

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

	Shares	Value
COMMON STOCKS[†] - 4.0%		
Financial - 3.9%		
Pershing Square Tontine Holdings, Ltd. — Class A*	6,864,930	\$ 190,295,859
Gores Holdings VI, Inc.*	1,497,010	15,868,306
Aequi Acquisition Corp.*	999,157	10,091,486
Total Financial		216,255,651
Utilities - 0.1%		
TexGen Power LLC ^{††}	180,169	6,095,658
Consumer, Non-cyclical - 0.0%		
ATD New Holdings, Inc.* ^{††}	42,478	991,139
Chef Holdings, Inc.* ^{†††}	9,061	766,413
Cengage Learning Holdings II, Inc.* ^{††}	21,660	167,865
Targus Group International Equity, Inc.* ^{†††,1}	12,773	26,194
Save-A-Lot* ^{†††}	22,703	—
Total Consumer, Non-cyclical		1,951,611
Energy - 0.0%		
Maverick Natural Resources, LLC* ^{†††}	7,168	902,260
Summit Midstream Partners, LP*	7,062	88,204
Permian Production Partners LLC* ^{†††}	563,442	—
Total Energy		990,464
Technology - 0.0%		
Qlik Technologies, Inc. - Class A* ^{†††}	177	227,120
Qlik Technologies, Inc. - Class B* ^{†††}	43,738	—
Total Technology		227,120
Industrial - 0.0%		
API Heat Transfer Parent LLC* ^{†††}	1,024,936	79,544
BP Holdco LLC* ^{†††,1}	37,539	13,236
Vector Phoenix Holdings, LP* ^{†††}	37,539	3,644
Total Industrial		96,424
Total Common Stocks (Cost \$172,942,840)		225,616,928
PREFERRED STOCKS^{††} - 2.8%		
Financial - 2.6%		
Public Storage, 4.63%	966,000	26,217,240
Wells Fargo & Co., 4.70%	982,000	25,905,160
Bank of America Corp., 4.38%*	736,000	19,540,800
Prudential Financial, Inc., 4.13% due 09/01/60	686,800	18,186,464
Public Storage, 4.13%	365,600	9,918,728
First Republic Bank, 4.13%	369,600	9,772,224
CNO Financial Group, Inc., 5.13% due 11/25/60*	324,000	8,511,480
American Financial Group, Inc., 4.50% due 09/15/60	300,800	8,383,296
Assurant, Inc., 5.25% due 01/15/61*	258,000	7,058,880
W R Berkley Corp., 4.25% due 09/30/60	249,200	6,548,976
Selective Insurance Group, Inc., 4.60%*	246,000	6,356,640
Total Financial		146,399,888
Government - 0.2%		
Farmer Mac, 5.75%	378,000	10,156,860
Industrial - 0.0%		
API Heat Transfer Intermediate* ^{†††}	218	111,460
Total Preferred Stocks (Cost \$146,724,412)		156,668,208
WARRANTS[†] - 0.1%		
Pershing Square Tontine Holdings, Ltd. \$23.00, 07/24/25*	762,770	7,322,592
Total Warrants (Cost \$4,331,771)		7,322,592
EXCHANGE-TRADED FUNDS[†] - 0.6%		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	251,415	34,727,954
Total Exchange-Traded Funds (Cost \$34,529,756)		34,727,954
MUTUAL FUNDS[†] - 0.8%		
Guggenheim Alpha Opportunity Fund — Institutional Class ¹	1,003,137	25,429,535
Guggenheim Risk Managed Real Estate Fund — Institutional Class ¹	615,156	18,934,487
Total Mutual Funds (Cost \$45,910,793)		44,364,022
CLOSED-END FUNDS[†] - 1.5%		
BlackRock Corporate High Yield Fund, Inc.	2,543,550	29,072,777
BlackRock Credit Allocation Income Trust	845,406	12,435,922
Blackstone Strategic Credit Fund	912,346	11,386,078
Guggenheim Strategic Opportunities Fund ¹	527,233	10,228,320
Eaton Vance Limited Duration Income Fund	687,996	8,620,590
Ares Dynamic Credit Allocation Fund, Inc.	457,045	6,531,173
BlackRock Debt Strategies Fund, Inc.	393,714	4,114,311
Western Asset High Income Opportunity Fund, Inc.	351,176	1,738,321
Total Closed-End Funds (Cost \$63,488,757)		84,127,492
MONEY MARKET FUNDS[†] - 2.6%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ³	144,720,879	144,720,879
Western Asset Institutional U.S. Treasury Reserves Institutional Shares, 0.01% ³	1,063,470	1,063,470
Total Money Market Funds (Cost \$145,784,349)		145,784,349

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 40.0%		
Financial - 10.0%		
NFP Corp.		
7.00% due 05/15/25 ⁴	21,300,000	\$ 22,897,500
6.88% due 08/15/28 ⁴	17,500,000	18,684,400
Markel Corp.		
6.00% ^{2,5}	32,370,000	35,809,312
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	24,705,221
5.30% due 01/15/29	6,950,000	8,040,802
Wilton RE Ltd.		
6.00% ^{††2,4,5}	31,350,000	32,479,540
Charles Schwab Corp.		
4.00% ^{2,5}	16,400,000	17,261,000
5.38% ^{2,5}	12,950,000	14,423,062
Iron Mountain, Inc.		
5.63% due 07/15/32 ⁴	25,025,000	27,590,062
4.50% due 02/15/31 ⁴	2,025,000	2,121,188
Equitable Holdings, Inc.		
4.95% ^{2,5}	24,550,000	26,115,062
Host Hotels & Resorts, LP		
3.50% due 09/15/30 ⁶	24,000,000	25,285,036
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ^{4,6}	21,150,000	24,845,373
American International Group, Inc.		
4.38% due 06/30/50 ⁶	18,150,000	23,765,032
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 ⁷	21,450,000	23,648,625
Quicken Loans LLC / Quicken Loans Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	21,650,000	22,461,875
Hampton Roads PPV LLC		
6.62% due 06/15/53 ⁴	16,900,000	19,779,817
Pershing Square Holdings Ltd.		
3.25% due 11/15/30 ⁴	15,100,000	15,259,758
First American Financial Corp.		
4.00% due 05/15/30 ⁶	11,760,000	13,480,148
United Shore Financial Services LLC		
5.50% due 11/15/25 ⁴	12,600,000	13,293,000
MetLife, Inc.		
3.85% ^{2,5}	12,200,000	12,871,000
Fidelity National Financial, Inc.		
3.40% due 06/15/30 ⁶	11,450,000	12,574,071
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁴	11,550,000	12,466,465
Citigroup, Inc.		
4.00% ^{2,5}	12,000,000	12,315,000
OneMain Finance Corp.		
4.00% due 09/15/30	11,650,000	12,088,157
Ares Finance Company II LLC		
3.25% due 06/15/30 ^{4,6}	11,000,000	11,644,850
Allianz SE		
3.50% ^{2,4,5}	9,500,000	9,678,125
QBE Insurance Group Ltd.		
5.88% ^{2,4,5}	7,550,000	8,248,375
Atlas Mara Ltd.		
8.00% due 01/04/21 ^{†††}	14,400,000	8,121,600
CIT Group, Inc.		
3.93% due 06/19/24 ⁵	7,150,000	7,561,125
PartnerRe Finance B LLC		
4.50% due 10/01/50 ⁵	6,460,000	6,767,836
Lincoln National Corp.		
4.38% due 06/15/50	5,080,000	6,547,058
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	5,436,095
Bank of New York Mellon Corp.		
4.70% ^{2,5}	4,500,000	4,962,600
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁴	4,350,000	4,762,225
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
4.25% due 10/15/27 ⁴	3,850,000	3,936,625
SBA Communications Corp.		
3.88% due 02/15/27 ⁴	3,650,000	3,833,595
AmWINS Group, Inc.		
7.75% due 07/01/26 ⁴	3,400,000	3,651,260
Univest Financial Corp.		
3.76% (3 Month USD LIBOR + 3.54%) due 03/30/25 ⁸	2,500,000	2,489,697
HUB International Ltd.		
7.00% due 05/01/26 ⁴	500,000	522,895
Total Financial		562,424,467
Consumer, Cyclical - 8.1%		
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁴	41,320,000	47,706,103
Marriott International, Inc.		
4.63% due 06/15/30	10,900,000	12,790,923
5.75% due 05/01/25	8,440,000	9,872,279
3.50% due 10/15/32	8,150,000	8,912,711
Live Nation Entertainment, Inc.		
6.50% due 05/15/27 ⁴	17,785,000	19,892,878
3.75% due 01/15/28 ⁴	7,500,000	7,578,000
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 ⁴	24,150,000	26,360,023
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31 ⁴	23,200,000	24,478,552
5.75% due 05/01/28 ⁴	400,000	435,000
Walgreens Boots Alliance, Inc.		
3.20% due 04/15/30 ⁶	12,750,000	13,850,400
4.10% due 04/15/50	9,957,000	10,539,298
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 ⁴	22,200,000	22,498,146
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ^{4,6}	19,700,000	21,177,500
Hyatt Hotels Corp.		
5.38% due 04/23/25	7,350,000	8,306,360
5.75% due 04/23/30 ⁶	6,530,000	8,027,257

