	Shares	Valu	<u> </u>	Shares	Value
COMMON STOCKS† - 0.4%			Acropolis Infrastructure Acquisition Corp.		
FINANCIAL - 0.4%			Expiring 03/31/26*,1	28,866	\$ 2,890
KKR Acquisition Holdings			Blue Whale Acquisition Corp.		
I Corp. — Class A*,1	820,948	\$ 8,078,128	Expiring 07/09/23*,1	18,074	2,697
RXR Acquisition Corp. — Class A*,1	182,429	1,795,10	wisd Acquisition Corp.	27.274	2 220
TPG Pace Beneficial II Corp.* <sup>1</sup>	148,829	1,455,533	EXUITING ADJ 121227	27,374	2,338
MSD Acquisition Corp. — Class A*,1	136,871	1,355,023	waveney Cabital Acquisition Corb.	33,000	1,475
AfterNext HealthTech Acquisition			RXR Acquisition Corp.	33,000	1,473
Corp. — Class A*,1	135,000	1,318,950	Expiring 03/08/26*,1	36,482	916
Conyers Park III Acquisition			Colicity Inc.	30, 102	310
Corp. — Class A*, <sup>1</sup>	125,300	1,217,916	Expiring 12/31/27*,1	9,360	449
Waverley Capital Acquisition			Total Warrants	2,222	
Corp. 1 — Class A*,††,1	99,000	967,230	(Cost \$521,210)		62,714
Acropolis Infrastructure			,		02,714
Acquisition Corp. — Class A*,1	86,600	840,453			
Blue Whale Acquisition			Guggenheim Strategy Fund III <sup>3</sup>	1,221,727	29,345,878
Corp. I — Class A*,1	72,300	700,587		1,220,331	29,251,332
Colicity, Inc. — Class A*,1	46,809	460,60			
Total Financial		18,189,522	Fund — Institutional Class <sup>3</sup>	2,977,261	28,551,935
COMMUNICATIONS - 0.0%			Total Mutual Funds		
Figs, Inc. — Class A*	43,750	360,938	(Cost \$89,293,673)		87,149,145
Vacasa, Inc. — Class A*	81,407	249,919			
	01,407				
Total Communications		610,857	Dreyfus Treasury Obligations  Cash Management Fund —		
Total Common Stocks			Institutional Shares, 2.15% <sup>4</sup>	62,558,474	62,558,474
(Cost \$19,829,329)		18,800,379	Dreyfus Treasury Securities	02,336,474	02,336,474
DEFENDED CTO CHG <sup>††</sup> A CO/			Cash Management Fund —		
PREFERRED STOCKS <sup>††</sup> - 0.6%			Institutional Shares, 2.46% <sup>4</sup>	23,311,421	23,311,421
FINANCIAL - 0.6%			,	23,311,121	25,511,121
Wells Fargo & Co. 3.90%	12,100,000	10,232,062	Total Money Market Fund		85,869,895
Markel Corp.	12,100,000	10,232,002	(Cost \$85,869,895)		65,605,653
6.00%	7,210,000	6,997,899		FACE	
MetLife, Inc.	7,210,000	0,777,07.		Amount~	
3.85%	4,620,000	4,133,029			-
Bank of New York Mellon Corp.	4,020,000	7,133,02.	CORPORATE BONDS <sup>††</sup> - 35.9%		
4.70%	3,010,000	2,882,07			
American Financial Group, Inc.	3,0.0,000	2,002,07	HINANCIAL - 13.3/0		
4.50% due 09/15/60	102,052	2,019,609	Athene Global Funding 2.81% (SOFR Compounded Index		
First Republic Bank	•	, ,	+ 0.72%) due 01/07/25 <sup>6,5</sup>	30,000,000	29,044,430
4.13%	69,600	1,197,120	1.99% due 08/19/28 <sup>5</sup>	15,850,000	12,502,478
American Equity Investment Life Holding Co.			1.73% due 10/02/26 <sup>5</sup>	14,700,000	12,470,925
5.95%	8,000	179,600	F&G Global Funding	1 1,7 00,000	12, 17 0,323
Total Financial		27,641,394		42,100,000	38,305,135
			1.75% due 06/30/26 <sup>5</sup>	14,250,000	12,403,475
Total Preferred Stocks			GA Global Funding Trust	,,	,,
(Cost \$31,414,621)		27,641,394	1.95% due 09/15/28 <sup>5</sup>	16,600,000	13,453,411
WARRANTS <sup>†</sup> - 0.0%			2.25% due 01/06/27 <sup>5</sup>	15,000,000	12,990,883
KKR Acquisition Holdings I Corp.			1.63% due 01/15/26 <sup>5</sup>	7,300,000	6,398,724
Expiring 12/31/27*,1	205,236	24,628	Societe Generale S.A.		
Ginkgo Bioworks Holdings, Inc.	,	,-	1.79% due 06/09/27 <sup>2,5</sup>	28,000,000	23,310,669
Expiring 08/01/26*	19,663	14,157	7.004 1 70.00.00.00.00.00.00.00.00.00.00.00.00.0	10,500,000	8,886,412
AfterNext HealthTech Acquisition Corp.	,	,	3.88% due 03/28/24 <sup>5</sup>	350,000	340,408
Alternext Healthreen Acquisition Corp.			_		
Expiring 07/09/23*,1	45,000	7,200	Macquarie Group Ltd.		
	45,000	7,200	Macquarie Group Ltd. 1.63% due 09/23/27 <sup>2,5</sup> 1.20% due 10/14/25 <sup>2,5</sup>	16,750,000 13,550,000	14,018,941 12,334,735

	Face Amount~	Value		Face Amount	Value
American International Crown Inc			Standard Chartered plc		
American International Group, Inc. 2.50% due 06/30/25	26,630,000	\$ 24,845,959	1.32% due 10/14/23 <sup>2,5</sup>	10,150,000	\$ 10,139,861
Equitable Financial Life Global Funding	20,030,000	¥ 2 <del>1</del> ,013,737	CBS Studio Center	10,130,000	\$ 10,132,001
1.40% due 07/07/25 <sup>5</sup>	15,000,000	13,508,582	5.29% (30 Day Average SOFR		
1.80% due 03/08/28 <sup>5</sup>	12,000,000	10,024,104	+ 3.00%, Rate Floor:		
Cooperatieve Rabobank UA	12,000,000	10,021,101	3.00%) due 01/09/24 <sup>♦,†††</sup>	10,000,000	10,100,000
1.34% due 06/24/26 <sup>2,5</sup>	15,000,000	13,293,492	Iron Mountain, Inc.	.0,000,000	10,100,000
1.98% due 12/15/27 <sup>2,5</sup>	10,000,000	8,518,075	4.88% due 09/15/27 <sup>5</sup>	7,360,000	6,591,874
Reliance Standard Life Global Funding II	-,,	-,,	5.00% due 07/15/28 <sup>5</sup>	3,085,000	2,653,100
2.75% due 05/07/25 <sup>5</sup>	20,850,000	19,454,640	Apollo Management Holdings, LP	-,,	,,
Pershing Square Holdings Ltd.	, ,	, ,	4.40% due 05/27/26 <sup>5</sup>	7,115,000	6,748,426
3.25% due 10/01/31	25,600,000	19,164,928	4.00% due 05/30/24 <sup>5</sup>	1,846,000	1,794,325
Citizens Bank North America/	, ,	, ,	Essex Portfolio, LP	, ,	, ,
Providence RI			1.70% due 03/01/28	10,450,000	8,472,610
2.25% due 04/28/25	20,000,000	18,559,081	ING Groep N.V.		
BNP Paribas S.A.			1.73% due 04/01/27 <sup>2</sup>	9,800,000	8,401,572
1.32% due 01/13/27 <sup>2,5</sup>	21,350,000	18,196,044	BPCE S.A.		
2.22% due 06/09/26 <sup>2,5</sup>	400,000	359,657	1.65% due 10/06/26 <sup>2,5</sup>	9,500,000	8,250,445
Credit Agricole S.A.			OneMain Finance Corp.		
1.25% due 01/26/27 <sup>2,5</sup>	17,950,000	15,281,703	3.50% due 01/15/27	7,050,000	5,491,756
1.91% due 06/16/26 <sup>2,5</sup>	400,000	357,626	6.13% due 03/15/24	1,500,000	1,444,785
First-Citizens Bank & Trust Co.			7.13% due 03/15/26	50,000	45,070
3.93% due 06/19/24 <sup>2</sup>	15,200,000	14,994,790	Morgan Stanley		
Bank of Nova Scotia			2.19% due 04/28/26 <sup>2</sup>	7,000,000	6,420,937
3.25% (SOFR Compounded			3.77% due 01/24/29 <sup>2</sup>	361,000	324,662
Index + 0.96%) due 03/11/24 <sup>0</sup>	14,250,000	14,214,384	Goldman Sachs Group, Inc.		
Ares Finance Company LLC			3.50% due 04/01/25	6,900,000	6,590,900
4.00% due 10/08/24 <sup>5</sup>	14,617,000	14,007,801	First American Financial Corp.		
Jackson National Life Global Funding			4.00% due 05/15/30	7,860,000	6,553,485
1.75% due 01/12/25 <sup>5</sup>	15,000,000	13,784,357	KKR Group Finance Company VI LLC		
FS KKR Capital Corp.			3.75% due 07/01/29 <sup>5</sup>	7,040,000	6,265,593
4.25% due 02/14/25 <sup>5</sup>	7,600,000	7,049,603	SLM Corp.		
2.63% due 01/15/27	7,400,000	5,975,188	3.13% due 11/02/26	7,500,000	6,208,275
Regions Financial Corp.			SBA Communications Corp.		
2.25% due 05/18/25	14,000,000	12,966,298	3.13% due 02/01/29	6,500,000	5,227,755
JPMorgan Chase & Co.			3.88% due 02/15/27	700,000	620,837
1.47% due 09/22/27 <sup>2</sup>	15,000,000	12,684,083	LPL Holdings, Inc.		
CNO Global Funding			4.00% due 03/15/29 <sup>5</sup>	4,450,000	3,816,676
1.75% due 10/07/26 <sup>5</sup>	14,400,000	12,457,539	4.63% due 11/15/27 <sup>5</sup>	2,000,000	1,813,295
American Equity Investment			Belrose Funding Trust	7 100 000	5 254 202
Life Holding Co.	12.075.000	12 404 262	2.33% due 08/15/30 <sup>5</sup>	7,100,000	5,354,302
5.00% due 06/15/27	13,075,000	12,404,362	Brighthouse Financial Global Funding	E 0E0 000	r 001 061
ABN AMRO Bank N.V. 1.54% due 06/16/27 <sup>2,5</sup>	14 000 000	11 021 760	2.88% (SOFR + 0.76%) due 04/12/24 <sup>\$,5</sup>	5,050,000	5,001,861
	14,000,000	11,831,760	Starwood Property Trust, Inc. 3.75% due 12/31/24 <sup>5</sup>	E 27E 000	4 971 004
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.			Horace Mann Educators Corp.	5,375,000	4,871,094
2.88% due 10/15/26 <sup>5</sup>	10,800,000	8,856,000	4.50% due 12/01/25	4,420,000	4,222,756
3.88% due 03/01/31 <sup>5</sup>	4,100,000	2,971,901	United Wholesale Mortgage LLC	4,420,000	4,222,730
Capital One Financial Corp.	4,100,000	2,371,301	5.50% due 11/15/25 <sup>5</sup>	3,880,000	3 384 446
4.99% due 07/24/26 <sup>2</sup>	11,700,000	11,438,499	5.50% due 04/15/29 <sup>5</sup>	275,000	3,384,446 209,000
Fidelity & Guaranty Life Holdings, Inc.	11,700,000	11,7J0, <del>4</del> 77	Peachtree Corners Funding Trust	273,000	203,000
5.50% due 05/01/25 <sup>5</sup>	11,450,000	11,245,908	3.98% due 02/15/25 <sup>5</sup>	3,450,000	3,329,219
Deloitte LLP	11,750,000	11,273,300	Jefferies Finance LLC / JFIN	0,000,000	3,323,213
4.35% due 11/17/23 <sup>†††</sup>	7,300,000	7,154,275	Company-Issuer Corp.		
3.46% due 05/07/27 <sup>†††</sup>	4,500,000	4,018,058	5.00% due 08/15/28 <sup>5</sup>	4,300,000	3,171,250
American Tower Corp.	7,300,000	٥٥,0١٥,٦	Fairfax Financial Holdings Ltd.	٠,٥٥٥,٠٥٥	3,171,230
1.60% due 04/15/26	12,500,000	10,895,625	4.85% due 04/17/28	3,100,000	2,912,750
1.00/0 due 0 <del>1</del> /13/20	12,300,000	10,073,023	7.03/0 due 04/1//20	الالالالالالالال	2,712,730

