	Shares	<b>V</b> ALUE		Shares	Value
COMMON STOCKS† - 0.2%			MUTUAL FUNDS <sup>†</sup> - 2,2%		
			Guggenheim Strategy Fund III <sup>3</sup>	1,252,571	\$ 30,374,850
FINANCIAL - 0.2%	1 40 020	f 1 402 040	Guggenheim Strategy Fund II <sup>3</sup>	1,250,244	30,268,397
TPG Pace Beneficial II Corp.*,1	148,829	\$ 1,483,840	Guggenheim Ultra Short Duration		
AfterNext HealthTech Acquisition	125 000	1 270 700	Fund — Institutional Class <sup>3</sup>	3,043,605	29,553,403
Corp. — Class A*,1	135,000	1,379,700	Total Mutual Funds		
Conyers Park III Acquisition Corp. — Class A*, <sup>1</sup>	125,300	1,266,783	(Cost \$91,400,893)		90,196,650
Waverley Capital Acquisition	123,300	1,200,763	•		
Corp. 1 — Class A*,1	99,000	1,009,800	MONEY MARKET FUND <sup>†</sup> - 0.1%		
Acropolis Infrastructure	99,000	1,009,800	Dreyfus Treasury Obligations		
Acquisition Corp. — Class A*,1	86,600	877,258	Cash Management Fund —	2 520 211	2 520 211
Blue Whale Acquisition	80,000	677,236	Institutional Shares, 4.69% <sup>4</sup>	3,538,311	3,538,311
Corp. I — Class A*,1	72,300	718,662	Total Money Market Fund		
·	72,300		(Cost \$3,538,311)		3,538,311
Total Financial		6,736,043		F	
COMMUNICATIONS - 0.0%				FACE	
Vacasa, Inc. — Class A*	81,407	78,330		Amount~	<u>-</u>
<b>Total Common Stocks</b>			ASSET-BACKED SECURITIES <sup>††</sup> - 35.1%		
(Cost \$7,270,608)		6,814,373	COLLATERALIZED LOAN OBLIGATIONS - 23	3.4%	
DDEEEDDED STOCKSTT A COV			THL Credit Lake Shore MM CLO I Ltd.		
PREFERRED STOCKS†† - 0.6%			2021-1A A1R, 6.49% (3 Month		
FINANCIAL - 0.6%			USD LIBOR + 1.70%, Rate		
Wells Fargo & Co.	12 100 000	10 (00 701	Floor: 1.70%) due 04/15/33 <sup>\$\phi,5</sup>	48,500,001	47,313,157
3.90%	12,100,000	10,680,791	2021-1A A2R, 6.64% (3 Month	.,,	. ,,
Markel Corp.	7 210 000	6 016 516	USD LIBOR + 1.85%, Rate		
6.00% MetLife, Inc.	7,210,000	6,916,516	Floor: 1.85%) due 04/15/33 <sup>♦,5</sup>	6,250,000	5,819,095
3.85%	4,620,000	4,070,466	BXMT Ltd.	, ,	, ,
American Financial Group, Inc.	4,020,000	4,070,400	2020-FL2 A, 5.76% (1 Month		
4.50% due 09/15/60	91,963	1,702,235	Term SOFR + 1.01%, Rate		
American Equity Investment Life Holding Co.	91,903	1,702,233	Floor: 0.90%) due 02/15/38 <sup>0,5</sup>	19,255,702	18,799,523
5.95%	8,000	187,760	2020-FL2 AS, 6.01% (1 Month		
	0,000		Term SOFR + 1.26%, Rate		
Total Financial		23,557,768	Floor: 1.15%) due 02/15/38 <sup>♦</sup>	14,310,000	13,699,524
Total Preferred Stocks			2020-FL3 AS, 6.42% (30 Day		
(Cost \$26,412,503)		23,557,768	Average SOFR + 1.86%, Rate		
,			Floor: 1.75%) due 11/15/37 <sup>♦,5</sup>	4,500,000	4,349,801
WARRANTS† - 0.0%			2020-FL3 B, 6.82% (30 Day		
Conyers Park III Acquisition Corp.	17.766	0.252	Average SOFR + 2.26%, Rate		
Expiring 08/12/28 <sup>1</sup>	41,766	8,353	Floor: 2.15%) due 11/15/37 <sup>¢,5</sup>	2,000,000	1,941,428
AfterNext HealthTech Acquisition Corp.	45.000	7 405	2020-FL2 B, 6.26% (1 Month		
Expiring 07/09/23 <sup>1</sup>	45,000	7,495	Term SOFR + 1.51%, Rate		
Acropolis Infrastructure			Floor: 1.40%) due 02/15/38 <sup>¢,5</sup>	2,000,000	1,800,923
Acquisition Corp.	20.000	4.010	Golub Capital Partners CLO 49M Ltd.		
Expiring 03/31/26 <sup>1</sup>	28,866	4,919	2021-49A AR, 6.34% (3 Month		
Ginkgo Bioworks Holdings, Inc.	10.662	2 520	USD LIBOR + 1.53%, Rate		
Expiring 08/01/26 Waverley Capital Acquisition Corp.	19,663	3,539	Floor: 1.53%) due 08/26/33 <sup>♦,5</sup>	36,500,000	35,512,701
Expiring 04/30/27*,1	22 000	2 070	ABPCI Direct Lending Fund IX LLC		
Blue Whale Acquisition Corp.	33,000	2,970	2021-9A A1R, 6.22% (3 Month		
Expiring 07/09/23*,1	18,074	1,513	USD LIBOR + 1.40%, Rate		
MSD Acquisition Corp.	10,0/4	1,313	Floor: 1.40%) due 11/18/31 <sup>6,5</sup>	30,750,000	30,151,012
Expiring 05/13/23 <sup>†††,1</sup>	27,374		LCM XXIV Ltd.		
	21,3/4		2021-24A AR, 5.79% (3 Month		
Total Warrants			LICE LIBOR A 000/ B. L.		
(Cost \$280,832)		28,789	USD LIBOR + 0.98%, Rate Floor: 0.98%) due 03/20/30 <sup>♦,5</sup>	29,669,119	29,279,756

	Face Amount <sup>~</sup>	Value		Face Amount <sup>~</sup>	<b>V</b> alue
Golub Capital Partners CLO 54M, LP			2022-1A A2, 6.23% (3 Month		
2021-54A A, 6.34% (3 Month			Term SOFR + 1.60%, Rate		
USD LIBOR + 1.53%, Rate			Floor: 1.60%) due 04/15/30 <sup>\$\phi,5</sup>	5,000,000	\$ 4,858,730
Floor: 1.53%) due 08/05/33 <sup>♦,5</sup>	29 000 000	\$ 28,174,077	2021-3A B, 6.56% (3 Month USD	3,000,000	ų 1,030,730
CHCP Ltd.	23,000,000	¥ 20,174,077	LIBOR + 1.75%, Rate Floor:		
2021-FL1 A, 5.82% (1 Month			1.75%) due 07/20/29 <sup>4,5</sup>	5,000,000	4,801,824
Term SOFR + 1.16%, Rate			2021-2A B, 6.32% (3 Month USD	3,000,000	4,001,024
Floor: 1.05%) due 02/15/38 <sup>6,5</sup>	28,016,625	27,547,254	LIBOR + 1.40%, Rate Floor:		
Golub Capital Partners CLO 16 Ltd.	20,010,023	27,347,234	1.40%) due 05/20/29 <sup>4,5</sup>	4,000,000	3,869,420
2021-16A A1R2, 6.43% (3 Month			LoanCore Issuer Ltd.	4,000,000	3,003,420
•					
USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 <sup>¢,5</sup>	27 650 000	27,226,233	2021-CRE5 B, 6.68% (1 Month		
	27,650,000	27,220,233	USD LIBOR + 2.00%, Rate	7 000 000	7 262 700
Golub Capital Partners CLO 36M Ltd.			Floor: 2.00%) due 07/15/36 <sup>\$\circ\$</sup>	7,900,000	7,363,788
2018-36A A, 6.11% (3 Month			2021-CRE4 B, 5.92% (30 Day		
USD LIBOR + 1.30%, Rate	27 500 000	27,115,864	Average SOFR + 1.36%, Rate Floor: 1.25%) due 07/15/35 <sup>6,5</sup>	7 500 000	6 007 946
Floor: 0.00%) due 02/05/31 <sup>♦,5</sup>	27,500,000	27,113,604	, , ,	7,500,000	6,997,846
LCCM Trust			2019-CRE2 AS, 6.18% (1 Month		
2021-FL3 A, 6.13% (1 Month			USD LIBOR + 1.50%, Rate	C 400 000	C 420 002
USD LIBOR + 1.45%, Rate	22 250 000	27.464.006	Floor: 1.50%) due 05/15/36 <sup>5,5</sup>	6,466,866	6,439,902
Floor: 1.45%) due 11/15/38 <sup>\$\phi,5</sup>	22,250,000	21,464,086	2018-CRE1 AS, 6.18% (1 Month		
2021-FL2 B, 6.58% (1 Month			USD LIBOR + 1.50%, Rate	- 00- 460	
USD LIBOR + 1.90%, Rate			Floor: 1.50%) due 05/15/28 <sup>♦,5</sup>	1,825,463	1,817,897
Floor: 1.90%) due 12/13/38 <sup>\disp</sup>	6,000,000	5,636,876	HERA Commercial Mortgage Ltd.		
Shackleton CLO Ltd.			2021-FL1 A, 5.81% (1 Month		
2017-8A A1R, 5.73% (3 Month			USD LIBOR + 1.05%, Rate		
USD LIBOR + 0.92%, Rate			Floor: 1.05%) due 02/18/38 <sup>4,5</sup>	19,681,886	18,995,128
Floor: 0.00%) due 10/20/27 <sup>\$\phi\$,5</sup>	27,147,634	27,027,747	2021-FL1 B, 6.36% (1 Month		
Parliament CLO II Ltd.			USD LIBOR + 1.60%, Rate		
2021-2A B, 6.62% (3 Month USD			Floor: 1.60%) due 02/18/38 <sup>♦,5</sup>	3,750,000	3,537,307
LIBOR + 1.70%, Rate Floor:			Golub Capital Partners CLO 33M Ltd.		
1.70%) due 08/20/32 <sup>♦,5</sup>	22,250,000	21,365,104	2021-33A AR2, 6.82% (3 Month		
2021-2A A, 6.27% (3 Month USD			USD LIBOR + 1.86%, Rate		
LIBOR + 1.35%, Rate Floor:			Floor: 1.86%) due 08/25/33 <sup>♦,5</sup>	23,000,000	21,527,637
1.35%) due 08/20/32 <sup>♦,5</sup>	5,223,981	5,137,690	Madison Park Funding XLVIII Ltd.		
2021-2A C, 7.47% (3 Month			2021-48A B, 6.25% (3 Month		
USD LIBOR + 2.55%, Rate			USD LIBOR + 1.45%, Rate		
Floor: 2.55%) due 08/20/32 <sup>♦,5</sup>	500,000	473,784	Floor: 1.45%) due 04/19/33 <sup>0,5</sup>	22,000,000	21,457,432
Owl Rock CLO IV Ltd.			Cerberus Loan Funding XXXI, LP		
2021-4A A1R, 6.52% (3 Month			2021-1A A, 6.29% (3 Month USD		
USD LIBOR + 1.60%, Rate			LIBOR + 1.50%, Rate Floor:		
Floor: 1.60%) due 08/20/33 <sup>♦,5</sup>	24,250,000	23,461,875	1.50%) due 04/15/32 <sup>♦,5</sup>	11,890,424	11,786,841
2021-4A A2R, 6.82% (3 Month			2021-1A B, 6.69% (3 Month USD		
USD LIBOR + 1.90%, Rate			LIBOR + 1.90%, Rate Floor:		
Floor: 1.90%) due 08/20/33 <sup>♦,5</sup>	3,650,000	3,440,485	1.90%) due 04/15/32 <sup>⋄,5</sup>	9,600,000	9,389,111
ABPCI Direct Lending Fund CLO V Ltd.			Cerberus Loan Funding XL LLC		
2021-5A A2R, 6.71% (3 Month			2023-1A A, 7.19% (3 Month		
USD LIBOR + 1.90%, Rate			Term SOFR + 2.40%, Rate		
Floor: 1.90%) due 04/20/31 <sup>♦,5</sup>	15,500,000	14,896,128	Floor: 2.40%) due 03/22/35 <sup>\$\displays*5</sup>	16,500,000	16,500,000
2021-5A A1R, 6.31% (3 Month			2023-1A B, 8.39% (3 Month		
USD LIBOR + 1.50%, Rate			Term SOFR + 3.60%, Rate		
Floor: 1.50%) due 04/20/31 <sup>♦,5</sup>	11,500,000	11,296,310	Floor: 3.60%) due 03/22/35 <sup>\$\phi,5</sup>	3,250,000	3,250,000
Palmer Square Loan Funding Ltd.	, ,	• •	Cerberus Loan Funding XXX, LP		
2021-1A A1, 5.71% (3 Month			2020-3A A, 6.64% (3 Month USD		
USD LIBOR + 0.90%, Rate			LIBOR + 1.85%, Rate Floor:		
Floor: 0.90%) due 04/20/29 <sup>♦,5</sup>	11,237,504	11,126,880	1.85%) due 01/15/33 <sup>6,5</sup>	18,000,000	17,824,469
	.,,	, , 500		, - 50,000	,,

