	Shares	Value
COMMON STOCKS† - 0.1%	Shares	value
Financial - 0.1%		
AfterNext HealthTech Acquisition Corp. — Class A*-1	135,000	\$ 1,398,600
Conyers Park III Acquisition Corp. — Class A*,1	125,300	1,279,313
Waverley Capital Acquisition Corp. 1 — Class A*,1  Blue Whale Acquisition Corp. I — Class A*,1	99,000	1,026,630 733,845
Total Financial	72,300	4,438,388
Communications - 0.0%		., 100,000
Vacasa, Inc. — Class A*	81,407	55,235
Total Common Stocks		4 402 622
(Cost \$4,946,282)		4,493,623
PREFERRED STOCKS <sup>††</sup> - 0.5%		
Financial - 0.5%		
Wells Fargo & Co. 3.90%	12,100,000	10,652,840
MetLife, Inc.	12,100,000	10,052,010
3.85%	4,620,000	4,268,788
Markel Group, Inc. 6.00%	4 284 000	4 122 051
0.00% American Financial Group, Inc.	4,284,000	4,133,951
4.50% due 09/15/60	38,900	703,312
American Equity Investment Life Holding Co.		
5.95%	8,000	170,400
Total Financial Total Preferred Stocks		19,929,291
(Cost \$22,159,981)		19,929,291
WARRANTS† - 0.0%		
Ginkgo Bioworks Holdings, Inc.	10.663	£ 150
Expiring 08/01/26 AfterNext HealthTech Acquisition Corp.	19,663	5,156
Expiring 07/09/23 <sup>1</sup>	45,000	3,897
Acropolis Infrastructure Acquisition Corp.	****	- /
Expiring 03/31/26 <sup>1</sup>	28,866	2,511
Conyers Park III Acquisition Corp.	41.77	2 000
Expiring 08/12/28 <sup>1</sup> Blue Whale Acquisition Corp.	41,766	2,088
Expiring 07/09/23*-1	18,074	1,453
Waverley Capital Acquisition Corp.	10,071	1,100
Expiring 04/30/27*,1	33,000	1,168
Total Warrants		
(Cost \$252,186)		16,273
MUTUAL FUNDS <sup>†</sup> - 2.3%		
Guggenheim Strategy Fund III <sup>3</sup>	1,269,402	30,783,006
Guggenheim Strategy Fund II <sup>3</sup>	1,267,403	30,696,512
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>3</sup>	3,084,561	30,012,774
Total Mutual Funds (Cost \$92,623,594)		91,492,292
(		71,472,272
MONEY MARKET FUNDS <sup>†</sup> - 5.1%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.96% <sup>4</sup>	152,438,845	152,438,845
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.00% <sup>4</sup>	48,223,457	48,223,457
Total Money Market Funds (Cost \$200,662,302)		200,662,302
(		200,002,302
	Face	
ASSET-BACKED SECURITIES <sup>††</sup> - 33.6%	Amount~	
Collateralized Loan Obligations - 22.6%		
THL Credit Lake Shore MM CLO I Ltd.  2021-1A A1R, 6.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 <sup>0,5</sup>	48,500,001	47,779,174
2021-1A A1R, 6.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 <sup>6,5</sup> 2021-1A A2R, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/33 <sup>6,5</sup>	48,500,001 6,250,000	47,779,174 5,920,178
2021-1A AZR, 7.11% (3 MORIII USD LIBOR + 1.85%, Rate F100f: 1.85%) due 04/15/35*** BXMT Ltd.	0,230,000	3,720,178
	19,255,702	18,306,660
2020-FL2 A, 6.12% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 <sup>0,5</sup>	14,310,000	13,120,181
2020-FL2 A, 6.12% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 <sup>0,5</sup> 2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 <sup>0,5</sup>		4,221,053
	4,500,000	4,221,033
2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due $02/15/38^{0,5}$	4,500,000 2,000,000	
2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 <sup>0,5</sup> 2020-FL3 AS, 6.97% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 <sup>0,5</sup> 2020-FL3 B, 7.37% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 <sup>0,5</sup> 2020-FL2 B, 6.62% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 <sup>0,5</sup>		
2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 <sup>0,5</sup> 2020-FL3 AS, 6.97% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 <sup>0,5</sup> 2020-FL3 B, 7.37% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 <sup>0,5</sup> 2020-FL2 B, 6.62% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 <sup>0,5</sup> Golub Capital Partners CLO 49M Ltd.	2,000,000 2,000,000	1,865,283 1,752,589
2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 <sup>0,5</sup> 2020-FL3 AS, 6.97% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 <sup>0,5</sup> 2020-FL3 B, 7.37% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 <sup>0,5</sup> 2020-FL2 B, 6.62% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 <sup>0,5</sup>	2,000,000	1,865,283

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 33.6% (continued)		
Collateralized Loan Obligations - 22.6% (continued)		
Golub Capital Partners CLO 54M, LP		
2021-54A A, 6.86% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 <sup>0,5</sup>	29,000,000 \$	28,509,274
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 6.87% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 <sup>0,5</sup>	27,650,000	27,262,391
LCCM Trust		
2021-FL3 A, 6.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 <sup>0,5</sup>	22,250,000	21,612,851
2021-FL2 B, 7.16% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38 <sup>0,5</sup>	6,000,000	5,631,604
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.98% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 <sup>0,5</sup>	24,250,000	23,658,300
2021-4A A2R, 7.28% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 <sup>⋄,5</sup>	3,650,000	3,449,850
LCM XXIV Ltd.		
2021-24A AR, 6.23% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.98%) due $03/20/30^{\circ,5}$	27,282,274	27,009,451
Parliament CLO II Ltd.		
2021-2A B, 7.08% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 08/20/32 <sup>6,5</sup>	22,250,000	21,410,601
2021-2A A, 6.73% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/20/32 <sup>0,5</sup>	5,201,092	5,120,837
2021-2A C, 7.93% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 08/20/32 <sup>0,5</sup>	500,000	471,929
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A2R, 7.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 <sup>⋄,5</sup>	15,500,000	15,020,893
2021-5A A1R, 6.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 <sup>♦,5</sup>	11,500,000	11,345,484
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 6.63% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>♦,5</sup>	25,613,556	25,338,420
Palmer Square Loan Funding Ltd.		
2021-1A A1, 6.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 04/20/29 <sup>⋄,5</sup>	10,211,084	10,157,451
2022-1A A2, 6.59% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 <sup>0,5</sup>	5,000,000	4,897,154
2021-3A B, 7.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 <sup>6,5</sup>	5,000,000	4,845,628
2021-2A B, 6.78% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 <sup>0,5</sup>	4,000,000	3,923,564
CHCP Ltd.		
2021-FL1 A, 6.27% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due $02/15/38^{\circ,5}$	23,453,516	22,930,346
HERA Commercial Mortgage Ltd.		
2021-FL1 A, 6.21% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due $02/18/38^{\circ,5}$	19,651,535	18,956,403
2021-FL1 B, 6.76% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 <sup>0,5</sup>	3,750,000	3,561,447
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 7.26% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 <sup>⋄,5</sup>	23,000,000	22,009,475
Madison Park Funding XLVIII Ltd.		
2021-48A B, 6.72% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 <sup>0,5</sup>	22,000,000	21,577,092
Shackleton CLO Ltd.		
2017-8A A1R, 6.17% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due $10/20/27^{\circ,5}$	20,369,714	20,229,856

	Face	
ASSET-BACKED SECURITIES <sup>††</sup> - 33.6% (continued)	Amount~	Value
Collateralized Loan Obligations - 22.6% (continued) Cerberus Loan Funding XXXI, LP		
2021-1A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 <sup>0,5</sup>	10.780.044	\$ 10,708,959
2021-1A B, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/32 <sup>0,5</sup>	9,600,000	9,414,026
LoanCore Issuer Ltd.	-,,	-,,
2021-CRE5 B, 7.19% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due $07/15/36^{0.5}$	7.900,000	7,519,885
2021-CRE4 B, 6.43% (30 Day Average SOFR + 1.36%, Rate Floor: 1.36%) due 07/15/35 <sup>0,5</sup>	7,500,000	7.086.830
2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 <sup>0,5</sup>	4,895,085	4,875,325
2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 <sup>0,5</sup>	634,564	632,583
Cerberus Loan Funding XL LLC	· · · · · · · · · · · · · · · · · · ·	<u> </u>
2023-1A A, 7.19% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 <sup>0,5</sup>	16,500,000	16,498,870
2023-1A B, 8.39% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due $03/22/35^{0,5}$	3,250,000	3,253,624
Cerberus Loan Funding XXX, LP		
2020-3A A, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 <sup>♦,5</sup>	18,000,000	17,860,120
Cerberus Loan Funding XXXII, LP		
2021-2A A, 6.88% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 <sup>◊,5</sup>	14,250,000	13,968,920
2021-2A B, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 <sup>0,5</sup>	4,000,000	3,831,162
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 6.85% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 <sup>0,5</sup>	15,250,000	15,059,375
2021-1A BR, 7.40% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due $04/20/32^{0,5}$	2,250,000	2,171,126
2021-1A A2R, 7.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/32 <sup>0,5</sup>	300,000	297,396
Woodmont Trust		
2020-7A A1A, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 <sup>0,5</sup>	16,250,000	16,197,277
BRSP Ltd.		
2021-FL1 C, 7.36% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 08/19/38 <sup>0,5</sup>	10,000,000	9,335,036
2021-FL1 B, 7.11% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 08/19/38 <sup>0,5</sup>	6,400,000	6,034,311
ACRES Commercial Realty Ltd.	44.000.000	40.000.000
2021-FL1 B, 7.02% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 06/15/36 <sup>6,5</sup>	11,200,000	10,772,057
2021-FL1 C, 7.22% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 06/15/36 <sup>0,5</sup>	4,800,000	4,586,320
Cerberus Loan Funding XXXIII, LP	11.500.000	11 221 760
2021-3A A, 6.82% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 <sup>0,5</sup>	11,500,000	11,231,760
2021-3A B, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 <sup>0,5</sup> Fortress Credit Opportunities XI CLO Ltd.	2,250,000	2,144,932
2018-11A A1T, 6.56% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>0,5</sup>	12.450.000	12 227 605
2010-11A A11, 0.3070 (3 MORRI USD LIBOK + 1.30%, Kate Pioor: 0.00%) due 04/13/31***	13,450,000	13,327,605

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 33.6% (continued)		
Collateralized Loan Obligations - 22.6% (continued)		
BDS Ltd.		
2021-FL8 D, 7.06% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/18/36 <sup>0,5</sup>	7,000,000 \$	6,541,345
2021-FL9 C, 7.06% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 <sup>6,5</sup>	5,000,000	4,749,842
2020-FL5 B, 7.01% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due $02/16/37^{0,5}$	1,400,000	1,362,655
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 6.95% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 <sup>0,5</sup>	12,250,000	11,925,811
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 7.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 <sup>0,5</sup> Lake Shore MM CLO III LLC	11,500,000	11,169,821
2021-2A A1R, 6.74% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 <sup>0,5</sup>	11.250.000	11,074,509
ES Rialto	11,230,000	11,074,309
2021-FL3 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 <sup>0,5</sup>	7,500,000	7,143,376
2021-FL2 C, 7.27% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 <sup>0,5</sup>	3,250,000	3,029,824
KREF	3,230,000	3,027,024
2021-FL2 B, 6.81% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/15/39 <sup>0,5</sup>	10,700,000	10.081.309
ABPCI Direct Lending Fund CLO VII, LP	10,700,000	10,001,507
2021-7A A1R, 6.72% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31 <sup>♦,5</sup>	9,250,000	9,112,249
FFP Ltd.	7,230,000	7,112,247
2021-7 B, 6.56% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/14/38 <sup>0,5</sup>	4,599,770	4,352,638
2021-7 D, 7.56% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 <sup>0,5</sup>	4,104,795	3,722,207
Golden Tree Loan Management US CLO 1 Ltd.	4,104,773	3,722,207
2021-9A B, 6.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 <sup>0,5</sup>	7,000,000	6,921,879
2021-9A C, 7,05% (3 Month USD LIBOR + 1,80%, Rate Floor; 1,80%) due 01/20/33 <sup>0,5</sup>	1,000,000	973,376
Cerberus Loan Funding XXXV, LP	1,000,000	715,510
2021-5A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 <sup>0,5</sup>	8,000,000	7,849,919
BCC Middle Market CLO LLC	6,000,000	7,047,717
2021-1A A1R, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 <sup>0,5</sup>	6,750,000	6,648,769
NewStar Fairfield Fund CLO Ltd.	0,700,000	0,010,707
2018-2A A1N, 6.52% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>0,5</sup>	6,529,571	6,448,457
Neuberger Berman Loan Advisers CLO 40 Ltd.	0,020,011	0,110,107
2021-40A B, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 <sup>0,5</sup>	6,000,000	5,835,411
MF1 Multifamily Housing Mortgage Loan Trust	*,***,***	-,,,,,,,
2021-FL6 B, 6.87% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 07/16/36 <sup>♦,5</sup>	6,000,000	5,734,124
STWD Ltd.	-,- / -,- /	-,,
2019-FL1 C, 7.17% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 07/15/38 <sup>0,5</sup>	3,200,000	3,054,038
2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 <sup>0,5</sup>	2,187,000	2,031,241
KREF Funding V LLC	2,237,000	2,001,241
6.94% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 <sup>0,†††</sup>	4,989,423	4,979,220