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 40.0% (continued)		
Consumer, Cyclical - 8.1% (continued)		
Picasso Finance Sub, Inc.		
6.13% due 06/15/25 ⁴	14,974,000	\$ 16,022,180
Wolverine World Wide, Inc.		
6.38% due 05/15/25 ⁴	13,975,000	14,883,375
VF Corp.		
2.95% due 04/23/30	13,230,000	14,638,376
Aramark Services, Inc.		
6.38% due 05/01/25 ⁴	11,950,000	12,771,563
5.00% due 02/01/28 ⁴	795,000	837,731
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁴	11,725,000	12,399,187
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32 ⁶	11,320,000	12,218,272
Choice Hotels International, Inc.		
3.70% due 01/15/31	10,540,000	11,673,261
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 ⁴	10,475,000	11,313,000
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28 ⁴	10,700,000	11,117,835
Cedar Fair, LP / Canada's Wonderland Co. / Magnum Management Corp. / Millennium Operations LLC		
5.50% due 05/01/25 ⁴	10,213,000	10,647,052
Boyne USA, Inc.		
7.25% due 05/01/25 ⁴	8,690,000	9,113,638
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁴	7,880,000	8,421,750
Clarios Global, LP		
6.75% due 05/15/25 ⁴	7,150,000	7,704,125
Williams Scotsman International, Inc.		
4.63% due 08/15/28 ⁴	7,376,000	7,634,160
Whirlpool Corp.		
4.60% due 05/15/50	5,440,000	7,039,006
WMG Acquisition Corp.		
3.88% due 07/15/30 ⁴	3,900,000	4,144,803
3.00% due 02/15/31 ⁴	1,875,000	1,837,500
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.50% due 06/01/24	5,010,000	5,116,463
Powdr Corp.		
6.00% due 08/01/25 ⁴	4,300,000	4,525,750
Hanesbrands, Inc.		
5.38% due 05/15/25 ⁴	3,810,000	4,031,056
Air Canada 2020-2 Class A Pass Through Trust		
5.25% due 04/01/29 ⁴	3,735,000	3,990,846
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 ⁴	3,725,000	3,981,094
Lithia Motors, Inc.		
4.38% due 01/15/31 ⁴	3,175,000	3,405,187
Performance Food Group, Inc.		
6.88% due 05/01/25 ⁴	2,900,000	3,103,000
Allison Transmission, Inc.		
3.75% due 01/30/31 ⁴	2,800,000	2,864,750
Boyd Gaming Corp.		
8.63% due 06/01/25 ⁴	1,700,000	1,890,723
Clarios Global Limited Partnership / Clarios US Finance Co.		
8.50% due 05/15/27 ⁴	1,730,000	1,879,488
Vail Resorts, Inc.		
6.25% due 05/15/25 ⁴	1,075,000	1,147,563
Total Consumer, Cyclical		452,778,164
Consumer, Non-cyclical - 5.3%		
Kraft Heinz Foods Co.		
4.38% due 06/01/46	6,320,000	6,837,892
5.20% due 07/15/45	5,725,000	6,807,337
4.25% due 03/01/31 ⁴	5,850,000	6,523,087
5.50% due 06/01/50 ⁴	4,825,000	6,078,306
5.00% due 06/04/42	2,490,000	2,921,451
DaVita, Inc.		
4.63% due 06/01/30 ⁴	24,560,000	26,064,300
Nielsen Finance LLC / Nielsen Finance Co.		
5.63% due 10/01/28 ⁴	20,700,000	22,491,585
5.00% due 04/15/22 ⁴	959,000	961,522
Kronos Acquisition Holdings Incorporated / KIK Custom Products Inc		
7.00% due 12/31/27 ⁴	10,350,000	10,836,657
5.00% due 12/31/26 ⁴	5,500,000	5,737,655
Gartner, Inc.		
4.50% due 07/01/28 ⁴	11,625,000	12,264,375
3.75% due 10/01/30 ⁴	2,400,000	2,529,024
US Foods, Inc.		
6.25% due 04/15/25 ⁴	13,300,000	14,214,375
Molina Healthcare, Inc.		
3.88% due 11/15/30 ⁴	12,250,000	13,138,125
Sotheby's		
7.38% due 10/15/27 ⁴	11,780,000	12,619,325
Acadia Healthcare Company, Inc.		
5.50% due 07/01/28 ⁴	5,850,000	6,283,192
5.00% due 04/15/29 ⁴	4,190,000	4,472,825
5.63% due 02/15/23	1,840,000	1,844,600
Sabre GBLB, Inc.		
7.38% due 09/01/25 ⁴	7,300,000	7,920,500
5.25% due 11/15/23 ⁴	2,500,000	2,531,250
9.25% due 04/15/25 ⁴	1,680,000	1,999,200
AMN Healthcare, Inc.		
4.63% due 10/01/27 ⁴	7,925,000	8,301,992
4.00% due 04/15/29 ⁴	4,050,000	4,141,125
Post Holdings, Inc.		
4.63% due 04/15/30 ⁴	11,525,000	12,123,839
Avantor Funding, Inc.		
4.63% due 07/15/28 ⁴	11,275,000	11,923,313
Jaguar Holding Company II / PPD Development, LP		
4.63% due 06/15/25 ⁴	8,645,000	9,117,103
5.00% due 06/15/28 ⁴	2,460,000	2,626,050

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CORPORATE BONDS^{††} - 40.0% (continued)		
Consumer, Non-cyclical - 5.3% (continued)		
Tenet Healthcare Corp.		
4.63% due 06/15/28 ⁴	8,375,000	\$ 8,772,813
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁴	7,710,000	8,056,950
TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	7,835,391
Smithfield Foods, Inc.		
3.00% due 10/15/30 ⁴	7,000,000	7,406,537
Spectrum Brands, Inc.		
5.50% due 07/15/30 ⁴	5,600,000	6,034,000
Service Corporation International		
3.38% due 08/15/30	5,275,000	5,487,108
Vector Group Ltd.		
6.13% due 02/01/25 ⁴	4,715,000	4,794,070
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	2,650,000	2,630,125
5.25% due 04/15/24 ⁴	1,900,000	2,028,250
Hologic, Inc.		
3.25% due 02/15/29 ⁴	4,350,000	4,426,125
Carriage Services, Inc.		
6.63% due 06/01/26 ⁴	4,011,000	4,286,756
Central Garden & Pet Co.		
4.13% due 10/15/30	4,000,000	4,170,000
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,974,323
KeHE Distributors LLC / KeHE Finance Corp.		
8.63% due 10/15/26 ⁴	1,580,000	1,773,550
Syneos Health, Inc.		
3.63% due 01/15/29 ⁴	1,600,000	1,604,424
WEX, Inc.		
4.75% due 02/01/23 ⁴	1,110,000	1,111,388
Par Pharmaceutical, Inc.		
7.50% due 04/01/27 ⁴	1,000,000	1,085,000
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 ⁴	300,000	307,500
Total Consumer, Non-cyclical		297,094,315
Industrial - 4.7%		
Boeing Co.		
5.15% due 05/01/30 ⁶	32,030,000	38,764,355
5.81% due 05/01/50 ⁶	16,010,000	22,064,102
5.71% due 05/01/40 ⁶	16,010,000	20,776,508
Standard Industries, Inc.		
4.38% due 07/15/30 ⁴	7,125,000	7,621,826
3.38% due 01/15/31 ⁴	6,400,000	6,432,000
5.00% due 02/15/27 ⁴	3,525,000	3,683,625
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26 ⁴	16,680,000	17,430,600
BWX Technologies, Inc.		
4.13% due 06/30/28 ⁴	14,400,000	14,994,000
PowerTeam Services LLC		
9.03% due 12/04/25 ⁴	12,060,000	13,418,077
Adevinta ASA		
3.00% due 11/15/27	EUR 10,550,000	13,317,313
New Enterprise Stone & Lime Company, Inc.		
9.75% due 07/15/28 ⁴	10,175,000	11,141,625
6.25% due 03/15/26 ⁴	700,000	717,500
Boxer Parent Co., Inc.		
6.50% due 10/02/25	EUR 8,500,000	10,965,249
Flowserve Corp.		
3.50% due 10/01/30 ⁶	10,270,000	10,962,594
Howmet Aerospace, Inc.		
5.95% due 02/01/37	2,925,000	3,524,625
6.88% due 05/01/25	2,875,000	3,363,750
5.90% due 02/01/27	2,100,000	2,479,323
6.75% due 01/15/28	900,000	1,100,556
GrafTech Finance, Inc.		
4.63% due 12/15/28 ⁴	9,875,000	9,986,094
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu		
4.00% due 10/15/27 ⁴	9,650,000	9,891,250
Vertical US Newco, Inc.		
5.25% due 07/15/27 ⁴	6,850,000	7,261,000
Mauser Packaging Solutions Holding Co.		
8.50% due 04/15/24 ⁴	6,550,000	6,779,250
Summit Materials LLC / Summit Materials Finance Corp.		
5.25% due 01/15/29 ⁴	4,825,000	5,066,250
Harsco Corp.		
5.75% due 07/31/27 ⁴	3,850,000	4,071,375
Graphic Packaging International LLC		
3.50% due 03/01/29 ⁴	3,950,000	4,038,875
Grinding Media Inc. / MC Grinding Media Canada Inc.		
7.38% due 12/15/23 ⁴	3,050,000	3,095,750
Hillenbrand, Inc.		
5.75% due 06/15/25	2,525,000	2,727,000
Crown Americas LLC / Crown Americas Capital Corporation VI		
4.75% due 02/01/26	1,923,000	1,995,112
EnerSys		
5.00% due 04/30/23 ⁴	1,325,000	1,386,281
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ⁷	1,221,518	1,104,203
EnPro Industries, Inc.		
5.75% due 10/15/26	790,000	839,375
Waste Pro USA, Inc.		
5.50% due 02/15/26 ⁴	400,000	409,000
Hillman Group, Inc.		
6.38% due 07/15/22 ⁴	340,000	337,450