	Face <b>A</b> mount <sup>~</sup>	Value		Face <b>A</b> mount <sup>~</sup>	<b>V</b> alue
Cerberus Loan Funding XXXII, LP			2020-FL5 B, 6.61% (1 Month		
2021-2A A, 6.41% (3 Month USD			Term SOFR + 1.91%, Rate		
LIBOR + 1.62%, Rate Floor:			Floor: 1.80%) due 02/16/37 <sup>♦</sup>	1,400,000	\$ 1,366,248
1.62%) due 04/22/33 <sup>♦,5</sup>	14.250.000	\$ 13,922,941	ABPCI Direct Lending Fund CLO I LLC	1,100,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2021-2A B, 6.69% (3 Month USD	,,	, -,- ,-	2021-1A A1A2, 6.51% (3 Month		
LIBOR + 1.90%, Rate Floor:			USD LIBOR + 1.70%, Rate		
1.90%) due 04/22/33 <sup>♦,5</sup>	4,000,000	3,816,717	Floor: 1.70%) due 07/20/33 <sup>♦,5</sup>	12,250,000	11,790,115
ABPCI Direct Lending Fund CLO II LLC	1,000,000	2,2 : 2,: ::	Lake Shore MM CLO III LLC	,,	,,
2021-1A A1R, 6.41% (3 Month			2021-2A A1R, 6.27% (3 Month		
USD LIBOR + 1.60%, Rate			USD LIBOR + 1.48%, Rate		
Floor: 1.60%) due 04/20/32 <sup>\$\display\$</sup>	15,250,000	14,840,846	Floor: 1.48%) due 10/17/31 <sup>\$\display\$</sup>	11,250,000	11,038,023
2021-1A BR, 6.96% (3 Month	10,200,000	,,	Fortress Credit Opportunities IX CLO Ltd.	,,	,,.
USD LIBOR + 2.15%, Rate			2021-9A A2TR, 6.59% (3 Month		
Floor: 2.15%) due 04/20/32 <sup>\$\circ\$,5</sup>	2,250,000	2,145,838	USD LIBOR + 1.80%, Rate		
2021-1A A2R, 6.71% (3 Month	2,230,000	2,1.15,050	Floor: 1.80%) due 10/15/33 <sup>\$\display\$</sup>	11,500,000	10,997,672
USD LIBOR + 1.90%, Rate			Madison Park Funding LIII Ltd.	,,	, ,
Floor: 1.90%) due 04/20/32 <sup>\$\display\$</sup>	300,000	294,121	2022-53A B, 6.40% (3 Month		
Woodmont Trust	,	,,	Term SOFR + 1.75%, Rate		
2020-7A A1A, 6.69% (3 Month			Floor: 1.75%) due 04/21/35 <sup>\$\display\$</sup>	10,750,000	10,389,015
USD LIBOR + 1.90%, Rate			KREF	,,	,,
Floor: 1.90%) due 01/15/32 <sup>\$\display\$</sup>	16,250,000	16,103,703	2021-FL2 B, 6.36% (1 Month		
BRSP Ltd.	.0,250,000	10,105,705	USD LIBOR + 1.65%, Rate		
2021-FL1 C, 6.91% (1 Month			Floor: 1.65%) due 02/15/39 <sup>♦,5</sup>	10,700,000	10,180,893
USD LIBOR + 2.15%, Rate			FS Rialto	10,700,000	10,100,033
Floor: 2.15%) due 08/19/38 <sup>\$\phi,5</sup>	10,000,000	9,325,419	2021-FL3 B, 6.53% (1 Month		
2021-FL1 B, 6.66% (1 Month	10,000,000	3,323,113	USD LIBOR + 1.80%, Rate		
USD LIBOR + 1.90%, Rate			Floor: 1.80%) due 11/16/36 <sup>♦,5</sup>	7,500,000	7,099,418
Floor: 1.90%) due 08/19/38 <sup>\$\phi,5</sup>	6,400,000	6,031,158	2021-FL2 C, 6.78% (1 Month	7,500,000	7,022,410
ACRES Commercial Realty Ltd.	0,400,000	0,051,150	USD LIBOR + 2.05%, Rate		
2021-FL1 B, 6.51% (1 Month			Floor: 2.05%) due 05/16/38 <sup>6,5</sup>	3,250,000	3,002,968
USD LIBOR + 1.80%, Rate			Neuberger Berman CLO XVI-S Ltd.	3,230,000	3,002,300
Floor: 1.80%) due 06/15/36 <sup>♦,5</sup>	11,200,000	10,676,772	2021-16SA BR, 6.19% (3 Month		
2021-FL1 C, 6.71% (1 Month	11,200,000	10,070,772	USD LIBOR + 1.40%, Rate		
USD LIBOR + 2.00%, Rate			Floor: 1.40%) due 04/15/34 <sup>\$\displaystyle 5</sup>	10,200,000	9,748,317
Floor: 2.00%) due 06/15/36 <sup>6,5</sup>	4,800,000	4,554,857	Recette CLO Ltd.	10,200,000	J,7 <del>1</del> 0,517
AMMC CLO XI Ltd.	4,000,000	4,554,657	2021-1A BRR, 6.21% (3 Month		
2020-11A A2R3, 1.83% due 04/30/31 <sup>5</sup>	14,300,000	13,384,789	•		
Cerberus Loan Funding XXXIII, LP	14,300,000	13,304,703	USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 <sup>♦,5</sup>	10,000,000	9,511,830
2021-3A A, 6.35% (3 Month USD			ABPCI Direct Lending Fund CLO VII, LP	10,000,000	7,511,650
LIBOR + 1.56%, Rate Floor:			2021-7A A1R, 6.25% (3 Month		
1.56%) due 07/23/33 <sup>5</sup> ,5	11,500,000	11,190,620	USD LIBOR + 1.43%, Rate		
2021-3A B, 6.64% (3 Month USD	11,300,000	11,150,020	Floor: 1.43%) due 10/20/31 <sup>6,5</sup>	9,250,000	9,047,214
LIBOR + 1.85%, Rate Floor:			PFP Ltd.	3,230,000	7,047,214
1.85%) due 07/23/33 <sup>\$\displaystyle 5</sup>	2,250,000	2,135,730	2021-7 B, 6.13% (1 Month USD		
Fortress Credit Opportunities XI CLO Ltd.	2,230,000	2,133,730	LIBOR + 1.40%, Rate Floor:		
2018-11A A1T, 6.09% (3 Month			1.40%) due 04/14/38 <sup>4,5</sup>	4,599,770	4,389,170
			2021-7 D, 7.13% (1 Month USD	4,355,770	4,363,170
USD LIBOR + 1.30%, Rate	12 450 000	12 270 266	LIBOR + 2.40%, Rate Floor:		
Floor: 0.00%) due 04/15/31 <sup>♦,5</sup> BDS Ltd.	13,450,000	13,270,266	2.40%) due 04/14/38 <sup>4,5</sup>	A 104 70F	2 826 717
2021-FL8 D, 6.66% (1 Month			Cerberus Loan Funding XXXV, LP	4,104,795	3,826,717
• • • • • • • • • • • • • • • • • • •					
USD LIBOR + 1.90%, Rate	7 000 000	6 E30 VE1	2021-5A A, 6.29% (3 Month USD		
Floor: 1.90%) due 01/18/36 <sup>♦,5</sup>	7,000,000	6,539,051	LIBOR + 1.50%, Rate Floor:	8 000 000	7 025 100
2021-FL9 C, 6.66% (1 Month			1.50%) due 09/22/33 <sup>♦,5</sup>	8,000,000	7,835,100
USD LIBOR + 1.90%, Rate	E 000 000	4 722 004			
Floor: 1.90%) due 11/16/38 <sup>♦,5</sup>	5,000,000	4,723,994			

	Face <b>A</b> mount <sup>~</sup>	Value		Face Amount <sup>~</sup>	<b>V</b> alue
GoldenTree Loan Management			ACRE Commercial Mortgage Ltd.		
US CLO 1 Ltd.			2021-FL4 AS, 5.86% (1 Month		
2021-9A B, 6.31% (3 Month USD			USD LIBOR + 1.10%, Rate		
LIBOR + 1.50%, Rate Floor:			Floor: 1.10%) due 12/18/37 <sup>\$\phi,5</sup>	4,500,000	\$ 4,367,055
1.50%) due 01/20/33 <sup>♦,5</sup>	7,000,000	\$ 6,788,679	VOYA CLO	.,500,000	.,507,055
2021-9A C, 6.61% (3 Month	.,,	,,,-,	2021-2A BR, 6.94% (3 Month		
USD LIBOR + 1.80%, Rate			USD LIBOR + 2.15%, Rate		
Floor: 1.80%) due 01/20/33 <sup>\$\phi,5</sup>	1,000,000	948,633	Floor: 2.15%) due 06/07/30 <sup>\$\display\$</sup>	4,500,000	4,319,132
BCC Middle Market CLO LLC	1,220,222	2 10,000	Magnetite XXIX Ltd.	,,,,,,,,,	1,0 10,100
2021-1A A1R, 6.29% (3 Month			2021-29A B, 6.19% (3 Month		
USD LIBOR + 1.50%, Rate			USD LIBOR + 1.40%, Rate		
Floor: 1.50%) due 10/15/33 <sup>\$\display\$</sup>	6,750,000	6,570,450	Floor: 1.40%) due 01/15/34 <sup>♦,5</sup>	4,000,000	3,895,976
NewStar Fairfield Fund CLO Ltd.	-,,	-,,	Neuberger Berman Loan	,,	-,,-
2018-2A A1N, 6.08% (3 Month			Advisers CLO 32 Ltd.		
USD LIBOR + 1.27%, Rate			2021-32A BR, 6.20% (3 Month		
Floor: 1.27%) due 04/20/30 <sup>♦,5</sup>	6,529,571	6,444,079	USD LIBOR + 1.40%, Rate		
Neuberger Berman Loan	, ,	, ,	Floor: 1.40%) due 01/20/32 <sup>\$,5</sup>	4,000,000	3,884,948
Advisers CLO 40 Ltd.			Owl Rock CLO VI Ltd.	, ,	, ,
2021-40A B, 6.19% (3 Month			2021-6A B1, 6.71% (3 Month		
USD LIBOR + 1.40%, Rate			USD LIBOR + 1.75%, Rate		
Floor: 1.40%) due 04/16/33 <sup>\$,5</sup>	6,000,000	5,819,660	Floor: 1.75%) due 06/21/32 <sup>♦,5</sup>	3,500,000	3,347,083
MF1 Multifamily Housing	, ,	, ,	Cerberus Loan Funding XXXVI, LP	, ,	, ,
Mortgage Loan Trust			2021-6A A, 6.19% (3 Month USD		
2021-FL6 B, 6.36% (1 Month			LIBOR + 1.40%, Rate Floor:		
USD LIBOR + 1.65%, Rate			1.40%) due 11/22/33 <sup>♦,5</sup>	3,222,811	3,204,532
Floor: 1.65%) due 07/16/36 <sup>\$,5</sup>	6,000,000	5,687,204	AMMC CLO XIV Ltd.		
KREF Funding V LLC	, ,	, ,	2021-14A A2R2, 6.22% (3 Month		
6.43% (1 Month USD LIBOR			USD LIBOR + 1.40%, Rate		
+ 1.75%, Rate Floor:			Floor: 1.40%) due 07/25/29 <sup>♦,5</sup>	3,250,000	3,188,649
1.75%) due 06/25/26 <sup>♦,†††</sup>	5,370,860	5,339,974	Boyce Park CLO Ltd.		
0.15% due 06/25/26 <sup>†††,6</sup>	27,272,727	13,364	2022-1A B1, 6.40% (3 Month		
STWD Ltd.			Term SOFR + 1.75%, Rate		
2019-FL1 C, 6.72% (1 Month			Floor: 1.75%) due 04/21/35 <sup>♦,5</sup>	3,000,000	2,877,782
Term SOFR + 2.06%, Rate			Fontainbleau Vegas		
Floor: 1.95%) due 07/15/38 <sup>♦,5</sup>	3,200,000	3,094,908	10.43% (1 Month Term SOFR		
2021-FL2 B, 6.51% (1 Month			+ 5.65%, Rate Floor:		
USD LIBOR + 1.80%, Rate			5.65%) due 01/31/26 <sup>♦,†††</sup>	2,343,515	2,366,950
Floor: 1.80%) due 04/18/38 <sup>♦,5</sup>	2,187,000	2,001,049	Golub Capital Partners CLO 17 Ltd.		
Owl Rock CLO II Ltd.			2017-17A A1R, 6.47% (3 Month		
2021-2A ALR, 6.36% (3 Month			USD LIBOR + 1.65%, Rate		
USD LIBOR + 1.55%, Rate			Floor: 0.00%) due 10/25/30 <sup>♦,5</sup>	2,284,760	2,265,346
Floor: 1.55%) due 04/20/33 <sup>♦,5</sup>	5,000,000	4,851,483	Greystone Commercial Real Estate Notes		
CIFC Funding Ltd.			2021-FL3 B, 6.59% (1 Month		
2021-4A A1B2, 6.06% (3 Month			Term SOFR + 1.76%, Rate		
USD LIBOR + 1.25%, Rate			Floor: 1.65%) due 07/15/39 <sup>¢,5</sup>	2,200,000	2,124,482
Floor: 1.25%) due 04/20/34 <sup>♦,5</sup>	5,000,000	4,712,357	Neuberger Berman Loan		
BSPRT Issuer Ltd.			Advisers CLO 47 Ltd.		
2021-FL6 C, 6.73% (1 Month			2022-47A B, 6.43% (3 Month		
USD LIBOR + 2.05%, Rate			Term SOFR + 1.80%, Rate		
Floor: 2.05%) due 03/15/36 <sup>♦</sup>	5,000,000	4,672,586	Floor: 1.80%) due 04/14/35 <sup>♦,5</sup>	2,000,000	1,932,095
Carlyle Global Market Strategies CLO Ltd.			HGI CRE CLO Ltd.		
2018-4A A1RR, 5.79% (3 Month			2021-FL2 B, 6.23% (1 Month		
USD LIBOR + 1.00%, Rate			USD LIBOR + 1.50%, Rate		
Floor: 1.00%) due 01/15/31 <sup>¢,5</sup>	4,681,009	4,638,847	Floor: 1.50%) due 09/17/36 <sup>♦</sup>	2,000,000	1,892,088
			Dryden 37 Senior Loan Fund		
			2015-37A Q, due 01/15/31 <sup>5,7</sup>	1,500,000	1,120,077

