	Shares		Value
COMMON STOCKS ^{†††} - 0.0%			
Energy - 0.0% Permian Production Partners LLC	401,481	\$	329,215
Industrial - 0.0%	101,101	Ψ	329,213
BP Holdco LLC*,1	244,278		172,216
Vector Phoenix Holdings, LP*	244,278		67,177
API Heat Transfer Parent LLC*	4,994,727		499
Total Industrial			239,892
Consumer, Non-cyclical - 0.0% Targus Group International Equity, Inc.*,1	12.772		22.120
Total Common Stocks	12,773		32,138
(Cost \$1,536,338)			601,245
PREFERRED STOCKS††† - 0.0%			
Industrial - 0.0%	(10		
API Heat Transfer Intermediate* Total Preferred Stocks	618		_
(Cost \$493,920)			_
EXCHANGE-TRADED FUNDS [†] - 3.8%			
SPDR Blackstone Senior Loan ETF	1,177,440		49,028,602
Total Exchange-Traded Funds (Cost \$53,352,836)			49,028,602
(Cost \$33,332,630)			49,028,002
MONEY MARKET FUND [†] - 2.6% Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.97% ²	24.024.025		24 024 025
Total Money Market Fund	34,024,035		34,024,035
(Cost \$34,024,035)			34,024,035
	Face Amount~		
SENIOR FLOATING RATE INTERESTS ^{††,} → - 90.3%			
Industrial - 21.5%			
Hunter Douglas, Inc. 4.84% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	11,800,000		10,125,934
STS Operating, Inc. (SunSource) 5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	10,110,815		9,592,635
American Bath Group LLC 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	10,932,859		9,570,843
APi Group DE, Inc. 4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/03/29	9,370,223		8,981,359
Arcline FM Holdings LLC 7.63% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28 ^{†††}	0.542.888		
Mirion Technologies, Inc.	9,542,888		8,946,457
5.63% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 10/20/28 TransDigm, Inc.	9,428,750		8,898,383
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25 3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	4,936,192 4,350,311		4,670,180 4,124,835
Pelican Products, Inc.			
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28 Brown Group Holding LLC	9,222,214		8,576,659
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 06/07/28 Park River Holdings, Inc.	8,766,591		8,300,910
4.22% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27 Beacon Roofing Supply, Inc.	9,885,844		8,044,606
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28 Quikrete Holdings, Inc.	7,920,000		7,542,137
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/12/28	8,000,000		7,530,000
Core & Main, LP 4.19% ((1 Month USD LIBOR + 2.50%) and (3 Month USD LIBOR + 2.50%), Rate Floor: 2.50%) due 07/27/28	7,642,250		7,263,347
BWAY Holding Co. 4.31% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,654,281		7,183,849
PECF USS Intermediate Holding III Corp. 5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,906,016		7,115,414
Atlantic Aviation 4.42% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 09/22/28	7,431,375		7,000,950
Alliance Laundry Systems LLC 4.52% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%), Rate Floor: 4.25%) due 10/08/27	7,161,000		6,789,559

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 90.3% (continued)	Amount	value
Industrial - 21.5% (continued)		
Charter Next Generation, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	7,201,002	\$ 6,762,965
Berry Global, Inc.		
3.00% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	6,911,938	6,663,315
Engineered Machinery Holdings, Inc.		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/19/28	6,965,000	6,525,369
Genesee & Wyoming, Inc.	(5 (2 ())	6 400 01 7
4.25% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/30/26	6,762,261	6,480,815
CPG International LLC	7,000,000	(475 000
4.09% (6 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 04/28/29 ^{†††}	7,000,000	6,475,000
LTI Holdings, Inc. 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,938,050	6,435,042
Aegion Corp.	0,936,030	0,433,042
6.27% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 05/17/28 ^{†††}	6,982,409	6,371,448
Titan Acquisition Ltd. (Husky)	0,702,407	0,371,440
5.88% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,816,943	6,236,071
Cushman & Wakefield US Borrower LLC	0,010,7 10	0,220,071
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,198,104	5,821,570
TricorBraun Holdings, Inc.		, , , , , , , , , , , , , , , , , , ,
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,252,681	5,800,487
Icebox Holdco III, Inc.		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	5,992,125	5,617,617
Ring Container Technologies Group LLC		
4.27% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/14/28	5,242,453	4,967,224
USIC Holding, Inc.	5 217 227	4 02 4 490
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28 Standard Industries, Inc.	5,317,337	4,934,489
3.79% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/22/28	5,082,000	4,900,522
Gardner Denver, Inc.	3,082,000	4,900,322
3.38% (1 Month Term SOFR + 1.75%, Rate Floor: 2.75%) due 03/01/27	4,924,433	4,702,834
Duran Group Holding GMBH	1,2 = 1,100	1,7 = 2,00
3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 ^{†††}	EUR 3,791,039	3,803,751
4.04% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 ^{†††}	EUR 736,721	739,192
Reynolds Group Holdings, Inc.	2011 750,721	700,102
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,880,675	4,542,102
Filtration Group Corp.		, ,
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/23/28	2,878,250	2,683,968
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,342,705	1,269,098
Pro Mach Group, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	4,170,290	3,925,286
DG Investment Intermediate Holdings 2, Inc.	2.061.120	2 500 205
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 Hillman Group, Inc.	3,861,128	3,599,305
4.39% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,672,424	3,429,126
Berlin Packaging LLC	3,072,424	3,429,120
4.89% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.25%) due 03/13/28	3,424,125	3,178,718
Savage Enterprises LLC	5,121,120	3,170,710
4.90% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/15/28	2,920,500	2,776,315
Mileage Plus Holdings LLC	, ,	, ,
7.31% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,800,000	2,760,800
Ravago Holdings America, Inc.		