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 33.6% (continued)		
Collateralized Loan Obligations - 22.6% (continued)		
0.15% due 06/25/26 <sup>†††,6</sup>	27,272,727	\$ 2,727
Owl Rock CLO II Ltd.		
2021-2A ALR, 6.80% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 <sup>⋄</sup> .5	5,000,000	4,878,000
CIFC Funding Ltd.		
2021-4A A1B2, 6.50% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due $04/20/34^{\circ}$ ,5	5,000,000	4,786,312
BSPRT Issuer Ltd.		
2021-FL6 C, 7.24% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due $03/15/36^{\circ,5}$	5,000,000	4,669,002
Carlyle Global Market Strategies CLO Ltd.		
2018-4A A1RR, 6.26% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 01/15/31 <sup>0,5</sup>	4,625,283	4,601,212
VOYA CLO		
2021-2A BR, 7.41% (3 Month USD LIBOR + 2.15%, Rate Floor; 2.15%) due 06/07/30 <sup>0,5</sup>	4,500,000	4,349,037
ACRE Commercial Mortgage Ltd.	.,,	.,,
2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 <sup>0,5</sup>	4,500,000	4,306,518
Magnetite XXIX Ltd.	1,5 00,000	1,500,510
2021-29A B, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 <sup>0,5</sup>	4,000,000	3,969,788
Neuberger Berman Loan Advisers CLO 32 Ltd.	4,000,000	3,707,788
2021-32A BR, 6,67% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 <sup>0,5</sup>	4,000,000	3.957.927
ZOLI-32A WOOD WORLD CONTROL THOU I TH	4,000,000	3,731,721
10.43% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due $01/31/26^{0, \dagger \dagger \dagger}$	2.572.660	3,573,669
10.45% (1 Month Term SOFK + 5.05%, Kate Floor: 1.00%) due 01/51/26***** OWL Rock CLO VI Ltd.	3,573,669	3,3/3,009
	2 500 000	2.255 (20
2021-6A B1, 7.26% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 <sup>0,5</sup> AMMC CLO XIV Ltd.	3,500,000	3,355,629
	2.250.000	2 220 652
2021-14A A2R2, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 <sup>0,5</sup>	3,250,000	3,229,652
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 <sup>0,5</sup>	2,964,552	2,954,001
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 <sup>0,5</sup>	2,219,484	2,208,960
Greystone Commercial Real Estate Notes		
2021-FL3 B, 6.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 <sup>0,5</sup>	2,200,000	2,109,585
HGI CRE CLO Ltd.		
2021-FL2 B, 6.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 <sup>♦,5</sup>	2,000,000	1,905,529
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 <sup>5,7</sup>	1,500,000	1,105,422
Stratus CLO Ltd.		
2021-1A B, 6.65% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 <sup>0,5</sup>	1,000,000	978,259
Carlyle GMS Finance MM CLO LLC		
2018-1A A12R, 7.04% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 10/15/31 <sup>♦,5</sup>	250,000	246,651
Treman Park CLO Ltd.		
2015-1A COM. due 10/20/28 <sup>5,7</sup>	325,901	8,343
OHA Credit Partners IX Ltd.	323,701	
2013-9A ACOM, due 10/20/25 <sup>5,7</sup>	301.370	332
2013 71110011, 440 10/20/20	301,370	332

		Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 33.6% (continued)		Amount	value
Collateralized Loan Obligations - 22.6% (continued)			
Copper River CLO Ltd.			
2007-1A INC, due 01/20/21 <sup>7,8</sup>		500,000 \$	50
Total Collateralized Loan Obligations			886,704,706
Financial - 3.1%			
Madison Avenue Secured Funding Trust			
2023-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24 <sup>0</sup> ,†††,5		18,250,000	18,250,000
2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 <sup>0</sup> ,†††,5		16,550,000	16,550,000
Strategic Partners Fund VIII LP			
7.74% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due $03/10/26^{\circ, \dagger\uparrow\uparrow}$		22,064,343	21,966,500
7.71% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26 <sup>♦</sup> ,†††		3,942,786	3,925,302
Station Place Securitization Trust			
2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 <sup>0</sup> ,†††,5		16,550,000	16,550,000
KKR Core Holding Company LLC			
4.00% due 08/12/31 <sup>†††</sup>		17,807,991	15,507,724
HV Eight LLC			
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 <sup>0</sup> ,†††	EUR	12,400,000	13,533,979
Project Onyx			
7.31% (3 Month Term SOFR + 2.40%, Rate Floor: 2.30%) due 01/26/27 <sup>0</sup> ,†††		7,000,000	7,010,078
Ceamer Finance LLC			
3.69% due 03/22/31 <sup>†††</sup>		4,126,675	3,804,686
Lightning A			
5.50% due 03/01/37 <sup>†††</sup>		2,883,346	2,707,536
Thunderbird A		2.000.001	2 (04 066
5.50% due 03/01/37 <sup>†††</sup>		2,869,961	2,694,966
Aesf Vi Verdi, LP	FID	102.022	112.451
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>0</sup> ,†††  Total Financial	EUR	103,023	112,451 122,613,222
Transport-Container - 2.1%			122,013,222
Triton Container Finance VIII LLC			
2021-1A, 1.86% due 03/20/46 <sup>5</sup>		32,754,375	27,475,601
Textainer Marine Containers VII Ltd.		32,737,373	27,475,001
2021-1A, 1.68% due 02/20/46 <sup>5</sup>		9,190,667	7,747,378
2020-1A, 2.73% due 08/21/45 <sup>5</sup>		3,980,707	3,613,624
2020-2A, 2.10% due 09/20/45 <sup>5</sup>		3,675,191	3,222,425
CLI Funding VI LLC		3,073,171	3,222,723
2020-3A, 2.07% due 10/18/45 <sup>5</sup>		13,110,000	11,376,614
2020-1A, 2.08% due 09/18/45 <sup>5</sup>		1,433,500	1,241,034
TIF Funding II LLC		1,100,000	1,211,001
2021-1A, 1.65% due 02/20/46 <sup>5</sup>		14,834,438	12,262,331
CLI Funding VIII LLC		1,,05 1,150	12,202,331
2021-1A, 1.64% due 02/18/46 <sup>5</sup>		14,239,732	12,133,222
CAL Funding IV Ltd.		, ,	,,
2020-1A, 2.22% due 09/25/45 <sup>5</sup>		2,873,437	2,501,543
Total Transport-Container			81,573,772
Net Lease - 1.9%			
Oak Street Investment Grade Net Lease Fund Series			
2020-1A, 1.85% due 11/20/50 <sup>5</sup>		38,914,179	34,539,992
STORE Master Funding I LLC			
2015-1A, 4.17% due 04/20/45 <sup>5</sup>		10,263,083	9,635,512
Capital Automotive LLC			
2017-1A, 4.18% due 04/15/47 <sup>5</sup>		9,027,986	8,819,737
STORE Master Funding LLC			
2021-1A, 2.86% due 06/20/51 <sup>5</sup>		6,880,500	5,732,240
CF Hippolyta Issuer LLC			
2021-1A, 1.98% due 03/15/61 <sup>5</sup>		5,748,930	4,864,725
CMFT Net Lease Master Issuer LLC			
2021-1, 2.91% due 07/20/51 <sup>5</sup>		3,000,000	2,427,748
2021-1, 2.51% due 07/20/51 <sup>5</sup>		2,500,000	2,021,823

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 33.6% (continued)		
Net Lease - 1.9% (continued) CARS-DB4, LP		
2020-1A, 3.19% due 02/15/50 <sup>5</sup>	3,959,167 \$	3,689,656
2020-1A, 3.25% due 02/15/50 <sup>5</sup>	890,772	748,119
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61 <sup>5</sup>	2,500,000	2,129,267
Capital Automotive REIT	1 070 750	1.746.204
2020-1A, 3.48% due 02/15/50 <sup>5</sup> Total Net Lease	1,978,750	1,746,294 76,355,113
Fransport-Aircraft - 1.4%	<del>-</del>	70,333,113
AASET Trust		
2021-1A, 2.95% due 11/16/41 <sup>5</sup>	13,675,279	11,781,390
2017-1A, 3.97% due 05/16/42 <sup>5</sup>	1,739,570	1,450,836
AASET US Ltd.	10 (00 020	0.170.200
2018-2A, 4.45% due 11/18/38 <sup>5</sup> Sapphire Aviation Finance I Ltd.	10,608,828	9,170,300
2018-1A, 4.25% due 03/15/40 <sup>5</sup>	7,078,947	5,886,640
Sapphire Aviation Finance II Ltd.	1,010,211	2,000,010
2020-1A, 3.23% due 03/15/40 <sup>5</sup>	5,886,729	4,948,855
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>5</sup>	5,938,692	4,909,041
MAPS Ltd. 2018-1A, 4.21% due 05/15/43 <sup>5</sup>	5,087,423	4 529 420
Castlelake Aircraft Structured Trust	3,087,423	4,538,439
2021-1A, 3,47% due 01/15/46 <sup>5</sup>	4,507,517	4,119,871
Castlelake Aircraft Securitization Trust	· ·	
2018-1, 4.13% due 06/15/43 <sup>5</sup>	3,469,602	3,130,722
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 <sup>5</sup>	1,717,559	1,450,522
2017-1, 4.58% due 02/15/42 <sup>5</sup> Raspro Trust	772,924	728,284
2005-1A, 6.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>0,5</sup>	1,969,886	1,952,224
Total Transport-Aircraft	1,707,000	54,067,124
Whole Business - 1.3%		
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51 <sup>5</sup>	18,468,750	15,877,954
SERVPRO Master Issuer LLC	11.050.000	0.725.600
2021-1A, 2.39% due 04/25/51 <sup>5</sup> 2019-1A, 3.88% due 10/25/49 <sup>5</sup>	11,858,000 6,031,250	9,735,608 5,499,999
ServiceMaster Funding LLC	0,031,230	3,77,777
2020-1, 2.84% due 01/30/51 <sup>5</sup>	8,814,879	7,301,073
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 <sup>5</sup>	7,742,100	6,683,600
Arbys Funding LLC	7.050.605	6 212 002
2020-1A, 3.24% due 07/30/50 <sup>5</sup> Domino's Pizza Master Issuer LLC	7,050,625	6,212,003
2019-1A, 3.67% due 10/25/49 <sup>5</sup>	1,693,125	1,479,419
Total Whole Business	1,073,123	52,789,656
Collateralized Debt Obligations - 0.6%		- 7 7
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 <sup>5</sup>	24,650,000	21,813,113
Single Family Residence - 0.4% FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 <sup>5</sup>	5,050,000	4,620,510
2020-SFR2, 4.50% due 10/19/37 <sup>5</sup>	4,900,000	4,510,652
2021-SFR1, 2.19% due 08/17/38 <sup>5</sup>	4,000,000	3,434,831
2020-SFR2, 3.37% due 10/19/37 <sup>5</sup>	3,200,000	2,900,755
Total Single Family Residence		15,466,748
Infrastructure - 0.2%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 <sup>5</sup>	9,250,000	8,268,034
Total Asset-Backed Securities (Cost \$1,391,142,738)		1,319,651,488
		1,515,051,700
CORPORATE BONDS <sup>††</sup> - 32.5% Financial - 15.8%		
Athene Global Funding		
5.72% (SOFR Compounded Index + 0.72%) due $01/07/25^{\circ}$ ,5	30,000,000	29,255,304
1.99% due 08/19/28 <sup>5</sup>	15,850,000	12,719,292
1.73% due 10/02/26 <sup>5</sup>	14,700,000	12,670,836
F&G Global Funding	42 100 000	20.146.02
0.90% due 09/20/24 <sup>5</sup>	42,100,000	39,146,835
1.75% due 06/30/26 <sup>5</sup>	14,250,000	12,613,359