	Face Amount	<b>V</b> ALUE		Face <b>A</b> mount <sup>~</sup>	<b>V</b> alue
Hunt Companies, Inc.			JBS USA LUX S.A. / JBS USA Food		
5.25% due 04/15/29 <sup>5</sup> CNA Financial Corp.	3,250,000	\$ 2,488,622	Company / JBS USA Finance, Inc. 5.13% due 02/01/28 <sup>5</sup>	8,000,000	\$ 7,498,160
4.50% due 03/01/26 Equitable Holdings, Inc.	2,298,000	2,245,678	Altria Group, Inc. 2.35% due 05/06/25	8,000,000	7,409,500
4.35% due 04/20/28	1,700,000	1,592,482	Block, Inc.		
Brookfield Finance, Inc. 3.90% due 01/25/28	1,400,000	1,260,541	2.75% due 06/01/26 Spectrum Brands, Inc.	7,600,000	6,531,908
CNO Financial Group, Inc. 5.25% due 05/30/25	1,200,000	1,184,469	5.75% due 07/15/25 BAT Capital Corp.	6,780,000	6,407,293
Trinity Acquisition plc			4.70% due 04/02/27	4,220,000	3,937,543
4.40% due 03/15/26 Newmark Group, Inc.	881,000	845,708	3.56% due 08/15/27 US Foods, Inc.	2,000,000	1,756,344
6.13% due 11/15/23 Old Republic International Corp.	775,000	763,466	6.25% due 04/15/25 <sup>5</sup> 4.75% due 02/15/29 <sup>5</sup>	3,750,000 1,011,000	3,683,625 865,416
3.88% due 08/26/26 Equinix, Inc.	700,000	661,333	Royalty Pharma plc 1.75% due 09/02/27	5,150,000	4,255,864
1.55% due 03/15/28 RenaissanceRe Finance, Inc.	700,000	563,170	Olympus Corp. 2.14% due 12/08/26 <sup>5</sup>	4,350,000	3,805,645
3.70% due 04/01/25	400,000	384,817	DaVita, Inc.		
Assurant, Inc. 4.90% due 03/27/28	350,000	331,985	4.63% due 06/01/30 <sup>5</sup> 3.75% due 02/15/31 <sup>5</sup>	3,086,000 800,000	2,387,792 570,000
Greystar Real Estate Partners LLC 5.75% due 12/01/25 <sup>5</sup>	350,000	328,510	FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
PNC Bank North America 3.88% due 04/10/25	150,000	145,243	5.63% due 08/15/26 <sup>5</sup> Bunge Limited Finance Corp.	2,828,000	2,510,925
HUB International Ltd. 7.00% due 05/01/26 <sup>5</sup>	150,000	142,262	1.63% due 08/17/25 Hologic, Inc.	1,900,000	1,709,141
Total Financial	150,000	706,346,151	3.25% due 02/15/29 <sup>5</sup>	1,550,000	1,267,571
CONSUMER, NON-CYCLICAL - 4.6%			Molina Healthcare, Inc. 4.38% due 06/15/28 <sup>5</sup>	1,115,000	1,006,288
Triton Container International Ltd. 1.15% due 06/07/24 <sup>5</sup>	26,000,000	23,680,050	Avantor Funding, Inc. 4.63% due 07/15/28 <sup>5</sup>	1,050,000	934,442
0.80% due 08/01/23 <sup>5</sup>	14,550,000	13,883,476	IQVIA, Inc.	1,030,000	934,442
2.05% due 04/15/26 <sup>5</sup> Global Payments, Inc.	1,800,000	1,527,833	5.00% due 05/15/27 <sup>5</sup>	850,000	792,625
2.90% due 05/15/30	31,000,000	24,710,874	Service Corporation International 3.38% due 08/15/30	750,000	586,568
Baxter International, Inc. 1.92% due 02/01/27	15,500,000	13,487,517	Sabre GLBL, Inc. 7.38% due 09/01/25 <sup>5</sup>	242.000	207 201
GXO Logistics, Inc.			9.25% due 04/15/25 <sup>5</sup>	343,000 132,000	307,201 126,378
1.65% due 07/15/26 CoStar Group, Inc.	15,000,000	12,256,359	Edwards Lifesciences Corp. 4.30% due 06/15/28	420,000	392,632
2.80% due 07/15/30 <sup>5</sup>	15,280,000	12,061,145	Zimmer Biomet Holdings, Inc.		
Laboratory Corporation of America Holdings			3.05% due 01/15/26 Smithfield Foods, Inc.	400,000	373,559
1.55% due 06/01/26 BAT International Finance plc	13,700,000	12,002,964	4.25% due 02/01/27 <sup>5</sup> Performance Food Group, Inc.	350,000	324,181
1.67% due 03/25/26	13,000,000	11,237,390	5.50% due 10/15/27 <sup>5</sup>	100,000	90,883
Element Fleet Management Corp. 1.60% due 04/06/24 <sup>5</sup>	10,250,000	9,645,793	Total Consumer, Non-cyclical		212,479,616
Prime Security Services Borrower LLC / Prime Finance, Inc.			INDUSTRIAL - 4.6% Boeing Co.		
3.38% due 08/31/27 <sup>5</sup>	11,200,000	9,409,904	4.88% due 05/01/25	50,500,000	49,273,297
PRA Health Sciences, Inc. 2.88% due 07/15/26 <sup>5</sup>	10,280,000	9,044,827	2.20% due 02/04/26 CNH Industrial Capital LLC	10,450,000	9,273,722
			1.45% due 07/15/26 1.88% due 01/15/26	12,500,000 4,960,000	10,807,625 4,416,479

	Face Amount <sup>~</sup>	Value		Face Amount~	VALUE
Berry Global, Inc.			Amsted Industries, Inc.		
1.57% due 01/15/26	11.750.000	\$ 10,243,949	4.63% due 05/15/30 <sup>5</sup>	350,000	\$ 289,695
4.88% due 07/15/26 <sup>5</sup>	5,165,000	4,855,100	5.63% due 07/01/27 <sup>5</sup>	100,000	92,000
Sealed Air Corp.	3,103,000	1,033,100	Summit Materials LLC / Summit	100,000	52,000
1.57% due 10/15/26 <sup>5</sup>	16,450,000	13,772,286	Materials Finance Corp.		
TD SYNNEX Corp.	10, 150,000	13,772,200	5.25% due 01/15/29 <sup>5</sup>	275,000	242,000
1.25% due 08/09/24	14,400,000	13,240,626	6.50% due 03/15/27 <sup>5</sup>	75,000	71,830
Graphic Packaging International LLC	14,400,000	13,240,020	Stericycle, Inc.	73,000	71,030
0.82% due 04/15/24 <sup>5</sup>	6,250,000	5,804,311	5.38% due 07/15/24 <sup>5</sup>	225,000	216,299
1.51% due 04/15/26 <sup>5</sup>	6,500,000	5,685,680	EnerSys	223,000	210,233
Silgan Holdings, Inc.	0,300,000	3,063,060	5.00% due 04/30/23 <sup>5</sup>	175,000	172 504
1.40% due 04/01/26 <sup>5</sup>	12,600,000	10,755,866	·	173,000	172,594
	12,000,000	10,733,800	Harsco Corp. 5.75% due 07/31/27 <sup>5</sup>	125 000	79 000
Ryder System, Inc.	10,600,000	10 027 107		125,000	78,099
3.35% due 09/01/25	10,600,000	10,027,197	Howmet Aerospace, Inc.	35 000	25.255
Teledyne Technologies, Inc.	12,000,000	10 000 701	6.88% due 05/01/25	35,000	35,255
2.25% due 04/01/28	12,000,000	10,008,781	Total Industrial		210,916,840
Vontier Corp.			TECHNOLOGY - 3.0%		
1.80% due 04/01/26	7,050,000	5,992,993			
2.40% due 04/01/28	3,900,000	3,045,393	HCL America, Inc.	20 700 000	22 072 056
Standard Industries, Inc.			1.38% due 03/10/26 <sup>5</sup>	38,700,000	33,873,956
5.00% due 02/15/27 <sup>5</sup>	6,000,000	5,309,460	CDW LLC / CDW Finance Corp.	22 250 000	10 205 017
4.75% due 01/15/28 <sup>5</sup>	2,671,000	2,256,675	2.67% due 12/01/26	22,350,000	19,385,817
Penske Truck Leasing Company			3.25% due 02/15/29	810,000	657,789
LP / PTL Finance Corp.			NetApp, Inc.		
4.45% due 01/29/26 <sup>5</sup>	5,475,000	5,230,656	2.38% due 06/22/27	17,800,000	15,670,333
4.20% due 04/01/27 <sup>5</sup>	500,000	465,069	Fidelity National Information Services, Inc.		
Owens Corning			1.65% due 03/01/28	11,000,000	9,034,918
3.88% due 06/01/30	5,910,000	5,162,951	4.70% due 07/15/27	5,000,000	4,812,533
IP Lending V Ltd. 2022-5A,			Infor, Inc.		
5.13% due 04/02/26 <sup>†††</sup>	3,900,000	3,691,452	1.75% due 07/15/25 <sup>5</sup>	13,800,000	12,414,114
Jabil, Inc.			1.45% due 07/15/23 <sup>5</sup>	1,100,000	1,061,324
1.70% due 04/15/26	3,800,000	3,301,177	Qorvo, Inc.		
GATX Corp.			1.75% due 12/15/24 <sup>5</sup>	10,600,000	9,771,212
3.85% due 03/30/27	2,900,000	2,668,629	4.38% due 10/15/29	1,380,000	1,182,149
3.50% due 03/15/28	200,000	176,484	3.38% due 04/01/31 <sup>5</sup>	1,200,000	898,980
Hardwood Funding LLC	•	•	Oracle Corp.		
2.37% due 06/07/28 <sup>†††</sup>	3,000,000	2,563,168	2.30% due 03/25/28	12,400,000	10,356,049
Weir Group plc	-,,	,,	Microchip Technology, Inc.		
2.20% due 05/13/26 <sup>5</sup>	2,610,000	2,192,811	0.98% due 09/01/24	8,750,000	8,054,181
Ardagh Metal Packaging Finance	2,0.0,000	2,172,011	Broadcom, Inc.		
USA LLC / Ardagh Metal			4.93% due 05/15/37 <sup>5</sup>	3,157,000	2,603,172
Packaging Finance plc			4.15% due 11/15/30	2,329,000	2,015,854
4.00% due 09/01/29 <sup>5</sup>	2,500,000	1,830,882	NCR Corp.	, ,	, ,
Huntington Ingalls Industries, Inc.	2,300,000	1,030,002	5.13% due 04/15/29 <sup>5</sup>	2,850,000	2,137,557
2.04% due 08/16/28	2,250,000	1,819,823	Leidos, Inc.	,,	,,
National Basketball Association	2,230,000	1,013,023	3.63% due 05/15/25	1,950,000	1,868,800
2.51% due 12/16/24 <sup>†††</sup>	1 000 000	1,785,148	Twilio, Inc.	1,222,222	1,000,000
Xylem, Inc.	1,900,000	1,703,140	3.63% due 03/15/29	994,000	802,655
	2 050 000	1 720 165	MSCI, Inc.	331,000	002,033
1.95% due 01/30/28	2,050,000	1,730,165	3.88% due 02/15/31 <sup>5</sup>	379,000	319,104
Mueller Water Products, Inc.	7 200 000	1 100 212	Boxer Parent Company, Inc.	57 5,000	515,104
4.00% due 06/15/29 <sup>5</sup>	1,300,000	1,106,313	7.13% due 10/02/25 <sup>5</sup>	150,000	147,011
Brundage-Bone Concrete			• •	150,000	
Pumping Holdings, Inc.	000 000	700.000	Total Technology		137,067,508
6.00% due 02/01/26 <sup>5</sup>	800,000	722,000			
JELD-WEN, Inc. 6.25% due 05/15/25 <sup>5</sup>	535,000	502,900			

	Face Amount <sup>~</sup>	<b>V</b> ALUE		Face Amount~	<b>V</b> alue
COMMUNICATIONS - 2.7%			Marriott International, Inc.		
FactSet Research Systems, Inc.			5.75% due 05/01/25	6,610,000	\$ 6,675,219
2.90% due 03/01/27	22,750,000	\$ 20,586,997	4.63% due 06/15/30	7,320,000	6,614,939
Verizon Communications, Inc.	22,1 30,000	4 20,500,557	Alt-2 Structured Trust	7,520,000	0,0,555
2.10% due 03/22/28	22,600,000	19,079,222	2.95% due 05/14/31 <sup>†††</sup>	11,130,895	9,868,469
Paramount Global	,,	,,	Delta Air Lines Inc. / SkyMiles IP Ltd.	.,,,,	2,000,100
4.95% due 01/15/31	13,560,000	11,961,727	4.50% due 10/20/25 <sup>5</sup>	10,000,000	9,706,567
4.75% due 05/15/25	3,590,000	3,529,465	Choice Hotels International, Inc.	, ,	, ,
T-Mobile USA, Inc.			3.70% due 01/15/31	7,350,000	6,109,672
2.25% due 02/15/26	8,150,000	7,292,457	Hilton Domestic Operating Company, Inc.		
3.50% due 04/15/25	5,000,000	4,778,825	3.63% due 02/15/32 <sup>5</sup>	5,400,000	4,135,853
2.63% due 04/15/26	3,200,000	2,899,904	4.00% due 05/01/31 <sup>5</sup>	300,000	242,499
Rogers Communications, Inc.			Delta Air Lines, Inc.		
2.95% due 03/15/25 <sup>5</sup>	14,400,000	13,708,359	7.00% due 05/01/25 <sup>5</sup>	4,300,000	4,327,744
Charter Communications			American Airlines Class AA		
Operating LLC / Charter			Pass Through Trust		
Communications Operating Capital			3.35% due 10/15/29	2,742,289	2,391,547
2.25% due 01/15/29	11,700,000	9,160,782	3.00% due 10/15/28	1,680,272	1,450,560
2.80% due 04/01/31	3,250,000	2,456,831	Mileage Plus Holdings LLC / Mileage		
Cogent Communications Group, Inc.			Plus Intellectual Property Assets Ltd.		
3.50% due 05/01/26 <sup>5</sup>	12,350,000	10,869,827	6.50% due 06/20/27 <sup>5</sup>	3,182,500	3,114,967
Ziggo BV			Newell Brands, Inc.		
4.88% due 01/15/30 <sup>5</sup>	10,800,000	8,532,000	6.38% due 09/15/27	3,100,000	3,069,713
Level 3 Financing, Inc.			Suburban Propane Partners		
3.63% due 01/15/29 <sup>5</sup>	5,070,000	3,753,777	Limited Partnership/Suburban		
4.25% due 07/01/28 <sup>5</sup>	2,277,000	1,776,083	Energy Finance Corp.		
3.75% due 07/15/29 <sup>5</sup>	2,150,000	1,574,875	5.88% due 03/01/27	2,300,000	2,169,822
Virgin Media Vendor			Air Canada		
Financing Notes IV DAC			3.88% due 08/15/26 <sup>5</sup>	2,350,000	2,018,063
5.00% due 07/15/28 <sup>5</sup>	1,850,000	1,496,187	1011778 BC ULC / New Red Finance, Inc.		
Thomson Reuters Corp.			5.75% due 04/15/25 <sup>5</sup>	700,000	693,527
3.35% due 05/15/26	1,550,000	1,452,197	Tempur Sealy International, Inc.		
Fox Corp.			4.00% due 04/15/29 <sup>5</sup>	375,000	295,509
3.05% due 04/07/25	1,360,000	1,295,370	Aramark Services, Inc.		
AMC Networks, Inc.			5.00% due 02/01/28 <sup>5</sup>	275,000	244,945
4.75% due 08/01/25	500,000	446,766	Total Consumer, Cyclical		_117,808,020
4.25% due 02/15/29	225,000	166,356	UTILITIES - 1.3%		
TripAdvisor, Inc.	400,000	200.004	Alexander Funding Trust		
7.00% due 07/15/25 <sup>5</sup>	400,000	388,884	1.84% due 11/15/23 <sup>5</sup>	19,050,000	17,825,598
CSC Holdings LLC	250,000	100,000	CenterPoint Energy, Inc.	19,030,000	17,023,336
4.13% due 12/01/30 <sup>5</sup>	250,000	186,800	2.93% (SOFR Compounded		
3.38% due 02/15/31 <sup>5</sup>	225,000	158,625	Index + 0.65%) due 05/13/24°	10,400,000	10,255,690
Sirius XM Radio, Inc.	75 000	(7.46)	OGE Energy Corp.	10,400,000	10,233,030
5.50% due 07/01/29 <sup>5</sup>	75,000	67,461	0.70% due 05/26/23	10,200,000	9,929,802
Match Group Holdings II LLC 4.63% due 06/01/28 <sup>5</sup>	75,000	CE E21	Entergy Corp.	10,200,000	3,323,002
	73,000	65,531	1.90% due 06/15/28	9,100,000	7,466,522
Total Communications		127,685,308	Terraform Global Operating LLC	3,100,000	7,100,522
CONSUMER, CYCLICAL - 2.5%			6.13% due 03/01/26 <sup>5</sup>	6,170,000	5,784,375
Warnermedia Holdings, Inc.			Southern Co.	3, 3,000	2,. 21,3, 3
3.64% due 03/15/25 <sup>5</sup>	33,600,000	31,819,936	1.75% due 03/15/28	5,000,000	4,084,076
Hyatt Hotels Corp.	, ,	, -,	AES Corp.	-,,,,0	,,
1.80% due 10/01/24	12,300,000	11,531,719	3.30% due 07/15/25 <sup>5</sup>	4,250,000	3,919,052
5.63% due 04/23/25	7,220,000	7,139,181	Puget Energy, Inc.	,,	, -,
5.75% due 04/23/30	4,320,000	4,187,569	2.38% due 06/15/28	3,600,000	2,995,296
, ,			Total Utilities		62,260,411