	Face Amount~	Value		Face <b>A</b> mount~	Value
Stratus CLO Ltd.		_	TDANISDORT CONTAINED 219/		
			TRANSPORT-CONTAINER - 2.1%		
2021-1A B, 6.21% (3 Month USD LIBOR + 1.40%, Rate Floor:			Triton Container Finance VIII LLC	22 615 000	\$ 28,868,673
1.40%) due 12/29/29 <sup>4,5</sup>	1,000,000	\$ 980,222	2021-1A, 1.86% due 03/20/46 <sup>5</sup> Textainer Marine Containers VII Ltd.	33,013,000	\$ 20,000,073
	1,000,000	\$ 900,222	2021-1A, 1.68% due 02/20/46 <sup>5</sup>	9,416,667	0 UEC 1U3
Carlyle GMS Finance MM CLO LLC 2018-1A A12R, 6.57% (3 Month			2021-1A, 1.08% due 02/20/46 2020-1A, 2.73% due 08/21/45 <sup>5</sup>		8,056,103
USD LIBOR + 1.78%, Rate			2020-1A, 2.73% due 08/21/43 2020-2A, 2.10% due 09/20/45 <sup>5</sup>	4,144,646 3,796,128	3,818,133 3,374,869
Floor: 0.00%) due 10/15/31 <sup>6,5</sup>	250,000	245,915	CLI Funding VI LLC	3,730,120	3,374,003
Newfleet CLO Ltd.	230,000	243,313	2020-3A, 2.07% due 10/18/45 <sup>5</sup>	13,616,667	12,065,204
2018-1A A1R, 5.76% (3 Month			2020-1A, 2.08% due 09/18/45 <sup>5</sup>	1,483,000	1,306,611
USD LIBOR + 0.95%, Rate			TIF Funding II LLC	1,405,000	1,500,011
Floor: 0.00%) due 04/20/28 <sup>\$\displaysquare</sup>	198,784	198,641	2021-1A, 1.65% due 02/20/46 <sup>5</sup>	15,211,875	12,822,756
Treman Park CLO Ltd.	170,704	170,041	CLI Funding VIII LLC	13,211,073	12,022,730
2015-1A COM, due 10/20/28 <sup>5,7</sup>	325,901	8,636	2021-1A, 1.64% due 02/18/46 <sup>5</sup>	14,740,625	12,799,074
OHA Credit Partners IX Ltd.	323,301	0,030	CAL Funding IV Ltd.	1 1,7 10,025	12,755,071
2013-9A ACOM, due 10/20/25 <sup>5,7</sup>	301,370	347	2020-1A, 2.22% due 09/25/45 <sup>5</sup>	2,953,125	2,621,260
Copper River CLO Ltd.	301,370	347	• •	2,755,125	
2007-1A INC, due 01/20/21 <sup>7,8</sup>	500,000	51	Total Transport-Container		85,732,683
	300,000		WHOLE BUSINESS - 2.1%		
Total Collateralized Loan Obligations		951,457,447	Applebee's Funding LLC /		
FINANCIAL - 3.1%			IHOP Funding LLC		
Madison Avenue Secured			2019-1A, 4.19% due 06/05/49 <sup>5</sup>	31,042,440	30,334,393
Funding Trust Series			Taco Bell Funding LLC		
2023-1, 6.78% (1 Month Term			2021-1A, 1.95% due 08/25/51 <sup>5</sup>	18,515,625	16,100,613
SOFR + 2.00%, Rate Floor:			SERVPRO Master Issuer LLC		
2.00%) due 03/04/24 <sup>♦,†††,5</sup>	18,250,000	18,250,000	2021-1A, 2.39% due 04/25/51 <sup>5</sup>	11,888,250	9,726,443
2022-1, 6.70% (1 Month Term			2019-1A, 3.88% due 10/25/49 <sup>5</sup>	6,046,875	5,520,035
SOFR + 1.85%, Rate Floor:			ServiceMaster Funding LLC		
0.00%) due 10/12/23 <sup>♦,†††,5</sup>	16,550,000	16,550,000	2020-1, 2.84% due 01/30/51 <sup>5</sup>	9,065,000	7,604,801
Strategic Partners Fund VIII LP			Wingstop Funding LLC		
7.22% (1 Month Term SOFR + 2.60%,			2020-1A, 2.84% due 12/05/50 <sup>5</sup>	7,761,750	6,803,523
Rate Floor: 2.60%) due 03/10/26 <sup>♦,†††</sup>	23,500,000	23,492,950	Arbys Funding LLC		
7.39% (1 Month Term SOFR + 2.60%,			2020-1A, 3.24% due 07/30/50 <sup>5</sup>	7,068,750	6,194,791
Rate Floor: 2.60%) due 03/10/26 <sup>♦,†††</sup>	4,000,000	3,998,800	Domino's Pizza Master Issuer LLC		
Station Place Securitization Trust			2019-1A, 3.67% due 10/25/49 <sup>5</sup>	1,697,500	1,510,127
2022-SP1, 6.70% (1 Month Term			Total Whole Business		83,794,726
SOFR + 1.85%, Rate Floor:					
0.00%) due 10/12/23 <sup>♦,†††,5</sup>	16,550,000	16,550,000	NET LEASE - 1.7%		
KKR Core Holding Company LLC			Oak Street Investment Grade		
4.00% due 08/12/31 <sup>†††</sup>	17,807,991	16,024,579	Net Lease Fund Series		
HV Eight LLC			2020-1A, 1.85% due 11/20/50 <sup>5</sup>	39,091,839	35,266,324
5.48% (3 Month EURIBOR + 3.50%,			STORE Master Funding I LLC	10.076.450	0.760.406
Rate Floor: 3.50%) due 12/31/27 <sup>♦,†††</sup>	EUR 12,400,000	13,459,922	2015-1A, 4.17% due 04/20/45 <sup>5</sup>	10,276,458	9,769,496
Project Onyx			STORE Master Funding LLC	6 000 100	F 00 4 670
7.00% (3 Month Term SOFR + 2.40%,			2021-1A, 2.86% due 06/20/51 <sup>5</sup>	6,889,188	5,894,679
Rate Floor: 2.30%) due 01/26/27 <sup>♦,†††</sup>	7,000,000	6,988,606	CF Hippolyta Issuer LLC	F 760 4F2	F 022 240
Ceamer Finance LLC			2021-1A, 1.98% due 03/15/61 <sup>5</sup>	5,768,453	5,023,249
3.69% due 03/22/31 <sup>†††</sup>	4,363,380	4,072,530	CMFT Net Lease Master Issuer LLC	2 000 000	2 526 172
Lightning A			2021-1, 2.91% due 07/20/51 <sup>5</sup>	3,000,000	2,536,179
5.50% due 03/01/37 <sup>†††</sup>	2,883,346	2,681,512	2021-1, 2.51% due 07/20/51 <sup>5</sup>	2,500,000	2,108,524
Thunderbird A			CARS-DB4, LP	2 064 167	2 7/17 757
5.50% due 03/01/37 <sup>†††</sup>	2,869,961	2,669,063	2020-1A, 3.19% due 02/15/50 <sup>5</sup>	3,964,167	3,742,752
Aesf Vi Verdi, LP			2020-1A, 3.25% due 02/15/50 <sup>5</sup>	891,959	778,389
2.15% (3 Month EURIBOR + 2.15%,			New Economy Assets Phase 1 Sponsor LLC 2021-1, 1.91% due 10/20/61 <sup>5</sup>	2,500,000	2 155 741
Rate Floor: 2.15%) due 11/25/24 <sup>¢,†††</sup>	EUR 103,023	111,805	2021-1, 1.31% due 10/20/01	2,300,000	2,155,741

	Face <b>A</b> mount~	<b>V</b> ALUE		Face Amount~	Val
Control Automotive DEIT			CORROBATE RONDS <sup>††</sup> 24.70/		
Capital Automotive REIT 2020-1A, 3.48% due 02/15/50 <sup>5</sup>	1,982,083	\$ 1,797,656	CORPORATE BONDS <sup>††</sup> - 34.7% FINANCIAL - 16.2%		
, ,	1,962,063		Athene Global Funding		
Total Net Lease		69,072,989	· · · · · · · · · · · · · · · · · · ·		
TRANSPORT-AIRCRAFT - 1.4%			5.25% (SOFR Compounded Index	20,000,000	¢ 20 122 I
AASET Trust			+ 0.72%) due 01/07/25 <sup>\$,5</sup>	30,000,000	
2021-1A, 2.95% due 11/16/41 <sup>5</sup>	14,063,901	12,671,856	1.99% due 08/19/28 <sup>5</sup>	15,850,000	12,826,0
2017-1A, 3.97% due 05/16/42 <sup>5</sup>	1,852,230	1,493,112	1.73% due 10/02/26 <sup>5</sup>	14,700,000	12,767,6
AASET US Ltd.	1,032,230	1,475,112	F&G Global Funding	42.700.000	20.264
2018-2A, 4.45% due 11/18/38 <sup>5</sup>	11,027,799	9,540,242	0.90% due 09/20/24 <sup>5</sup>	42,100,000	39,364,7
Sapphire Aviation Finance I Ltd.	11,027,733	7,540,242	1.75% due 06/30/26 <sup>5</sup>	14,250,000	12,812,5
2018-1A, 4.25% due 03/15/40 <sup>5</sup>	7 256 210	5,984,351	GA Global Funding Trust	7.6.600.000	7.4.750
(DAC Aviation Finance Ltd.	7,356,210	3,964,331	1.95% due 09/15/28 <sup>5</sup>	16,600,000	14,159,7
_	C 474 22F	F 276 620	2.25% due 01/06/27 <sup>5</sup>	15,000,000	13,086,4
2017-1A, 4.21% due 12/15/42 <sup>5</sup>	6,474,325	5,276,639	1.63% due 01/15/26 <sup>5</sup>	7,300,000	6,630,7
apphire Aviation Finance II Ltd.	F 06F 470	4 000 100	Societe Generale S.A.		
2020-1A, 3.23% due 03/15/40 <sup>5</sup>	5,965,479	4,998,100	1.79% due 06/09/27 <sup>2,5</sup>	28,000,000	24,276,2
MAPS Ltd.	F 277 667	4 02 4 407	1.49% due 12/14/26 <sup>2,5</sup>	10,500,000	9,156,
2018-1A, 4.21% due 05/15/43 <sup>5</sup>	5,377,661	4,834,497	3.88% due 03/28/24 <sup>5</sup>	350,000	341,4
Castlelake Aircraft Structured Trust			Macquarie Group Ltd.		
2021-1A, 3.47% due 01/15/46 <sup>5</sup>	4,693,070	4,320,969	1.63% due 09/23/27 <sup>2,5</sup>	16,750,000	14,719,0
Castlelake Aircraft Securitization Trust			1.20% due 10/14/25 <sup>2,5</sup>	13,550,000	12,626,
2018-1, 4.13% due 06/15/43 <sup>5</sup>	3,730,726	3,369,219	Equitable Financial Life Global Funding		
alcon Aerospace Ltd.			1.40% due 07/07/25 <sup>5</sup>	15,000,000	13,873,0
2019-1, 3.60% due 09/15/39 <sup>5</sup>	2,307,262	1,949,660	1.80% due 03/08/28 <sup>5</sup>	12,000,000	10,107,8
2017-1, 4.58% due 02/15/42 <sup>5</sup>	870,417	820,997	Cooperatieve Rabobank UA		
Paspro Trust			1.34% due 06/24/26 <sup>2,5</sup>	15,000,000	13,699,0
2005-1A, 5.17% (3 Month USD			1.98% due 12/15/27 <sup>2,5</sup>	10,000,000	8,873,0
LIBOR + 0.93%, Rate Floor:			Reliance Standard Life Global Funding II		
0.93%) due 03/23/24 <sup>♦,5</sup>	1,969,886	1,945,855	2.75% due 05/07/25 <sup>5</sup>	20,850,000	19,796,0
otal Transport-Aircraft		57,205,497	Pershing Square Holdings Ltd.		, ,
			3.25% due 10/01/31	25,600,000	19,417,3
COLLATERALIZED DEBT OBLIGATIONS - 0.59	%		BNP Paribas S.A.	.,,	- , - , -
nchorage Credit Funding 4 Ltd.			1.32% due 01/13/27 <sup>2,5</sup>	21,350,000	18,873,6
2021-4A AR, 2.72% due 04/27/39 <sup>5</sup>	24,650,000	21,660,719	2.22% due 06/09/26 <sup>2,5</sup>	400,000	367,3
			Citizens Bank North America/	.00,000	30,
SINGLE FAMILY RESIDENCE - 0.4%			Providence RI		
FirstKey Homes Trust			2.25% due 04/28/25	20,000,000	17,923,
2020-SFR2, 4.00% due 10/19/37 <sup>5</sup>	5,050,000	4,606,547	American International Group, Inc.	20,000,000	17,723,0
2020-SFR2, 4.50% due 10/19/37 <sup>5</sup>	4,900,000	4,494,462	2.50% due 06/30/25	17,754,000	16,794,
2021-SFR1, 2.19% due 08/17/38 <sup>5</sup>	4,000,000	3,438,928	Credit Agricole S.A.	17,734,000	10,734,0
2020-SFR2, 3.37% due 10/19/37 <sup>5</sup>	3,200,000	2,892,711	1.25% due 01/26/27 <sup>2,5</sup>	17.050.000	16 020
otal Single Family Residence		15,432,648	1.91% due 06/16/26 <sup>2,5</sup>	17,950,000 400,000	16,029, 367,
otal Single Family Residence		13,432,040	Bank of Nova Scotia	400,000	30/,.
NFRASTRUCTURE - 0.4%					
/B-S1 Issuer LLC - VBTEL			5.78% (SOFR Compounded	14 250 000	14 201
2022-1A, 4.29% due 02/15/52 <sup>5</sup>	9,250,000	8,417,323	Index + 0.96%) due 03/11/24 <sup>\disp</sup>	14,250,000	14,281,
ecured Tenant Site Contract			Ares Finance Company LLC	7.4.677.000	14057
Revenue Notes Series			4.00% due 10/08/24 <sup>5</sup>	14,617,000	14,057,
2018-1A, 3.97% due 06/15/48 <sup>5</sup>	6,770,060	6,736,979	Jackson National Life Global Funding	75.000.000	7.0
otal Infrastructure	, ,	15,154,302	1.75% due 01/12/25 <sup>5</sup>	15,000,000	14,043,
otal illiastructure		13,134,302	FS KKR Capital Corp.		
otal Asset-Backed Securities			4.25% due 02/14/25 <sup>5</sup>	7,600,000	7,135,
(Cost \$1,498,540,124)		1,424,360,778	2.63% due 01/15/27	7,400,000	6,224,
•			JPMorgan Chase & Co.		
			1.47% due 09/22/27 <sup>2</sup>	15,000,000	13,228,6