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CORPORATE BONDS^{††} - 40.0% (continued)		
Industrial - 4.7% (continued)		
JELD-WEN, Inc.		
6.25% due 05/15/25 ⁴	100,000	\$ 108,000
Yamana Gold, Inc.		
4.78% due 06/10/23 ^{†††}	99,699	106,647
Total Industrial		<u>261,960,540</u>
Communications - 4.7%		
CSC Holdings LLC		
4.13% due 12/01/30 ⁴	21,250,000	22,219,000
4.63% due 12/01/30 ⁴	8,270,000	8,631,813
3.38% due 02/15/31 ⁴	2,975,000	2,919,219
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁴	29,350,000	30,157,125
3.88% due 11/15/29 ⁴	2,600,000	2,887,352
Virgin Media Finance plc		
5.00% due 07/15/30 ⁴	21,150,000	21,943,125
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.25% due 02/01/31 ⁴	20,000,000	21,077,200
Altice France S.A.		
7.38% due 05/01/26 ⁴	11,076,000	11,657,490
5.13% due 01/15/29 ⁴	6,250,000	6,468,750
Booking Holdings, Inc.		
3.55% due 03/15/28	10,000,000	11,517,835
4.63% due 04/13/30	3,500,000	4,349,027
ViacomCBS, Inc.		
4.95% due 05/19/50 ⁶	10,340,000	13,393,613
Cable One, Inc.		
4.00% due 11/15/30 ⁴	12,575,000	13,062,281
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁴	12,100,000	12,478,125
Switch Ltd.		
3.75% due 09/15/28 ⁴	12,100,000	12,281,500
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁴	11,500,000	12,240,313
Lamar Media Corp.		
4.00% due 02/15/30	8,600,000	8,922,500
4.88% due 01/15/29	3,070,000	3,261,875
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	10,150,000	10,606,750
Match Group Holdings II LLC		
4.63% due 06/01/28 ⁴	7,700,000	8,070,562
QualityTech Limited Partnership / QTS Finance Corp.		
3.88% due 10/01/28 ⁴	7,750,000	7,905,000
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁴	5,650,000	5,876,000
Cengage Learning, Inc.		
9.50% due 06/15/24 ⁴	5,039,000	4,711,465
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance		
7.88% due 05/15/24 ⁴	2,288,000	2,082,080
TripAdvisor, Inc.		
7.00% due 07/15/25 ⁴	1,800,000	1,944,000
Telenet Finance Lux Note		
5.50% due 03/01/28	1,000,000	1,066,500
Total Communications		<u>261,730,500</u>
Basic Materials - 2.4%		
United States Steel Corp.		
12.00% due 06/01/25 ⁴	21,540,000	24,878,700
Alcoa Nederland Holding BV		
5.50% due 12/15/27 ⁴	15,125,000	16,550,834
6.13% due 05/15/28 ⁴	7,450,000	8,139,125
WR Grace & Company-Conn		
4.88% due 06/15/27 ⁴	13,225,000	14,025,377
Carpenter Technology Corp.		
6.38% due 07/15/28	12,005,000	13,248,044
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	11,575,000	12,112,080
Ingevity Corp.		
3.88% due 11/01/28 ⁴	9,625,000	9,697,187
Newcrest Finance Pty Ltd.		
4.20% due 05/13/50 ⁴	7,210,000	8,813,027
HB Fuller Co.		
4.25% due 10/15/28	7,750,000	7,943,750
Kaiser Aluminum Corp.		
6.50% due 05/01/25 ⁴	6,050,000	6,473,500
4.63% due 03/01/28 ⁴	375,000	389,063
Clearwater Paper Corp.		
4.75% due 08/15/28 ⁴	6,575,000	6,805,125
Illuminate Buyer LLC / Illuminate Holdings IV, Inc.		
9.00% due 07/01/28 ⁴	2,925,000	3,217,500
ArcelorMittal S.A.		
4.55% due 03/11/26	2,450,000	2,752,687
Arconic Corp.		
6.00% due 05/15/25 ⁴	2,225,000	2,375,187
Mirabela Nickel Ltd.		
due 06/24/19 ^{7,9}	1,885,418	94,271
Total Basic Materials		<u>137,515,457</u>
Energy - 1.8%		
BP Capital Markets plc		
4.88% ^{2,5}	39,360,000	43,913,952
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30 ^{4,6}	16,150,000	19,142,232
NuStar Logistics, LP		
6.38% due 10/01/30	12,350,000	13,990,080
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	11,943,000	12,519,315
Rattler Midstream, LP		
5.63% due 07/15/25 ⁴	4,125,000	4,357,031
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29 ⁴	3,900,000	4,221,750
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.		
4.49% due 05/01/30	1,730,000	2,078,872

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 40.0% (continued)		
Energy - 1.8% (continued)		
Basic Energy Services, Inc.		
10.75% due 10/15/23 ⁷	1,500,000	\$ 270,000
Total Energy		<u>100,493,232</u>
Technology - 1.6%		
NCR Corp.		
5.25% due 10/01/30 ⁴	11,425,000	12,253,313
8.13% due 04/15/25 ⁴	6,189,000	6,892,318
MSCL, Inc.		
3.88% due 02/15/31 ⁴	15,900,000	16,814,250
Qorvo, Inc.		
4.38% due 10/15/29	11,220,000	12,344,468
3.38% due 04/01/31 ⁴	1,900,000	1,961,750
Black Knight InfoServ LLC		
3.63% due 09/01/28 ⁴	12,000,000	12,285,000
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁴	11,800,000	12,154,000
BY Crown Parent LLC / BY Bond Finance, Inc.		
4.25% due 01/31/26 ⁴	7,775,000	7,969,375
CDW LLC / CDW Finance Corp.		
3.25% due 02/15/29	5,640,000	5,751,108
Change Healthcare Holdings LLC / Change Healthcare Finance, Inc.		
5.75% due 03/01/25 ⁴	2,750,000	2,805,000
Total Technology		<u>91,230,582</u>
Utilities - 1.4%		
Midcap Funding XLVI Trust		
5.65% due 10/29/24 ^{†††}	32,750,000	32,754,566
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 ^{†††}	21,800,000	21,611,975
AES Corp.		
3.95% due 07/15/30 ⁴	9,760,000	11,032,802
Pattern Energy Operations Limited Partnership / Pattern Energy Operations, Inc.		
4.50% due 08/15/28 ⁴	5,500,000	5,802,500
Terraform Global Operating LLC		
6.13% due 03/01/26 ⁴	5,385,000	5,506,162
Clearway Energy Operating LLC		
4.75% due 03/15/28 ⁴	2,250,000	2,413,125
Total Utilities		<u>79,121,130</u>
Total Corporate Bonds (Cost \$2,089,845,601)		<u>2,244,348,387</u>
SENIOR FLOATING RATE INTERESTS^{††,8} - 21.6%		
Industrial - 4.9%		
CapStone Acquisition Holdings, Inc.		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	21,242,400	21,384,087
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	15,250,000	15,850,545
American Bath Group LLC		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/23/27	15,400,000	15,419,251
Vertical (TK Elevator)		
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	EUR 7,000,000	8,598,179
4.57% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	6,533,625	6,555,774
Fugue Finance BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 12,545,690	15,105,415
TransDigm, Inc.		
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	14,259,187	13,956,179
AI Convoy Luxembourg SARL		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 01/18/27	EUR 11,402,143	13,896,013
Charter Nex US Holdings, Inc.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	13,150,000	13,202,600
DXP Enterprises, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/16/27	13,250,000	13,150,625
Galileo Global Education Finance SARL		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/06/26	EUR 10,800,000	13,104,897
NA Rail Hold Co LLC (Patriot)		
5.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 5.25%) due 10/19/26	12,935,014	12,951,183
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	12,691,054	12,416,038
Gardner Denver, Inc.		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/01/27	10,795,750	10,784,954
Filtration Group Corp.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/25	5,667,771	5,667,771
due 03/31/25	EUR 3,600,000	4,372,698
Service Logic Acquisition, Inc.		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	9,771,940	9,759,725