	Face Amount~	<b>V</b> alue		Face Amount~	<b>V</b> alue
			-		
BASIC MATERIALS - 1.2%			ASSET-BACKED SECURITIES <sup>††</sup> - 33.0%		
Anglo American Capital plc	7 4 000 000	<b>#</b> 33 400 607	COLLATERALIZED LOAN OBLIGATIONS -	21.4%	
2.25% due 03/17/28 <sup>5</sup>		\$ 11,498,697	THL Credit Lake Shore MM CLO I Ltd.		
2.63% due 09/10/30 <sup>5</sup>	9,370,000	7,212,431	2021-1A A1R, 4.21% (3 Month		
4.00% due 09/11/27 <sup>5</sup>	750,000	685,926	USD LIBOR + 1.70%, Rate		
5.38% due 04/01/25 <sup>5</sup>	600,000	595,365	Floor: 1.70%) due 04/15/33 <sup>6,5</sup>	48,500,000	\$ 47,098,282
Valvoline, Inc.			2021-1A A2R, 4.36% (3 Month	48,300,000	\$ 47,030,202
3.63% due 06/15/31 <sup>5</sup>	11,161,000	8,219,956	USD LIBOR + 1.85%, Rate		
4.25% due 02/15/30 <sup>5</sup>	125,000	118,125	Floor: 1.85%) due 04/15/33 <sup>6</sup> ,5	c 250 000	6,090,308
Kaiser Aluminum Corp.				6,250,000	0,090,308
4.63% due 03/01/28 <sup>5</sup>	9,643,000	7,867,906	BXMT Ltd.		
Arconic Corp.			2020-FL2 A, 3.84% (1 Month		
6.00% due 05/15/25 <sup>5</sup>	7,811,000	7,518,601	Term SOFR + 1.01%, Rate		
Nucor Corp.			Floor: 0.90%) due 02/15/38 <sup>6,5</sup>	25,122,000	24,751,074
2.00% due 06/01/25	5,000,000	4,615,001	2020-FL2 AS, 4.09% (1 Month		
Alcoa Nederland Holding BV			Term SOFR + 1.26%, Rate		
5.50% due 12/15/27 <sup>5</sup>	3,675,000	3,427,489	Floor: 1.15%) due 02/15/38 <sup>♦</sup>	14,310,000	13,835,937
Carpenter Technology Corp.			2020-FL3 AS, 4.15% (30 Day		
6.38% due 07/15/28	1,145,000	1,061,873	Average SOFR + 1.86%, Rate		
Steel Dynamics, Inc.	, -,	, ,	Floor: 1.75%) due 11/15/37 <sup>♦,5</sup>	4,500,000	4,405,455
2.40% due 06/15/25	1,050,000	970,750	2020-FL3 B, 4.55% (30 Day		
ArcelorMittal S.A.	1,120,011	2. 2, 22	Average SOFR + 2.26%, Rate		
4.55% due 03/11/26	400,000	382,854	Floor: 2.15%) due 11/15/37 <sup>♦</sup>	2,000,000	1,940,372
Minerals Technologies, Inc.	100,000	302,031	2020-FL2 B, 4.34% (1 Month		
5.00% due 07/01/28 <sup>5</sup>	140,000	121,846	Term SOFR + 1.51%, Rate		
' '	140,000		Floor: 1.40%) due 02/15/38 <sup>♦,5</sup>	2,000,000	1,924,395
Total Basic Materials		54,296,820	Golub Capital Partners CLO 49M Ltd.		
ENERGY - 0.7%			2021-49A AR, 4.24% (3 Month		
Galaxy Pipeline Assets Bidco Ltd.			USD LIBOR + 1.53%, Rate		
2.16% due 03/31/34 <sup>5</sup>	19,217,200	15,186,486	Floor: 1.53%) due 08/26/33 <sup>\$\circ\$,5</sup>	36,500,000	34,883,192
BP Capital Markets plc	13,217,200	15,100,100	CHCP Ltd.	22,222,222	- 1,000,100
4.88% <sup>2,6</sup>	7,500,000	6,450,000	2021-FL1 A, 4.01% (1 Month		
Occidental Petroleum Corp.	7,500,000	0, 130,000	Term SOFR + 1.16%, Rate		
5.50% due 12/01/25	5,000,000	5,025,000	Floor: 1.05%) due 02/15/38 <sup>5</sup> ,5	34,722,997	34,061,229
· ·	3,000,000	3,023,000	Shackleton CLO Ltd.	31,722,337	31,001,223
Valero Energy Corp. 2.15% due 09/15/27	3,100,000	2,679,959	2017-8A A1R, 3.63% (3 Month		
• •	3,100,000	2,079,939	USD LIBOR + 0.92%, Rate		
Sabine Pass Liquefaction LLC	F00 000	400 506	Floor: 0.00%) due 10/20/27 <sup>\$\displaystyle 5</sup>	32,098,167	31,684,402
5.63% due 03/01/25	500,000	499,506	LCM XXIV Ltd.	32,036,107	31,004,402
5.00% due 03/15/27	300,000	287,814			
Cheniere Corpus Christi Holdings LLC	FF0 000	FF0 270	2021-24A AR, 3.69% (3 Month		
7.00% due 06/30/24	550,000	559,379	USD LIBOR + 0.98%, Rate	21 250 000	20 707 100
Gulfstream Natural Gas System LLC		224 222	Floor: 0.98%) due 03/20/30 <sup>6,5</sup>	31,250,000	30,707,100
4.60% due 09/15/25 <sup>5</sup>	400,000	386,013	ABPCI Direct Lending Fund IX LLC		
Parkland Corp.			2021-9A A1R, 4.17% (3 Month		
5.88% due 07/15/27 <sup>5</sup>	80,000	74,160	USD LIBOR + 1.40%, Rate		
Total Energy		31,148,317	Floor: 1.40%) due 11/18/31 <sup>¢,5</sup> Golub Capital Partners CLO 54M, LP	30,750,000	29,726,314
Total Corporate Bonds			2021-54A A, 4.36% (3 Month		
(Cost \$1,879,932,217)		1,660,008,991	USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 <sup>4,5</sup>	29,000,000	27,758,762
			Golub Capital Partners CLO 36M Ltd.	-,-,-,	, - >, -=
			2018-36A A, 4.13% (3 Month		
			USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>¢,5</sup>	27,500,000	27,095,365
			1 1001. 0.00/0] due 02/03/31	27,300,000	21,033,303

	Face Amount	<b>V</b> alue		Face Amount	Value
LCCM Trust			Palmer Square Loan Funding Ltd.		
2021-FL3 A, 4.27% (1 Month			2021-1A A1, 3.61% (3 Month		
USD LIBOR + 1.45%, Rate			USD LIBOR + 0.90%, Rate		
Floor: 1.45%) due 11/15/38 <sup>♦,5</sup>	22,250,000	\$ 21,224,627	Floor: 0.90%) due 04/20/29 <sup>♦,5</sup>	12,806,652	\$ 12,604,992
2021-FL2 B, 4.72% (1 Month			2022-1A A2, 3.93% (3 Month		
USD LIBOR + 1.90%, Rate			Term SOFR + 1.60%, Rate		
Floor: 1.90%) due 12/13/38 <sup>♦,5</sup>	6,000,000	5,721,277	Floor: 1.60%) due 04/15/30 <sup>♦,5</sup>	5,000,000	4,699,436
Parliament CLO II Ltd.			2021-3A B, 4.46% (3 Month USD		
2021-2A B, 3.18% (3 Month USD			LIBOR + 1.75%, Rate Floor:		
LIBOR + 1.70%, Rate Floor:			1.75%) due 07/20/29 <sup>♦,5</sup>	5,000,000	4,613,485
1.70%) due 08/20/32 <sup>♦,5</sup>	22,250,000	21,221,999	2021-2A B, 4.38% (3 Month USD		
2021-2A A, 2.83% (3 Month USD			LIBOR + 1.40%, Rate Floor:		
LIBOR + 1.35%, Rate Floor:			1.40%) due 05/20/29 <sup>♦,5</sup>	4,000,000	3,672,728
1.35%) due 08/20/32 <sup>♦,5</sup>	5,250,000	5,144,189	HERA Commercial Mortgage Ltd.		
2021-2A C, 4.03% (3 Month			2021-FL1 A, 4.04% (1 Month		
USD LIBOR + 2.55%, Rate			USD LIBOR + 1.05%, Rate		
Floor: 2.55%) due 08/20/32 <sup>♦,5</sup>	500,000	463,669	Floor: 1.05%) due 02/18/38 <sup>♦</sup>	22,750,000	21,952,478
Owl Rock CLO IV Ltd.			2021-FL1 B, 4.59% (1 Month		
2021-4A A1R, 4.58% (3 Month			USD LIBOR + 1.60%, Rate		
USD LIBOR + 1.60%, Rate			Floor: 1.60%) due 02/18/38 <sup>♦,5</sup>	3,750,000	3,529,921
Floor: 1.60%) due 08/20/33 <sup>♦,5</sup>	24,250,000	23,120,782	Cerberus Loan Funding XXXI, LP		
2021-4A A2R, 4.88% (3 Month			2021-1A A, 4.01% (3 Month USD		
USD LIBOR + 1.90%, Rate			LIBOR + 1.50%, Rate Floor:		
Floor: 1.90%) due 08/20/33 <sup>♦,5</sup>	3,650,000	3,388,903	1.50%) due 04/15/32 <sup>♦,5</sup>	13,500,000	13,325,886
Golub Capital Partners CLO 16 Ltd.			2021-1A B, 4.41% (3 Month USD		
2021-16A A1R2, 4.39% (3 Month			LIBOR + 1.90%, Rate Floor:		
USD LIBOR + 1.61%, Rate			1.90%) due 04/15/32 <sup>♦,5</sup>	9,600,000	9,317,111
Floor: 1.61%) due 07/25/33 <sup>♦,5</sup>	27,650,000	26,407,439	Golub Capital Partners CLO 33M Ltd.		
ABPCI Direct Lending Fund CLO V Ltd.			2021-33A AR2, 4.86% (3 Month		
2021-5A A2R, 4.61% (3 Month			USD LIBOR + 1.86%, Rate		
USD LIBOR + 1.90%, Rate			Floor: 1.86%) due 08/25/33 <sup>0,5</sup>	23,000,000	21,850,370
Floor: 1.90%) due 04/20/31 <sup>\$,5</sup>	15,500,000	14,763,161	Madison Park Funding XLVIII Ltd.		
2021-5A A1R, 4.21% (3 Month			2021-48A B, 4.19% (3 Month		
USD LIBOR + 1.50%, Rate			USD LIBOR + 1.45%, Rate		
Floor: 1.50%) due 04/20/31 <sup>¢,5</sup>	11,500,000	11,247,115	Floor: 1.45%) due 04/19/33 <sup>6,5</sup>	22,000,000	20,736,679
Cerberus Loan Funding XXVI, LP			Cerberus Loan Funding XXX, LP		
2021-1A AR, 4.01% (3 Month			2020-3A A, 4.36% (3 Month USD		
USD LIBOR + 1.50%, Rate			LIBOR + 1.85%, Rate Floor:		
Floor: 1.50%) due 04/15/31 <sup>¢,5</sup>	23,000,000	22,564,286	1.85%) due 01/15/33 <sup>♦,5</sup>	18,000,000	17,624,511
2021-1A BR, 4.41% (3 Month			Cerberus Loan Funding XXXII, LP		
USD LIBOR + 1.90%, Rate			2021-2A A, 4.13% (3 Month USD		
Floor: 1.90%) due 04/15/31 <sup>♦,5</sup>	3,250,000	3,128,227	LIBOR + 1.62%, Rate Floor:	14250.000	12 (01 050
LoanCore Issuer Ltd.			1.62%) due 04/22/33 <sup>\$\chi,5</sup>	14,250,000	13,691,059
2019-CRE2 AS, 4.32% (1 Month			2021-2A B, 4.41% (3 Month USD		
USD LIBOR + 1.50%, Rate	7 5 47 226	7 400 476	LIBOR + 1.90%, Rate Floor:	4 000 000	2 726 722
Floor: 1.50%) due 05/15/36 <sup>6,5</sup>	7,547,336	7,482,476	1.90%) due 04/22/33 <sup>♦,5</sup>	4,000,000	3,736,732
2021-CRE5 B, 4.82% (1 Month			ABPCI Direct Lending Fund CLO II LLC		
USD LIBOR + 2.00%, Rate	7 000 000	7 205 212	2021-1A A1R, 4.31% (3 Month		
Floor: 2.00%) due 07/15/36 <sup>6,5</sup>	7,900,000	7,395,312	USD LIBOR + 1.60%, Rate	15 250 000	14 051 102
2021-CRE4 B, 3.65% (30 Day			Floor: 1.60%) due 04/20/32 <sup>\$\display\$</sup>	15,250,000	14,851,103
Average SOFR + 1.36%, Rate	7 500 000	7 1 40 061	2021-1A BR, 4.86% (3 Month		
Floor: 1.25%) due 07/15/35 <sup>6,5</sup>	7,500,000	7,148,961	USD LIBOR + 2.15%, Rate	2 250 000	2 120 OEF
2018-CRE1 AS, 4.32% (1 Month			Floor: 2.15%) due 04/20/32 <sup>\$\display\$</sup>	2,250,000	2,130,955
USD LIBOR + 1.50%, Rate	3 500 000	3 40E VEE	2021-1A A2R, 4.61% (3 Month USD LIBOR + 1.90%, Rate		
Floor: 1.50%) due 05/15/28 <sup>♦,5</sup>	3,500,000	3,485,955	Floor: 1.90%) due 04/20/32 <sup>\$\circ</sup> ,5	300 000	202 072
2018-CRE1 A, 3.95% (1 Month USD LIBOR + 1.13%, Rate			11001. 1.30/0] uue 04/20/32	300,000	292,972
Floor: 1.13%) due 05/15/28 <sup>\$\display\$</sup>	163,160	163,050			
11001. 1.13/0] due 03/13/20	103,100	103,030			