4.76% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28	2,814,375	2,687,728
United Airlines, Inc.		6 -
5.39% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,338,064	2,167,105

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 90.3% (continued)	111104111	, 11111
Industrial - 21.5% (continued)		
Osmose Utility Services, Inc.		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	2,294,945	\$ 2,038,209
Air Canada	, ,	, ,
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,200,000	2,024,000
Protective Industrial Products, Inc.	, ,	
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	1,841,539	1,758,670
TK Elevator Midco GmbH		
4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,871,678	1,748,858
API Heat Transfer		
12.00% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 01/01/24 ^{†††}	3,538,863	1,061,659
12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 10/02/23†††,3	631,371	473,528
Sundyne (Star US Bidco)	051,571	170,020
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27	1,480,302	1,409,987
US Farathane LLC	-, ,	-, ,
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/24 ^{†††}	1,578,947	1,357,895
YAK MAT (YAK ACCESS LLC)	1,570,547	1,557,675
12.18% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	1,349,919
TAMKO Building Products, Inc.	2,330,000	1,547,717
4.57% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26	1,181,772	1,103,480
Griffon Corporation	1,101,772	1,103,100
4.36% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 01/24/29	404,625	385,575
Total Industrial	101,023	 281,227,099
Consumer, Non-cyclical - 17.2%		 201,227,077
Osmosis Holdings Australia II Pty Ltd.		
4.84% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 07/30/28	6,000,000	5,452,500
4.50% (1 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 07/30/28	5,092,593	4,617,301
Del Monte Foods, Inc.	3,092,393	4,017,301
5.68% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 05/16/29	10,000,000	9,400,000
Bombardier Recreational Products, Inc.	10,000,000	7,400,000
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	9,978,775	9,188,756
Elanco Animal Health, Inc.	9,916,113	9,100,730
2.81% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	9,730,270	9,170,779
Electron BidCo, Inc.	7,730,270	7,170,777
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.76%) due 11/01/28	9,476,250	8,853,566
VC GB Holdings I Corp.	7,470,230	0,033,300
6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/21/28	9,900,250	8,619,455
Grifols Worldwide Operations USA, Inc.	7,700,230	0,017,433
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	8,730,304	8,231,629
National Mentor Holdings, Inc.	0,750,504	0,231,027
5.75% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	8,844,090	7,631,211
6.01% (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	276,228	238,346
Hayward Industries, Inc.	270,220	230,340
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 05/30/28	7,722,000	7,333,506
Medical Solutions Parent Holdings, Inc.	7,722,000	7,555,500
6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,792,470	7,291,804
Triton Water Holdings, Inc.	7,772,170	7,251,004
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	7,920,006	6,983,782
Medline Borrower LP	,,,20,000	0,705,702
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	7,182,000	6,648,952
Kronos Acquisition Holdings, Inc.	,,102,000	0,010,752
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,338,250	6,644,785
	.,550,250	-,,,,

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 90.3% (continued)		-
Consumer, Non-cyclical - 17.2% (continued)		
Aramark Services, Inc.		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	6,900,000	\$ 6,608,475
Quirch Foods Holdings LLC		
6.82% (3 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{†††}	6,702,987	6,334,323
Perrigo Investments LLC		
3.65% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 04/20/29	6,500,000	6,240,000
Froneri US, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,762,000	6,206,975
Mission Veterinary Partners	(450 721	(102 501
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	6,458,731	6,103,501
HAH Group Holding Co. LLC	6 204 250	5 070 029
7.21% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27 Recess Holdings, Inc.	6,284,250	5,970,038
4.80% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,521,178	5,272,725
US Foods, Inc.	3,321,176	3,212,123
3.57% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/14/26	4,974,425	4,679,093
Phoenix Newco, Inc.	1,5 / 1, 125	1,077,075
4.31% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/15/28	4,987,500	4,673,288
DaVita, Inc.	, ,	, ,
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,911,839	4,539,521
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	4,759,458	4,513,537
IQVIA Holdings, Inc.		
4.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,521,422	4,382,027
Weber-Stephen Products LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	4,832,735	4,373,625
Dermatology Intermediate Holdings III, Inc.		
5.33% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 ^{†††}	4,414,803	4,105,767
5.34% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 ^{†††}	130,381	121,254
KDC US Holdings, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	4,498,322	4,194,685
Cidron New Bidco Ltd.	ELID 4 125 000	2.055.124
3.00% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	3,955,124
Resonetics LLC 5.24% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	3,600,000	3,406,500
Avantor Funding, Inc.	3,000,000	3,400,300
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	3,496,021	3,353,454
Catalent Pharma Solutions, Inc.	3,170,021	3,333,131
3.63% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 02/22/28	3,068,922	3,018,285
CHG PPC Parent LLC	2,000,000	2,020,202
4.69% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 12/08/28 ^{†††}	3,042,375	2,867,438
Icon Luxembourg SARL	-,- ,	, , , , , , ,
4.56% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 07/03/28	2,961,796	2,857,304
Aveanna Healthcare LLC		
5.35% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	3,140,420	2,751,793
Energizer Holdings, Inc.		
3.88% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,814,375	2,664,875
Agiliti		
3.81% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/04/26 ^{†††}	2,679,231	2,565,364
Blue Ribbon LLC		
7.06% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	2,764,103	2,515,333
Sigma Holding BV (Flora Food)	ELID 2 000 000	0.000.750
3.50% ((1 Month EURIBOR + 3.50%) and (6 Month EURIBOR + 3.50%), Rate Floor: 3.50%) due 07/02/25	EUR 3,000,000	2,390,758

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 90.3% (continued)			
Consumer, Non-cyclical - 17.2% (continued)			
Pearl Intermediate Parent LLC 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25		2,530,485	\$ 2,380,756
Arctic Glacier Group Holdings, Inc. 5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24		2,272,564	1,975,518
Cambrex Corp. 5.25% (1 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 12/04/26		1,831,729	1,733,841
Endo Luxembourg Finance Company I SARL 6.69% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28		1,896,000	1,445,510
Upstream Newco, Inc. 5.89% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 11/20/26		742,500	676,143
Total Consumer, Non-cyclical			 225,183,202
Consumer, Cyclical - 15.0%			
Thevelia US LLC			
due 02/09/29		11,800,000	10,944,500
First Brands Group LLC			
6.29% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27		10,010,427	9,469,864
Fertitta Entertainment LLC		0.500.000	0.726.407
5.53% (1 Month SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29		9,500,000	8,736,485
AlixPartners, LLP		8,862,688	8,407,058
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28		0,002,000	8,407,038
Packers Holdings LLC 4.44% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28		9,014,428	8,231,344
Truck Hero, Inc. 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28		8,958,267	7,990,774
Stars Group (Amaya)		0,930,207	7,990,774
4.50% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26		7,592,625	7,206,236
WIRB - Copernicus Group, Inc.		7,022,020	7,200,200
5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27		7,388,859	6,982,472
Go Daddy Operating Company LLC		.,,	- , , -
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 02/15/24		7,041,795	6,794,065
Congruex Group LLC		, ,	, ,
7.01% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29		7,000,000	6,702,500
American Tire Distributors, Inc.			