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,8} - 21.6% (continued)		
Industrial - 4.9% (continued)		
YAK MAT (YAK ACCESS LLC)		
10.24% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	10,290,199	\$ 7,203,139
Berlin Packaging LLC		
3.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	4,497,578	4,418,331
3.16% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	1,634,759	1,605,954
Diversitech Holdings, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	4,149,450	4,104,511
8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 ^{†††}	1,000,000	987,500
BWAY Holding Co.		
3.48% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	4,862,722	4,686,449
JetBlue Airways Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24	4,553,250	4,673,501
MI Windows And Doors LLC		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/18/27	4,000,000	4,005,000
STS Operating, Inc. (SunSource)		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	3,857,527	3,675,915
Pro Mach Group, Inc.		
4.50% (1 Month USD LIBOR + 3.50% and 3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/07/25	3,521,077	3,468,261
Delta Air Lines, Inc.		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 05/01/23	2,985,000	3,027,118
Alliance Laundry Systems LLC		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	3,000,000	2,996,250
Titan Acquisition Ltd. (Husky)		
3.27% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	2,995,738	2,915,063
DG Investment Intermediate Holdings 2, Inc.		
3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/03/25	2,740,759	2,706,500
Fortis Solutions Group LLC		
6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 12/15/23 ^{†††}	2,361,526	2,359,164
Douglas Dynamics LLC		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 06/08/26	1,599,136	1,607,132
Tosca Services LLC		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 08/18/27	1,600,000	1,604,672
Bhi Investments LLC		
5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24	1,604,191	1,586,144
SLR Consulting Ltd.		
4.27% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††}	1,190,970	1,161,534
6.48% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††}	311,616	303,914
4.24% (6 Month USD LIBOR + 4.00% and 6 Month GBP LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††}	GBP 58,680	78,265
LTI Holdings, Inc.		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	1,466,250	1,421,222
Klockner Pentaplast of America, Inc.		
4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 06/30/22	EUR 1,100,000	1,330,000
API Heat Transfer		
12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 ^{†††,10}	1,076,191	960,501
12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 ^{†††,10}	192,004	174,724
Safety Bidco Ltd.		
4.65% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 10/25/24 ^{†††}	GBP 850,000	1,132,804
ILPEA Parent, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 03/02/23 ^{†††}	955,062	939,542

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,8} - 21.6% (continued)		
Industrial - 4.9% (continued)		
Duran Group Holding GMBH		
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24 ^{†††}	EUR 431,184	\$ 508,111
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24 ^{†††}	EUR 141,858	167,167
Reynolds Group Holdings, Inc.		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/06/23	660,894	657,589
Hillman Group, Inc.		
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	599,244	595,967
Transcendia Holdings, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	570,122	465,602
Gates Global LLC		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/01/24	122,225	121,784
Total Industrial		273,825,264
Consumer, Non-cyclical - 4.4%		
US Foods, Inc.		
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25 ^{†††}	29,192,188	28,608,344
WellSky Corp.		
due 02/09/24 ^{†††}	12,500,000	12,468,750
due 02/09/25 ^{†††}	12,450,000	12,201,000
Bombardier Recreational Products, Inc.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 05/24/27	20,997,375	21,375,328
Diamond (BC) BV		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 09/06/24 ^{†††}	10,014,900	9,989,863
3.21% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	6,698,063	6,592,032
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 397,949	479,566
Packaging Coordinators Midco, Inc.		
4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	17,050,000	17,050,000
Nidda Healthcare Holding GmbH		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 11,387,239	13,771,964
Sigma Holding BV (Flora Food)		
3.50% (1 Month EURIBOR + 3.50% and 6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 11,219,549	13,458,661
Quirch Foods Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25% and 6 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 10/27/27	12,250,000	12,158,125
Sunshine Investments BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/28/25	EUR 9,450,000	11,447,040
Kronos Acquisition Holdings, Inc.		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/22/26	11,100,000	11,086,125
HAH Group Holding Co LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	10,970,000	10,874,013
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27 ^{†††}	10,721,212	10,667,606
Cambrex Corp.		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/04/26	10,479,312	10,557,907
Springs Window Fashions		
8.65% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	5,235,340
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	3,146,005	3,115,867
Zep, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	7,420,762	7,220,401
AI Aqua Zip Bidco Pty Ltd.		
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	6,154,117	6,105,541
6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 12/13/23 ^{†††}	350,031	350,031

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,8} - 21.6% (continued)		
Consumer, Non-cyclical - 4.4% (continued)		
Hearthside Group Holdings LLC		
3.83% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	5,414,181	\$ 5,312,665
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	1,116,456	1,098,659
Civitas Solutions, Inc.		
4.43% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	3,111,520	3,104,395
4.51% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	141,702	141,378
BCPE Eagle Buyer LLC		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,797,054	2,718,960
National Mentor Holdings, Inc.		
due 03/09/26	2,316,100	2,310,796
Certara, Inc.		
3.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/15/24 ^{†††}	1,632,713	1,628,631
CTI Foods Holding Co. LLC		
8.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) (in-kind rate was 3.00%) due 05/03/24 ^{†††,10}	765,447	719,520
10.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 6.00%) due 05/03/24 ^{†††,10}	384,905	350,264
EyeCare Partners LLC		
3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	1,093,311	1,062,840
Recess Holdings, Inc.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,073,995	1,014,925
Moran Foods LLC		
11.75% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 10.75%) due 10/01/24 ^{††,10}	471,048	409,812
8.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 7.00%) due 04/01/24 ¹⁰	387,702	386,248
Blue Ribbon LLC		
5.00% (1 Month USD LIBOR + 4.00% and 3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/15/21	550,000	517,000
Total Consumer, Non-cyclical		245,589,597
Consumer, Cyclical - 3.7%		
Mavis Tire Express Services Corp.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/20/25	15,798,000	15,837,495
3.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	7,484,803	7,338,850
Samsonite IP Holdings SARL		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	20,845,250	20,702,043
BGIS (BIFM CA Buyer, Inc.)		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	18,177,264	18,109,099
Alterra Mountain Co.		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 07/31/26	17,527,769	17,593,498
CHG Healthcare Services, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	15,556,106	15,441,924
BCPE Empire Holdings, Inc.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/11/26	13,450,000	13,374,411
Packers Sanitation Services, Inc.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/04/24	8,100,000	8,094,978
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	5,300,136	5,273,636
CNT Holdings I Corp.		
4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	12,200,000	12,179,016
Cast & Crew Payroll LLC		
3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	10,963,208	10,665,118
Verisure Holding AB		
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	EUR 7,421,053	9,088,976

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,8} – 21.6% (continued)		
Consumer, Cyclical - 3.7% (continued)		
Accuride Corp. 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,750,888	\$ 6,956,422
CPI Acquisition, Inc. 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/17/22	5,602,372	5,109,812
ScribeAmerica Intermediate Holdco LLC (Healthchannels) 4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,933,224	4,698,896
Galls LLC 7.75% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††}	3,680,527	3,642,944
7.69% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/24 ^{†††}	323,760	302,100
Alexander Mann 5.34% (6 Month GBP LIBOR + 5.25%, Rate Floor: 5.25%) due 06/16/25	GBP 3,000,000	3,725,763
EnTrans International, LLC 6.15% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	3,884,332	3,709,537
Intrawest Resorts Holdings, Inc. 2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	3,758,099	3,700,149
SHO Holding 1 Corp. 6.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.25%) due 04/29/24 ^{†††,10}	3,661,946	3,149,274
6.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/29/24 ^{†††,10}	39,784	34,214
Adevinta ASA due 10/22/27	EUR 2,600,000	3,179,123
Checkers Drive-In Restaurants, Inc. 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,330,701	2,704,130
WESCO 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††}	2,340,000	2,333,309
Eyemart Express 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 08/05/24	2,299,562	2,282,315
Blue Nile, Inc. 7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	2,887,500	2,064,562
Zephyr Bidco Ltd. 7.52% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	2,029,593
SP PF Buyer LLC 4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	1,651,595	1,587,298
EG Finco Ltd. 4.78% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 975,000	1,294,849
Belk, Inc. 7.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	2,630,022	917,694
K & N Parent, Inc. 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/20/23	956,514	862,230
Apro LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/14/26	695,737	694,867
Navistar Inc. 3.66% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	496,173	495,057
American Tire Distributors, Inc. 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	249,634	241,146
8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	163,109	155,035
BBB Industries, LLC 4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25	266,791	257,454
Total Consumer, Cyclical		209,826,817
Technology - 2.9%		
Planview Parent, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/10/27	10,980,000	10,952,550
due 12/10/27	9,950,000	9,850,500
Transact Holdings, Inc. 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	14,802,799	14,284,701