	Face Amount~	Value		Face <b>A</b> mount <sup>~</sup>	<b>V</b> ALUE
Woodmont Trust			Madisan Dad. F. adina 10014		
			Madison Park Funding LIII Ltd.		
2020-7A A1A, 4.41% (3 Month			2022-53A B, 4.22% (3 Month		
USD LIBOR + 1.90%, Rate	16 250 000	¢ 15 000 226	Term SOFR + 1.75%, Rate	10.750.000	¢ 10 100 040
Floor: 1.90%) due 01/15/32 <sup>♦,5</sup>	16,250,000	\$ 15,890,326	Floor: 1.75%) due 04/21/35 <sup>¢,5</sup>	10,750,000	\$ 10,189,849
BRSP Ltd.			FS Rialto		
2021-FL1 C, 5.14% (1 Month			2021-FL3 B, 4.74% (1 Month		
USD LIBOR + 2.15%, Rate	70.000.000	0.455.074	USD LIBOR + 1.80%, Rate		
Floor: 2.15%) due 08/19/38 <sup>6,5</sup>	10,000,000	9,455,074	Floor: 1.80%) due 11/16/36 <sup>4</sup>	7,500,000	7,037,392
2021-FL1 B, 4.89% (1 Month			2021-FL2 C, 4.99% (1 Month		
USD LIBOR + 1.90%, Rate			USD LIBOR + 2.05%, Rate		
Floor: 1.90%) due 08/19/38 <sup>6,5</sup>	6,400,000	6,119,102	Floor: 2.05%) due 05/16/38 <sup>♦,5</sup>	3,250,000	3,051,520
ACRES Commercial Realty Ltd.			Neuberger Berman CLO XVI-S Ltd.		
2021-FL1 B, 4.74% (1 Month			2021-16SA BR, 3.91% (3 Month		
USD LIBOR + 1.80%, Rate			USD LIBOR + 1.40%, Rate		
Floor: 1.80%) due 06/15/36 <sup>¢,5</sup>	11,200,000	10,637,790	Floor: 1.40%) due 04/15/34 <sup>♦,5</sup>	10,200,000	9,525,554
2021-FL1 C, 4.94% (1 Month			KREF		
USD LIBOR + 2.00%, Rate			2021-FL2 B, 4.59% (1 Month		
Floor: 2.00%) due 06/15/36 <sup>♦</sup>	4,800,000	4,476,966	USD LIBOR + 1.65%, Rate		
Fortress Credit Opportunities XI CLO Ltd.			Floor: 1.65%) due 02/15/39 <sup>♦,5</sup>	10,000,000	9,458,198
2018-11A A1T, 3.81% (3 Month			Recette CLO Ltd.		
USD LIBOR + 1.30%, Rate			2021-1A BRR, 4.11% (3 Month		
Floor: 0.00%) due 04/15/31 <sup>♦,5</sup>	13,450,000	13,188,758	USD LIBOR + 1.40%, Rate		
Cerberus Loan Funding XXXIII, LP			Floor: 0.00%) due 04/20/34 <sup>♦,5</sup>	10,000,000	9,300,557
2021-3A A, 4.07% (3 Month USD			ABPCI Direct Lending Fund CLO VII, LP		
LIBOR + 1.56%, Rate Floor:			2021-7A A1R, 4.20% (3 Month		
1.56%) due 07/23/33 <sup>♦,5</sup>	11,500,000	11,057,570	USD LIBOR + 1.43%, Rate		
2021-3A B, 4.36% (3 Month USD			Floor: 1.43%) due 10/20/31 <sup>♦,5</sup>	9,250,000	8,834,490
LIBOR + 1.85%, Rate Floor:			PFP Ltd.	, ,	
1.85%) due 07/23/33 <sup>♦,5</sup>	2,250,000	2,018,114	2021-7 B, 4.34% (1 Month USD		
AMMC CLO XI Ltd.	, ,	, ,	LIBOR + 1.40%, Rate Floor:		
2020-11A A2R3, 1.83% due 04/30/31 <sup>5</sup>	14,300,000	13,006,922	1.40%) due 04/14/38 <sup>♦,5</sup>	4,599,770	4,304,638
BDS Ltd.	,,	-,,-	2021-7 D, 5.34% (1 Month USD	,,	, ,
2021-FL8 D, 4.89% (1 Month			LIBOR + 2.40%, Rate Floor:		
USD LIBOR + 1.90%, Rate			2.40%) due 04/14/38 <sup>♦,5</sup>	4,104,795	3,841,402
Floor: 1.90%) due 01/18/36 <sup>\$\display\$</sup>	7,000,000	6,552,169	Cerberus Loan Funding XXXV, LP	,,,,,,,,	2,2 11, 112
2021-FL9 C, 4.89% (1 Month	.,,	0,00=,100	2021-5A A, 4.01% (3 Month USD		
USD LIBOR + 1.90%, Rate			LIBOR + 1.50%, Rate Floor:		
Floor: 1.90%) due 11/16/38 <sup>6,5</sup>	5,000,000	4,675,511	1.50%) due 09/22/33 <sup>♦,5</sup>	8,000,000	7,658,162
2020-FL5 B, 4.84% (1 Month	-,,	,,,	GoldenTree Loan Management	3,000,000	7,030,102
Term SOFR + 1.91%, Rate			US CLO 1 Ltd.		
Floor: 1.80%) due 02/16/37 <sup>\$</sup>	1,400,000	1,372,895	2021-9A B, 4.21% (3 Month USD		
ABPCI Direct Lending Fund CLO I LLC	1, 100,000	1,372,033	LIBOR + 1.50%, Rate Floor:		
2021-1A A1A2, 4.41% (3 Month			1.50%) due 01/20/33 <sup>5</sup> ,5	7,000,000	6,509,180
USD LIBOR + 1.70%, Rate			2021-9A C, 4.51% (3 Month	7,000,000	0,303,100
Floor: 1.70%) due 07/20/33 <sup>6,5</sup>	12,250,000	11,933,954	•		
Fortress Credit Opportunities IX CLO Ltd.	12,230,000	11,755,754	USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 <sup>♦,5</sup>	1,000,000	002.400
				1,000,000	902,409
2021-9A A2TR, 4.31% (3 Month			BCC Middle Market CLO LLC		
USD LIBOR + 1.80%, Rate	11 500 000	11 110 060	2021-1A A1R, 4.01% (3 Month		
Floor: 1.80%) due 10/15/33 <sup>♦,5</sup>	11,500,000	11,119,969	USD LIBOR + 1.50%, Rate	( 750 000	C 402 073
Lake Shore MM CLO III LLC			Floor: 1.50%) due 10/15/33 <sup>¢,5</sup>	6,750,000	6,483,871
2021-2A A1R, 4.22% (3 Month			NewStar Fairfield Fund CLO Ltd.		
USD LIBOR + 1.48%, Rate	11 250 002	10.077.650	2018-2A A1N, 3.98% (3 Month		
Floor: 1.48%) due 10/17/31 <sup>¢,5</sup>	11,250,000	10,977,650	USD LIBOR + 1.27%, Rate	c 500 55-	C 10: ====
			Floor: 1.27%) due 04/20/30 <sup>♦,5</sup>	6,529,571	6,404,738

	Face <b>A</b> mount <sup>~</sup>	VALUE		Face Amount~	<b>V</b> alue
Cerberus Loan Funding XXXVI, LP			VOYA CLO		
2021-6A A, 3.91% (3 Month USD			2021-2A BR, 4.66% (3 Month		
LIBOR + 1.40%, Rate Floor:			USD LIBOR + 2.15%, Rate		
1.40%) due 11/22/33 <sup>♦,5</sup>	6,417,924	6,370,461	Floor: 2.15%) due 06/07/30 <sup>6</sup> ,5	4,500,000 \$	4,199,465
KREF Funding V LLC	0,417,524	0,570,401	Neuberger Berman Loan	4,500,000 4	7,177,703
1.83% (1 Month USD LIBOR			Advisers CLO 32 Ltd.		
+ 1.75%, Rate Floor:			2021-32A BR, 4.14% (3 Month		
1.75%) due 06/25/26 <sup>♦,†††</sup>	5,908,502	5,881,903	USD LIBOR + 1.40%, Rate		
0.15% due 06/25/26 <sup>†††,7</sup>	27,272,727	1,091	Floor: 1.40%) due 01/20/32 <sup>5</sup>	4,000,000	3,776,228
Cerberus 2112 Levered LLC	_r ,_r _,r _r	.,02.	Magnetite XXIX Ltd.	.,000,000	3,1.0,220
4.83% (3 Month Term SOFR + 2.35%,			2021-29A B, 3.91% (3 Month		
Rate Floor: 2.35%) due 02/15/29 <sup>4</sup>	5,750,000	5,744,690	USD LIBOR + 1.40%, Rate		
MF1 Multifamily Housing	3,7 30,000	3,7 11,030	Floor: 1.40%) due 01/15/34 <sup>5</sup>	4,000,000	3,770,640
Mortgage Loan Trust			Owl Rock CLO VI Ltd.	1,000,000	3,770,010
2021-FL6 B, 4.59% (1 Month			2021-6A B1, 5.28% (3 Month		
USD LIBOR + 1.65%, Rate			USD LIBOR + 1.75%, Rate		
Floor: 1.65%) due 07/16/36 <sup>4,5</sup>	6,000,000	5,646,056	Floor: 1.75%) due 06/21/32 <sup>5</sup>	3,500,000	3,288,016
Neuberger Berman Loan	2,223,222	0,010,000	AMMC CLO XIV Ltd.	2,222,222	0,200,010
Advisers CLO 40 Ltd.			2021-14A A2R2, 4.18% (3 Month		
2021-40A B, 4.14% (3 Month			USD LIBOR + 1.40%, Rate		
USD LIBOR + 1.40%, Rate			Floor: 1.40%) due 07/25/29 <sup>5</sup>	3,250,000	3,127,449
Floor: 1.40%) due 04/16/33 <sup>5</sup>	6,000,000	5,634,286	Boyce Park CLO Ltd.	3,230,000	3,127,113
STWD Ltd.	2,223,222	0,00 1,=00	2022-1A B1, 2.37% (3 Month		
2019-FL1 C, 4.99% (1 Month			Term SOFR + 1.75%, Rate		
Term SOFR + 2.06%, Rate			Floor: 1.75%) due 04/21/35 <sup>5</sup>	3,000,000	2,788,395
Floor: 1.95%) due 07/15/38°	3,200,000	3,086,729	Golub Capital Partners CLO 17 Ltd.	2,222,222	_,,,
2021-FL2 B, 4.74% (1 Month	-,,	2,000,	2017-17A A1R, 4.43% (3 Month		
USD LIBOR + 1.80%, Rate			USD LIBOR + 1.65%, Rate		
Floor: 1.80%) due 04/18/38 <sup>\$\phi,5</sup>	2,187,000	2,093,515	Floor: 0.00%) due 10/25/30 <sup>5</sup>	2,500,000	2,462,942
Owl Rock CLO II Ltd.	_,,,	_,000,000	Greystone Commercial Real Estate Notes	_,_,_,	_, ,
2021-2A ALR, 4.26% (3 Month			2021-FL3 B, 4.47% (1 Month		
USD LIBOR + 1.55%, Rate			USD LIBOR + 1.65%, Rate		
Floor: 1.55%) due 04/20/33 <sup>5</sup>	5,000,000	4,807,200	Floor: 1.65%) due 07/15/39 <sup>♦,5</sup>	2,200,000	2,020,121
CIFC Funding Ltd.	-,,	, ,	HGI CRE CLO Ltd.	,,	,,
2021-4A A1B2, 3.96% (3 Month			2021-FL2 B, 4.44% (1 Month		
USD LIBOR + 1.25%, Rate			USD LIBOR + 1.50%, Rate		
Floor: 1.25%) due 04/20/34 <sup>♦,5</sup>	5,000,000	4,765,094	Floor: 1.50%) due 09/17/36 <sup>♦</sup>	2,000,000	1,912,774
BSPRT Issuer Ltd.	-,,	, ,	Neuberger Berman Loan	,,	,- ,-
2021-FL6 C, 4.87% (1 Month			Advisers CLO 47 Ltd.		
USD LIBOR + 2.05%, Rate			2022-47A B, 4.10% (3 Month		
Floor: 2.05%) due 03/15/36 <sup>\$</sup>	5,000,000	4,631,197	Term SOFR + 1.80%, Rate		
Cerberus Loan Funding XXXIV, LP			Floor: 1.80%) due 04/14/35 <sup>\$,5</sup>	2,000,000	1,889,908
2021-4A A, 4.01% (3 Month USD			Marathon CLO V Ltd.		
LIBOR + 1.50%, Rate Floor:			2017-5A A1R, 3.85% (3 Month		
1.50%) due 08/13/33 <sup>♦,5</sup>	4,583,339	4,571,735	USD LIBOR + 0.87%, Rate		
Carlyle Global Market Strategies CLO Ltd.			Floor: 0.00%) due 11/21/27 <sup>♦,5</sup>	1,511,988	1,507,528
2018-4A A1RR, 3.51% (3 Month			Dryden 37 Senior Loan Fund		
USD LIBOR + 1.00%, Rate			2015-37A Q, due 01/15/31 <sup>5,8</sup>	1,500,000	1,144,957
Floor: 1.00%) due 01/15/31 <sup>♦,5</sup>	4,681,009	4,567,141	Newfleet CLO Ltd.		
ACRE Commercial Mortgage Ltd.	•	•	2018-1A A1R, 3.66% (3 Month		
2021-FL4 AS, 4.09% (1 Month			USD LIBOR + 0.95%, Rate		
USD LIBOR + 1.10%, Rate			Floor: 0.00%) due 04/20/28 <sup>♦,5</sup>	489,876	485,824
Floor: 1.10%) due 12/18/37 <sup>♦,5</sup>	4,500,000	4,381,833	TRTX Issuer Ltd.	•	
	•	•	2019-FL3 A, 4.19% (1 Month		
			Term SOFR + 1.26%, Rate		
			Floor: 1.15%) due 10/15/34 <sup>¢</sup>	377,912	376,559