7.00% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.00%) due 10/20/28		6,982,500	6,581,006
Power Solutions (Panther)			
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26		6,867,314	6,395,186
IBC Capital Ltd.			
5.78% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23		7,090,317	6,375,401
Mavis Tire Express Services TopCo Corp.			
5.75% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28		6,862,639	6,330,785
Alterra Mountain Co.			
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28		6,640,436	6,300,114
Eagle Parent Corp.			
6.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29		6,359,063	6,083,524
PetSmart LLC			
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28		6,302,375	5,914,779
Galaxy US Opco, Inc.			
6.28% (1 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 04/30/29		6,000,000	5,617,500
Zephyr Bidco Ltd.			
5.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP	5,265,000	5,578,212
Scientific Games Holdings, LP			- 101-11
4.18% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/04/29		5,950,000	5,496,312
1011778 BC Unlimited Liability Co.		5 T (2 01)	E 400 E21
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26		5,762,814	5,490,521
Entain Holdings (Gibraltar) Ltd.		5 214 166	4.000.022
3.74% (6 Month USD LIBOR + 2.25%, Rate Floor: 3.74%) due 03/29/27		5,214,166	4,980,832
Penn National Gaming, Inc.		4,800,000	4,593,024
4.38% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 05/03/29		7,000,000	4,393,024

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS††, 0 - 90.3% (continued)			
Consumer, Cyclical - 15.0% (continued)			
Burlington Stores, Inc.			
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/26/28		4,702,500	\$ 4,443,862
PCI Gaming Authority, Inc.			
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/29/26		4,257,140	4,066,164
EG Finco Ltd. 4.000/ (2 Month EUDIDOR 4.000/ Pata Floor 4.000/) dua 03/07/25	EUR	2 207 049	2 110 261
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25 6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUK	3,307,048 767,597	3,119,361 719,623
CNT Holdings I Corp.		707,377	717,023
4.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27		3,752,500	3,554,706
Rent-A-Center, Inc.		-,,	-))
4.94% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28		3,259,976	2,923,807
CHG Healthcare Services, Inc.			
4.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/29/28		3,027,125	2,856,092
Michaels Stores, Inc.			
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/14/28		3,197,100	2,625,171
TTF Holdings Intermediate LLC			
5.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/31/28 ^{†††}		2,661,120	2,548,023
Peloton Interactive, Inc.		2.500.000	2 276 575
8.35% (6 Month Term SOFR + 6.50%, Rate Floor: 7.00%) due 05/25/27 Seren BidCo AB		2,500,000	2,376,575
5.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/16/28		2,189,000	2,064,949
BCPE Empire Holdings, Inc.		2,100,000	2,001,515
6.25% (1 Month Term SOFR + 4.63%, Rate Floor: 5.13%) due 06/11/26		2,050,000	1,918,452
Alexander Mann			
6.31% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP	1,540,000	1,796,151
American Trailer World Corp.			
5.50% (1 Month Term SOFR + 3.75%, Rate Floor: 5.50%) due 03/03/28		1,584,000	1,353,005
WW International, Inc.			
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28		1,653,750	1,281,656
Sweetwater Sound 5 0.00 (1 Month LISD LIDOR + 4.250 / Pote Floor 5.000 / Ava 08/07/28		1,233,977	1.050.125
5.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 08/07/28 SHO Holding I Corp.		1,233,977	1,058,135
6.49% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24		560,142	500,392
6.47% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24		9,357	8,359
New Trojan Parent, Inc.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0,000
4.75% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%), Rate Floor: 3.75%) due 01/06/28		208,756	185,620
Total Consumer, Cyclical			196,602,597
Technology - 11.3%			
Conair Holdings LLC			
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28		12,037,908	10,031,550
Wrench Group LLC			
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26		10,481,205	9,930,942
Polaris Newco LLC		10 214 970	0.504.421
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28 Informatica LLC		10,314,870	9,504,431
4.44% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/27/28		9,476,250	8,972,872
Ascend Learning LLC		7,470,230	0,772,072
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/11/28		9,054,500	8,341,458
Misys Ltd.			
4.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24		9,270,202	8,334,468
Emerald TopCo, Inc. (Press Ganey)			
4.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26		8,528,771	7,965,872
Athenahealth Group, Inc.		0.254.050	E (E) 111
5.01% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29		8,354,058	7,670,111
WEX, Inc. 3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28		7,702,500	7,389,624
5.7270 (1 MORRII OSD LIDOK + 2.2370, Rate 1 1001. 2.2370) due 03/31/20		7,702,300	7,303,024

	Face	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 90.3% (continued)	Amount~	Value
Technology - 11.3% (continued)		
CoreLogic, Inc.		
5.19% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	8,652,909	\$ 7,173,261
Peraton Corp.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,513,889	7,040,213
RealPage, Inc.	7.064.500	6.514.024
4.67% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 04/24/28 Entegris, Inc.	7,064,500	6,514,034
3.00% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/02/29	6,500,000	6,272,500
CCC Intelligent Solutions, Inc.	0,500,000	0,272,300
4.50% (3 Month USD LIBOR + 2.25%, Rate Floor: 3.26%) due 09/21/28	5,970,000	5,650,605
Boxer Parent Company, Inc.	-,,,,,,,,	2,000,000
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	6,065,800	5,636,159
Atlas CC Acquisition Corp.	-,,	-,,
5.82% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	5,606,932	5,168,919
Verscend Holding Corp.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	4,345,728	4,150,170
Epicor Software		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	3,712,217	3,495,794
Project Ruby Ultimate Parent Corp.		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,456,250	3,232,665
Sabre GLBL, Inc.	2 022 512	1 000 104
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,032,712	1,922,194
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27	1,386,000	1,293,318
Taxware Holdings (Sovos Compliance LLC)	2 224 200	2 020 757
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28 CDK Global, Inc.	3,224,209	3,028,757
due 06/09/29	3,000,000	2,827,890
EXC Holdings III Corp.	3,000,000	2,827,890
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,933,875	1,846,851
TIBCO Software, Inc.	1,,55,075	1,010,031
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	1,768,421	1,729,746
Ep Purchaser LLC	, · · · ·	, ,
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	1,396,500	1,325,516
Imprivata, Inc.		