	Face <b>A</b> mount <sup>~</sup>	<b>V</b> alue		Face Amount~	<b>V</b> alue
American Equity Investment			SLM Corp.		
Life Holding Co. 5.00% due 06/15/27	12 075 000	\$ 13,071,750	3.13% due 11/02/26 Horace Mann Educators Corp.	5,786,000	\$ 4,918,100
Rocket Mortgage LLC / Rocket	13,073,000	\$ 13,071,730	4.50% due 12/01/25	4,420,000	4,304,834
Mortgage Company-Issuer, Inc. 2.88% due 10/15/26 <sup>5</sup>	10,800,000	9,666,000	United Wholesale Mortgage LLC 5.50% due 11/15/25 <sup>5</sup>	3,681,000	3,483,735
3.88% due 03/01/31 <sup>5</sup> CNO Global Funding	4,100,000	3,399,474	5.50% due 04/15/29 <sup>5</sup> Jefferies Finance LLC / JFIN	275,000	229,625
1.75% due 10/07/26 <sup>5</sup> ABN AMRO Bank N.V.	14,400,000	12,906,739	Company-Issuer Corp. 5.00% due 08/15/28 <sup>5</sup>	4,300,000	3,640,337
1.54% due 06/16/27 <sup>2,5</sup> Fidelity & Guaranty Life Holdings, Inc.	14,000,000	12,338,080	Peachtree Corners Funding Trust 3.98% due 02/15/25 <sup>5</sup>	3,450,000	3,351,576
5.50% due 05/01/25 <sup>5</sup> Deloitte LLP	11,450,000	11,415,991	Fairfax Financial Holdings Ltd. 4.85% due 04/17/28	3,100,000	3,020,592
4.35% due 11/17/23 <sup>†††</sup> 3.46% due 05/07/27 <sup>†††</sup>	7,300,000 4,500,000	7,214,157 4,187,473	Hunt Companies, Inc. 5.25% due 04/15/29 <sup>5</sup>	3,250,000	2,539,849
American Tower Corp. 1.60% due 04/15/26	12,500,000	11,304,351	Equitable Holdings, Inc. 4.35% due 04/20/28	1,700,000	1,632,789
CBS Studio Center 7.56% (30 Day Average SOFR			Brookfield Finance, Inc. 3.90% due 01/25/28	1,400,000	1,301,488
+ 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>♦,†††</sup>	10,000,000	10,100,000	CNO Financial Group, Inc. 5.25% due 05/30/25	1,200,000	1,187,325
Iron Mountain, Inc. 4.88% due 09/15/27 <sup>5</sup>	7,360,000	6,956,672	Trinity Acquisition plc 4.40% due 03/15/26	881,000	864,520
5.00% due 07/15/28 <sup>5</sup> Mitsubishi UFJ Financial Group, Inc.	3,085,000	2,870,593	Newmark Group, Inc. 6.13% due 11/15/23	775,000	768,162
5.72% due 02/20/26 <sup>2</sup> Essex Portfolio, LP	9,000,000	9,023,140	Old Republic International Corp. 3.88% due 08/26/26	700,000	669,952
1.70% due 03/01/28 Apollo Management Holdings, LP	10,450,000	8,984,388	Equinix, Inc. 1.55% due 03/15/28	700,000	592,917
4.40% due 05/27/26 <sup>5</sup> 4.00% due 05/30/24 <sup>5</sup>	7,115,000 1,846,000	6,904,373 1,808,139	Assurant, Inc. 4.90% due 03/27/28	350,000	343,986
ING Groep N.V.			Greystar Real Estate Partners LLC 5.75% due 12/01/25 <sup>5</sup>	350,000	,
1.73% due 04/01/27 <sup>2</sup> BPCE S.A.	9,800,000	8,705,830	Total Financial	550,000	340,921 658,014,830
1.65% due 10/06/26 <sup>2,5</sup> OneMain Finance Corp.	9,500,000	8,535,340	CONSUMER, NON-CYCLICAL - 5.1%		
3.50% due 01/15/27 6.13% due 03/15/24	7,050,000 1,500,000	5,916,795 1,461,218	Triton Container International Ltd. 1.15% due 06/07/24 <sup>5</sup>	26,000,000	24,453,354
7.13% due 03/15/26 First American Financial Corp.	50,000	48,065	0.80% due 08/01/23 <sup>5</sup> 2.05% due 04/15/26 <sup>5</sup>	14,550,000 1,800,000	14,217,276 1,597,486
4.00% due 05/15/30 Morgan Stanley	7,860,000	7,103,466	Global Payments, Inc. 2.90% due 05/15/30	31,000,000	26,250,105
2.19% due 04/28/26 <sup>2</sup> 3.77% due 01/24/29 <sup>2</sup>	7,000,000 361,000	6,567,810 341,813	Baxter International, Inc. 1.92% due 02/01/27	15,500,000	13,868,849
LPL Holdings, Inc. 4.00% due 03/15/29 <sup>5</sup>	4,450,000	4,005,000	GXO Logistics, Inc. 1.65% due 07/15/26	15,000,000	13,191,216
4.63% due 11/15/27 <sup>5</sup>	2,000,000	1,890,000	CoStar Group, Inc. 2.80% due 07/15/30 <sup>5</sup>	15,280,000	12,803,034
SBA Communications Corp. 3.13% due 02/01/29	6,500,000	5,654,610	Laboratory Corporation of America Holdings	13,200,000	12,000,004
Belrose Funding Trust  2.33% due 08/15/30 <sup>5</sup> Brighthausa Financial Clabal Funding	7,100,000	5,518,942	1.55% due 06/01/26 BAT International Finance plc	13,700,000	12,265,524
Brighthouse Financial Global Funding 5.32% (SOFR + 0.76%) due 04/12/24 <sup>0,5</sup>	5,050,000	4,986,486	1.67% due 03/25/26  Element Fleet Management Corp.	13,000,000	11,829,914
Starwood Property Trust, Inc. 3.75% due 12/31/24 <sup>5</sup>	5,375,000	4,952,169	1.60% due 04/06/24 <sup>5</sup>	10,250,000	9,819,239

	Face Amount~	<b>V</b> alue		Face Amount	Value
PRA Health Sciences, Inc.	10 200 000	¢ 0.402.275	Silgan Holdings, Inc.	12 (00 000	¢ 11 207 254
2.88% due 07/15/26 <sup>5</sup>	10,280,000	\$ 9,482,375	1 1	12,600,000	\$ 11,297,254
Prime Security Services Borrower			Teledyne Technologies, Inc.	12,000,000	10 724 517
LLC / Prime Finance, Inc.	10 526 000	0 422 027	2.25% due 04/01/28	12,000,000	10,724,517
3.38% due 08/31/27 <sup>5</sup>	10,526,000	9,433,927	, ,	10,600,000	200 011 01
JBS USA LUX S.A. / JBS USA Food			3.35% due 09/01/25	10,000,000	10,118,082
Company / JBS USA Finance, Inc. 5.13% due 02/01/28 <sup>5</sup>	8,000,000	7,725,840	Vontier Corp. 1.80% due 04/01/26	7,050,000	6,229,098
Block, Inc.	8,000,000	7,723,040	2.40% due 04/01/28	3,900,000	3,277,521
2.75% due 06/01/26	7,600,000	6,929,414		3,300,000	3,277,321
Spectrum Brands, Inc.	7,000,000	0,727,717	LP / PTL Finance Corp.		
5.75% due 07/15/25	6,780,000	6,693,095	· · · · · · · · · · · · · · · · · · ·	5,475,000	5,331,211
BAT Capital Corp.	0,700,000	0,075,075	4.20% due 04/01/27 <sup>5</sup>	500,000	478,387
4.70% due 04/02/27	4,220,000	4,140,660		300,000	470,507
3.56% due 08/15/27	2,000,000	1,859,263		6,500,000	5,790,476
US Foods, Inc.	2,000,000	1,033,203	Stericycle, Inc.	0,500,000	3,7 30, 17 0
6.25% due 04/15/25 <sup>5</sup>	3,750,000	3,783,806		3,925,000	3,895,256
4.75% due 02/15/29 <sup>5</sup>	1,011,000	933,911	, ,	3,323,000	3,073,230
Royalty Pharma plc	1,011,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5.13% due 04/02/26 <sup>5</sup>	3,900,000	3,510,000
1.75% due 09/02/27	5,150,000	4,463,004		3,300,000	3,310,000
Olympus Corp.	3,130,000	1, 105,001	1.70% due 04/15/26	3,800,000	3,411,785
2.14% due 12/08/26 <sup>5</sup>	4,350,000	3,923,559	· •	3,000,000	3,111,703
FAGE International S.A. / FAGE	4,550,000	3,723,337	3.85% due 03/30/27	2,900,000	2,764,205
USA Dairy Industry, Inc.			3.50% due 03/15/28	200,000	184,549
5.63% due 08/15/26 <sup>5</sup>	2,828,000	2,640,232		200,000	101,515
Molina Healthcare, Inc.	2,020,000	2,010,232	4.75% due 01/15/28 <sup>5</sup>	2,671,000	2,495,195
4.38% due 06/15/28 <sup>5</sup>	1,115,000	1,037,273		2,071,000	2, 155, 155
Avantor Funding, Inc.	1,113,000	1,037,273	2.20% due 05/13/26 <sup>5</sup>	2,610,000	2,351,302
4.63% due 07/15/28 <sup>5</sup>	1,050,000	994,875		2,0.0,000	2,55.,502
Catalent Pharma Solutions, Inc.	1,050,000	33.,073	1.95% due 01/30/28	2,050,000	1,814,308
3.13% due 02/15/29 <sup>5</sup>	1,050,000	923,064		,,	,- ,
IQVIA, Inc.	1,000,000	,	4.00% due 06/15/29 <sup>5</sup>	1,300,000	1,161,254
5.00% due 05/15/27 <sup>5</sup>	850,000	835,202			, ,
DaVita, Inc.	,	,	Pumping Holdings, Inc.		
4.63% due 06/01/30 <sup>5</sup>	383,000	326,925		800,000	749,960
3.75% due 02/15/31 <sup>5</sup>	346,000	272,907			
Edwards Lifesciences Corp.			6.25% due 05/15/25 <sup>5</sup>	535,000	533,662
4.30% due 06/15/28	420,000	418,065			
Smithfield Foods, Inc.			4.63% due 05/15/30 <sup>5</sup>	350,000	314,466
4.25% due 02/01/27 <sup>5</sup>	350,000	325,638	5.63% due 07/01/27 <sup>5</sup>	100,000	97,250
Sabre GLBL, Inc.			Summit Materials LLC / Summit		
7.38% due 09/01/25 <sup>5</sup>	259,000	231,415	Materials Finance Corp.		
Performance Food Group, Inc.			5.25% due 01/15/29 <sup>5</sup>	275,000	259,875
5.50% due 10/15/27 <sup>5</sup>	100,000	97,762	6.50% due 03/15/27 <sup>5</sup>	75,000	74,292
Total Consumer, Non-cyclical		207,768,209	Harsco Corp.		
•			5.75% due 07/31/27 <sup>5</sup>	125,000	98,130
INDUSTRIAL - 4.5%			Total Industrial		180,618,726
Boeing Co.					
4.88% due 05/01/25	50,500,000	50,403,398			
2.20% due 02/04/26	10,450,000	9,695,906		22 522 255	20 /
Berry Global, Inc.	77 00-	70 666 7-1	3.64% due 03/15/25 <sup>5</sup>	33,600,000	32,455,458
1.57% due 01/15/26	11,750,000	10,666,768		8,050,000	8,090,642
4.88% due 07/15/26 <sup>5</sup>	5,165,000	5,034,377		30 200 000	33.64.65
Sealed Air Corp.	3.6 150 000	1 / 20	1.80% due 10/01/24	12,300,000	11,644,954
1.57% due 10/15/26 <sup>5</sup>	16,450,000	14,381,672		7,220,000	7,182,036
TD SYNNEX Corp.	3.4.400.000	12 474 5-0	6.00% due 04/23/30	4,320,000	4,387,482
1.25% due 08/09/24	14,400,000	13,474,570			

