03/25 Nexus Buyer LLC 4.21% (1 Month USD LIBOR + 3.75%,	6,186,869	6,109,533
Rate Floor: 1.75%) due 04/28/28 USI, Inc. 4.01% (3 Month USD	8,578,467	8,420,709	Rate Floor: 3.75%) due 11/09/26 Citadel Securities, LP 2.93% (1 Month	4,660,754	4,610,651
LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	7,947,045	7,887,283	USD Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,466,250	4,436,728

	Face Amount [~]	Value		Face Amount [~]	V alue
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate			HUB International Ltd. 5.00% (3 Month USD LIBOR + 3.25%, Rate		
Floor: 5.50%) due 03/10/26 Trans Union LLC 2.75% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%)	4,036,453	\$ 4,026,362	Floor: 4.00%) due 04/25/25 Zodiac Pool Solutions LLC 2.50% (1 Month USD Term SOFR	2,144,584	\$ 2,128,993
due 12/01/28 Virtu Financial 3.50% (1 Month USD Term SOFR + 3.00%, Rate	3,734,411	3,701,735	+ 2.00%, Rate Floor: 2.50%) due 01/29/29 Teneo Holdings LLC 6.25% (3 Month	1,695,750	1,680,064
Floor: 3.50%) due 01/13/29 Ryan Specialty Group LLC 3.75% (1 Month USD LIBOR + 3.00%,	3,600,000	3,559,500	USD Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25 Total Financial	1,280,000	1,264,806 118,701,245
Rate Floor: 3.75%) due 09/01/27 Apex Group Treasury LLC 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%)	3,546,000	3,516,462	BASIC MATERIALS - 5.39 Asplundh Tree Expert LLC 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 09/07/27	9,675,443	9,555,855
due 07/27/28 Cobham Ultra SeniorCo SARL due 11/15/28 HighTower	3,482,500 3,300,000	3,449,869 3,260,136	Messer Industries USA, Inc. 2.96% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%)	5,075,773	9,333,033
Holding LLC			due 03/02/26 CTEC III GmbH	9,668,773	9,522,387
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28 Duff & Phelps 4.75% (1 Month USD	2,686,500	2,659,635	due 01/19/29 Element Solutions, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate	EUR 7,500,000	8,214,728
LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	2,560,902	2,544,897	Floor: 2.00%) due 01/30/26	7,938,931	7,863,829

	FACE AMOUNT~	Value		FACE AMOUNT~	Value
Illuminate Buyer LLC			DCG Acquisition Corp.		
3.96% (1 Month USD			4.96% (1 Month USD		
LIBOR + 3.50%,			LIBOR + 4.50%,		
Rate Floor: 3.50%)			Rate Floor: 4.50%)		
due 06/30/27	7,681,697	\$ 7,417,677	due 09/30/26	1,704,374	\$ 1,674,548
Alpha 3 BV (Atotech)			Univar Netherlands		
3.00% (3 Month			Holding BV		
USD LIBOR +			2.21% (1 Month USD		
2.50%, Rate			LIBOR + 1.75%,		
Floor: 3.00%)			Rate Floor: 1.75%)		
due 03/20/28	6,749,000	6,652,827	due 06/03/28	1,667,895	1,652,784
Diamond BC BV			Trinseo Materials		
3.25% (1 Month USD			Operating S.C.A.		
LIBOR + 2.75%,			2.96% (1 Month USD		
Rate Floor: 3.25%)	F 204 7F0	F 372 00F	LIBOR + 2.50%,		
due 09/29/28	5,286,750	5,173,085	Rate Floor: 2.50%)	7 500 000	3 550 225
NIC Acquisition Corp.			due 05/03/28	1,588,000	1,558,225
4.76% (3 Month USD LIBOR + 3.75%,			Total Basic Materials		71,703,506
Rate Floor: 4.50%)			ENERGY - 0.9%		
due 12/29/27	4,018,455	3,897,901	DT Midstream, Inc.		
INEOS Ltd.			2.50% (6 Month		
3.25% (1 Month USD			USD LIBOR +		
LIBOR + 2.75%,			2.00%, Rate		
Rate Floor: 3.25%)			Floor: 2.50%)		
due 01/29/26	2,580,500	2,531,470	due 06/26/28	7,543,000	7,523,087
Ascend Performance			TransMontaigne		
Materials			Operating		
Operations LLC			Company LP		
due 08/27/26	2,200,000	2,189,924	4.00% (1 Month		
GrafTech Finance, Inc.			USD LIBOR +		
3.50% (1 Month			3.50%, Rate		
USD LIBOR +			Floor: 4.00%)	2 000 250	2 967 900
3.00%, Rate			due 11/17/28	3,890,250	3,861,890
Floor: 3.50%)			Permian Production Partners LLC		
due 02/12/25	2,098,958	2,070,097			
W.R. Grace			9.00% (3 Month USD LIBOR +		
Holdings LLC			6.00%, Rate Floor:		
4.81% (1 Month USD			7.00%, Kate 11001.		
LIBOR + 3.75%,			rate was 2.00%)		
Rate Floor: 4.25%)	7 745 605	1 700 160	due 11/24/25 ^{†††,3}	1,017,726	1,002,460
due 09/22/28	1,745,625	1,728,169	Total Energy	1,017,720	12,387,437
			Total Canion Floridge Both	lukawaat -	
			Total Senior Floating Rate ((Cost \$1,160,647,471)	interests	1,143,198,502
			(03: \$1,100,077,771)		1,173,170,302