5.78% (1 Month SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27	650,000	629,960
Total Technology		147,079,880
Financial - 9.6%		
Teneo Holdings LLC		
6.85% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25	9,819,166	9,115,426
AqGen Island Holdings, Inc.		
5.81% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28 ^{†††}	9,209,793	8,565,107
FleetCor Technologies Operating Company LLC		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/28/28	8,535,402	8,195,779
USI, Inc.		
5.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	7,926,241	7,584,461
Aretec Group, Inc.	7.575.250	7 172 072
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,575,250	7,172,853
NFP Corp. 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,707,078	7 105 026
4.92% (1 Month OSD LIBOR + 5.25%, Rate Floor: 5.25%) due 02/15/27 Jane Street Group LLC	7,707,078	7,105,926
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,289,000	6,991,973
Alliant Holdings Intermediate LLC	7,287,000	0,771,773
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,206,966	6,769,432
AmWINS Group, Inc.	7,200,700	0,707,732
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	6,924,993	6,529,714
Focus Financial Partners LLC	5,22.,555	0,025,711
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,689,089	6,410,154
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	Face	*7.1
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 90.3% (continued)	Amount~	Value
Financial - 9.6% (continued)		
Harbour Vest Partners, LP		
3.29% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,170,805	\$ 5,912,433
Duff & Phelps	, ,	, ,
5.28% (1 Month SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,960,902	4,632,242
Nexus Buyer LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,648,834	4,374,553
Citadel Securities, LP		
4.14% (1 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 02/02/28	4,455,000	4,275,419
Franchise Group, Inc.		
6.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	4,036,453	3,669,822
Trans Union LLC	2 522 ((1	2 5 4 2 2 1 5
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	3,723,661	3,542,915
Virtu Financial	2 (00 000	2 402 512
4.43% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 01/13/29	3,600,000	3,403,512
Ryan Specialty Group LLC	2 527 000	2 205 520
4.63% (1 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 09/01/27 ^{†††} Apex Group Treasury LLC	3,537,000	3,395,520
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28	3,473,750	3,282,694
AmeriLife Holdings LLC	3,473,730	3,262,094
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	3,282,740	3,133,999
Cobham Ultra SeniorCo SARL	3,202,740	3,133,777
due 11/15/28	3,300,000	3,132,261
HighTower Holding LLC	3,300,000	3,132,201
5.10% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,686,500	2,489,499
HUB International Ltd.	_, ,	=,,
4.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,133,753	2,019,555
Blackstone Mortgage Trust, Inc.	, ,	, ,
5.03% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 05/09/29	1,850,000	1,780,625
Zodiac Pool Solutions LLC		
3.63% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/29/29	1,691,500	1,637,237
Total Financial		125,123,111
Communications - 8.7%		
Xplornet Communications, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	10,859,791	9,890,120
Zayo Group Holdings, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	6,110,673
5.78% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/09/27	3,990,000	3,714,012
SBA Senior Finance II LLC		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/11/25	9,401,036	9,042,011
Titan AcquisitionCo New Zealand Ltd. (Trade Me)	0.454.050	0.000 500
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	9,476,250	8,923,500
UPC Broadband Holding BV	0.200.000	0.010.460
4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	9,300,000	8,819,469
McGraw Hill LLC 5.550/ (2 Month USD LIDOR + 4.750/ Pata Floor; 5.250/) days 0.7/29/29	9 629 720	7 902 624
5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 Virgin Media Bristol LLC	8,638,730	7,803,624
3.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,397,245
WMG Acquisition Corp.	7,910,233	1,391,243
3.79% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	7,000,000	6,704,670
CSC Holdings LLC	7,000,000	0,704,070
3.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,797,853	6,308,408
Ziggo Financing Partnership	0,777,033	0,500,100
3.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,219,122
Playtika Holding Corp.	5,555,666	0,217,122
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	6,499,298	6,113,434
Authentic Brands	-,, -, -, -, -, -, -, -, -, -, -, -, -, -,	-,,
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	5,353,601	5,122,057
	, ,	, , , , , ,

	Face		¥7.1
CENIOD EL OATING DATE INTEDECTOTO	Amount~		Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 90.3% (continued) Communications - 8.7% (continued)			
SFR Group S.A.			
4.73% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,344,859	\$	3,035,459
3.99% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,636,671		1,483,233
Radiate Holdco LLC			, ,
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	4,663,068		4,324,995
Telenet Financing USD LLC			
3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	J	3,693,320
Level 3 Financing, Inc.			
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546		3,086,308
Cengage Learning Acquisitions, Inc.	2 224 975		2 000 025
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	3,324,875		2,990,825
Recorded Books, Inc. 6.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	2,200,000		2,081,750
Cincinnati Bell, Inc.	2,200,000		2,001,730
4.88% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/22/28	995,000		943,758
Total Communications	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		113,807,993
Basic Materials - 5.3%		_	115,007,775
Asplundh Tree Expert LLC			
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 09/07/27	9,650,886	,	9,296,988
Messer Industries USA, Inc.	- ,,		, , , , , ,
4.76% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	9,640,070)	9,182,167
Element Solutions, Inc.			
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 01/30/26	7,938,931		7,821,832
CTEC III GmbH			
3.75% (2 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 7,500,000	1	7,134,628
Illuminate Buyer LLC			- 0 (0 1 0 1
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,661,316		7,062,124
Alpha 3 BV (Atotech) 4.179/ (1 Month LISD LIDOR + 2.509/ Pata Floor 2.009/) dva 02/20/28	6 722 000		6 417 010
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/20/28 Diamond BC BV	6,732,000		6,417,818
3.99% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/29/28	5,273,500		4,858,212
NIC Acquisition Corp.	3,273,300		4,030,212
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	4,008,307		3,490,554
Ascend Performance Materials Operations LLC	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		2,12,1,22
7.00% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	3,385,851		3,292,740
INEOS Ltd.			