	Face Amount <sup>~</sup>	Value		Face Amount <sup>~</sup>	<b>V</b> alue
Carlyle GMS Finance MM CLO LLC					
2018-1A A12R, 4.29% (3 Month			TRANSPORT-CONTAINER - 1.9%		
USD LIBOR + 1.78%, Rate			Triton Container Finance VIII LLC		
Floor: 0.00%) due 10/15/31 <sup>\$\phi,5</sup>	250,000	\$ 244,776	2021-1A, 1.86% due 03/20/46 <sup>5</sup>	35,336,250	\$ 29,659,276
Northwoods Capital XII-B Ltd.	250,000	Ψ 211,770	Textainer Marine Containers VII Ltd.		
2018-12BA X, 4.04% (3 Month			2021-1A, 1.68% due 02/20/46 <sup>5</sup>	9,868,667	8,346,421
USD LIBOR + 0.75%, Rate			2020-1A, 2.73% due 08/21/45 <sup>5</sup>	4,490,546	4,052,529
Floor: 0.75%) due 06/15/31 <sup>6,5</sup>	218,750	218,254	2020-2A, 2.10% due 09/20/45 <sup>5</sup>	4,042,177	3,475,770
Treman Park CLO Ltd.	210,730	210,234	CLI Funding VI LLC		
2015-1A COM, due 10/20/28 <sup>5,8</sup>	325,901	40,519	2020-3A, 2.07% due 10/18/45 <sup>5</sup>	14,693,333	12,780,247
OHA Credit Partners IX Ltd.	323,301	40,515	2020-1A, 2.08% due 09/18/45 <sup>5</sup>	1,582,000	1,373,747
2013-9A ACOM, due 10/20/25 <sup>5,8</sup>	301,370	332	CLI Funding VIII LLC		
Copper River CLO Ltd.	301,370	332	2021-1A, 1.64% due 02/18/46 <sup>5</sup>	15,742,411	13,477,015
2007-1A INC, due 01/20/21 <sup>†††,8,9</sup>	500,000	210	TIF Funding II LLC		
Total Collateralized Loan Obligations	300,000	990,086,591	2021-1A, 1.65% due 02/20/46 <sup>5</sup>	15,936,250	13,185,358
Total Collateralized Loan Obligations		770,000,371	CAL Funding IV Ltd.		
FINANCIAL - 3.5%			2020-1A, 2.22% due 09/25/45 <sup>5</sup>	3,112,500	2,716,661
Station Place Securitization Trust Series			Total Transport-Container		89,067,024
2021-14, 3.78% (1 Month USD			•		
LIBOR + 0.70%, Rate Floor:			WHOLE BUSINESS - 1.8%		
0.70%) due 12/08/22 <sup>♦,†††,5</sup>	35,000,000	35,000,000	Applebee's Funding LLC /		
Strategic Partners Fund VIII LP			IHOP Funding LLC		
5.06% (1 Month Term SOFR + 2.60%,			2019-1A, 4.19% due 06/05/49 <sup>5</sup>	31,042,440	29,412,340
Rate Floor: 2.60%) due 03/10/26 <sup>\$\display\$</sup>	23,500,000	23,482,853	Taco Bell Funding LLC		
5.04% (1 Month Term SOFR + 2.60%,			2021-1A, 1.95% due 08/25/51 <sup>5</sup>	18,609,375	15,545,211
Rate Floor: 2.60%) due 03/10/26 <sup>♦,†††</sup>	4,000,000	3,997,262	SERVPRO Master Issuer LLC		
HV Eight LLC			2021-1A, 2.39% due 04/25/51 <sup>5</sup>	11,948,750	9,422,832
3.36% (3 Month EURIBOR + 2.75%,			2019-1A, 3.88% due 10/25/49 <sup>5</sup>	6,078,125	5,371,604
Rate Floor: 2.75%) due 12/28/25 <sup>♦,†††</sup>	EUR 21,000,000	20,571,109	ServiceMaster Funding LLC		
Madison Avenue Secured			2020-1, 2.84% due 01/30/51 <sup>5</sup>	9,111,250	7,423,409
Funding Trust Series			Wingstop Funding LLC		
2022-1, 4.60% (1 Month Term			2020-1A, 2.84% due 12/05/50 <sup>5</sup>	7,801,050	6,629,340
SOFR + 1.85%, Rate Floor:			Arbys Funding LLC		
0.00%) due 10/12/23 <sup>♦,5</sup>	16,550,000	16,550,000	2020-1A, 3.24% due 07/30/50 <sup>5</sup>	7,105,000	6,014,901
Station Place Securitization Trust			Domino's Pizza Master Issuer LLC		
2022-SP1, 4.60% (1 Month Term			2019-1A, 3.67% due 10/25/49 <sup>5</sup>	1,706,250	1,471,240
SOFR + 1.85%, Rate Floor:			Total Whole Business		81,290,877
0.00%) due 10/12/23 <sup>♦,5</sup>	16,550,000	16,550,000	NET 1 - 1 - 2 - 7 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2		
Madison Avenue Secured Funding Trust			NET LEASE - 1.5%		
2021-1, 4.58% (1 Month USD			Oak Street Investment Grade		
LIBOR + 1.50%, Rate Floor:			Net Lease Fund Series	20 447 760	24.706.225
1.50%) due 01/17/23 <sup>♦,†††,5</sup>	15,900,000	15,900,000	2020-1A, 1.85% due 11/20/50 <sup>5</sup>	39,447,160	34,706,325
KKR Core Holding Company LLC			STORE Master Funding I LLC	10 202 200	0.714.001
4.00% due 08/12/31 <sup>†††</sup>	14,283,093	12,222,576	2015-1A, 4.17% due 04/20/45 <sup>5</sup>	10,303,208	9,714,901
Project Onyx			STORE Master Funding LLC	6 006 563	F 007 F 40
4.52% (3 Month Term SOFR + 2.40%,			2021-1A, 2.86% due 06/20/51 <sup>5</sup>	6,906,563	5,807,540
Rate Floor: 2.30%) due 01/26/27 <sup>♦,†††</sup>	7,000,000	6,997,468	CF Hippolyta Issuer LLC	F 002 402	4.047.206
Ceamer Finance LLC			2021-1A, 1.98% due 03/15/61 <sup>5</sup>	5,883,483	4,947,206
3.69% due 03/22/31 <sup>†††</sup>	4,459,767	4,054,680	CMFT Net Lease Master Issuer LLC	2 000 000	2 465 020
Thunderbird A			2021-1, 2.91% due 07/20/51 <sup>5</sup>	3,000,000	2,465,029
5.50% due 03/01/37 <sup>†††</sup>	2,106,980	2,106,980	2021-1, 2.51% due 07/20/51 <sup>5</sup>	2,500,000	2,053,433
Lightning A	, , ,		CARS-DB4, LP	20-1-5	2 702 055
5.50% due 03/01/37 <sup>†††</sup>	2,040,052	2,040,052	2020-1A, 3.19% due 02/15/50 <sup>5</sup>	3,974,167	3,702,069
Aesf Vi Verdi, LP	. ,	. ,	2020-1A, 3.25% due 02/15/50 <sup>5</sup>	894,331	764,839
2.15% (3 Month EURIBOR + 2.15%,			New Economy Assets Phase 1 Sponsor LLC	0.500.000	2375 :00
Rate Floor: 2.15%) due 11/25/24 <sup>♦,†††</sup>	EUR 1,010,575	989,986	2021-1, 1.91% due 10/20/61 <sup>5</sup>	2,500,000	2,115,429
Total Financial		160,462,966			

	Face Amount~	Value		Face Amount~	Value
	7100			7	,,, <u>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</u>
Capital Automotive REIT			Secured Tenant Site Contract		
2020-1A, 3.48% due 02/15/50 <sup>5</sup>	1,987,083	\$ 1,787,077	Revenue Notes Series		
Total Net Lease		68,063,848	2018-1A, 3.97% due 06/15/48 <sup>5</sup>	6,882,560	\$ 6,798,042
TRANSPORT-AIRCRAFT - 1.3%			Total Infrastructure		14,889,987
AASET Trust			Total Asset-Backed Securities		
2021-1A, 2.95% due 11/16/41 <sup>5</sup>	15,184,805	12,109,456	(Cost \$1,627,895,557)		1,525,410,026
2017-1A, 3.97% due 05/16/42 <sup>5</sup>	2,929,170	2,322,832	·		1,323,410,020
AASET US Ltd.	2,323,170	2,322,032	COLLATERALIZED MORTGAGE OBLIGATIO	NS <sup>††</sup> - 24.2%	
2018-2A, 4.45% due 11/18/38 <sup>5</sup>	12,228,294	10,119,296	RESIDENTIAL MORTGAGE-BACKED SECUR	ITIES - 14.0%	
Sapphire Aviation Finance I Ltd.	.2,220,27	.0,,250	CSMC Trust		
2018-1A, 4.25% due 03/15/40 <sup>5</sup>	8,329,016	6,133,678	2021-RPL1, 1.67% (WAC)		
KDAC Aviation Finance Ltd.	0,323,010	0,133,070	due 09/27/60 <sup>⋄,5</sup>	31,262,492	29,360,404
2017-1A, 4.21% due 12/15/42 <sup>5</sup>	7,711,426	5,902,460	2021-RPL7, 1.93% (WAC)		
MAPS Ltd.	7,711,120	3,302,100	due 07/27/61 <sup>♦,5</sup>	14,152,851	12,953,092
2018-1A, 4.21% due 05/15/43 <sup>5</sup>	6,558,267	5,842,066	2020-RPL5, 3.02% (WAC)		
Sapphire Aviation Finance II Ltd.	0,330,207	3,012,000	due 08/25/60 <sup>⋄,5</sup>	13,344,984	12,785,505
2020-1A, 3.23% due 03/15/40 <sup>5</sup>	6,294,010	5,210,743	2021-RPL4, 1.80% (WAC)		
Castlelake Aircraft Structured Trust	0,251,010	3,210,713	due 12/27/60 <sup>♦,5</sup>	8,544,279	7,947,982
2021-1A, 3.47% due 01/15/46 <sup>5</sup>	5,136,829	4,500,561	2018-RPL9, 3.85% (WAC)		
Castlelake Aircraft Securitization Trust	3,130,023	1,500,501	due 09/25/57 <sup>♦,5</sup>	5,662,138	5,480,543
2018-1, 4.13% due 06/15/43 <sup>5</sup>	4,598,252	4,023,290	2020-NQM1, 1.41% due 05/25/65 <sup>5,10</sup>	2,501,794	2,283,099
Falcon Aerospace Ltd.	1,550,252	1,023,230	PRPM LLC		
2019-1, 3.60% due 09/15/39 <sup>5</sup>	2,398,107	1,905,422	2021-5, 1.79% due 06/25/26 <sup>5,10</sup>	23,597,297	21,223,064
2017-1, 4.58% due 02/15/42 <sup>5</sup>	994,723	901,950	2022-1, 3.72% due 02/25/27 <sup>5,10</sup>	21,444,377	19,960,628
Raspro Trust	JJ <del>T</del> ,7 ZJ	501,550	2021-8, 1.74% (WAC) due 09/25/26 <sup>♦,5</sup>	11,148,317	10,179,442
2005-1A, 3.64% (3 Month USD			2021-RPL2, 2.49% (WAC)		
LIBOR + 0.93%, Rate Floor:			due 10/25/51 <sup>♦,5</sup>	2,500,000	2,136,716
0.93%) due 03/23/24 <sup>6,5</sup>	1,969,886	1,826,613	Legacy Mortgage Asset Trust		
, , ,	1,505,660		2021-GS3, 1.75% due 07/25/61 <sup>5,10</sup>	23,174,706	21,106,329
Total Transport-Aircraft		60,798,367	2021-GS4, 1.65% due 11/25/60 <sup>5,10</sup>	19,867,113	18,159,167
<b>COLLATERALIZED DEBT OBLIGATIONS - 1.0%</b>	6		2021-GS2, 1.75% due 04/25/61 <sup>5,10</sup>	8,606,628	7,985,001
Anchorage Credit Funding 4 Ltd.			2021-GS5, 2.25% due 07/25/67 <sup>5,10</sup>	5,577,937	5,109,996
2021-4A AR, 2.72% due 04/27/39 <sup>5</sup>	24,650,000	22,578,138	BRAVO Residential Funding Trust		
Anchorage Credit Funding Ltd.	2 1,050,000	22,57 0,150	2021-C, 1.62% due 03/01/61 <sup>5,10</sup>	23,529,179	21,452,903
2021-13A A1, 2.88% due 07/27/39 <sup>5</sup>	8,500,000	7,485,114	2022-R1, 3.13% due 01/29/70 <sup>5,10</sup>	18,034,710	15,931,946
2021-13A B2, 3.15% due 07/27/39 <sup>5</sup>	8,050,000	6,808,857	2021-HE2, 3.13% (30 Day Average		
Anchorage Credit Funding 3 Ltd.	5,000,000	5,555,555	SOFR + 0.85%, Rate Floor:		
2021-3A A1R, 2.87% due 01/28/39 <sup>5</sup>	9,750,000	8,696,490	0.00%) due 11/25/69 <sup>♦,5</sup>	3,204,811	3,165,981
Total Collateralized Debt Obligations	2,. 22,000	45,568,599	2021-HE2, 3.33% (30 Day Average		
SINGLE FAMILY RESIDENCE - 0.3%			SOFR + 1.05%, Rate Floor: 0.00%) due 11/25/69 <sup>6,5</sup>	2 042 002	2 007 125
			2021-HE1, 3.23% (30 Day Average	2,942,893	2,907,125
FirstKey Homes Trust 2020-SFR2, 4.00% due 10/19/37 <sup>5</sup>	5 በ5በ በበባ	A 525 82A	, ,		
2020-SFR2, 4.50% due 10/19/37 2020-SFR2, 4.50% due 10/19/37 <sup>5</sup>	5,050,000	4,525,834 4,445,555	SOFR + 0.95%, Rate Floor: 0.00%) due 01/25/70 <sup>\$\displays\$</sup>	2 620 244	2 507 001
2021-SFR1, 2.19% due 08/17/38 <sup>5</sup>	4,900,000 4,000,000	4,445,555 3,385,397	2021-HE1, 3.13% (30 Day Average	2,629,344	2,597,901
2021-3FK1, 2.19% due 08/17/38 2020-SFR2, 3.37% due 10/19/37 <sup>5</sup>	3,200,000	2,824,981	SOFR + 0.85%, Rate Floor:		
	3,200,000		0.00%) due 01/25/70 <sup>5,5</sup>	1,974,239	1 051 200
Total Single Family Residence		15,181,767	NYMT Loan Trust	1,3/4,239	1,951,398
INFRASTRUCTURE - 0.3%			2021-SP1, 1.67% due 08/25/61 <sup>5,10</sup>	36,544,443	35,152,474
VB-S1 Issuer LLC - VBTEL			2021-5F1, 1.07% due 08/25/01* 2022-SP1, 5.25% due 07/25/62 <sup>5,10</sup>	10,384,290	9,948,098
2022-1A, 4.29% due 02/15/52 <sup>5</sup>	9,250,000	8,091,945	OSAT Trust	10,304,230	J, J <del>-1</del> 0,0 J0
, , , , , , , , , , , , , , , , , , , ,	. ,	. ,	2021-RPL1, 2.12% due 05/25/65 <sup>5,10</sup>	45,010,882	41,752,589
			2021 Ki 21, 2.12/0 due 03/23/03	13,010,002	11,7 32,303