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,8} – 21.6% (continued)		
Technology - 2.9% (continued)		
Provation Software Group, Inc. 5.50% (6 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/16/27	13,700,000	\$ 13,494,500
Sportradar Capital SARL 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27	EUR 10,600,000	12,930,472
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	12,500,000	12,343,750
Project Boost Purchaser LLC 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/01/26	9,675,750	9,655,624
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	9,625,875	9,641,950
Datix Bidco Ltd. 4.74% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	9,112,505	9,056,590
7.99% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	461,709	458,400
E2open LLC 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/29/27	8,000,000	7,975,040
Imprivata, Inc. 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/01/27	7,900,000	7,900,000
Wrench Group LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/30/26 ^{†††}	6,750,000	6,733,125
Sabre GBLB, Inc. due 12/10/27	5,550,000	5,556,938
Epicor Software 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 07/30/27	5,436,375	5,462,415
AVS Group GmbH due 07/17/26	EUR 3,750,000	4,544,309
IA Smart Start LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27	4,289,250	4,291,052
Greenway Health LLC 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,509,320	3,228,574
Ministry Brands LLC 5.00% (2 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22 ^{†††}	2,645,325	2,473,379
Aspect Software, Inc. 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	2,060,003	1,981,043
Boxer Parent Co., Inc. 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/02/25	1,787,337	1,777,882
Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	1,710,544	1,673,665
Neustar, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	1,516,218	1,466,001
Kar Finland Bidco Oy 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 ^{†††}	EUR 1,000,000	1,200,513
Cologix Holdings, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24	1,200,000	1,186,932
24-7 Intouch, Inc. 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25	1,153,253	1,086,941
EIG Investors Corp. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	840,167	839,117
Brave Parent Holdings, Inc. 4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	322,519	320,503
Evergood 4 ApS (Nets) 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/06/25	EUR 225,000	274,327
Total Technology		162,640,793
Communications - 1.9%		
Syndigo LLC 5.25% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/10/27	27,550,000	27,343,375
Xplomet Communications Inc. 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,915,075	21,920,554

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,8} - 21.6% (continued)		
Communications - 1.9% (continued)		
Trader Interactive		
7.25% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 06/17/24 ^{†††}	10,734,261	\$ 10,276,427
7.25% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 06/15/23 ^{†††}	138,462	129,968
Liberty Cablevision of Puerto Rico LLC		
5.16% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 10/15/26	9,550,000	9,575,880
McGraw-Hill Global Education Holdings LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	9,329,337	9,073,807
Cengage Learning Acquisitions, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	8,019,529	7,674,128
Zayo Group Holdings, Inc.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	6,100,349
Recorded Books, Inc.		
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/29/25	2,943,341	2,922,502
4.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 08/29/25	1,200,000	1,200,000
Market Track LLC		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	4,111,875	3,803,484
Resource Label Group LLC		
5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23	1,906,925	1,773,440
9.50% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23 ^{†††}	1,500,000	1,320,000
Flight Bidco, Inc.		
7.65% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 ^{†††}	1,000,000	895,000
Nielsen Finance LLC		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 06/04/25	746,250	749,824
Total Communications		104,758,738
Financial - 1.8%		
Jefferies Finance LLC		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/30/27	24,488,625	24,427,404
Duff & Phelps		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	13,134,000	13,136,102
PAI Holdeo, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/22/27	12,600,000	12,600,000
GT Polaris, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/24/27	11,521,125	11,552,808
USI, Inc.		
4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/02/26	10,274,250	10,242,194
Higginbotham		
6.50% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 11/25/26	10,105,491	9,953,909
Teneo Holdings LLC		
6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25	8,179,450	8,080,642
HUB International Ltd.		
2.96% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	5,199,702	5,100,595
Camelia Bidco Banc Civica		
4.78% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 3,000,000	3,977,052
Aretec Group, Inc.		
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,822,000	3,731,228
Cross Financial Corp.		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 09/15/27	1,000,000	1,000,000
AmeriLife Holdings LLC		
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	223,876	220,518
Total Financial		104,022,452
Basic Materials - 1.1%		
Illuminate Buyer LLC		
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/30/27	12,757,625	12,752,267
LSF11 Skyscraper HoldCo SARL		
5.74% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/29/27	11,700,314	11,641,812
GrafTech Finance, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	10,124,555	10,103,496

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,8} - 21.6% (continued)		
Basic Materials - 1.1% (continued)		
Alpha 3 BV		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	7,968,975	\$ 7,934,150
Barentz Midco BV		
due 11/25/27	EUR 2,400,000	2,936,950
due 11/25/27	2,000,000	1,985,000
Patriot Container Corp. (Wastequip)		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/25	4,453,904	4,351,820
Pregis TopCo LLC		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 07/31/26	3,800,000	3,771,500
PQ Corp.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/08/27	3,670,492	3,666,675
Invictus MD Strategies Corp.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	2,002,341	1,964,437
Vectra Co.		
3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	1,641,016	1,599,991
Ascend Performance Materials Operations LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 08/27/26	397,990	398,985
DCG Acquisition Corp.		
4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	344,209	339,046
American Rock Salt Company LLC		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/25	225,000	224,663
Total Basic Materials		63,670,792
Utilities - 0.7%		
Hamilton Projects Acquiror LLC		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	24,578,221	24,593,705
RS Ivy Holdco, Inc.		
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 12/23/27	13,700,000	13,563,000
Panda Hummel		
7.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 10/27/22	1,216,888	1,155,605
Panda Stonewall		
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 11/13/21	725,000	664,281
Granite Generation LLC		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	526,532	526,753
Total Utilities		40,503,344
Energy - 0.2%		
Venture Global Calcasieu Pass LLC		
2.53% (1 Month USD LIBOR + 2.38% and 3 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26	6,101,923	5,735,807
SeaPort Financing LLC		
5.65% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25 ^{†††}	3,077,227	2,831,049
Permian Production Partners LLC		
9.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 2.00%) due 11/23/25 ^{†††,10}	3,711,175	556,676
Total Energy		9,123,532
Total Senior Floating Rate Interests		1,213,961,329
(Cost \$1,198,776,574)		
ASSET-BACKED SECURITIES^{††} - 18.3%		
Collateralized Loan Obligations - 10.2%		
Tralee CLO III Ltd.		
2017-3A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 ^{4,8}	31,000,000	30,684,662
BXMT Ltd.		
2020-FL2, 1.80% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/16/37 ^{4,8}	15,640,000	15,394,776
2020-FL2, 2.10% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/16/37 ^{4,8}	8,000,000	7,893,342
2020-FL3, 2.95% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 03/15/37 ^{4,8}	7,350,000	7,361,066
Diamond CLO Ltd.		
2018-1A, 2.82% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{4,8}	13,500,000	13,126,536
2018-1A, 2.02% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{4,8}	11,000,000	10,903,330

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 18.3% (continued)		
Collateralized Loan Obligations - 10.2% (continued)		
2018-1A, 3.92% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{4,8}	5,000,000	\$ 4,804,540
2019-1A, 3.82% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 04/25/29 ^{4,8}	1,322,000	1,309,157
KREF Funding V LLC		
1.90% due 06/25/26 ^{†††}	27,000,000	25,985,646
0.15% due 06/25/26 ^{†††}	73,636,363	63,327
NewStar Clarendon Fund CLO LLC		
2019-1A, 2.27% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 01/25/27 ^{4,8}	14,050,000	13,819,472
2019-1A, 1.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{4,8}	6,052,154	6,046,258
2019-1A, 3.27% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{4,8}	4,500,000	4,422,700
2015-1A, 4.57% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 ^{4,8}	1,300,000	1,284,767
Golub Capital Partners CLO Ltd.		
2018-36A, 2.33% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{4,8}	20,000,000	18,642,856
2018-39A, 2.42% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28 ^{4,8}	5,000,000	4,856,175
FDF I Ltd.		
2015-1A, 5.50% due 11/12/30 ⁴	12,000,000	11,947,556
2015-1A, 4.40% due 11/12/30 ⁴	10,000,000	10,075,635
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{4,11}	32,400,000	20,775,879
MidOcean Credit CLO VII		
2020-7A, 2.44% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 ^{4,8}	21,000,000	20,606,800
GoldenTree Loan Management US CLO 1 Ltd.		
2020-1A, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/20/29 ^{4,8}	19,500,000	19,131,462
BDS Ltd.		
2019-FL3, 2.45% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/35 ^{4,8}	18,300,000	17,963,708
Crown Point CLO III Ltd.		
2017-3A, 1.69% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,8}	15,000,000	14,867,337
Cerberus Loan Funding XXX, LP		
2020-3A, 3.87% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due 01/15/33 ^{4,8}	14,500,000	14,500,000
LoanCore Issuer Ltd.		
2019-CRE2, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{4,8}	12,850,000	12,800,312
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹¹	18,099,521	12,643,252
OZLM XIII Ltd.		
2018-13A, 2.31% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27 ^{4,8}	12,650,000	12,377,883
Lake Shore MM CLO III LLC		
2020-1A, 3.43% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 10/15/29 ^{4,8}	12,200,000	12,149,409
Palmer Square Loan Funding Ltd.		
2018-4A, 2.12% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,8}	9,050,000	8,945,911
2018-5A, 2.12% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/20/27 ^{4,8}	3,000,000	2,970,649
MP CLO VIII Ltd.		
2018-2A, 2.12% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 10/28/27 ^{4,8}	11,950,000	11,589,094
Atlas Senior Loan Fund IX Ltd.		
2018-9A, 2.02% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{4,8}	10,250,000	9,880,798
2018-9A, due 04/20/28 ^{4,11}	9,600,000	1,235,069