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,574,000	1	2,423,575
GrafTech Finance, Inc.			
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	1,921,721		1,858,074
W.R. Grace Holdings LLC			
6.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,741,250		1,648,093
Univar Netherlands Holding BV	1.662.604		1 (20 154
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/03/28	1,663,694		1,630,154
DCG Acquisition Corp.	1 700 070		1 500 500
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26 ^{†††} Trinseo Materials Operating S.C.A.	1,700,070		1,589,566
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,584,000		1,491,732
Total Basic Materials	1,564,000	_	69,198,257
Energy - 0.9%		_	09,196,237
TransMontaigne Operating Company LP			
4.55% ((1 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%), Rate Floor: 4.00%) due 11/17/28	3,890,250		3,675,469
AL GCX Holdings LLC	2,000,200		2,372,103
4.80% (1 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 05/17/29	3,700,000)	3,595,179
DT Midstream, Inc.	- , ,		,,
3.69% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/26/28	3,034,893		3,023,512

	Face Amount~	Value
ENIOR FLOATING RATE INTERESTS††, 0 - 90.3% (continued)		
nergy - 0.9% (continued) ermian Production Partners LLC		
9.67% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.67%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,3}	799,918	\$ 797,918
otal Energy	,,,,,,	11,092,078
tilities - 0.8%		
erraForm Power Operating LLC	7 0 7 0 0 0 0	T 642 025
4.16% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 05/21/29 ranite Generation LLC	7,850,000	7,643,937
5.51% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 11/09/26	3,486,157	3,194,192
otal Utilities	3,400,137	10,838,129
otal Senior Floating Rate Interests (Cost \$1,266,110,088)		1,180,152,346
		1,100,132,310
ORPORATE BONDS ^{††} - 3.7%		
onsumer, Non-cyclical - 1.6% athan's Famous, Inc.		
6.63% due 11/01/25 ⁴	3,135,000	3,017,437
otheby's	3,133,000	3,017,437
7.38% due 10/15/27 ⁴	2,875,000	2,664,473
PI CG, Inc.	2,072,000	2,001,172
8.63% due 03/15/26 ⁴	2,689,000	2,541,105
neplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁴	2,975,000	2,485,592
egends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc. 5.00% due 02/01/26 ⁴	2,875,000	2,409,250
net Healthcare Corp.	_,,	
4.38% due 01/15/30 ⁴	2,800,000	2,368,884
DT Security Corp.		
4.13% due 08/01/29 ⁴	2,875,000	2,333,250
W International, Inc.		
4.50% due 04/15/29 ⁴	2,875,000	1,914,606
CA, Inc. 4.50% due 02/15/27	1,500,000	1,442,104
otal Consumer, Non-cyclical	1,500,000	21,176,701
ommunications - 0.7%		21,170,701
Z Secured Financing BV		
5.00% due 01/15/32 ⁴	3,500,000	2,905,000
CPR Senior Secured Financing DAC		
6.75% due 10/15/27 ⁴	2,875,000	2,681,886
tice France S.A.		
5.50% due 10/15/29 ⁴ cGraw-Hill Education, Inc.	2,850,000	2,177,143
5.75% due 08/01/28 ⁴	1,575,000	1,348,641
otal Communications		9,112,670
dustrial - 0.5%		
eaver-Brooks, Inc.		
7.88% due 03/01/23 ⁴	2,875,000	2,673,750
ew Enterprise Stone & Lime Company, Inc.	2.075.000	2 2 (2 25)
5.25% due 07/15/28 ⁴ rundage-Bone Concrete Pumping Holdings, Inc.	2,875,000	2,363,350
6.00% due 02/01/26 ⁴	1,412,000	1,195,715
otal Industrial	1,412,000	6,232,815
onsumer, Cyclical - 0.3%		0,232,613
ertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 ⁴	5,000,000	4,262,500
nergy - 0.3%	, ,	
abine Pass Liquefaction LLC		
5.63% due 04/15/23	4,200,000	4,239,830
nancial - 0.2%		
ant Companies, Inc.	1.050.000	1 572 500
5.25% due 04/15/29 ⁴ ncoln Financing SARL	1,850,000	1,572,500
3.88% (3 Month EURIBOR + 3.88%, Rate Floor: 3.88%) due 04/01/24 ^{0,4}	EUR 350,000	256 600
0.886/0 (5 Month EORIBOR + 5.88/0, Rate Floor. 5.88/0) due 04/01/24	EUR 330,000	356,690 1,929,190
asic Materials - 0.1%		1,727,190
R Grace Holdings LLC		
4.88% due 06/15/27 ⁴	1,975,000	1,718,724
irabela Nickel Ltd.		·
due 06/24/19 ^{5,6}	1,279,819	63,991
otal Basic Materials		1,782,715
otal Corporate Bonds (Cost \$56,477,906)		48,736,421
OLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 0.8% esidential Mortgage-Backed Securities - 0.8%		
ALI Series Trust		
2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due $06/25/46^{\circ}$	10,516,252	2,610,811
	418,038	95,288
	410.010	
2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ^{\(\dighta\)} (ashington Mutual Mortgage Pass-Through Certificates Trust	418,038	73,200

COLLATERALIZED MORTGAGE OBLIGATIONS** - 0.8% (continued) Residential Mortgage-Backed Securities - 0.8% (continued) Washington Mutual Mortgage Pass-Through Cortificates WMALT Series Trust 2006-AR9, 1.32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46° 2,362,984 1,352,657 2006-AL, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46° 2,362,984 1,352,657 Lehman XS Trust Series		Face		
Residential Mortgage-Backed Securities - 0.8% (continued) Washington Mulusil Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 1.32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46° 1,660,93 1,374,148 American Home Mortgage Assets Trust Series 1,325,657 2006-4.1,83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46° 2,362,984 1,352,657 2,006-4.1,83% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46° 3,666,655 1,213,569 2,006-16.Na, 0.09% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.43%) due 03/26/36° 813,150 379,082 2,006-16.Na, 0.09% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36° 383,464 310,095 383,469 310,095 310,095 310,0		Amount~		Value