	FACE			FACE	Value
-	Amount~	Value	-	Amount~	VALUE
NRZ Advance Receivables Trust			Home Equity Loan Trust		
2020-T2, 1.48% due 09/15/53 <sup>5</sup>	28,950,000	\$ 27,624,119	2007-FRE1, 3.27% (1 Month		
2020-T3, 1.32% due 10/15/52 <sup>5</sup>	8,300,000	8,284,779	USD LIBOR + 0.19%, Rate		
New Residential Advance			Floor: 0.19%) due 04/25/37 <sup>♦</sup>	11,726,725	\$ 10,918,089
Receivables Trust Advance			New Residential Mortgage Loan Trust	, ,	, ,
Receivables Backed Notes			2018-2A, 3.50% (WAC) due 02/25/58 <sup>♦,5</sup>	6,517,921	6,078,427
2020-T1, 1.43% due 08/15/53 <sup>5</sup>	15,750,000	15,055,064	2018-1A, 4.00% (WAC) due 12/25/57 <sup>♦,5</sup>	2,029,766	1,929,311
2020-APT1, 1.04% due 12/16/52 <sup>5</sup>	10,900,000	10,783,624	2019-6A, 3.50% (WAC) due 09/25/59 <sup>4,5</sup>	1,555,313	1,454,337
Verus Securitization Trust	10,500,000	10,703,021	2017-5A, 4.58% (1 Month USD	1,555,515	1, 15 1,557
2021-4, 1.35% (WAC) due 07/25/66 <sup>♦,5</sup>	7,117,471	5,678,799	LIBOR + 1.50%, Rate Floor:		
2020-5, 1.58% due 05/25/65 <sup>5,10</sup>			1.50%) due 06/25/57 <sup>\$\displaystyle 5</sup>	624 661	616,221
	6,132,190	5,642,335		624,661	010,221
2021-5, 1.37% (WAC) due 09/25/66 <sup>♦,5</sup>	6,769,060	5,472,848	CFMT LLC		
2021-3, 1.44% (WAC) due 06/25/66 <sup>♦,5</sup>	4,226,957	3,424,697	2021-HB5, 1.37% (WAC)	6 050 000	6 460 770
2021-6, 1.89% (WAC) due 10/25/66 <sup>♦,5</sup>	3,278,382	2,662,819	due 02/25/31 <sup>♦,5</sup>	6,950,000	6,462,118
2019-4, 2.64% due 11/25/59 <sup>5,10</sup>	1,794,409	1,745,417	2022-HB9, 3.25% (WAC)		
2020-1, 2.42% due 01/25/60 <sup>5,10</sup>	918,409	886,419	due 09/25/37 <sup>♦,5</sup>	2,250,000	2,047,143
FKRT			Cascade Funding Mortgage Trust		
2.21% due 11/30/58 <sup>†††,9</sup>	25,700,000	24,443,994	2018-RM2, 4.00% (WAC)		
Towd Point Revolving Trust			due 10/25/68 <sup>♦,9</sup>	6,143,383	5,925,628
4.83% due 09/25/64 <sup>9</sup>	18,500,000	17,877,475	2019-RM3, 2.80% (WAC)		
Towd Point Mortgage Trust			due 06/25/69 <sup>♦,9</sup>	1,470,485	1,427,970
2017-6, 2.75% (WAC) due 10/25/57 <sup>♦,5</sup>	8,810,990	8,466,124	CSMC	, ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2018-2, 3.25% (WAC) due 03/25/58 <sup>\$\display\$</sup> .5	4,738,813	4,596,023	2021-NQM8, 2.41% (WAC)		
2017-5, 3.68% (1 Month USD	.,,, 50,0.5	.,550,025	due 10/25/66 <sup>6,5</sup>	8,731,202	7,303,866
LIBOR + 0.60%, Rate Floor:			NovaStar Mortgage Funding Trust Series	0,731,202	7,505,000
0.00%) due 02/25/57 <sup>\$\displaysquares\$</sup>	3,135,312	3,100,740			
2018-1, 3.00% (WAC) due 01/25/58 <sup>♦,5</sup>			2007-2, 3.28% (1 Month USD		
	621,027	595,770	LIBOR + 0.20%, Rate Cap/Floor:	7 100 602	6 000 115
Structured Asset Securities			11.00%/0.20%) due 09/25/37°	7,100,683	6,808,115
Corporation Mortgage Loan Trust			Alternative Loan Trust		
2008-BC4, 3.71% (1 Month			2007-OA7, 3.36% (1 Month		
USD LIBOR + 0.63%, Rate			USD LIBOR + 0.28%, Rate		
Floor: 0.63%) due 11/25/37 <sup>♦</sup>	13,393,298	13,005,133	Floor: 0.28%) due 05/25/47 <sup>♦</sup>	4,750,762	4,030,808
2006-BC4, 3.42% (1 Month			2007-OH3, 3.66% (1 Month USD		
USD LIBOR + 0.34%, Rate			LIBOR + 0.58%, Rate Cap/Floor:		
Floor: 0.34%) due 12/25/36 <sup>♦</sup>	652,254	633,309	10.00%/0.58%) due 09/25/47 <sup>♦</sup>	2,240,700	1,963,866
2007-BC1, 3.21% (1 Month			Morgan Stanley ABS Capital		
USD LIBOR + 0.13%, Rate			I Incorporated Trust		
Floor: 0.13%) due 02/25/37 <sup>6</sup>	38,828	38,447	2007-HE3, 3.33% (1 Month		
LSTAR Securities Investment Ltd.			USD LIBOR + 0.25%, Rate		
2021-1, 4.36% (1 Month USD			Floor: 0.25%) due 12/25/36 <sup>\dightarrow</sup>	4,794,133	2,551,149
LIBOR + 1.80%, Rate Floor:			2007-HE3, 3.23% (1 Month	.,,,,,,,,,	2,33.,
1.80%) due 02/01/26 <sup>♦,9</sup>	7,295,265	6,768,816	USD LIBOR + 0.15%, Rate		
2021-2, 4.26% (1 Month USD	7,233,203	0,700,010		2 424 517	1 927 500
•			Floor: 0.15%) due 12/25/36 <sup>6</sup>	3,434,517	1,827,588
LIBOR + 1.70%, Rate Floor:	F 277 012	F 140 007	2007-HE5, 3.26% (1 Month		
1.70%) due 03/02/26 <sup>♦,9</sup>	5,277,913	5,149,997	USD LIBOR + 0.18%, Rate		
Imperial Fund Mortgage Trust			Floor: 0.18%) due 03/25/37 <sup>♦</sup>	1,637,567	756,756
2022-NQM2, 4.02% (WAC)			2006-NC1, 3.65% (1 Month		
due 03/25/67 <sup>♦,5</sup>	12,779,843	11,479,016	USD LIBOR + 0.57%, Rate		
Soundview Home Loan Trust			Floor: 0.57%) due 12/25/35 <sup>♦</sup>	524,000	518,845
2006-OPT5, 3.36% (1 Month			American Home Mortgage		
USD LIBOR + 0.28%, Rate			Investment Trust		
Floor: 0.28%) due 07/25/36 <sup>\div</sup>	10,018,052	9,562,107	2006-3, 3.44% (1 Month USD		
2005-OPT3, 3.79% (1 Month	,,	, ,	LIBOR + 0.36%, Rate Cap/Floor:		
USD LIBOR + 0.71%, Rate			10.50%/0.36%) due 12/25/46 <sup>\(\dagger)</sup>	5,832,317	4,901,951
Floor: 0.71%) due 11/25/35 <sup>\dagger</sup>	1,927,821	1,896,600	.0.50,0 0.50,0  000 12 25  10	3,332,317	.,,,,,,,
1.00.1.00.1.707 000 11725755	.,527,021	.,020,000			

	Face Amount <sup>~</sup>	<b>V</b> ALUE		Face Amount~	 Value
Banc of America Funding Trust			Angel Oak Mortgage Trust		
2015-R2, 3.34% (1 Month USD			2021-6, 1.89% (WAC) due 09/25/66 <sup>4,5</sup>	2,892,993	\$ 2,265,370
LIBOR + 0.26%, Rate Floor:			Morgan Stanley Home Equity Loan Trust	, ,	, ,
0.26%) due 04/29/37 <sup>♦,5</sup>	4,703,711	\$ 4,567,773	2006-2, 3.64% (1 Month USD		
Credit Suisse Mortgage Capital Certificates	, ,		LIBOR + 0.56%, Rate Floor:		
2021-RPL9, 2.44% (WAC)			0.56%) due 02/25/36 <sup>♦</sup>	2,076,753	2,054,373
due 02/25/61 <sup>♦,5</sup>	4,528,024	4,139,915	Structured Asset Investment Loan Trust		
Citigroup Mortgage Loan Trust	, ,		2006-3, 3.23% (1 Month USD		
2022-A, 6.17% due 09/25/62 <sup>5,10</sup>	3,739,506	3,663,341	LIBOR + 0.15%, Rate Floor:		
Bear Stearns Asset-Backed			0.15%) due 06/25/36 <sup>♦</sup>	1,944,172	1,882,213
Securities I Trust			2005-2, 3.82% (1 Month USD		
2006-HE9, 3.22% (1 Month			LIBOR + 0.74%, Rate Floor:		
USD LIBOR + 0.14%, Rate			0.74%) due 03/25/35 <sup>♦</sup>	93,262	92,131
Floor: 0.28%) due 11/25/36 <sup>♦</sup>	3,797,817	3,649,759	Citigroup Mortgage Loan Trust, Inc.		
Securitized Asset Backed			2006-WF1, 5.03% due 03/25/36	3,790,721	1,958,712
Receivables LLC Trust			SG Residential Mortgage Trust		
2007-HE1, 3.30% (1 Month			2022-1, 3.68% (WAC) due 03/27/62 <sup>6,5</sup>	1,968,236	1,730,657
USD LIBOR + 0.22%, Rate			Credit-Based Asset Servicing		
Floor: 0.22%) due 12/25/36 <sup>¢</sup>	13,271,502	3,495,931	and Securitization LLC		
Argent Securities Incorporated Asset-			2006-CB2, 3.46% (1 Month		
Backed Pass-Through Certificates Series			USD LIBOR + 0.38%, Rate		
2005-W2, 3.82% (1 Month USD			Floor: 0.38%) due 12/25/36 <sup>♦</sup>	1,694,880	1,586,706
LIBOR + 0.74%, Rate Floor:			Park Place Securities Incorporated		
0.74%) due 10/25/35 <sup>\$</sup>	3,431,627	3,360,253	Asset-Backed Pass-Through		
HarborView Mortgage Loan Trust			Certificates Series		
2006-14, 3.29% (1 Month USD			2005-WHQ3, 4.03% (1 Month		
LIBOR + 0.30%, Rate Floor:			USD LIBOR + 0.95%, Rate		
0.30%) due 01/25/47 <sup>\$</sup>	2,089,202	1,814,380	Floor: 0.95%) due 06/25/35 <sup>♦</sup>	1,547,718	1,540,451
2006-12, 3.18% (1 Month USD			Morgan Stanley IXIS Real		
LIBOR + 0.19%, Rate Floor:			Estate Capital Trust		
0.19%) due 01/19/38 <sup>♦</sup>	1,747,626	1,543,253	2006-2, 3.23% (1 Month USD		
SPS Servicer Advance Receivables Trust			LIBOR + 0.15%, Rate Floor:		
2020-T2, 1.83% due 11/15/55 <sup>5</sup>	3,750,000	3,298,806	0.15%) due 11/25/36 <sup>4</sup>	3,881,539	1,406,607
Ellington Financial Mortgage Trust			GSAA Home Equity Trust		
2021-2, 1.29% (WAC) due 06/25/66 <sup>6,5</sup>	2,316,855	1,920,780	2006-3, 3.68% (1 Month USD		
2020-2, 1.64% (WAC) due 10/25/65 <sup>\$\phi,5</sup>	1,218,361	1,118,043	LIBOR + 0.60%, Rate Floor:		
Asset-Backed Securities Corporation			0.60%) due 03/25/36 <sup>\$\displaystyle{\displaystyle{0.60}}</sup>	2,397,528	1,357,401
Home Equity Loan Trust Series AEG			Nationstar Home Equity Loan Trust		
2006-HE1, 3.68% (1 Month			2007-B, 3.30% (1 Month USD		
USD LIBOR + 0.60%, Rate	2 022 100	2.040.075	LIBOR + 0.22%, Rate Floor:	1 260 015	7.254.000
Floor: 0.60%) due 01/25/36°	3,033,199	2,940,075	0.22%) due 04/25/37 <sup>\$</sup>	1,368,915	1,354,990
IXIS Real Estate Capital Trust			Residential Mortgage Loan Trust	1 240 050	1 200 040
2006-HE1, 3.68% (1 Month			2020-1, 2.38% (WAC) due 01/26/60 <sup>♦,5</sup>	1,349,050	1,269,648
USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>♦</sup>	E 010 42E	2 604 427	Lehman XS Trust Series 2006-16N, 3.46% (1 Month		
First NLC Trust	5,010,435	2,684,437	•		
2005-4, 3.86% (1 Month USD			USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 <sup>♦</sup>	1 247 642	1 164 470
LIBOR + 0.78%, Rate Cap/Floor:			ACE Securities Corporation Home	1,347,643	1,164,479
14.00%/0.78%) due 02/25/36°	2,646,220	2,576,961	Equity Loan Trust Series		
GS Mortgage-Backed Securities Trust	2,040,220	2,370,301			
2020-NQM1, 1.38% (WAC)			2005-HE2, 4.10% (1 Month USD LIBOR + 1.02%, Rate		
due 09/27/60 <sup>4,5</sup>	2,757,626	2,515,028	Floor: 1.02%) due 04/25/35 <sup>\$</sup>	1,151,583	1,114,156
CIT Mortgage Loan Trust	2,737,020	2,313,020	MFRA Trust	1,151,50	1,117,130
2007-1, 4.43% (1 Month USD			2021-INV1, 1.26% (WAC)		
LIBOR + 1.35%, Rate Floor:			due 01/25/56 <sup>6</sup> ,5	1,167,947	1,075,523
1.35%) due 10/25/37 <sup>♦,5</sup>	2,492,147	2,473,675	auc 01/23/30	1,107,347	1,013,323
1.33/0] auc 10/23/3/	۷, ۲٫۲, ۱۹۱	۵,٦/٦,٥/٦			