	Face Amount~	V ALUE		Face Amount~	V ALUE
CORPORATE BONDS ^{††} - 4.	0%		INDUSTRIAL - 0.5%		
CONSUMER, NON-CYCLIC			New Enterprise		
Nathan's Famous, Inc.	CAL - 1.0/0		Stone & Lime		
6.63% due 11/01/25 ⁴	3,135,000	\$ 3,119,325	Company, Inc.		
Sotheby's	3,133,000	\$ 3,113,323	5.25% due 07/15/28 ⁴	2,875,000	\$ 2,763,968
7.38% due 10/15/27 ⁴	2,875,000	2,944,259	Cleaver-Brooks, Inc.	2,07 3,000	¥ 2,703,700
Cheplapharm	2,873,000	2,544,235	7.88% due 03/01/23 ⁴	2,875,000	2,739,300
Arzneimittel GmbH			Brundage-Bone	2,07 3,000	2,733,300
5.50% due 01/15/28 ⁴	2,975,000	2,878,282	Concrete Pumping		
Legends Hospitality	2,973,000	2,070,202	Holdings, Inc.		
Holding Company			6.00% due 02/01/26 ⁴	1,412,000	1,359,375
LLC / Legends			, ,	1,412,000	
Hospitality			Total Industrial		6,862,643
Co-Issuer, Inc.			CONSUMER, CYCLICAL	0.3%	
5.00% due 02/01/26 ⁴	2,875,000	2,760,000	Fertitta Entertainment		
Tenet Healthcare Corp.	2,87 3,000	2,700,000	LLC / Fertitta		
4.38% due 01/15/30 ⁴	2,800,000	2,687,804	Entertainment		
ADT Security Corp.	2,000,000	2,007,004	Finance		
4.13% due 08/01/29 ⁴	2,875,000	2,670,156	Company, Inc.		
CPI CG, Inc.	2,87 3,000	2,070,130	4.63% due 01/15/29 ⁴	5,000,000	4,737,500
8.63% due 03/15/26 ⁴	2,689,000	2,617,150	ENERGY - 0.3%		
WW International, Inc.	2,089,000	2,017,130	Sabine Pass		
4.50% due 04/15/29 ⁴	2,875,000	2,327,974	Liquefaction LLC		
HCA, Inc.	2,873,000	2,327,374	5.63% due 04/15/23	4,200,000	4,297,220
4.50% due 02/15/27	1,500,000	1,549,268	FINANCIAL - 0.2%		
			Hunt Companies, Inc.		
Total Consumer, Non-cycli	cal	23,554,218	5.25% due 04/15/29 ⁴	1,850,000	1,762,403
COMMUNICATIONS - 0.89	%		Lincoln Financing SARL		, ,
VZ Secured			3.88% (3 Month		
Financing BV			EURIBOR +		
5.00% due 01/15/32 ⁴	3,500,000	3,272,500	3.88%, Rate		
LCPR Senior Secured	-,,	-,=. =,	Floor: 3.88%)		
Financing DAC			due 04/01/24 [°] 0,4	EUR 350,000	386,328
6.75% due 10/15/27 ⁴	2,875,000	2,953,487	Total Financial		2,148,731
Altice France S.A.	_,,	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Total i mancial		2,170,731
5.50% due 10/15/29 ⁴	2,850,000	2,557,248	BASIC MATERIALS - 0.1%	•	
McGraw-Hill	_,,,	_,,	WR Grace		
Education, Inc.			Holdings LLC		
5.75% due 08/01/28 ⁴	1,575,000	1,502,188	4.88% due 06/15/27 ⁴	1,975,000	1,932,439
Total Communications	, , 9	10,285,423	Mirabela Nickel Ltd.		
iotai Communications		10,265,425	due 06/24/19 ^{5,6}	1,279,819	63,991
			Total Basic Materials		1,996,430
			Total Corporate Bonds		
			(Cost \$56,435,496)		53,882,165
			()		