Washington Mutual Mortgage Pass-Through Certificates WALT Series Trust 1,660,903 \$ 1,374,148 2006-AR, 1,32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46° 2,362,984 1,352,657 2006-AR, 1,33% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46° 1,366,685 1,213,569 Lehman XS Trust Series 2006-16N, 2,00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46° 1,366,685 1,213,569 Nomura Rescuritization Trust 2015-4R, 2,37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36° ⁴ 813,150 739,082 Alliance Bancorp Trust 2007-0.A1, 2,10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37° 383,640 331,099 Morgan Stanley Re-REMIC Trust 310,082 280,348 2010-R5, 2,55% due 06/26/36 ⁴ 30,082 280,348 New Century Home Equity Loan Trust 162,396 162,396 156,705 2004-A, 2,42% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37° 136,087 133,552 Total Cellarizatized Mortgage-Backed Securities 103,36,520 Total Collarizatized Mortgage-Backed Securities 2,071,948 634,223 Total Collarizatized Loan Obligations - 0.1% 2,071,948 634,223				
2006-AR9, 1,32% (1 Vac CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46\(b \) 1,660,903 \(c \) 1,374,148 American Home Mortgage Assets Trust 2,362,984 \(c \) 1,352,657 2,362,984 \(c \) 1,352,657 2,362,984 \(c \) 1,352,657 2,006-41,83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46\(c \) 1,366,855 \(c \) 1,366,855 \(c \) 1,213,569 2,006-41, R.2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36\(c^4 \) 813,150 \ 3,366,855 \ 3,310,998 \ 2,313,6698 \ 2,313,6698 \ 3,310,998 \ 2,313,6698 \ 3,310,998 \ 2,313,6698 \ 3,310,998 \ 2,313,6698 \ 3,310,998 \ 2,313,6698 \ 3,310,998 \ 2,313,6698 \ 3,310,998 \ 2,313,6698 \ 3,310,998 \ 2,313,6698 \ 3,310,998 \ 3,310				
American Home Mortagee Assets Trust 2006-4, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46° 1,836 (1 Month USD LIBOR + 0.21%, Rate Floor: 0.38%) due 11/25/46° 1,366.85 1,213,569 Nomura Rescuritization Trust 2016-16N, 2.00% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36° 481,31,50 739,082 Alliance Bancorp Trust 2015-4R, 2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 07/25/37° 383,64 331,099 2007-0.1, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37° 383,64 331,099 Morgan Stanley Re-REMIC Trust 2016-82, 2.55% due 06/26/36° 310,082 280,343 New Century Home Equity Loan Trust 2016-84, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35° 162,396 156,705 (38.A Home Equity Trust 2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.54%) due 07/25/37° 136,087 136,087 132,998 1504 160,260 450 450 450 450 450 450 450 450 450 45		1.660.002	Φ.	1 274 140
2,362,984 1,352,657 1,215,659 1,352,657 1,215,659 1,352,657 1,215,569 1,352,657 1,352,057 1,35	, ,	1,660,903	\$	1,3/4,148
Lehman XS Trust Series 3,66,685 1,213,569 2006-16N, 2,000% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46° 1,366,685 1,213,569 Nomura Resceuritization Trust 813,150 739,082 Alliance Bancorp Trust 833,609 331,099 Morgan Stanley Re-REMIC Trust 310,082 280,343 2010-R5, 2,55% due 06/26/36⁴ 310,082 280,343 New Century Home Equity Coan Trust 1020-44, 242% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12,50%/0.80%) due 02/25/35° 16,236 156,705 SSAA Home Equity Trust 10336,820 10,336,520 10,336,520 Total Residential Mortgage-Backed Securities 10,336,520 10,336,520 Total Collateralized Mortgage Obligations 10,336,520 10,336,520 ASSET-BACKED SECURITIES ^{††} - 0.1% 2,071,948 634,223 Treman Park CLO Ltd. 2,071,948 634,223 Treman Park CLO Ltd. 2,071,948 634,223 Treman Park CLO Ltd. 2,071,948 634,223 Total Auster Blacked Securities 1,361,673 9,940 OHA Credit Partners IX Ltd. 1,361,673 9,940		2.262.004		1 252 657
2006-16N, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46° 1,366,685 1,213,569 Nomura Resecuritization Trust 2015-4R, 2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36°,4 313,150 338,640 331,099 Morgan Stanley Re-REMIC Trust 2010-RS, 2.55% due 06/26/36⁴ 310,082 280,343 Now Century Home Equity Loan Trust 2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35° 162,396 156,705 GSAA Home Equity Trust 2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35° 162,396 136,087 132,598 Total Residential Mortgage-Backed Securities 2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37° 36,087 313,082 303,365,200 ASSET-BACKED SECURITIES†† - 0.1% 2013-13	, ,	2,362,984		1,352,657
Namura Resecuritization Trust		1266605		1 212 760
2015-4R, 2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36\(0^4\) 31,50 383,60 331,099 Alliance Bancorp Trust 2010-70.21, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37\(0^4\) 383,60 331,099 Morgan Stanley Re-REMIC Trust 2010-RS, 2.55% due 06/26/36\(0^4\) 310,082 280,343 New Century Home Equity Loan Trust 2004-2, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35\(0^4\) 162,396 156,705 GSAA Home Equity Trust 2004-2, 2.42% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37\(0^4\) 136,087 132,598 Total Residential Mortgage-Backed Securities 10,336,520 Total Collateralized Mortgage Obligations (Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES\(0^4\) - 0.1% Collateralized Loan Obligations - 0.1% Coltagen Loan Funding Ltd. 2014-1A SUB, due 11/18/31\(0^4\) 2,071,948 634,223 Treman Park CLO Ltd. 2013-3X COM, due 0/20/28\(0^4\) 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-3X COM, due 0/18/25\(0^7\) 1,808,219 1,989 Total Aceste Backed Securities (Cost \$92,5779) 7,92,82,33 Total Asset-Backed Securities (Cost \$92,5779) 7,92,82,33 Total Asset-Backed Securities (Cost \$92,574,542,006) \$1,323,677,452 Other Asset & Liabilities, net - (1.3)% 1,336,674,542 Other Asset & Liabilities, net - (1.3)% 1,316,673 1,323,677,452 Other Asset & Liabilities, net - (1.3)% 1,316,673 1,323,677,452 Other Asset & Liabilities, net - (1.3)% 1,316,673 1,323,677,452 Other Asset & Liabilities, net - (1.3)% 1,316,673 1,323,677,452 Other Asset & Liabilities, net - (1.3)% 1,316,673 1,323,677,452 Other Asset & Liabilities, net - (1.3)% 1,316,673 1,323,677,452 Other Asset & Liabilities, net - (1.3)% 1,316,673 1,316,673 1,316,673 1,316,673 1,316,673 1,316,673 1,316,673 1,316,673 1,316,673 1,316,673 1,316,745 1,3		1,366,685		1,213,569