	Face Amount~		Value		Face Amount~		Valu
Alt-2 Structured Trust				Twilio, Inc.			
2.95% due 05/14/31 <sup>†††</sup>	10,569,012	\$	9,469,450	3.63% due 03/15/29	994,000	\$	857,32
Delta Air Lines Inc. / SkyMiles IP Ltd.				MSCI, Inc.			
4.50% due 10/20/25 <sup>5</sup>	9,166,000		9,011,930	3.88% due 02/15/31 <sup>5</sup>	379,000		337,34
Choice Hotels International, Inc.	7 250 000		C 53 C 005	Total Technology		_1(	01,873,01
3.70% due 01/15/31	7,350,000		6,516,805	COMMUNICATIONS - 1.1%			
Hilton Domestic Operating Company, Inc.	F 400 000		4 556 250	T-Mobile USA, Inc.			
3.63% due 02/15/32 <sup>5</sup>	5,400,000		4,556,250	2.25% due 02/15/26	8,150,000		7,579,99
4.00% due 05/01/31 <sup>5</sup>	138,000		120,847	3.50% due 04/15/25	5,000,000		4,861,10
Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>5</sup>	4 200 000		4 400 020	2.63% due 04/15/26	3,200,000		2,986,86
7.00% due 05/01/25 American Airlines Class AA	4,300,000		4,408,028	Rogers Communications, Inc.	3,200,000		2,500,00
Pass Through Trust				2.95% due 03/15/25 <sup>5</sup>	14,400,000	-	13,866,99
3.35% due 10/15/29	2,647,575		2,364,170	Level 3 Financing, Inc.	1 1, 100,000		13,000,55
	2, <del>04</del> 7,373 1,624,842			3.63% due 01/15/29 <sup>5</sup>	5,070,000		2,803,30
3.00% due 10/15/28 Newell Brands, Inc.	1,024,042		1,436,630	4.25% due 07/01/28 <sup>5</sup>	2,277,000		1,284,68
•	1,548,000		1 [(2 22[	3.75% due 07/15/29 <sup>5</sup>	2,150,000		1,146,29
6.38% due 09/15/27			1,562,335	Paramount Global	2,150,000		1,110,23
4.45% due 04/01/26	1,552,000		1,493,800	4.75% due 05/15/25	3,590,000		3,545,69
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.				Charter Communications	3,330,000		3,3 13,03
6.50% due 06/20/27 <sup>5</sup>	2 047 500		2,838,331	Operating LLC / Charter			
• •	2,847,500		2,030,331	Communications Operating Capital			
Suburban Propane Partners Limited Partnership/Suburban				2.80% due 04/01/31	3,250,000		2,616,13
• •				Cogent Communications Group, Inc.	3,230,000		2,010,13
Energy Finance Corp.	2 200 000		2 221 220	3.50% due 05/01/26 <sup>5</sup>	2,680,000		2,499,10
5.88% due 03/01/27	2,300,000		2,231,220	Virgin Media Vendor	2,000,000		2,433,10
Air Canada	2 250 000		2 122 002	Financing Notes IV DAC			
3.88% due 08/15/26 <sup>5</sup>	2,350,000		2,133,803	5.00% due 07/15/28 <sup>5</sup>	1,850,000		1,644,18
1011778 BC ULC / New Red Finance, Inc.	700 000		702 [[]	AMC Networks, Inc.	1,030,000		1,011,10
5.75% due 04/15/25 <sup>5</sup>	700,000		702,551	4.75% due 08/01/25	500,000		443,42
Tempur Sealy International, Inc.	275 000		220.010	4.25% due 02/15/29	225,000		138,33
4.00% due 04/15/29 <sup>5</sup>	375,000	_	329,918	TripAdvisor, Inc.	223,000		150,55
Total Consumer, Cyclical		_1	12,936,640	7.00% due 07/15/25 <sup>5</sup>	400,000		400,87
TECHNOLOGY - 2.5%				CSC Holdings LLC	400,000		400,07
CDW LLC / CDW Finance Corp.				4.13% due 12/01/30 <sup>5</sup>	250,000		179,54
2.67% due 12/01/26	22,350,000		20,104,222	Match Group Holdings II LLC	230,000		177,54
3.25% due 02/15/29	810,000		712,387	4.63% due 06/01/28 <sup>5</sup>	75,000		69,65
NetApp, Inc.	810,000		712,367	Sirius XM Radio, Inc.	73,000		09,03
2.38% due 06/22/27	17,800,000		16,397,024	5.50% due 07/01/29 <sup>5</sup>	75,000		68,25
Fidelity National Information Services, Inc.	17,000,000		10,577,024	' '	73,000	_	
1.65% due 03/01/28	11,000,000		9,405,421	Total Communications			46,134,42
4.70% due 07/15/27	5,000,000		4,922,063	BASIC MATERIALS - 1.1%			
Infor, Inc.	3,000,000		4,722,003	Anglo American Capital plc			
1.75% due 07/15/25 <sup>5</sup>	13,800,000		12,610,253	2.25% due 03/17/28 <sup>5</sup>	14,000,000	-	12,114,38
1.45% due 07/15/23 <sup>5</sup>	1,100,000		1,084,801	4.00% due 09/11/27 <sup>5</sup>	750,000		712,26
Qorvo, Inc.	1,100,000		1,007,001	5.38% due 04/01/25 <sup>5</sup>	600,000		602,64
1.75% due 12/15/24 <sup>5</sup>	10,600,000		9,840,192	Kaiser Aluminum Corp.	,		,
3.38% due 04/01/31 <sup>5</sup>	1,200,000		992,712	4.63% due 03/01/28 <sup>5</sup>	9,643,000		8,582,47
4.38% due 10/15/29	963,000		887,356	Valvoline, Inc.	.,,		-,,
Oracle Corp.	202,000		007,330	3.63% due 06/15/31 <sup>5</sup>	9,911,000		8,410,07
2.30% due 03/25/28	12,400,000		11,097,050	4.25% due 02/15/30 <sup>5</sup>	125,000		122,57
Microchip Technology, Inc.	12,700,000		11,007,1000	Arconic Corp.	,0		-,-•
0.98% due 09/01/24	8,750,000		8,259,578	6.00% due 05/15/25 <sup>5</sup>	7,811,000		7,811,00
NCR Corp.	0,7 50,000		0,237,370	Alcoa Nederland Holding BV	. , ,		, ,,
rick corp.	2.050.000		2 465 072	5.50% due 12/15/27 <sup>5</sup>	3,675,000		3,629,13
5 13% due 04/15/29 <sup>5</sup>	/ X5(11)		/ Ahs 4/4				
5.13% due 04/15/29 <sup>5</sup> Leidos, Inc.	2,850,000		2,465,973	Carpenter Technology Corp.	3,073,000		3,023,.3

	Face Amount~	VALUE		Face Amount~	Vali
Steel Dynamics, Inc. 2.40% due 06/15/25	1,050,000	\$ 990,407	2023-1, 6.88% (WAC) due 02/25/28 <sup>6,5</sup> 2021-RPL2, 2.49% (WAC)	4,386,939	\$ 4,369,94
ArcelorMittal S.A.	,,	,	due 10/25/51 <sup>♦,5</sup>	2,500,000	2,070,9
4.55% due 03/11/26	400,000	392,198	Legacy Mortgage Asset Trust	,,	, , -
Minerals Technologies, Inc.	,	,	2021-GS3, 1.75% due 07/25/61 <sup>5,10</sup>	22,242,474	20,471,7
5.00% due 07/01/28 <sup>5</sup>	140,000	127,658	2021-GS4, 1.65% due 11/25/60 <sup>5,10</sup>	18,948,850	17,349,9
Total Basic Materials	,	44,611,676	2021-GS2, 1.75% due 04/25/61 <sup>5,10</sup>	8,176,644	7,631,0
UTILITIES - 1.1%			2021-GS5, 2.25% due 07/25/67 <sup>5,10</sup> BRAVO Residential Funding Trust	5,224,662	4,748,4
Alexander Funding Trust			2021-C, 1.62% due 03/01/61 <sup>5,10</sup>	22,582,058	20,275,2
1.84% due 11/15/23 <sup>5</sup>	19,050,000	18,478,155	2022-R1, 3.13% due 03/01/01 2022-R1, 3.13% due 03/01/01 29/70 <sup>5,10</sup>	17,743,951	15,852,6
CenterPoint Energy, Inc.	,,	,,	2021-HE2, 5.41% (30 Day Average	17,743,531	13,632,0
5.38% (SOFR Compounded			SOFR + 0.85%, Rate Floor:		
Index + 0.65%) due 05/13/24 <sup>\dagger</sup>	10,400,000	10,304,724	0.00%) due 11/25/69 <sup>6</sup> ,5	2 782 776	2 712 5
Terraform Global Operating, LP	.0,.00,000	. 0,50 .,. 2 .	2021-HE2, 5.61% (30 Day Average	2,783,776	2,713,5
6.13% due 03/01/26 <sup>5</sup>	6,170,000	5,876,246	SOFR + 1.05%, Rate Floor:		
Southern Co.	0,170,000	3,07 0,2 10		2 556 269	2 407 5
1.75% due 03/15/28	5,000,000	4,318,372	0.00%) due 11/25/69 <sup>6,5</sup>	2,556,268	2,497,5
AES Corp.	3,000,000	7,510,572	2021-HE1, 5.51% (30 Day Average		
3.30% due 07/15/25 <sup>5</sup>	4,250,000	4,028,190	SOFR + 0.95%, Rate Floor:	2 220 500	2 202 7
• •	4,230,000		0.00%) due 01/25/70 <sup>6,5</sup>	2,239,580	2,202,7
Total Utilities		43,005,687	2021-HE1, 5.41% (30 Day Average		
ENERGY - 0.3%			SOFR + 0.85%, Rate Floor:	7 (07 50(	1 (57.0
BP Capital Markets plc			0.00%) due 01/25/70 <sup>\$\chi,5</sup>	1,681,586	1,657,2
4.88% <sup>2,9</sup>	7,500,000	6,815,625	NYMT Loan Trust	24 570 000	22 572 7
Occidental Petroleum Corp.	.,500,000	0,0.3,023	2021-SP1, 1.67% due 08/25/61 <sup>5,10</sup>	34,519,922	31,571,7
5.50% due 12/01/25	5,000,000	4,994,355	2022-SP1, 5.25% due 07/25/62 <sup>5,10</sup>	10,078,187	9,923,6
Sabine Pass Liquefaction LLC	2,220,220	1,22 1,222	OSAT Trust		40 470 0
5.63% due 03/01/25	500,000	503,174	2021-RPL1, 2.12% due 05/25/65 <sup>5,10</sup>	42,921,106	40,413,2
5.00% due 03/15/27	300,000	298,923	NRZ Advance Receivables Trust		
Gulfstream Natural Gas System LLC	300,000	250,525	2020-T2, 1.48% due 09/15/53 <sup>5</sup>	28,950,000	28,246,4
4.60% due 09/15/25 <sup>5</sup>	400,000	390,706	FKRT		
Parkland Corp.	.00,000	330,700	2.21% due 11/30/58 <sup>†††,8</sup>	25,700,000	25,038,5
5.88% due 07/15/27 <sup>5</sup>	80,000	77,607	Verus Securitization Trust		
, ,	33,000	13,080,390	2021-4, 1.35% (WAC) due 07/25/66 <sup>6,5</sup>	6,598,006	5,187,70
Total Energy		13,000,390	2021-5, 1.37% (WAC) due 09/25/66 <sup>♦,5</sup>	6,413,020	5,022,4
Total Corporate Bonds			2020-5, 1.58% due 05/25/65 <sup>5,10</sup>	5,351,366	4,885,6
(Cost \$1,540,854,149)		1,408,043,595	2021-3, 1.44% (WAC) due 06/25/66 <sup>5,5</sup>	3,900,659	3,231,4
, , , ,		<del></del>	2021-6, 1.89% (WAC) due 10/25/66 <sup>0,5</sup>	3,110,999	2,554,2
COLLATERALIZED MORTGAGE OBLIGAT	TIONS <sup>††</sup> - 17.4%		2019-4, 2.64% due 11/25/59 <sup>5,10</sup>	1,556,266	1,479,7
RESIDENTIAL MORTGAGE-BACKED SEC	URITIES - 15.0%		2020-1, 2.42% due 01/25/60 <sup>5,10</sup>	835,273	789,0
CSMC Trust			Towd Point Revolving Trust	30 500 000	17.00-
2021-RPL1, 1.67% (WAC)			4.83% due 09/25/64 <sup>8</sup>	18,500,000	17,921,83
due 09/27/60 <sup>♦,5</sup>	29,316,244	27,952,725	New Residential Advance		
2021-RPL7, 1.93% (WAC)	, ,	. ,	Receivables Trust Advance		
due 07/27/61 <sup>♦,5</sup>	13,360,991	12,254,335	Receivables Backed Notes	_	_
2020-RPL5, 3.02% (WAC)	, ,		2020-T1, 1.43% due 08/15/53 <sup>5</sup>	15,750,000	15,410,3
due 08/25/60 <sup>♦,5</sup>	12,321,954	11,948,538	Towd Point Mortgage Trust		
2021-RPL4, 1.80% (WAC)	<i>γ- γ- - - - - - - - - - </i>	, -,	2017-6, 2.75% (WAC) due 10/25/57 <sup>♦,5</sup>	7,618,525	7,249,9
due 12/27/60 <sup>♦,5</sup>	8,111,802	7,503,743	2018-2, 3.25% (WAC) due 03/25/58 <sup>♦,5</sup>	4,167,592	3,993,5
2018-RPL9, 3.85% (WAC)	-,,	, ,	2017-5, 4.21% (1 Month USD		
due 09/25/57 <sup>4,5</sup>	5,100,667	4,907,955	LIBOR + 0.60%, Rate Floor:		
2020-NQM1, 1.41% due 05/25/65 <sup>5,10</sup>	2,283,344	2,052,959	0.00%) due 02/25/57 <sup>♦,5</sup>	2,489,356	2,478,3
PRPM LLC	_,_03,5 11	=,00=,000	2018-1, 3.00% (WAC) due 01/25/58 <sup>♦,5</sup>	524,971	504,22
	22 404 067	21,142,245			
2021-5. 1.79% due 06/25/26 <sup>5,10</sup>	Z/.494.907				
2021-5, 1.79% due 06/25/26 <sup>5,10</sup> 2022-1, 3.72% due 02/25/27 <sup>5,10</sup>	22,494,967 20,221,925	19,237,099			