	Face Amount	Value		Face Amount~	Value
COLLATERALIZED MORT			Wachovia Asset		
RESIDENTIAL MORTGAG	E-RACKED SEC	JRITIES - 0.9%	Securitization		
RALI Series Trust			Issuance II LLC Trust		
2006-QO6, 0.82%			2007-HE1, 0.60%		
(1 Month USD			(1 Month USD LIBOR + 0.14%,		
LIBOR + 0.36%, Rate Floor: 0.36%)			Rate Floor: 0.14%)		
. , ,	10,609,202	\$ 2,837,573	due 07/25/37 ^{0,4}	936,438	924,738
due 06/25/46° 2006-QO2, 0.90%	10,009,202	\$ 2,037,373	Nomura	330, 4 36 .	9 924,730
(1 Month USD			Resecuritization		
LIBOR + 0.44%,			Trust		
Rate Floor: 0.44%)			2015-4R, 2.27%		
due 02/25/46	424,625	105,598	(1 Month USD		
Washington Mutual	12 1,023	103,330	LIBOR + 0.43%,		
Mortgage			Rate Floor: 0.43%)		
Pass-Through			due 03/26/36 ^{♦,4}	872,371	813,374
Certificates Trust			Alliance Bancorp Trust	,	,
2007-OA6, 0.95%			2007-OA1, 0.94%		
(1 Year CMT Rate			(1 Month USD		
+ 0.81%, Rate			LIBOR + 0.48%,		
Floor: 0.81%)			Rate Floor: 0.48%)		
due 07/25/47 [♦]	2,597,102	2,296,210	due 07/25/37 ^{\$}	403,466	372,853
American Home			Morgan Stanley		
Mortgage			Re-REMIC Trust		
Assets Trust			2010-R5, 2.24%		
2006-4, 0.67%			due 06/26/36 ⁴	333,385	306,974
(1 Month USD			New Century Home		
LIBOR + 0.21%,			Equity Loan Trust		
Rate Floor: 0.21%)			2004-4, 1.25% (1		
due 10/25/46 [¢]	2,424,538	1,493,260	Month USD		
Washington Mutual			LIBOR $+ 0.80\%$,		
Mortgage Pass-			Rate Cap/Floor:		
Through Certificates			12.50%/0.80%)		
WMALT Series Trust			due 02/25/35°	172,278	168,470
2006-AR9, 0.98%			GSAA Home		
(1 Year CMT Rate			Equity Trust		
+ 0.84%, Rate			2007-7, 1.00% (1		
Floor: 0.84%)	1 607 101	1,469,973	Month USD		
due 11/25/46 [♦] Lehman XS Trust Series	1,697,181	1,405,573	LIBOR + 0.54%, Rate Floor: 0.54%)		
2006-16N, 0.84%			due 07/25/37 ^{\$}	152,623	151,252
			, ,	132,023	131,232
(1 Month USD LIBOR + 0.38%,			Total Residential Mortgage-		12 272 062
Rate Floor: 0.38%)			Backed Securities		12,272,862
due 11/25/46 ^{\$}	1,414,826	1,332,587	Total Collateralized Mortgag	e Obligations	
11	,,3	, - ,	(Cost \$14,198,121)	-	12,272,862
			•		

	Face Amount~	Value	Face Amount [~]	V alue
ASSET-BACKED SECURITIES ^{††} - 0.5% COLLATERALIZED LOAN OBLIGATIONS - 0.5% Jamestown CLO V Ltd.		ASSET-BACKED SECURITIES - 0.0% Airplanes Pass Through Trust		
2014-5A, 5.34% (3 Month USD			2001-1A, due 03/15/19 ^{†††,5} 896,492	\$ 9
LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{¢,4}	4,000,000	\$ 3,911,748	Total Asset-Backed Securities (Cost \$7,488,577)	7,081,961
Treman Park CLO Ltd. 2015-1A, due	4,000,000	3,511,740	Total Investments - 108.1% (Cost \$1,475,980,877)	\$1,451,466,458
10/20/28 ^{4,7} Octagon Loan Funding Ltd. 2014-1A, due	3,000,000	2,346,581	Other Assets & Liabilities, net - (8.1)% Total Net Assets - 100.0%	(109,351,791) \$1,342,114,667
11/18/31 ^{4,7} Avery Point II CLO Ltd. 2013-3X COM.	2,071,948	795,835		
due 01/18/25 ⁷ OHA Credit Partners IX Ltd. 2013-9A, due	1,301,155	25,763		
10/20/25 ^{4,7}	1,808,219	2,025		
Total Collateralized Loan O	bligations	7,081,952		

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
JPMorgan Chase						
Bank, N.A.	EUR	Sell	190,000	209,436 USD	04/14/22	\$ (874)
Barclays Bank plc	GBP	Sell	6,667,000	8,685,677 USD	04/14/22	(71,880)
Bank of America, N.A.	EUR	Sell	15,240,000	16,643,832 USD	04/14/22	(225,233)
						\$ (297,987)

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- * Non-income producing security.
- † Value determined based on Level 1 inputs.
- †† 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 March 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.
- ¹ Affiliated issuer.
- ² Rate indicated is the 7-day yield as of March 31, 2022.
- ³ Payment-in-kind security.
- ⁴ Security is a 144A or Section 4(a) (2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a) (2) securities is \$57,072,961 (cost \$58,338,119), or 4.3% of total net assets.
- ⁵ Security is in default of interest and/or principal obligations.
- ⁶ 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 \$63,991 (cost \$1,160,811), or less than 0.1% of total net assets.
- ⁷ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

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

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average