Alliance Bancorp Trust 2007-OA1, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37° 38,640 331,099 Morgan Stanley Re-REMIC Trust 2010-RS, 2.55% due 06/26/36 ⁴ 310,082 280,343 New Century Home Equity Loan Trust 2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35° 162,396 156,705 GSAA Home Equity Trust 2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37° 136,087 132,998 Total Residential Mortgage-Backed Securities 10,336,520 Total Collateralized Mortgage Obligations (Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES†† - 0.1% Cotagon Loan Funding Ltd. 2014-1A SUB, due 11/18/31 ^{4,7} 2,71,948 634,223 Teman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7} 977,702 152,131 Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷ 0,1946 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations (2013) 1,361,673 1,3		0.1.2.1.2.0		
2007-OA1, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37¢ 383,640 331,099 Morgan Stanley Re-REMIC Trust 310,082 280,343 2010-RS, 2.55% due 06/26/36 ⁴ 310,082 280,343 New Century Home Equity Loan Trust 162,396 156,705 2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35¢ 162,396 156,705 GSAA Home Equity Trust 136,087 132,598 1007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37¢ 136,087 132,598 104 Residential Mortgage-Backed Securities 10,336,520 105 Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES†* - 0.1% - 0 Collateralized Loan Obligations - 0.1% 2,071,948 634,223 Treman Park CLO Ltd. 201-14 S UB, due 11/18/31 ⁴⁷ 2,071,948 634,223 Treman Park CLO Ltd. 977,702 152,131 Avery Point II CLO Ltd. 977,702 152,131 Avery Point II CLO Ltd. 979,203 1,989 2013-9A ACOM, due 0/18/25 ⁷ 1,808,219 1,989 70tal Asset Backed Securities 9798,283 </td <td></td> <td>813,150</td> <td></td> <td>739,082</td>		813,150		739,082
Morgan Stanley Re-REMIC Trust 310,082 280,343 2010-R5, 2.55% due 06/26/36⁴ 310,082 280,343 New Century Home Equity Loan Trust 102,44° (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%0.80%) due 02/25/35⁰ 162,396 156,705 GSAA Home Equity Trust 136,087 132,598 Total Residential Mortgage-Backed Securities 10,336,520 Total Collateralized Mortgage Obligations 10,336,520 ASSET-BACKED SECURITIES†† - 0.1% Collateralized Loan Obligations - 0.1% Octagen Loan Funding Ltd. 2,071,948 634,223 Treman Park CLO Ltd. 2,071,948 634,223 Treman Park CLO Ltd. 977,702 152,131 Avery Point II CLO Ltd. 1,361,673 9,940 OHA Credit Partners IX Ltd. 1,808,219 1,989 OHA Credit Partners IX Ltd. 1,808,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities 201-33 X COM, due 10/20/25⁴-7 1,808,219 1,989 Ottal Asset-Backed Securities 798,283				
2010-R5, 2.55% due 06/26/36 ⁴ 310,082 280,343 New Century Home Equity Loan Trust 162,396 156,705 GSAA Home Equity Trust 2007-7, 2.16% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35° 136,087 132,598 Total Residential Mortgage-Backed Securities 10,336,520 Total Collateralized Mortgage Obligations 10,336,520 Cost \$12,953,158 10,336,520 ASSET-BACKED SECURITIES† - 0.19% 10,336,520 Collateralized Loan Obligations - 0.1% 2,071,948 634,223 Terman Park CLO Ltd. 2,071,948 2,071,948 Terman Park CLO Ltd	, ,	383,640		331,099
New Century Home Equity Loan Trust 2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35° 162,396 156,705 GSAA Home Equity Trust 2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37° 136,087 132,598 Total Residential Mortgage-Backed Securities 10.336,520 Total Collateralized Mortgage Obligations (Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES†† - 0.1% Collateralized Loan Obligations - 0.1% Cotagon Loan Funding Ltd. 2014-1A SUB, due 11/18/31 ^{4,7} 2,071,948 634,223 Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7} 97,702 152,131 Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷ 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-3Y COM, due 01/18/25 ⁷ 1,888,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities (Cost \$925,779) 798,283 Total Investments - 101.3% (Cost \$1,425,874,060) \$ 1,323,677,452 Other Assets & Liabilities, net - (1.3)%				
2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35♦ 162,396 156,705 GSAA Home Equity Trust 2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37♦ 136,087 132,598 Total Residential Mortgage-Backed Securities 101,336,520 10,336,520 1	,	310,082		280,343
GSAA Home Equity Trust 2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37° 136,087 132,598 Total Residential Mortgage-Backed Securities 10,336,520 Total Collateralized Mortgage Obligations (Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES†† - 0.1% Collateralized Loan Obligations - 0.1% Colspan="3">Colspan="3				
2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37♦ 136,087 132,598 Total Residential Mortgage-Backed Securities 10,336,520 Total Collateralized Mortgage Obligations (Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES† - 0.1% Collateralized Loan Obligations - 0.1% Octagon Loan Funding Ltd. 2014-1A SUB, due 11/18/14 ⁷ 2,071,948 634,223 Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7} 977,702 152,131 Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷ 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Asset-Backed Securities 798,283 Total Asset-Backed Securities (Cost \$1,425,874,060) \$ 1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	, , ,	162,396		156,705
Total Residential Mortgage-Backed Securities 10,336,520 Total Collateralized Mortgage Obligations (Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES†† - 0.1% Collateralized Loan Obligations - 0.1% Octagon Loan Funding Ltd.				
Total Collateralized Mortgage Obligations (Cost \$12,953,158) 10,336,520 ASSET-BACKED SECURITIES† - 0.1%	2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due $07/25/37^{\Diamond}$	136,087		132,598
10,336,520	Total Residential Mortgage-Backed Securities			10,336,520
ASSET-BACKED SECURITIES ^{††} - 0.1% Collateralized Loan Obligations - 0.1% Octagon Loan Funding Ltd. 2014-1A SUB, due 11/18/31 ^{4,7} 2,071,948 634,223 Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7} Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷ 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations Total Asset-Backed Securities (Cost \$925,779) (Cost \$925,779) (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)%	Total Collateralized Mortgage Obligations			
Collateralized Loan Obligations - 0.1% Octagon Loan Funding Ltd. 2,071,948 634,223 Treman Park CLO Ltd. 977,702 152,131 Avery Point II CLO Ltd. 977,702 152,131 Avery Point II CLO Ltd. 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities (Cost \$925,779) 798,283 Total Investments - 101.3% \$ 1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	(Cost \$12,953,158)			10,336,520
Octagon Loan Funding Ltd. 2,071,948 634,223 2014-1A SUB, due 11/18/31 ^{4,7} 2,071,948 634,223 Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7} 977,702 152,131 Avery Point II CLO Ltd. 2013-3X COM, due 0/18/25 ⁷ 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities (Cost \$925,779) 798,283 Total Investments - 101.3% (Cost \$1,425,874,060) \$ 1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	ASSET-BACKED SECURITIES ^{††} - 0.1%			
2014-1A SUB, due 11/18/31 ^{4,7} Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7} Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷ COHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 Total Collateralized Loan Obligations Total Asset-Backed Securities (Cost \$925,779) Total Investments - 101.3% (Cost \$1,425,874,060) Other Assets & Liabilities, net - (1.3)% 634,223 152,131 152,1	Collateralized Loan Obligations - 0.1%			
Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7} 977,702 152,131 Avery Point II CLO Ltd. 1,361,673 9,940 OHA Credit Partners IX Ltd. 1,808,219 1,989 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities (Cost \$925,779) 798,283 Total Investments - 101.3% 51,323,677,452 (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	Octagon Loan Funding Ltd.			
2015-1A COM, due 10/20/28 ^{4,7} 977,702 152,131 Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷ 1,361,673 9,940 OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities (Cost \$925,779) 798,283 Total Investments - 101.3% (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)%	2014-1A SUB, due 11/18/31 ^{4,7}	2,071,948		634,223
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷ OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations Total Asset-Backed Securities (Cost \$925,779) 798,283 Total Investments - 101.3% (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)%	Treman Park CLO Ltd.			
2013-3X COM, due 01/18/25 ⁷ 1,361,673 9,940 OHA Credit Partners IX Ltd. 9013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities 798,283 (Cost \$925,779) 798,283 Total Investments - 101.3% 1,323,677,452 (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	2015-1A COM, due 10/20/28 ^{4,7}	977,702		152,131
OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7} 798,283 Total Collateralized Loan Obligations Total Asset-Backed Securities (Cost \$925,779) 798,283 Total Investments - 101.3% (Cost \$1,425,874,060) Other Assets & Liabilities, net - (1.3)%	Avery Point II CLO Ltd.			
2013-9A ACOM, due 10/20/25 ^{4,7} 1,808,219 1,989 Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities 798,283 (Cost \$925,779) 798,283 Total Investments - 101.3% \$1,323,677,452 (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	2013-3X COM, due 01/18/25 ⁷	1,361,673		9,940
Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities 8 (Cost \$925,779) 798,283 Total Investments - 101.3% 3 (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	OHA Credit Partners IX Ltd.			
Total Collateralized Loan Obligations 798,283 Total Asset-Backed Securities 8 (Cost \$925,779) 798,283 Total Investments - 101.3% 3 (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	2013-9A ACOM, due 10/20/25 ^{4,7}	1,808,219		1,989
(Cost \$925,779) 798,283 Total Investments - 101.3% (Cost \$1,425,874,060) (Cost \$1,425,874,060) \$1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	Total Collateralized Loan Obligations			798,283
(Cost \$925,779) 798,283 Total Investments - 101.3% (Cost \$1,425,874,060) (Cost \$1,425,874,060) \$ 1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	Total Asset-Backed Securities			,
Total Investments - 101.3% (Cost \$1,425,874,060) Other Assets & Liabilities, net - (1.3)% (16,564,433)				798,283
(Cost \$1,425,874,060) \$ 1,323,677,452 Other Assets & Liabilities, net - (1.3)% (16,564,433)	Total Investments - 101.3%			
Other Assets & Liabilities, net - (1.3)% (16,564,433)			\$	1,323,677,452
	Total Net Assets - 100.0%		\$	

Forward Foreign Currency Exchange Contracts ††

						Unrealized
				Contract		Appreciation
Counterparty	Currency	Type	Quantity	Amount	Settlement Date	(Depreciation)
Barclays Bank plc	GBP	Sell	6,425,000	7,822,659 USD	07/15/22	\$ 76
JPMorgan Chase Bank, N.A.	GBP	Buy	75,000	92,021 USD	07/15/22	(706)
Citibank, N.A.	GBP	Buy	73,000	89,655 USD	07/15/22	(776)
Goldman Sachs International	GBP	Buy	114,000	139,867 USD	07/15/22	(1,070)
Goldman Sachs International	EUR	Buy	412,000	435,321 USD	07/15/22	(3,296)
Barclays Bank plc	EUR	Buy	485,000	513,036 USD	07/15/22	(4,463)
Barclays Bank plc	EUR	Sell	22,190,000	23,245,048 USD	07/15/22	(23,493)
						\$ (33,728)

- 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 June 30, 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.
- Affiliated issuer.
- Rate indicated is the 7-day yield as of June 30, 2022.
- Payment-in-kind security.
- 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 \$44,798,264 (cost \$51,547,038), or 3.4% of total net assets.
- Security is in default of interest and/or principal obligations.
- 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. 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