	Face <b>A</b> mount~	Value		Face Amount <sup>~</sup>	Value
Structured Asset Securities			NovaStar Mortgage Funding Trust Series		
Corporation Mortgage Loan Trust			2007-2, 5.05% (1 Month USD		
2008-BC4, 5.48% (1 Month			LIBOR + 0.20%, Rate Cap/Floor:		
USD LIBOR + 0.63%, Rate			11.00%/0.20%) due 09/25/37 <sup>\$</sup>	6,487,698	\$ 6,234,081
Floor: 0.63%) due 11/25/37 <sup>♦</sup>	12,304,966	\$ 11,761,642	Alternative Loan Trust		
2006-BC4, 5.19% (1 Month			2007-OA7, 5.13% (1 Month		
USD LIBOR + 0.34%, Rate			USD LIBOR + 0.28%, Rate		
Floor: 0.34%) due 12/25/36 <sup>\$</sup>	572,525	549,716	Floor: 0.28%) due 05/25/47 <sup>♦</sup>	4,590,933	3,778,176
2007-BC1, 4.98% (1 Month			2007-OH3, 5.43% (1 Month USD		
USD LIBOR + 0.13%, Rate			LIBOR + 0.58%, Rate Cap/Floor:		
Floor: 0.13%) due 02/25/37 <sup>♦</sup>	17,255	17,103	10.00%/0.58%) due 09/25/47 <sup>♦</sup>	2,178,667	1,832,708
LSTAR Securities Investment Ltd.			Morgan Stanley ABS Capital		
2023-1, 8.05% (SOFR + 3.50%, Rate			I Incorporated Trust		
Floor: 0.00%) due 01/01/28 <sup>♦,†††,5</sup>	11,563,100	11,560,218	2007-HE3, 5.10% (1 Month		
Imperial Fund Mortgage Trust			USD LIBOR + 0.25%, Rate		
2022-NQM2, 4.02% (WAC)			Floor: 0.25%) due 12/25/36 <sup>♦</sup>	4,682,468	2,375,340
due 03/25/67 <sup>♦,5</sup>	12,488,008	11,305,410	2007-HE3, 5.00% (1 Month		
Home Equity Loan Trust			USD LIBOR + 0.15%, Rate		
2007-FRE1, 5.04% (1 Month			Floor: 0.15%) due 12/25/36 <sup>♦</sup>	3,354,520	1,700,041
USD LIBOR + 0.19%, Rate			2007-HE5, 5.03% (1 Month		
Floor: 0.19%) due 04/25/37 <sup>\$</sup>	11,073,245	10,289,446	USD LIBOR + 0.18%, Rate		
Soundview Home Loan Trust			Floor: 0.18%) due 03/25/37 <sup>¢</sup>	1,615,307	709,050
2006-OPT5, 5.13% (1 Month			2006-NC1, 5.42% (1 Month		
USD LIBOR + 0.28%, Rate			USD LIBOR + 0.57%, Rate		
Floor: 0.28%) due 07/25/36 <sup>♦</sup>	9,041,980	8,509,093	Floor: 0.57%) due 12/25/35 <sup>¢</sup>	393,351	386,800
2005-OPT3, 5.55% (1 Month			American Home Mortgage		
USD LIBOR + 0.71%, Rate			Investment Trust		
Floor: 0.71%) due 11/25/35 <sup>♦</sup>	1,486,715	1,443,784	2006-3, 5.21% (1 Month USD		
New Residential Mortgage Loan Trust			LIBOR + 0.36%, Rate Cap/Floor:		
2018-2A, 3.50% (WAC) due 02/25/58 <sup>♦,5</sup>	5,998,494	5,590,513	10.50%/0.36%) due 12/25/46 <sup>♦</sup>	5,583,609	4,473,619
2018-1A, 4.00% (WAC) due 12/25/57 <sup>♦,5</sup>	1,863,166	1,763,743	Banc of America Funding Trust		
2019-6A, 3.50% (WAC) due 09/25/59 <sup>\$,5</sup>	1,452,230	1,333,927	2015-R2, 5.11% (1 Month USD		
2017-5A, 6.35% (1 Month USD			LIBOR + 0.26%, Rate Floor:		
LIBOR + 1.50%, Rate Floor:			0.26%) due 04/29/37 <sup>♦,5</sup>	4,156,037	4,055,462
1.50%) due 06/25/57 <sup>⋄,5</sup>	563,626	549,275	Credit Suisse Mortgage Capital Certificates		
CFMT LLC			2021-RPL9, 2.44% (WAC)		
2021-HB5, 1.37% (WAC)			due 02/25/61 <sup>¢,5</sup>	4,337,928	4,041,459
due 02/25/31 <sup>♦,5</sup>	6,950,000	6,543,496	SPS Servicer Advance Receivables Trust		
2022-HB9, 3.25% (WAC)			2020-T2, 1.83% due 11/15/55 <sup>5</sup>	3,750,000	3,461,080
due 09/25/37 <sup>♦,8</sup>	2,195,393	2,030,283	Bear Stearns Asset-Backed		
Citigroup Mortgage Loan Trust			Securities I Trust		
2022-A, 6.17% due 09/25/62 <sup>5,10</sup>	8,596,408	8,546,763	2006-HE9, 5.13% (1 Month		
LSTAR Securities Investment Ltd.			USD LIBOR + 0.28%, Rate		
2021-1, 7.46% (1 Month USD			Floor: 0.28%) due 11/25/36°	3,501,955	3,368,018
LIBOR + 2.80%, Rate Floor:			HarborView Mortgage Loan Trust		
1.80%) due 02/01/26 <sup>♦,8</sup>	7,055,900	6,913,942	2006-14, 5.06% (1 Month USD		
CSMC			LIBOR + 0.30%, Rate Floor:		
2021-NQM8, 2.41% (WAC)	0.276.572	6.077.000	0.30%) due 01/25/47 <sup>4</sup>	2,017,335	1,699,008
due 10/25/66 <sup>♦,5</sup>	8,376,573	6,871,832	2006-12, 5.14% (1 Month USD		
Cascade Funding Mortgage Trust			LIBOR + 0.38%, Rate Floor:		
2018-RM2, 4.00% (WAC)		F 000 F	0.38%) due 01/19/38 <sup>\$</sup>	1,664,025	1,434,782
due 10/25/68 <sup>♦,8</sup>	5,575,921	5,393,166	Securitized Asset Backed		
2019-RM3, 2.80% (WAC)			Receivables LLC Trust		
due 06/25/69 <sup>♦,8</sup>	1,165,061	1,124,560	2007-HE1, 5.07% (1 Month		
			USD LIBOR + 0.22%, Rate	72 22	0.00= - :-
			Floor: 0.22%) due 12/25/36 <sup>♦</sup>	13,097,332	2,927,243

	Face Amount <sup>~</sup>	Value		Face Amount~	<b>V</b> alue
Argent Securities Incorporated Asset-			2006-2, 5.00% (1 Month USD		
Backed Pass-Through Certificates Series			LIBOR + 0.15%, Rate Floor:		
2005-W2, 5.58% (1 Month USD			0.15%) due 11/25/36 <sup>\$</sup>	3,829,602	\$ 1,241,706
LIBOR + 0.74%, Rate Floor:			GSAA Home Equity Trust	3,023,002	1,211,700
0.74%) due 10/25/35°	2,897,655	\$ 2,807,715	2006-3, 5.45% (1 Month USD		
Asset-Backed Securities Corporation	2,037,033	2,007,713	LIBOR + 0.60%, Rate Floor:		
Home Equity Loan Trust Series AEG			0.60%) due 03/25/36 <sup>\$</sup>	2,322,251	1,226,151
2006-HE1, 5.45% (1 Month			Lehman XS Trust Series	2,322,231	1,220,131
USD LIBOR + 0.60%, Rate			2006-16N, 5.23% (1 Month		
Floor: 0.60%) due 01/25/36 <sup>\disp</sup>	2,769,762	2,666,647	USD LIBOR + 0.38%, Rate		
Ellington Financial Mortgage Trust	2,7 05,7 02	2,000,017	Floor: 0.38%) due 11/25/46 <sup>6</sup>	1,280,000	1,058,949
2021-2, 1.29% (WAC) due 06/25/66 <sup>\$\displaystyle{5}</sup>	2,153,484	1,712,879	Nationstar Home Equity Loan Trust	1,200,000	1,030,515
2020-2, 1.64% (WAC) due 10/25/65 <sup>\$\displaystyle \cdot 5 \displaystyle \cdot 5 \displaystyle \cdot 5 \displaystyle \cdot 5 \displaystyle \dinto \displaystyle</sup>	1,051,098	943,518	2007-B, 5.07% (1 Month USD		
IXIS Real Estate Capital Trust	1,051,050	515,510	LIBOR + 0.22%, Rate Floor:		
2006-HE1, 5.45% (1 Month			0.22%) due 04/25/37 <sup>\$</sup>	1,048,467	1,039,569
USD LIBOR + 0.60%, Rate			Park Place Securities Incorporated	1,0 10, 107	1,035,305
Floor: 0.60%) due 03/25/36°	4,851,183	2,403,075	Asset-Backed Pass-Through		
OBX Trust	4,051,105	2,403,073	Certificates Series		
2022-NQM9, 6.45% due 09/25/62 <sup>5,10</sup>	2,325,513	2,329,614	2005-WHQ3, 5.79% (1 Month		
First NLC Trust	2,323,313	2,323,014	USD LIBOR + 0.95%, Rate		
2005-4, 5.63% (1 Month USD			Floor: 0.95%) due 06/25/35 <sup>\$</sup>	1,000,540	986,221
LIBOR + 0.78%, Rate Cap/Floor:			Residential Mortgage Loan Trust	1,000,540	760,221
14.00%/0.78%) due 02/25/36 <sup>\(\dagger)</sup>	2,400,120	2,304,737	2020-1, 2.38% (WAC) due 01/26/60 <sup>\$\phi\$</sup>	997,830	947,673
GS Mortgage-Backed Securities Trust	2,400,120	2,304,737	ACE Securities Corporation Home	997,030	947,073
2020-NQM1, 1.38% (WAC)			Equity Loan Trust Series		
due 09/27/60 <sup>6,5</sup>	2,394,529	2,177,919	2005-HE2, 5.87% (1 Month		
Angel Oak Mortgage Trust	2,334,323	2,177,313	USD LIBOR + 1.02%, Rate		
2021-6, 1.71% (WAC) due 09/25/66 <sup>6,5</sup>	2,743,299	2,113,846	Floor: 1.02%) due 04/25/35 <sup>\$</sup>	974,972	015 627
Citigroup Mortgage Loan Trust, Inc.	2,743,233	2,113,040	MFRA Trust	9/4,9/2	915,627
2006-WF1, 5.03% due 03/25/36	3,667,997	1,948,986	2021-INV1, 1.26% (WAC)		
SG Residential Mortgage Trust	3,007,337	1,540,500	due 01/25/56 <sup>6,5</sup>	1 015 040	906.052
2022-1, 3.68% (WAC) due 03/27/62 <sup>6,5</sup>	1,908,529	1,723,403		1,015,940	896,952
Morgan Stanley Home Equity Loan Trust	1,500,525	1,723,403	COLT Mortgage Loan Trust 2021-2, 2.38% (WAC) due 08/25/66 <sup>¢,5</sup>	1 500 000	90E 2E0
2006-2, 5.41% (1 Month USD			Morgan Stanley Capital I	1,500,000	895,250
LIBOR + 0.56%, Rate Floor:			Incorporated Trust		
0.56%) due 02/25/36 <sup>5</sup>	1 605 056	1 645 510	· · · · · · · · · · · · · · · · · · ·		
Structured Asset Investment Loan Trust	1,685,856	1,645,510	2006-HE1, 5.43% (1 Month		
2006-3, 5.00% (1 Month USD			USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 <sup>♦</sup>	718,108	683,559
LIBOR + 0.15%, Rate Floor:			Long Beach Mortgage Loan Trust	710,100	003,339
0.15%) due 06/25/36 <sup>\(\dagger)</sup>	1,579,532	1,509,049			
	1,3/9,332	1,309,049	2006-8, 5.17% (1 Month USD		
2005-2, 5.58% (1 Month USD LIBOR + 0.74%, Rate Floor:			LIBOR + 0.32%, Rate Floor:	2 256 101	640.944
0.74%) due 03/25/35 <sup>\(\dagger)</sup>	60,910	60,216	0.32%) due 09/25/36 <sup>♦</sup> First Franklin Mortgage Loan Trust	2,356,181	640,844
CIT Mortgage Loan Trust	00,510	00,210			
2007-1, 6.20% (1 Month USD			2004-FF10, 6.12% (1 Month		
LIBOR + 1.35%, Rate Floor:			USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34 <sup>♦</sup>	451 020	420 507
1.35%) due 10/25/37 <sup>6,5</sup>	1 461 064	1 454 254	, , ,	451,929	429,587
· · · · ·	1,461,064	1,454,254	FBR Securitization Trust		
Credit-Based Asset Servicing			2005-2, 5.60% (1 Month USD		
and Securitization LLC			LIBOR + 0.75%, Rate Cap/Floor:	400 120	AUC 317
2006-CB2, 5.23% (1 Month			14.00%/0.75%) due 09/25/35 <sup>\$\displays \text{Noming Passequities tion Trust}</sup>	409,130	406,317
USD LIBOR + 0.38%, Rate	1 534 053	1 420 205	Nomura Resecuritization Trust		
Floor: 0.38%) due 12/25/36°	1,524,851	1,420,305	2015-4R, 2.60% (1 Month USD		
Morgan Stanley IXIS Real			LIBOR + 0.43%, Rate Floor:	424.050	201 007
Estate Capital Trust			0.43%) due 03/26/36 <sup>6,5</sup>	424,050	381,907
			Starwood Mortgage Residential Trust	220 400	217 062
			2020-1, 2.28% (WAC) due 02/25/50 <sup>♦,5</sup>	338,480	317,063

	Face Amount <sup>~</sup>		Value		Face Amount <sup>~</sup>	<b>V</b> alue
UCFC Manufactured Housing Contract				2015-LC22, 0.76% (WAC)		
1997-2, 7.38% due 10/15/28	86,931	\$	85,827	due 09/15/58 <sup>6</sup> ,6	18,787,606	\$ 278,209
CSMC Series				2016-NXS5, 1.42% (WAC)		
2014-2R, 3.25% (1 Month USD				due 01/15/59 <sup>♦,6</sup>	4,855,863	148,252
LIBOR + 0.20%, Rate Floor:				JPMDB Commercial Mortgage		
0.20%) due 02/27/46 <sup>♦,5</sup>	37,658		37,168	Securities Trust		
2015-12R, 3.19% (WAC) due 11/30/37 <sup>♦,5</sup>	28,961		28,960	2016-C4, 0.75% (WAC) due 12/15/49 <sup>♦,6</sup>	36,944,905	811,354
Morgan Stanley Re-REMIC Trust				2018-C8, 0.67% (WAC) due 06/15/51 <sup>♦,6</sup>	34,099,670	697,451
2010-R5, 3.22% due 06/26/36 <sup>5</sup>	48,697		41,954	2016-C2, 1.49% (WAC) due 06/15/49 <sup>♦,6</sup>	6,298,923	215,789
Countrywide Asset-Backed Certificates				2017-C5, 0.89% (WAC) due 03/15/50 <sup>♦,6</sup>	3,097,042	78,688
2006-5, 5.43% (1 Month USD				BENCHMARK Mortgage Trust		
LIBOR + 0.58%, Rate Floor:				2018-B2, 0.45% (WAC) due 02/15/51 <sup>♦,6</sup>	94,455,951	1,490,827
0.58%) due 08/25/36 <sup>♦</sup>	23,952	_	23,901	DBJPM Mortgage Trust		
Total Residential Mortgage-				2017-C6, 0.91% (WAC) due 06/10/50 <sup>♦,6</sup>	51,253,476	1,427,066
Backed Securities		_6	10,483,843	COMM Mortgage Trust		
COMMERCIAL MORTGAGE-BACKED SECUR	ITIES 22%			2015-CR24, 0.69% (WAC)	F2 202 242	672 520
BX Commercial Mortgage Trust	111L3 - 2.3/0			due 08/10/48 <sup>♦,6</sup>	52,202,243	673,539
2021-VOLT, 6.33% (1 Month				2018-COR3, 0.43% (WAC)	25 176 600	C 40, 4C0
USD LIBOR + 1.65%, Rate				due 05/10/51 <sup>6</sup>	35,176,689	648,468
Floor: 1.65%) due 09/15/36 <sup>\$\phi,5</sup>	25,000,000	-	23,495,437	Bank of America Merrill Lynch Commercial Mortgage Trust		
2022-LP2, 6.39% (1 Month Term	25,000,000	•	23, 133, 137	6.0		
SOFR + 1.56%, Rate Floor:				2017-BNK3, 1.01% (WAC) due 02/15/50 <sup>♦,6</sup>	20 216 506	012 562
1.56%) due 02/15/39 <sup>6</sup> ,5	15,132,757	1	14,384,257	·	29,216,596	913,562
JP Morgan Chase Commercial	13,132,737		1 1,50 1,257	2016-UB10, 1.74% (WAC) due 07/15/49 <sup>♦,6</sup>	10 262 750	405 410
Mortgage Securities Trust				UBS Commercial Mortgage Trust	10,263,750	405,410
2021-NYAH, 6.22% (1 Month				2017-C2, 1.07% (WAC) due 08/15/50 <sup>♦,6</sup>	22,249,500	814,568
USD LIBOR + 1.54%, Rate				2017-C5, 1.07% (WAC) due 08/13/30 2017-C5, 1.07% (WAC) due 11/15/50 <sup>6,6</sup>	10,881,292	342,083
Floor: 1.54%) due 06/15/38 <sup>5</sup>	10,200,000		9,381,099	CSAIL Commercial Mortgage Trust	10,001,232	342,003
2016-JP2, 1.77% (WAC) due 08/15/49 <sup>♦,6</sup>	33,710,903		1,500,884	2019-C15, 1.03% (WAC) due 03/15/52 <sup>6,6</sup>	19,344,839	809,462
BXHPP Trust	,		,,	2016-C6, 1.86% (WAC) due 01/15/49 <sup>♦,6</sup>	6,061,397	262,629
2021-FILM, 5.78% (1 Month				Morgan Stanley Bank of	0,001,337	202,025
USD LIBOR + 1.10%, Rate				America Merrill Lynch Trust		
Floor: 1.10%) due 08/15/36 <sup>♦,5</sup>	8,250,000		7,419,874	2017-C34, 0.77% (WAC) due 11/15/52 <sup>\$\phi,6</sup>	23,388,419	603,814
MHP				2015-C27, 0.87% (WAC) due 12/15/47 <sup>♦,6</sup>	29,226,719	444,495
2022-MHIL, 6.09% (1 Month				BBCMS Mortgage Trust		,
Term SOFR + 1.26%, Rate				2018-C2, 0.76% (WAC) due 12/15/51 <sup>♦,6</sup>	29,414,190	983,458
Floor: 1.26%) due 01/15/27 <sup>¢,5</sup>	7,773,268		7,305,440	CD Mortgage Trust		,
Life Mortgage Trust				2017-CD6, 0.88% (WAC)		
2021-BMR, 6.34% (1 Month				due 11/13/50 <sup>♦,6</sup>	12,753,473	339,899
Term SOFR + 1.51%, Rate				2016-CD1, 1.37% (WAC)		
Floor: 1.51%) due 03/15/38 <sup>♦,5</sup>	6,880,791		6,500,936	due 08/10/49 <sup>♦,6</sup>	5,757,251	190,392
Extended Stay America Trust				CGMS Commercial Mortgage Trust		
2021-ESH, 6.39% (1 Month USD				2017-B1, 0.74% (WAC) due 08/15/50 <sup>♦,6</sup>	19,933,863	525,030
LIBOR + 1.70%, Rate Floor:				CD Commercial Mortgage Trust		
1.70%) due 07/15/38 <sup>♦,5</sup>	3,904,769		3,781,552	2017-CD4, 1.23% (WAC)		
KKR Industrial Portfolio Trust				due 05/10/50 <sup>♦,6</sup>	13,591,347	520,903
2021-KDIP, 5.94% (1 Month				GS Mortgage Securities Trust		
Term SOFR + 1.11%, Rate	0.660.000		0 = 10 = 0=	2017-GS6, 1.01% (WAC)		
Floor: 1.11%) due 12/15/37 <sup>\$\cdot</sup> ,5	2,662,500		2,540,581	due 05/10/50 <sup>♦,6</sup>	11,100,236	379,144
Wells Fargo Commercial Mortgage Trust	22.660.023		702 523	Citigroup Commercial Mortgage Trust		
2017-C38, 0.97% (WAC) due 07/15/50 <sup>♦,6</sup>	22,668,931		703,521	2016-C2, 1.66% (WAC) due 08/10/49 <sup>♦,6</sup>	6,019,037	249,610
2016-C37, 0.81% (WAC) due 12/15/49 <sup>6,6</sup>	26,705,354		568,910	2016-GC37, 1.65% (WAC)	0.040.00-	104 077
2017-C42, 0.86% (WAC) due 12/15/50 <sup>6</sup> ,6	14,397,337		473,117	due 04/10/49 <sup>♦,6</sup>	2,843,033	106,913
2017-RB1, 1.20% (WAC) due 03/15/50 <sup>♦,6</sup>	7,990,867		280,203			

	Face Amount <sup>~</sup>		VALUE			Face Amount~	Value
BANK				BASIC MATERIALS - 0.5%			
2017-BNK6, 0.77% (WAC)				Trinseo Materials Operating S.C.A.			
due 07/15/60 <sup>♦,6</sup>	13,793,887	\$ 34	6,097	7.34% (1 Month USD LIBOR			
JPMBB Commercial Mortgage	,,		,	+ 2.50%, Rate Floor:			
Securities Trust				2.50%) due 05/03/28		10,905,750	\$ 9,772,315
2013-C17, 0.69% (WAC) due 01/15/47 <sup>♦,6</sup>	19,399,469	5	0,421	6.84% (1 Month USD LIBOR		, ,	, ,
Total Commercial Mortgage-	, ,			+ 2.00%, Rate Floor:			
Backed Securities		93 09	3,344	2.00%) due 09/06/24		1,802,599	1,776,209
Ducked Securifies			3,3 1 1	INEOS Ltd.			
GOVERNMENT AGENCY - 0.1%				5.66% (1 Month EURIBOR + 2.75%,			
Freddie Mac Seasoned Credit				Rate Floor: 2.75%) due 01/29/26	EUR	8,100,000	8,439,748
Risk Transfer Trust				GrafTech Finance, Inc.			
2.00% due 05/25/60	3,364,382		31,528	7.84% (1 Month USD LIBOR			
2.00% due 11/25/59	1,928,714	1,62	22,646	+ 3.00%, Rate Floor:			
Fannie Mae-Aces				3.50%) due 02/12/25 <sup>†††</sup>		226,293	225,161
1.49% (WAC) due 03/25/35 <sup>♦,6</sup>	6,108,744	64	18,245	Total Basic Materials			20,213,433
Freddie Mac Multifamily Structured							
Pass-Through Certificates	00 525 100	-	r 022	INDUSTRIAL - 0.5%			
0.32% (WAC) due 08/25/23 <sup>♦,6</sup>	88,525,180	-	<sup>7</sup> 5,822	Mileage Plus Holdings LLC			
Total Government Agency		5,17	<u>8,241</u>	10.21% (3 Month USD LIBOR			
Total Collateralized Mortgage Obligations				+ 5.25%, Rate Floor:		0.027.175	0 220 567
(Cost \$763,934,057)		708,75	5 428	6.25%) due 06/21/27		8,037,175	8,329,567
(COSt \$105,554,051)		700,73	75,720	Harsco Corporation			
U.S. GOVERNMENT SECURITIES <sup>††</sup> - 5.9%				7.17% (1 Month Term SOFR + 2.25%,		2 020 000	2 702 625
U.S. Treasury Notes				Rate Floor: 2.75%) due 03/10/28		3,930,000	3,782,625
4.63% due 02/28/25	237,680,000	239,99	1.809	Ravago Holdings America, Inc.			
Total U.S. Government Securities			1,002	7.66% (3 Month USD LIBOR + 2.50%, Rate Floor:			
(Cost \$240,046,186)		239,99	11 200	2.50%) due 03/06/28		1,960,000	1,915,900
(COST \$240,040,180)			71,005	TAMKO Building Products, Inc.		1,500,000	1,913,900
SENIOR FLOATING RATE INTERESTS <sup>††,</sup> ◆	- <b>2.9</b> %			7.87% ((3 Month Term SOFR			
TECHNOLOGY - 0.6%				+ 3.00%) and (6 Month			
RLDatix				Term SOFR + 3.00%), Rate			
8.95% (6 Month Term SOFR + 4.50%,				Floor: 3.00%) due 05/29/26		1,758,987	1,707,871
Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	13,798,857	13,49	9,422	CPM Holdings, Inc.		, ,	, ,
Dun & Bradstreet				8.16% (1 Month USD LIBOR			
8.04% (1 Month Term SOFR + 3.25%,	0 == 4 000			+ 3.50%, Rate Floor:			
Rate Floor: 3.25%) due 01/18/29	8,514,000	8,44	15,888	3.50%) due 11/17/25		1,494,503	1,487,405
8.10% (1 Month USD LIBOR				Cushman & Wakefield US Borrower LLC			
+ 3.25%, Rate Floor:	607.056		VE 030	8.16% (1 Month Term SOFR + 3.25%,			
3.25%) due 02/06/26	697,856	69	5,818	Rate Floor: 3.25%) due 01/31/30		725,328	698,129
MACOM Technology				7.59% (1 Month USD LIBOR			
Solutions Holdings, Inc.				+ 2.75%, Rate Floor:			
7.09% (1 Month USD LIBOR				2.75%) due 08/21/25		575,039	559,656
+ 2.25%, Rate Floor:	1 540 140	1 52	24 042	Filtration Group Corp.			
2.25%) due 05/17/24 Upland Software, Inc.	1,549,149	1,33	34,943	6.41% (1 Month EURIBOR + 3.50%,			
8.66% (1 Month Term SOFR + 3.75%,				Rate Floor: 3.50%) due 03/31/25	EUR	791,201	849,831
Rate Floor: 3.75%) due 08/06/26	539,237	50	0,816	Total Industrial			19,330,984
Emerald TopCo, Inc. (Press Ganey)	337,237	30	ω,οι0	CONCLINED NON SYSTEM A SY			
8.34% (1 Month USD LIBOR				CONSUMER, NON-CYCLICAL - 0.4%			
+ 3.50%, Rate Floor:				Women's Care Holdings, Inc.			
3.50%) due 07/24/26	192,700	17	9,573	9.33% (3 Month USD LIBOR			
, , ,	. 52,700			+ 4.50%, Rate Floor:		A E71 020	4 JEI 000
Total Technology			66,460	5.25%) due 01/17/28		4,571,828	4,251,800

,		Face Amount <sup>~</sup>		Value		Face Amount	<b>V</b> alue
Bombardier Recreational Products, Inc.					Pacific Bells LLC		
6.91% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27		4,114,658	\$	3,993,810	9.66% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28 Entain Holdings (Gibraltar) Ltd.	1,572,724	\$ 1,509,815
Sigma Holding BV (Flora Food) 6.24% (6 Month EURIBOR + 3.50%,					7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27	1,473,750	1,468,592
Rate Floor: 3.50%) due 07/02/25 Hearthside Group Holdings LLC 8.84% (1 Month USD LIBOR	EUR	3,700,000		3,747,931	Samsonite IP Holdings SARL 6.59% (1 Month USD LIBOR + 1.75%, Rate Floor:		
+ 4.00%, Rate Floor: 4.00%) due 05/23/25		2,051,786		1,755,303	1.75%) due 04/25/25 Total Consumer, Cyclical	291,812	290,499 16,700,908
Spectrum Brands, Inc. 6.96% (3 Month USD LIBOR		, ,		, ,	COMMUNICATIONS - 0.3%		10,700,300
+ 2.00%, Rate Floor: 2.50%) due 03/03/28 DaVita, Inc.		1,654,167		1,636,930	Playtika Holding Corp. 7.59% (1 Month USD LIBOR + 2.75%, Rate Floor:		
6.59% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26		689,646		678,729	2.75%) due 03/13/28 Zayo Group Holdings, Inc. 7.84% (1 Month USD LIBOR	10,388,000	10,304,481
Froneri US, Inc. 7.41% (3 Month USD LIBOR + 2.25%, Rate Floor:					+ 3.00%, Rate Floor: 3.00%) due 03/09/27  Altice US Finance I Corp.	1,500,000	1,214,490
2.25%) due 01/29/27 EyeCare Partners LLC 8.59% (1 Month USD LIBOR		437,625		430,807	6.93% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Ziggo Financing Partnership	456,045	430,392
+ 3.75%, Rate Floor: 3.75%) due 02/18/27 Pearl Intermediate Parent LLC 7.59% (1 Month USD LIBOR		488,750		396,430	7.18% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	400,000	394,444
+ 2.75%, Rate Floor: 2.75%) due 02/14/25 Outcomes Group Holdings, Inc.		390,747		373,945	Virgin Media Bristol LLC 7.18% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	200,000	196,400
8.09% (1 Month USD LIBOR + 3.25%, Rate Floor:					Total Communications	200,000	12,540,207
3.25%) due 10/24/25 Total Consumer, Non-cyclical		382,719	_	371,238 17,636,923	ENERGY - 0.1% ITT Holdings LLC		
CONSUMER, CYCLICAL - 0.4% Amaya Holdings BV 5.52% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	FIID	4,500,000		4,818,618	7.67% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/10/28 Venture Global Calcasieu Pass LLC 7.47% (1 Month USD LIBOR	2,905,750	2,818,578
Packers Holdings LLC 8.09% (1 Month Term SOFR + 3.25%,	LUK	4,300,000		4,010,010	+ 2.63%, Rate Floor: 2.63%) due 08/19/26 <sup>†††</sup>	471,806	467,678
Rate Floor: 3.25%) due 03/09/28		3,396,954		3,063,645	Total Energy		3,286,256
Rent-A-Center, Inc. 8.13% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28 New Trojan Parent, Inc. 7.97% (1 Month USD LIBOR		2,121,048		2,094,534	FINANCIAL - 0.1% Jane Street Group LLC 7.59% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	1,950,746	1,915,632
+ 3.25%, Rate Floor: 3.75%) due 01/06/28 Verisure Holding AB		2,701,875		1,825,468	Total Senior Floating Rate Interests (Cost \$123,450,278)		116,480,803
6.26% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR	1,570,000		1,629,737			

	Face Amount	Value		Notional Value	Value
MUNICIPAL BONDS <sup>††</sup> - 0.1%  CALIFORNIA - 0.1%  California Public Finance  Authority Revenue Bonds			Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20 Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June	58,950,000	\$ 173,993
1.55% due 10/15/26 <b>Total Municipal Bonds</b> (Cost \$3,145,000)	3,145,000 \$	2,769,707	2024 with strike price of \$0.10 Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023	48,900,000	167,083
	Notional Value		with strike price of \$0.20  Total Interest Rate Options	48,900,000	<u>144,330</u> <u>2,215,878</u>
OTC OPTIONS PURCHASED <sup>††</sup> - 0.0% Call Options on:			Total OTC Options Purchased (Cost \$2,968,935)		2,215,878
Interest Rate Options  Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring			<b>Total Investments - 99.2%</b> (Cost \$4,301,841,876)		4,026,753,889
June 2024 with strike price of \$0.10 Barclays Bank plc	120,100,000	410,363	OTC INTEREST RATE SWAPTIONS WRITTEN <sup>†</sup> Put Swaptions on: Interest Rate Swaptions	<sup>†,11</sup> - <b>0.0</b> %	
10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10 Morgan Stanley Capital Services	119,000,000	406,604	Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap Expiring June 2023 with exercise rate of 3.60%	72,070,000	(536,922)
LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	120,100,000	354,480	Total OTC Interest Rate Swaptions Written (Premiums received \$536,922)	7 2,07 0,000	(536,922)
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023			Other Assets & Liabilities, net - 0.8% Total Net Assets - 100.0%		33,745,446 \$4,059,962,413
with strike price of \$0.20 Bank of America, N.A. 10Y-2Y	120,000,000	354,185			
SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	59,950,000	204,840			

#### Centrally Cleared Credit Default Swap Agreements Protection Purchased $\dot{}^{\dagger\dagger}$

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date		Notional Amount~		Value		Upfront Premiums Paid (Received)		Unrealized eciation**
BofA	ICE												
Securities,		ITRAXX.											
Inc.		EUR.38.V1	1.00%	Quarterly	12/20/27	EUR	24,500,000	\$	(247,719)	\$	(214,414)	\$	(33,305)
BofA	ICE								, ,		, ,		, ,
Securities,		CDX.NA.HY.40.											
Inc.		V1	5.00%	Quarterly	06/20/28		40,800,000	<u> </u>	(620,160) (867,879)	<u> </u>	187,385 (27,029)	<u> </u>	(807,545) (840,850)

Centrally Cleared	Interest Rate Swap	Agreements <sup>††</sup>
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Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notion Amou		Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)***
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.79%	Annually	10/03/27	\$106,500,00	00 \$ 1,543,462	\$ (37,477)	\$ 1,580,939
BofA Securities, Inc.	CME	,	U.S. Secured Overnight Financing	3.770	,	.0/05/27	<b>\$</b> 100,500,00	\$ 1,5 i.5, i.02	(37, 117)	<b>4</b> 1,550,252
		Pay	Rate	3.40%	Annually	04/04/28	52,000,00	00 <u>—</u> <u>\$ 1,543,462</u>	\$ (36,943)	(534) \$ 1,580,405
Forward Foreign	ı Currency E	xchange C	ontracts <sup>††</sup>					Contract	Settlement	Unrealized Appreciation
Counterparty				Currency		Туре	Quantity	Amount	Date	(Depreciation)
JPMorgan Chase	Bank, N.A.			EUR		Buy	390,000	414,571 USD	04/17/23	\$ 8,870
Citibank, N.A.				EUR		Sell	105,000	114,400 USD	06/30/23	(94)
Barclays Bank plo				EUR		Sell	31,253,000	33,616,508 USD	04/17/23	(316,351) \$ (307,575)
OTC Interest Ra	te Swaption	s Written <sup>11</sup>							Comment's an	

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.60%	06/30/23	3.60%	\$72,070,000	\$ (536,922)

- ~ 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 March 31, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- <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 March 31, 2023.
- <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 \$2,647,131,852 (cost \$2,840,404,676), or 65.2% of total net assets.
- <sup>6</sup> Security is an interest-only strip.
- <sup>7</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- <sup>8</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 \$58,422,430 (cost \$60,593,400), or 1.4% of total net assets.
- <sup>9</sup> Perpetual maturity.
- 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 March 31, 2023.
- <sup>11</sup> Swaptions See additional disclosure in the swaptions table above for more information on swaptions.

BofA — Bank of America

CDX.NA.HY.40.V1 — Credit Default Swap North American Investment Grade Series 40 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

EUR — Euro

EURIBOR — European Interbank Offered Rate

ICE — Intercontinental Exchange

ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version 1

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