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 18.3% (continued)		
Collateralized Loan Obligations - 10.2% (continued)		
TCP Waterman CLO Ltd.		
2016-1A, 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28 ^{4,8}	11,000,000	\$ 10,964,137
Mountain Hawk II CLO Ltd.		
2018-2A, 2.57% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24 ^{4,8}	8,250,000	8,208,704
2013-2A, 3.37% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24 ^{4,8}	2,750,000	2,585,268
Telos CLO Ltd.		
2017-6A, 2.82% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{4,8}	7,500,000	7,471,703
2017-6A, 1.49% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{4,8}	2,022,864	2,021,422
Carlyle Global Market Strategies CLO Ltd.		
2017-2A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/18/29 ^{4,8}	3,500,000	3,378,178
2012-3A, due 01/14/32 ^{4,11}	6,400,000	2,143,962
2013-3X SUB, due 10/15/30 ¹¹	4,938,326	1,723,476
2018-1A, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/20/27 ^{4,8}	1,150,000	1,105,545
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{4,11}	9,500,000	8,145,770
Marathon CLO V Ltd.		
2017-5A, 1.66% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,8}	7,920,233	7,812,698
2013-5A, due 11/21/27 ^{4,11}	5,500,000	312,950
Flagship CLO VIII Ltd.		
2018-8A, 2.03% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 ^{4,8}	8,025,000	7,965,782
Avery Point VI CLO Ltd.		
2018-6A, 2.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27 ^{4,8}	8,000,000	7,895,291
Venture XIV CLO Ltd.		
2020-14A, 2.47% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{4,8}	8,000,000	7,761,894
Newstar Commercial Loan Funding LLC		
2017-1A, 3.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,8}	7,500,000	7,449,561
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{4,11}	19,435,737	7,209,535
Voya CLO Ltd.		
2013-1A, due 10/15/30 ^{4,11}	28,970,307	7,159,953
ACIS CLO Ltd.		
2014-4A, 2.76% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26 ^{4,8}	3,600,000	3,586,441
2015-6A, 3.58% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{4,8}	3,250,000	3,239,308
Marathon CRE Ltd.		
2018-FL1, 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 ^{4,8}	6,000,000	5,680,890
2018-FL1, 2.75% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 ^{4,8}	650,000	630,840
Monroe Capital CLO Ltd.		
2017-1A, 3.82% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{4,8}	3,000,000	2,909,486
2017-1A, 1.57% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,8}	2,899,701	2,899,124
Silvermore CLO Ltd.		
2014-1A, 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{4,8}	5,500,000	5,487,095
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 ^{4,11}	7,895,000	5,249,378
FDF II Ltd.		
2016-2A, 6.29% due 05/12/31 ⁴	5,250,000	5,218,109
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 ^{4,11}	11,700,000	5,182,740

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 18.3% (continued)		
Collateralized Loan Obligations - 10.2% (continued)		
Sudbury Mill CLO Ltd.		
2017-1A, 2.67% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 ^{4,8}	5,000,000	\$ 4,963,417
Hull Street CLO Ltd.		
2014-1A, 3.82% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{4,8}	5,785,000	4,679,912
Jackson Mill CLO Ltd.		
2018-1A, 2.09% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27 ^{4,8}	4,150,000	4,014,419
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{4,11}	13,790,000	4,001,237
Madison Park Funding XVI Ltd.		
2016-16A, 2.87% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 ^{4,8}	4,000,000	3,990,681
WhiteHorse X Ltd.		
2015-10A, 5.52% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{4,8}	4,980,000	3,700,774
Adams Mill CLO Ltd.		
2014-1A, 5.24% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 ^{4,8}	4,000,000	3,387,643
KVK CLO Ltd.		
2013-1A, due 01/14/28 ^{4,11}	11,900,000	3,051,803
Mountain Hawk III CLO Ltd.		
2014-3A, 3.02% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 04/18/25 ^{4,8}	3,000,000	2,989,567
AMMC CLO XI Ltd.		
2012-11A, due 04/30/31 ^{4,11}	5,650,000	2,648,254
BNPP IP CLO Ltd.		
2014-2A, 5.46% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{4,8}	5,762,768	2,574,333
Denali Capital CLO XI Ltd.		
2018-1A, 2.37% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{4,8}	2,500,000	2,429,021
Exantas Capital Corporation Ltd.		
2019-RS07, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/36 ^{4,8}	1,500,000	1,479,006
KKR CLO 19 Ltd.		
2017-19, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 10/15/30 ^{4,8}	1,350,000	1,326,234
Dryden Senior Loan Fund		
due 01/15/31 ¹¹	1,897,598	1,001,031
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{4,11}	11,900,000	881,790
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{4,11}	1,500,000	650,488
West CLO Ltd.		
2013-1A, due 11/07/25 ^{4,11}	5,300,000	402,800
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{4,8}	248,566	248,381
TICP CLO III-2 Ltd.		
2018-3R, 1.06% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{4,8}	239,957	239,837
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{7,11}	8,150,000	239,610
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{4,11}	4,219,178	54,132
Total Collateralized Loan Obligations		571,412,974
Transport-Aircraft - 4.6%		
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	22,729,557	21,604,533
2017-1, 3.97% due 07/15/42	22,014,031	20,615,217
2016-1, 4.45% due 08/15/41	11,119,258	10,574,071
2019-1A, 3.97% due 04/15/39 ⁴	3,894,425	3,703,574
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁴	50,354,543	45,417,764
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁴	28,241,274	26,191,065
2020-1A, 4.34% due 01/16/40 ⁴	6,611,667	5,669,519

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 18.3% (continued)		
Transport-Aircraft - 4.6% (continued)		
Raspro Trust		
2005-1A, 1.14% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,8}	29,279,491	\$ 28,518,985
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁴	22,823,071	21,863,815
2017-1, 6.30% due 02/15/42 ⁴	5,395,449	4,365,655
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	22,644,455	21,912,378
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	17,719,955	16,740,387
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 ⁴	9,117,555	7,422,551
2020-1A, 3.23% due 03/15/40 ⁴	676,393	654,822
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	6,320,250	6,023,025
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 ⁴	5,177,238	4,998,110
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	4,201,557	4,097,181
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 ^{4,12}	4,331,647	3,956,825
Stripes Aircraft Ltd.		
2013-1 A1, 3.66% due 03/20/23 ^{†††}	3,393,530	3,012,284
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁷	1,972,901	1,598,190
2013-1A, 6.38% due 12/13/48 ⁷	1,467,369	892,559
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††,7,9}	2,097,481	210
Total Transport-Aircraft		259,832,720
Whole Business - 1.0%		
TSGE		
2017-1, 6.25% due 09/25/31 ^{†††}	42,550,000	44,344,313
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/07/49 ⁴	3,441,375	3,348,768
2019-1A, 4.19% due 06/07/49 ⁴	2,094,750	2,066,094
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁴	2,726,125	2,940,126
Drug Royalty III Limited Partnership 1		
2017-1A, 2.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27 ^{4,8}	801,469	801,282
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 ⁴	388,000	411,703
2015-1A, 4.50% due 06/15/45 ⁴	47,375	48,068
Total Whole Business		53,960,354
Financial - 0.8%		
Aesf Vi Verdi LP		
2.15% due 11/25/24 ^{†††}	EUR 21,000,000	25,546,391
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	17,872,670	18,191,660
Station Place Securitization Trust Series		
2020-WL1, 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 06/25/51 ^{†††,7,8}	2,600,000	2,600,000
Total Financial		46,338,051
Infrastructure - 0.7%		
VB-S1 Issuer LLC		
2020-1A, 6.66% due 06/15/50 ⁴	23,700,000	25,436,945
2020-1A, 4.09% due 06/15/50 ⁴	5,183,000	5,373,849
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 ⁷	6,686,223	6,763,229
Total Infrastructure		37,574,023
Collateralized Debt Obligations - 0.5%		
Anchorage Credit Funding 3 Ltd.		
2021-3A, 3.47% due 01/28/39 ⁴	14,250,000	14,265,853
Anchorage Credit Funding 4 Ltd.		
2016-4A, 4.50% due 02/15/35 ⁴	9,200,000	9,182,206
Putnam Structured Product Funding Ltd.		
2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{7,8}	2,120,675	2,113,898