	Face Amount~		Value		Face Amount <sup>~</sup>	Value
COLT Mortgage Loan Trust				Freddie Mac Multifamily Structured		
2021-2, 2.38% (WAC) due 08/25/66 <sup>4,5</sup>	1,500,000	\$	955,822	Pass-Through Certificates		
Morgan Stanley Capital I	1,500,000	Ψ	)JJ,022	0.45% (WAC) due 08/25/23 <sup>6,7</sup>	97,166,308	\$ 240,613
Incorporated Trust					37,100,300	
2006-HE1, 3.66% (1 Month				Total Government Agency		379,105,172
USD LIBOR + 0.58%, Rate				COMMERCIAL MORTGAGE-BACKED SECURI	ITIES - 2. 0%	
Floor: 0.58%) due 01/25/36 <sup>\$</sup>	783,081		752,057	BX Commercial Mortgage Trust		
Long Beach Mortgage Loan Trust	705,001		732,037	2021-VOLT, 4.47% (1 Month		
2006-8, 3.40% (1 Month USD				USD LIBOR + 1.65%, Rate		
LIBOR + 0.32%, Rate Floor:				Floor: 1.65%) due 09/15/36 <sup>♦,5</sup>	25,000,000	23,207,768
0.32%) due 09/25/36 <sup>\(\dagger)</sup>	2,397,811		737,603	2022-LP2, 4.48% (1 Month Term	, ,	, ,
FBR Securitization Trust	2,337,011		757,005	SOFR + 1.56%, Rate Floor:		
2005-2, 3.83% (1 Month USD				1.56%) due 02/15/39 <sup>♦,5</sup>	15,221,348	14,327,867
LIBOR + 0.75%, Rate Cap/Floor:				JP Morgan Chase Commercial	,,	,==. ,==.
14.00%/0.75%) due 09/25/35°	733,469		730,642	Mortgage Securities Trust		
Countrywide Asset-Backed Certificates	755,405		730,042	2021-NYAH, 4.36% (1 Month		
2006-6, 3.42% (1 Month USD				USD LIBOR + 1.54%, Rate		
LIBOR + 0.34%, Rate Floor:				Floor: 1.54%) due 06/15/38 <sup>\$\display\$</sup>	10,200,000	9,663,103
0.34%) due 09/25/36°	481,530		480,837	2016-JP2, 1.95% (WAC) due 08/15/49 <sup>\$\chi,7</sup>	33,866,256	1,735,185
2006-5, 3.66% (1 Month USD	401,330		400,037	BXHPP Trust	,,	1,100,100
LIBOR + 0.58%, Rate Floor:				2021-FILM, 3.92% (1 Month		
0.58%) due 08/25/36 <sup>4</sup>	110,468		109,990	USD LIBOR + 1.10%, Rate		
· · · ·	110,400		105,550	Floor: 1.10%) due 08/15/36 <sup>\$\display\$</sup>	8,250,000	7,620,680
First Franklin Mortgage Loan Trust				MHP	0,230,000	7,020,000
2004-FF10, 4.36% (1 Month				2022-MHIL, 4.11% (1 Month		
USD LIBOR + 1.28%, Rate	E24 E02		EU4 EUC	Term SOFR + 1.26%, Rate		
Floor: 1.28%) due 07/25/34°	524,582		504,506	Floor: 1.26%) due 01/15/27 <sup>\$\displaystyle \text{,5}}</sup>	7,773,268	7,325,714
Nomura Resecutitization Trust				Life Mortgage Trust	7,773,200	7,525,711
2015-4R, 2.20% (1 Month USD				2021-BMR, 4.22% (1 Month		
LIBOR + 0.43%, Rate Floor:	F02 C49		446 000	USD LIBOR + 1.40%, Rate		
0.43%) due 03/26/36 <sup>♦,5</sup>	502,648		446,880	Floor: 1.40%) due 03/15/38 <sup>\$\display\$</sup>	6,880,791	6,518,610
Starwood Mortgage Residential Trust	267.064		254 474	Extended Stay America Trust	0,000,751	0,510,010
2020-1, 2.28% (WAC) due 02/25/50 <sup>♦,5</sup> CSMC Series	367,064		354,474	2021-ESH, 4.52% (1 Month USD		
	262.266		261 242	LIBOR + 1.70%, Rate Floor:		
2015-12R, 2.76% (WAC) due 11/30/37 <sup>\$\phi,5</sup>	262,266		261,242	1.70%) due 07/15/38 <sup>\$\display\$</sup>	3,975,533	3,821,118
2014-2R, 2.46% (1 Month USD LIBOR + 0.20%, Rate Floor:				Wells Fargo Commercial Mortgage Trust	3,773,333	3,021,110
	FF (20		F4 000	2017-C38, 1.12% (WAC) due 07/15/50 <sup>6,7</sup>	22,897,828	807,508
0.20%) due 02/27/46 <sup>4,5</sup>	55,628		54,880	2016-C37, 0.96% (WAC) due 12/15/49 <sup>4,7</sup>	27,093,245	654,790
UCFC Manufactured Housing Contract	100.004		10F 400	2017-C42, 1.01% (WAC) due 12/15/50 <sup>6,7</sup>	14,474,113	516,543
1997-2, 7.38% due 10/15/28	109,984		105,488	2015-LC22, 0.92% (WAC)	11,171,113	310,313
Morgan Stanley Re-REMIC Trust	E2 220		<i>AC</i> 011	due 09/15/58 <sup>6,7</sup>	19,498,972	352,582
2010-R5, 2.40% due 06/26/36 <sup>5</sup>	52,238	_	46,811	2017-RB1, 1.33% (WAC) due 03/15/50 <sup>♦,7</sup>	8,497,271	340,453
<b>Total Residential Mortgage-Backed Securities</b>		_ 64	47,085,101	2016-NXS5, 1.59% (WAC)	0,437,271	540,455
<b>GOVERNMENT AGENCY - 8.2%</b>				due 01/15/59 <sup>6,7</sup>	5,059,958	176,174
Uniform MBS 30 Year				KKR Industrial Portfolio Trust	3,033,530	,
due 11/15/52 <sup>12</sup>	305,613,000	28	82,978,996	2021-KDIP, 3.82% (1 Month		
Fannie Mae	303,013,000		32,570,550	USD LIBOR + 1.00%, Rate		
4.00% due 07/01/52	53,402,255	4	49,927,728	Floor: 1.00%) due 12/15/37 <sup>\$\displaysquare\$</sup>	2,662,500	2,522,323
Freddie Mac	55, .02,255		,,,,,	JPMDB Commercial Mortgage	2,302,300	_,5,55
4.00% due 06/01/52	43,458,139	4	40,519,069	Securities Trust		
Freddie Mac Seasoned Credit	15, 150, 155		.0,5 15,005	2016-C4, 0.88% (WAC) due 12/15/49 <sup>♦,7</sup>	37,250,305	921,152
Risk Transfer Trust				2018-C8, 0.86% (WAC) due 06/15/51 <sup>4,7</sup>	36,915,515	749,905
2.00% due 05/25/60	3,493,366		2,967,001	2016-C2, 1.65% (WAC) due 06/15/31	6,451,413	256,062
2.00% due 03/25/00 2.00% due 11/25/59	2,002,091		1,700,401	2017-C5, 1.04% (WAC) due 00/15/50 <sup>6,7</sup>	3,123,607	89,446
Fannie Mae-Aces	2,002,001		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	BENCHMARK Mortgage Trust	3,123,007	05,110
1.61% (WAC) due 03/25/35 <sup>4,7</sup>	6,881,801		771,364	2018-B2, 0.57% (WAC) due 02/15/51 <sup>♦,7</sup>	112,113,283	1,637,527
(1116) 446 65/25/55	0,001,001		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2310 02, 0.3770 (WINC) due 02/13/31	112,113,203	1,037,327

	Face Amount~		Value		Face Amount~	<b>V</b> alue
DBJPM Mortgage Trust				SENIOR FLOATING RATE INTERESTS <sup>††,</sup> • •	i 4%	
2017-C6, 1.05% (WAC) due 06/10/50 <sup>♦,7</sup>	51,520,962	\$	1,600,962	TECHNOLOGY - 1.5%	,0	
COMM Mortgage Trust	31,320,302	4	1,000,502	Project Boost Purchaser LLC		
2015-CR24, 0.84% (WAC)				6.62% (1 Month USD LIBOR		
due 08/10/48 <sup>4,7</sup>	53,396,845		834,673	+ 3.50%, Rate Floor:		
2018-COR3, 0.58% (WAC)	33,370,013		03 .,07 3	4.00%) due 05/29/26	13.084.375	\$ 12,364,734
due 05/10/51 <sup>♦,7</sup>	35,251,513		709,958	6.62% (1 Month USD LIBOR	.5,00 .,57 5	4 12,501,751
Bank of America Merrill Lynch	33,231,313		. 05,550	+ 3.50%, Rate Floor:		
Commercial Mortgage Trust				3.50%) due 06/01/26	2,463,991	2,334,632
2017-BNK3, 1.16% (WAC)				Datix Bidco Ltd.	_,,	_,== ,,===
due 02/15/50 <sup>♦,7</sup>	29,406,648		1,026,566	7.01% (3 Month Term SOFR + 4.50%,		
2016-UB10, 1.91% (WAC)	-,,-		,,	Rate Floor: 4.50%) due 04/27/25 <sup>†††</sup>	13,798,857	13,452,506
due 07/15/49 <sup>♦,7</sup>	10,598,675		492,742	Dun & Bradstreet	,,	10,10=,000
UBS Commercial Mortgage Trust	. 0,570,075		.52,7 .2	6.28% (1 Month Term SOFR + 3.25%,		
2017-C2, 1.24% (WAC) due 08/15/50 <sup>♦,7</sup>	22,783,314		897,168	Rate Floor: 3.25%) due 01/18/29	8,557,000	8,238,252
2017-C5, 1.19% (WAC) due 11/15/50 <sup>♦,7</sup>	10,976,060		378,990	6.33% (1 Month USD LIBOR	2,22. ,222	5,255,252
Morgan Stanley Bank of	,,		2. 3,223	+ 3.25%, Rate Floor:		
America Merrill Lynch Trust				3.25%) due 02/06/26	701,526	677,148
2017-C34, 0.91% (WAC) due 11/15/52 <sup>5,7</sup>	23,579,094		665,025	Conair Holdings LLC	70.,520	0.7,1.0
2015-C27, 1.02% (WAC) due 12/15/47 <sup>♦,7</sup>	29,746,319		563,193	7.42% (3 Month USD LIBOR		
CSAIL Commercial Mortgage Trust	25,7 10,5 15		303,133	+ 3.75%, Rate Floor:		
2019-C15, 1.20% (WAC) due 03/15/52 <sup>\$\phi,7</sup>	19,419,641		872,262	4.25%) due 05/17/28	9,925,000	8,312,187
2016-C6, 2.03% (WAC) due 01/15/49 <sup>♦,7</sup>	6,200,829		310,469	Boxer Parent Company, Inc.	3,323,000	0,512,107
BBCMS Mortgage Trust	0,200,025		3.0,.03	6.87% (1 Month USD LIBOR		
2018-C2, 0.93% (WAC) due 12/15/51 <sup>4,7</sup>	29,524,830		1,050,169	+ 3.75%, Rate Floor:		
CD Mortgage Trust	25,52 .,656		.,050,.05	3.75%) due 10/02/25	7,188,283	6,796,378
2017-CD6, 1.02% (WAC)				Peraton Corp.	7,100,203	0,750,570
due 11/13/50 <sup>4,7</sup>	12,861,739		377,080	6.87% (1 Month USD LIBOR		
2016-CD1, 1.50% (WAC)	.2,001,733		311,000	+ 3.75%, Rate Floor:		
due 08/10/49 <sup>4,7</sup>	5,813,955		222,139	4.50%) due 02/01/28	6,500,322	6,149,305
CGMS Commercial Mortgage Trust	3,0.3,233		,,	Wrench Group LLC	0,500,522	0,1 15,505
2017-B1, 0.88% (WAC) due 08/15/50 <sup>\$\phi,7</sup>	20,043,451		580,877	7.67% (3 Month USD LIBOR		
CD Commercial Mortgage Trust	_0,0 .0, .0 .		223,211	+ 4.00%, Rate Floor:		
2017-CD4, 1.38% (WAC)				4.00%) due 04/30/26	6,105,345	5,899,289
due 05/10/50 <sup>6,7</sup>	13,724,420		578,652	Polaris Newco LLC	0,103,313	3,033,203
Citigroup Commercial Mortgage Trust	,,		0.0,00=	7.67% (3 Month USD LIBOR		
2016-C2, 1.88% (WAC) due 08/10/49 <sup>♦,7</sup>	6,423,106		315,230	+ 4.00%, Rate Floor:		
2016-GC37, 1.84% (WAC)	-, -,		,	4.50%) due 06/02/28	2,720,558	2,504,437
due 04/10/49 <sup>♦,7</sup>	2,873,680		126,334	MACOM Technology	_,:,;	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
GS Mortgage Securities Trust				Solutions Holdings, Inc.		
2017-GS6, 1.16% (WAC)				5.37% (1 Month USD LIBOR		
due 05/10/50 <sup>♦,7</sup>	11,241,574		423,817	+ 2.25%, Rate Floor:		
BANK				2.25%) due 05/17/24	1,549,149	1,517,778
2017-BNK6, 0.91% (WAC)				Sabre GLBL, Inc.		, ,
due 07/15/60 <sup>♦,7</sup>	13,909,253		386,708	5.12% (1 Month USD LIBOR		
JPMBB Commercial Mortgage				+ 2.00%, Rate Floor:		
Securities Trust				2.00%) due 02/22/24	1,446,106	1,423,518
2013-C17, 0.88% (WAC) due 01/15/47 <sup>♦,7</sup>	19,790,166		119,586	Upland Software, Inc.	•	
Total Commercial Mortgage-				6.87% (1 Month USD LIBOR		
Backed Securities			95,777,110	+ 3.75%, Rate Floor:		
		_	- 3,,110	3.75%) due 08/06/26	542,031	516,284
Total Collateralized Mortgage Obligations				Emerald TopCo, Inc. (Press Ganey)	,	,
(Cost \$1,187,765,668)		1,	121,967,383	6.62% (1 Month USD LIBOR		
				+ 3.50%, Rate Floor:		
				3.50%) due 07/24/26	503,118	456,579
				Total Technology		70,643,027
						7 0,0 13,027

		Face Amount <sup>~</sup>	Value		Face Amount <sup>~</sup>	<b>V</b> alue
CONSUMER, CYCLICAL - 1.2%				Cast & Crew Payroll LLC		
BGIS (BIFM CA Buyer, Inc.)				6.62% (1 Month USD LIBOR		
6.62% (1 Month USD LIBOR				+ 3.50%, Rate Floor:		
+ 3.50%, Rate Floor:				3.50%) due 02/09/26	33,112	\$ 32,202
3.50%) due 06/01/26		11 752 070	\$ 11,370,128	, , ,	33,112	
AlixPartners, LLP		11,7 32,070	\$ 11,570,120	Total Consumer, Cyclical		54,157,140
5.87% (1 Month USD LIBOR				INDUSTRIAL - 1.1%		
+ 2.75%, Rate Floor:				SkyMiles IP Ltd.		
3.25%) due 02/04/28		8,767,747	8,404,499	6.46% (3 Month USD LIBOR		
Verisure Holding AB		0,7 07 ,7 17	0, 10 1, 155	+ 3.75%, Rate Floor:		
3.47% (6 Month EURIBOR + 3.25%,				4.75%) due 10/20/27	14,199,533	14,210,609
Rate Floor: 3.25%) due 03/27/28	FUR	7,970,000	6,991,228	Mileage Plus Holdings LLC		
3.75% (6 Month EURIBOR + 3.25%,	LOK	7,570,000	0,551,220	8.78% (3 Month USD LIBOR		
Rate Floor: 3.25%) due 07/20/26	EUR	1,030,000	911,080	+ 5.25%, Rate Floor:		
Truck Hero, Inc.	LON	1,030,000	311,000	6.25%) due 06/21/27	8,982,725	9,003,565
6.62% (1 Month USD LIBOR				Filtration Group Corp.		
+ 3.50%, Rate Floor:				6.12% (1 Month USD LIBOR		
4.25%) due 01/31/28		4,925,000	4,280,662	+ 3.00%, Rate Floor:		
Amaya Holdings BV		.,,,,,,,,,,	.,200,002	3.00%) due 03/31/25	5,297,929	5,077,747
3.73% (3 Month EURIBOR + 2.50%,				4.19% (1 Month EURIBOR + 3.50%,		
Rate Floor: 2.50%) due 07/21/26	FUR	4,500,000	4,068,656	Rate Floor: 3.50%) due 03/31/25	EUR 2,345,244	2,185,561
Packers Holdings LLC	LOK	1,500,000	1,000,030	TransDigm, Inc.	, ,	, ,
6.01% (1 Month USD LIBOR				5.92% (3 Month USD LIBOR		
+ 3.25%, Rate Floor:				+ 2.25%, Rate Floor:		
4.00%) due 03/09/28		4,186,723	3,833,489	2.25%) due 08/22/24	3,982,119	3,875,677
Fertitta Entertainment LLC		1,100,723	3,033, 103	5.92% (3 Month USD LIBOR		, ,
7.03% (1 Month Term SOFR + 4.00%,				+ 2.25%, Rate Floor:		
Rate Floor: 4.00%) due 01/27/29		3,930,250	3,639,569	2.25%) due 12/09/25	1,816,371	1,737,432
Pacific Bells LLC		3,330,230	3,033,303	5.92% (3 Month USD LIBOR		
8.31% (3 Month Term SOFR + 4.50%,				+ 2.25%, Rate Floor:		
Rate Floor: 5.00%) due 11/10/28		2,580,701	2,400,052	2.25%) due 05/30/25	925,973	887,119
New Trojan Parent, Inc.		2,300,701	2,100,032	Harsco Corporation		
6.04% (1 Month USD LIBOR				5.38% (1 Month USD LIBOR		
+ 3.25%, Rate Floor:				+ 2.25%, Rate Floor:		
3.75%) due 01/06/28 <sup>†††</sup>		2,715,625	2,131,766	2.75%) due 03/10/28	3,950,000	3,606,034
Rent-A-Center, Inc.		2,7 13,023	2,131,700	Charter Next Generation, Inc.		
6.06% (3 Month USD LIBOR				6.56% (3 Month USD LIBOR		
+ 3.25%, Rate Floor:				+ 3.75%, Rate Floor:		
3.75%) due 02/17/28		2,240,875	2,027,992	4.50%) due 12/01/27	3,406,658	3,225,697
Entain Holdings (Gibraltar) Ltd.		_,,	_, ,	Ravago Holdings America, Inc.		
6.17% (3 Month USD LIBOR				6.18% (3 Month USD LIBOR		
+ 2.50%, Rate Floor:				+ 2.50%, Rate Floor:		
3.99%) due 03/29/27		1,481,250	1,438,664	2.50%) due 03/06/28	1,970,000	1,886,275
Power Solutions (Panther)		1,101,200	1,100,001	TAMKO Building Products, Inc.		
6.37% (1 Month USD LIBOR				6.08% (3 Month USD LIBOR		
+ 3.25%, Rate Floor:				+ 3.00%, Rate Floor:		
3.25%) due 04/30/26		1,394,593	1,316,147	3.00%) due 05/29/26	1,768,101	1,665,693
PAI Holdco, Inc.		, ,	,,	CPM Holdings, Inc.		
6.56% (3 Month USD LIBOR				6.06% (1 Month USD LIBOR		
+ 3.75%, Rate Floor:				+ 3.50%, Rate Floor:		
4.50%) due 10/28/27		1,086,250	1,027,408	3.50%) due 11/17/25	1,502,310	1,445,973
Samsonite IP Holdings SARL		, ,	, ,	Cushman & Wakefield US Borrower LLC		
4.87% (1 Month USD LIBOR				5.87% (1 Month USD LIBOR		
				+ 2.75%, Rate Floor:		
		293.632	283.598	2.75%) due 08/21/25	1,371,364	1,308,185
+ 1.75%, Rate Floor: 1.75%) due 04/25/25		293,632	283,598	+ 2.75%, Rate Floor:	1,371,364	1,308,1