		Face Amount∼	Value
Section   Sect	CORPORATE BONDS <sup>††</sup> - 32.5% (continued)	·	, made
Section (1998)   Sect			
1869   1869		28,000,000 \$	24,475,432
Contemp   Per   Contemp   Per   Contemp   Co			
1959 a.c. 1957 i.m. 1958 i		350,000	342,484
2.50%.net 105079         (50%) <td></td> <td>16,600,000</td> <td>13.908.342</td>		16,600,000	13.908.342
Name			, ,
Monte   March   Marc		7,300,000	6,476,091
1900 to 1912		17,750,000	14.562.122
Separate			
1900 to 1908 1909		13,550,000	12,703,207
Company   Comp			
1.540-des 1021-2022-2021-2021-2021-2021-2021-2021		12,000,000	10,120,298
199-101   129225		15,000,000	13.716.695
1599.de 10017			
Scheen   S		***	40.464.500
2399.des 1900.0000   1904.00		25,600,000	19,465,728
RSP Paris S.A.		20.850.000	19.448.585
2229 de 1909 2029 2029 de 1909 202	BNP Paribas S.A.	,,,,,,,,	-7,110,000
Citacos Indicator Portuines II         South Month American II         South Month America			
2.598.46.405.55 1.599.56.10 1.		400,000	369,925
Cont Agualto SA.         155% de 10250225         155% de 1025025         155% de		20.000.000	18.087.015
1.91 \ \tan \ \t	Credit Agricole S.A.	20,000,000	10,001,013
Stock of None Scotes   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1425,000   1225,000		· · · · · · · · · · · · · · · · · · ·	, ,
6.08% (SOPE Componed Indies 1.096%) die 0011229 4507.08 1010.05 1010.0		400,000	368,207
Note   Section   Control		14 250 000	14 202 272
1908-1909-1909-1909-1909-1909-1909-1909-		14,230,000	14,293,2/3
1.79% och 01/1225* 1.500.000 1.300.0		14,617,000	14,014,149
## ## ## ## ## ## ## ## ## ## ## ## ##			
25% شر 101257 (1700000000000000000000000000000000000		15,000,000	13,920,477
2.87% ace 10/1527         7,400.00         6,508.00           1.87% ace 10/15221         1,500.00         13,212,312           1.87% ace 10/15222         1,500.00         13,212,312           1.87% ace 10/15222         1,500.00         13,212,312           2.88% ace 10/15222         1,500.00         3,500.00           3.88% ace 10/15222         4,100.00         3,212,126           2.88% ace 10/15222         1,107.50         1,201.20           2.88% ace 10/15222         1,100.00         1,100.00         1,100.00           2.88% ace 10/15222         1,100.00         1,100.00         1,100.00           2.88% ace 10/15222         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00         1,100.00 <td></td> <td>7 600 000</td> <td>7 155 978</td>		7 600 000	7 155 978
1,75% tem (597.275   1,50% t			
Rock of Wordpage LIC? Rockul Mortgage Company-baser, Ro.         Rock of Same Control         A (8000)         3.55 (800)           2.88% due (0.50/16) <sup>26</sup> (8000)         3.55 (800			
2889 to glu 1952p <sup>2</sup> 1,00000         \$55,800           Ansek de glu 1913p <sup>2</sup> 4,00000         3,284,16           American Equip bresinent life Holding Co.         1,275,100         12,1230           All Son de 1912p <sup>25</sup> 1,159, due 06/162p <sup>25</sup> 1,100,000         12,239,100           1,159, due 06/162p <sup>25</sup> 4,500,000         7,200,000         7,200,100           4,159, due 11/1723P <sup>1</sup> 4,500,000         4,100,000         1,133,222           Comment of Bould of Holding, Inc.         1,500,000         1,133,322           5,509, due 100012f <sup>2</sup> Holding, Inc.         1,000,000         1,133,322           5,509, due 100012f <sup>2</sup> Holding, Inc.         1,000,000         1,133,322           5,509, due 100012f <sup>2</sup> Holding, Inc.         1,000,000         1,133,322           5,509, due 10012f <sup>2</sup> Holding, Inc.         1,000,000         1,000,000         1,000,000           5,509, due 10012f <sup>2</sup> Holding, Inc.         3,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         1,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000         3,000,000 <th< td=""><td></td><td>15,000,000</td><td>13,242,352</td></th<>		15,000,000	13,242,352
1.886 dec 1001.01   1.001.00   1.		10 800 000	9 558 000
American Equity Monotament Life Holding Co.         1,0075,000         16,123,261           SON of tag OF 127         1,000,000         12,520,271           ABN ARMOR Dealt N.V.         1,400,000         12,520,271           Life Control Dealt N.V.         1,400,000         1,205,271           Life Control Dealt N.V.         1,400,000         1,203,201           Life Control Dealt N.V.         1,450,000         1,203,201           Life Control Dealt N.V.         1,450,000         1,000,000           Flority S. Control Dealt N.V.         1,450,000         1,000,000           Solic Also Solic			
ABN AMRO Bake NV. 1-59's due foll of 27 <sup>2-5</sup> Deboine LIP			
1.54% and 60160275.5         1,400,000         12,200,271           Designe LIP         7,300,000         7,230,100           4.35% due LIV17/23H***         4,500,000         4,000,000           A.36% due GON7/27H***         1,450,000         1,000,000           Robby Commenty Life Hollings, Inc.         1,145,000         1,000,000           8,00% due GON7/29         1,145,000         1,000,000           8,00% due GON7/29         7,450,000         2,858,400           8,00% due GON7/2579         7,450,000         2,858,400           4,88% due GON5/2579         7,500,000         2,858,400           5,00% due GON7/2579         9,000,000         8,815,600           2,75% due GOLO202P         9,000,000         8,815,600           1,75% due GOLO202P         1,000,000         8,815,600           1,75% due GOLO202P         7,115,000         8,817,819           1,65% due 10,000 2P         1,000,000         8,817,819           1,65% due 10,000 2P         1,0		13,075,000	12,612,306
Desire IIP		14 000 000	12 250 271
3.46% also 6.597.27 <sup>†††</sup>		14,000,000	12,230,271
FideIngs		7,300,000	7,230,160
5.99% the 0501/25*         11,450,000         11,153,222           8.09% CO Day Average SOFR + 3,00%, Rate Floor; 3,00% due 01,00/24***         10,000,000         10,005,138           8.09% CO Day Average SOFR + 3,00%, Rate Floor; 3,00% due 01,00/24***         7,260,000         6,952,295           4.88% due 09/15/25*         3,000,000         2,854,200           5.09% and 07/15/25*         900,000         8,811,600           5.79% due 10,200/26*         900,000         8,811,504           1.70% due 03/01/28         10,450,000         8,812,504           1.70% due 03/01/28         9,000,00         8,715,125           1.70% due 03/01/28         9,000,00         8,715,126           1.70% due 03/01/28         9,000,00         8,715,126           1.70% due 03/01/28         9,000,00         8,715,126           1.70% due 03/01/28         1,816,00         1,804,00           1.70% due 03/01/28         9,000,00         8,715,126           1.70% due 03/01/28         9,000,00         8,715,126           1.70% due 03/01/28         9,000,00         8,719,136           1.70% due 03/01/28         9,000,00         8,719,138           1.70% due 03/01/28         9,000,00         8,719,138           1.70% due 03/01/28         9,000,00         8,719,138		4,500,000	4,107,391
SE State Center   1,000,000   10,005,100		11.450.000	11 122 222
ton Mountain fine.         (595.295           4.88% due 09/15/275         3,00,000         695.295           5.00% due 07/15/286         3,00,000         2,858,497           Missubsitu IP Iller Illeriand Group, Inc.         9,000,000         8,951,69           5.72% due 02/02/26         9,000,000         8,812,54           NEG Groep N.V         1,75% due 04/01/27         9,000,000         8,725,12           Apolio Management Hodings, LP         7,115,000         6,725,38           4,00% due 05/27/266         7,115,000         6,725,38           MOS Gue GROS/0248         1,846,000         1,846,000           BICE S.A.         9,000,00         8,519,19           One-Main Finance Corp.         7,150,000         6,484,77           0.55% due 01/527         9,000,00         8,519,19           0.65% due 01/527         9,000,00         9,000,0		11,450,000	11,155,522
4.8896 do 9015.27 <sup>5</sup> 7,800,00         695.239           5.00% do 60.715.28 <sup>5</sup> 3,085,00         2,858,497           Misubish UFF Finnical Group, Inc.         9,000,00         8,916,49           Essex Portfolio, IP         9,000,00         8,812,54           N.07 Grosp N.V         10,450,00         8,275,51           L.79% do 4010.27 <sup>5</sup> 9,800,00         8,727,512           Apoll Management Holdings, IP         1,846,00         1,804,70           4,00% do 6530.24 <sup>5</sup> 1,846,00         1,804,70           RCE S.A.         9,500,00         8,191,90           MEC S.A.         9,500,00         8,191,90           Mean 10,602.65         9,500,00         6,184,87           1,65% do 10,062.65         1,500,00         6,184,87           1,65% do 10,062.65         7,000,00         6,184,87           1,65% do 10,062.65         7,000,00         6,184,87           1,85% do 10,052.65         7,000,00         6,184,87           1,85% do 10,052.65         7,000,00         6,804,87           1,85% do 10,052.65         7,000,00         6,804,87           1,85% do 10,052.65         7,000,00         6,804,83           1,85% do 10,052.65         7,000,00         6,804,83		10,000,000	10,076,138
5.00% de 0715286         3,08,000         2,83,497           Missibsih UF Instraict Group, be.         9,000,000         8,95,498           5.72% de 0220,262         9,000,000         8,81,549           1.10% de 03,012.8         10,500,000         8,72,512           1.73% de 04,010,272         9,000,000         8,72,751           1.73% de 04,010,272         9,000,00         8,72,751           4.40% de 05,027,265         71,150,00         6,77,518           4.00% de 05,030,426         1,846,000         1,846,00           BICE S.A.         1,846,000         1,948,40           1,85% de 10,016,272         9,500,00         8,519,19           0x-8,101,272         7,050,000         8,819,19           0x-8,101,272         7,050,000         6,048,47           6,13% de 03,1524         1,500,00         1,49,483           3,13% de 03,1524         7,050,000         6,048,47           6,13% de 03,1524         9,000         9,000         1,49,483           1,38% de 03,1524         9,000         9,000         1,49,483           2,19% de 04,2826         9,000         9,000         1,49,883           3,75% de 03,000         7,220,00         9,000         9,000           1,100         1			
Missubisit UFF Imancial Group Inc.         Missubisit UFF Imancial Group Inc.         \$1,949           5.72% due 0.2012 GF         9,000,000         8,911,499           Besser Portfolio, IF         10,450,000         8,812,546           IN.0% due 0.3012 R         10,450,000         8,727,512           ADIO Management Holdings, IP         1,150,000         1,844,570           A 1,00% due 0.303,024 S         1,846,000         1,804,570           BECE SA.         1,65%, due 1006,026/5         950,000         6,913,91           DoeMain Finnese Crop.         7,050,000         6,048,477           3,50%, due 0.10,527 due 0.10,527 due 0.10,527         7,050,000         6,048,477           6,15%, due 0.90,1524 due 0.20,526 due 0.00,526 due 0.00,5			, ,
5.72% due 02.02.026         9,000,000         8,91,690           Basex Portfolis PT         1,70% due 03.01/28         1,805,000         8,812,564           1,70% due 03.01/27         9,800,000         8,727,512           Apollo Management Isloffings, IP         7,115,000         6,772,518           4,00% due 05/27/26         1,846,000         1,846,000           A 00% due 05/27/26         1,846,000         1,849,000           BPCE S.A.         1,65% due 1006/26-5         95,0000         6,848,477           1,65% due 1006/26-5         7,000         6,848,477           3,50% due 10/15/27         1,500,000         6,848,477           3,50% due 10/15/27         7,500,000         6,848,477           3,50% due 10/15/27         7,500,000         6,848,477           3,50% due 10/15/27         7,500,000         6,848,478           3,13% due 03/15/28         1,500,000         1,448,833           1,13% due 03/15/28         1,500,000         6,848,478           Corbridge Global Funding         7,500,000         6,800,788           2,13% due 03/15/26         7,000,000         6,800,788           2,13% due 03/15/26         3,000,000         1,800,808           1,15% due 03/15/26         3,000,000         1,800,808		3,085,000	2,858,497
Seex Perfolio, IP		9,000,000	8,951,649
NG Groep N.  1.73% due 0401/27² Apollo Mangement Holdings, LP  4.0% due 05/27/26³ A 00% due 05/27/26³ B 05/200	Essex Portfolio, LP		
1.73% due 0401/27 <sup>2</sup> Agoite Management Heldings, LP 4.40% due 05/27/26 4.50% due 1006/26 5.50% due 010/15/27 5.50% due 010/15/27 5.50% due 010/15/27 5.50% due 010/15/27 5.50% due 010/15/26 5.50% due 010/15/27 5.50% due 010/		10,450,000	8,812,564
Apollo Management Hollings, IP		9.800.000	8 727 512
4,00% dae 05/30/24\$         1,846,000         1,804,570           BPCE S.A.         9,500,000         8,519,19           1,65% dae 10/06/26.55         7,500,000         6,194,817           3,50% dae 01/15/27         7,050,000         4,94,837           6,13% dae 03/15/24         1,500,000         49,125           4,13% dae 03/15/25         5,000         7,227,832           Corebridge Global Funding         7,250,000         7,227,832           5,75% dae 07/00/226         7,000,000         6,570,955           5,75% dae 07/10/226         361,00         337,021           First American Financial Cop.         3,800,00         4,800,00         3,800,782           First American Financial Cop.         4,450,000         3,800,782         1,800,400         3,800,782           First American Financial Cop.         4,450,000         3,800,782         1,800,400         3,800,782           FIRST American Financial Cop.         4,600,000         3,800,782         1,800,000         3,800,782           FIRST American Financial Cop.         4,600,000         3,800,782         1,800,000         3,800,782           FIRST American Financial Cop.         4,600,000         3,900,000         4,800,000         3,900,802         1,800,800         1,800,802         1,		2,000,000	0,727,312
BFCE S.A.         1.65% due 1006262-5         9,500,000         8,519,191           One-Main Finance Corp.         7,050,000         6,048,477           3.5% due 01/15/27         7,050,000         6,048,477           6.13% due 03/15/26         5,000         49,125           Crebridge Global Funding         7,250,000         7,27,832           Morgan Stantey         7,250,000         6,570,955           2.19% due 04/28/26²         7,000,000         6,570,955           3.77% due 10/24/29²         361,000         337,021           First American Financial Corp.         4,00% due 05/15/30         7,860,000         6,880,738           LPL Holdings, Inc.         4,00% due 05/15/39         4,450,000         3,946,67           4,63% due 11/15/27²         2,000,000         1,875,384         8A Communications Corp.           3,13% due 02/01/29         6,500,000         5,597,88           Belrose Funding Trust         3,230,000         5,597,88           Belrose Funding Trust         3,710,000         5,438,010           Sarvoud Property Trust, Inc.         3,758,000         5,050,000         5,095,002           Sarvoud Property Trust, Inc.         3,758,000         5,050,000         5,008,516           SIM Corp.         3,758,000 <th< td=""><td>4.40% due 05/27/26<sup>5</sup></td><td>7,115,000</td><td>6,772,538</td></th<>	4.40% due 05/27/26 <sup>5</sup>	7,115,000	6,772,538
1.65% due 1006/26 <sup>2.5</sup> 9,500,000       8,519,191         One-Main Finance Corp.       7,050,000       6,048,477         6.13% due 03/15/24       1,500,000       1,444,883         7.13% due 03/15/26       5,000       9,212,825         Corebridge Global Funding       7,250,000       5,278,925         5.75% due 07/02/26       7,000,000       6,570,955         Morgan Stanley       361,000       337,021         2.19% due 04/28/26 <sup>2</sup> 361,000       337,021         First American Financial Corp.       7,860,000       6,880,738         1.00 feet 03/15/29 <sup>5</sup> 2,000,000       1,875,384         1.00 feet 03/15/29 <sup>5</sup> 2,000,000       1,875,384         1.33% due 02/01/29       6,500,000       5,509,788         Bellouse Funding Trust       5,300,000       5,309,788         2.33% due 08/15/30 <sup>5</sup> 7,100,000       5,389,000         Starwood Property Trust, Inc.       3,375,000       5,389,000         2.33% due 08/15/30 <sup>5</sup> 3,510,000       5,389,000         Starwood Property Trust, Inc.       3,759,000       5,375,000       5,389,000         Starwood Property Trust, Inc.       3,759,000       5,375,000       5,389,000         Starwood Property Trust, Inc.       3,7		1,846,000	1,804,570
One-Main Finance Corp.         7,050,000         6,048,47           3,50% due 01/15/27         1,500,000         1,494,883           7,13% due 03/15/26         50,000         49,125           Corberidge Clotal Funding         7,250,000         7,227,832           5,75% due 07/02/26         7,000,000         6,570,955           3,7% due 01/24/29 <sup>2</sup> 30,000         6,570,955           3,7% due 01/24/29 <sup>2</sup> 7,000,000         6,880,738           12FI Merican Financial Corp.         7,860,000         6,880,738           4,00% due 05/15/30         7,860,000         3,904,067           4,00% due 03/15/29 <sup>5</sup> 4,500,000         3,904,067           4,63% due 11/15/27 <sup>5</sup> 5,000,000         5,597,88           8AC Communications Corp.         3,13% due 02/01/29         6,000,000         5,438,010           Starwood Property Trust, Inc.         3,75%,000         5,3438,010           Starwood Property Trust, Inc.         3,75%,000         5,039,000         5,039,000           8.78% (SORE, N76%) due 04/12/24 <sup>0.5</sup> 5,050,000         5,085,16           SLM Corp.         5,378,000 due 1/2/24 <sup>0.5</sup> 5,050,000         5,008,516           SLM Corp.         5,38% (SORE, N76%) due 04/12/24 <sup>0.5</sup> 5,000,000         5,		0.500.000	9.510.101
3.50% due 01/15/27   1,500,000   6,048,477   1,500,000   1,494,883   1,396 due 03/15/26   50,000   49,125   5,75% due 03/15/26   7,227,832   7,200,000   6,570,955   7,227,832   7,227,832   7,227,832   7,227,832   7,200,000   6,570,955   7,227,832   7,227,832   7,227,832   7,227,832   7,200,000   6,570,955   7,227,832   7,227,832   7,227,832   7,227,832   7,200,000   7,227,832   7,227,832   7,200,000   7,200,000   7,227,832   7,200,000   7,200,000   7,200,000   7,200,000   7,200,000   7,200,000   7,200,000   7,200,000   7,200,000   7,200,0		9,500,000	8,519,191
7.13% due 03/15/26       50,000       49,125         Corebridge Global Funding       7,250,000       7,227,832         5.7%% due 07/02/26*       7,000,000       6,570,955         Morgan Stanley       361,000       337,025         2.19% due 04/28/26*       361,000       337,025         3.7% due 01/24/29*       361,000       6,880,738         First American Financial Corp.       7,860,000       6,880,738         2.0% due 03/15/29*       4,450,000       3,904,067         4,63% due 11/15/27*       2,000,000       1,875,384         8.BA Communications Corp.       3,13% due 02/01/29       6,500,000       5,509,758         8.Belrose Funding Trust       7,100,000       5,438,010         2.33% due 08/15/30*       7,100,000       5,438,010         Starwood Property Trust, Inc.       3,75%,000       5,039,062         3.75% due 12/31/24*       5,375,000       5,039,062         5.1M Corp.       5,78% (SOFR + 0,76%) due 04/12/24%.5       5,050,000       5,008,516         SLM Corp.       3,13% due 11/02/26       5,786,000       5,004,890         Horace Mann Educator Corp.       4,420,000       4,216,265         Horace Mann Educator Corp.       4,420,000       4,216,265	3.50% due 01/15/27		
Corebridge Global Funding         7,250,000         7,227,832           5,75% due 07/02/265         7,200,000         6,570,955           3,77% due 04/28/262         30,000         337,021           3,77% due 01/24/292         361,000         337,021           First American Financial Corp.         7,860,000         6,880,738           4,00% due 05/15/205         4,450,000         3,904,067           4,63% due 11/15/275         2,000,000         1,875,384           SBA Communications Corp.         3,35% due 0,201/29         6,500,000         5,599,758           Belrose Funding Trust         3,35% due 0,201/29         5,375,000         5,438,010           Starwood Property Trust, Inc.         3,75% due 12/31/245         5,375,000         5,438,010           Starwood Property Trust, Inc.         3,75% due 12/31/245         5,050,000         5,039,062           Starwood Property Trust, Inc.         3,75% due 12/31/245         5,050,000         5,038,062           Starwood Property Trust, Inc.         3,75% due 12/31/245         5,050,000         5,038,062           Starwood Property Trust, Inc.         5,78% (SOFR + 0,76%) due 04/12/240.5         5,050,000         5,008,516           SLM Corp.         5,13% due 1/02/26         5,786,000         5,008,801           SLM Corp.			
5.75% due 07/02/265       7,250,000       7,227,832         Morgan Stanley       7,000,000       6,570,955         2.19% due 04/28/265       361,000       337,021         3.77% due 01/24/292       361,000       337,021         First American Financial Corp.       7,860,000       6,880,738         LPL Holdings, Inc.       4,450,000       3,904,667         4,00% due 03/15/295       2,000,000       1,875,384         SBA Communications Corp.       5,509,758         Belrose Funding Trust       7,100,000       5,509,758         2,33% due 08/15/305       7,100,000       5,338,010         Starwood Property Trust, Inc.       5,375,000       5,039,062         5.78% (SDFR + 0,76%) due 04/12/24 <sup>0,5</sup> 5,050,000       5,009,062         5.18 (LOrp.       3,13% due 11/02/26       5,786,000       5,004,890         Horace Mann Educators Corp.       4,50% due 12/01/25       5,786,000       5,004,890         Horace Mann Educators Corp.       4,50% due 12/01/25       4,50% due 12/01/25       5,004,890         Horace Mann Educators Corp.       4,50% due 12/01/25       4,20,000       4,216,265		50,000	49,125
Morgan Stanley		7.250.000	7,227,832
3.77% due 01/24/29 <sup>2</sup> First American Financial Corp. 4.00% due 05/15/30 4.00% due 05/15/30 4.00% due 05/15/29 4.00% due 03/15/29 <sup>5</sup> 4.63% due 11/15/27 <sup>5</sup> 8BA Communications Corp. 3.13% due 02/01/29 8Elorse Funding Trust 8Elorse Funding Trust, Inc. 3.33% due 08/15/30 <sup>5</sup> 3.75% due 12/31/24 <sup>5</sup> 3.75% due 12/31/24 <sup>5</sup> 8BA Communications Corp. 3.13% due 08/15/30 <sup>5</sup> 3.75% due 12/31/24 <sup>5</sup> 3.15% due 12/31/25 <sup>5</sup> 3.15% due 12/	Morgan Stanley	7,220,000	.,221,032
First American Financial Corp. 4.0% due 05/15/30 CPU Holdings, Inc. 4.00% due 03/15/29 <sup>5</sup> 4.00% due 03/15/29 <sup>5</sup> 4.00% due 03/15/27 <sup>5</sup> 4.00% due 03/15/27 <sup>5</sup> 4.00% due 03/15/29 <sup>5</sup> 4.00% due 03/15/29 <sup>5</sup> 4.00% due 03/15/29 8BA Communications Corp. 3.13% due 02/01/29 8Belrose Funding Trust 2.33% due 08/15/30 <sup>5</sup> 8Belrose Funding Trust 2.33% due 08/15/30 <sup>5</sup> 8Belrose Funding Trust 3.75% due 12/31/24 <sup>5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 6.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 6.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 6.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 6.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global Funding 6.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 8Brighthouse Financial Global F			
4.0% due 05/15/30 LPL Holdings, Inc. 4.0% due 03/15/29 4.63% due 11/15/275 4.63% due 11/15/275 4.63% due 11/15/275 4.63% due 01/15/20 4.65% due 11/15/275 4.65% due 03/15/20 4.65% due 12/31/245 4.65% (80FR + 0.76%) due 04/12/24 <sup>0,5</sup> 5.78% (80FR + 0.76%) due 04/12/24 <sup>0,5</sup> 5.18% (80FR + 0.76%) due 04/12/24 <sup>0,5</sup> 5.18% (80FR + 0.76%) due 10/12/24, 5 4.50% due 11/2/26 4.50% due 11/2/2		361,000	337,021
PLH bldings, Inc.		7.860.000	6,880.738
4.63% due 11/15/27 <sup>5</sup> BA Communications Corp. 3.13% due 02/01/29 Belrose Funding Trust 2.33% due 08/15/30 <sup>5</sup> Starwood Property Trust, Inc. 3.75% due 12/31/24 <sup>5</sup> Brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> SILM Corp. 3.13% due 11/02/26 Silv due 12/31/24 Silv due 12/31/25 Silv due 12/31/	PL Holdings, Inc.	1,000,000	
### A Communications Corp.  3.13% due 02/01/29  6.500,000  5.509,758  ### Belrose Funding Trust  2.33% due 08/15/30 <sup>5</sup> Starwood Property Trust, Inc.  3.75% due 12/31/24 <sup>5</sup> 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0,5</sup> 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0,5</sup> \$1.30% due 11/02/26  ### Belrose Funding Corp.  3.13% due 11/02/26  ### Belrose Funding Corp.  4.50% due 12/01/25  ### Belrose Funding Corp.  4.216,265  ### Belrose Funding Corp.  4.216,265  ### Belrose Funding Corp.  4.216,265			
\$1.3% due 02/01/29 6.500,000 5,509,758 belrose Funding Trust 5.23% due 08/15/30 <sup>5</sup> 7,100,000 5,438,010 btarwood Property Trust, Inc. 5.75% due 12/31/24 <sup>5</sup> 5,375,000 5,039,062 brighthouse Financial Global Funding 5.78% (SOFR + 0.76%) due 04/12/24 <sup>0,5</sup> 5,050,000 5,008,516 bt.M. Corp. 5.13% due 11/02/26 5.786,000 5,008,900 bt.M. Corp. 6.786,000 5,008,		2,000,000	1,875,384
Selrose Funding Trust 2,33% due 08/15/30^5 3,710,000 5,438,010 Starwood Property Trust, Inc. 3,75% due 12/31/24^5 3,75% due 12/31/24,05 36righthouse Financial Global Funding 5,78% (SOFR + 0,76%) due 04/12/24,05 5,78% (SOFR + 0,76%) due 04/12/24,05 5,18% (SOFR + 0,76%) due 04/12/24,05 5,78% (SOFR + 0,76%) d		6.500.000	5,509.758
Starwood Property Trust, Inc. 3.75% due 12/31/24 <sup>5</sup> 5.75% due 12/31/24 <sup>5</sup> 5.75% (SOFR + 0.76%) due 04/12/24 <sup>0.5</sup> 5.75% (SOFR + 0.76%) d	Belrose Funding Trust		
3.75% due 12/31/24 <sup>5</sup> 3.75% due 12/31/24 <sup>5</sup> 5.75% (9.05 12/31/24 <sup>5</sup> )  5.78% (9.05 FR + 0.76%) due 04/12/24 <sup>0.5</sup> 5.78% (9.05 FR + 0.76%) due 04/12/24 <sup>0.</sup>		7,100,000	5,438,010
### Srighthouse Financial Global Funding  5.78% (SOFR + 0.76%) due 04/12/24 <sup>0,5</sup> 5.080,000  5.008,516  \$\$LM Corp.  3.13% due 11/02/26  \$\$1,786,000  \$\$5,786,000  \$\$5,004,890  \$\$4,20,000  \$\$4,216,265  \$\$lefferies Finance LLC / JFIN Company-Issuer Corp.		5.255.000	5,000,000
5.78% (SOFR + 0.76%) due 04/12/24 <sup>0,5</sup> 5,050,000       5,088,516         ELM Corp.       3.13% due 11/02/26       5,786,000       5,004,890         broace Mann Educators Corp.       4,420,000       4,216,265         efferies Finance LLC / JFIN Company-Issuer Corp.       4,200,000       4,216,265		5,375,000	5,039,062
ELM Corp. 3.13% due 11/02/26 5,786,000 5,004,890 Horace Mann Educators Corp. 4.50% due 12/01/25 efferies Finance LLC / JFIN Company-Issuer Corp.		5.050.000	5,008.516
Horace Mann Educators Corp.         4,216,265           4.50% due 12/01/25 efferies Finance LLC / JFIN Company-Issuer Corp.         4,420,000 4,216,265	SLM Corp.		
4.50% due 12/01/25 4,420,000 4,216,265 lefferies Finance LLC / JFIN Company-Issuer Corp.		5,786,000	5,004,890
Jefferies Finance LLC / JFIN Company-Issuer Corp.		4 420 000	4 216 265
		7,420,000	4,210,203
		4,300,000	3,525,201

	Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 32.5% (continued)	Amount	value
Financial - 15.8% (continued) Peachtree Corners Funding Trust		
3.98% due 02/15/25 <sup>5</sup>	3,450,000	\$ 3,321,108
Fairfax Financial Holdings Ltd. 4.85% due 04/17/28	3,100,000	2,983,469
United Wholesale Mortgage LLC		
5.50% due 11/15/25 <sup>5</sup> 5.50% due 04/15/29 <sup>5</sup>	2,489,000 275,000	2,368,302 235,812
Hunt Companies, Inc.	213,000	255,612
5.25% due 04/15/29 <sup>5</sup> Equitable Holdings, Inc.	3,250,000	2,580,600
4.35% due 04/20/28	1,700,000	1,590,939
Brookfield Finance, Inc. 3.90% due 01/25/28	1,400,000	1,296,197
CNO Financial Group, Inc.		
5.25% due 05/30/25 Trinity Acquisition ple	1,200,000	1,178,681
4.40% due 03/15/26 Newmark Group, Inc.	881,000	848,756
6.13% due 11/15/23	775,000	767,250
Old Republic International Corp. 3.88% due 08/26/26	700,000	658,556
Equinix, Inc.		
1.55% due 03/15/28 Greystar Real Estate Partners LLC	700,000	585,146
5.75% due 12/01/25 <sup>5</sup>	350,000	341,781
Assurant, Inc. 4.90% due 03/27/28	350,000	333,466
Total Financial		620,031,400
Consumer, Non-cyclical - 4.8% Triton Container International Ltd.		
1.15% due 06/07/24 <sup>5</sup>	26,000,000	24,656,203
0.80% due 08/01/23 <sup>5</sup> 2.05% due 04/15/26 <sup>5</sup>	14,550,000 1,800,000	14,483,059 1,571,274
Global Payments, Inc.		
2.90% due 05/15/30 Baxter International, Inc.	31,000,000	26,274,905
1.92% due 02/01/27	15,500,000	13,767,319
GXO Logistics, Inc. 1.65% due 07/15/26	15,000,000	13,043,053
CoStar Group, Inc.		
2.80% due 07/15/30 <sup>5</sup> Laboratory Corporation of America Holdings	15,280,000	12,602,976
1.55% due 06/01/26	13,700,000	12,237,074
Element Fleet Management Corp.  1.60% due 04/06/245  DA L. H. L.	10,250,000	9,883,804
PRA Health Sciences, Inc. 2.88% due 07/15/26 <sup>5</sup>	10,280,000	9,307,858
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 <sup>5</sup>	10,526,000	9,283,683
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
5.13% due 02/01/28 <sup>5</sup> Block, Inc.	8,000,000	7,682,143
2.75% due 06/01/26 Spectrum Brands, Inc.	7,600,000	6,919,745
5.75% due 07/15/25	6,780,000	6,775,796
BAT Capital Corp. 4.70% due 04/02/27	4,220,000	4,085,907
3.56% due 08/15/27 US Foods, Inc.	2,000,000	1,839,122
6.25% due 04/15/25 <sup>5</sup>	3,750,000	3,748,442
4.75% due 02/15/29 <sup>5</sup>	1,011,000	925,620
Royalty Pharma plc 1.75% due 09/02/27	5,150,000	4,416,029
FAGE International S.A. / FAGE USA Dairy Industry, Inc. 5.63% due 08/15/26 <sup>5</sup>	2,828,000	2,663,045
Molina Healthcare, Inc.	2,020,000	2,003,043
4.38% due 06/15/28 <sup>5</sup> Avantor Funding, Inc.	1,115,000	1,027,864
4.63% due 07/15/28 <sup>5</sup>	1,050,000	973,269
Catalent Pharma Solutions, Inc. 3.13% due 02/15/29 <sup>5</sup>	1,050,000	853,723
IQVIA, Inc.		
5.00% due 05/15/27 <sup>5</sup> Smithfield Foods, Inc.	850,000	817,585
4.25% due 02/01/27 <sup>5</sup>	350,000	322,540
Sabre GLBL, Inc. 7.38% due 09/01/25 <sup>5</sup>	259,000	229,891
Performance Food Group, Inc.	237,000	227,871
5.50% due 10/15/27 <sup>5</sup>	100,000	96,354
Total Consumer, Non-cyclical Industrial - 3.7%		190,488,283
Boeing Co.	20.500.000	20,090,790
4.88% due 05/01/25 2.20% due 02/04/26	29,500,000 10,450,000	29,080,780 9,591,096
Berry Global, Inc. 1.57% due 01/15/26	11,750,000	10,595,389
4.88% due 07/15/26 <sup>5</sup>	5,165,000	4,964,856
Sealed Air Corp. 1.57% due 10/15/26 <sup>5</sup>	16,450,000	14,310,921
TD SYNNEX Corp.		
1.25% due 08/09/24 Silgan Holdings, Inc.	14,400,000	13,620,247
1.40% due 04/01/26 <sup>5</sup>	12,600,000	11,131,523
Ryder System, Inc. 3.35% due 09/01/25	10,600,000	10,061,451
Vontier Corp.		
1.80% due 04/01/26 2.40% due 04/01/28	7,050,000 3,900,000	6,259,400 3,247,803
2.10/0 day 0.101/20	3,700,000	3,247,003

	Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 32.5% (continued)  Industrial - 3.7% (continued)		
Graphic Packaging International LLC		
1.51% due 04/15/26 <sup>5</sup> Penske Truck Leasing Company LP / PTL Finance Corp.	6,500,000	\$ 5,792,266
4.45% due 01/29/26 <sup>5</sup>	5,475,000	5,243,521
4.20% due 04/01/27 <sup>5</sup>	500,000	468,027
Stericycle, Inc.	2.025.000	2 974 275
5.38% due 07/15/24 <sup>5</sup> IP Lending V Ltd.	3,925,000	3,874,275
5.13% due 04/02/26 <sup>5</sup>	3,900,000	3,643,770
Jabil, Inc. 1.70% due 04/15/26	3,800,000	3,399,998
GATX Corp.	3,800,000	3,377,770
3.85% due 03/30/27	2,900,000	2,722,669
3.50% due 03/15/28 Standard Industries, Inc.	200,000	181,753
4.75% due 01/15/28 <sup>5</sup>	2,671,000	2,487,333
Weir Group plc	2 (10 000	
2.20% due 05/13/26 <sup>3</sup> Mueller Water Products, Inc.	2,610,000	2,337,714
4.00% due 06/15/29 <sup>5</sup>	1,229,000	1,090,477
Brundage-Bone Concrete Pumping Holdings, Inc.	222.222	
6.00% due 02/01/26 <sup>3</sup> JELD-WEN, Inc.	800,000	757,534
6.25% due 05/15/25 <sup>5</sup>	535,000	539,681
Amsted Industries, Inc.		
4.63% due 05/15/30 <sup>5</sup> 5.63% due 07/01/37 <sup>5</sup>	350,000	312,190
5.63% due 07/01/27 <sup>5</sup> Summit Materials LLC / Summit Materials Finance Corp.	100,000	96,719
5.25% due 01/15/29 <sup>5</sup>	275,000	259,812
6.50% due 03/15/27 <sup>5</sup>	75,000	74,523
Enviri Corp. 5.75% due 07/31/27 <sup>5</sup>	125,000	108,794
Total Industrial	123,000	146,254,522
Consumer, Cyclical - 2.7%		., ., .,
Warnermedia Holdings, Inc. 3.64% due 03/15/25	33,600,000	32,408,004
6.41% due 03/15/26	8,050,000	8,056,655
Hyatt Hotels Corp.	12 200 000	11 504 005
1.80% due 10/01/24 5.38% due 04/23/25	12,300,000 7,220,000	11,706,997 7,143,368
6.00% due 04/23/30	4,320,000	4,322,140
Alt-2 Structured Trust	10 204 050	0.115.004
2.95% due 05/14/31 <sup>†††</sup> Delta Air Lines Inc. / SkyMiles IP Ltd.	10,284,959	9,115,004
4.50% due 10/20/25 <sup>5</sup>	8,334,000	8,152,231
Choice Hotels International, Inc.	7.250.000	(212.042
3.70% due 01/15/31 Delta Air Lines, Inc.	7,350,000	6,212,043
7.00% due 05/01/25 <sup>5</sup>	4,300,000	4,391,561
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	2.552.961	2 267 021
3.00% due 10/15/28	2,552,861 1,568,907	2,267,021 1,390,051
Newell Brands, Inc.		
6.38% due 09/15/27 4.70% due 04/01/26	1,548,000 1,552,000	1,482,377 1,457,871
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	1,332,000	1,407,071
6.50% due 06/20/27 <sup>5</sup>	2,680,000	2,686,691
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.  5.88% due 03/01/27	2,300,000	2,222,203
Air Canada	2,300,000	2,222,203
3.88% due 08/15/26 <sup>5</sup>	2,350,000	2,178,104
1011778 BC ULC / New Red Finance, Inc. 5.75% due 04/15/25 <sup>5</sup>	700,000	698,944
Tempur Sealy International, Inc.	700,000	070,711
4.00% due 04/15/29 <sup>5</sup>	375,000	324,636
Total Consumer, Cyclical		106,215,901
Technology - 2.3% CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	22,350,000	20,067,618
3.25% due 02/15/29 NetApp, Inc.	810,000	694,035
2.38% due 06/22/27	17,800,000	16,142,425
Fidelity National Information Services, Inc.		
1.65% due 03/01/28 4.70% due 07/15/27	11,000,000 5,000,000	9,282,555 4,864,710
Infor, Inc.		
1.75% due 07/15/25 <sup>5</sup>	13,800,000	12,600,056
1.45% due 07/15/23 <sup>5</sup> Qorvo, Inc.	1,100,000	1,098,118
1.75% due 12/15/24 <sup>5</sup>	10,600,000	9,856,386
3.38% due 04/01/31 <sup>5</sup>	1,200,000	967,424
4.38% due 10/15/29 Microchip Technology, Inc.	963,000	869,782
0.98% due 09/01/24	8,750,000	8,264,998
NCR Corp.		
5.13% due 04/15/29 <sup>5</sup> Twilio, Inc.	2,850,000	2,522,993
3.63% due 03/15/29	994,000	845,646
MSCI, Inc.		
3.88% due 02/15/31 <sup>5</sup>	379,000	328,413
Total Technology Basic Materials - 1.0%		88,405,159
Anglo American Capital plc		
2.25% due 03/17/28 <sup>5</sup>	14,000,000	12,031,024
4.00% due 09/11/27 <sup>5</sup> 5.29% due 04/01/75 <sup>5</sup>	750,000	704,998
5.38% due 04/01/25 <sup>5</sup>	600,000	589,341
Kaiser Aluminum Corp.		

	Face Amount~	Value
CORPORATE BONDS†† - 32.5% (continued)		
Basic Materials - 1.0% (continued) Arconic Corp.		
6.00% due 05/15/25 <sup>5</sup>	7,811,000	\$ 7,873,121
Valvoline, Inc. 3.63% due 06/15/31 <sup>5</sup>	7,434,000	6,042,653
4.25% due 02/15/30 <sup>5</sup>	125,000	122,737
Alcoa Nederland Holding BV		
5.50% due 12/15/27 <sup>5</sup> Carpenter Technology Corp.	3,675,000	3,554,172
6.38% due 07/15/28	1,145,000	1,122,100
ArcelorMittal S.A. 4.55% due 03/11/26	400,000	200 707
4.55% due 05/11/26 Minerals Technologies, Inc.	400,000	389,787
5.00% due 07/01/28 <sup>5</sup>	140,000	127,400
Total Basic Materials		40,990,715
Utilities - 1.0% Alexander Funding Trust		
1.84% due 11/15/23 <sup>5</sup>	19,050,000	18,632,315
CenterPoint Energy, Inc.	40.400.000	40.000.004
5.73% (SOFR Compounded Index + 0.65%) due 05/13/24°  Terraform Global Operating, LP	10,400,000	10,389,254
6.13% due 03/01/26 <sup>5</sup>	6,170,000	6,008,038
AES Corp.		
3.30% due 07/15/25 <sup>5</sup> Total Utilities	4,250,000	4,013,437
Communications - 0.9%		39,043,044
Rogers Communications, Inc.		
2.95% due 03/15/25 <sup>5</sup>	14,400,000	13,667,739
Level 3 Financing, Inc. 3.63% due 01/15/29 <sup>5</sup>	5,070,000	3,040,753
4.25% due 07/01/28 <sup>5</sup>	2,277,000	1,466,083
3.75% due 07/15/29 <sup>5</sup>	2,150,000	1,295,110
Paramount Global 4.75% due 05/15/25	2 500 000	2 504 460
4.75% due 05/15/25 T-Mobile USA, Inc.	3,590,000	3,504,469
2.63% due 04/15/26	3,200,000	2,965,590
Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	3,250,000	2,615,146
Cogent Communications Group, Inc.	3,230,000	2,013,140
3.50% due 05/01/26 <sup>5</sup>	2,680,000	2,485,700
Virgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 <sup>5</sup>	1,850,000	1,618,256
3.00% due 0//13/28* AMC Networks, Inc.	1,830,000	1,018,230
4.75% due 08/01/25	500,000	437,335
4.25% due 02/15/29 TripAdvisor, Inc.	225,000	120,953
7.00% due 07/15/25 <sup>5</sup>	400,000	400,000
CSC Holdings LLC		
4.13% due 12/01/30 <sup>5</sup> Match Group Holdings II LLC	250,000	174,881
4.63% due 06/01/28 <sup>5</sup>	75,000	68,895
Sirius XM Radio, Inc.	<u> </u>	<u> </u>
3.88% due 09/01/31 <sup>5</sup>	75,000	57,997
Total Communications Energy - 0.3%		33,918,907
BP Capital Markets plc		
4.88% <sup>2,9</sup>	7,500,000	6,817,500
Occidental Petroleum Corp. 5.50% due 12/01/25	5,000,000	4,936,350
Gulfstream Natural Gas System LLC	2,000,000	1,250,550
4.60% due 09/15/25 <sup>5</sup>	400,000	384,332
Sabine Pass Liquefaction LLC 5.00% due 03/15/27	300,000	295,286
Parkland Corp.	300,000	273,200
5.88% due 07/15/27 <sup>5</sup>	80,000	77,185
Total Energy Total Corporate Bonds		12,510,653
(Cost \$1,405,481,003)		1,277,858,584
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 22.7%		
Residential Mortgage-Backed Securities - 15.0% CSMC Trust		
2021-RPL1, 1.67% (WAC) due 09/27/60 <sup>0,5</sup>	28,347,130	26,038,032
2021-RPL7, 1.93% (WAC) due 07/27/61 <sup>0,5</sup>	12,877,996	11,815,887
2020-RPL5, 3.02% (WAC) due 08/25/60 <sup>0,5</sup> 2021-RPL4, 1.80% (WAC) due 12/27/60 <sup>0,5</sup>	11,874,622 7,909,909	11,548,405 7,292,028
2018-RPL9, 3.85% (WAC) due 12/2//60 <sup>762</sup>	4,899,347	4,677,739
2020-NQM1, 1.41% due 05/25/65 <sup>5,10</sup>	2,177,896	1,938,250
PRPM LLC		
2021-5, 1.79% due 06/25/26 <sup>5,10</sup> 2022-1, 3.72% due 02/25/27 <sup>5,10</sup>	21,654,769	19,650,243
2022-1, 3.72% due 02/25/27 <sup>2,10</sup> 2021-8, 1.74% (WAC) due 09/25/26 <sup>0,5</sup>	19,729,605 9,874,995	18,689,673 9,076,643
2023-1, 6.88% (WAC) due 09/25/28 <sup>\(\infty\),5</sup>	4,262,491	4,235,476
2021-RPL2, 2.49% (WAC) due 10/25/51 <sup>0</sup> ,5	2,500,000	2,016,116
Legacy Mortgage Asset Trust		
2021-GS3, 1.75% due 07/25/61 <sup>5,10</sup> 2021-GS4, 1.65% due 11/25/60 <sup>5,10</sup>	21,617,900	20,222,125
2021-GS4, 1.65% due 11/25/60 <sup>-1.0</sup> 2021-GS2, 1.75% due 04/25/61 <sup>5</sup> ,10	18,445,865 7,876,333	16,748,445 7,284,266

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 22.7% (continued)		
Residential Mortgage-Backed Securities - 15.0% (continued)		
BRAVO Residential Funding Trust  2021-C, 1.62% due 03/01/61 <sup>5,10</sup>	21 890 441 \$	10.526.529
	21,000,111	19,526,538
2022-R1, 3.13% due 01/29/70 <sup>5,10</sup>	17,685,742	15,746,421
2021-HE2, 5.92% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69 <sup>9,5</sup>	2,482,861	2,429,234
2021-HE2, 6.12% (30 Day Average SOFR + 1.05%, Rate Floor: 0.00%) due 11/25/69 <sup>0,5</sup>	2,279,946	2,235,563
2021-HE1, 6.02% (30 Day Average SOFR + 0.95%, Rate Floor: 0.00%) due 01/25/70 <sup>0,5</sup>	2,005,854	1,979,556
2021-HE1, 5.92% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70 <sup>0,5</sup>	1,506,092	1,489,107
NYMT Loan Trust		
2021-SP1, 1.67% due 08/25/61 <sup>5,10</sup>	35,854,421	32,513,234
2022-SP1, 5.25% due 07/25/62 <sup>5,10</sup>	9,902,710	9,499,186
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 <sup>5,10</sup>	41,914,619	39,060,192
NRZ Advance Receivables Trust		
2020-T2, 1.48% due 09/15/53 <sup>5</sup>	28,950,000	28,565,008
FKRT		
2.21% due 11/30/58 <sup>†††,8</sup>	25,700,000	25,293,917
Verus Securitization Trust		
2021-4, 1.35% (WAC) due 07/25/66 <sup>6,5</sup>	6,458,968	4,985,842
2021-5, 1.37% (WAC) due 09/25/66 <sup>0,5</sup>	6,202,512	4,813,318
2020-5, 1.58% due 05/25/65 <sup>5,10</sup>	4,809,456	4,325,460
2021-3, 1.44% (WAC) due $06/25/66^{0,5}$	3,688,733	3,059,568
2021-6, 1.89% (WAC) due $10/25/66^{0,5}$	2,912,168	2,361,196
2019-4, 2.64% due 11/25/59 <sup>5</sup> ,10	1,470,480	1,405,709
2020-1, 2.42% due 01/25/60 <sup>5,10</sup>	780,710	729,079
LSTAR Securities Investment Ltd.	<u> </u>	The state of the s
2023-1, 8.58% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 <sup>0,5</sup>	11,280,730	11,187,852
2021-1, 7.97% (1 Month USD LIBOR + 2.80%, Rate Floor: 1.80%) due 02/01/26 <sup>0,8</sup>	6,973,310	6,889,156
Towd Point Revolving Trust		
4.83% due 09/25/64 <sup>8</sup>	18,500,000	17,926,500
New Residential Advance Receivables Trust Advance Receivables Backed Notes		
2020-T1, 1.43% due 08/15/53 <sup>5</sup>	15,750,000	15,624,569
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 <sup>0,5</sup>	7,145,101	6,752,211
2018-2, 3.25% (WAC) due 03/25/58 <sup>0,5</sup>	3,792,728	3,607,674
2017-5, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 <sup>0,5</sup>	2,174,168	2,171,071
2018-1, 3,00% (WAC) due 01/25/58 <sup>9,5</sup>	481.846	457,304
Structured Asset Securities Corporation Mortgage Loan Trust	10-10-10	
2008-BC4, 5.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>o</sup>	11,497,198	10,973,390
2006-BC4, 5.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36°	540,420	519,688
2007-BC1, 5.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37 <sup>o</sup>	5,917	5,894
Imperial Fund Mortgage Trust	3,717	3,07
2022-NOM2, 4.02% (WAC) due 03/25/67 <sup>0,5</sup>	12,160,854	10,853,764
Home Equity Loan Trust	12,100,834	10,033,704
2007-FRE1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>(1)</sup>	10,743,972	9,989,600
2007-FREE, 5.3-9-70 [1 WOODIN CSD LIBOK + 0.1976, Rate F1001. 0.1976) due 0-9/23/3/ Soundview Home Loan Trust	10,773,772	2,232,000
2006-OPT5, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 <sup>◊</sup>	8,668,897	8.110.486
· · · · · · · · · · · · · · · · · · ·	-77	1,273,581
2005-OPT3, 5.86% (1 Month USD LIBOR + 0.71%, Rate Floor: 0.71%) due $11/25/35^{\circ}$	1,317,141	1,2/3,5

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 22.7% (continued)		
Residential Mortgage-Backed Securities - 15.0% (continued) New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 <sup>0,5</sup>	5,715,464 \$	5,251,067
2018-1A, 4.00% (WAC) due 12/25/57 <sup>0,5</sup>	1.781,269	1,671,169
2019-6A, 3.50% (WAC) due 09/25/59 <sup>0,5</sup>	1.392.855	1,266,091
2017-5A, 6.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 <sup>0,5</sup>	531.448	526,359
CFMT LLC		,
2021-HB5, 1.37% (WAC) due 02/25/31 <sup>0,5</sup>	6,950,000	6,489,339
2022-HB9, 3.25% (WAC) due 09/25/37 <sup>0,8</sup>	2,155,332	1,975,936
Citigroup Mortgage Loan Trust	,,.	, ,
2022-A, 6.17% due 09/25/62 <sup>5,10</sup>	8,403,419	8,249,323
CSMC		
2021-NQM8, 2.41% (WAC) due 10/25/66 <sup>0,5</sup>	8,185,618	6,580,269
NovaStar Mortgage Funding Trust Series		
2007-2, 5.35% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>♦</sup>	6,227,038	6,015,376
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 <sup>0,8</sup>	4,970,263	4,794,863
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>0,8</sup>	999,346	962,854
Alternative Loan Trust		
2007-OA7, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due $05/25/47^{\Diamond}$	4,455,568	3,811,661
2007-OH3, 5.73% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 <sup>©</sup>	2,158,541	1,895,081
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE3, 5.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/36 <sup>♦</sup>	4,630,512	2,263,104
2007-HE3, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 <sup>◊</sup>	3,317,299	1,621,202
2007-HE5, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 <sup>◊</sup>	1,592,867	690,228
2006-NC1, 5.72% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 <sup>♦</sup>	358,704	352,457
American Home Mortgage Investment Trust		
2006-3, 5.51% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46 <sup>\(\rho\)</sup>	5,487,552	4,577,242
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61 <sup>0,5</sup>	4,214,517	3,886,393
Banc of America Funding Trust		
2015-R2, 5.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 <sup>0,5</sup>	3,694,036	3,620,505
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 <sup>5</sup>	3,750,000	3,359,649
HarborView Mortgage Loan Trust		
2006-14, 5.46% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 <sup>\delta</sup>	1,974,708	1,780,224
2006-12, 5.54% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 01/19/38 <sup>\delta</sup>	1,602,573	1,476,629
Bear Steams Asset-Backed Securities I Trust		
2006-HE9, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/36 <sup>(1)</sup>	3,283,861	3,174,369
Securitized Asset Backed Receivables LLC Trust		
2007-HE1, 5.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 12/25/36 <sup>♦</sup>	13,005,184	3,000,780

	Face Amount∼	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 22.7% (continued)	Amount	value
Residential Mortgage-Backed Securities - 15.0% (continued)		
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1. 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 <sup>o</sup>	2,673,831	\$ 2,556,388
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series	2,073,831	\$ 2,550,566
2005-W2, 5.89% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35°	2,628,397	2,552,663
2003-W.2, 3.6376 (1 Molini GSD Libotk + 0.7476, Kate 1 Bod. 0.7476) due 10/23/33 Ellington Financial Mortgage Trust	2,028,337	2,332,003
2021-2, 1.29% (WAC) due 06/25/66 <sup>6,5</sup>	2,095,699	1,641,063
2021-2, 1.23% (WAC) due 10/25/65 <sup>-5</sup>		
	981,721	872,656
XXIS Real Estate Capital Trust	4 772 592	2 429 759
2006-HE1, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>⋄</sup> OBX Trust	4,772,583	2,428,758
2022-NQM9, 6.45% due 09/25/62 <sup>5,10</sup>	2,252,950	2,249,841
First NLC Trust	2.250.011	
2005-4, 5.93% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36°	2,279,911	2,193,520
Angel Oak Mortgage Trust		
2021-6, 1.71% (WAC) due 09/25/66 <sup>0,5</sup>	2,676,591	2,086,404
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.38% (WAC) due 09/27/60 <sup>0,5</sup>	2,155,033	1,942,985
Citigroup Mortgage Loan Trust, Inc.		
2006-WF1, 5.01% due 03/25/36 <sup>10</sup>	3,602,981	1,885,587
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62 <sup>0,5</sup>	1,891,412	1,650,199
Structured Asset Investment Loan Trust		
2006-3, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due $06/25/36^{\circ}$	1,466,836	1,404,663
2005-2, 5.89% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 03/25/35 <sup>♦</sup>	46,038	45,704
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 5.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 <sup>♦</sup>	1,434,459	1,341,560
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>♦</sup>	3,812,884	1,318,154
Morgan Stanley Home Equity Loan Trust		
2006-2, 5.71% (1 Month USD LIBOR + 0.56%, Rate Floor: 0.56%) due 02/25/36 <sup>♦</sup>	1,341,267	1,314,632
GSAA Home Equity Trust		
2006-3, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>♦</sup>	2,293,172	1,239,050
Lehman XS Trust Series		
2006-16N, 5.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 <sup>\(\display\)</sup>	1,266,353	1,095,565
CIT Mortgage Loan Trust		
2007-1, 6.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due $10/25/37^{0.5}$	946,334	943,710
Nationstar Home Equity Loan Trust	<u> </u>	, in the second second
2007-B, 5.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 <sup>♦</sup>	924,968	917,588
COLT Mortgage Loan Trust		.,,
2021-2, 2,38% (WAC) due 08/25/66 <sup>0,5</sup>	1,500,000	869,698
ACE Securities Corporation Home Equity Loan Trust Series	2,2 30,000	233,070
2005-HE2, 6.17% (1 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 04/25/35 <sup>\(\frac{1}{2}\)</sup>	916,672	863.759
Residential Mortgage Loan Trust	. 10,072	555,757
2020-1, 2.38% (WAC) due 01/26/60 <sup>0,5</sup>	865,625	815,797

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 22.7% (continued)		
Residential Mortgage-Backed Securities - 15.0% (continued)		
MFRA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56 <sup>♦,5</sup>	925,645	\$ 811,669
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WHQ3, 6.10% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 06/25/35 <sup>\(\sigma\)</sup>	701,423	691,902
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 5.73% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 <sup>◊</sup>	685,623	653,317
Long Beach Mortgage Loan Trust		
2006-8, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>6</sup>	2,342,965	643,256
First Franklin Mortgage Loan Trust		
2004-FF10, 6.43% (1 Month USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34\( \)	413,957	395,872
Nomura Resecuritization Trust		
2015-4R, 2.44% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>0,5</sup>	397,968	356,273
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50 <sup>\$\phi\$</sup> ,5	318,779	290,262
FBR Securitization Trust		
2005-2, 5.90% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.75%) due 09/25/35 <sup>(1)</sup>	150,337	149,912
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	70,657	69,617
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.67% due 06/26/36 <sup>5</sup>	47,688	42,214
CSMC Series		
2014-2R, 3.42% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 <sup>0,5</sup>	27,332	27,051
Total Residential Mortgage-Backed Securities		589,940,215
Government Agency - 5.4%		
Freddie Mac		
5.00% due 06/01/38	119,707,626	118,521,812
5.50% due 02/01/53	39,775,878	39,772,225
Famie Mae		
5.00% due 06/01/38	46,932,724	46,628,082
Freddie Mac Seasoned Credit Risk Transfer Trust	2210 =11	2 = 10 0 10
2.00% due 05/25/60	3,318,744	2,710,048
2.00% due 11/25/59 Fannie Mae-Aces	1,906,621	1,556,063
	6.022.020	C24 407
1.59% (WAC) due 03/25/35 <sup>0,6</sup>	6,032,039	624,407
Freddie Mac Multifamily Structured Pass-Through Certificates	#0.070.000	12.020
0.58% (WAC) due 08/25/23 <sup>0,6</sup>	70,263,298	12,929
Total Government Agency		209,825,566
Commercial Mortgage-Backed Securities - 2.3%		
BX Commercial Mortgage Trust	25 000 000	22 (25 (12
2021-VOLT, 6.84% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36%5	25,000,000	23,635,612
2022-LP2, 6.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 <sup>0,5</sup>	15,132,757	14,324,733
JP Morgan Chase Commercial Mortgage Securities Trust	40,000	0.101.001
2021-NYAH, 6.73% (1 Month USD LIBOR + 1.54%, Rate Floor: 1.54%) due 06/15/38 <sup>0,5</sup>	10,200,000	9,181,061
2016-JP2, 1.92% (WAC) due 08/15/49 <sup>©</sup> / <sub>6</sub>	30,575,547	1,244,581
MHP		
2022-MHIL, 6.41% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due $01/15/27^{0.5}$	7,773,268	7,424,742

	Face Amount∼	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 22.7% (continued)		
Commercial Mortgage-Backed Securities - 2.3% (continued) BXHPP Trust		
2021-FILM, 6.29% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due $08/15/36^{0,5}$	8,250,000 \$	7,366,887
Life Mortgage Trust		
2021-BMR, 6.66% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due $03/15/38^{0,5}$	6,880,791	6,612,953
Extended Stay America Trust		
2021-ESH, 6.89% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 <sup>0,5</sup>	3,815,237	3,712,292
KKR Industrial Portfolio Trust		
2021-KDIP, 6.26% (1 Month Term SOFR + 1.11%, Rate Floor: 1.00%) due 12/15/37 <sup>0,5</sup>	2,662,500	2,575,529
Wells Fargo Commercial Mortgage Trust		684.040
2017-C38, 1.11% (WAC) due 07/15/50 <sup>6</sup> / <sub>6</sub>	22,351,270	634,948
2016-C37, 0.95% (WAC) due 12/15/49 <sup>0</sup> ,6	26,514,570	515,878
2017-C42, 1.01% (WAC) due 12/15/50 <sup>0,6</sup>	14,351,090	442,369
2017-RB1, 1.35% (WAC) due 03/15/50 <sup>0,6</sup>	7,966,908	260,645
2015-LC22, 0.90% (WAC) due 09/15/58 <sup>8</sup> .6	18,551,613	245,983
2016-NXS5, 1.57% (WAC) due 01/15/59 <sup>0,6</sup>	4,586,450	132,840
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 0.88% (WAC) due 12/15/49 <sup>0,6</sup>	35,102,789	699,244
2018-C8, 0.83% (WAC) due 06/15/51 <sup>0,6</sup>	31,156,299	656,043
2016-C2, 1.63% (WAC) due 06/15/49 <sup>0,6</sup>	6,268,796	195,144
2017-C5, 1.04% (WAC) due 03/15/50 <sup>0,6</sup>	3,084,042	72,032
BENCHMARK Montgage Trust		
2018-B2, 0.60% (WAC) due 02/15/51 <sup>0,6</sup>	94,152,139	1,390,853
DBJPM Mortgage Trust		
2017-C6, 1.05% (WAC) due 06/10/50 <sup>0,6</sup>	51,129,441	1,320,275
Bank of America Merrill Lynch Commercial Mortgage Trust	20.422.200	0.40.000
2017-BNK3, 1.16% (WAC) due 02/15/50 <sup>0</sup> / <sub>6</sub>	29,123,308	842,080
2016-UB10, 1.89% (WAC) due 07/15/49 <sup>0,6</sup>	10,187,747	363,082
COMM Mortgage Trust	25 125 252	(11.772
2018-COR3, 0.57% (WAC) due 05/10/51 <sup>0</sup> / <sub>6</sub>	35,137,372	611,773
2015-CR24, 0.83% (WAC) due 08/10/48 <sup>0,6</sup>	51,833,018	586,206
UBS Commercial Mortgage Trust 2017-C2, 1.22% (WAC) due 08/15/50 <sup>0,6</sup>	22,122,795	754,100
2017-C2, 1.22% (WAC) due 10/13/30 <sup>4-6</sup> 2017-C5, 1.22% (WAC) due 11/15/50 <sup>6</sup> / <sub>2</sub> 6		
CSAIL Commercial Mortgage Trust	10,834,075	317,099
2019-C15, 1.20% (WAC) due $03/15/52^{0,6}$	19.315.382	765,455
2016-C6, 2.02% (WAC) due 03/15/22 22 2016-C6, 2.02% (WAC) due 01/15/49 <sup>0,6</sup>	6,031,351	235,542
Morgan Stanley Bank of America Merrill Lynch Trust	0,031,331	255,342
2017-C34, 0.91% (WAC) due 11/15/52 <sup>0,6</sup>	23.134.911	562,331
2015-C27, 1.01% (WAC) due 12/15/47 <sup>0,6</sup>	28,784,599	391,738
BBCMS Mortgage Trust	26,764,377	371,/30
2018-C2. 0.92% (WAC) due 12/15/51 <sup>0,6</sup>	29.358.040	928,815
CD Mortgage Trust	27,338,040	720,013
2017-CD6, 1.02% (WAC) due 11/13/50 <sup>0,6</sup>	12,700,801	315,079
2016-CD1, 1.50% (WAC) due 08/10/49 <sup>0,6</sup>	5,730,303	173,080
2000 CDT, 11:000 (Mic Out of Out) CGMS Commercial Mortgage Trust	5,750,505	175,000
2017-B1, 0.87% (WAC) due 08/15/50 <sup>0,6</sup>	19,880,055	488,081
CD Commercial Mortgage Trust	17,000,033	400,001
2017-CD4, 1.38% (WAC) due 05/10/50 <sup>0,6</sup>	13,525,236	480,691
26N Mortgage Securities Trust	. 3,323,230	.30,071
2017-GS6. 1.16% (WAC) due 05/10/50 <sup>0,6</sup>	11,062,304	350,650
Citigroup Commercial Mortgage Trust	11,002,304	550,050
2016-C2, 1.81% (WAC) due 08/10/49 <sup>0,6</sup>	5,991,818	226,713
2016-GC37, 1.82% (WAC) due 04/10/49 <sup>0,6</sup>	2,827,993	95,845
BANK	2,021,773	75,043
2017-BNK6, 0.91% (WAC) due 07/15/60 <sup>0,6</sup>	13,600,354	317,363

		F	
		Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 22.7% (continued)			
Commercial Mortgage-Backed Securities - 2.3% (continued)			
JPMBB Commercial Mortgage Securities Trust			
2013-C17, 0.83% (WAC) due $01/15/47^{\circ}$ ,6		18.012.759	\$ 17,694
Total Commercial Mortgage-Backed Securities		- /- /	91,468,061
Total Collateralized Mortgage Obligations			
(Cost \$949,945,608)			891,233,842
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 2.8%			
Technology - 0.6%			
RLDatix			
9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>		13,798,857	13,520,120
Dun & Bradstreet		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
8.33% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/18/29		8,492,500	8,460,653
8.43% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/06/26		696,021	696,195
MACOM Technology Solutions Holdings, Inc.			
7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24		1,549,149	1,541,016
Upland Software, Inc.			
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 08/06/26		537,840	503,106
Emerald TopCo, Inc. (Press Ganey)			
8.72% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26		191,704	186,001
Total Technology			24,907,091
Basic Materials - 0.5%			-
Trinseo Materials Operating S.C.A.			
7.70% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28		10,905,750	8,600,383
7.54% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/06/24		1,797,855	1,726,750
INEOS Ltd.			
6.17% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR	8,100,000	8,507,122
Total Basic Materials			18,834,255
Industrial - 0.5%			
Mileage Plus Holdings LLC			
10.76% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27		7,564,400	7,849,654
Harsco Corporation			
7.47% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/10/28		3,920,000	3,848,146
Ravago Holdings America, Inc.			
8.00% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/04/28		1,955,000	1,917,523
TAMKO Building Products, Inc.			
8.16% (6 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/29/26		1,754,430	1,739,079
CPM Holdings, Inc.			
8.67% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25		1,490,600	1,485,383
Cushman & Wakefield US Borrower LLC			
8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/31/30		725,328	701,755
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/21/25		575,039	569,288
Total Industrial			18,110,828
Consumer, Non-cyclical - 0.4%			
Bombardier Recreational Products, Inc.			
7.20% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/24/27		4,104,053	4,066,870
Women's Care Holdings, Inc.		4.500.00	4012.251
9.65% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28		4,560,195	4,012,971

Pace			
SENDER FLOATING RATE INTERESTS****1.2.25% (cantinuted)   Signar Holding BV (Flora Food)   Self-8 (Abmoth ERUBBOR + 3.50%, Rate Floor: 4.00%) due 07:0225   Self-8 (Abmoth ERUBBOR)			
Cassamer, None-yelical - 0.4% (continued)   Signal Adoling PU (Fone Fond)   Signal Adoling Pu (Fone Fone)   Signal Adoling PU (Fone Fone)   Signal Adoling Pu (Fone)	SENIOR ELOUTING BUTE DITTERECTÉ DE 1997 (	Amount	Value
Signat Holding BV (Floan Food)			
\$\begin{small} \begin{small}			
Hearthsic Group Holdings LLC   2,046,429   7,788,060   2,046,429   7,788,060   2,046,429   7,788,060   2,046,429   3,788,060   2,046,429   3,788,060   2,046,140		2 700 000	0 2.041.579
9.58% (8 Momit USD LIBOR + 4.00%, Rate Floor: 1.07%) due 08/12/6         244,429         1,788,067           6.9% (1 Momit Term SOFR 1 1.75%, Rate Floor: 1.75%) due 08/12/6         687,844         677,000           7.45% (1 Momit Term SOFR + 2.25%, Rate Floor: 2.55%) due 01/29/7         456,000         433,554           7.45% (1 Momit Term SOFR + 2.25%, Rate Floor: 2.55%) due 02/14/25         389,719         376,160           7.94% (1 Momit Term SOFR + 2.25%, Rate Floor: 3.57%) due 02/14/25         381,720         371,816           8.05% (3 Momit USD LIBOR + 2.57%, Rate Floor: 3.57%) due 02/14/25         381,720         372,000           8.05% (3 Momit USD LIBOR + 2.50%, Rate Floor: 3.57%) due 02/14/25         487,500         357,200           10.04 (2 Momit USD LIBOR + 3.25%, Rate Floor: 3.57%) due 02/14/26         EUR         4,500,000         357,200           10.14 (2 Momit USD LIBOR + 3.25%, Rate Floor: 3.57%) due 07/12/6         EUR         4,500,000         4,808,615           Reri- A-Cente, Inc.         2,115,373         2,115,273         2,112,729           Versure Holding AB         2,115,373         1,514,555         1,500,555           Resilve LIBOR + 3.25%, Rate Floor: 3.25%) due 03/17/28         EUR         1,500,000         1,651,655           Pacific Bells LIC         1,500,000         1,478,881         1,500,000         1,478,881           Resilve L		3,700,000	\$ 3,941,378
DAVIGA, Inc.		2.046.420	1 700 077
6.97% (1 Month Term SOFR + 1.75%, Rate Floor; 2.25%) due 01/2927   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00   433.545   436.00		2,046,429	1,/88,06/
Fromer IS, Br. 745% (I Month Term SOFR + 2.25%, Rate Floor; 2.25%) due 01/29/27 Pard Intermediate Parent ILC 745% (I Month SUS LIBOR + 2.75%, Rate Floor; 2.75%) due 02/14/25 Outcomes Group Holdings, Br. 847, 50% (I Month Term SOFR + 3.50%, Rate Floor; 3.50%) due 10/24/25 Eye' care Partiers ILC 8225% (3 Month Term SOFR + 3.55%, Rate Floor; 3.55%) due 02/18/27  Total Consumer, Non-cyclical Consumer, Cyclical Consumer, Cyclical Consumer, Sorge, Class of Consumer, Cyclical Consumer, Sorge, Class of Consumer, Cyclical Consume		607.044	677 100
1,45%-1,1   Month Term SORR + 2,25%, Rate Floor; 2,25%-) due 0/12/927   336,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   338,719   376,160   37		067,044	6//,100
Part Intermediate Parent LIC         \$8,0719         376,160           1,94% (I Month ISD LIBOR = 2,75%, Rate Floor: 3,50%) due 02/14/25         \$8,1720         371,891           EyeCare Partners LLC         \$8,1720         371,891           EyeCare Partners LLC         \$8,750%         487,500         357,206           Consumer, Cyclical         487,500         357,206           Closus Under Non-cyclical         EUR         45,000         486,815           Consumer, Cyclical - 4.4%         EUR         45,000         486,8615           Consumer, Cyclical - 4.0%         EUR         45,000         486,8615           Consumer, Cyclical - 4.0%         EUR         45,0000         486,8615           Coll (30%) St Month EURIBOR + 2.25%, Rate Floor: 3.25%) due 0.217/28         EUR         1,507,000         1,514,523         2,112,729           S. 45% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 0.027/28         EUR         1,504,000         1,514,5		126 500	122 551
7.94% (1 Month USD LIBOR = 2.75%, Rate Floor: 2.75%) due 02/14/25   8.69% (1 Month USD LIBOR = 3.50%, Rate Floor: 3.50%) due 10/24/25   9.25% (3 Month Term SOFR + 3.55%, Rate Floor: 3.57%) due 02/18/27   1.5041 Consumer, Cyclical - 0.4%   1.5042 Consumer, Cyclical - 0.5%   1.6042 Consumer, Cyc		430,300	455,554
Outcomes Group Holdings, Inc.         381,720         371,891           Eye, Care Partners LLC         487,500         357,00           52,25% (3 Mont Term SOFR - 3,75%, Rate Floor: 3,75%) due 02/18/27         16,025,137           Total Consumer, Non-cyclical		280.710	276 160
8.69% (1 Month USD LIBOR + 3.50%, Rate Floor; 3.50%) due 10/24/25 Eyc-Care Patrices U.C 9.25% (3 Month Term SOFR + 3.75%, Rate Floor; 3.75%) due 02/18/27 Total Consumer, Cvyclical - 0.4% Amaya Holdings BV 6.10% (3 Month EURIBOR + 2.50%, Rate Floor; 2.50%) due 07/12/26 ERLA CARCINER CONSUMER EURIBOR + 2.50%, Rate Floor; 2.50%) due 07/12/26 8.50% (3 Month EURIBOR + 2.50%, Rate Floor; 3.75%) due 02/17/28 8.50% (3 Month USD LIBOR + 3.25%, Rate Floor; 3.75%) due 02/17/28 8.60% (3 Month USD LIBOR + 3.25%, Rate Floor; 3.75%) due 02/17/28 8.60% (3 Month USD LIBOR + 3.25%, Rate Floor; 3.25%) due 03/27/28 8.60% (3 Month USD LIBOR + 3.25%, Rate Floor; 3.25%) due 03/27/28 8.60% (3 Month EURIBOR) + 3.25%, Rate Floor; 3.25%) due 03/27/28 8.60% (3 Month EURIBOR) + 3.25%, Rate Floor; 3.25%) due 03/27/28 8.60% (3 Month EURIBOR) + 3.25%, Rate Floor; 3.05%) due 11/10/28 8.60% (3 Month EURIBOR) + 3.25%, Rate Floor; 3.05%) due 01/06/28 8.60% (4 Month EURIBOR) + 3.25%, Rate Floor; 3.05%) due 01/06/28 8.60% (4 Month Term SOFR + 4.50%, Rate Floor; 3.25%) due 01/06/28 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 01/06/28 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 01/06/28 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 01/06/28 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 01/06/28 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29/27 8.60% (4 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 03/29		369,/19	370,100
Eye Care Partners LLC         487,500         357206           2,25% (3 Month Term SOFR + 5.75%, Rate Floor: 3.75%) due 02/18/27         16,025,397           Consumer, Cyclical - 0.4%         -         -           Consumer, Cyclical - 0.4%         -         -           Consumer, Cyclical - 0.4%         EER         4,500,000         4,868,615           Cents - Center, Inc.         EER         4,500,000         2,115,373         2,112,729           S.5% (3 Month USD LIBOR + 3,25%, Rate Floor: 3.25%) due 02/17/28         EUR         1,500,000         1,651,652           S.6% (3 Month EURIBOR + 3,25%, Rate Floor: 3.25%) due 03/27/28         EUR         1,500,000         1,658,579         1,534,761           Pacific Bells LLC         EUR         1,500,000         1,658,579         1,534,761           New Trajan Parent, Inc.         2,695,000         1,478,881           Retain Holdings (Gibraltar) Ltd.         1,470,000         1,463,626           Packer Holdings LLC         1,500,000         1,463,626           Ration Floor Str. 2.5%, Rate Floor: 3.25% due 03/09/28         1,588,825         1,588,825           Samsonite P Holdings SARL         1,590,000         1,758,828         1,588,825           Op/9% (1 Month Term SOFR + 3.25%, Rate Floor: 2.75%) due 09/13/28         1,590,000         1,758,828 <td></td> <td>281 720</td> <td>271 901</td>		281 720	271 901
9.25% (\$ Momh Term SOFR + 3.75%, Rate Floor; 3.75%) due 0.218.27     Total Consumer, Cxclical - 0.45%     Annya Holdings BY   6.10% (\$ Momh FERRIDOR; 2.50%) due 0.0721/26     Ren.A. Carcher, B.   2.115.373     Ren.G. Carcher		361,/20	3/1,091
Total Consumer, Nor-yclical Consumer, Cyclical - 0.49%   Consumer, Cycli		497.500	257 206
Consumer, Cyclical - 0.4%   Amaya Holdings PV		487,500	
Amaya Holdings BV	, · ·		16,025,397
6.0% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26  8.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28  Versure Holding AB  Rent-A-Centre, Inc.  8.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/27/28  EUR 1.570,000 1.651,653  Pacific Bells LLC  1.0.00% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28  EUR 1.570,000 1.658,579  1.534,761  New Trojan Parent, Inc.  8.46% (1 Month Term SOFR + 4.50%, Rate Floor: 3.25%) due 01/06/28  8.46% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28  8.46% (1 Month Term SOFR + 3.25%, Rate Floor: 2.50%) due 03/29/27  Packers Holdings (Gibraltar) Ltd.  7.44% (6 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28  8.44% (1 Month USD LIBOR + 1.75%, Rate Floor: 3.25%) due 03/09/28  8.44% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25  Total Consumer, Cyclical  Communications - 0.3%  Playlical Holdings LCC  8.22% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28  2.23% (1 Month Term SOFR + 3.00%, Rate Floor: 2.75%) due 03/13/28  8.22% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28  8.22% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28  8.22% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.75%) due 03/13/28  8.22% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 03/13/28  8.22% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 03/13/28  8.22% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.55%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/13/28  8.23% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%)			
Rent A-Center, Inc.			1000 014
8.56% (3 Month LURD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28 Verisure Holding AB 6.80% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28 EUR 1,570.00 1.651,653 Pacific Bells LUC 10.00% (3 Month EURIBOR + 3.25%, Rate Floor: 5.00%) due 11/10/28 1.508,579 1.534,761 New Trojan Parent, Inc. 8.46% (1 Month Term SOFR + 4.50%, Rate Floor: 3.25%) due 01/06/28 Entain Holdings (Gibraltar) Ltd. 7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27 Packers Holdings LUC 8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28 Samsonite PHoldings SARL 6.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 2.5%) due 03/09/28 Samsonite PHoldings AB  Communications - 0.39% Playitia Holding Corp. 7.34% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/09/27 Playitia Holding Corp. 7.34% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.55%) due 03/09/27 Playitia Holding Corp. 7.34% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.55%) due 03/09/27 Alice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 03/09/27 Alice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.45% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.46% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.46% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.46% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/26 Alice US Finance I Corp. 7.47% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 01/15/		R 4,500,000	4,868,615
Verisure Holding AB         EUR         1,570,000         1,651,655           A.80% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28         EUR         1,570,000         1,651,655           Pacific Bells LLC         1         1,668,579         1,534,761           IN-W Trojan Parent, Inc.         2,695,000         1,478,815           R.46% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28         1,470,000         1,463,267           Packers Holdings LLC         1,470,000         1,463,267           Packers Holdings LLC         1,470,000         1,463,267           Packers Holdings LLC         1,694,215         1,168,585           Samsonice IP Holdings SARL         1,694,215         1,168,585           Samsonice IP Holdings SARL         1,596,70         175,858           Total Consumer, Cyclical         175,967         175,858           Total Consumer, Cyclical         1         1,500,000         10,311,039           Zaye Group Holdings. Inc.         1         1,500,000         10,311,039           Zaye Group Holdings. Inc.         1         1,500,000         1,174,005           Allice US Finance I Corp.         454,902         455,900         455,900           7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%, date Floor: 2.55%) due 04/28/28 <th< td=""><td>,</td><td></td><td></td></th<>	,		
6.80% (3 Month EURBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28 Pacifie Bells LLC 10.00% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28 1.568,579 1.534,761 New Trojan Parent, Inc. 8.46% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28 Entain Holdings (Gibraltar) Ltd. 7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27 Packers Holdings (Gibraltar) Ltd. 8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/29/27 Packers Holdings (Flooritar) Ltd. 8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28 Samsonite Pflodings SALR 6.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25 17546 Communications - 0.3% Playtika Holding Corp. 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28 2ayo Group Holdings, Inc. 8.22% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/13/28 2ayo Group Holdings, Inc. 8.22% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Teign Financia I Corp. 7.45% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Teign Financia I Corp. 7.46% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Teign Financia I Corp. 7.46% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Altice US Finance I Corp. 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Altice US Finance I Corp. 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Altice US Finance I Corp. 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Altice US Finance I Corp. 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Altice US Finance I Corp. 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Al		2,115,373	2,112,729
Pacific Bells LLC         1,568,579         1,534,761           10.00% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28         1,568,579         1,534,761           New Trojan Parent, Inc.         2,695,000         1,478,881           Entain Holdings (Gibraltar) Ltd.         1,470,000         1,463,267           7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/09/28         1,694,215         1,168,585           8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28         1,694,215         1,168,585           8.44% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25         15,967         175,858           Total Consumer, Cyclical         14,454,349           Communications - 0.3%         10,361,500         10,311,039           Payok (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28         10,361,500         10,311,039           Zayo Group Holdings, Inc.         15,00,000         1,174,005           Altice US Finance I Corp.         454,902         455,000           Altice US Finance I Corp.         454,902         455,000           Alges Financing Partnership         400,000         393,428           Avigan Media Bristol LLC.         400,000         393,428           Virgin Media Bristol LLC.         200,000         188,050           Total Communication			
1,568,579   1,534,761		R 1,570,000	1,651,653
New Trojan Parent, Inc. 8.46% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28 Entain Holdings (Gibraltar) Ltd. 7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27 Packers Holdings LLC  8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/99/28 Samsonite IP Holdings SARL 6.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25 Total Consumer, Cyclical Communications - 0.3% Playtick Holding Corp. 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28 E.22% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28 E.22% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 03/13/28 E.22% (1 Month Term SOFR + 3.00%, Rate Floor: 2.00%) due 03/99/27 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 E.25% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26 E.27% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15			
8.46% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28		1,568,579	1,534,761
Entain Holdings (Gibraltar) Ltd.			
7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27 Packers Holdings LLC  8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28 Samsonite IP Holdings SARL 6.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25 Total Consumer, Cyclical  Communications - 0.3% Playtika Holding Corp. 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28 Zayo Group Holdings, Inc. 8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.55%) due 01/15/26 Zigos Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Virgin Media Bristol LLC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28  Total Communications		2,695,000	1,478,881
Packers Holdings LLC       8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28       1,694.215       1,168,585         Samsonite IP Holdings SARL       175,967       175,858         6.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25       175,858       14,454,349         Communications - 0.3%         Playtika Holding Corp.       7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28       10,361,500       10,311,039         Zayo Group Holdings, Inc.       8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27       1,500,000       1,174,005         Altice US Finance I Corp.       454,902       435,000         Ziggo Financing Partnership       454,902       435,000         7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28       400,000       393,428         Virgin Media Bristol LLC       200,000       198,050         7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28       200,000       198,050         Total Communications       12,511,522         Energy - 0.1%       12,511,522		4 450 000	1.100.00
8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28 Samsonite IP Holdings SARL 6.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25  Total Consumer, Cyclical Communications - 0.3% Playtika Holding Corp. 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28 2ayo Group Holdings, Inc. 8.22% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/13/28 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Zigos Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Virgin Media Bristol LLC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28  Total Communications  Total Communications  Total Communications		1,470,000	1,463,267
Samsonite IP Holdings SARL         175,968         175,968         175,968         175,968         175,968         175,968         175,968         175,968         175,968         175,948         10,454,349         Communications - 0.3%         Communications - 0.3%         10,361,500         10,311,039         200,000         10,311,039         200,000         10,311,039         200,000         11,74,005         11,74,005         200,000         11,74,005         200,000         11,74,005         200,000         11,74,005         200,000         11,74,005         200,000         13,93,000         200,000         13,93,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         198,050         200,000         200,000         200,000			
6.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25  Total Consumer, Cyclical  Communications - 0.3%  Playtika Holding Corp. 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28  Zayo Group Holdings, Inc. 8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27  Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26  Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28  Virgin Media Bristol LLC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28  Zayo Group Holdings, Inc. 2 1250 1250 1250 1250 1250 1250 1250 125		1,694,215	1,168,585
Total Consumer, Cyclical         14,454,349           Communications - 0.3%         19 May tike Holding Corp.           7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28         10,361,500         10,311,039           Zayo Group Holdings, Inc.         1,500,000         1,174,005           8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27         45,000         1,174,005           Altice US Finance I Corp.         454,902         435,000           Ziggo Financing Partnership         400,000         393,428           Virgin Media Bristol LLC         400,000         393,428           Virgin Media Bristol LLC         200,000         198,050           7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28         200,000         198,050           Total Communications         200,000         12,511,522           Energy - 0.1%         1,2511,522         1,2511,522			
Communications - 0.3%   Playtika Holding Corp.   10,361,500   10,311,039   2   2   2   2   2   2   2   2   2	, ,	175,967	
Playtika Holding Corp. 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28  Zayo Group Holdings, Inc. 8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27  Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26  Ziggo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28  Virgin Media Bristol ILC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28  Total Communications  Energy - 0.1%	, <b>,</b>		14,454,349
7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28  Zayo Group Holdings, Inc. 8.22% (1 Month Turn SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27  Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26  Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28  Virgin Media Bristol LLC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28  Total Communications  Energy - 0.1%			
Zayo Group Holdings, Inc. 8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27 Altice US Finance I Corp. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Zigos Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Virgin Media Bristol LLC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigos Floor: 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigos Floor: 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigos Floor: 2.50%, Rate Floor: 2.50% due 01/31/28 Zigos Floor: 2.50% due 01/31/28 Zigos Floor			
\$.22% (Î Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27 1,500,000 1,174,005  Altice US Finance I Corp. 7.44% (I Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 455,000  Zigo Financing Partnership 7.69% (I Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 400,000 393,428  Virgin Media Bristol LLC 7.69% (I Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 200,000 198,050  Total Communications 200,000 12,511,522  Energy - 0.1%		10,361,500	10,311,039
Altice US Finance I Cop. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Virgin Media Bristol LLC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/28/28 Zigo			
7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26 Zigos Financing Partnership 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 Virgin Media Bristol LLC 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigos Floor: 2.50%, Rate Floor: 2.50%, Rate Floor: 2.50%) due 01/31/28 Zigos Floor: 2.50%, Rate Floor: 2.50%, Rate Floor: 2.50%, Ra	, ,	1,500,000	1,174,005
Ziggo Financing Partnership       400,000       393,428         7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28       400,000       393,428         Virgin Media Bristol LLC       200,000       198,050         7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28       200,000       198,050         Total Communications       12,511,522         Energy - 0.1%			
7.69% (1 Month USD LiBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 400,000 393,428 Virgin Media Bristol LLC 200,000 198,050 200,000 198,050 200,000 12,511,522 200,000 12,511,522 200,000 12,511,522 200,000 10,500 200,000 200		454,902	435,000
Virgin Media Bristol LLC         200,000         198,050           7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28         200,000         12,511,522           Energy - 0.1%         5         12,511,522			
7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28  Total Communications  Energy - 0.1%  200,000  198,050  12,511,522		400,000	393,428
Total Communications 12,511,522 Energy - 0.1%			
Energy - 0.1%		200,000	,
	Total Communications		12,511,522
ITT Holdings LLC	Energy - 0.1%		
	ITT Holdings LLC		
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/10/28 2,898,375 2,868,174	7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/10/28	2,898,375	2,868,174

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 2.8% (continued)		,,,,,,
Energy - 0.1% (continued)		
Venture Global Calcasieu Pass LLC		
7.83% (1 Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26	459,861	\$ 455,262
Total Energy		3,323,436
Financial - 0.0%		
Jane Street Group LLC		
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/26/28	1,945,757	1,939,511
Total Senior Floating Rate Interests		
(Cost \$118,283,740)		110,106,389
MUNICIPAL BONDS <sup>††</sup> - 0.1%		
California - 0.1%		
California Public Finance Authority Revenue Bonds 1.55% due 10/15/26	3,145,000	2,728,727
Total Municipal Bonds	3,143,000	2,720,727
(Cost \$3,145,000)		2,728,727
(2014)		2,720,727
	Contracts/	
	Notional Value	
OTC OPTIONS PURCHASED <sup>††</sup> - 0.0%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10	USD 120,100,000	199,969
Barclays Bank plc 10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10	USD 119,000,000	198,137
Bank of America, N.A. 10Y-2Y SOFR CMS CAP	LICD 50.050.000	00.818
Expiring June 2024 with strike price of \$0.10	USD 59,950,000	99,818
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	USD 120,100,000	97,102
Barclays Bank plc 10Y-2Y SOFR CMS CAP	CSD 120,100,000	97,102
Expiring December 2023 with strike price of \$0.20	USD 120,000,000	97,021
Goldman Sachs International 10Y-2Y SOFR CMS CAP	CBD 120,000,000	77,021
Expiring June 2024 with strike price of \$0.10	USD 48,900,000	81,420
Bank of America, N.A. 10Y-2Y SOFR CMS CAP	-,,,	- ,
Expiring December 2023 with strike price of \$0.20	USD 58,950,000	47,662
Goldman Sachs International 10Y-2Y SOFR CMS CAP		
Expiring December 2023 with strike price of \$0.20	USD 48,900,000	39,536
Total Interest Rate Options		860,665
Total OTC Options Purchased		
(Cost \$2,968,935)		860,665
OTC CREDIT DEFAULT SWAPTIONS PURCHASED††,11 - 0.0%		
Put Swaptions on: Credit Swaptions		
Barclays Bank plc 5-Year Credit Default Swap		
Expiring September 2023 with exercise rate of 0.90%	USD 103,700,000	59,501
Total Credit Swaptions		59,501
Total OTC Credit Default Swaptions Purchased		
(Cost \$156,587)		59,501
Total Investments - 99.7%		¢ 2,010,002,033
(Cost \$4,191,767,957)		\$ 3,919,092,977

	Contracts/ Notional Value	Value
OTC INTEREST RATE SWAPTIONS WRITTEN <sup>††,11</sup> - (0.1)%		
Put Swaptions on:		
Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap		
Expiring April 2026 with exercise rate of 3.60%	USD 72,070,000	\$ (990,322)
BNP Paribas 5-Year Interest Rate Swap		
Expiring July 2023 with exercise rate of 3.51%	USD 71,800,000	(1,264,784)
BNP Paribas 5-Year Interest Rate Swap		
Expiring July 2023 with exercise rate of 3.35%	USD 71,960,000	(1,764,071)
Total Interest Rate Swaptions		 (4,019,177)
Total OTC Interest Rate Swaptions Written		
(Premuims received \$1,618,823)		(4,019,177)
Other Assets & Liabilities, net - 0.4%		14,371,926
Total Net Assets - 100.0%		\$ 3,929,445,726

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

Canada Cital Della Comp. Igeneral Frontion Furthers									Upfront Premiums			
			Protection	Payment		Notional				Paid		Unrealized
Counterparty	Exchange	Index	Premium Rate	Frequency	Maturity Date	Amount~		Value		(Received)	De	epreciation**
BofA Securities, Inc.	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27 EUR	24,500,000	\$	(350,421)	\$	(202,890)	\$	(147,531)
BofA Securities, Inc.	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28	40,800,000		(1,139,558)		178,443		(1,318,001)
							S	(1.489.979)	S	(24.447)	S	(1.465,532)

Centrally Cleared Interest Rate Swap Agreements  $^{\dagger\dagger}$ 

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	П	Appreciation Depreciation)**
		**	U.S. Secured Overnight Financing						, ,		,
BofA Securities, Inc.	CME	Pay	Rate	4.68%	Annually	06/29/25 \$	197,000,000	\$ 526,713	\$ 789	\$	525,924
			U.S. Secured Overnight Financing								
BofA Securities, Inc.	CME	Pay	Rate	3.79%	Annually	10/03/27	106,500,000	(1,056,851)	(35,404)		(1,021,447)
			U.S. Secured Overnight Financing								
BofA Securities, Inc.	CME	Pay	Rate	3.40%	Annually	04/04/28	52,000,000	 (1,232,727)	507		(1,233,234)
								\$ (1,762,865)	\$ (34,108)	S	(1,728,757)

Forward Foreign Currency Exchange Contracts  $^{\dagger\dagger}$ 

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	105,000	114,752 USD	07/14/23 \$	92
Bank of America, N.A.	EUR	Sell	30,110,000	32,523,858 USD	07/14/23	(356,162)
					\$	(356,070)

OTC Interest Rate Swaptions Written <sup>11</sup>									
	Floating Rate	Floating Rate	Payment				Swaption		
Counterparty/Description	Type	Index	Frequency	Fixed Rate	Expiration Date	Exercise Rate	Notional Amount		Swaption Value
Put									
Morgan Stanley Capital Services LLC									
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.60%	04/23/26	3.60%	\$ 72,070,000	\$	(990,322)
BNP Paribas									
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.51%	07/14/23	3.51%	71,800,000		(1,264,784)
BNP Paribas									
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.35%	07/07/23	3.35%	71,960,000		(1,764,071)
•								S	(4 019 177)

## OTC Credit Default Swaptions Purchased<sup>11</sup>

		Buy/Sell	Payment	Protection			Swa	aption Notional	
Counterparty/Description	Index	Protection	Frequency	Premium Rate	Expiration Date	Exercise Rate		Amount	Swaption Value
Put									
Barclays Bank plc									
5-Year Credit Default Swap	CDX.NA.IG.40.V1	Buy	Quarterly	1.00%	09/20/23	0.90%	\$	103,700,000	\$ 59,501

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

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

  Non-income producing security.

  Non-income producing security.

  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 June 30, 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.

  Special Purpose Acquisition Company (SPAC).

  Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

  Affiliated issuer.

  Rate indicated is the 7-day yield as of June 30, 2023.

  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

- Security is a 144A or Section 4(a)(2) 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 \$2,500,532,026 (cost \$2,691,641,159), or 63.6% of total net assets.

- Security is an interest-only strip.

  Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

  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 \$57,843,276 (cost \$59,128,461), or 1.5% of total net assets.
- 9 10 11
- Perpetual muturity.

  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 June 30, 2023.

  Swaptions See additional disclosure in the swaptions table above for more information on swaptions.

BofA — Bank of America

CDX.NA.HY.40.VI — Credit Default Swap North American High Yield Series 40 Index Version 1

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

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

EUR — Euro

EURHBOR — European Interbank Offered Rate

ICE — Intercontinental Exchange

ITHAXX.EUR.38.VI — 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

REMIL — Real Estate Investment Trust SARL — Société à Responsabilité Limitée SOFR — Secured Overnight Financing Rate WAC — Weighted Average Coupon