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 18.3% (continued)		
Collateralized Debt Obligations - 0.5% (continued)		
Banco Bradesco SA		
2014-1, 5.44% due 03/12/26 ^{†††}	1,864,895	\$ 1,833,564
Total Collateralized Debt Obligations		27,395,521
Diversified Payment Rights - 0.3%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	15,300,000	16,453,958
Net Lease - 0.2%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ⁴	10,550,000	10,856,154
Insurance - 0.0%		
J.G. Wentworth XLI LLC		
2018-1A, 4.70% due 10/15/74 ⁴	400,000	432,564
Total Asset-Backed Securities (Cost \$1,039,299,009)		1,024,256,319
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 11.1%		
Residential Mortgage Backed Securities - 9.9%		
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ⁸	25,547,849	16,466,731
2006-WMC3, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁸	11,140,962	8,953,414
2006-HE3, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 ⁸	7,103,943	6,285,109
2006-WMC4, 0.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁸	8,793,795	5,634,583
2006-WMC4, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 ⁸	3,718,324	2,363,662
Lehman XS Trust Series		
2006-16N, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46 ⁸	18,087,931	17,892,141
2006-18N, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 12/25/36 ⁸	14,626,051	14,660,070
2006-10N, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46 ⁸	4,001,682	3,947,481
RALI Series Trust		
2006-QO6, 0.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁸	34,165,115	11,986,503
2007-QO2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁸	16,087,215	8,458,960
2006-QO8, 0.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 10/25/46 ⁸	6,517,944	6,248,277
2006-QO6, 0.61% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 ⁸	8,889,297	3,183,928
2006-QO2, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ⁸	6,691,716	2,164,525
2006-QO6, 0.67% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 ⁸	5,608,389	2,016,689
2006-QO2, 0.83% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 ⁸	3,580,636	1,216,590
2006-QO2, 0.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁸	240,011	74,790
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 0.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 ⁸	27,387,152	14,251,869
2007-HE2, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁸	20,868,768	10,527,221
2007-HE4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁸	8,157,246	6,784,401
2007-HE4, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁸	2,565,741	1,899,210

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	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 11.1% (continued)		
Residential Mortgage Backed Securities - 9.9% (continued)		
LSTAR Securities Investment Limited		
2019-5, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24 ^{4,8}	32,685,628	\$ 32,313,505
Long Beach Mortgage Loan Trust		
2006-6, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 ⁸	15,812,409	8,382,734
2006-8, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 ⁸	18,796,822	7,615,683
2006-4, 0.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 ⁸	11,618,381	5,175,795
2006-1, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 ⁸	4,460,174	3,796,239
2006-6, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 ⁸	4,923,793	2,533,706
2006-8, 0.24% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 ⁸	5,093,585	2,013,328
2006-6, 0.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36 ⁸	2,850,279	1,444,545
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 0.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁸	30,630,336	29,978,743
FKRT		
2020-C2A, 3.25% due 12/30/23 ⁷	26,210,000	26,227,470
American Home Mortgage Assets Trust		
2006-1, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/46 ⁸	10,599,988	9,843,791
2006-6, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ⁸	11,780,028	9,742,183
2006-3, 1.55% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ⁸	6,608,736	5,381,260
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,8}	24,882,392	24,901,883
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{4,12}	24,506,295	24,668,794
Ameriquest Mortgage Securities Trust		
2006-M3, 0.32% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ⁸	23,882,425	16,475,841
2006-M3, 0.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁸	15,177,600	6,675,459
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 0.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 ⁸	24,712,230	11,523,716
2006-2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ⁸	18,852,339	8,680,504
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 0.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ⁸	23,043,767	14,115,810
2006-HE6, 0.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 ⁸	4,887,024	2,326,876
2007-HE4, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ⁸	4,256,182	1,837,498
IXIS Real Estate Capital Trust		
2007-HE1, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ⁸	25,873,323	8,915,934
2007-HE1, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁸	18,330,885	6,421,747
GSAA Home Equity Trust		
2006-3, 0.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁸	13,875,274	9,443,175

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	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 11.1% (continued)		
Residential Mortgage Backed Securities - 9.9% (continued)		
2006-9, 0.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁸	9,079,522	\$ 3,958,228
2007-7, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁸	1,091,482	1,063,865
GSAMP Trust		
2007-NC1, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁸	22,369,234	14,167,295
Master Asset Backed Securities Trust		
2006-WMC3, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ⁸	11,798,941	5,564,100
2006-HE3, 0.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 ⁸	10,436,080	4,303,693
2006-HE3, 0.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁸	8,774,251	3,674,240
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ⁸	13,636,404	12,345,805
Nationstar Home Equity Loan Trust		
2007-C, 0.32% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 ⁸	11,818,424	11,481,300
Home Equity Loan Trust		
2007-FRE1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁸	10,670,465	9,992,327
Alternative Loan Trust		
2007-OA7, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁸	9,919,944	9,231,340
First NLC Trust		
2007-1, 0.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{4,8}	7,986,623	5,085,407
2007-1, 0.22% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{4,8}	6,056,512	3,730,376
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁸	8,955,411	5,734,996
2007-HE4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁸	3,593,474	2,630,005
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 ⁸	12,719,200	8,034,374
HSI Asset Securitization Corporation Trust		
2007-HE1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ⁸	7,285,947	6,084,550
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.45% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁸	5,426,275	4,548,161
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 0.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁸	9,890,648	4,047,082
LSTAR Securities Investment Trust		
2019-1, 1.86% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{4,8}	3,760,073	3,773,530
Nomura Resecuritization Trust		
2015-4R, 1.71% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,8}	3,261,193	3,242,342
Alliance Bancorp Trust		
2007-OA1, 0.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁸	2,919,301	2,628,431

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	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 11.1% (continued)		
Residential Mortgage Backed Securities - 9.9% (continued)		
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,8}	1,117,016	\$ 1,039,457
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.57% due 06/26/36 ⁴	869,399	782,140
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁸	585,241	570,887
GreenPoint Mortgage Funding Trust		
2007-AR1, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47 ^{†††,8}	1,795	1,795
Total Residential Mortgage Backed Securities		553,168,099
Commercial Mortgage Backed Securities - 0.6%		
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.56% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.15%) due 07/15/32 ^{4,8}	16,531,000	15,545,853
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{4,8}	8,256,000	7,766,617
2020-DUNE, 2.66% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 ^{4,8}	7,340,000	6,420,146
2020-DUNE, 2.06% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{4,8}	2,750,000	2,471,048
BX Commercial Mortgage Trust		
2019-XL, 2.46% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/36 ^{4,8}	2,221,357	2,203,446
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	1,019,831	1,019,439
Total Commercial Mortgage Backed Securities		35,426,549
Military Housing - 0.6%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.96% (WAC) due 11/25/52 ^{4,8,13}	163,350,763	9,767,935
2015-R1, 0.29% (WAC) due 11/25/55 ^{4,8,13}	66,347,648	4,642,152
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 ^{†††,4}	9,000,000	11,516,761
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 ⁴	5,640,742	6,545,371
Total Military Housing		32,472,219
Total Collateralized Mortgage Obligations (Cost \$659,362,097)		621,066,867
U.S. TREASURY BILLS^{††} - 0.7%		
U.S. Treasury Bills		
0.08% due 03/18/21 ¹⁴	20,050,000	20,047,154
0.09% due 01/07/21 ¹⁴	9,200,000	9,199,977
0.10% due 03/04/21 ¹⁴	4,760,000	4,759,454
0.09% due 02/11/21 ¹⁴	2,650,000	2,649,832
0.10% due 01/21/21 ¹⁴	1,500,000	1,499,968
0.09% due 01/14/21 ¹⁴	1,000,000	999,988
Total U.S. Treasury Bills (Cost \$39,155,159)		39,156,373
SENIOR FIXED RATE INTERESTS^{†††} - 0.1%		
Communications - 0.1%		
MHGE Parent LLC		
11.00% due 04/20/22	4,976,125	4,413,442
Consumer, Cyclical - 0.0%		
WESCO		
5.25% due 06/14/24	CAD 3,930,000	3,080,740
Total Senior Fixed Rate Interests (Cost \$7,919,230)		7,494,182
REPURCHASE AGREEMENTS^{††,15} - 1.2%		
J.P. Morgan Securities LLC		
issued 12/31/20 at 0.06% due 01/04/21	65,000,000	65,000,000
Total Repurchase Agreements (Cost \$65,000,000)		65,000,000

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

	Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.4%		
Call options on:		
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	2,186,900,000	\$ 11,021,976
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	1,067,900,000	5,382,216
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	1,157,800,000	4,075,456
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	463,200,000	2,334,528
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	82,200,000	289,344
Total OTC Options Purchased (Cost \$10,589,112)		23,103,520
Total Investments - 105.8% (Cost \$5,723,659,460)		\$ 5,936,998,522

	Contracts	
OTC OPTIONS WRITTEN[†] - 0.0%		
Call options on:		
Citibank N.A., New York Pershing Square Tontine Holdings Ltd. Expiring June 2021 with strike price of \$35.00 (Notional Value \$2,772)	1	(465)
Citibank N.A., New York Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$35.00 (Notional Value \$41,580)	15	(11,175)
Citibank N.A., New York Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$30.00 (Notional Value \$504,504)	182	(154,700)
Citibank N.A., New York Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$40.00 (Notional Value \$759,528)	274	(172,620)
Total OTC Options Written (Premiums received \$283,563)		(338,960)
Other Assets & Liabilities, net - (5.8)%		(326,662,291)
Total Net Assets - 100.0%		\$ 5,609,997,271

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased[†]				
Gold 100 oz. Futures Contracts	239	Feb 2021	\$ 45,498,430	\$ 2,910,149
Commodity Futures Contracts Sold Short[†]				
WTI Crude Futures Contracts	1,020	Jan 2021	49,419,000	(784,580)

Centrally Cleared Credit Default Swap Agreements Protection Sold^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA Securities, Inc.	ICE	CDX.NA.HY.35.V1	5.00%	Quarterly	12/20/25	\$ 460,920,000	\$ 42,990,405	\$ 18,567,809	\$ 24,422,596

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation
J.P. Morgan Securities LLC	LCH	Pay	3-Month ILS TELBOR	0.92%	Quarterly	11/15/27	ILS159,859,000	\$ 50,177	-	\$ 50,177

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Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Credit Index Swap Agreements^{††}							
BNP Paribas	iShares iBoxx \$ High Yield Corporate Bond ETF	0.20% (1 Month USD LIBOR + 0.05%)	Monthly	05/06/21	1,205,000 \$	105,196,500 \$	3,446,300
Barclays Bank plc	iShares iBoxx \$ High Yield Corporate Bond ETF	0.45% (1 Month USD LIBOR + 0.30%)	Monthly	01/12/21	605,000	52,816,500	2,967,525
Barclays Bank plc	iShares iBoxx \$ High Yield Corporate Bond ETF	0.39% (1 Month USD LIBOR + 0.24%)	Monthly	04/15/21	756,920	66,079,116	1,740,916
Citibank N.A., New York	iShares iBoxx \$ High Yield Corporate Bond ETF	0.35% (1 Month USD LIBOR + 0.20%)	Monthly	05/12/21	1,058,620	92,417,526	1,503,240
BNP Paribas	iShares iBoxx \$ High Yield Corporate Bond ETF	0.40% (1 Month USD LIBOR + 0.25%)	Monthly	04/12/21	604,000	52,729,200	1,419,400
BNP Paribas	iShares iBoxx \$ High Yield Corporate Bond ETF	0.28% (1 Month USD LIBOR + 0.13%)	Monthly	05/06/21	600,000	52,380,000	1,242,000
BNP Paribas	iShares iBoxx \$ High Yield Corporate Bond ETF	0.35% (1 Month USD LIBOR + 0.20%)	Monthly	05/21/21	605,000	52,816,500	738,100
						\$ 474,435,342	\$ 13,057,481

OTC Equity Index Swap Agreements^{††}

BNP Paribas	VanEck Vectors Gold Miners ETF	0.40% (1 Month USD LIBOR + 0.25%)	Monthly	04/16/21	1,053,640	37,952,113	(5,204,981)
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Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	178,600,000	BRL	07/01/21	\$ 42,785,007	\$ 34,270,011	8,514,996
Citibank N.A., New York	122,150,000	BRL	07/01/21	29,677,306	23,438,308	6,238,998
Citibank N.A., New York	6,320,158,500	JPY	07/01/21	62,232,010	61,346,852	885,158
Barclays Bank plc	6,018,007,500	JPY	07/01/21	59,168,297	58,414,012	754,285
Goldman Sachs International	8,850,000	BRL	07/01/21	2,073,328	1,698,150	375,178
Morgan Stanley Capital Services LLC	20,977,000	EUR	03/30/21	25,685,077	25,681,906	3,171
Citibank N.A., New York	3,158,500	JPY	01/04/21	30,823	30,589	234
Barclays Bank plc	3,007,500	JPY	01/04/21	29,300	29,127	173
Citibank N.A., New York	1,052	ILS	02/01/21	298	328	(30)
Citibank N.A., New York	3,973,000	CAD	01/15/21	3,123,171	3,123,547	(376)
Morgan Stanley Capital Services LLC	176,450	ILS	01/25/21	54,356	54,997	(641)
Bank of America, N.A.	383,900	ILS	02/01/21	112,169	119,680	(7,511)
Barclays Bank plc	684,673	ILS	08/02/21	204,027	214,283	(10,256)
JPMorgan Chase Bank, N.A.	2,395,000	EUR	01/15/21	2,909,528	2,927,190	(17,662)
Bank of America, N.A.	7,363,900	ILS	01/31/22	2,183,190	2,315,319	(132,129)
Bank of America, N.A.	9,084,000	GBP	01/15/21	12,064,052	12,423,986	(359,934)
Goldman Sachs International	90,872,000	EUR	01/15/21	110,337,540	111,064,546	(727,006)
Goldman Sachs International	38,713,300	ILS	04/30/21	11,336,278	12,093,709	(757,431)
Goldman Sachs International	57,434,200	ILS	01/31/22	17,016,599	18,058,161	(1,041,562)
Barclays Bank plc	92,228,427	ILS	08/01/22	27,935,310	29,082,771	(1,147,461)
Bank of America, N.A.	79,971,800	ILS	04/30/21	23,698,472	24,982,516	(1,284,044)
Goldman Sachs International	72,830,756	ILS	02/01/21	21,256,016	22,704,897	(1,448,881)
Goldman Sachs International	32,149,325	EUR	07/30/21	37,345,459	39,469,402	(2,123,943)
JPMorgan Chase Bank, N.A.	29,016,000	EUR	07/30/21	33,489,397	35,622,651	(2,133,254)
Citibank N.A., New York	193,819,000	ILS	04/30/21	56,980,495	60,547,421	(3,566,926)
					\$	2,013,146

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	312,504,100	ILS	04/30/21	\$ 87,609,812	\$ 97,623,644	\$ 10,013,832
Goldman Sachs International	61,165,325	EUR	07/30/21	70,187,210	75,092,053	4,904,843
Goldman Sachs International	92,228,427	ILS	08/01/22	24,775,937	29,082,771	4,306,834
Goldman Sachs International	64,798,100	ILS	01/31/22	17,651,727	20,373,480	2,721,753
Goldman Sachs International	73,215,708	ILS	02/01/21	20,494,850	22,824,906	2,330,056
Goldman Sachs International	684,673	ILS	08/02/21	183,706	214,282	30,576
Morgan Stanley Capital Services LLC	44,000	CAD	01/15/21	34,607	34,592	(15)
JPMorgan Chase Bank, N.A.	6,166,000	JPY	01/04/21	59,867	59,716	(151)
Citibank N.A., New York	309,600,000	BRL	07/01/21	59,488,074	59,406,470	(81,604)
JPMorgan Chase Bank, N.A.	12,338,166,000	JPY	07/01/21	120,472,255	119,760,865	(711,390)
					\$	23,514,734

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted.

†† Value determined based on Level 2 inputs, unless otherwise noted.

††† Value determined based on Level 3 inputs.

1 Affiliated issuer.

2 Perpetual maturity.

3 Rate indicated is the 7-day yield as of December 31, 2020.

4 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,456,946,228 (cost \$2,391,775,796), or 43.8% of total net assets.

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

6 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At December 31, 2020, the total market value of segregated or earmarked securities was \$291,971,343.

7 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 \$65,552,265 (cost \$68,714,687), or 1.2% of total net assets.

8 Variable rate security. Rate indicated is the rate effective at December 31, 2020. 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.

9 Security is in default of interest and/or principal obligations.

10 Payment-in-kind security.

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

12 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 December 31, 2020.

13 Security is an interest-only strip.

14 Rate indicated is the effective yield at the time of purchase.

15 Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.HY.35.V1 — Credit Default Swap North American High Yield Series 35 Index Version 1

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EURIBOR — European Interbank Offered Rate

EUR — Euro

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

LCH — London Clearing House

LIBOR — London Interbank Offered Rate

plc — Public Limited Company
PPV — Public-Private Venture
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
TELBOR — Tel Aviv Interbank Offered Rate
WAC — Weighted Average Coupon