	Face Amount <sup>~</sup>	Value		Face Amount	Value
NA Rail Hold Co. LLC			CONSUMER, NON-CYCLICAL - 0.6%		
7.67% (3 Month USD LIBOR			Medline Borrower LP		
+ 4.00%, Rate Floor:			6.37% (1 Month USD LIBOR		
4.25%) due 10/19/26	1,078,915	\$ 1,039,804	+ 3.25%, Rate Floor:		
Park River Holdings, Inc.			3.75%) due 10/23/28	10,024,875	\$ 9,200,931
5.53% (3 Month USD LIBOR			Women's Care Holdings, Inc.		
+ 3.25%, Rate Floor:			7.87% (6 Month USD LIBOR		
4.00%) due 12/28/27	987,494	834,017	+ 4.50%, Rate Floor:		
BWAY Holding Co.			5.25%) due 01/17/28	4,670,875	4,351,714
5.81% (1 Month USD LIBOR			Bombardier Recreational Products, Inc.		
+ 3.25%, Rate Floor:			5.12% (1 Month USD LIBOR		
3.25%) due 04/03/24	779,434	724,390	+ 2.00%, Rate Floor:		
Total Industrial		52,713,778	2.00%) due 05/24/27	4,135,867	3,949,753
COMMUNICATIONS 100/			Spectrum Brands, Inc.		
COMMUNICATIONS - 1.0%			5.12% (1 Month USD LIBOR		
Internet Brands, Inc.			+ 2.00%, Rate Floor:		
6.87% (1 Month USD LIBOR			2.50%) due 03/03/28	3,262,552	3,091,269
+ 3.75%, Rate Floor:	12 004 452	12 200 004	Sigma Holding BV (Flora Food)		
3.75%) due 09/13/24	13,994,453	13,309,984	3.74% (6 Month EURIBOR + 3.50%,		
Playtika Holding Corp.			Rate Floor: 3.50%) due 07/02/25	EUR 3,700,000	2,894,072
5.87% (1 Month USD LIBOR			Hearthside Group Holdings LLC		
+ 2.75%, Rate Floor:	10 441 000	0.000 656	7.12% (1 Month USD LIBOR		
2.75%) due 03/13/28 Recorded Books, Inc.	10,441,000	9,980,656	+ 4.00%, Rate Floor:		
7.08% (1 Month Term SOFR + 4.00%,			4.00%) due 05/23/25	2,067,857	1,631,891
Rate Floor: 4.00%) due 08/29/25	9,005,342	8,645,128	Agiliti		
McGraw Hill LLC	9,003,342	0,043,120	5.38% (1 Month USD LIBOR		
8.32% (3 Month USD LIBOR			+ 2.75%, Rate Floor:	742 200	71.6 227
+ 4.75%, Rate Floor:			2.75%) due 01/04/26	742,308	716,327
5.25%) due 07/28/28	6,930,000	6,375,600	Kronos Acquisition Holdings, Inc.		
UPC Broadband Holding BV	0,730,000	0,373,000	6.82% (3 Month USD LIBOR		
5.74% (1 Month USD LIBOR			+ 3.75%, Rate Floor:	491,250	453,861
+ 2.93%, Rate Floor:			4.25%) due 12/22/26	451,230	433,001
2.93%) due 01/31/29	5,850,000	5,572,125	EyeCare Partners LLC 7.42% (3 Month USD LIBOR		
Authentic Brands	2,222,222	5,51 =,1=5	+ 3.75%, Rate Floor:		
6.37% (1 Month USD LIBOR			3.75%) due 02/18/27	491,250	444,581
+ 3.25%, Rate Floor:			Froneri US, Inc.	471,230	777,501
4.00%) due 09/27/24	1,432,369	1,396,202	5.37% (1 Month USD LIBOR		
Zayo Group Holdings, Inc.	, ,		+ 2.25%, Rate Floor:		
6.12% (1 Month USD LIBOR			2.25%) due 01/29/27	439,875	414,252
+ 3.00%, Rate Floor:			Outcomes Group Holdings, Inc.	,	,
3.00%) due 03/09/27	1,500,000	1,248,945	7.17% (3 Month USD LIBOR		
Altice US Finance I Corp.			+ 3.50%, Rate Floor:		
5.07% (1 Month USD LIBOR			3.50%) due 10/24/25	384,718	368,048
+ 2.25%, Rate Floor:			Pearl Intermediate Parent LLC	,	,
2.25%) due 01/15/26	458,375	428,008	5.87% (1 Month USD LIBOR		
Ziggo Financing Partnership			+ 2.75%, Rate Floor:		
5.32% (1 Month USD LIBOR			2.75%) due 02/14/25	392,803	360,397
+ 2.50%, Rate Floor:			Utz Quality Foods LLC		
2.50%) due 04/28/28	400,000	381,200	6.15% (1 Month Term SOFR + 3.00%,		
Virgin Media Bristol LLC			Rate Floor: 3.00%) due 01/20/28	295,501	286,266
5.32% (1 Month USD LIBOR			Total Consumer, Non-cyclical		28,163,362
+ 2.50%, Rate Floor:	200 000	700	•		
2.50%) due 01/31/28	200,000	190,556			
<b>Total Communications</b>		47,528,404			

	Face <b>A</b> mount~	Value		Face Amount <sup>~</sup>	Value
FINANCIAL - 0.5% USI, Inc. 6.42% (3 Month USD LIBOR			ENERGY - 0.1% ITT Holdings LLC 5.87% (1 Month USD LIBOR		
+ 2.75%, Rate Floor: 2.75%) due 05/16/24 HUB International Ltd. 5.77% (3 Month USD LIBOR	5,911,475	\$ 5,744,003	+ 2.75%, Rate Floor: 3.25%) due 07/10/28  Venture Global Calcasieu Pass LLC 5.74% (1 Month USD LIBOR	2,920,500	\$ 2,781,776
+ 3.00%, Rate Floor: 3.15%) due 04/25/25 5.98% (3 Month USD LIBOR	4,943,680	4,746,971	+ 2.63%, Rate Floor: 2.63%) due 08/19/26 <sup>†††</sup> <b>Total Energy</b>	841,798	839,693 3,621,469
+ 3.25%, Rate Floor: 4.00%) due 04/25/25 Nexus Buyer LLC	972,675	935,597	Total Senior Floating Rate Interests (Cost \$321,875,407)		297,208,380
6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 Jane Street Group LLC	4,542,479	4,352,285	FOREIGN GOVERNMENT DEBT <sup>††</sup> - 1.4% State of Israel 1.25% due 11/30/22	ILS 233,849,000	65,591,037
5.87% (1 Month USD LIBOR + 2.75%, Rate Floor:			Total Foreign Government Debt (Cost \$73,665,893)		65,591,037
2.75%) due 01/26/28  Trans Union LLC  5.37% (1 Month USD LIBOR  + 2.25%, Rate Floor:	2,611,226	2,500,798	MUNICIPAL BONDS <sup>††</sup> - 0.1% CALIFORNIA - 0.1% California Public Finance Authority Revenue Bonds		
2.75%) due 12/01/28 Citadel Securities, LP 5.65% (1 Month Term SOFR + 2.50%,	2,090,985	2,021,732	1.55% due 10/15/26  Total Municipal Bonds (Cost \$3,145,000)	3,145,000	2,681,913 2,681,913
Rate Floor: 2.50%) due 02/02/28  Total Financial	808,321	783,869 21,085,255	(2031 \$55,145,000)	Contracts	2,001,713
BASIC MATERIALS - 0.4% Trinseo Materials Operating S.C.A. 5.62% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,961,250	10,026,146	LISTED OPTIONS PURCHASED <sup>†</sup> - 0.5% Put Options on: Equity Options S&P 500 Index Expiring April 2023		•
5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/06/24 INEOS Ltd.	1,812,086	1,735,978	with strike price of \$4,000.00 (Notional Value \$79,242,202) S&P 500 Index Expiring November	221	10,210,200
3.44% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26 GrafTech Finance, Inc.	EUR 8,100,000	7,029,209	2022 with strike price of \$3,800.00 (Notional Value \$100,038,798) S&P 500 Index Expiring December 2022 with strike price of \$3,600.00	279	7,062,885
6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	5/1 120	504 612	(Notional Value \$110,437,096)  Total Equity Options	308	5,354,580 22,627,665
Total Basic Materials	541,139	504,612 19,295,945	Total Listed Options Purchased (Cost \$13,977,501)		22,627,665
			<b>Total Investments - 106.3%</b> (Cost \$5,335,185,971)		<u>\$4,915,018,922</u>

	Contracts	VALUE	Contracts Notional Vall	
LISTED OPTIONS WRITTEN <sup>†</sup> - (0.1)% Call Options on: Equity Options Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$27,225) Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$26,400)	33 32	\$ — —	OTC INTEREST RATE SWAPTIONS WRITTEN <sup>††,11</sup> - (0.1)%  Put Swaptions on: Interest Rate Swaptions  Bank of America, N.A. 5-Year Interest  Rate Swap Expiring November 2022 with exercise rate of 3.30% \$ 82,650,000  Total OTC Interest Rate Swaptions Written	\$ (2,351,047)
Total Equity Options			(Premiums received \$681,863)	(2,351,047)
Put Options on: Equity Options  S&P 500 Index Expiring December 2022 with strike price of \$3,200.00 (Notional Value \$110,437,096)  S&P 500 Index Expiring November 2022 with strike price of \$3,400.00 (Notional Value \$100,038,798)  Total Equity Options	308 279	(1,918,840) (2,138,535) (4,057,375)	Other Assets & Liabilities, net - (6.1)% Total Net Assets - 100.0%	_(280,721,063) \$4,627,889,437
Total Listed Options Written (Premiums received \$2,944,002)		(4,057,375)		

#### Centrally Cleared Credit Default Swap Agreements Protection Sold<sup>††</sup>

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Premiu turity Notional P		Premiums Paid (Received)	Unrealized Depreciation**			
BofA Securities, Inc.	ICE	CDX.NA.IG.33.V1	1.00%	Quarterly	12/20/24	\$30,000,000	\$	75,628	\$	471,876	\$ (	(396,248)

#### Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>

Centrally Cleare	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)***
BofA Securities, Inc.			U.S. Secured Overnight Financing							
BofA Securities, Inc.	CME	Receive	Rate U.S. Secured Overnight Financing	2.80%	Annually	07/22/32	\$ 115,000,000	\$ 7,301,459	\$ 1,196	\$ 7,300,263
BofA Securities, Inc.	CME	Receive	Rate U.S. Secured Overnight Financing	2.68%	Annually	04/22/37	3,157,000	255,416	321	255,095
	CME	Pay	Rate	3.79%	Annually	10/03/27	490,000,000	(390,236) \$ 7,166,639	(191,493) \$ (189,976)	(198,743) \$ 7,356,615

#### Forward Foreign Currency Exchange Contracts<sup>††</sup>

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	ILS	Sell	153,948,600	48,811,136 USD	11/30/22	\$ 5,350,487
UBS AG	ILS	Sell	82,823,513	26,227,630 USD	11/30/22	2,846,037
Bank of America, N.A.	EUR	Sell	47,212,000	47,282,346 USD	10/17/22	966,628
JPMorgan Chase Bank, N.A.	EUR	Buy	495,000	485,210 USD	10/17/22	393
Morgan Stanley Capital Services LLC	CZK	Sell	164,100	6,368 USD	12/02/22	(138)
JPMorgan Chase Bank, N.A.	EUR	Sell	1,028,000	1,003,785 USD	12/30/22	(11,184)
						\$ 9,152,223

#### OTC Interest Rate Swaptions Written<sup>11</sup>

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
<b>Put</b> Bank of America, N.A. 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.30%	11/30/22	3.30%	\$ 82,650,000	\$ (2,351,047)

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- \* Non-income producing security.
- \*\* Includes cumulative appreciation (depreciation).
- † Value determined based on Level 1 inputs, unless otherwise noted.
- †† 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 September 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.
- <sup>1</sup> Special Purpose Acquisition Company (SPAC).
- <sup>2</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- <sup>3</sup> Affiliated issuer.
- <sup>4</sup> Rate indicated is the 7-day yield as of September 30, 2022.
- <sup>5</sup> 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 \$2,812,834,370 (cost \$3,078,611,954), or 60.8% of total net assets.
- <sup>6</sup> Perpetual maturity.
- <sup>7</sup> Security is an interest-only strip.
- <sup>8</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- <sup>9</sup> 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 \$61,594,090 (cost \$64,964,899), or 1.3% of total net assets.
- 10 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2022.
- <sup>11</sup> Swaptions See additional disclosure in the swaptions table above for more information on swaptions.
- <sup>12</sup> Security is unsettled at period end and does not have a stated effective rate

BofA — Bank of America

CDX.NA.IG.33.V1 — Credit Default Swap North American Investment Grade Series 33 Index Version 1

CME — Chicago Mercantile Exchange

CZK — Czech Koruna

EUR — Euro

EURIBOR — European Interbank Offered Rate

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon