COMMON STOCKS† 4+4/	Shares	Value
COMMON STOCKS <sup>†</sup> - 4.1% Financial - 3.9%		
Pershing Square Tontine Holdings Ltd. — Class A*,1	6,864,930 \$	137,092,652
KKR Acquisition Holdings I Corp. — Class A*,1	5,062,315	49,560,064
RXR Acquisition Corp. — Class A*,1	1,087,275	10,644,422
Aequi Acquisition Corp. — Class A*,1	999,157	9,871,671
AfterNext HealthTech Acquisition Corp. — Class A*,1	895,600	8,696,276
MSD Acquisition Corp. — Class A*,1	833,026	8,163,655
Conyers Park III Acquisition Corp. — Class A*,1	832,100	8,029,765
TPG Pace Beneficial II Corp.*,1	807,638	7,858,318
Waverley Capital Acquisition Corp. 1 — Class A*,1	786,700	7,607,389
Acropolis Infrastructure Acquisition Corp. — Class A*,1	578,278	5,591,948
Blue Whale Acquisition Corp. I — Class A*,1	477,700	4,619,359
Colicity, Inc. — Class A*,1	217,843	2,137,040
TPG, Inc. Total Financial	42,622	1,019,092 260,891,651
Utilities - 0.1%		200,071,031
Texgen Power LLC*,††	180,169	4,324,056
Consumer, Cyclical - 0.1%	100,105	1,52 1,000
ATD New Holdings, Inc.*,††	42,478	2,973,460
Communications - 0.0%	.2,	_,,,,,,,,
Vacasa, Inc. — Class A*	503,817	1,450,993
Figs, Inc. — Class A*,18	55,695	507,381
Total Communications		1,958,374
Energy - 0.0%		
Permian Production Partners LLC†††	573,522	470,288
Consumer, Non-cyclical - 0.0%		
Cengage Learning Holdings II, Inc.*,††	21,660	314,070
Targus Group International Equity, Inc.*,†††,2	12,773	32,138
Save-A-Lot*,††	22,703	9,467
Total Consumer, Non-cyclical		355,675
Technology - 0.0%		
Qlik Technologies, Inc Class A*,†††	177	266,674
Qlik Technologies, Inc Class B*,†††	43,738	5
Total Technology		266,679
Industrial - 0.0%	27, 520	26.465
BP Holdco LLC*,†††,2	37,539	26,465
Vector Phoenix Holdings, LP*,†††	37,539	10,323
API Heat Transfer Parent LLC*,††† Total Industrial	1,763,707	177
Total Common Stocks	_	36,965
(Cost \$266,759,223)		271,277,148
	_	. , , , , , , ,
PREFERRED STOCKS <sup>††</sup> - 6.3%		
Financial - 5.9%		
Bank of America Corp.	1 079 000	20.040.020
4.13% 4.38%	1,078,000 736,000	20,040,020 14,050,240
4.38%	13,850,000	11,492,314
Wells Fargo & Co.	13,020,000	11,1,2,311
3.90%	25,750,000	22,177,188
4.70%	982,000	18,982,060
First Republic Bank	1150.000	20.742.600
4.25% 4.50%	1,168,000	20,743,680
4.3%	725,600 369,600	13,423,600 6,468,000
Citigroup, Inc.	302,000	0,400,000
3.88%	30,600,000	25,398,000
4.00%	13,100,000	11,331,500
Equitable Holdings, Inc.		
4.95%	24,550,000	23,069,979
4.30% Markel Corp.	616,000	11,032,560
магке: Corp. 6.00%	32,370,000	31,924,913
Public Storage	32,370,000	31,724,713
4.63%	855,064	18,802,857
4.13%	265,621	5,168,985
Bank of New York Mellon Corp.		
3.75% 4.70%	20,550,000	16,775,567
4.70% Kuvare US Holdings, Inc.	4,500,000	4,396,500
7.00% due 02/17/51 <sup>3</sup>	19,150,000	19,197,875
W R Berkley Corp.	19,130,000	17,177,073
4.13% due 03/30/61	878,365	15,099,094
4.25% due 09/30/60	115,042	2,023,589
Goldman Sachs Group, Inc.		
4.13%	20,500,000	16,758,750
Charles Schwab Corp. 4.00%	18,700,000	14,394,325
4.00% Prudential Financial, Inc.	18,700,000	14,394,323
4.13% due 09/01/60	686,550	14,101,737
MetLife, Inc.		- 1,101,737
3.85%	12,200,000	10,863,536
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	6,198,120
Assurant, Inc. 5.25% due 01/15/61	259,000	5 740 500
J.23 /0 tuc 01/13/01	258,000	5,740,500

American Financial Group, Inc.		
4.50% due 09/15/60	270,159	5,219,472
Selective Insurance Group, Inc.		
4.60%	246,000	4,570,680
PartnerRe Ltd.		
4.88%	208,352	4,313,657
Total Financial		393,759,298
Government - 0.4%		
CoBank ACB		
4.25%	20,000,000	17,055,057

Page 1988   Page	CONSOCIDATED SCILLDOLL OF INVESTMENTS (Chaudicu)	Shares	Value
### 1985		Similar	, unde
1935   1936			
Bolasteria Hamembare' 117   20   20   20   20   20   20   20   2		378,000	\$ 9,502,920
Pers		,	26,557,977
Teal Performed Sender   1,265,786   1,26		210	
Cons. 589,787,280   203,1329		218	
SER Acquainton Holdings I Cop — Class A   1,266,578   45,408   50,400   5			420,317,275
SER Acquainton Holdings I Cop — Class A   1,266,578   45,408   50,400   5	W. D. L. W.		
Tayling   13/1207-14			
Expring (1972/25)   762.79   328.08     Expring (1972/25)   75.09   762.79   762.79   762.79     Expring (1972/25)   75.09   75.09   75.09   75.09     Expring (1972/25)   75.09   75.09   75.09   75.09     Expring (1972/25)   75.09   75.09   75.09   75.09     Expring (1972/25)   75.09   75.09   75.09   75.09   75.09     Expring (1972/25)   75.09		1,265,578	455,608
Carriage Pistowneth Endelange, Inc.   12,004   67,842   12,005   66,568   12,005   66,568   12,005			
Expering (2001226*   123,000   61,822   120,000   120,		762,770	328,067
Experiment (1902   1907   19		128,004	67,842
Allerhord Health Tich Acquisition Cop. — Class A   20,513   50,721     Waveley Capital Acquisition Cop. — Class A   20,223   55,538     Waveley Capital Acquisition Cop. — Class A   50,131     Expring 041027			
Expring 1070023**   20,53\$   50,521     Waveley Capital Corp Clase A   20,222   53,584     Expring 1070027**   20,223   53,584     Expring 1071027**   106,604   50,131     Expring 1071027**   102,759   102,759     Bias Wilak Acquisition Corp Clase A   102,759     Expring 1071027**   109,245   20,577     Expring 1071027**   109,245   20,577     RRR Acquisition Corp Clase A   102,759     Expring 1070027**   109,245   20,577     RRR Acquisition Corp Clase A   102,759     Expring 1070027**   109,245   20,577     RRR Acquisition Corp Clase A   102,757     Expring 1070027**   103,000   103,000     Expring 1070027**		277,366	66,568
Expring 1043027*1		298,533	56,721
MSD Acquaintion Copp—Class A   166,604   50,131   Acropain Infrastructure Acquaintion Copp.—Class A   192,709   38,552   180   192,709   38,552   180   194,604   194,709   38,552   180   194,604   194,709   38,552   180   194,604   194,709   38,552   180   194,604   194,709   38,552   180   194,604   194,709   19			
Pagining 05/13/25 <sup>-1-1</sup>   166.091   50,131   Acceptable Inflational Coop. — Class A   192,759   38,522   28,000   31,200   38,522   28,000   31,200   32,0		262,232	55,384
Expiring 03.31.26 <sup>-11</sup>   19.245   3.552     Expiring 07.09.25 <sup>-11</sup>   19.246   25.079     Expiring 07.09.25 <sup>-11</sup>   21.7451   25.079     Expiring 03.08.26 <sup>-11</sup>   3.33.052   22.981     Expiring 03.08.26 <sup>-11</sup>   3.33.052   22.981     Expiring 11.09.07 <sup>-11</sup>   3.33.052   22.981     Expiring 11.09.07 <sup>-11</sup>   3.33.052   29.981     Expiring 11.09.07 <sup>-11</sup>   3.33.052   3.945     Expiring 11.09.07 <sup>-11</sup>   3.945   3.945   3.945   3.945     Expiri	Expiring 05/13/23*,1	166,604	50,131
Blac Whale Acquisition Corp.—Class A   2,000		402 = 20	
Exprint 07/09/25 <sup>1-1</sup>   19/424   25/079   25/079   27/4572   24/572   25/079   27/4572   25/079   27/4572   25/079   27/4572   25/079		192,759	38,552
Expining 03/08/26-51         24,522           Acquia Acquishind Corp. — Class A         22,981           Expining 11/30/27-51         333,3052         22,981           Cloiding, Inc.—Class A         29,454           Expining 12/31/27-51         43,567         9,454           Total Warrants         200,959           EXCHANGE-TRADED FUNDS*-0.89%         31,300,900         39,160,554           Anneke Gold Mines FTF         1,430,590         39,160,554           Shares Preferred & Income Scenarios FTF         270,026         8,898,183           Shares BOax High Yield Corporate Bord ETF         85,193         -227,7384           Guegachieni Risk Manuaged Real Estate Fund — Institutional Class <sup>2</sup> 2,237,384         33,356,309           MUTUAL FUNDS*-2.89%         4,240,973         45,750,302           Guegachieni Risk Manuaged Real Estate Fund — Institutional Class <sup>2</sup> 2,237,384         13,556,303           Guegachieni Risk Manuaged Real Estate Fund — Institutional Class <sup>2</sup> 1,010,531         26,040,788           Guegachieni Risk Manuaged Real Estate Fund — Institutional Class <sup>2</sup> 1,010,531         26,040,788           Guegachieni Risk Manuaged Real Estate Fund — Institutional Class <sup>2</sup> 1,010,531         26,047,788           Guegachieni Risk Manuaged Real Estate Fund — Institutional Class <sup>2</sup>	Expiring 07/09/23*,1	119,424	25,079
Acquisition Cop. — Class A   2.9x			
Expring   17.90727-17		217,453	24,572
Page		333,052	22,981
Part   Martana   Part	Colicity, Inc. — Class A		
Clost \$9,302,493	· ·	43,567	9,454
Namick Gold Miners LIF			1,200,959
Namick Gold Miners LIF			
Shans Preferred & Income Securities FTF   270,626   8,898   183   58   58   58   58   58   58   58		1 420 500	20.160.554
Salars   Boxx   High Yield Corporate Bond ETF			
Cost \$70,585,805   54,338,794     MUTUAL FUNDS*- 2.8%     Guggenheim Risk Managed Real Estate Fund — Institutional Class²   2,237,384   73,565,183     Guggenheim Urla Short Duration Fund — Institutional Class²   1,700,331   26,940,748     Guggenheim Strategy Fund II²   745,593   17,907,308     Guggenheim Strategy Fund II²   723,055   17,505,166     Total Mutual Funds   723,055   17,505			
MUTUAL FUNDS* - 2.8%	9		54 229 704
Giuggenheim Risk Managed Real Estate Fund — Institutional Class²         2,237,384         73,565,183           Giuggenheim Ultra Short Duration Fund — Institutional Class²         1,70,073         45,750,392           Giuggenheim Mapha Opportunity Fund — Institutional Class²         1,010,531         26,940,748           Giugenheim Strategy Fund III²         723,055         17,505,166           Gogenheim Strategy Fund III²         723,055         17,505,166           Closs T83,158,3499)         181,758,797           CLOSED-END FUNDS¹-1,1%6         2,616,313         24,933,463           BlackRock Corporate lighty Picel Fund, Inc.         2,616,313         24,933,463           BlackRock Corporate lighty Picel Fund         1,225,934         13,693,683           BlackRock Corporate lighty Picel Fund, Inc.         2,616,313         24,933,463           BlackRock Corporate lighty Picel Fund         1,225,934         13,693,683           BlackRock Corporate lighty Picel Fund         1,225,934         13,693,683           BlackRock Corporate lighty Picel Fund, Inc.         2,616,313         24,933,463           BlackRock Debt Strategies Prand, Inc.         4,822         4,462,263           BlackRock Debt Strategies Prand, Inc.         4,822         4,462,263           Western Asset High Income Opportunity Fund, Inc.         882,357 <t< td=""><td>(Cost \$70,383,603)</td><td></td><td>34,338,794</td></t<>	(Cost \$70,383,603)		34,338,794
Guggenheim Ultra Short Duration Fund — Institutional Class²         4,740,973         45,750,302           Guggenheim Alpha Opportunity Fund — Institutional Class²         1,010,531         26,940,748           Gugenheim Strategy Fund II¹²         745,539         17,997,306           Gugenheim Strategy Fund III²         723,055         17,505,166           Total Mutate Funds         723,055         181,758,797           CLOSED-END FUNDS†-1.1%         8         181,758,797           Black Rock Corporate High Yield Fund, Inc.         1,225,934         13,693,683           Blackstone Strategie Credit Fund         1,225,934         13,693,683           Blackstone Strategie Credit Income Trust         1,124,760         12,248,666           Eaton Vance Limited Duration Income Fund         791,358         8,174,728           Ares Dynamic Credit Allocation Income Fund, Inc.         479,990         5,855,878           Black Rock Debt Strategies Fund, Inc.         882,352         4,403,263           Western Asset High Income Opportunity Fund, Inc.         882,352         4,503,263           Total Closed-End Funds         20,280,555         72,286,785           Cost \$71,006,809)         72,286,785         14,153,371         14,153,371           Western Asset Hinstitutional U.S. Treasury Reserves — Institutional Shares, 0,95% 4 <td< td=""><td>MUTUAL FUNDS<sup>†</sup> - 2.8%</td><td></td><td></td></td<>	MUTUAL FUNDS <sup>†</sup> - 2.8%		
Consession   Con	Guggenheim Risk Managed Real Estate Fund — Institutional Class <sup>2</sup>	2,237,384	73,565,183
Guggenheim Strategy Fund III²         745,539         17,997,308           Guggenheim Strategy Fund III²         723,055         17,505,166           Total Muttal Funds         (Cost \$183,158,349)         ELOSED-END FUNDS†-1.1%         ELOSED-END FUNDS†-1.1%         ELOSED-END FUNDS†-1.1%         ELOSED-END FUNDS†-1.1%         2,616,313         24,933,463           BlackRock Corporate High Yield Fund, Inc.         2,616,313         24,933,463           BlackRock Credit Allocation Income Trust         1,124,760         12,248,636           Eaton Vance Limited Duration Income Fund         791,358         8,174,228           Kares Dynamic Credit Allocation Fund, Inc.         488,322         4,463,263           BlackRock Debt Strategies Fund, Inc.         488,322         4,463,263           Western Asset High Income Opportunity Fund, Inc.         82,357         3,494,134           Total Closed-End Funds         72,863,785         3,494,134           Cost \$71,006,809)         72,863,785         3,494,134           MONEY MARKET FUNDS†-0.3%         14,153,371         14,153,371           Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0.95%4         1,107,876         5,107,876           Feederated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.95%4         <	ee .		
Guggenheim Strategy Fund IIII <sup>2</sup> 723,055         17,505,166           Total Mutual Funds (Coss 1883,185,349)         181,758,799           CLOSED-END FUNDS <sup>†</sup> - 1.1%         2           BlackRock Corporate High Yield Fund, Inc.         2,616,313         24,933,463           BlackRock Corporate High Yield Fund, Inc.         1,225,934         13,693,683           BlackRock Corporate High Yield Fund, Inc.         791,358         81,742,863           BlackRock Corporate High Yield Fund, Inc.         791,358         81,742,863           BlackRock Detrict Incloent Fund         479,990         5.855,878           Ares Dynamic Credit Allocation Fund, Inc.         488,322         4,463,263           Western Asset High Income Opportunity Fund, Inc.         82,357         3,941,43           I total Closed-End Funds         82,357         3,494,134           Cost \$71,006,809         72,863,785           MONEY MARKET FUNDS <sup>†</sup> - 0,3%         1         1,153,371         14,153,371           Vestern Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0,95% <sup>4</sup> 5,107,876         5,107,876           Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0,979,4         1,028,308         1,028,308         1,028,308           Total Cost \$20,289,555         20,289,555         20,289,555		, ,	, ,
Total Mutual Funds (Cost \$183,158,349)   181,758,797			
CLOSED-END FUNDS <sup>†</sup> - 1.1%		723,033	17,505,100
BlackRock Corporate High Yield Fund, Inc.   2,616,313   24,933,463   BlackRock Corporate High Yield Fund, Inc.   1,225,934   13,693,683   BlackRock Credit Allocation Income Trust   1,124,760   12,248,636   Eaton Vance Limited Duration Income Fund   791,358   8,174,728   Ares Dynamic Credit Allocation Fund, Inc.   479,990   5,855,878   BlackRock Debt Strategies Fund, Inc.   478,990   5,855,878   BlackRock Debt Strategies Fund, Inc.   488,322   4,463,263   Western Asset High Income Opportunity Fund, Inc.   882,357   3,494,134   Total Closed-End Funds   72,863,785    MONEY MARKET FUNDS† - 0,3%   72,863,785    MONEY MARKET FUNDS† - 0,3%   14,153,371   Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0,95%   5,107,876   5,107,876   Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0,97%   1,028,308   1,028,308   Total Money Market Funds   20,289,555    Cost \$20,289,555   20,289,555    CORPORATE BONDS†† - 33,9%   Financial - 8,7%   7,000,000   26,423,460   3,25% due 10/01/31   33,500,000   26,423,460   3,25% due 10/01/31   33,500,000   23,678,648   4,88% due 08/15/28³   28,700,000   23,678,648   4,88% due 08/15/28³   3,950,000   3,383,056   Wilton RE Ltd.   6,00% ††+3,5,6   31,350,000   27,011,473	(Cost \$183,158,349)		181,758,797
BlackRock Corporate High Yield Fund, Inc.   2,616,313   24,933,463   BlackRock Corporate High Yield Fund, Inc.   1,225,934   13,693,683   BlackRock Credit Allocation Income Trust   1,124,760   12,248,636   Eaton Vance Limited Duration Income Fund   791,358   8,174,728   Ares Dynamic Credit Allocation Fund, Inc.   479,990   5,855,878   BlackRock Debt Strategies Fund, Inc.   478,990   5,855,878   BlackRock Debt Strategies Fund, Inc.   488,322   4,463,263   Western Asset High Income Opportunity Fund, Inc.   882,357   3,494,134   Total Closed-End Funds   72,863,785    MONEY MARKET FUNDS† - 0,3%   72,863,785    MONEY MARKET FUNDS† - 0,3%   14,153,371   Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0,95%   5,107,876   5,107,876   Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0,97%   1,028,308   1,028,308   Total Money Market Funds   20,289,555    Cost \$20,289,555   20,289,555    CORPORATE BONDS†† - 33,9%   Financial - 8,7%   7,000,000   26,423,460   3,25% due 10/01/31   33,500,000   26,423,460   3,25% due 10/01/31   33,500,000   23,678,648   4,88% due 08/15/28³   28,700,000   23,678,648   4,88% due 08/15/28³   3,950,000   3,383,056   Wilton RE Ltd.   6,00% ††+3,5,6   31,350,000   27,011,473	CLOSED END ELINDST 110/		
BlackStone Strategic Credit Fund   1,225,94   13,693,683   BlackRock Credit Allocation Income Trust   1,124,760   12,248,636   1,124,760   12,248,636   1,124,760   12,248,636   1,124,760   12,248,636   1,124,760   12,248,636   1,124,760   12,248,636   1,124,760   12,248,636   1,124,728   1,1		2.616.313	24,933,463
Eaton Vance Limited Duration Income Fund	Blackstone Strategic Credit Fund	1,225,934	13,693,683
Ares Dynamic Credit Allocation Fund, Inc.		, ,	
BlackRock Debt Strategies Fund, Inc.			
None   Page			4,463,263
MONEY MARKET FUNDS* - 0.3%   T2.863,785		882,357	3,494,134
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 1.32%4			72,863,785
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 1.32%4			
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0.95%⁴       5,107,876       5,107,876         Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.97%⁴       1,028,308       1,028,308         Total Money Market Funds         (Cost \$20,289,555)       20,289,555         Face Amount**         CORPORATE BONDS <sup>††</sup> - 33.9%         Financial - 8.7%         Pershing Square Holdings Ltd.       33,500,000       26,423,460         3.25% due 10/01/31       33,500,000       26,423,460         3.25% due 1/1/5/30³       15,100,000       12,313,446         NFP Corp.       28,8% due 0.8/15/28³       28,700,000       23,678,648         4.88% due 0.8/15/28³       28,700,000       3,383,056         Wilton RE Ltd.       6.00%††*,3,5,6       31,350,000       27,011,473			
Total Money Market Funds		, ,	
Total Money Market Funds	·		
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	•	1,020,300	1,020,500
$\begin{array}{l lllllllllllllllllllllllllllllllllll$	(Cost \$20,289,555)		20,289,555
$\begin{array}{l lllllllllllllllllllllllllllllllllll$		Face	
Financial - 8.7% Pershing Square Holdings Ltd. $3.25\% \text{ due } 10/01/31 \qquad 33,500,000 \qquad 26,423,460 \\ 3.25\% \text{ due } 11/15/30^3 \qquad 15,100,000 \qquad 12,313,446 \\ \text{NFP Corp.} \\ 6.88\% \text{ due } 08/15/28^3 \qquad 28,700,000 \qquad 23,678,648 \\ 4.88\% \text{ due } 08/15/28^3 \qquad 3,950,000 \qquad 3,383,056 \\ \text{Wilton RE Ltd.} \\ 6.00\%^{\dagger\dagger\dagger,3,5,6} \qquad 31,350,000 \qquad 27,011,473 \\ \end{cases}$			
Pershing Square Holdings Ltd.  3.25% due 10/01/31 33,500,000 26,423,460 3.25% due 11/15/30 <sup>3</sup> 15,100,000 12,313,446  NFP Corp.  6.88% due 08/15/28 <sup>3</sup> 28,700,000 23,678,648 4.88% due 08/15/28 <sup>3</sup> 3,950,000 3,383,056  Wilton RE Ltd.  6.00%†††,3,5,6 31,350,000 27,011,473			
3.25% due 10/01/31 33,500,000 26,423,460 3.25% due 11/15/30 <sup>3</sup> 15,100,000 12,313,446 NFP Corp. 6.88% due 08/15/28 <sup>3</sup> 28,700,000 23,678,648 4.88% due 08/15/28 <sup>3</sup> 3,950,000 3,383,056 Wilton RE Ltd. 6.00%†††,3,5,6 31,350,000 27,011,473			
3.25% due 11/15/30 <sup>3</sup> NFP Corp.  6.88% due 08/15/28 <sup>3</sup> 4.88% due 08/15/28 <sup>3</sup> 28,700,000  23,678,648  4.88% due 08/15/28 <sup>3</sup> 3,950,000  3,383,056  Wilton RE Ltd.  6.00%†††,3,5,6  31,350,000  27,011,473		33,500,000	26,423,460
6.88% due 08/15/28 <sup>3</sup> 28,700,000 23,678,648 4.88% due 08/15/28 <sup>3</sup> 3,950,000 3,383,056 Wilton RE Ltd. 6.00%†††,3,5,6 31,350,000 27,011,473	3.25% due 11/15/30 <sup>3</sup>	, ,	, ,
4.88% due 08/15/28 <sup>3</sup> Wilton RE Ltd. 6.00%†††,3,5,6 3,950,000 27,011,473	1	20 700 000	00 (50 515
Wilton RE Ltd. 6.00%†††,3,5,6 31,350,000 27,011,473			
	Wilton RE Ltd.	3,930,000	3,363,030
GLP Capital Limited Partnership / GLP Financing II, Inc.		31,350,000	27,011,473
	GLP Capital Limited Partnership / GLP Financing II, Inc.		

4.00% due 01/15/31 <sup>7</sup>	22,640,000	19,525,384
5.30% due 01/15/29 <sup>7</sup>	6,950,000	6,638,021
LPL Holdings, Inc.		
4.00% due 03/15/29 <sup>3</sup>	24,100,000	20,618,977
4.38% due 05/15/31 <sup>3</sup>	6,350,000	5,425,345
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 <sup>8</sup>	36,940,000	24,981,256

2.88% due 10/15/26 <sup>3</sup> 8,750,000 Home Point Capital, Inc.  5.00% due 02/01/26 <sup>3</sup> 33,010,000 2 CBS Studio Center  3.78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup> 22,000,000 2 Iron Mountain, Inc.  5.63% due 07/15/32 <sup>3</sup> 25,025,000 2 4.50% due 02/15/31 <sup>3</sup> 925,000 Host Hotels & Resorts, LP 3.50% due 09/15/30 <sup>7</sup> 24,000,000 2 United Wholesale Mortgage LLC  5.50% due 11/15/25 <sup>3</sup> 12,600,000 1 5.50% due 04/15/29 <sup>3</sup> 7,150,000 5 5.75% due 06/15/27 <sup>3</sup> 4,5550,000 1 Sefferies Finance LLC / JFIN Company-Issuer Corp.  5.00% due 08/15/28 <sup>3</sup> 23,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Starwood Property Trust, Inc.  4.35% due 04/30/53 <sup>3</sup> 21,150,000 1 Starwood Financing ple	Value
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.   3.88% due 03/01/313   21,650,000   2.288% due 10/15/263   8,750,000   3.3010,000   2.288% due 10/15/263   33,010,000   2.288% due 02/01/263   33,010,000   2.2000,000   2.3000,0	16.222.129
3.88% due 03/01/31 <sup>3</sup> 21,650,000 \$ 1 2.88% due 10/15/26 <sup>3</sup> 8,750,000 Home Point Capital, Ine.  5.00% due 02/01/26 <sup>3</sup> 33,010,000 2 CBS Studio Center 3.78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup> 22,000,000 2 Iron Mountain, Ine. 5.63% due 07/15/32 <sup>3</sup> 25,025,000 2 4.50% due 02/15/31 <sup>3</sup> 925,000 Host Hotels & Resorts, LP 3.50% due 09/15/30 <sup>7</sup> 24,000,000 2 United Wholesale Mortage LLC 5.50% due 11/15/25 <sup>3</sup> 12,600,000 1 5.50% due 04/15/29 <sup>3</sup> 7,150,000 5.75% due 06/15/27 <sup>3</sup> 4,550,000 Jefféries Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 <sup>3</sup> 23,000,000 1 Starwood Property Trust, Inc. 4.38% due 01/15/27 <sup>3</sup> 21,000,000 1 Global Atlantic Finance Co. 4.70% due 10/15/13 <sup>6</sup> 22,350,000 1 FS KKR Capital Corp. 3.25% due 07/15/27 <sup>7</sup> 21,000,000 1 Nationwide Mutual Insurance Co. 4.35% due 07/15/27 <sup>7</sup> 21,000,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,150,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,150,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,50,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,50,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,50,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,50,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/15/25 <sup>3</sup> 51,500,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,50,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,50,000 1 Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,50,000 1 Nationwide Mutual Insurance Co.	16,222,129
2.88% due 10/15/26 <sup>3</sup> 8,750,000  Home Point Capital, Inc.  5.00% due 02/01/26 <sup>3</sup> 33,010,000 2  CBS Studio Center  3.78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup> 22,000,000 2  Iron Mountain, Inc.  5.63% due 07/15/32 <sup>3</sup> 25,025,000 2  4.50% due 02/15/31 <sup>3</sup> 925,000  Host Hotels & Resorts, LP  3.50% due 09/15/30 <sup>7</sup> 24,000,000 2  United Wholesale Mortgage LLC  5.50% due 04/15/22 <sup>3</sup> 12,600,000 1  5.50% due 04/15/22 <sup>3</sup> 12,600,000 1  5.50% due 04/15/29 <sup>3</sup> 7,150,000  5.75% due 04/15/29 <sup>3</sup> 7,150,000  Jefferies Finance LLC / JFIN Company-Issuer Corp.  5.00% due 08/15/28 <sup>3</sup> 23,000,000 1  Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1  Global Atlantic Finance Co.  4.70% due 10/15/51 <sup>3,6</sup> 22,350,000 1  FS KKR Capital Corp.  3.25% due 07/15/27  21,000,000 1  Nationwide Mutual Insurance Co.  4.35% due 04/15/27 <sup>3</sup> 21,000,000 1  Tampton Roads PPV LLC  6.62% due 04/30/503 <sup>3</sup> 16,800,000 1  Sherwood Financing ple  4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000 1	10.222.125
Home Point Capital, Inc.   5.00% due 02/01/26 <sup>3</sup>   33,010,000   2   2   2   2   2   2   2   2   2	7,231,088
CBS Studio Center  3.78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup> 22,000,000  21fron Mountain, Inc.  5.63% due 07/15/32 <sup>3</sup> 25,025,000  4.50% due 02/15/31 <sup>3</sup> 925,000  Host Hotels & Resorts, LP  3.50% due 09/15/30 <sup>7</sup> 24,000,000  21uticd Wholesale Mortgage LLC  5.50% due 11/15/25 <sup>3</sup> 12,600,000  5.50% due 04/15/29 <sup>3</sup> 7,150,000  5.75% due 06/15/27 <sup>3</sup> 12,600,000  15  5.00% due 08/15/28 <sup>3</sup> 23,000,000  16  Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000  16  Global Atlantic Finance Co.  4.70% due 10/15/51 <sup>3.6</sup> 22,350,000  17  StKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> 21,000,000  18  This wood Property Trust, Inc.  4.35% due 07/15/27 <sup>7</sup> 21,000,000  18  This wood Property Trust, Inc.  21,000,000  19  Starwood Property Trust, Inc.  21,000,000  10  10  10  10  10  10  10  1	7,231,000
3.78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup> 22,000,000  23,78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup> 5.63% due 07/15/32 <sup>3</sup> 4.50% due 07/15/32 <sup>3</sup> 925,000  10st Hotels & Resorts, LP  3.50% due 09/15/30 <sup>7</sup> 24,000,000  20  24,000,000  20  24,000,000  20  24,000,000  20  24,000,000  20  24,000,000  20  24,000,000  20  25,000 due 11/15/25 <sup>3</sup> 12,600,000  25,00% due 04/15/29 <sup>3</sup> 26,000 due 17/15/29 <sup>3</sup> 27,150,000  27,150,000  28,75% due 06/15/27 <sup>3</sup> 29,000,000  29  20  20  20  20  20  20  20  20	22,776,900
From Mountain, Inc.   5.63% due 07/15/32 <sup>3</sup>   25,025,000   24.50% due 02/15/31 <sup>3</sup>   925,000   10st Hotels & Resorts, LP   3.50% due 09/15/30 <sup>7</sup>   24,000,000   24,000,000   25,000	
5.63% due 07/15/32³       25,025,000       2         4.50% due 02/15/31³       925,000         Host Hotels & Resorts, LP       3.50% due 09/15/30³       24,000,000       2         2.50% due 09/15/30³       24,000,000       3         5.50% due 11/15/25³       12,600,000       1         5.50% due 04/15/29³       7,150,000         5.75% due 06/15/27³       4,550,000         Jefferies Finance LLC / JFIN Company-Issuer Corp.       3         5.00% due 08/15/28³       23,000,000         Starwood Property Trust, Inc.       4.38% due 01/15/27³       21,000,000       1         4.38% due 01/15/27³       21,000,000       1         FS KKR Capital Corp.       3.25% due 07/15/27²       21,000,000       1         Nationwide Mutual Insurance Co.       4.35% due 04/30/50³.7       21,150,000       1         Hampton Roads PPV LLC       6.62% due 06/15/53³       16,800,000       1         Sherwood Financing plc       4.50% due 11/15/26³       EUR 15,600,000       1	22,220,000
4.50% due 02/15/31³ Host Hotels & Resorts, LP  3.50% due 09/15/307 24,000,000 2 United Wholesale Mortgage LLC  5.50% due 11/15/25³ 12,600,000 5.75% due 04/15/29³ 7,150,000 5.75% due 06/15/27³ 4,550,000 Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28³ 23,000,000 Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28³ 23,000,000 Jefferies Finance Co. 4.38% due 01/15/27³ 21,000,000 Jefferies Finance Co. 4.70% due 10/15/31³.6 22,350,000 Jefferies Finance Co. 4.70% due 10/15/51³.6 22,350,000 Jefferies Finance Co. 4.70% due 10/15/51³.6 22,350,000 Jefferies Finance Co. 4.70% due 06/15/31³ 16,800,000 Jefferies Finance Co. 4.50% due 04/30/50³ Befferies Finance Co. 4.50% due 06/15/33³ Sherwood Financing ple	21 160 543
Host Hotels & Resorts, LP  3.50% due 09/15/30 <sup>7</sup> 24,000,000  2 United Wholesale Mortgage LLC  5.50% due 11/15/25 <sup>3</sup> 12,600,000  5.50% due 04/15/29 <sup>3</sup> 7,150,000  5.75% due 06/15/27 <sup>3</sup> 4,550,000  Jefferies Finance LLC / JFIN Company-Issuer Corp.  5.00% due 08/15/28 <sup>3</sup> 23,000,000  Jatarwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000  Global Atlantic Finance Co.  4.70% due 10/15/51 <sup>3,6</sup> FS KKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> 21,000,000  Jatarwood Wutual Insurance Co.  4.35% due 07/15/27 <sup>7</sup> 21,000,000  Jatarwood Wutual Insurance Co.  4.35% due 04/30/50 <sup>3,7</sup> 21,150,000  Jatarwood Wutual Insurance Co.  4.35% due 04/30/50 <sup>3,7</sup> Hampton Roads PPV LLC  6.62% due 06/15/53 <sup>3</sup> Jake Oble Oble Oble Oble Oble Oble Oble Obl	21,160,543 755,859
United Wholesale Mortgage LLC  5.50% due 11/15/25³ 12,600,000 15.50% due 04/15/29³ 7,150,000 5.75% due 06/15/27³ 4,550,000  Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28³ 23,000,000  Starwood Property Trust, Inc. 4.38% due 01/15/27³ 21,000,000 15 Global Atlantic Finance Co. 4.70% due 10/15/51³,6 22,350,000 15 S KKR Capital Corp. 3.25% due 07/15/277 21,000,000 15 S KKR Capital Surrance Co. 4.35% due 04/30/50³,7 21,150,000 15 Hampton Roads PPV LLC 6.62% due 06/15/53³ Sherwood Financing ple 4.50% due 11/15/26³ EUR 15,600,000	755,657
5.50% due 11/15/25³       12,600,000       1         5.50% due 04/15/29³       7,150,000         5.75% due 06/15/27³       4,550,000         Jefferies Finance LLC / JFIN Company-Issuer Corp.         5.00% due 08/15/28³       23,000,000       1         Starwood Property Trust, Inc.         4.38% due 01/15/27³       21,000,000       1         Global Atlantic Finance Co.       22,350,000       1         4.70% due 10/15/51³.6       22,350,000       1         FS KKR Capital Corp.       3.25% due 07/15/27³       21,000,000       1         Nationwide Mutual Insurance Co.       4.35% due 04/30/50³.7       21,150,000       1         Hampton Roads PPV LLC       6.62% due 06/15/53³       16,800,000       1         Sherwood Financing ple       4.50% due 11/15/26³       EUR 15,600,000       1	20,501,797
5.50% due 04/15/29 <sup>3</sup> 7,150,000 5.75% due 06/15/27 <sup>3</sup> 4,550,000  Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 <sup>3</sup> 23,000,000  Starwood Property Trust, Inc. 4.38% due 01/15/27 <sup>3</sup> 21,000,000  Global Atlantic Finance Co. 4.70% due 10/15/51 <sup>3,6</sup> 22,350,000  FS KKR Capital Corp. 3.25% due 07/15/27 <sup>7</sup> 21,000,000  Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,150,000  Hampton Roads PPV LLC 6.62% due 06/15/53 <sup>3</sup> 16,800,000  Sherwood Financing plc 4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	
5.75% due 06/15/27³  Jefferies Finance LLC / JFIN Company-Issuer Corp.  5.00% due 08/15/28³  Starwood Property Trust, Inc.  4.38% due 01/15/27³  Global Atlantic Finance Co.  4.70% due 10/15/51³,6  FS KKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> 21,000,000  Nationwide Mutual Insurance Co.  4.35% due 04/30/50³,7  Hampton Roads PPV LLC  6.62% due 06/15/53³  Sherwood Financing ple  4.50% due 11/15/26³  EUR 15,600,000	10,793,034
Jefferies Finance LLC / JFIN Company-Issuer Corp.  5.00% due 08/15/28 <sup>3</sup> Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> Global Atlantic Finance Co.  4.70% due 10/15/51 <sup>3.6</sup> 22,350,000  FS KKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> 21,000,000  Nationwide Mutual Insurance Co.  4.35% due 04/30/50 <sup>3.7</sup> 21,150,000  Hampton Roads PPV LLC  6.62% due 06/15/53 <sup>3</sup> Sherwood Financing ple  4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	5,474,398
5.00% due 08/15/28 <sup>3</sup> Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> Global Atlantic Finance Co.  4.70% due 10/15/51 <sup>3,6</sup> 22,350,000 FS KKR Capital Corp. 3.25% due 07/15/27 <sup>7</sup> 21,000,000 Nationwide Mutual Insurance Co.  4.35% due 04/30/50 <sup>3,7</sup> 21,150,000 Hampton Roads PPV LLC 6.62% due 06/15/53 <sup>3</sup> Sherwood Financing ple 4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	3,648,008
Starwood Property Trust, Inc.  4.38% due 01/15/27 <sup>3</sup> 21,000,000 1  Global Atlantic Finance Co.  4.70% due 10/15/51 <sup>3,6</sup> 22,350,000 1  FS KKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> 21,000,000 1  Nationwide Mutual Insurance Co.  4.35% due 04/30/50 <sup>3,7</sup> 21,150,000 1  Hampton Roads PPV LLC  6.62% due 06/15/53 <sup>3</sup> 16,800,000 1  Sherwood Financing ple  4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000 1	18,917,500
Global Atlantic Finance Co.  4.70% due 10/15/51 <sup>3.6</sup> 22,350,000  1  FS KKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> 21,000,000  Nationwide Mutual Insurance Co.  4.35% due 04/30/50 <sup>3.7</sup> 21,150,000  Hampton Roads PPV LLC  6.62% due 06/15/53 <sup>3</sup> 16,800,000  Sherwood Financing ple  4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	, ,
4.70% due 10/15/51 <sup>3,6</sup> FS KKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> Nationwide Mutual Insurance Co.  4.35% due 04/30/50 <sup>3,7</sup> Hampton Roads PPV LLC  6.62% due 06/15/53 <sup>3</sup> Sherwood Financing ple  4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	18,229,260
FS KKR Capital Corp.  3.25% due 07/15/27 <sup>7</sup> 21,000,000  Nationwide Mutual Insurance Co.  4.35% due 04/30/50 <sup>3,7</sup> 21,150,000  Hampton Roads PPV LLC  6.62% due 06/15/53 <sup>3</sup> 16,800,000  Sherwood Financing ple  4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	
3.25% due 07/15/27 <sup>7</sup> 21,000,000 II Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3,7</sup> 21,150,000 II Hampton Roads PPV LLC 6.62% due 06/15/53 <sup>3</sup> 16,800,000 II Sherwood Financing ple 4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000 II	17,938,028
Nationwide Mutual Insurance Co.  4.35% due 04/30/50 <sup>3,7</sup> 21,150,000 1 Hampton Roads PPV LLC 6.62% due 06/15/53 <sup>3</sup> 16,800,000 1 Sherwood Financing ple 4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	17,869,138
Hampton Roads PPV LLC  6.62% due 06/15/53 <sup>3</sup> Sherwood Financing plc  4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000	. 7,007,130
6.62% due 06/15/53 <sup>3</sup> 16,800,000 1 Sherwood Financing plc 4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000 1	17,583,626
Sherwood Financing plc 4.50% due 11/15/26 <sup>3</sup> EUR 15,600,000 1	
$4.50\%$ due $11/15/26^3$ EUR $15,600,000$	15,081,219
	13,674,316
	13,0/4,310
	13,039,375
4.75% due 02/01/30 250,000	195,625
4.75% due 03/01/29 25,000	20,250
Hunt Companies, Inc. 5.25% due 04/15/29 <sup>3</sup> 13,700,000	11,645,000
Wilton Re Finance LLC	11,045,000
5.88% due 03/30/33 <sup>3,6</sup>	11,598,145
First American Financial Corp.	
4.00% due 05/15/30 11,760,000 1 Atlas Mara Ltd.	10,562,236
111.0	10,296,000
OneAmerica Financial Partners, Inc.	10,270,000
4.25% due 10/15/50 <sup>3</sup>	9,356,555
OneMain Finance Corp.	0.500.605
4.00% due 09/15/30 11,750,000 Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer	8,709,687
4.25% due 10/15/27 <sup>3</sup> 10,000,000	8,655,704
Jane Street Group / JSG Finance, Inc.	0,000,00
4.50% due 11/15/29 <sup>3</sup> 9,650,000	8,588,500
SLM Corp.	0.074.606
3.13% due 11/02/26 10,000,000 HUB International Ltd.	8,074,600
5.63% due 12/01/29 <sup>3</sup> 8,500,000	7,021,449
$7.00\%$ due $05/01/26^3$ $750,000$	705,300
QBE Insurance Group Ltd.	,
5.88% <sup>3,5,6</sup> 7,550,000	7,342,375
Bank of America Corp. 6.13%*,5,6 5.800,000	5 502 251
6.13%*,5,0  PartnerRe Finance B LLC	5,593,375
4.50% due 10/01/50 <sup>6,7</sup> 6,460,000	5,375,115
Ryan Specialty Group LLC	5,575,110
4.38% due 02/01/30 <sup>3</sup> 5,750,000	5,002,500
AmWINS Group, Inc.	
4.88% due 06/30/29 <sup>3</sup> 6,025,000	4,934,010
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>3</sup> 5,303,000	4,925,161
American Equity Investment Life Holding Co.	4,923,101
5.00% due 06/15/27 4,813,000	4,751,414
JPMorgan Chase & Co.	
4.59% due 04/26/33 <sup>6,7</sup> 3,700,000	3,634,293
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 <sup>3</sup> 3.350,000	2,703,827
S,550,000 Prudential Financial, Inc.	2,103,62
5.13% due 03/01/52 <sup>6</sup> 2,750,000	2,538,662
SBA Communications Corp.	
3.13% due 02/01/29  Plotinum for Polizo Phys Investment Company I.I.C.	2,537,350
Platinum for Belize Blue Investment Company LLC  1.60% due 10/20/40 <sup>†††,3,10</sup> 1.900,000	
	1 705 013
Communications - 4.7%	1,705,911 79,588,328
British Telecommunications plc	1,705,911 79,588,328
, ,	79,588,328
4.25% due 11/23/81 <sup>3,6</sup> 5,250,000	

Level 3 Financing, Inc.		
4.25% due 07/01/28 <sup>3</sup>	22,035,000	17,655,544
$3.75\%$ due $07/15/29^3$	7,600,000	5,876,358
3.88% due 11/15/29 <sup>3</sup>	2,600,000	2,147,334
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 <sup>3</sup>	26,800,000	21,708,000
$5.75\%$ due $08/01/28^3$	4,550,000	3,896,072
CSC Holdings LLC		
$4.13\%$ due $12/01/30^3$	21,250,000	16,575,000
3.38% due 02/15/31 <sup>3</sup>	2,975,000	2,199,447
$4.63\%$ due $12/01/30^3$	2,715,000	1,815,629

	Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 33.9% (continued)		, , ,
Communications - 4.7% (continued)		
Altice France S.A.	12.250.000	10 000 55
5.13% due 07/15/29 <sup>3</sup> 5.50% due 10/15/29 <sup>3</sup>	13,250,000 \$	10,003,750
J.CPR Senior Secured Financing DAC	11,760,000	8,983,582
5.13% due 07/15/29 <sup>3</sup>	16,250,000	13,568,750
6.75% due 10/15/27 <sup>3</sup>	5,400,000	5,037,282
Virgin Media Finance plc	- , ,	-,,
$5.00\%$ due $07/15/30^3$	21,400,000	16,959,500
JPC Broadband Finco BV		
4.88% due 07/15/31 <sup>3</sup>	20,200,000	16,463,000
VZ Secured Financing BV 5.00% due 01/15/32 <sup>3</sup>	16,950,000	14,068,500
CCO Holdings LLC / CCO Holdings Capital Corp.	10,930,000	14,008,300
4.50% due 06/01/33 <sup>3</sup>	14,265,000	11,241,10
4.25% due 02/01/31 <sup>3</sup>	3,310,000	2,697,650
Switch Ltd.		
3.75% due 09/15/28 <sup>3</sup>	12,100,000	11,968,71
Vodafone Group plc	44.0=2.000	
5.13% due 06/04/81 <sup>6</sup> Cable One, Inc.	16,875,000	11,242,96
4.00% due 11/15/30 <sup>3</sup>	12,575,000	10,330,11
Paramount Global	12,373,000	10,550,11
4.95% due 05/19/50 <sup>7</sup>	10,340,000	8,666,60
AMC Networks, Inc.		
4.25% due 02/15/29	10,200,000	8,263,93
Radiate Holdco LLC / Radiate Finance, Inc.	0.200.000	0.010.20
4.50% due 09/15/26 <sup>3</sup> Sirius XM Radio, Inc.	9,300,000	8,019,204
4.13% due 07/01/30 <sup>3</sup>	8,900,000	7,433,19
Match Group Holdings II LLC	8,700,000	7,433,17
4.63% due 06/01/28 <sup>3</sup>	7,700,000	6,980,820
Virgin Media Secured Finance plc		
4.50% due 08/15/30 <sup>3</sup>	7,950,000	6,532,593
Felenet Finance Luxembourg Notes SARL	7,000,000	( 17( 90
5.50% due 03/01/28 Cengage Learning, Inc.	7,000,000	6,176,800
9.50% due 06/15/24 <sup>3</sup>	5,039,000	4,661,07
Ciggo BV	3,037,000	4,001,07.
4.88% due 01/15/30 <sup>3</sup>	5,275,000	4,472,894
Cogent Communications Group, Inc.		
7.00% due 06/15/27 <sup>3</sup>	3,650,000	3,496,700
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 <sup>3</sup> Charter Communications Operating LLC / Charter Communications Operating Capital	3,650,000	3,020,26
3.90% due 06/01/52	3,500,000	2,429,750
Lamar Media Corp.	2,200,000	2,125,75
4.00% due 02/15/30	2,400,000	2,015,162
FripAdvisor, Inc.		
7.00% due 07/15/25 <sup>3</sup>	1,800,000	1,742,433
7-Mobile USA, Inc. 2.88% due 02/15/31	1.750.000	1,452,90
Zayo Group Holdings, Inc.	1,750,000	1,432,90.
4.00% due 03/01/27 <sup>3</sup>	700,000	580,71
Total Communications	700,000	308,923,119
Consumer, Non-cyclical - 4.4%		
Medline Borrower, LP		
3.88% due 04/01/29 <sup>3</sup>	38,500,000	32,790,83
5.25% due 10/01/29 <sup>3</sup>	7,200,000	5,913,36
JS Foods, Inc.	11.050.000	11.020.12
6.25% due 04/15/25 <sup>3</sup>	11,950,000	11,920,12
4.75% due 02/15/29 <sup>3</sup> 4.63% due 06/01/30 <sup>3</sup>	6,550,000	5,725,94
4.65% due 06/01/30°  Kraft Heinz Foods Co.	2,675,000	2,255,13
5.20% due 07/15/45	5,725,000	5,298,04
4.38% due 06/01/46	6,320,000	5,267,12
5.50% due 06/01/50	2,800,000	2,687,75
5.00% due 06/04/42	2,490,000	2,274,85
4.88% due 10/01/49	2,025,000	1,788,58
Bausch Health Companies, Inc. 4.88% due 06/01/28 <sup>3</sup>	15,600,000	12,207,62
9. Vita, Inc.	13,000,000	12,207,02
4.63% due 06/01/30 <sup>3</sup>	9,649,000	7,524,88
3.75% due 02/15/31 <sup>3</sup>	6,050,000	4,337,78
Block, Inc.	2,223,000	.,,,,,
2.75% due 06/01/26 <sup>3</sup>	11,031,000	9,787,03
abre GLBL, Inc.		,
7.38% due 09/01/25 <sup>3</sup>	8,222,000	7,625,90
9.25% due 04/15/25 <sup>3</sup>	1,308,000	1,260,32
Welsen Finance LLC / Nielsen Finance Co.		
4.75% due 07/15/31 <sup>3</sup>	6,625,000	5,959,69
4.500/ 1 05/15/004	2,550,000	2,303,63
4.50% due 07/15/29 <sup>3</sup>		
4.50% due 0//15/29 <sup>3</sup> Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 <sup>3</sup>	9,400,000	8,068,19

3.38% due 08/31/27 <sup>3</sup>		7,300,000	6,013,375
5.25% due 04/15/24 <sup>3</sup>		1,900,000	1,857,250
IQVIA, Inc.			
5.00% due 05/15/27 <sup>3</sup>		6,650,000	6,291,565
5.00% due 10/15/26 <sup>3</sup>		1,350,000	1,285,645
BCP V Modular Services Finance II plc			
$4.75\%$ due $10/30/28^3$	EUR	9,000,000	7,483,496
Option Care Health, Inc.			
4.38% due 10/31/29 <sup>3</sup>		8,725,000	7,481,688
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.			
$4.38\%$ due $02/02/52^3$		6,500,000	4,596,930
3.75% due 12/01/31 <sup>3</sup>		3,400,000	2,789,319

		Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 33.9% (continued) Consumer, Non-cyclical - 4.4% (continued)			
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.			
5.00% due 12/31/26 <sup>3</sup>		5,500,000	\$ 4,702,555
7.00% due 12/31/27 <sup>3</sup> Cheplapharm Arzneimittel GmbH		2,991,000	2,243,250
5.50% due 01/15/28 <sup>3</sup>		8,085,000	6,754,961
CPI CG, Inc.		7.077.000	( (07.7(5
8.63% due 03/15/26 <sup>3</sup> TreeHouse Foods, Inc.		7,077,000	6,687,765
4.00% due 09/01/28 <sup>7</sup>		7,575,000	6,171,655
HealthEquity, Inc. 4.50% due 10/01/29 <sup>3</sup>		6,900,000	6,037,500
Post Holdings, Inc.		0,700,000	0,037,300
4.50% due 09/15/31 <sup>3</sup>		4,100,000	3,353,185
4.63% due 04/15/30 <sup>3</sup> 5.50% due 12/15/29 <sup>3</sup>		1,725,000 1,300,000	1,455,503 1,162,174
Grifols Escrow Issuer S.A.		1,500,000	1,102,171
4.75% due 10/15/28 <sup>3</sup>		6,750,000	5,854,140
Smithfield Foods, Inc. 3,00% due 10/15/30 <sup>3</sup>		7,000,000	5,802,979
Service Corporation International			
3.38% due 08/15/30 4.00% due 05/15/31		5,275,000 1,650,000	4,318,906 1,408,688
Spectrum Brands, Inc.		1,020,000	1,100,000
5.50% due 07/15/30 <sup>3</sup> HCA, Inc.		5,600,000	5,039,766
3.50% due 07/15/51		6,950,000	4,746,406
WW International, Inc.		<b>7</b> 0 <b>7</b> 0 0 0 0	1.601.010
4.50% due 04/15/29 <sup>3</sup> FAGE International S.A. / FAGE USA Dairy Industry, Inc.		7,050,000	4,694,948
5.63% due 08/15/26 <sup>3</sup>		5,232,000	4,460,679
Central Garden & Pet Co. 4.13% due 04/30/31 <sup>3</sup>		£ 200 000	4.254.657
Rent-A-Center, Inc.		5,300,000	4,254,657
6.38% due 02/15/29 <sup>3,7</sup>		5,450,000	4,251,000
Chrome Bidco 3.50% due 05/31/28 <sup>3</sup>	EUR	4,800,000	4,115,988
ADT Security Corp.	EUK	4,800,000	4,113,366
4.88% due 07/15/32 <sup>3</sup>		5,150,000	4,099,503
Carriage Services, Inc. 4.25% due 05/15/29 <sup>3</sup>		4,575,000	3,720,639
CAB SELAS		1,575,000	2,720,023
3.38% due 02/01/28 <sup>3</sup> Endo Luxembourg Finance Company I SARL / Endo US, Inc.	EUR	4,100,000	3,441,474
6.13% due 04/01/29 <sup>3</sup>		4,400,000	3,325,608
APi Escrow Corp.		2 000 000	2.060.500
4.75% due 10/15/29 <sup>3</sup> Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		3,800,000	3,068,500
5.00% due 02/01/26 <sup>3</sup>		2,775,000	2,325,450
Charles River Laboratories International, Inc. 4.00% due 03/15/31 <sup>3</sup>		2,500,000	2,131,120
Molina Healthcare, Inc.		2,300,000	2,131,120
4.38% due 06/15/28 <sup>3</sup>		1,770,000	1,581,090
Par Pharmaceutical, Inc. 7.50% due 04/01/27 <sup>3</sup>		1,825,000	1,387,000
Syneos Health, Inc.		1,020,000	1,507,000
3.63% due 01/15/29 <sup>3</sup> Tenet Healthcare Corp.		1,600,000	1,354,926
4.63% due 06/15/28 <sup>3</sup>		975,000	849,011
5.13% due 11/01/27 <sup>3</sup>		550,000	495,000
Altria Group, Inc. 4.45% due 05/06/50		1,670,000	1,202,487
Performance Food Group, Inc.		1,070,000	1,202,107
6.88% due 05/01/25 <sup>3</sup>		304,000	302,497
Total Consumer, Non-cyclical Consumer, Cyclical - 4.2%			289,597,137
Marriott International, Inc.			
2.85% due 04/15/31 <sup>7</sup> 4.63% due 06/15/30		14,730,000 10,900,000	12,215,306 10,449,659
5.75% due 05/01/25		8,440,000	8,755,772
3.50% due 10/15/32 <sup>7</sup>		8,150,000	7,029,982
Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.75% due 10/20/28 <sup>3,7</sup>		24,150,000	22,811,561
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.			
6.50% due 06/20/27 <sup>3,7</sup> 1011778 BC ULC / New Red Finance. Inc.		19,700,000	19,361,160
4.00% due 10/15/30 <sup>3</sup>		22,200,000	17,815,500
Hilton Domestic Operating Company, Inc.			
4.00% due 05/01/31 <sup>3</sup> 3.63% due 02/15/32 <sup>3</sup>		15,900,000 4,150,000	13,212,900 3,296,656
5.75% due 05/01/28 <sup>3</sup>		525,000	3,296,656
Delta Air Lines, Inc.			,
7.00% due 05/01/25 <sup>3,7</sup> Hyatt Hotels Corp.		14,155,000	14,327,529
5.63% due 04/23/25		7,350,000	7,444,612

5.75% due 04/23/30	6,530,000	6,574,847
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 <sup>3</sup>	15,975,000	13,618,687
JB Poindexter & Company, Inc.		
$7.13\%$ due $04/15/26^3$	11,725,000	11,256,000
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.00% due 06/01/31 <sup>3</sup>	11,350,000	9,651,756
5.88% due 03/01/27	660,000	622,519

CORPORATE FOOLST** 1,393 femalement   Commune Cycles   1,310 mg   5   7,395   1,205		Face Amount~	Val	ılue
Domain 1.5.1.   Early   Earl	CORPORATE BONDS <sup>††</sup> - 33.9% (continued)			
	Consumer, Cyclical - 4.2% (continued)			
British Arways Class A Past Trength Treng   7,795, 2015   1,705, 2015   1,000   2,000, 200   3,000, 200   3,000, 200   4				
		11,310,000	\$ 9,793,7	781
Seats Mineste Crist Crist		8 109 261	7 795 1	122
Washingtoned Corp.   \$0,000,000   \$0,000,0		0,100,201	7,773,1	122
		9,900,000	7,400,2	250
Havailian Band Intellectual Popury Lef. / Havailian/Rife Loyaly Lef.   \$,800,   \$,		0.100.000	6.061.4	<b>500</b>
5.78% das 01.2002ed         6,98,000         \$8,80,00           7.98% for 0915c97         7,025,000         5,784           3.88% for 0915c97         5,745,000         5,784           5.88% for 0015c92         1,23,018         1,111           3.88% for 1015c92         1,23,018         1,111           3.18% for 1015c92         1,23,018         1,151           3.18% for 1015c92         1,00,887         945           3.18% for 1015c92         1,00,887         945           4.88% for 1015c9         5,100,000         5,222           3.18% for 1015c9         4,00,000         5,222           3.18% for 1015c9         5,100,000         5,222           4.88% for 1015c9         5,100,000         5,222           4.88% for 1015c9         4,800,000         5,222           4.88% for 1015c9         4,800,000         4,800           8.89% for 1015c9         4,800,000         4,800           8.18% for 1015c9         4,500,000         3,711           8.20% for 1015c9         4,500,000         3,711           8.20% for 1015c9         4,500,000         3,722           8.20% for 1015c9         4,500,000         2,000,000           8.20% for 1015c9         4,500,000 <th< td=""><td></td><td>9,100,000</td><td>6,961,5</td><td>500</td></th<>		9,100,000	6,961,5	500
Page   Abrie Naturational, Inc.   1886   date   OFT   1995   \$7,025,000   \$7,025,000   \$7,025,000   \$7,025,000   \$7,025,000   \$7,025,000   \$7,000,		6.495.000	5 820 8	Q10
\$3.85% tabe (0915729*)		0,493,000	3,820,8	317
2,0076 tot 07/01/25*	•	7,025,000	5,794,9	923
American Artines Class AA Pass Through Trais	Six Flags Theme Parks, Inc.	, ,		
3.85% due 10/15/28		5,475,000	5,542,5	507
3.58% the 101529 3.15% the 1021529 3.15% the 1021529 3.15% the 1021529 3.15% the 1021529 4.15% the 102	-	2 404 072	2 221 4	420
\$18.58 dise 0.0715.029			, ,	
3.15% doe 0.215.22	******		1,046,2	
A 13% do 0701129 <sup>1</sup>			945,7	
Amunix Services   Inc.	Penn National Gaming, Inc.			
6.38% dae 6501253         \$,100,000         4,989.2           2.80% dee 0515293         4,800,000         4,080.0           8.20% dee 0515293         4,800,000         3,731.4           4.13% dee 0515293         4,189,000         3,731.4           4.13% dee 0515293         3,000,000         2,672.4           3.50% dee 1201293         3,200,000         2,672.4           3.00% dee 1201293         3,000,000         2,672.4           3.00% dee 0201293         3,000,000         2,975.5           Scientific Games Holding Lamiced Partnership/Scientific Games US FinCo, Inc.         3,500,000         2,975.5           Station Caisnos LLC         3,500,000         2,975.5           Station Caisnos LLC         3,500,000         2,975.4           Valle Scientific Games Holding Lamiced Partnership/Scientific Games US FinCo, Inc.         3,500,000         2,975.4           Station Caisnos LLC         3,500,000         2,975.4         2,800,000         2,242.4           Valle Scientific Games Holding Lamiced Partnership/Scientific Games US FinCo, Inc.         2,280,000         2,242.4		6,975,000	5,292,6	630
Superior Plus Limited Partnership / Superior General Partner, Inc.	,	- 400 000		
\$4,00,00		5,100,000	4,989,5	585
Beacen Roofing Supply, Inc.   4,15% due 05/15293   4,589,000   3,731, 3,694, 4,15% due 05/15293   4,472,000   3,304, 3,694, 3,	· · · · · · · · · · · · · · · · · · ·	4 800 000	4.090.0	000
A.13% due 051529    A.589,000   3.731.    A.589,00   1.1529    A.472,000   3.694,     A.63% due 1.11529    3.200,000   2.672,     A.75% due 1.20129    3.450,000   2.2955,     A.75% due 1.20129    3.450,000   2.2955,     A.75% due 1.20131    3.450,000   2.2955,     A.75% due 1.20131    3.450,000   2.2925,     A.75% due 1.20131    3.450,000   2.2925,     A.75% due 1.20131    3.450,000   2.2422,     A.75% due 1.20131    3.450,000   2.2422,     A.75% due 1.20131    3.250,000   2.2422,     A.75% due 1.20158    3.200,000   2.2422,     A.75% due 1.20158    3.200,000   2.2422,     A.75% due 1.20158    3.200,000   3.234,     A.75% due 1.20158    3.200,000   3.200,000   3.200,000     A.75% due 1.20158    3.200,000   3.200		4,000,000	4,000,0	500
Ashbury Automotive Group, Inc.   4,472,000   3,694,     MMG Acquisition Corp.   3,200,000   2,672,     3,008, due (2015/31)   1,275,000   988.     3,008, due (2015/31)   1,275,000   988.     3,008, due (2015/31)   3,009, due (2015/31)   3,009, due (2015/31)   3,009, due (2015/31)     5,258, due (4010/29)   3,009, due (2015/31)   3,009, due (2015/31)   3,009, due (2015/31)     6,663% due (2010/30)   3,009, due (2015/31)   3,009, due (2015/31)   3,009, due (2015/31)     6,663% due (2010/30)   3,009, due (2015/31)   3,009,		4.589.000	3.731.8	864
MMO Acquisition Cup.   3,00% clo. (2)1733   3,00,000   2,6724   3,00% clo. (2)1531   3,00% clo. (2)1532   3,00% clo. (2)1533   3,00%		.,,,,,,,,,	2,.22,	
3.75% due 12.01.291   3.200.000   2.672.000   3.800.0000   3.800.000   3.800.0000   3.800.0000   3.800.0000   3.800.000000   3.800.000000000000000000000000000000000	4.63% due 11/15/29 <sup>3</sup>	4,472,000	3,694,9	990
3.00%.due 02/15.21]   3.03.04   9.88.64   7.07   6.00   7.00				
Air Canada Class A Pass Through Trust			2,672,0	
5.25% due O4/01/293         3,030,748         3,027.           5.63% due 03/01/303         3,500,000         2,975.           5.63% due 03/01/303         3,500,000         2,975.           5.63% due 12/01/313         3,500,000         2,975.           7.53% due 12/01/313         3,450,000         2,422.           Alison Transmission. Inc.         2,800,000         2,422.           Allison Transmission. Inc.         2,925,000         2,344.           Air Canada         4,63% due 08/15/293         CAD 3,550,000         2,340.           Air Canada         4,63% due 08/15/293         1,250,000         1,232.           Vail Resorts, Inc.         4,63% due 08/15/293         1,700,000         1,442.           United Airlines, Inc.         4,63% due 08/15/293         1,000,000         1,442.           United Airlines Class AA Pass Through Trust         1,005,000         839.2           4,15% due 08/25/31         1,035,232         972.           CASS due 08/15/283         700,000         839.2           Wyndham Hotels & Resorts, Inc.         3,389, due 10/15/39         30,300,00         30,400.           Total Consumer, Cyclical         3,890,00         30,300,00         30,744.           5,15% due 05/10/47         16,010,000         14		1,275,000	988,9	967
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.   6.63% due 3001.039   3,500,000   2,975,01		2 020 740	2 027 6	5.60
6.63% due 03/01/30³         3,500,000         2,975.6           Station Casinos LL C         3,450,000         2,691.8           4.63% due 12/01/31³         3,450,000         2,422.4           A15% due D2/15/28³         2,800,000         2,422.4           Allison Transmission, Inc.         2,295,000         2,344.2           Air Canada         4,63% due 08/15/29³         0.0         3,550,000         2,340.2           Vail Resorts, Inc.         0.0         3,550,000         1,523.0           Vail Resorts, Inc.         0.0         1,525.000         1,523.0           United Airlines, Inc.         1,700,000         1,422.0           United Airlines, Inc.         1,700,000         1,422.0           United Airlines, Inc.         1,700,000         1,422.0           United Airlines, Inc.         1,525.000         8,52.2           4,1589 due 05/1523³         1,000,000         8,32.2           United Airlines, Inc.         1,000,000         8,32.2           4,1589 due 05/1523³         700,000         8,32.2           4,1589 due 05/1523³         700,000         6,12.2           Tempur Sealy International, Inc.         3,38% due 10/15/31³         3,50,000         30,744.2           Total Consumer, Cyclica <td< td=""><td></td><td>3,030,748</td><td>3,027,5</td><td>562</td></td<>		3,030,748	3,027,5	562
Station Casinos LLC         3,450,000         2,691,4           4,63% due 12/01/31³         2,800,000         2,422,4           4,73% due 02/15/28³         2,800,000         2,422,4           4,15% due 01/15/28³         2,955,000         2,344,2           1,150 Transmission, Inc.         3,75% due 01/30/31³         CAD         3,550,000         2,340,2           4,63% due 08/15/29³         CAD         3,550,000         2,340,2           4,63% due 04/15/29³         1,525,000         1,523,0           United Afrilines Inc.         1,700,000         1,442,4           United Afrilines Class AA Pass Through Trist         1,052,20         9,72,2           4,63% due 04/15/29³         1,052,20         3,839,2           United Afrilines Class AA Pass Through Trist         1,052,20         9,72,2           4,25% due 05/15/25³         9,000         839,3           United Afrilines Class AR Pass Through Trist         1,052,20         9,72,2           2,5% due 07/15/25³         9,000         839,3           United Afrilines Class AR Pass Through Trist         1,000         1,000           3,18% due 10/15/25²         70,000         61,2           Charles Class AR Pass Through Trist         1,000         1,000           1,000		3 500 000	2 975 0	000
PelSmart, Inc. / PelSmart Finance Corp.         2,800,000         2,422,4           A.75% due 02/15/28³         2,800,000         2,422,4           Allison Transmission, Inc.         3,75% due 01/30/3¹         2,925,000         2,344,2           A.67% due 08/15/29³         CAD         3,550,000         2,340,2           Vail Resorts, Inc.         CD         3,550,000         2,340,2           United Airlines, Inc.         4,63% due 08/15/29³         1,525,000         1,523,2           United Airlines, Inc.         1,700,000         1,442,4           4,63% due 04/15/29³         1,035,232         972.           CD&R Smokey Buyer, Inc.         1,555,400         9,50,000         839,3           4,15% due 08/25/3¹         950,000         839,3           Wyndham Hotels & Resorts, Inc.         3,88% due 10/15/3³         950,000         839,3           Wyndham Hotels & Resorts, Inc.         3,88% due 10/15/3³         375,000         281,5           Total Consumer, Cyclical         3,88% due 10/15/3³         375,000         281,5           Industrial - 4,0%         4,0%         4,0         4,0         4,0         4,0         4,0         4,0         4,0         4,0         4,0         4,0         4,0         3,0         9,2         8,	V-V-V	3,300,000	2,773,0	500
4.75% due 02/15/28³ Also Transmission, Inc.  3.75% due 01/30/31³ Air Canada  4.63% due 08/15/29³ Also Transmission, Inc.  2.925.000 3.350,000 3.35	4.63% due 12/01/31 <sup>3</sup>	3,450,000	2,691,0	000
Allison Transmission, Inc. 3,75% due 0/13/031 <sup>3</sup> 2,925,000 2,344, Air Canada 4,63% due 0/8/15/29 <sup>3</sup> CAD 3,550,000 2,340, Air Canada 4,63% due 0/8/15/25 <sup>3</sup> 1,525,000 1,523, Air Canada 1,525,000 1,523, Air Canada 1,525,000 1,523, Air Canada 1,000,000 1,442, Air Canada 1,000,000 1,442, Air Canada 1,000,000 1,442, Air Canada 1,000,000 1,442, Air Canada 1,000,000 1,000,000 1,000,000 1,000,000	PetSmart, Inc. / PetSmart Finance Corp.			
3,75% due 0/130/31		2,800,000	2,422,6	672
Air Canada 4.63% due 08/15/29³ CAD 3,55,000 2,340, Vail Resorts, Inc. 6.25% due 05/15/25³ 1,700,000 1,442,0 United Airlines, Inc. 4.63% due 04/15/29³ 1,700,000 1,442,0 United Airlines Class AAP ass Through Trust 4.15% due 08/25/31 1,035,232 972, CD&R Smokey Buyer, Inc. 6.75% due 07/15/25³ 950,000 839,3 Wyndham Hotels & Resorts, Inc. 4.38% due 08/15/28³ 70,000 612, Tempur Sealy International, Inc. 3.88% due 10/15/31³ 375,000 281, Total Consumer, Cyclical Total Consumer, Cyclical 1.51% due 05/01/307 3.203,000 3,044, 5.71% due 05/01/307 3.81% due 05/01/308 3.83% due 01/15/21³ 3.85% due 00/15/22³ 3.85% due 07/15/28³ 3.85%				
4.63% due 08/15/29³       CAD 3,550,000       2,340,240,240,240,241         Vail Resorts, Inc.       1,525,000       1,523,250         0.25% due 05/15/25³       1,000,000       1,442,443,240,243,243         United Airlines, Inc.       1,000,000       1,442,443,243,243,243         United Airlines Class AA Pass Through Trust       1,035,232       972,223,243,243,243,243,243,243,243,243,24		2,925,000	2,344,2	212
Vail Resorts, Inc.         1,25,000         1,523,           United Airlines, Inc.         1,700,000         1,423,           4,63% due 04/15/29³         1,035,232         972,           Luited Airlines, Inc.         950,000         839,4           4,15% due 08/25/31         950,000         839,2           CD&R Smokey Buyer, Inc.         950,000         839,3           6,75% due 07/15/25²         950,000         612,2           Tempur Sealy International, Inc.         375,000         281,2           Tempur Sealy International, Inc.         375,000         281,2           Total Consumer, Cyclical         375,000         280,3           Boeing Co.         5.15% due 05/01/30²         30,300,000         30,744,3           5.15% due 05/01/40²         16,010,000         14,704,           New Enterprise Stone & Lime Company, Inc.         5.25% due 07/15/28³         11,300,000         9,288,3           5.18% due 05/01/30²         11,025,000         8,849,2           Standard Industries, Inc.         4,389,000         6,815,4           4.38% due 01/15/31³         6,550,000         4,812,4           5.0% due 02/15/27³         30,000         9,000           7.0% due 02/15/27³         30,000         9,000		D 2.550,000	2 240 5	515
6.25% due 05/15/25 <sup>3</sup>   1,525,000   1,523, United Airlines, Inc.		D 3,330,000	2,340,3	313
United Airlines, Inc.         1,700,000         1,442,0           4.63% due 04/15/29³         1,705,000         1,442,0           4.15% due 08/25/31         1,035,232         972,2           CDRR Smokey Buyer, Inc.         700,000         839,3           6,75% due 07/15/25³         950,000         839,3           Wyndham Hotels & Resorts, Inc.         700,000         612,7           4,85% due 08/15/28³         700,000         612,7           Tempur Sealy International, Inc.         375,000         281,7           3,88% due 10/15/31³         375,000         281,7           Total Consumer. Cyclica         3         280,349,2           Industrial - 4.0%         3         3,200,000         30,744,3           5,15% due 05/01/30²         32,030,000         30,744,3         5,17% due 05/01/40²         16,010,000         14,703,3           5,18% due 05/01/50²         16,010,000         14,703,3         11,300,000         9,288,3           5,18% due 05/01/528³         11,300,000         9,288,3         9,25% due 07/15/28³         11,300,000         8,892,288,3           5,15% due 07/15/28³         11,025,000         8,695,5         3,895,400         11,305,000         8,695,5           4,38% due 07/15/30³         3,290,000	·	1.525.000	1,523,1	124
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31 6.15% due 08/25/31 6.15% due 07/15/25³ 950,000 839; Wyndham Hotels & Resorts, Ine. 4.38% due 08/15/28³ 700,000 612. Tempur Sealy International, Ine. 3.88% due 10/15/31³ 375,000 8281, Total Consumer, Cyclical 80-618, 80-818,		-,,	-,,-	
4.15% due 08/25/31 CD&R Smokey Buyer, Inc.  6.75% due 07/15/25³ 95,000 839,3 Wyndham Hotels & Resorts, Inc.  4.38% due 08/15/28³ Tempur Sealy International, Inc.  3.88% due 10/15/31³ 375,000 828.4,  700,000 812,7 Tempur Sealy International, Inc.  3.88% due 10/15/31³ 375,000 828.4,  10tal Consumer, Cyclical 11tal Consumer, Cyclical Consumer, Cyclica		1,700,000	1,442,0	059
CD&R Smokey Buyer, Inc.   6.75% due 07/15/25 <sup>3</sup>   950,000   839,30     Wyndham Hotels & Resorts, Inc.   4.38% due 08/15/28 <sup>3</sup>   700,000   612,2     Tempur Sealy International, Inc.   3.88% due 10/15/31 <sup>3</sup>   375,000   28L,     Total Consumer, Cyclical   280,349,     Industrial - 4.0%   280,349,     Industrial - 4.0%   320,0000   30,744,     5.17% due 05/01/30 <sup>7</sup>   32,030,000   30,744,     5.17% due 05/01/40 <sup>7</sup>   16,010,000   14,933,     5.18% due 05/01/40 <sup>7</sup>   16,010,000   14,933,     5.18% due 05/01/50 <sup>7</sup>   16,010,000   30,744,     5.71% due 07/15/28 <sup>3</sup>   11,300,000   9,288,     9,75% due 07/15/28 <sup>3</sup>   11,300,000   8,849,     Standard Industries, Inc.   4.38% due 07/15/30 <sup>3</sup>   11,025,000   8,895,     3.38% due 01/15/31 <sup>3</sup>   6,552,000   4,832,     5.00% due 02/15/27 <sup>3</sup>   3,290,000   2,936,     P Lending I LLC   4.00% due 09/0825†††,3   6,552,000   4,858,     Foreat Lakes Dredge & Dock Corp.     5.25% due 06/01/29 <sup>3</sup>   15,785,000   13,656,     Artera Services LLC   9,03% due 12/04/25 <sup>3</sup>   14,385,000   11,591,     TopBuild Corp.   4,13% due 02/15/32 <sup>3</sup>   8,850,000   6,813,     4,36% due 03/15/29 <sup>3</sup>   5,550,000   6,836,     Ardagh Packaging Finance ple / Ardagh Holdings USA, Inc.				
6.75% due 07/15/25³		1,035,232	972,3	343
Wyndham Hotels & Resorts, Inc.         4.38% due 08/15/28³       700,000       612,7         Empur Sealy International, Inc.       3.88% due 10/15/31³       375,000       281,7         3.88% due 10/15/31³       375,000       281,7         Total Consumer, Cyclical       8       280,349,7         Boeing Co.       5.15% due 05/01/407       16,010,000       14,933,7         5.11% due 05/01/407       16,010,000       14,933,7         5.81% due 05/01/507³       16,010,000       14,704,7         New Enterprise Stone & Lime Company, Inc.       5.25% due 07/15/28³       10,350,000       8,849,7         5.25% due 07/15/28³       10,350,000       8,849,7         5tandard Industries, Inc.       11,025,000       8,695,0         4.38% due 07/15/23³       11,025,000       8,695,0         3.38% due 01/15/31³       6,552,000       4,832,4         5.00% due 02/15/27³       15,347,531       14,858,0         Fleending I LLC       15,347,531       14,858,         4.00% due 09/08/25†††,3       15,547,531       14,858,         Great Lakes Dredge & Dock Corp.       5.25% due 06/01/29³       15,785,000       15,556,0         Arters Services LLC       9,03% due 12/04/25³       18,850,000       6,813,4		050,000	920 6	077
A.38% due 08/15/28\$   700,000   612,12     Tempur Sealy International, Inc.   3.88% due 10/15/31\$   375,000   281,13     Total Consumer, Cyclical   280,349,2     Industrial - 4.0%   280,349,2     Industrial - 4.0%   280,349,2     Society Co.   32,030,000   30,744,3     5.1% due 05/01/30^7   32,030,000   34,933,3     5.81% due 05/01/50^7   16,010,000   14,704,3     5.71% due 05/01/40^7   16,010,000   14,704,3     5.81% due 05/01/50^8   11,300,000   2,888,3     9.75% due 07/15/28\$   11,300,000   8,849,3     Standard Industries, Inc.   11,025,000   8,849,3     Standard Industries, Inc.   11,025,000   8,955,3     3.38% due 07/15/30\$   11,025,000   4,832,3     5.00% due 02/15/27\$   3,290,000   2,936,3     P Lending I LLC   1,000,000,000,000,000,000,000,000,000,0		950,000	839,8	8//
Tempur Sealy International, Inc.   375,000   281,   280,349,   2		700 000	612.2	262
3,88% due 10/15/31 <sup>3</sup>   375,000   281,1     Total Consumer, Cyclical   280,349,2     Hollwitrial - 4,0%   32,030,000   30,744,3     5,71% due 05/01/40 <sup>7</sup>   16,010,000   14,933,3     5,81% due 05/01/50 <sup>7</sup>   16,010,000   14,704,     New Enterprise Stone & Lime Company, Inc.   5,25% due 07/15/28 <sup>3</sup>   11,300,000   9,288,     9,75% due 07/15/28 <sup>3</sup>   11,305,000   8,849,2     Standard Industries, Inc.   11,025,000   8,695,3     3,38% due 07/15/30 <sup>5</sup>   11,025,000   8,695,3     3,38% due 07/15/37 <sup>5</sup>   3,290,000   2,936,     PL ending I LLC   4,00% due 09/08/25 <sup>†††,3</sup>   15,347,531   14,858,     Great Lakes Dredge & Dock Corp.   5,25% due 06/01/29 <sup>3</sup>   15,785,000   11,595,     Artera Services LLC   9,03% due 12/04/25 <sup>3</sup>   14,385,000   11,591,     Topsuid Corp.   4,13% due 02/15/32 <sup>3</sup>   8,850,000   6,813,     3,63% due 03/15/29 <sup>3</sup>   5,550,000   4,609,     Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		700,000	012,2	202
National Content of the Content of Content		375,000	281,2	250
Boeing Co.	Total Consumer, Cyclical		280,349,2	249
5.15% due 05/01/307       32,030,000       30,744,1         5.71% due 05/01/407       16,010,000       14,933,1         5.81% due 05/01/507       16,010,000       14,704,7         New Enterprise Stone & Lime Company, Inc.       11,300,000       9,288,1         5.25% due 07/15/283       10,350,000       8,849,2         Standard Industries, Inc.       4.38% due 07/15/303       11,025,000       8,695,3         3.38% due 01/15/313       6,552,000       4,832,4         5.00% due 02/15/273       3,290,000       2,936,1         IP Lending I LLC       4.00% due 09/08/25††,3       15,347,531       14,858,6         Great Lakes Dredge & Dock Corp.       5.25% due 06/01/293       15,785,000       13,656,6         Artera Services LLC       9.03% due 12/04/253       14,385,000       11,591,4         50pBuild Corp.       4.13% due 02/15/323       8,850,000       6,813,0         4.13% due 02/15/323       8,850,000       6,813,0       3,63% due 03/15/293       5,550,000       4,369,2         Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.       5,550,000       4,369,2				
5.71% due 05/01/407       16,010,000       14,933,35.81% due 05/01/507         New Enterprise Stone & Lime Company, Inc.       16,010,000       9,288,39.75% due 07/15/283         9.75% due 07/15/283       10,350,000       8,849,300         Standard Industries, Inc.       11,025,000       8,695,300         4.38% due 07/15/303       11,025,000       8,695,300         3.38% due 01/15/313       6,552,000       4,832,300         5.00% due 02/15/273       3,290,000       2,936,300         IP Lending I LLC       4.00% due 09/08/25†††,3       15,347,531       14,858,600         Great Lakes Dredge & Dock Corp.       5.25% due 06/01/293       15,785,000       13,656,700         Artera Services LLC       9.03% due 12/04/253       14,385,000       11,591,700         9.03% due 12/04/253       14,385,000       11,591,700         TopBuild Corp.       4.13% due 02/15/323       8,850,000       6,813,00         4.13% due 02/15/323       8,850,000       6,813,00       6,813,00         3.63% due 03/15/293       5,550,000       4,369,00         Ardagh Packaging Finance ple / Ardagh Holdings USA, Inc.       5,550,000       4,369,00	•			
5.81% due 05/01/50 <sup>7</sup> 16,010,000       14,704, New Enterprise Stone & Lime Company, Inc.         5.25% due 07/15/28 <sup>3</sup> 11,300,000       9,288, 9,75% due 07/15/28 <sup>3</sup> 9.75% due 07/15/28 <sup>3</sup> 10,350,000       8,849, 3,849, 3,848 due 07/15/30 <sup>3</sup> 8.338% due 07/15/30 <sup>3</sup> 11,025,000       8,695, 3,388 due 01/15/31 <sup>3</sup> 9.00% due 02/15/27 <sup>3</sup> 3,290,000       2,936, 3,290,000         IP Lending I LLC       4.00% due 09/08/25†††,3       15,347,531       14,858, 3,200, 3,20		, ,	, ,	
New Enterprise Stone & Lime Company, Inc.  5.25% due 07/15/28³  9.75% due 07/15/28³  10,350,000  8,849,3  Standard Industries, Inc.  4.38% due 07/15/30³  3.38% due 01/15/31³  5.00% due 02/15/27³  8,290,000  2,936, IP Lending I LLC  4.00% due 09/08/25†††,3  Great Lakes Dredge & Dock Corp.  5.25% due 06/01/29³  Artera Services LLC  9.03% due 12/04/25³  10,350,000  11,591,4  15,785,000  11,591,4  TopBuild Corp.  4.13% due 02/15/23³  8,850,000  6,813, 3.63% due 03/15/29³  Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.				
5.25% due 07/15/28³       11,300,000       9,288,9.75% due 07/15/28³         9.75% due 07/15/28³       10,350,000       8,849,2.3         Standard Industries, Inc.		16,010,000	14,704,7	732
9.75% due 07/15/28 <sup>3</sup> 10,350,000 8,849,35 Standard Industries, Inc.  4.38% due 07/15/30 <sup>3</sup> 11,025,000 8,695, 3.38% due 01/15/31 <sup>3</sup> 6,552,000 4,832,3 5.00% due 02/15/27 <sup>3</sup> 3,290,000 2,936,3 IP Lending I LLC  4.00% due 09/08/25 <sup>†††,3</sup> 15,347,531 14,858, Great Lakes Dredge & Dock Corp. 5.25% due 06/01/29 <sup>3</sup> 15,785,000 13,656, Artera Services LLC 9.03% due 12/04/25 <sup>3</sup> 14,385,000 11,591, TopBuild Corp. 4.13% due 02/15/32 <sup>3</sup> 8,850,000 6,813, 3.63% due 03/15/29 <sup>3</sup> 5,550,000 4,369,3 Ardagh Packaging Finance ple / Ardagh Holdings USA, Inc.		11 300 000	0 288 0	003
Standard Industries, Inc.         4.38% due 07/15/30³       11,025,000       8,695,9         3.38% due 01/15/31³       6,552,000       4,832,8         5.00% due 02/15/27³       3,290,000       2,936,8         IP Lending I LLC       4.00% due 09/08/25†††,3       15,347,531       14,858,8         Great Lakes Dredge & Dock Corp.       5.25% due 06/01/29³       15,785,000       13,656,6         Artera Services LLC       9.03% due 12/04/25³       14,385,000       11,591,7         TopBuild Corp.       4.13% due 02/15/32³       8,850,000       6,813,0         3.63% due 03/15/29³       5,550,000       4,369,0         Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.       5,550,000       4,369,0				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		10,330,000	0,017,2	230
5.00% due 02/15/27³       3,290,000       2,936,7         IP Lending I LLC         4.00% due 09/08/25†††,3       15,347,531       14,858,7         Great Lakes Dredge & Dock Corp.         5.25% due 06/01/29³       15,785,000       13,656,7         Artera Services LLC         9.03% due 12/04/25³       14,385,000       11,591,7         TopBuild Corp.         4.13% due 02/15/32³       8,850,000       6,813,0         3.63% due 03/15/29³       5,550,000       4,369,3         Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		11,025,000	8,695,9	969
IP Lending I LLC  4.00% due 09/08/25 <sup>†††,3</sup> 15,347,531 14,858, Great Lakes Dredge & Dock Corp.  5.25% due 06/01/29 <sup>3</sup> 15,785,000 13,656, Artera Services LLC 9.03% due 12/04/25 <sup>3</sup> 14,385,000 11,591, TopBuild Corp. 4.13% due 02/15/32 <sup>3</sup> 8,850,000 6,813,0 3.63% due 03/15/29 <sup>3</sup> Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	3.38% due 01/15/31 <sup>3</sup>	6,552,000	4,832,8	874
4.00% due 09/08/25 <sup>†††,3</sup> Great Lakes Dredge & Dock Corp.  5.25% due 06/01/29 <sup>3</sup> Artera Services LLC  9.03% due 12/04/25 <sup>3</sup> TopBuild Corp.  4.13% due 02/15/32 <sup>3</sup> 8,850,000 6,813,036% due 03/15/29 <sup>3</sup> Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	5.00% due 02/15/27 <sup>3</sup>	3,290,000	2,936,5	511
Great Lakes Dredge & Dock Corp.  5.25% due 06/01/29³  Artera Services LLC  9.03% due 12/04/25³  14,385,000  11,591,*  TopBuild Corp.  4.13% due 02/15/32³  8,850,000  6,813, 3.63% due 03/15/29³  Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.				
5.25% due 06/01/29³       15,785,000       13,656,°         Artera Services LLC       14,385,000       11,591,°         9.03% due 12/04/25³       14,385,000       11,591,°         TopBuild Corp.       8,850,000       6,813,°         4.13% due 02/15/32³       8,850,000       6,813,°         3.63% due 03/15/29³       5,550,000       4,369,°         Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.       15,550,000       4,369,°		15,347,531	14,858,1	104
Artera Services LLC  9.03% due 12/04/25 <sup>3</sup> TopBuild Corp.  4.13% due 02/15/32 <sup>3</sup> 3.63% due 03/15/29 <sup>3</sup> Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	e i	15 705 000	12.6565	7.60
9.03% due 12/04/25³       14,385,000       11,591,4         TopBuild Corp.       4.13% due 02/15/32³       8,850,000       6,813,4         3.63% due 03/15/29³       5,550,000       4,369,3         Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.       5,550,000       4,369,3		15,/85,000	13,656,7	/60
TopBuild Corp.       8,850,000       6,813,000         4.13% due 02/15/32³       8,850,000       6,813,000         3.63% due 03/15/29³       5,550,000       4,369,000         Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.       4,369,000       4,369,000		14 205 000	11 501 4	122
4.13% due 02/15/32³       8,850,000       6,813,0         3.63% due 03/15/29³       5,550,000       4,369,3         Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.       4,369,3		14,385,000	11,391,4	+33
3.63% due 03/15/29 <sup>3</sup> 5,550,000 4,369,3 Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		8.850.000	6,813,0	092
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.			4,369,3	
	**************************************	2,220,000	.,507,5	
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4.13% due 08/15/26 <sup>3</sup>	11,680,000	9,895,4	413
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC	<u> </u>			
		11,150,000	9,533,2	250
Cleaver-Brooks, Inc.	Cleaver-Brooks, Inc.			

7.88% due 03/01/23 <sup>3,7</sup>	9,852,000	9,162,360
Dyal Capital Partners IV	, ,	, ,
3.65% due 02/22/41 <sup>†††</sup>	10,950,000	8,925,763
Flowserve Corp.		
3.50% due 10/01/30	10,270,000	8,820,138
GrafTech Finance, Inc.		
4.63% due 12/15/28 <sup>3</sup>	10,000,000	8,094,918
Arcosa, Inc.		
4.38% due 04/15/29 <sup>3</sup>	9,400,000	7,976,410

		Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 33.9% (continued)			
Industrial - 4.0% (continued) Mauser Packaging Solutions Holding Co.			
8.50% due 04/15/24 <sup>3</sup>		6,550,000	\$ 6,455,287
5.50% due 04/15/24 <sup>3</sup>		800,000	764,000
IP Lending II Ltd.		<b>5</b> 450 000	<b>7.14.01</b> 6
3.65% due 07/15/25 <sup>†††,3</sup> Deuce FinCo plc		7,450,000	7,144,216
5.50% due 06/15/27	GBP	7,350,000	7,089,369
Atkore, Inc.		, ,	, ,
4.25% due 06/01/31 <sup>3</sup>		7,625,000	6,328,750
BWX Technologies, Inc. 4.13% due 06/30/28 <sup>3</sup>		6,700,000	5 062 000
PGT Innovations, Inc.		6,700,000	5,963,000
4.38% due 10/01/29 <sup>3</sup>		6,100,000	4,809,606
Harsco Corp.		.,,	,,.
5.75% due 07/31/27 <sup>3</sup>		4,075,000	3,260,815
Adevinta ASA 3.00% due 11/15/27	EUR	3,433,000	3,003,830
Howmet Aerospace, Inc.	EUK	3,433,000	3,003,830
5.95% due 02/01/37		2,925,000	2,758,275
6.88% due 05/01/25		53,000	54,447
TK Elevator US Newco, Inc.		2 000 000	2 (54 (05
5.25% due 07/15/27 <sup>3</sup> Hillenbrand, Inc.		3,000,000	2,674,695
5.75% due 06/15/25		2,525,000	2,575,500
EnerSys		_,===,===	_,-,-,-,-
5.00% due 04/30/23 <sup>3</sup>		1,900,000	1,882,596
Trinity Industries, Inc.		1.260.000	1 220 040
4.55% due 10/01/24 Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		1,260,000	1,220,940
4.00% due 09/01/29 <sup>3</sup>		950,000	762,375
Builders FirstSource, Inc.		220,000	702,373
6.38% due 06/15/32 <sup>3</sup>		800,000	714,000
EnPro Industries, Inc.			
5.75% due 10/15/26 Waste Pro USA, Inc.		701,000	676,465
5.50% due 02/15/26 <sup>3</sup>		600,000	532,980
Brundage-Bone Concrete Pumping Holdings, Inc.		000,000	332,700
6.00% due 02/01/26 <sup>3</sup>		525,000	444,583
TransDigm, Inc.			
8.00% due 12/15/25 <sup>3</sup>		225,000	227,529
JELD-WEN, Inc. 6.25% due 05/15/25 <sup>3</sup>		100,000	96,000
Total Industrial		100,000	268,123,015
Energy - 2.9%			200,123,013
BP Capital Markets plc			
4.88%5,6,7		39,360,000	34,268,620
ITT Holdings LLC 6.50% due 08/01/29 <sup>3</sup>		20 200 000	21 260 000
Occidental Petroleum Corp.		39,200,000	31,360,000
7.95% due 06/15/39		12,735,000	14,390,550
6.63% due 09/01/30		3,600,000	3,708,000
6.13% due 01/01/31		2,250,000	2,280,206
4.50% due 07/15/44 4.63% due 06/15/45		2,850,000 1,700,000	2,258,625 1,391,825
4.40% due 04/15/46		900,000	727,189
Midwest Connector Capital Company LLC			
4.63% due 04/01/29 <sup>3,7</sup>		18,763,000	17,695,029
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		12 (22 000	12 900 056
6.88% due 01/15/29 4.88% due 02/01/31		12,632,000 5,000,000	12,890,956 4,558,013
NuStar Logistics, LP		2,000,000	1,000,010
6.38% due 10/01/30		19,025,000	16,529,413
5.63% due 04/28/27		450,000	402,754
Parkland Corp. 4.63% due 05/01/30 <sup>3</sup>		20,000,000	16,224,650
Kinetik Holdings, LP		20,000,000	10,224,030
5.88% due 06/15/30 <sup>3</sup>		6,100,000	5,810,951
Rattler Midstream, LP			
5.63% due 07/15/25 <sup>3</sup>		5,550,000	5,547,614
Global Partners Limited Partnership / GLP Finance Corp. 6.88% due 01/15/29		3,950,000	3,342,602
7.00% due 08/01/27		2,200,000	1,980,000
DT Midstream, Inc.		, ,	
4.13% due 06/15/29 <sup>3</sup>		5,250,000	4,449,375
Holly Energy Partners Limited Partnership / Holly Energy Finance Corp.			
6.38% due 04/15/27 <sup>3</sup>		4,050,000	3,812,103
DCP Midstream Operating, LP 3.25% due 02/15/32		4,750,000	3,725,805
Atlantica Sustainable Infrastructure plc		.,,,,,,,,,,	5,725,605
4.13% due 06/15/28 <sup>3</sup>		1,550,000	1,349,711
Basic Energy Services, Inc.			
		1,500,000	198,750
due 10/15/23 <sup>8,9</sup>		1,300,000	150,750
		200.000	176,750

Technology - 2.0%		
Minerva Merger Sub, Inc.		
6.50% due 02/15/30 <sup>3</sup>	26,650,000	22,161,873
Qorvo, Inc.		
4.38% due 10/15/29	11,220,000	9,867,092
3.38% due 04/01/31 <sup>3</sup>	9,225,000	7,253,987
NCR Corp.		
$5.25\%$ due $10/01/30^3$	11,425,000	9,854,063
5.13% due 04/15/29 <sup>3</sup>	6,350,000	5,370,449
6.13% due 09/01/29 <sup>3</sup>	25,000	21,621
Twilio, Inc.		
3.88% due 03/15/31	15,100,000	12,423,827
Citrix Systems, Inc.		
1.25% due 03/01/26 <sup>7</sup>	12,100,000	11,706,300
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	14,000,000	11,566,310

		Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 33.9% (continued) Technology - 2.0% (continued) TeamSystem SpA			
$3.75\%$ (3 Month EURIBOR + $3.75\%$ , Rate Floor: $3.75\%$ ) due $02/15/28^{\Diamond}$	EUR	11,750,000	\$ 11,067,434
Booz Allen Hamilton, Inc.  3.88% due 09/01/28 <sup>3</sup>		11,800,000	10,443,000
Boxer Parent Company, Inc. 6.50% due 10/02/25	EUR	8,500,000	8,340,528
7.13% due 10/02/25	EUK	375,000	359,085
Playtika Holding Corp.			227,000
4.25% due 03/15/29 <sup>3</sup>		8,750,000	7,218,750
Broadcom, Inc. 3.19% due 11/15/36 <sup>3</sup>		6,400,000	4,865,122
MSCI, Inc. 3.88% due 02/15/31 <sup>3</sup>		883,000	754,965
ACI Worldwide, Inc.		883,000	754,705
5.75% due 08/15/26 <sup>3</sup>		400,000	 386,108
Total Technology Basic Materials - 1.7%			 133,660,514
Alcoa Nederland Holding BV			
5.50% due 12/15/27 <sup>3</sup>		15,125,000	14,330,938
6.13% due 05/15/28 <sup>3</sup>		7,450,000	7,245,125
4.13% due 03/31/29 <sup>3</sup>		4,900,000	4,381,286
Carpenter Technology Corp. 6.38% due 07/15/28		8,315,000	7,422,046
7.63% due 03/15/30		6,100,000	5,601,605
WR Grace Holdings LLC			
4.88% due 06/15/27 <sup>3</sup>		13,750,000	11,965,800
Kaiser Aluminum Corp. 4.50% due 06/01/31 <sup>3</sup>		13,250,000	10,028,654
4.63% due 03/01/28 <sup>3</sup>		650,000	541,138
Minerals Technologies, Inc.		030,000	311,130
5.00% due 07/01/28 <sup>3</sup>		11,230,000	9,773,469
EverArc Escrow SARL			
5.00% due 10/30/29 <sup>3</sup> SCIL IV LLC / SCIL USA Holdings LLC		11,525,000	9,700,765
5.38% due 11/01/26 <sup>3</sup> Clearwater Paper Corp.		10,675,000	8,540,000
4.75% due 08/15/28 <sup>3</sup>		5,539,000	4,776,469
HB Fuller Co. 4.25% due 10/15/28		5,250,000	4,405,065
Novelis Sheet Ingot GmbH 3.38% due 04/15/29	EUR	4,500,000	3,707,796
ArcelorMittal S.A. 4.55% due 03/11/26		2,450,000	2,414,517
Compass Minerals International, Inc.			
6.75% due 12/01/27 <sup>3</sup> Arconic Corp.		2,634,000	2,383,770
6.00% due 05/15/25 <sup>3</sup> Ingevity Corp.		2,275,000	2,218,816
3.88% due 11/01/28 <sup>3</sup>		1,000,000	837,500
Mirabela Nickel Ltd. due 06/24/19 <sup>8,9</sup>		1,885,418	94,271
Total Basic Materials		-,,	110,369,030
Utilities - 1.3%			
Midcap Funding XLVI Trust 4.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/23 <sup>\$\display\$†††</sup>		43,400,000	43,387,830
Cheniere Corpus Christi Holdings LLC 3.52% due 12/31/39 <sup>†††</sup>		21,800,000	18,555,789
Clearway Energy Operating LLC		21,800,000	
3.75% due 02/15/31 <sup>3</sup> AES Corp.		13,450,000	10,843,659
3.95% due 07/15/30 <sup>3</sup> Terraform Global Operating LLC		9,760,000	8,800,592
6.13% due 03/01/26 <sup>3</sup>		8,285,000	 7,874,293
Total Utilities			89,462,163
Total Corporate Bonds (Cost \$2,649,086,112)			 2,249,152,046
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9%			
Consumer, Cyclical - 6.5%			
MB2 Dental Solutions LLC			
7.24% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup> 7.43% ((3 Month USD LIBOR + 6.00%) and (Commercial Prime Lending Rate + 5.00%), Rate Floor:		20,614,025	20,299,306
7.49% ((3 Month C3D Libox + 6.00%) and (Commercial Time Lending Rate + 3.00%), Rate Floor. 7.00%) due $01/29/27^{\dagger\dagger\dagger}$		7,370,742	7,258,211
7.49% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup> Zephyr Bidco Ltd.		6,421,172	6,323,139
5.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP	20,850,000	22,090,355
8.72% (1 Month GBP SONIA + 7.50%, Rate Floor: 8.19%) due 07/23/26	GBP	1,540,417	1,656,376

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)		Amount	value
Consumer, Cyclical - 6.5% (continued)			-
FR Refuel LLC			
6.44% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/08/28		20,742,433 \$	20,016,448
6.00% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/08/28		2,753,333	2,656,967
Packers Holdings LLC			, ,
4.44% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28		22,840,314	20,856,176
Pacific Bells, LLC			
6.79% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28		19,901,031	18,358,701
BGIS (BIFM CA Buyer, Inc.)			
5.07% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 <sup>†††</sup>		17,900,453	16,423,665
Mavis Tire Express Services TopCo Corp.		, ,	, ,
5.75% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28		17,232,184	15,896,690
BCPE Empire Holdings, Inc.			
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26 <sup>†††</sup>		16,815,500	15,806,570
Truck Hero, Inc.			,,
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28		15,658,964	13,967,796
BRE/Everbright M6 Borrower LLC		,,	10,7 01,17 0
6.67% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26		14,324,772	13,877,123
PAI Holdco, Inc.		, ,	, , , , , , , , , , , , , , , , , , ,
4.99% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27		13,980,814	13,159,442
SP PF Buyer LLC		, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25		15,308,039	12,935,293
Breitling Financing SARL			
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/25/28	EUR	13,900,000	12,823,016
CNT Holdings I Corp.			
4.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27		11,798,759	11,176,847
Loire Finco Luxembourg SARL			
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27		10,665,673	10,007,921
CD&R Firefly Bidco Ltd.			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/23/25	EUR	6,000,000	5,779,881
5.05% (1 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP	3,350,000	3,716,037
Rent-A-Center, Inc.			
4.94% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28		10,274,702	9,215,175
Flamingo			
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR	10,000,000	9,206,853
Verisure Holding AB			
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR	7,651,053	7,243,927
3.47% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR	1,770,000	1,668,359
CHG Healthcare Services, Inc.			
4.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/29/28		9,131,000	8,615,098
NFM & J LLC			
7.42% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>		8,384,162	8,301,431
ImageFIRST Holdings LLC			
6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28		8,865,472	8,156,234

		Face	V-1
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)		Amount~	Value
Consumer, Cyclical - 6.5% (continued)			
BCP V Modular Services Holdings IV Ltd.			
4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR	8,200,000 \$	7,652,904
First Brands Group LLC	LUK	8,200,000 \$	7,032,904
6.29% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27		7,449,500	7,047,227
0.29/8 (5 Month Term SOFR + 5.00/8, Rate Floor, 0.00/8) due 05/30/2/ PetSmart LLC		7,449,300	7,047,227
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28		7,443,750	6,985,959
United Petfood		7,773,730	0,765,757
3.00% (6 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/24/28	EUR	7.000.000	6,656,712
Camin Cargo Control, Inc.	LUK	7,000,000	0,030,712
8.17% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26		6,597,102	6,531,131
Holding SOCOTEC		0,377,102	0,551,151
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/30/28 <sup>†††</sup>		7.079.500	6 512 220
Accuride Corp.		7,078,500	6,512,220
7.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23		6,998,573	6,111,503
7.50% (5 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/1//25 Congruex Group LLC		0,998,373	0,111,303
		6,150,000	5,888,625
7.01% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29 AlixPartners, LLP		0,130,000	3,000,023
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/04/28	EUR	5,925,000	5,774,128
Fertitta Entertainment LLC	EUK	3,923,000	3,774,120
5.53% (1 Month SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29		5,550,000	5,103,947
Scientific Games Holdings, LP		3,330,000	3,103,947
4.18% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/04/29		5,500,000	5,080,625
The Facilities Group		3,300,000	3,000,023
7.30% ((1 Month USD LIBOR + 5.75%) and (3 Month USD LIBOR + 5.75%), Rate Floor: 6.75%) du	I P		
11/30/27 <sup>†††</sup>	ic	4.926.260	1 770 715
		4,826,369	4,778,745
Galls LLC			
8.02% ((1 Month USD LIBOR + 6.25%) and (3 Month USD LIBOR + 6.25%), Rate Floor: 7.25%) du 01/31/25†††	ie	2 450 520	2 2 40 2 52
01/01/20		3,470,729	3,349,253
7.99% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.75%) due $01/31/25^{\dagger\dagger\dagger}$		467,308	450,952
8.07% ((1 Month USD LIBOR + 6.75%) and (3 Month USD LIBOR + 6.75%), Rate Floor: 7.75%) du	ie		
01/31/24 <sup>†††</sup>		318,540	307,563
ScribeAmerica Intermediate Holdco LLC (Healthchannels)			
5.56% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25		4,728,976	4,003,882
Sovos Brands Intermediate, Inc.			
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 06/08/28		3,998,759	3,766,351
Alexander Mann			
6.31% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP	3,000,000	3,498,996
SHO Holding I Corp.			
6.49% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24		3,614,015	3,228,508
6.47% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24		60,373	53,933
Eagle Parent Corp.			
6.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29		3,192,000	3,053,691

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)			 
Consumer, Cyclical - 6.5% (continued)			
Cast & Crew Payroll LLC			
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26		3,221,615	\$ 3,049,807
Apro LLC			
5.38% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/16/26		3,267,000	3,046,477
Checkers Drive-In Restaurants, Inc.			
5.83% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24		3,278,929	2,877,260
Blue Nile, Inc.			
8.46% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 02/17/23		2,712,500	2,590,437
Adevinta ASA			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/26/28	EUR	2,600,000	2,539,679
WESCO			
6.51% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 <sup>†††</sup>		2,306,764	2,283,697
CCRR Parent, Inc.			
6.01% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28		1,876,250	1,775,402
TTF Holdings Intermediate LLC			
5.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/31/28 <sup>†††</sup>		1,565,285	1,498,760
EG Finco Ltd.			, ,
6.06% (1 Month GBP SONIA + 4.87%, Rate Floor: 4.87%) due 02/07/25	GBP	960,000	1,010,846
BCPE Empire Holdings, Inc.			
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26		221,584	208,843
Total Consumer, Cyclical		,	434,211,100
Industrial - 5.7%			
CapStone Acquisition Holdings, Inc.			
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 <sup>†††</sup>		26,135,267	25,808,576
United Airlines, Inc.		20,133,207	23,000,370
5.39% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28		25,181,250	23,339,997
Arcline FM Holdings LLC		25,101,250	23,337,777
7.63% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28 <sup>†††</sup>		21,041,000	19,725,937
American Bath Group LLC		21,041,000	19,723,937
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27		20,594,099	18,028,486
Hunter Douglas, Inc.		20,394,099	10,020,400
4.84% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29		21,000,000	18,020,730
AI Convoy Luxembourg SARL		21,000,000	10,020,730
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR	8,324,708	7,981,880
5.05% ((3 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%), Rate Floor: 4.50%) due	LUK	0,524,700	7,701,000
01/18/27		8,169,469	7,789,589
Mileage Plus Holdings LLC		0,102,402	7,767,367
7.31% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27		15,250,000	15,036,500
TransDigm, Inc.		13,230,000	13,030,300
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25		14,079,147	13,349,424
NA Rail Hold Co. LLC		14,072,147	13,347,424
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/19/26		13,740,032	13,096,037
Minerva Bidco Ltd.		13,770,032	13,070,037
5.19% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP	11,000,000	12,787,739
DXP Enterprises, Inc.	ODI	11,000,000	12,707,739
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27		12,937,153	12,446,576

		Face	
· · · · · · · · · · · · · · · · · · ·		Amount~	 Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)			 
Industrial - 5.7% (continued)			
Charter Next Generation, Inc.			
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27		12,985,625	\$ 12,195,709
Fugue Finance BV			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR	12,545,690	12,086,615
Merlin Buyer, Inc.			
5.53% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28		11,970,000	11,266,762
Service Logic Acquisition, Inc.			
5.24% ((1 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%), Rate Floor: 4.75%) due			
10/29/27		11,662,887	11,065,164
TK Elevator Midco GmbH			
3.63% (1 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR	7,000,000	6,578,812
4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27		4,172,780	3,898,962
TricorBraun Holdings, Inc.		10.044.004	10.000.074
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28		10,844,984	10,060,674
Icebox Holdco III, Inc.		10 702 175	10.024.227
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28		10,703,175	10,034,227
DG Investment Intermediate Holdings 2, Inc.		10 444 047	0.726.502
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28		10,444,847	9,736,582
Dispatch Terra Acquisition LLC			
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>†††</sup>		10,293,207	9,315,352
PECF USS Intermediate Holding III Corp.		<b>7</b> 0 0 0 0 0	<b>7</b> 1 6 4 0 0 0
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28		7,960,000	7,164,000
YAK MAT (YAK ACCESS LLC)		12 220 100	6.460.120
12.18% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26		12,220,199	6,469,129
Pelican Products, Inc.		(7(0.2(7	( 205 511
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28		6,769,367	6,295,511
Valcour Packaging LLC			
5.22% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 <sup>†††</sup>		6,300,000	5,874,750
LTI Holdings, Inc.		2 005 125	2 (51 (00
6.42% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26		3,895,125	3,651,680
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25		2,341,418	2,171,666
Air Canada 4 250/ (2 M 4 1 1/5D 1 1/5D 1 2 500/ D 4 51 4 250/) 1 00/(1/20		( 202 (70	5 707 276
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28		6,203,670	5,707,376
Park River Holdings, Inc.		( 727 440	5 402 500
4.22% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27		6,737,449	5,482,599
BWAY Holding Co.		4 707 126	4 402 010
4.31% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24		4,787,136	4,492,919
TSG Solutions Holding	ELID	4 400 000	4.224.065
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/30/29 <sup>†††</sup>	EUR	4,400,000	4,334,067
Patriot Container Corp. (Wastequip)		4.600.550	4.044.201
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/25		4,680,579	4,044,301
STS Operating, Inc. (SunSource)		4.106.262	2.007.016
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24		4,106,262	3,895,816

		Face	X7.1
CENTOD EL OTERNO D'ALE PALE DAL DESCRIPTA A CONTRA LA		Amount~	Value
SENIOR FLOATING RATE INTERESTS††, - 26.9% (continued)			
Industrial - 5.7% (continued)			
Saverglass 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29	EUR	3,700,000 \$	3,581,552
4.25% (5 Month EORIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29  ILPEA Parent, Inc.	EUK	3,700,000 \$	3,361,332
,		2 (45 464	2 401 410
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 <sup>†††</sup>		3,645,464	3,481,419
Filtration Group Corp.	ELID	2.550.610	2 202 422
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 <sup>†††</sup>	EUR	3,558,619	3,393,423
Rinchem Company LLC		2.550.000	2 21 4 212
6.65% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 <sup>†††</sup>		3,550,000	3,314,813
Protective Industrial Products, Inc.		2 246 540	2 100 454
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27		3,246,549	3,100,454
Titan Acquisition Ltd. (Husky)		2 141 021	2 972 294
5.88% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25 Integrated Power Services Holdings, Inc.		3,141,031	2,873,384
6.42% ((1 Month USD LIBOR + 4.75%) and (Commercial Prime Lending Rate + 3.75%), Rate Fl	00**		
5.50%) due $11/22/28^{\dagger\dagger\dagger}$	oor:	2 902 054	2 925 102
TK Elevator Midco GmbH		2,893,054	2,835,193
	ELID	0.520.545	2 452 221
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 <sup>†††</sup>	EUR	2,538,545	2,452,221
Filtration Group Corp.		2 401 250	2 212 766
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/23/28 MI Windows And Doors LLC		2,481,250	2,313,766
5.13% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27		2,459,640	2,301,805
Waterlogic USA Holdings, Inc.		2,439,040	2,301,803
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 08/17/28		1.985.000	1,921,321
Pro Mach Group, Inc.		1,965,000	1,921,321
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28		2,037,756	1,918,037
API Heat Transfer		2,037,730	1,710,037
12.00% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 01/01/24 <sup>†††</sup>		1.249.620	374,886
12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 10/02/23 <sup>†††</sup> ,11		, -,	,
Duran Group Holding GMBH		222,946	167,209
1 0	ELID	416,000	417 495
3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 <sup>†††</sup>	EUR	416,090	417,485
4.04% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 <sup>†††</sup>	EUR	81,858	82,132
Transcendia Holdings, Inc.		<b>2</b> 6 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	40.6.020
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24		562,006	486,838
Total Industrial		_	378,250,082
Consumer, Non-cyclical - 5.7%			
Women's Care Holdings, Inc.		21 701 000	20 422 402
5.74% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28		31,581,000	29,433,492
Mission Veterinary Partners		21 200 125	20 110 222
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28		21,289,125	20,118,223
HAH Group Holding Co. LLC		20 170 075	10.200.610
7.21% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27 Quirch Foods Holdings LLC		20,179,075	19,200,619
· · · · · · · · · · · · · · · · · · ·		10 (00 010	10.520.224
$6.82\%$ (3 Month Term SOFR + $4.50\%$ , Rate Floor: $5.50\%$ ) due $10/27/27^{\dagger\dagger\dagger}$		19,608,819	18,530,334

		Face	** *
CENTAL DATE OF THE WANTED DESCRIPTION OF THE PARTY OF THE		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,0</sup> - 26.9% (continued)			
Consumer, Non-cyclical - 5.7% (continued)			
National Mentor Holdings, Inc.			
5.75% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due		20.002.006	10 105 210
03/02/28		20,982,906 \$	18,105,310
6.01% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28		479,283	413,554
Blue Ribbon LLC		17 127 426	15 505 067
7.06% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28		17,137,436	15,595,067
Southern Veterinary Partners LLC		15 556 550	14061206
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27		15,776,572	14,961,396
Dhanani Group, Inc.		14.700.000	14.552.000
7.30% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 04/30/27		14,700,000	14,553,000
PetIQ LLC			
5.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 <sup>†††</sup>		15,642,000	14,547,060
LaserAway Intermediate Holdings II LLC			
6.79% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27		13,333,000	13,083,006
Florida Food Products LLC			
6.67% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28 <sup>†††</sup>		12,922,229	12,082,284
Kronos Acquisition Holdings, Inc.			
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26		13,258,662	12,005,718
SCP Eye Care Services LLC			
6.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28		12,430,679	11,840,222
Del Monte Foods, Inc.			
5.68% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 05/16/29		11,650,000	10,951,000
Nidda Healthcare Holding GmbH			
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR	11,387,239	10,610,668
Hearthside Group Holdings LLC			
5.35% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25		6,688,680	5,984,964
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25		5,001,176	4,519,813
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	12,019,549	9,578,610
Cambrex Corp.			
5.25% (1 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 12/04/26		10,102,766	9,562,875
EyeCare Partners LLC			
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28		8,104,688	7,449,586
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27		2,156,010	1,988,919
Sunshine Investments BV			
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR	8,400,000	8,681,232
Resonetics LLC			
5.24% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28		8,706,250	8,238,289
Medical Solutions Parent Holdings, Inc.			
6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28		7,541,100	7,056,584
Gibson Brands, Inc.			
6.41% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 08/11/28		8,258,500	6,937,140

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)			
Consumer, Non-cyclical - 5.7% (continued)			
Pearl Intermediate Parent LLC		C 101 266 0	6.000.500
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25		6,401,266 \$	6,022,503
CAB (Biogroup)	EID	( 500 000	5 002 210
2.75% (6 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 02/09/28 Osmosis Holdings Australia II Pty Ltd.	EUR	6,500,000	5,992,219
4.84% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 07/30/28		6,550,000	5,952,313
Endo Luxembourg Finance Company I SARL		0,550,000	3,932,313
6.69% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28		7,653,125	5,834,743
Dermatology Intermediate Holdings III, Inc.		7,055,125	3,034,743
5.33% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 <sup>†††</sup>		5,644,882	5,249,740
5.34% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 <sup>†††</sup>		166,709	155,039
Confluent Medical Technologies, Inc.		100,709	155,059
5.80% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/16/29 <sup>†††</sup>		5,286,750	4,890,244
Mascot Bidco Oy		3,200,730	4,090,244
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/30/26	EUR	5,075,000	4,639,985
Confluent Health LLC	LUK	3,073,000	4,037,703
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28		4,718,360	4,372,362
Fender Musical Instruments Corp.		1,7 10,5 00	1,5 , 2,5 02
5.23% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/01/28		3,533,359	3,334,608
IVC Acquisition Ltd.		, ,	, í
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/13/26	EUR	3,400,000	3,258,877
Zep, Inc.			
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24		3,672,376	3,194,967
Sharp Midco LLC			
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due $12/31/28^{\dagger\dagger\dagger}$		3,291,750	3,077,786
Packaging Coordinators Midco, Inc.			
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27		2,530,779	2,386,322
Weber-Stephen Products LLC			
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27		2,093,530	1,894,645
Mamba Purchaser, Inc.		1.005.000	1 000 607
5.35% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/16/28		1,995,000	1,888,607
Care BidCo	ELID	1 002 402	1 022 020
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 05/04/28 <sup>†††</sup>	EUR	1,892,402	1,832,038
Certara Holdco, Inc.		1 (04 000	1 550 067
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/17/26 Recess Holdings, Inc.		1,604,080	1,559,967
4.80% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24		1,054,619	1,007,161
KDC US Holdings, Inc.		1,054,019	1,007,101
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25		820,758	765,357
Triton Water Holdings, Inc.		020,730	, 05,557
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28		620,926	547,526
Moran Foods LLC		,2=-	2.7,520
13.00% (3 Month USD LIBOR + 10.75%, Rate Floor: 13.00%) due 10/01/24 <sup>†††</sup>		538,794	436,423
1001. 1		220,771	.50, 123

		Face	
		Amount~	 Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)			
Consumer, Non-cyclical - 5.7% (continued)			
Moran Foods LLC			
9.25% (3 Month USD LIBOR + 7.00%, Rate Floor: 9.25%) due 04/01/24		414,197	\$ 372,778
8.00% (2 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 04/01/24		53,921	48,529
Weber-Stephen Products LLC			
5.88% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 10/30/27 <sup>†††</sup>		423,938	398,501
TGP Holdings LLC			
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28		205,341	 173,205
Total Consumer, Non-cyclical			375,315,410
Technology - 3.5%			
Planview Parent, Inc.			
5.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27		23,206,250	21,813,875
Peraton Corp.			
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28		17,600,896	16,491,336
Project Ruby Ultimate Parent Corp.			
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28		17,380,000	16,255,688
Apttus Corp.			
5.62% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28		17,170,250	16,054,184
Datix Bidco Ltd.			
6.01% (6 Month Term SOFR + 4.50%, Rate Floor: 6.01%) due 04/28/25 <sup>†††</sup>		9,112,505	9,075,835
8.44% (6 Month GBP SONIA + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>†††</sup>	GBP	4,225,000	5,117,155
6.19% (6 Month GBP LIBOR + 4.50%, Rate Floor: 5.19%) due 04/28/25 <sup>†††</sup>	GBP	1,000,000	1,212,402
9.26% (6 Month Term SOFR + 7.75%, Rate Floor: 9.26%) due $04/27/26^{\dagger\dagger\dagger}$		461,709	459,381
Sitecore Holding III A/S			
7.00% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due $03/12/26^{\dagger\dagger\dagger}$	EUR	8,512,727	8,821,606
8.74% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 <sup>†††</sup>		6,902,619	6,826,181
Aston FinCo SARL			0,020,00
5.96% (1 Month GBP SONIA + 4.77%, Rate Floor: 4.77%) due 10/09/26	GBP	12,870,325	14,687,859
Wrench Group LLC			
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26		15,381,728	14,574,187
Atlas CC Acquisition Corp.			
5.82% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28		15,791,992	14,558,322
Team.Blue Finco SARL			
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/30/28	EUR	14,000,000	13,258,409
Polaris Newco LLC			
4.99% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due $06/04/26^{\dagger\dagger\dagger}$		13,414,013	12,096,303
Sportradar Capital SARL			
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27 <sup>†††</sup>	EUR	10,600,000	10,163,471

		Face Amount∼	Value
SENIOR FLOATING RATE INTERESTS <sup>††,0</sup> - 26.9% (continued)		Amount	value
Technology - 3.5% (continued)			
Project Boost Purchaser LLC			
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26		6,930,000 \$	6,423,278
Imprivata, Inc.		0,930,000 \$	0,423,276
5.78% (1 Month SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27		4.850,000	4,700,474
VT TopCo, Inc.		4,050,000	4,700,474
5.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25		4,178,521	4,021,827
5.97% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25		153,191	146,681
Sitecore USA, Inc.		133,171	140,001
8.74% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 <sup>†††</sup>		3,912,991	3,869,660
AVS Group GmbH		3,912,991	3,809,000
3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR	3,750,000	3,559,533
93.73% (6 Month EURIBOR + 3.73%, Rate Floor: 5.75%) due 09/10/20 Polaris Newco LLC	EUK	3,730,000	3,339,333
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28		3,813,340	3,513,725
3.07% (1 Month CSD LIBOR + 4.00%, Rate Floor: 4.30%) due 00/02/28  Concorde Lux		3,813,340	3,313,723
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR	3,300,000	3,233,260
Greenway Health LLC	EUK	3,300,000	3,233,200
5.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 5.25%) due 02/16/24		3,445,844	3,108,151
Taxware Holdings (Sovos Compliance LLC)		3,773,077	3,100,131
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28		3,224,209	3,028,757
Ping Identity Corp.		3,224,207	3,020,737
5.38% (1 Month SOFR + 3.75%, Rate Floor: 3.75%) due 11/22/28 <sup>†††</sup>		2,743,125	2 652 072
Verscend Holding Corp.		2,743,123	2,653,973
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25		2,375,796	2,268,886
Misys Ltd.		2,373,790	2,200,000
4.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24		2,378,758	2,138,647
24-7 Intouch, Inc.		2,376,736	2,130,047
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 <sup>†††</sup>		2,227,050	2,104,563
Boxer Parent Company, Inc.		2,227,030	2,104,303
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25		1,566,545	1,455,586
Ep Purchaser LLC		1,300,343	1,433,360
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28		1,496,250	1,420,196
Brave Parent Holdings, Inc.		1,490,230	1,420,190
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25		1,205,302	1,154,077
Kar Finland Bidco Oy		1,203,302	1,134,077
4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 <sup>†††</sup>	EUR	1,000,000	1,016,452
4.30% (6 Month EURIBOR + 4.30%, Rate Floor: 4.30%) due 11/21/23***  Conair Holdings LLC	EUK	1,000,000	1,010,432
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28		397,995	331,661
Transact Holdings, Inc.		391,993	331,001
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 04/30/26		145,578	138,917
Total Technology		143,376	231,754,498
Financial - 2.8%			231,734,496
Jones Deslauriers Insurance Management, Inc. 6.06% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD	20 700 265	20 601 025
9.31% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/2//28	CAD CAD	39,790,365 11,674,000	28,601,025 8,413,865
9.51% (5 Month Canada Banker Acceptance + 7.50%, Rate Floor: 8.00%) due 05/20/29  Orion Advisor Solutions, Inc.	CAD	11,074,000	0,415,805
4.99% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27		21,404,914	20,084,873
7.77/0 (3 MORITI COD LIBON + 3.73/0, Rate F1001, 4.30/0) due 09/24/2/		21,404,714	20,004,873

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)			
Financial - 2.8% (continued)			
HighTower Holding LLC			
5.10% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28		18,755,750	\$ 17,380,391
Camelia Bidco Banc Civica			
5.96% (3 Month GBP SONIA + 4.95%, Rate Floor: 4.95%) due 10/14/24	GBP	12,975,000	15,024,490
Higginbotham Insurance Agency, Inc.			
7.17% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 <sup>†††</sup>		13,676,757	13,526,581
Duff & Phelps		1. 0. 60. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0	4.400.004
5.28% (1 Month SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27		12,969,000	12,109,804
Franchise Group, Inc.		12 00 1 02 1	11 510 551
6.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26		12,884,031	11,713,774
Teneo Holdings LLC		10 770 274	0.000.260
6.85% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25		10,770,274	9,998,369
Alter Domus 5 20% (1 Month Town SOED   4 0.10/ Pata Floor 4 0.10/) day 0.2/17/28		10,395,000	9,563,400
5.20% (1 Month Term SOFR + 4.01%, Rate Floor: 4.01%) due 02/17/28 USI, Inc.		10,393,000	9,303,400
5.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26 <sup>†††</sup>		9,454,845	8,722,094
HUB International Ltd.		9,434,643	8,722,094
4.21% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.15%) due 04/25/25		5,106,612	4.825.238
4.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25		2,604,600	2,465,202
Aretee Group, Inc.		2,004,000	2,403,202
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25		6,476,830	6,132,781
Eisner Advisory Group		0,470,030	0,132,701
6.39% (1 Month Term SOFR + 4.86%, Rate Floor: 4.86%) due 07/28/28 <sup>†††</sup>		6,128,820	5,699,803
Sandy Bidco BV		0,120,020	3,077,003
due 06/12/28	EUR	4,700,000	4,515,260
Cross Financial Corp.	2010	.,,,,,,,,,	1,010,200
4.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27		4,700,025	4,457,175
Nexus Buyer LLC		.,,	1,121,212
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26		1,310,621	1,233,294
Cobham Ultra SeniorCo SARL			
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28		500,000	474,585
Total Financial		,	184,942,004
Communications - 1.4%			
Syndigo LLC			
5.82% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 <sup>†††</sup>		27,274,500	25,638,030
Xplornet Communications, Inc.		,, ,,	==,,,,,,,,,
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28		25,238,051	22,984,545
FirstDigital Communications LLC			, ,
5.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 <sup>†††</sup>		10,550,000	10,476,666
Radiate Holdco LLC		,,	
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26		7,684,474	7,127,350
Titan AcquisitionCo New Zealand Ltd. (Trade Me)		.,,	., .,
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28		6,533,625	6,152,519
Zayo Group Holdings, Inc.			
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27		6,146,447	5,649,261
McGraw Hill LLC			
5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28		4,342,811	3,922,991

		Face Amount~		Value
SENIOR FLOATING RATE INTERESTS <sup>††,0</sup> - 26.9% (continued)				
Communications - 1.4% (continued)				
Recorded Books, Inc.				
6.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25		4,143,341	\$	3,920,637
Trader Interactive LLC		1,2 10,0 12	-	-,,
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/28/28 <sup>†††</sup>		2,192,683		2,094,012
Cincinnati Bell, Inc.		2,172,003		2,074,012
4.88% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/22/28		995,000		943,757
Flight Bidco, Inc.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		7 13,737
9.17% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26		1,000,000		892,500
SFR Group S.A.		1,000,000		0,2,500
5.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26		434,250		395,845
Total Communications		434,230		90,198,113
Basic Materials - 0.9%				90,196,113
Meridian Adhesives Group, Inc.		12 (51 400		12 002 500
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 07/24/28		13,651,400		12,883,509
Illuminate Buyer LLC 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27		11 050 154		11 022 020
		11,959,154		11,023,828
NIC Acquisition Corp.		10.012.960		0.504.117
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 CTEC III GmbH		10,913,860		9,504,117
	ELID	( 900 000		( 1(0 720
3.75% (2 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR	6,800,000		6,468,729
Pregis TopCo LLC		( 500 975		C 110 040
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26		6,500,875		6,118,948
GrafTech Finance, Inc.		1 652 020		4 409 020
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 Barentz Midco BV		4,653,028		4,498,920
	EUR	2,400,000		2 221 542
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 11/30/27	EUK	, ,		2,331,543
6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/30/27		1,970,187		1,812,572
American Rock Salt Company LLC  5.670/ (1 Month USD LIDOR + 4.000/ Pata Floor 4.750/) dua 0.6/00/28		2 725 402		2.452.042
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 Vectra Co.		2,725,492		2,452,943
		2 492 175		1 712 201
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/10/25 DCG Acquisition Corp.		2,483,175		1,713,391
1		1.706.660		1 (14 407
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26 <sup>†††</sup>		1,726,660		1,614,427
Ascend Performance Materials Operations LLC		1 405 475		1 444 624
7.00% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26		1,485,475		1,444,624
Schur Flexibles GmbH  4.250/ (2.M. 4. FH) PROP + 4.250/ P. 4. Fl. (4.250/) 1. (0.0/20/20)	EXT	2 1 7 2 2 2 2		1.060.575
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 09/29/28	EUR	3,150,000		1,262,575
Total Basic Materials				63,130,126
Utilities - 0.2%				
Hamilton Projects Acquiror LLC				
6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27		16,241,784		15,531,206
Granite Generation LLC				
5.51% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due				
11/09/26		698,388		639,898
Total Utilities				16,171,104
Energy - 0.2%				
TransMontaigne Operating Company LP				
4.55% ((1 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%), Rate Floor: 4.00%) due				
11/17/28		6,573,500		6,210,577

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 26.9% (continued)		
Energy - 0.2% (continued)		
Venture Global Calcasieu Pass LLC		
$4.00\%$ (1 Month USD LIBOR + $2.38\%$ , Rate Floor: $2.38\%$ ) due $08/19/26^{\dagger\dagger\dagger}$	5,471,685	\$ 5,444,326
Permian Production Partners LLC		
9.67% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.67%) (in-kind rate was 2.00%) due 11/24/25 <sup>†††</sup> ,11	1,122,612	1,119,806
Buckeye Partners, LP	#0.6 #c0	550,000
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/02/26	586,568	 559,808
Total Energy		 13,334,517
Total Senior Floating Rate Interests		1 707 207 054
(Cost \$1,949,406,843)		 1,787,306,954
ASSET-BACKED SECURITIES <sup>††</sup> - 19.1%		
Collateralized Loan Obligations - 11.2%		
LoanCore Issuer Ltd.		
2021-CRE4 D, 3.39% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 <sup>♦</sup>	20,500,000	19,029,709
2019-CRE2 AS, 2.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due $05/15/36^{\circ}$ ,3	12,850,000	12,615,570
2021-CRE6 D, 4.17% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due $11/15/38^{\circ}$ ,	11,300,000	10,199,317
2021-CRE5 D, 4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due $07/15/36^{\circ,3}$	8,250,000	7,592,826
2022-CRE7 D, 3.87% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due $01/17/37^{\sqrt{3}}$	6,400,000	6,040,716
FS Rialto		
2021-FL3 D, 4.01% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due $11/16/36^{\circ}$ ,3	36,500,000	33,044,800
2021-FL2 D, 4.31% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due $05/16/38^{\circ}$ ,3	8,850,000	8,078,617
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 3.84% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due $10/15/33^{\circ,3}$	35,000,000	32,838,519
2021-9A DR, 4.99% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due $10/15/33^{\circ}$ ,	7,750,000	7,044,963
Palmer Square Loan Funding Ltd.		
2022-1A B, 2.48% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $04/15/30^{\circ,3}$	26,200,000	24,815,388
2021-3A C, 3.56% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due $07/20/29^{\circ,3}$	8,300,000	7,716,910
2022-1A C, 2.83% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due $04/15/30^{\circ}$ ,3	3,400,000	3,067,267
LCCM Trust		
2021-FL3 C, 3.92% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $11/15/38^{\sqrt{3}}$	28,865,000	27,115,847
2021-FL2 D, 4.22% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due $12/13/38^{\circ,3}$	5,750,000	5,272,740
ABPCI Direct Lending Fund CLO IV LLC		
3.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due $07/06/29^{0,\dagger\dagger\dagger}$	31,400,000	31,429,915
BXMT Ltd.		
2020-FL2 C, 3.24% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due $02/15/38^{\circ}$	15,640,000	14,897,899

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 19.1% (continued)		
Collateralized Loan Obligations - 11.2% (continued)		
2020-FL2 D, 3.54% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/15/38 <sup>\$\display\$</sup>	8,000,000 \$	7,463,254
2020-FL3 D, 3.69% (30 Day Average SOFR + 2.91%, Rate Floor: 2.80%) due 11/15/37 <sup>\$\Qefsign\$</sup>	7,350,000	7,167,595
Diamond CLO Ltd.		
2018-1A C, 3.74% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $07/22/30^{0,3}$	13,500,000	13,438,992
2021-1A DR, 4.58% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due $04/25/29^{\sqrt{3}}$	5,500,000	5,304,369
2018-1A D, 4.84% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due $07/22/30^{\circ,3}$	5,000,000	4,873,365
2021-1A CR, 3.58% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due $04/25/29^{\sqrt[3]{3}}$	1,322,000	1,311,121
2018-1A B, 2.94% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due $07/22/30^{\circ}$ ,	134,391	134,374
Voya CLO Ltd.		
2021-2A CR, 4.64% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due $06/07/30^{\circ}$ ,	16,500,000	15,270,740
2013-1A INC, due 10/15/30 <sup>3,12</sup>	28,970,307	6,387,953
MidOcean Credit CLO VII		
2020-7A CR, 3.24% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due $07/15/29^{\circ,3}$	21,000,000	20,104,789
ACRES Commercial Realty Ltd.		
2021-FL2 D, 4.62% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due $01/15/37^{\circ,3}$	8,350,000	7,733,519
2021-FL1 D, 4.17% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due $06/15/36^{\circ}$	7,250,000	6,556,837
2021-FL2 C, 4.17% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37 <sup>0,3</sup>	5,250,000	4,893,203
Golub Capital Partners CLO Ltd.		
2018-36A C, 3.46% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due $02/05/31^{\circ,3}$	20,000,000	18,634,540
BSPRT Issuer Ltd.		
2021-FL6 D, 4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due $03/15/36^{\circ,3}$	18,425,000	17,082,678
2021-FL7 D, 4.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due $12/15/38^{\circ,3}$	1,600,000	1,457,204
BSPDF Issuer Ltd.		
2021-FL1 D, 4.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due $10/15/36^{\circ}$	19,975,000	17,671,894
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 4.91% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due $08/26/33^{\circ}$ ,	18,100,000	16,592,189
Anchorage Capital CLO 6 Ltd.		
2021-6A DRR, 4.49% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 <sup>0,3</sup>	17,350,000	16,418,470
KREF Funding V LLC	15.050.055	15.006.000
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due $06/25/26^{\circ,\dagger\dagger\dagger}$	15,952,957	15,886,839
$0.15\%$ due $06/25/26^{\dagger\dagger\dagger,13}$	73,636,363	17,673

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 19.1% (continued)		
Collateralized Loan Obligations - 11.2% (continued)		
STWD Ltd.		
2022-FL3 D, 3.53% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due $11/15/38^{\circ}$ , 3	11,900,000 \$	11,130,085
2021-FL2 D, 4.32% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 <sup>0,3</sup>	3,750,000	3,395,958
Cerberus Loan Funding XXX, LP		
2020-3A C, 4.69% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due $01/15/33^{\circ,3}$	14,500,000	14,390,292
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 3.73% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due $11/18/31^{\circ,3}$	11,550,000	10,906,484
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 3.74% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due $01/20/32^{\circ,3}$	11,500,000	10,674,121
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 2.86% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due $04/20/28^{\circ,3}$	10,250,000	9,946,806
2018-9A SUB, due 04/20/28 <sup>3,12</sup>	9,600,000	618,240
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 4.04% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due $04/15/33^{\circ,3}$	9,900,000	9,457,825
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A D, 3.96% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due $01/20/33^{\circ}$ ,3	9,950,000	8,908,379
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A BR, 3.96% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due $04/20/31^{\circ}$ ,3	9,200,000	8,869,096
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 2.79% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33 <sup>\$\display\$</sup> ,3	9,000,000	8,858,709
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 4.08% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due $07/25/33^{\sqrt[3]{3}}$	9,300,000	8,833,200
BCC Middle Market CLO LLC		
2021-1A A1R, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due $10/15/33^{\circ,3}$	9,000,000	8,729,734
Marathon CLO V Ltd.		
2017-5A A2R, 2.96% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due $11/21/27^{0,3}$	7,920,233	7,826,750
2013-5A SUB, due 11/21/27 <sup>3,12</sup>	5,500,000	321,200
Magnetite XXIX Ltd.		
2021-29A D, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $01/15/34^{\circ}$ ,3	8,800,000	8,113,795
Venture XIV CLO Ltd.		, ,
2020-14A CRR, 3.85% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due $08/28/29^{\circ}$ , 3	8,000,000	7,736,386
CIFC Funding 2017-II Ltd.		
2021-2A DR, 4.16% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due $04/20/30^{\circ}$ ,3	8,100,000	7,561,497

	Face Amount∼	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 19.1% (continued)	Amount	value
Collateralized Loan Obligations - 11.2% (continued)		
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A BR, 3.78% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due $10/20/31^{0,3}$	7.950,000 \$	7,525,285
Telos CLO Ltd.	7,730,000 \$	1,525,265
2017-6A CR, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due $01/17/27^{0,3}$	7,500,000	7,477,475
Dryden 37 Senior Loan Fund	7,500,000	7,177,173
2015-37A Q, due 01/15/31 <sup>3</sup> ,12	9,500,000	7,374,510
TCP Waterman CLO Ltd.	3,200,000	7,571,510
2016-1A A2, 4.83% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due $12/15/28^{\circ}$ ,3	7,267,061	7,281,472
Madison Park Funding XLVIII Ltd.	.,,	., . , .
2021-48A D, 4.04% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 <sup>0,3</sup>	7,500,000	7,064,660
ACRE Commercial Mortgage Ltd.	, , ,	, ,
2021-FL4 D, 4.21% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $12/18/37^{\sqrt{3}}$	7,350,000	6,986,307
FS Rialto Issuer LLC		
2022-FL5 C, 4.82% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due $06/19/37^{\circ,3}$	6,950,000	6,883,461
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 <sup>3,12</sup>	19,435,737	5,949,279
Hull Street CLO Ltd.		
2014-1A D, 4.64% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due $10/18/26^{\circ,3}$	5,785,000	5,720,719
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 3.84% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due $07/23/33^{\circ,3}$	5,900,000	5,567,918
ABPCI Direct Lending Fund CLO I LLC		
2021-1A C2, 4.06% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due $07/20/33^{\sqrt{3}}$	5,550,000	5,311,338
CHCP Ltd.		
2021-FL1 D, 4.45% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due $02/15/38^{\circ,3}$	5,500,000	5,241,507
Silvermore CLO Ltd.		
2014-1A B, 4.41% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due $05/15/26^{\circ,3}$	5,104,461	5,097,283
Cerberus Loan Funding XXXV, LP		
2021-5A C, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $09/22/33^{\circ,3}$	5,150,000	4,719,561
WhiteHorse X Ltd.		
2015-10A E, 6.34% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 <sup>0,3</sup>	4,980,000	4,566,411
BNPP IP CLO Ltd.		
2014-2A E, 6.54% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 <sup>0,3</sup>	5,852,468	4,046,982
Cerberus Loan Funding XXVI, LP		
2021-1A CR, 3.94% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due $04/15/31^{\circ}$ ,3	4,000,000	3,885,754

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 19.1% (continued)		
Collateralized Loan Obligations - 11.2% (continued)		
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 3.79% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due $04/16/33^{\circ,3}$	4,050,000	\$ 3,748,757
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 <sup>3,12</sup>	11,700,000	3,377,790
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 <sup>3,12</sup>	7,895,000	3,344,322
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 <sup>3</sup> ,12	18,918,010	2,943,642
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 <sup>3,12</sup>	6,400,000	1,983,360
2013-3X SUB, due 10/15/30 <sup>12</sup>	4,938,326	782,231
Monroe Capital CLO Ltd.		, and the second second
2017-1A DR, 4.74% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due $10/22/26^{\circ}$ , 3	2,688,897	2,656,926
HGI CRE CLO Ltd.		
2021-FL2 D, 3.66% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due $09/17/36^{\circ,3}$	1,600,000	1,460,280
2021-FL2 E, 3.96% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due $09/17/36^{\sqrt{3}}$	1,200,000	1,083,177
Denali Capital CLO XI Ltd.	1,200,000	1,000,177
2018-1A BRR, 3.21% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due $10/20/28^{\circ}$ , 3	2,500,000	2,449,767
BDS Ltd.	2,500,000	2,449,707
2021-FL9 E, 4.21% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $11/16/38^{\sqrt[6]{3}}$	2,700,000	2,419,833
AMMC CLO XI Ltd.	2,700,000	2,419,633
2012-11A SUB, due 04/30/31 <sup>3</sup> ,12	5,650,000	2,041,910
KVK CLO Ltd.	3,030,000	2,041,910
2013-1A SUB, due 01/14/28 <sup>3</sup> ,12	11,900,000	2,029,069
Venture XIII CLO Ltd.	11,900,000	2,029,009
2013-13A SUB, due 09/10/29 <sup>3</sup> ,12	12 700 000	1 022 250
Goldentree Loan Management US CLO 4 Ltd.	13,790,000	1,933,358
	2 000 000	1 055 404
2021-4A DR, 4.33% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 <sup>\$\circ\$</sup> , PFP Ltd.	2,000,000	1,855,404
	1 700 011	1 (20 010
2021-7 E, 4.51% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 <sup>\$\display\$</sup> , Babson CLO Ltd.	1,789,911	1,629,918
	11 000 000	012.060
2014-IA SUB, due 07/20/25 <sup>3</sup> ,12	11,900,000	813,960
Great Lakes CLO Ltd.	1.500.000	500.206
2014-1A SUB, due 10/15/29 <sup>3,12</sup>	1,500,000	599,296
Dryden Senior Loan Fund	1.005.500	500.010
due 01/15/31 <sup>12</sup>	1,897,598	590,912
First Eagle Clarendon Fund CLO LLC	***	***
2015-1A D, 5.53% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 <sup>0,3</sup>	339,562	338,593
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>12</sup>	6,270,000	45,771
West CLO Ltd.		
2013-1A SUB, due 11/07/25 <sup>3,12</sup>	5,300,000	6,943
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 <sup>3</sup> ,12	4,219,178	4,641
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 <sup>8,12</sup>	8,150,000	1,728
Total Collateralized Loan Obligations		740,322,668
Transport-Aircraft - 3.5%		
AASET Trust		
2017-1A, 3.97% due 05/16/42 <sup>3</sup>	23,936,417	19,864,328
2021-1A, 2.95% due 11/16/41 <sup>3</sup>	21,142,080	17,687,722
2021-2A, 3.54% due 01/15/47 <sup>3</sup>	3,883,451	3,156,384
2020-1A, 4.34% due 01/16/40 <sup>3</sup>	4,322,982	1,891,464
KDAC Aviation Finance Ltd.	7,322,762	1,071,704
2017-1A, 4.21% due 12/15/42 <sup>3</sup>	44,268,000	35,193,060
2017 111, 7.2170 tute 12/13/72	77,200,000	33,173,000

		Face	¥7-1
ASSET-BACKED SECURITIES <sup>††</sup> - 19.1% (continued)		Amount~	Value
Transport-Aircraft - 3.5% (continued)			
Falcon Aerospace Ltd.			
2017-1, 4.58% due 02/15/42 <sup>3</sup>		15,054,557	\$ 13,968,089
2019-1, 3.60% due 09/15/39 <sup>3</sup>		6,133,930	5,179,804
2017-1, 6.30% due 02/15/42 <sup>3</sup>		3,838,675	3,414,289
Castlelake Aircraft Securitization Trust			
2018-1, 4.13% due 06/15/43 <sup>3</sup>		12,532,070	11,263,192
2019-1A, 3.97% due 04/15/39 <sup>3</sup>		5,858,902	5,168,483
2016-1, 4.45% due 08/15/41		4,026,458	3,700,445
Sprite Ltd.		10.020.400	17 120 (2)
2021-1, 3.75% due 11/15/46 <sup>3</sup> Sapphire Aviation Finance I Ltd.		18,939,400	17,130,636
2018-1A, 4.25% due 03/15/40 <sup>3</sup>		18,158,458	15,146,289
Raspro Trust		10,130,430	13,140,269
2005-1A, 1.99% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>0</sup> ,†††,3		15,020,380	14,304,348
AASET US Ltd.		13,020,300	14,504,540
2018-2A, 4.45% due 11/18/38 <sup>3</sup>		15,324,268	13,016,367
JOL Air Ltd.		13,324,200	15,010,507
2019-1, 3.97% due 04/15/44 <sup>3</sup>		11,250,647	9,943,321
GAIA Aviation Ltd.		11,230,017	),) 15,5 <u>2</u> 1
2019-1, 3.97% due 12/15/44 <sup>3,10</sup>		7,382,211	6,819,451
Sapphire Aviation Finance II Ltd.		7,502,211	0,015,101
2020-1A. 4.34% due 03/15/40 <sup>3</sup>		9,117,555	6,092,967
2020-1A, 3.23% due 03/15/40 <sup>3</sup>		586,903	513,211
WAVE LLC		200,202	010,211
2019-1, 3.60% due 09/15/44 <sup>3</sup>		7,544,602	6,145,320
Lunar Structured Aircraft Portfolio Notes		.,,	2,2 12,2 2
2021-1, 3.43% due 10/15/46 <sup>3</sup>		5,541,609	4,910,048
Navigator Aircraft ABS Ltd.			
2021-1, 3.57% due 11/15/46 <sup>3</sup>		6,137,389	4,814,400
MAPS Ltd.			
2018-1A, 4.21% due 05/15/43 <sup>3</sup>		5,021,614	4,652,244
Slam Ltd.			
2021-1A, 3.42% due 06/15/46 <sup>3</sup>		3,375,000	2,852,417
Castlelake Aircraft Structured Trust			
2021-1A, 6.66% due 01/15/46 <sup>3</sup>		2,538,516	2,098,133
Stripes Aircraft Ltd.			
2013-1 A1, 5.11% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 <sup>0</sup> ,†††		1,158,578	 1,136,384
Total Transport-Aircraft			 230,062,796
Financial - 2.5%			
HarbourVest Structured Solutions IV Holdings, LP			
2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{\circ,\dagger\dagger\dagger}$		23,234,292	23,237,512
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{\circ, \dagger \dagger \dagger \dagger}$	EUR	12,900,000	13,490,430
HV Eight LLC			
3.36% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 <sup>0</sup> ,†††	EUR	28,000,000	29,265,316
Madison Avenue Secured Funding Trust Series			
2021-1, 2.47% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 <sup>0</sup> ,†††,3		20,750,000	20,750,000
Nassau LLC		4.506.405	
2019-1, 3.98% due 08/15/34 <sup>3</sup>		14,706,483	14,265,789
Bib Merchant Voucher Receivables Ltd.		11061016	12.005.120
4.18% due 04/07/28 <sup>†††</sup>		14,264,246	13,895,128
Lam Trade Finance Group LLC		12 000 000	11.006.025
2.50% due 09/29/22 <sup>†††</sup>		12,000,000	11,986,935
Thunderbird A		10.002.000	10 002 000
5.50% due 03/01/37 <sup>†††</sup>		10,092,000	10,092,000
Lightning A		10 002 000	10 002 000
5.50% due 03/01/37 <sup>†††</sup> VVR Core Halding Commony LLC		10,092,000	10,092,000
KKR Core Holding Company LLC 4.00% due 08/12/31 <sup>†††</sup>		0.200.197	9 201 007
4.00% due 08/12/31*** Ceamer Finance LLC		9,399,187	8,301,907
3.69% due 03/22/31 <sup>†††</sup>		5 046 257	5 507 014
Aesf Vi Verdi, LP		5,946,357	5,507,014
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>0</sup> ,†††	EUR	4,314,059	4,501,837
2.15% (5 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24****** Thunderbird B	LUK	+,314,039	+,501,657
7.50% due 03/01/37 <sup>†††</sup>		2,030,000	2,030,000
1.00.0 0.00 0.00 1		2,030,000	2,030,000

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 19.1% (continued)		
Financial - 2.5% (continued)		
Lightning B		
7.50% due 03/01/37 <sup>†††</sup>	2,030,000	\$ 2,030,000
Total Financial	· · · · · ·	169,445,868
Infrastructure - 0.8%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52 <sup>3</sup>	39,650,000	36,014,111
Hotwire Funding LLC		
2021-1, 4.46% due 11/20/51 <sup>3</sup>	11,750,000	10,207,754
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 <sup>8</sup>	6,614,996	6,539,618
Total Infrastructure		52,761,483
Whole Business - 0.7%		
TSGE		
2017-1, 6.25% due 09/25/31 <sup>†††</sup>	42,550,000	41,701,298
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 <sup>3</sup>	2,683,750	2,666,362
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 <sup>3</sup>	2,079,000	2,016,863
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 <sup>3</sup>	382,000	359,813
Total Whole Business		46,744,336
Net Lease - 0.3%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 <sup>3</sup>	21,105,000	18,160,306
Collateralized Debt Obligations - 0.1%		
Anchorage Credit Funding 4 Ltd.	C = 0.000	
2021-4A BR, 3.12% due 04/27/39	6,700,000	5,683,931
2021-4A CR, 3.52% due 04/27/39 <sup>3</sup>	4,250,000	3,531,909
Total Collateralized Debt Obligations		9,215,840
Total Asset-Backed Securities		
(Cost \$1,354,383,961)	-	1,266,713,297
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 7.3%		
Residential Mortgage-Backed Securities - 5.9% FKRT		
2.21% due 11/30/58 <sup>†††,8</sup>	33,850,000	22 410 502
JP Morgan Mortgage Acquisition Trust	33,830,000	32,418,582
2006-WMC4, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 <sup>\(\rightarrow\)</sup>	22,121,966	12,760,443
2006-WMC3, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>\(\rightarrow\)</sup>	8.930.602	6.542.728
	-,,	- /- /
2006-HE3, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 <sup>(3)</sup>	5,559,694	4,703,713
2006-WMC4, 1.74% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36\$	7,614,575	4,377,705
2006-WMC4, 1.70% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 <sup>♦</sup>	3,219,709	1,842,711
Ameriquest Mortgage Securities Trust	20.611.004	12 225 700
2006-M3, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 <sup>\(\delta\)</sup>	20,611,094	12,235,780
2006-M3, 1.86% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 <sup>\(\delta\)</sup>	32,764,214	11,701,339
2006-M3, 1.72% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>♦</sup>	13,620,688	4,852,857
Lehman XS Trust Series	14 220 416	12 (41 442
2006-16N, 2.04% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 11/25/46\$	14,220,416	13,641,442
2006-18N, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36\$	9,048,769	8,955,050
2006-10N, 2.04% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 <sup>\(\frac{1}{2}\)</sup>	2,673,216	2,622,157
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due $04/25/37^{\circ}$	24,620,338	10,303,284

COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 7.3% (continued)           Residential Mortgage-Backed Securities - 5.9% (continued)           2007-HE2, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37¢         18.760,480         \$ 7,777, 2007-HE4, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47¢         6.973,425         5,341, 2007-HE4, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47¢         2,120,890         1,395, BRAVO Residential Funding Trust           202-R1, 3.13% due 01/29/703.10         25,837,369         23,357, RALI Series Trust           2006-QO6, 1.98% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.36%) due 06/25/46¢         30,802,921         7,647, 2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47¢         13,283,368         5,492, 2006-QO2, 1.77% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 02/25/46¢         4,040,640         3,898, 2006-QO2, 2.02% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 02/25/46¢         4,040,640         3,898, 2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.45%) due 02/25/46¢         5,966,277         1,400, 2006-QO2, 2.16% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46¢         5,066,467         1,311, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.52%) due 06/25/46¢         3,192,465         779, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.52%) due 06/25/46¢         3,192,465         779, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.25%) due 07/25/36¢         14,151,704         6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.30%, Rate Floor		Face	
Residential Mortgage-Backed Securifies - 5.9% (continued)           2007-HEZ, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37°         18,760,480 \$ 7,777,4           2007-HEZ, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47°         6,973,425         5,341,1           2007-HE4, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47°         2,120,890         1,395,           BRAVO Residential Funding Trust         25,837,369         23,357,           2022-R1, 3.13% due 01/29/70³,10         25,837,369         30,802,921         7,647,           2006-QO6, 1.98% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47°         30,802,921         7,647,           2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.15%) due 02/25/46°         4,040,640         3,898,           2006-QO8, 2.02% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.40%) due 10/25/46°         4,040,640         3,898,           2006-QO8, 2.02% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.52%) due 06/25/46°         8,014,500         2,045,           2006-QO2, 2.16% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46°         5,056,467         1,311,           2006-QO2, 2.16% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46°         5,056,467         1,311,           2006-QO3, 2.06% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.25%) due 06/25/46°         3,192,465         779,           2006-QO2, 2.06% (1		Amount~	Value
2007-HE2, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37%	COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 7.3% (continued)		
2007-HE4, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>φ</sup> 2,120,890 1,395, BRAVO Residential Funding Trust 2022-R1, 3.13% due 01/29/70 <sup>3,10</sup> 25,837,369 23,357, RALI Series Trust 2006-QO6, 1.98% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.36%) due 06/25/46 <sup>φ</sup> 30,802,921 7,647, 2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>φ</sup> 13,283,368 5,492, 2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 <sup>φ</sup> 40,40,640 3,898, 2006-QO6, 2.08% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.46%) due 06/25/46 <sup>φ</sup> 8,014,500 2,045, 2006-QO6, 2.08% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.46%) due 06/25/46 <sup>φ</sup> 5,966,277 1,400, 2006-QO6, 2.14% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.52%) due 06/25/46 <sup>φ</sup> 5,966,277 1,400, 2006-QO6, 2.14% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.52%) due 06/25/46 <sup>φ</sup> 5,066,477 1,311, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.52%) due 06/25/46 <sup>φ</sup> 3,192,465 779, 2006-QO2, 2.00% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.68%) due 02/25/46 <sup>φ</sup> 3,192,465 779, 2006-QO2, 2.00% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.52%) due 06/25/46 <sup>φ</sup> 3,192,465 779, 2006-QO2, 2.00% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.68%) due 02/25/46 <sup>φ</sup> 213,992 48, 2006-QO2, 2.00% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.68%) due 02/25/46 <sup>φ</sup> 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.32%) due 09/25/36 <sup>φ</sup> 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>φ</sup> 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.33%, Rate Floor: 0.32%) due 09/25/36 <sup>φ</sup> 16,896,861 5,391, 2006-6, 1.82% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>φ</sup> 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.03%) due 07/25/36 <sup>φ</sup> 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.03%) due 07/25/36 <sup>φ</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.03%) due 07/25/36 <sup>φ</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.63%,	Residential Mortgage-Backed Securities - 5.9% (continued)		
2007-HE4, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47°  BRAVO Residential Funding Trust 2022-R1, 3.13% due 01/29/70 <sup>3.10</sup> 25,837,369  23,357,  RALI Series Trust 2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.15%) due 06/25/46°  30,802,921  7,647, 2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47°  13,283,368  5,492, 2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46°  80,040,400,400  2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 02/25/46°  80,14,500  2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46°  5,966,277  1,400, 2006-QO2, 2.16% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.54%) due 02/25/46°  5,966,277  1,400, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.68%) due 02/25/46°  5,906,277  2006-QO2, 2.30% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46°  2006-QO2, 2.30% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.68%) due 02/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46°  213,992  48, Long Beach Mortgage Loan Trust  2006-QO3, 1.94% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.32%) due 09/25/36°  14,151,704  6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  16,896,861  5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  10,162,996  3,44, 2066-1, 2.00% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.32%) due 09/25/36°  10,162,996  3,441, 2006-1, 2.00% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36°  2006-8, 1.82% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36°  2006-8, 1.94% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36°  2006-8, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36°  3,847,153  2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36°  3,847,153  2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36°  3,853,30,000  3,863,3000  3,864,250,2000  3,864,250,2000  3,864,2	2007-HE2, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $04/25/37^{\Diamond}$	18,760,480 \$	7,777,009
BRAVO Residential Funding Trust 2022-R1, 3,13% due 01/29/70 <sup>3,10</sup> 25,837,369 23,357, RAL1 Series Trust 2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46° 30,802,921 7,647, 2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47° 13,283,368 5,492, 2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46° 4,040,640 3,898, 2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46° 8,014,500 2,045, 2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46° 5,966,277 1,400, 2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.52%) due 06/25/46° 5,966,277 1,400, 2006-QO2, 2.00% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.52%) due 06/25/46° 3,192,465 779, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.52%) due 06/25/46° 3,192,465 779, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.56%, Rate Floor: 0.44%) due 02/25/46° 3,192,465 779, 2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46° 121,392 48, 2006-6, 2.12% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.30%) due 07/25/36° 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36° 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36° 10,162,996 3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.33%, Rate Floor: 0.38%) due 02/25/36° 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.33%, Rate Floor: 0.38%) due 02/25/36° 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.38%) due 02/25/36° 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36° 4,578,732 1,453, 2006-6, 1.92% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36° 4,578,732 1,453, 2006-6, 1.92% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36° 4,578,732 1,453, 2006-6, 1.92% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36° 4,578,732 1,453, 2006-6, 1.92% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.18%) due 02/25/36° 4,578,732 1,4	2007-HE4, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due $07/25/47^{\Diamond}$	6,973,425	5,341,795
2022-R1, 3.13% due 01/29/70 <sup>3,10</sup> 225,837,369  23,357,  RALI Series Trust  2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.15%) due 06/25/46°  2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47°  2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46°  2006-QO8, 2.02% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.46%) due 06/25/46°  2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46°  2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.52%) due 06/25/46°  2006-QO2, 2.16% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.56%, Rate Floor: 0.52%) due 06/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.54%) due 02/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.54%) due 02/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.32%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.30%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36°  2006-QO2, 2.06% (1 M	2007-HE4, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due $07/25/47^{\circ}$	2,120,890	1,395,172
RALI Series Trust  2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46°  2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47°  13,283,368  5,492, 2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46°  2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46°  2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 06/25/46°  2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.52%) due 06/25/46°  2006-QO2, 2.16% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46°  3,192,465  779, 2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.68%) due 02/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.68%) due 02/25/46°  2006-QO2, 2.06% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36°  Long Beach Mortgage Loan Trust  2006-6, 2.12% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.50%) due 07/25/36°  14,151,704  6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  16,896,861  5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36°  10,162,996  3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36°  3,847,153  3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.30%) due 07/25/36°  3,847,153  3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.30%) due 07/25/36°  3,847,153  2,509,68, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.30%) due 07/25/36°  3,85,509,28  1,075, 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.30%) due 07/25/36°  3,85,509,28  1,075, 2006-6, 1.82% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36°  3,847,153  3,245, 2006-6, 1.82% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36°  3,85,509,28  3,877,53  3,945, 2006-6, 1.82% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36°  4,06,6,1,80,000,000,000,000,000,000,000,000,00	e		
$ \begin{array}{c} 2006\text{-QO6}, 1.98\% (1  \text{Month USD LIBOR} + 0.36\%,  \text{Rate Floor:} 0.36\%)  \text{due}  06/25/46^{\diamondsuit} & 30,802,921 & 7,647, \\ 2007\text{-QO2}, 1.77\% (1  \text{Month USD LIBOR} + 0.15\%,  \text{Rate Floor:} 0.15\%)  \text{due}  02/25/47^{\diamondsuit} & 13,283,368 & 5,492, \\ 2006\text{-QO8}, 2.02\% (1  \text{Month USD LIBOR} + 0.40\%,  \text{Rate Floor:} 0.40\%)  \text{due}  10/25/46^{\diamondsuit} & 4,040,640 & 3,898, \\ 2006\text{-QO6}, 2.08\% (1  \text{Month USD LIBOR} + 0.46\%,  \text{Rate Floor:} 0.46\%)  \text{due}  06/25/46^{\diamondsuit} & 8,014,500 & 2,045, \\ 2006\text{-QO2}, 2.16\% (1  \text{Month USD LIBOR} + 0.54\%,  \text{Rate Floor:} 0.54\%)  \text{due}  02/25/46^{\diamondsuit} & 5,966,277 & 1,400, \\ 2006\text{-QO6}, 2.14\% (1  \text{Month USD LIBOR} + 0.52\%,  \text{Rate Floor:} 0.52\%)  \text{due}  06/25/46^{\diamondsuit} & 5,056,467 & 1,311, \\ 2006\text{-QO2}, 2.30\% (1  \text{Month USD LIBOR} + 0.68\%,  \text{Rate Floor:} 0.52\%)  \text{due}  06/25/46^{\diamondsuit} & 3,192,465 & 779, \\ 2006\text{-QO2}, 2.30\% (1  \text{Month USD LIBOR} + 0.68\%,  \text{Rate Floor:} 0.44\%)  \text{due}  02/25/46^{\diamondsuit} & 213,992 & 48, \\ \text{Long Beach Mortgage Loan Trust} & & & & \\ \text{Long Beach Mortgage Loan Trust} & & & & \\ 20068, 1.94\% (1  \text{Month USD LIBOR} + 0.50\%,  \text{Rate Floor:} 0.50\%)  \text{due}  07/25/36^{\diamondsuit} & 14,151,704 & 6,035, \\ 20068, 1.94\% (1  \text{Month USD LIBOR} + 0.32\%,  \text{Rate Floor:} 0.32\%)  \text{due}  09/25/36^{\diamondsuit} & 14,151,704 & 6,035, \\ 20068, 1.94\% (1  \text{Month USD LIBOR} + 0.32\%,  \text{Rate Floor:} 0.32\%)  \text{due}  09/25/36^{\diamondsuit} & 10,162,996 & 3,414, \\ 20061, 2.00\% (1  \text{Month USD LIBOR} + 0.38\%,  \text{Rate Floor:} 0.38\%)  \text{due}  09/25/36^{\diamondsuit} & 3,847,153 & 3,245, \\ 20068, 1.80\% (1  \text{Month USD LIBOR} + 0.38\%,  \text{Rate Floor:} 0.38\%)  \text{due}  09/25/36^{\diamondsuit} & 4,506,670 & 1,865, \\ 20068, 1.80\% (1  \text{Month USD LIBOR} + 0.18\%,  \text{Rate Floor:} 0.18\%)  \text{due}  09/25/36^{\diamondsuit} & 4,506,670 & 1,865, \\ 20068, 1.80\% (1  \text{Month USD LIBOR} + 0.18\%,  \text{Rate Floor:} 0.18\%)  \text{due}  09/25/36^{\diamondsuit} & 4,578,732 & 1,453, \\ 20066, 1.82\% (1  \text{Month USD LIBOR} + 0.63\%,  \text{Rate Floor:} 0.18\%)  \text{due}  09/25/36^{\diamondsuit} & 4,506,670 & 1$	. , , , , , , , , , , , , , , , , , , ,	25,837,369	23,357,426
2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/46 <sup>♦</sup> 4,040,640 3,898, 2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 <sup>♦</sup> 8,014,500 2,045, 2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.54%) due 06/25/46 <sup>♦</sup> 5,966,277 1,400, 2006-QO2, 2.16% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.54%) due 06/25/46 <sup>♦</sup> 5,966,277 1,400, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 <sup>♦</sup> 5,966,277 1,400, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 <sup>♦</sup> 3,192,465 779, 2006-QO2, 2.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 <sup>♦</sup> 213,992 48, Long Beach Mortgage Loan Trust 2006-6, 2.12% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>♦</sup> 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>♦</sup> 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>♦</sup> 10,162,996 3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.33%, Rate Floor: 0.32%) due 07/25/36 <sup>♦</sup> 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.33%, Rate Floor: 0.38%) due 02/25/36 <sup>♦</sup> 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.38%) due 02/25/36 <sup>♦</sup> 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>♦</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.20%) due 07/25/36 <sup>♦</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 <sup>♦</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.20%) due 07/25/36 <sup>♦</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>♦</sup> 19,535,000 19,061, American Home Mortgage Assets Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.63%) due 11/25/37 <sup>♦</sup> 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 05/25/46 <sup>♦</sup> 5,330,881 3,945, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate F	RALI Series Trust		
2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 <sup>⋄</sup> 8,014,500 2,045; 2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 <sup>⋄</sup> 8,014,500 2,045; 2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 <sup>⋄</sup> 5,966,277 1,400, 2006-QO6, 2.14% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 <sup>⋄</sup> 5,056,467 1,311, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 <sup>⋄</sup> 3,192,465 779, 2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>⋄</sup> 213,992 48; Long Beach Mortgage Loan Trust 2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.30%) due 07/25/36 <sup>⋄</sup> 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>⋄</sup> 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>⋄</sup> 10,162,996 3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.38%) due 02/25/36 <sup>⋄</sup> 10,162,996 3,447, 2006-1, 2.00% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.38%) due 02/25/36 <sup>⋄</sup> 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.38%) due 02/25/36 <sup>⋄</sup> 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.38%) due 07/25/36 <sup>⋄</sup> 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.38%) due 07/25/36 <sup>⋄</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.18%) due 09/25/36 <sup>⋄</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.18%) due 09/25/36 <sup>⋄</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.18%) due 09/25/36 <sup>⋄</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.18%) due 09/25/36 <sup>⋄</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>⋄</sup> 4,578,732 1,453, 2006-6, 1.83% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 <sup>⋄</sup> 5,33,881 3,945, 2006-1, 1.81% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.19%) due 05/25/46 <sup>⋄</sup> 5,330,881 3,945, 2006-3, 1.42% (1 Year CMT Rate +	, ,	30,802,921	7,647,269
2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 <sup>♦</sup> 5,966,277 1,400, 2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 <sup>♦</sup> 5,966,277 1,400, 2006-QO6, 2.14% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 <sup>♦</sup> 5,056,467 1,311, 2006-QO2, 2.30% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 <sup>♦</sup> 3,192,465 779, 2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>♦</sup> 213,992 48, Long Beach Mortgage Loan Trust 2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 <sup>♦</sup> 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>♦</sup> 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 <sup>♦</sup> 10,162,996 3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 <sup>♦</sup> 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>♦</sup> 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>♦</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.18%) due 09/25/36 <sup>♦</sup> 2,550,928 1,075, Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>♦</sup> 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 <sup>♦</sup> 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 <sup>♦</sup> 5,330,881 3,945, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.19%) due 05/25/46 <sup>♦</sup> 5,330,881 3,945,		13,283,368	5,492,751
$ \begin{array}{c} 2006\text{-QO2}, 2.16\% \ (1 \ \text{Month USD LIBOR} + 0.54\%,  \text{Rate Floor:} \ 0.54\%) \ \text{due} \ 02/25/46^{\Diamond} \\ 2006\text{-QO6}, 2.14\% \ (1 \ \text{Month USD LIBOR} + 0.52\%,  \text{Rate Floor:} \ 0.52\%) \ \text{due} \ 06/25/46^{\Diamond} \\ 3,192,465 \\ 2006\text{-QO2}, 2.30\% \ (1 \ \text{Month USD LIBOR} + 0.68\%,  \text{Rate Floor:} \ 0.68\%) \ \text{due} \ 02/25/46^{\Diamond} \\ 2006\text{-QO2}, 2.06\% \ (1 \ \text{Month USD LIBOR} + 0.44\%,  \text{Rate Floor:} \ 0.44\%) \ \text{due} \ 02/25/46^{\Diamond} \\ 213,992 \\ 48,7 \\ 2006\text{-QO2}, 2.06\% \ (1 \ \text{Month USD LIBOR} + 0.44\%,  \text{Rate Floor:} \ 0.50\%) \ \text{due} \ 07/25/36^{\Diamond} \\ 2006\text{-G.} \ 2.12\% \ (1 \ \text{Month USD LIBOR} + 0.50\%,  \text{Rate Floor:} \ 0.50\%) \ \text{due} \ 07/25/36^{\Diamond} \\ 2006\text{S.} \ 1.24\% \ (1 \ \text{Month USD LIBOR} + 0.32\%,  \text{Rate Floor:} \ 0.32\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{S.} \ 1.94\% \ (1 \ \text{Month USD LIBOR} + 0.32\%,  \text{Rate Floor:} \ 0.32\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.200\%} \ (1 \ \text{Month USD LIBOR} + 0.33\%,  \text{Rate Floor:} \ 0.32\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.200\%} \ (1 \ \text{Month USD LIBOR} + 0.33\%,  \text{Rate Floor:} \ 0.30\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.200\%} \ (1 \ \text{Month USD LIBOR} + 0.30\%,  \text{Rate Floor:} \ 0.30\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.30\%,  \text{Rate Floor:} \ 0.30\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.30\%,  \text{Rate Floor:} \ 0.30\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.18\%,  \text{Rate Floor:} \ 0.18\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.18\%,  \text{Rate Floor:} \ 0.20\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.18\%,  \text{Rate Floor:} \ 0.20\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.20\%,  \text{Rate Floor:} \ 0.20\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.20\%,  \text{Rate Floor:} \ 0.20\%) \ \text{due} \ 09/25/36^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ \text{Month USD LIBOR} + 0.20\%,  \text{Rate Floor:} \ 0.63\%) \ \text{due} \ 11/25/37^{\Diamond} \\ 2006\text{1.20\%} \ (1 \ Month USD $	2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due $10/25/46^{\circ}$	4,040,640	3,898,716
$ \begin{array}{c} 2006\text{-QO}, 2.14\% \ (1 \ \text{Month USD LIBOR} + 0.52\%,  \text{Rate Floor: } 0.52\%)  \text{due } 06/25/46^{\lozenge} \\ 5,056,467 \\ 2006\text{-QO}, 2.30\% \ (1 \ \text{Month USD LIBOR} + 0.68\%,  \text{Rate Floor: } 0.68\%)  \text{due } 02/25/46^{\lozenge} \\ 2006\text{-QO}, 2.30\% \ (1 \ \text{Month USD LIBOR} + 0.44\%,  \text{Rate Floor: } 0.44\%)  \text{due } 02/25/46^{\lozenge} \\ 2006\text{-QO}, 2.06\% \ (1 \ \text{Month USD LIBOR} + 0.44\%,  \text{Rate Floor: } 0.44\%)  \text{due } 02/25/46^{\lozenge} \\ 213,992 \\ 48, \\ \text{Long Beach Mortgage Loan Trust} \\ 2006\text{-} 6, 2.12\% \ (1 \ \text{Month USD LIBOR} + 0.50\%,  \text{Rate Floor: } 0.50\%)  \text{due } 07/25/36^{\lozenge} \\ 2006\text{-} 8, 1.94\% \ (1 \ \text{Month USD LIBOR} + 0.32\%,  \text{Rate Floor: } 0.32\%)  \text{due } 09/25/36^{\lozenge} \\ 2006\text{-} 4, 1.94\% \ (1 \ \text{Month USD LIBOR} + 0.32\%,  \text{Rate Floor: } 0.32\%)  \text{due } 09/25/36^{\lozenge} \\ 2006\text{-} 4, 1.94\% \ (1 \ \text{Month USD LIBOR} + 0.32\%,  \text{Rate Floor: } 0.32\%)  \text{due } 05/25/36^{\lozenge} \\ 2006\text{-} 6, 1.92\% \ (1 \ \text{Month USD LIBOR} + 0.30\%,  \text{Rate Floor: } 0.38\%)  \text{due } 02/25/36^{\lozenge} \\ 2006\text{-} 8, 1.80\% \ (1 \ \text{Month USD LIBOR} + 0.30\%,  \text{Rate Floor: } 0.30\%)  \text{due } 07/25/36^{\lozenge} \\ 2006\text{-} 8, 1.80\% \ (1 \ \text{Month USD LIBOR} + 0.18\%,  \text{Rate Floor: } 0.18\%)  \text{due } 09/25/36^{\lozenge} \\ 2006\text{-} 6, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.20\%,  \text{Rate Floor: } 0.20\%)  \text{due } 07/25/36^{\lozenge} \\ 2006\text{-} 8, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.20\%,  \text{Rate Floor: } 0.20\%)  \text{due } 07/25/36^{\lozenge} \\ 2006\text{-} 8, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.18\%,  \text{Rate Floor: } 0.20\%)  \text{due } 07/25/36^{\lozenge} \\ 2006\text{-} 8, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.20\%,  \text{Rate Floor: } 0.63\%)  \text{due } 11/25/37^{\lozenge} \\ 2006\text{-} 8, 1.83\% \ (1 \ \text{Month USD LIBOR} + 0.63\%,  \text{Rate Floor: } 0.63\%)  \text{due } 11/25/37^{\lozenge} \\ 2006\text{-} 8, 1.83\% \ (1 \ \text{Month USD LIBOR} + 0.21\%,  \text{Rate Floor: } 0.21\%)  \text{due } 12/25/46^{\lozenge} \\ 2006\text{-} 8, 1.83\% \ (1 \ \text{Month USD LIBOR} + 0.19\%,  \text{Rate Floor: } 0.19\%)  \text{due } 12/25/46^{\lozenge} \\ 2006\text{-} 9, 1.84, 238 \\ $	2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due $06/25/46^{\circ}$	8,014,500	2,045,522
2006-QO2, 2.30% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due $02/25/46^{\circ}$ 3,192,465       779,3         2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due $02/25/46^{\circ}$ 213,992       48,8         Long Beach Mortgage Loan Trust       3,192,465       14,151,704       6,035,7         2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due $07/25/36^{\circ}$ 14,151,704       6,035,7         2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $09/25/36^{\circ}$ 16,896,861       5,391,3         2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $05/25/36^{\circ}$ 10,162,996       3,414,3         2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due $02/25/36^{\circ}$ 3,847,153       3,245,9         2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $07/25/36^{\circ}$ 4,406,670       1,865,2         2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due $09/25/36^{\circ}$ 4,578,732       1,453,2         2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $07/25/36^{\circ}$ 19,535,000       19,061,4         American Home Mortgage Assets Trust       2006-6, 1.83% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.21%) due $12/25/46^{\circ}$ 7,972,328       6,715,6         2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 7,972,328       6,715,6         2006-3, 1.42% (1 Year CMT Rate + 0.94%,	2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due $02/25/46^{\circ}$	5,966,277	1,400,938
2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due $02/25/46^{\circ}$ 213,992 48, Long Beach Mortgage Loan Trust 2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due $07/25/36^{\circ}$ 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $09/25/36^{\circ}$ 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $05/25/36^{\circ}$ 10,162,996 3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due $02/25/36^{\circ}$ 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $07/25/36^{\circ}$ 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due $09/25/36^{\circ}$ 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $07/25/36^{\circ}$ 2,550,928 1,075, Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\circ}$ 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\circ}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.19%) due $10/25/46^{\circ}$ 5,330,881 3,945,	2006-QO6, 2.14% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due $06/25/46^{\circ}$	5,056,467	1,311,460
Long Beach Mortgage Loan Trust  2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 <sup>⋄</sup> 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>⋄</sup> 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 <sup>⋄</sup> 10,162,996 3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 <sup>⋄</sup> 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>⋄</sup> 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>⋄</sup> 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 <sup>⋄</sup> 2,550,928 1,075, Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>⋄</sup> 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 <sup>⋄</sup> 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 <sup>⋄</sup> 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>⋄</sup> 5,330,881 3,945,	2006-QO2, 2.30% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due $02/25/46^{\circ}$	3,192,465	779,915
2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due $07/25/36^{\Diamond}$ 14,151,704 6,035, 2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $09/25/36^{\Diamond}$ 16,896,861 5,391, 2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $05/25/36^{\Diamond}$ 10,162,996 3,414, 2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due $02/25/36^{\Diamond}$ 3,847,153 3,245, 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $07/25/36^{\Diamond}$ 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due $09/25/36^{\Diamond}$ 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $07/25/36^{\Diamond}$ 2,550,928 1,075, Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\Diamond}$ 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\Diamond}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\Diamond}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\Diamond}$ 5,330,881 3,945,	2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due $02/25/46^{\Diamond}$	213,992	48,777
$ \begin{array}{c} 2006-8, 1.94\% \ (1 \ \text{Month USD LIBOR} + 0.32\%, \ \text{Rate Floor: } 0.32\%) \ \text{due } 09/25/36^{\Diamond} \\ 2006-4, 1.94\% \ (1 \ \text{Month USD LIBOR} + 0.32\%, \ \text{Rate Floor: } 0.32\%) \ \text{due } 05/25/36^{\Diamond} \\ 2006-1, 2.00\% \ (1 \ \text{Month USD LIBOR} + 0.38\%, \ \text{Rate Floor: } 0.38\%) \ \text{due } 02/25/36^{\Diamond} \\ 2006-6, 1.92\% \ (1 \ \text{Month USD LIBOR} + 0.30\%, \ \text{Rate Floor: } 0.30\%) \ \text{due } 07/25/36^{\Diamond} \\ 2006-8, 1.80\% \ (1 \ \text{Month USD LIBOR} + 0.18\%, \ \text{Rate Floor: } 0.18\%) \ \text{due } 09/25/36^{\Diamond} \\ 2006-6, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.18\%, \ \text{Rate Floor: } 0.18\%) \ \text{due } 09/25/36^{\Diamond} \\ 2006-6, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.20\%, \ \text{Rate Floor: } 0.20\%) \ \text{due } 07/25/36^{\Diamond} \\ 2008-BC4, 2.25\% \ (1 \ \text{Month USD LIBOR} + 0.63\%, \ \text{Rate Floor: } 0.63\%) \ \text{due } 11/25/37^{\Diamond} \\ 2006-6, 1.83\% \ (1 \ \text{Month USD LIBOR} + 0.63\%, \ \text{Rate Floor: } 0.63\%) \ \text{due } 11/25/37^{\Diamond} \\ 2006-6, 1.83\% \ (1 \ \text{Month USD LIBOR} + 0.21\%, \ \text{Rate Floor: } 0.21\%) \ \text{due } 12/25/46^{\Diamond} \\ 2006-1, 1.81\% \ (1 \ \text{Month USD LIBOR} + 0.19\%, \ \text{Rate Floor: } 0.19\%) \ \text{due } 05/25/46^{\Diamond} \\ 2006-3, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 5,330,881 \\ 3,945\% \end{aligned}$	Long Beach Mortgage Loan Trust		
$ \begin{array}{c} 2006\text{-4}, 1.94\% \ (1 \ \text{Month USD LIBOR} + 0.32\%, \ \text{Rate Floor: } 0.32\%) \ \text{due } 05/25/36^{\Diamond} \\ 2006\text{-1}, 2.00\% \ (1 \ \text{Month USD LIBOR} + 0.38\%, \ \text{Rate Floor: } 0.38\%) \ \text{due } 02/25/36^{\Diamond} \\ 2006\text{-6}, 1.92\% \ (1 \ \text{Month USD LIBOR} + 0.30\%, \ \text{Rate Floor: } 0.30\%) \ \text{due } 07/25/36^{\Diamond} \\ 2006\text{-8}, 1.80\% \ (1 \ \text{Month USD LIBOR} + 0.18\%, \ \text{Rate Floor: } 0.18\%) \ \text{due } 09/25/36^{\Diamond} \\ 2006\text{-6}, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.20\%, \ \text{Rate Floor: } 0.18\%) \ \text{due } 09/25/36^{\Diamond} \\ 2006\text{-6}, 1.82\% \ (1 \ \text{Month USD LIBOR} + 0.20\%, \ \text{Rate Floor: } 0.20\%) \ \text{due } 07/25/36^{\Diamond} \\ 2008\text{-BC4}, 2.25\% \ (1 \ \text{Month USD LIBOR} + 0.20\%, \ \text{Rate Floor: } 0.20\%) \ \text{due } 11/25/37^{\Diamond} \\ 2008\text{-BC4}, 2.25\% \ (1 \ \text{Month USD LIBOR} + 0.63\%, \ \text{Rate Floor: } 0.63\%) \ \text{due } 11/25/37^{\Diamond} \\ 2006\text{-6}, 1.83\% \ (1 \ \text{Month USD LIBOR} + 0.21\%, \ \text{Rate Floor: } 0.21\%) \ \text{due } 12/25/46^{\Diamond} \\ 2006\text{-1}, 1.81\% \ (1 \ \text{Month USD LIBOR} + 0.19\%, \ \text{Rate Floor: } 0.19\%) \ \text{due } 05/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.42\% \ (1 \ \text{Year CMT Rate} + 0.94\%, \ \text{Rate Floor: } 0.94\%) \ \text{due } 10/25/46^{\Diamond} \\ 2006\text{-3}, 1.4$	2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due $07/25/36^{\circ}$	14,151,704	6,035,730
2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due $02/25/36^{\circ}$ 3,847,153 3,245,5 2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $07/25/36^{\circ}$ 4,406,670 1,865,7 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due $09/25/36^{\circ}$ 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $07/25/36^{\circ}$ 2,550,928 1,075, Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\circ}$ 19,535,000 19,061,4 American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\circ}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$ 5,330,881 3,945,5	2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $09/25/36^{\circ}$	16,896,861	5,391,357
2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $07/25/36^{\circ}$ 4,406,670 1,865, 2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due $09/25/36^{\circ}$ 4,578,732 1,453, 2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $07/25/36^{\circ}$ 2,550,928 1,075, Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\circ}$ 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\circ}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$ 5,330,881 3,945,	2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $05/25/36^{\circ}$	10,162,996	3,414,361
2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 $^{\Diamond}$ 4,578,732 1,453,52006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 $^{\Diamond}$ 2,550,928 1,075,535 Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 $^{\Diamond}$ 19,535,000 19,061,4 American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 $^{\Diamond}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 $^{\Diamond}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 $^{\Diamond}$ 5,330,881 3,945,530,881 3,945,530,881	2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due $02/25/36^{\circ}$	3,847,153	3,245,903
2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $07/25/36^{\circ}$ 2,550,928 1,075, Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\circ}$ 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\circ}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$ 5,330,881 3,945,	2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $07/25/36^{\circ}$	4,406,670	1,865,457
Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\circ}$ 19,535,000 19,061, American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\circ}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$ 5,330,881 3,945,	2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due $09/25/36^{\circ}$	4,578,732	1,453,992
2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\Diamond}$ 19,535,000 19,061,3 American Home Mortgage Assets Trust 2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\Diamond}$ 7,972,328 6,715, 2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\Diamond}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\Diamond}$ 5,330,881 3,945,	2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $07/25/36^{\circ}$	2,550,928	1,075,335
American Home Mortgage Assets Trust $ 2006\text{-}6, 1.83\% \text{ (1 Month USD LIBOR} + 0.21\%, Rate Floor: 0.21\%) \text{ due } 12/25/46^{\Diamond} \\ 2006\text{-}1, 1.81\% \text{ (1 Month USD LIBOR} + 0.19\%, Rate Floor: 0.19\%) \text{ due } 05/25/46^{\Diamond} \\ 2006\text{-}3, 1.42\% \text{ (1 Year CMT Rate} + 0.94\%, Rate Floor: 0.94\%) \text{ due } 10/25/46^{\Diamond} \\ 5,330,881 \\ 3,945\% \\ 3,945\% $	Structured Asset Securities Corporation Mortgage Loan Trust		
2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\circ}$ 7,972,328       6,715,0         2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 6,984,238       6,202,0         2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$ 5,330,881       3,945,0	2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due $11/25/37^{\circ}$	19,535,000	19,061,845
2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$ 6,984,238 6,202, 2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$ 5,330,881 3,945,	American Home Mortgage Assets Trust		
2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\Diamond}$ 5,330,881 3,945,	2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due $12/25/46^{\circ}$	7,972,328	6,715,025
	2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $05/25/46^{\circ}$	6,984,238	6,202,434
Margan Stanlay IVIS Deal Estate Conital Trust	2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$	5,330,881	3,945,966
iviorgan stanicy IA15 rear estate Capital Trust	Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 1.84% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due $11/25/36^{\circ}$ 22,240,955 8,190,400.	2006-2, 1.84% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due $11/25/36^{\circ}$	22,240,955	8,190,483
2006-2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due $11/25/36^{\circ}$ 16,967,065 6,233,	2006-2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due $11/25/36^{\Diamond}$	16,967,065	6,233,728

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 7.3% (continued)		
Residential Mortgage-Backed Securities - 5.9% (continued)		
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 1.84% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due $10/25/36^{\Diamond}$	19,981,546 \$	10,038,405
2006-HE6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $09/25/36^{\circ}$	4,451,566	1,759,942
2007-HE4, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due $02/25/37^{\Diamond}$	3,900,044	1,326,390
IXIS Real Estate Capital Trust		
2007-HE1, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due $05/25/37^{\Diamond}$	24,552,768	6,546,092
2007-HE1, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due $05/25/37^{\Diamond}$	17,395,291	4,646,980
GSAMP Trust		
2007-NC1, 1.75% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due $12/25/46^{\circ}$	19,137,101	10,993,409
Master Asset-Backed Securities Trust		
2006-WMC3, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due $08/25/36^{\Diamond}$	10,320,213	4,032,237
2006-HE3, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $08/25/36^{\circ}$	9,665,982	3,146,791
2006-HE3, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $08/25/36^{\circ}$	8,126,783	2,648,638
GSAA Home Equity Trust		
2006-3, 2.22% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due $03/25/36^{\circ}$	10,983,300	6,490,452
2006-9, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due $06/25/36^{\circ}$	7,799,446	2,718,785
2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>\(\frac{1}{2}\)</sup>	513,729	500,556
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due $03/25/37^{\Diamond}$	10,739,838	9,372,880
Home Equity Loan Trust		
2007-FRE1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $04/25/37^{\Diamond}$	7,630,705	7,144,283
Nationstar Home Equity Loan Trust		
2007-C, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due $06/25/37^{\Diamond}$	7,031,997	6,837,273
First NLC Trust		
2007-1, 1.90% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due $08/25/37^{\circ,3}$	6,819,936	3,828,576
2007-1, 1.69% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due $08/25/37^{\sqrt{3}}$	5,171,776	2,879,594
Argent Securities Trust		
2006-W5, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due $06/25/36^{\circ}$	9,532,340	6,574,049
Alternative Loan Trust		
2007-OA7, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due $05/25/47^{\Diamond}$	7,139,815	6,168,334
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due $01/25/37^{\Diamond}$	7,678,785	3,963,488
2007-HE4, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due $07/25/47^{\Diamond}$	2,970,434	1,946,380
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 2.38% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due $03/25/37^{\Diamond}$	10,931,004	5,448,128

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 7.3% (continued)		
Residential Mortgage-Backed Securities - 5.9% (continued)		
HSI Asset Securitization Corporation Trust		
2007-HE1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $01/25/37^{\Diamond}$	6,193,667 \$	4,597,154
First Franklin Mortgage Loan Trust		
2006-FF16, 2.04% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due $12/25/36^{\circ}$	7,768,395	3,755,233
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due $11/25/46^{\circ}$	4,042,817	3,344,825
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>♦</sup>	8,585,890	2,781,427
Nomura Resecuritization Trust		
2015-4R, 2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>0,3</sup>	2,093,493	1,902,800
Alliance Bancorp Trust		
2007-OA1, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due $07/25/37^{\Diamond}$	2,110,023	1,821,045
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.55% due 06/26/36 <sup>3</sup>	599,493	541,996
Asset-Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 1.90% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>♦</sup>	252,679	249,389
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.70% (1 Month USD LIBOR + $0.08$ %, Rate Floor: $0.08$ %) due $02/25/47$ \$	233	233
Total Residential Mortgage-Backed Securities		388,291,921
Commercial Mortgage-Backed Securities - 1.0%		
BX Commercial Mortgage Trust		
2021-VOLT, 3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due $09/15/36^{\circ,3}$	19,750,000	18,397,986
2019-XL, 3.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due $10/15/36^{\circ,3}$	1,989,000	1,884,606
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due $02/10/37^{\circ,3}$	8,256,000	7,326,286
2020-DUNE, 3.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due $12/15/36^{\circ,3}$	7,340,000	6,952,852
2020-DUNE, 3.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due $12/15/36^{\sqrt{3}}$	2,750,000	2,651,468
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 3.96% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due $06/15/38^{\sqrt[3]{3}}$	15,000,000	13,630,527
SMRT		
2022-MINI, 3.23% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due $01/15/39^{\circ,3}$	10,000,000	9,349,504
Merit 2020		
2022-MHIL, 3.89% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due $01/15/27^{\sqrt{3}}$	9,000,000	8,482,114

COLLATEAL IZED MORITAGE ORISAGE 1084 (continued)			Face Amount~	Value
Commercial Mortagor House Sourcition Works Trapp Commercial Mortagor House Mortagor March 1986 (1986) (1986	COLLATERALIZED MORTGAGE OBLIGATIONS†† - 7.3% (continued)		Amount	vaiue
2015.NSX  263%-doe 00151548  95.00   50.00				
Mile   March			96 395	\$ 96.310
Million   1945			70,373	68,771,653
2015-R1, 0799; WAC JOB L125592 <sup>23,13</sup> (23,018,45   14,147,02   000AAC Commercing Montage Asset Gosp. 2004-PCAA, 6.269; dee 0911044 <sup>21143</sup> 9,000.000 9,822.56 2007-RATE, 6.698; dee 091044 <sup>21143</sup> 8,2000 9,822.56 2007-RATE, 6.698; due 1010252 <sup>214,23</sup> 8,217,2001 Food Collecter Blood Mortage Asset Gosphale Montage Collecter Blood Montage Montage Collecter B	Military Housing - 0.4%			
CAMAC Commercial Mortagoe Asset Comp.   Capmark Milling Housing Tout	Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		222 016 045	14 147 022
2007-RCT_0.0006-0.0010-0.211-0.21   2007-RCT_0.0006-0.0010-0.221-0.21   2007-RCT_0.0006-0.0010-0.21   2007-RCT_0.0006-0.0010-0.001			223,016,845	14,147,023
Capanit Military Housing Trust	2004-POKA, 6.36% due 09/10/44 <sup>†††,3</sup>		9.000.000	9,622,567
Tabl Mikray Housing (Cost SQ1) (22) 935)  (Cost SQ1) (22) 935  (Cost SQ1) 935  (Cos	Capmark Military Housing Trust		. , ,	. ,. ,
			5,552,505	5,659,427
				29,429,017
U.S. Treasury Bonds the 08/15/3743-145 the 06/15/3473-145 the 06/15/34				486,492,591
According   Acco	U.S. GOVERNMENT SECURITIES <sup>††</sup> - 2.1%			
due 05/15/42 <sup>1,41,45</sup> 23,280,000 10,386,31  due 11/15/42 <sup>1,44,45</sup> 23,280,000 10,386,391  due 11/15/42 <sup>1,44,45</sup> 23,280,000 10,346,891  due 10/15/42 <sup>1,44,45</sup> 23,280,000 10,346,891  LS. Tressury Noies 21,347,901  2,59% due 05/31/24 22,000,000 21,821,301  17.8% due 03/15/27 22,000 21,318,94  Total U.S. Government Securities (Cost 5140,831,843) 21,348,000 21,821,300  FOREICS GOVERNMENT DERT <sup>††</sup> - 0.7%  Government of Japan				
doe   11/5/497-14-15   22,280,000			164,620,000	66,125,893
due 0.01546/3-14.55   23,450,000   10,346,891   10.85. Treasury Notes   22,020,000   21,821,340,340   20,345,290   21,821,340,340   22,020,000   21,821,340,340   22,020,000   21,818,942   31,107,044   314,007,0				10,798,513
U.S. Treasury Notes 2,20% due 0511247 2,200,000 21,821,30 1,73% due 0515257 22,000 21,821,30 1,73% due 0515257 22,000 21,821,30 1,73% due 0515257 2,000 2,00			, ,	10,595,495
2.908.de 0531247			23,450,000	10,346,898
1.75% due 03/15/25   22,052,000   21,318,94   10,000			22 020 000	21 821 304
Table U.S. Government Securities				
FOREIGN GOVERNMENT DEBT** - 0.7%   Government of Japan   197    3,400,000,000   25,057,655   2	Total U.S. Government Securities		22,032,000	
Government of Japan				141,007,040
10.10% due 07.04/2216				
Sate of Israel		IPV	3 400 000 000	25 057 652
1.25% due   1.130/22   ILS	(* -)	31 1	3,400,000,000	25,057,052
Alberta T-Bill			, ,	5,354,845
1.27% due 07/05/2216		ILS	8,305,000	2,381,780
Newfoundland T-Bill   1.34% due 07/08/2216		CAD	8 345 000	6 183 111
Quebec T-Bill		CAD	8,545,000	0,403,444
1.30% due 07/08/22 <sup>16</sup>	1.34% due 07/05/22 <sup>16</sup>	CAD	4,500,000	3,496,235
Nova Scotia T-Bill 1.40% due 07/05/22 <sup>16</sup> CAD 1,985,000 1,542,16′ Ontario T-Bill 1.39% due 07/13/22 <sup>16</sup> CAD 410,000 318,42′ Total Foreign Government Debt (Cost \$47,598,330) 46,965,06i  U.S. TREASURY BILLS†† - 0.2%  U.S. Treasury Bills 2.15% due 12/08/22 <sup>16,17</sup> 11,750,000 11,632,099 0.60% due 07/05/22 <sup>16</sup> 3,130,000 3,129,735  Total U.S. Treasury Bills (Cost \$14,767,409) 11,632,099  SENIOR FIXED RATE INTERESTS†† - 0.1%  VESCO  Solve due 06/14/24†† CAD 3,864,740 2,973,15² Industrial - 0.0% Schur Picxibles GmbH 15.00% due 11/01/22 EUR 171,804 179,356  Total Senior Fixed Rate Interests (Cost \$3,115,134) 2,973,15² Industrial - 0.0%  Schur Picxibles GmbH 15.00% due 11/01/22 EUR 171,804 179,356  Total Senior Fixed Rate Interests (Cost \$3,115,134) 3,152,516  LISTED OPTIONS PURCHASED† - 0.2%  Put Options on: Equity Options S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312) 324 13,201,386  Total Listed Options Purchased (Cost \$7,712,100) 13,201,386				
1.40% due 07/05/22 <sup>16</sup> CAD 1,985,000 1,542,16′ Ontario T-Bill 1.39% due 07/13/22 <sup>16</sup> CAD 410,000 318,42′  Total Foreign Government Debt (Cost \$47,598,330) 46,965,06i  U.S. TREASURY BILLS†† - 0.2%  U.S. Treasury Bills  U.S. Treasury Bills (Cost \$14,767,409) 11,750,000 11,632,099 0.60% due 07/05/22 <sup>16</sup> 3,130,000 3,129,733′  Total U.S. Treasury Bills (Cost \$14,767,409) 14,761,832′  SENIOR FIXED RATE INTERESTS†† - 0.1% Consumer, Cyclical - 0.1% WESCO  S.25% due 06/14/24††† CAD 3,864,740 2,973,15′ Industrial - 0.0% Schur Flexibles GmbH 15.00% due 11/01/22 EUR 171,804 179,356′ Total Senior Fixed Rate Interests (Cost \$3,115,134) 21,134′  LISTED OPTIONS PURCHASED† - 0.2%  Put Options on: Equity Options Equity Options S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312) 324 13,201,386′ Total Listed Options Purchased (Cost \$7,712,100) 13,201,386′  Total Listed Options Purchased (Cost \$7,712,100) 13,802.		CAD	3,000,000	2,330,520
CAD   410,000   318,42:   Total Foreign Government Debt   Cost \$47,598,330   46,965,06i   41,765,000   41,7		CAD	1 085 000	1 5/2 167
Total Foreign Government Debt (Cost \$47,598,330)		CAD	1,965,000	1,542,107
Cost \$47,598,330   46,965,066	1.39% due 07/13/22 <sup>16</sup>	CAD	410,000	318,425
U.S. TREASURY BILLS†† - 0.2%  U.S. Treasury Bills 2.15% due 12/08/2216.17 0.60% due 07/05/2216 3,130,000 3,129,739 Total U.S. Treasury Bills (Cost \$14,767,409) 11,632,099 0.60% due 07/05/2216 3,130,000 3,129,739 Total U.S. Treasury Bills (Cost \$14,767,409) 14,761,832  SENIOR FIXED RATE INTERESTS†† - 0.1% WESCO 5.25% due 06/14/24††† CAD 3,864,740 2,973,156 Industrial - 0.0% Schur Flexibles GmbH 15.00% due 11/01/22 EUR 171,804 179,356 Total Senior Fixed Rate Interests (Cost \$3,115,134) Contracts/ Notional Value  LISTED OPTIONS PURCHASED† - 0.2% Put Options on: Equity Options S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312) 324 13,201,386 Total Listed Options Purchased (Cost \$7,712,100) 13,201,386				16.065.069
U.S. Treasury Bills 2.15% due 12/08/2216.17 2.15% due 12/08/2216.17 3.130,000 3.129,733 Total U.S. Treasury Bills (Cost \$14,767,409)  SENIOR FIXED RATE INTERESTS†† - 0.1%  SENIOR FIXED RATE INTERESTS†† - 0.1% WESCO 5.25% due 06/14/24††† CAD 3,864,740 2,973,154  WESCO 5.25% due 11/01/22 EUR 171,804 179,356  Total Senior Fixed Rate Interests (Cost \$3,115,134)  Contracts/ Notional Value  LISTED OPTIONS PURCHASED† - 0.2%  Put Options on: Equity Options S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312) 324 13,201,386  Total Listed Options Purchased (Cost \$7,712,100) 13,201,386	(Cost \$47,396,330)			40,903,008
2.15% due 12/08/22 <sup>16,17</sup> 11,750,000 11,632,09: 0.60% due 07/05/22 <sup>16</sup> 3,130,000 3,129,735  Total U.S. Treasury Bills (Cost \$14,767,409) 14,761,832  SENIOR FIXED RATE INTERESTS†† - 0.1%  WESCO 5.25% due 06/14/24††† CAD 3,864,740 2,973,154  Industrial - 0.0% Schur Flexibles GmbH 15.00% due 11/01/22 EUR 171,804 179,356  Total Senior Fixed Rate Interests (Cost \$3,115,134) 51,134 179,356  LISTED OPTIONS PURCHASED† - 0.2%  Put Options on: Equity Options S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312) 324 13,201,386  Total Listed Options Purchased (Cost \$7,712,100) 13,201,386				
0.60% due 07/05/22 <sup>16</sup>   3,130,000   3,129,739   Total U.S. Treasury Bills (Cost \$14,767,409)   14,761,832   SENIOR FIXED RATE INTERESTS† - 0.1%			11.750.000	11 (22 007
Total U.S. Treasury Bills			, ,	, ,
Cost \$14,767,409   14,761,834			3,130,000	3,129,739
Consumer, Cyclical - 0.1%   WESCO   5.25% due 06/14/24 <sup>†††</sup>   CAD   3,864,740   2,973,156    Industrial - 0.0%   Schur Flexibles GmbH   15.00% due 11/01/22   EUR   171,804   179,356    Total Senior Fixed Rate Interests   (Cost \$3,115,134)   Contracts/ Notional Value   Contracts/	•			14,761,834
WESCO 5.25% due 06/14/24 <sup>†††</sup> CAD 3,864,740 2,973,154  Industrial - 0.0% Schur Flexibles GmbH 15.00% due 11/01/22 EUR 171,804 179,356  Total Senior Fixed Rate Interests (Cost \$3,115,134) Contracts/Notional Value  LISTED OPTIONS PURCHASED <sup>†</sup> - 0.2%  Put Options on: Equity Options S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312) 324 13,201,386  Total Listed Options Purchased (Cost \$7,712,100) 13,201,386				
5.25% due 06/14/24 <sup>†††</sup>				
Industrial - 0.0%   Schur Flexibles GmbH   15.00% due 11/01/22   EUR   171,804   179,356     Total Senior Fixed Rate Interests   (Cost \$3,115,134)   3,152,516		CAD	2 964 740	2.072.154
Schur Flexibles GmbH   15.00% due 11/01/22   EUR   171,804   179,350		CAD	3,804,740	2,973,134
Cost \$3,115,134   3,152,516	Schur Flexibles GmbH	FUR	171 804	179 356
Contracts/Notional Value  LISTED OPTIONS PURCHASED† - 0.2%  Put Options on: Equity Options  S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312)  Total Listed Options Purchased (Cost \$7,712,100)  13,201,380		Lor	171,004	177,550
Notional Value	(Cost \$3,115,134)			3,152,510
LISTED OPTIONS PURCHASED <sup>†</sup> - 0.2%  Put Options on: Equity Options  S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312)  Total Listed Options Purchased  (Cost \$7,712,100)  13,201,386				
Put Options on:         Equity Options         S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312)       324       13,201,380         Total Listed Options Purchased         (Cost \$7,712,100)       13,201,380	LISTED OPTIONS PURCHASED† - 0.2%		110tional value	
Equity Options         S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312)       324       13,201,380         Total Listed Options Purchased (Cost \$7,712,100)       13,201,380				
Total Listed Options Purchased (Cost \$7,712,100)  13,201,380	Equity Options			
(Cost \$7,712,100) 13,201,380			324	13,201,380
				13,201,380

		Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED <sup>††</sup> - 0.0% (continued)			
Foreign Exchange Options			
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.70	USD	10,000,000	\$ 190,795
Deutsche Bank AG Foreign Exchange USD/SEK Expiring July 2022 with strike price of \$9.73	USD	3,600,000	182,142
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.52	USD	3,600,000	130,594
J.P. Morgan Securities plc Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.26	USD	3,650,000	86,160
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.27 (Notional Value \$10,193,137)	EUR	9,750,000	83,047
UBS AG Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.66 (Notional Value			
\$10,454,500)	EUR	10,000,000	74,592
Citibank, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.27	USD	5,150,000	68,516
Bank of America, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.27	USD	5,400,000	64,679
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.20 (Notional Value \$3,502,257)	EUR	3,350,000	47,484
Citibank, N.A. Foreign Exchange AUD/NZD Expiring July 2022 with strike price of AUD 1.12 (Notional			
Value \$10,589,810)	AUD	15,400,000	34,523
Goldman Sachs International Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$10.02	USD	3,550,000	28,998
Citibank, N.A. Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.72 (Notional			
Value \$3,449,985)	EUR	3,300,000	23,284
Citibank, N.A. Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$10.28	USD	10,650,000	21,587
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.62 (Notional Value \$10.454,500)	EUR	10,000,000	20,499
Barclays Bank plc Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.06 (Notional Value \$3,659,075)	EUR	3,500,000	19,695
Bank of America, N.A. Foreign Exchange NZD/USD Expiring July 2022 with strike price of NZD 0.63	Lore	3,200,000	17,070
(Notional Value \$3,606,150)	NZD	5,800,000	15,435
Citibank, N.A. Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.08 (Notional		2,000,000	,
Value \$10,715,863)	EUR	10,250,000	9,959
J.P. Morgan Chase Bank, N.A. Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR		,,,,,,,	-,
1.04 (Notional Value \$10.193.138)	EUR	9,750,000	3,105
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.04 (Notional Value \$3,659.075)	EUR		189
	EUK	3,500,000	
Total Foreign Exchange Options			 1,105,283
Interest Rate Options	LICD	1 424 100 000	20.402
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	1,424,100,000	28,482
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	709,900,000	14,198
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	126,600,000	2,532
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD	661,700,000	827
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD	82,200,000	 103
Total Interest Rate Options			 46,142

		Contracts/ Notional Value		Value
OTC OPTIONS PURCHASED <sup>††</sup> - 0.0% (continued)				
Put Options on:				
Foreign Exchange Options  J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.04				
(Notional Value \$3,659,075)	EUR	3,500,000	\$	154,382
Bank of America, N.A. Foreign Exchange NZD/USD Expiring July 2022 with strike price of NZD 0.63		-,,	-	10 1,0 02
(Notional Value \$3,606,150)	NZD	5,800,000		92,070
Goldman Sachs International Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$10.02	USD	3,550,000		78,679
J.P. Morgan Chase Bank, N.A. Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.00 (Notional Value \$10,193,138)	EUR	9,750,000		74,992
Citibank, N.A. Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.04 (Notional	LUK	9,730,000		74,992
Value \$10,715,863)	EUR	10,250,000		66,203
Barclays Bank plc Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.06 (Notional				
Value \$3,659,075)	EUR	3,500,000		50,426
Citibank, N.A. Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.68 Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.17 (Notional	USD	10,650,000		38,457
Value \$10,454,500)	EUR	10,000,000		27,033
Citibank, N.A. Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.72 (Notional	Lon	10,000,000		27,033
Value \$3,449,985)	EUR	3,300,000		24,413
Citibank, N.A. Foreign Exchange AUD/NZD Expiring July 2022 with strike price of AUD 1.09 (Notional				
Value \$10,589,810)	AUD	15,400,000		14,389
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.20 (Notional Value \$3,502,257)	EUR	3,350,000		3,876
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.52	USD	3,600,000		715
UBS AG Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.37 (Notional Value	CSD	2,000,000		713
\$10,454,500)	EUR	10,000,000		170
Deutsche Bank AG Foreign Exchange USD/SEK Expiring July 2022 with strike price of \$9.73	USD	3,600,000		39
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 9.88 (Notional	ELID	0.750.000		26
Value \$10,193,137) Citibank, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.24	EUR USD	9,750,000 5,150,000		26 26
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.21	USD	10,000,000		6
Bank of America, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.24	USD	5,400,000		_
J.P. Morgan Securities plc Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.26	USD	3,650,000		_
Total Foreign Exchange Options				625,902
Total OTC Options Purchased				
(Cost \$8,056,673)				1,777,327
OTC INTEREST RATE SWAPTIONS PURCHASED <sup>††,19</sup> - 0.5%				
Call Swaptions on:				
Interest Rate Swaptions				
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD	92,814,000		3,494,157
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD	72,235,000		2,206,193
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD	24,141,000		2,189,282
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value \$22,770,938)	GBP	18,750,000		1,850,471
Citibank, N.A. 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.60% (Notional Value	OBF	18,750,000		1,030,471
\$80,128,515)	EUR	76,645,000		1,545,807
Total Interest Rate Swaptions		, ,		11,285,910
Put Swaptions on:				
Interest Rate Swaptions				
Citibank, N.A. 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.60% (Notional Value	ELID	76 645 000		5 101 024
\$80,128,515)  Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	EUR USD	76,645,000 72,235,000		5,101,924 4,463,371
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD	92,814,000		3,971,782
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		- ) ,
Value \$22,770,938)	GBP	18,750,000		3,808,017
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD	24,141,000		3,290,727
Total Interest Rate Swaptions			_	20,635,821
Total OTC Interest Rate Swaptions Purchased (Cost \$33,025,782)				31,921,731
Total Investments - 106.4%				31,921,731
(Cost \$7,929,997,645)				7,064,498,097
LISTED OPTIONS WRITTEN $^{\dagger}$ - 0.0%				
Call Options on:				
Equity Options  Fig. 10. Francisco Parambar 2022 with stribe and a selection of \$550,000 (National Value \$27.251)		4.1		
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$37,351) Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$36,440)		41 40		_
Total Equity Options		40		
Total Listed Options Written				
(Premiums received \$85,529)				_

		Contracts/ Notional Value	Value
OTC OPTIONS WRITTEN <sup>††</sup> - (0.1)%			
oreign Exchange Options  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of	•		
AUD 0.92 (Notional Value \$2,647,452)	AUD	3,850,000	\$
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.03 (Notional Value \$17,772,650)	EUR	17,000,000	
Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 147.35		17,000,000	
(Notional Value \$2,509,080)	EUR	2,400,000	(6
UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.99 UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.91 (Notional Value	USD	2,550,000	(16
\$8,389,330)	AUD	12,200,000	(78
Barclays Bank plc Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.87 (Notional Value \$2,404,535)	EUR	2,300,000	(1,43
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 97.85		2,300,000	(1,73)
(Notional Value \$1,719,125)	AUD	2,500,000	(2,82
Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 87.31 (Notional Value \$1,492,200)	NZD	2,400,000	(4,23)
Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$138.50	USD	2,600,000	(6,32
J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 145.25 (Notional Value \$2,509,080)		2,400,000	(9,19
J.P. Morgan Securities plc Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.97	EUR USD	18,200,000	(10,32
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 106.50			,
(Notional Value \$2,558,239) Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$135.85	CAD USD	3,300,000 4,750,000	(17,48 (54,67
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 105.40		4,730,000	(34,07
(Notional Value \$8,760,029)	CAD	11,300,000	(56,48
Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$132.60 J.P. Morgan Chase Bank, N.A. Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD	USD	2,600,000	(62,29
94.84 (Notional Value \$18,429,020)	AUD	26,800,000	(136,50
Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25	USD	9,600,000	(149,89
Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)	EUR	17,000,000	(152,29)
Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60	USD	5,000,000	(165,968
Citibank, N.A. Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 83.48 (Notional		20.050.000	(225.15)
Value \$18,559,237) Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional	NZD	29,850,000	(335,15
Value \$18,954,223)	CAD	24,450,000	(369,27
Barclays Bank plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 138.80 (Notional		16.750.000	(477.15)
Value \$17,511,288) Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68	EUR USD	16,750,000 17,600,000	(477,152 (798,39)
Total Foreign Exchange Options		.,,	(2,810,923
Put Options on:			
Foreign Exchange Options Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$127.30	USD	2,600,000	-
Barclays Bank plc Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional		_,,	
Value \$2,404,535)	EUR	2,300,000	
		2,300,000 17,600,000 2,600,000	(34
Value \$2,404,535) Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68 Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90 J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05	EUR USD USD	17,600,000 2,600,000	(34 (2,71
Value \$2,404,535) Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68 Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90 J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)	EUR USD USD	17,600,000	(34'
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05	EUR USD USD	17,600,000 2,600,000	(34) (2,71) (4,54)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90	EUR USD USD CAD	17,600,000 2,600,000 3,300,000 2,400,000	(34 (2,71) (4,54) (5,36)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)	EUR USD USD CAD NZD EUR	17,600,000 2,600,000 3,300,000	(34 (2,71) (4,54) (5,36)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)	EUR USD USD CAD NZD EUR	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000	(34 (2,71) (4,54) (5,36) (5,85) (7,43)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95	USD USD CAD NZD EUR EUR USD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000	(34 (2,71) (4,54) (5,36) (5,85) (7,43) (9,98)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank ple Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60	EUR USD USD  CAD  NZD  EUR  EUR USD USD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000	(34 (2,71) (4,54) (5,36) (5,85) (7,43) (9,98)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)	EUR USD USD CAD NZD EUR EUR USD USD AUD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000	(34' (2,71: (4,54) (5,36: (5,85: (7,43: (9,98: (13,68) (13,68: (13,68) (13,68) (13,68) (13,68) (13,68) (13,68) (13,68)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank ple Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of	EUR USD USD CAD NZD EUR EUR USD USD AUD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 5,000,000 2,500,000	(34' (2,71') (4,54) (5,36') (5,85') (7,43) (9,98) (13,68) (13,77')
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)	EUR USD USD CAD NZD EUR EUR USD USD AUD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000	(34' (2,71') (4,54) (5,36') (5,85') (7,43) (9,98) (13,68) (13,77')
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)	EUR USD USD CAD NZD EUR EUR USD USD AUD AUD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000	(34' (2,71') (4,54') (5,36') (5,85') (7,43) (9,98) (13,68) (13,77') (17,25') (18,27')
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25	EUR USD USD CAD NZD EUR EUR USD AUD AUD EUR USD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000	(34' (2,71') (4,54') (5,36') (5,85') (7,43) (9,98) (13,68) (13,77') (17,25') (18,27') (41,66')
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR USD USD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000	(34' (2,71') (4,54') (5,36') (5,85') (7,43) (9,98) (13,68) (13,77') (17,25') (18,27') (41,66')
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25  Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25  Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR USD USD  CAD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000	(34 (2,71 (4,54 (5,36 (5,85) (7,43) (9,98 (13,68 (13,77) (17,25) (18,27) (41,66 (59,65)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank ple Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Setanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25 (Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 138.80 (Notional Value \$8,760,029)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR USD USD  CAD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000	(34 (2,71 (4,54 (5,36 (5,85) (7,43) (9,98 (13,68) (13,77) (17,25 (18,27) (41,66 (59,65) (65,80)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank ple Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$1,777,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25 Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25 Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)	EUR USD USD  CAD  NZD  EUR  EUR USD  AUD  AUD  EUR USD USD  CAD  EUR	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,550,000 5,000,000 2,500,000 17,000,000 9,600,000 4,750,000	(34 (2,71 (4,54 (5,36 (5,85) (7,43) (9,98 (13,68) (13,77) (17,25) (18,27) (41,66 (59,65) (65,80) (75,93)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank ple Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25 Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 138.80 (Notional Value \$17,511,288)  Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR  CAD  EUR  CAD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000	(34 (2,71 (4,54 (5,36 (5,85) (7,43) (9,98 (13,68) (13,77) (17,25) (18,27) (41,66 (59,65) (65,80) (75,93)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25  Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)  Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR  EUR USD USD  CAD  EUR  CAD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 3,850,000 17,000,000 4,750,000 11,300,000 16,750,000 24,450,000	(34 (2,71 (4,54 (5,36 (5,85 (7,43) (9,98 (13,68 (13,77 (17,25) (18,27) (41,66 (59,65) (65,80 (75,93) (90,88)
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95  Barclays Bank ple Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 9.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25 Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$17,511,288)  Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,559,238)  UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,559,238)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR  EUR USD  AUD  AUD  CAD  EUR  CAD  NZD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000 24,450,000 29,850,000	(34 (2,71 (4,54 (5,36 (5,85 (7,43) (9,98 (13,68 (13,77 (17,25) (18,27) (41,66 (59,65) (65,80 (75,93) (90,88)
Value \$2,404,535) Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90 J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239) Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200) Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080) J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080) J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080) USB AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95 Barclays Bank ple Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60 J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125) Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125) Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650) Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25 Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$135.85 J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029) Barclays Bank ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223) Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR USD  CAD  EUR USD  CAD  AUD  AUD  AUD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000 24,450,000 29,850,000 12,200,000	(34 (2,71 (4,54 (5,36 (5,85 (7,43 (9,98 (13,68 (13,77 (17,25 (18,27 (41,66 (59,65 (65,80 (75,93 (90,88 (132,96
Value \$2,404,535) Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68 Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90 J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239) Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200) Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080) J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080) UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$131.60 J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of \$131.60 J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125) Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125) Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650) Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25 Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029) Barclays Bank plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$17,511,288) Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,559,238) UBS AG Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,559,238) UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,559,238)	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  EUR  CAD  EUR  CAD  AUD  AUD  AUD  AUD  CAD  EUR	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000 24,450,000 29,850,000	(34' (2,71') (4,54') (5,36') (5,85') (7,43) (9,98') (13,77') (17,25') (18,27') (41,66') (59,65') (65,80') (75,93') (90,88') (132,96') (206,57')
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$1,719,125)  Goldman Sachs International Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)  UBS AG Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,559,238)  UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.91 (Notional Value \$18,459,238)	EUR USD USD  CAD  NZD  EUR  EUR  USD USD  AUD  AUD  CAD  EUR  USD  CAD  EUR  CAD  AUD  AUD  AUD  AUD  AUD  AUD  AUD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000 24,450,000 29,850,000 12,200,000	(34' (2,71); (4,54); (5,36; (5,85); (7,43); (9,98); (13,68); (17,25); (18,27); (41,66; (59,65); (65,80); (75,93); (90,88); (132,96); (206,57); (333,00);
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities ple Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank ple Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities ple Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)  Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$1,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25  Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25  Citibank, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank ple Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,859,238)  UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,859,238)  UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of SO.97  J	EUR USD USD  CAD  NZD  EUR  EUR USD USD  AUD  AUD  CAD  EUR USD  CAD  AUD  CAD  AUD  AUD  AUD  AUD  AU	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000 24,450,000 29,850,000 12,200,000 18,200,000 26,800,000	(178 (347 (2,718 (4,546 (5,364 (5,364 (5,859 (13,680 (13,773 (17,259 (18,276 (41,661 (59,659 (65,807 (75,938 (90,882 (132,969 (206,573 (333,003 (436,387
Value \$2,404,535)  Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68  Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90  J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)  Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)  Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)  J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)  UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of \$131.60  J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)  Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$1,719,125)  Goldman Sachs International Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)  Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)  Barclays Bank plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)  UBS AG Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,559,238)  UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.91 (Notional Value \$18,459,238)	EUR USD USD  CAD  NZD  EUR  EUR  USD USD  AUD  AUD  CAD  EUR  USD  CAD  EUR  CAD  AUD  AUD  AUD  AUD  AUD  AUD  AUD	17,600,000 2,600,000 3,300,000 2,400,000 2,400,000 2,400,000 2,550,000 5,000,000 3,850,000 17,000,000 9,600,000 4,750,000 11,300,000 24,450,000 29,850,000 12,200,000 18,200,000	(347) (2,718) (4,546) (5,364) (5,859) (7,430) (9,986) (13,773) (17,259) (18,276) (41,661) (59,659) (65,807) (75,938) (90,882) (132,969) (206,573) (333,003)

edited Element	CHEDULE OF II.	V ESTIVIET (I	o (chadair	cuj			June 30, 202
						Contracts/ Notional Value	Value
OTC INTEREST RATE S	WAPTIONS WRITTE	N <sup>††,19</sup> - 0.0%					
Call Swaptions on:							
Interest Rate Swaptions							
Deutsche Bank AG 5-Yea	ar Interest Rate Swap E	xpiring April 202	24 with exercis	e rate of 1.60%	% (Notional		
Value \$12,153,357)					EUR	11,625,000	\$ (193,946
Goldman Sachs Internatio	nal 20-Year Interest Ra	te Swap Expiring	g April 2026 w	ith exercise rat			
(Notional Value \$2,561,2					GBP	2,109,000	(206,896
Citibank, N.A. 20-Year Int					USD	3,000,000	(243,825
J.P. Morgan Securities plc		ap Expiring April	2025 with exer	cise rate of 2.70	0% USD	22,032,000	(755,811
Total Interest Rate Swaptic	ons						(1,400,478
Put Swaptions on:							
Interest Rate Swaptions							
Citibank, N.A. 20-Year Int					USD	3,000,000	(336,863
Goldman Sachs Internatio	nal 20-Year Interest Ra	te Swap Expiring	g April 2026 w	ith exercise rat	te of 1.69%		
(Notional Value \$2,561,2					GBP	2,109,000	(389,902
Deutsche Bank AG 5-Yea	ar Interest Rate Swap E	xpiring April 202	24 with exercis	e rate of 1.60%	% (Notional		
Value \$12,153,356)					EUR	11,625,000	(520,916
J.P. Morgan Securities plc	5-Year Interest Rate Swa	ap Expiring April	2025 with exer	cise rate of 2.70	)% USD	22,032,000	(760,007
Total Interest Rate Swaptic	ons						(2,007,688
Total OTC Interest Rate Sy	waptions Written						
(Premiums received \$3,480,3	361)						(3,408,166
Other Assets & Liabilities,	net - (6.3)%						(418,792,755
Total Net Assets - 100.0%							\$ 6,637,452,028
Futures Contracts							
							Value and
							Unrealized
				Number of		Notional	
Description				Contracts	Expiration Date	e Amount	(Depreciation)**
<b>Commodity Futures Contr</b>	acts Purchased <sup>†</sup>						
Gold 100 oz. Futures Contra	cts			389	Aug 2022	2 \$ 70,319,530	\$ (2,381,412
Silver Futures Contracts				571	Sep 2022	57,699,550	(3,483,838
						\$ 128,019,080	\$ (5,865,250
							•
Commodity Futures Contr	acts Sold Short <sup>†</sup>						
WTI Crude Futures Contract				466	Jul 2022	2 \$ 49,354,060	\$ 6,868,829
						, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,,,,,,,
Centrally Cleared Credit D	)efault Swan Agreemer	ts Protection Sol	d††				
		Protection	-			Upfre	ont
		Premium	Payment	Maturity	Notional	Premiu	
Counterparty Exchange	Index	Rate	Frequency	Date	Amount		aid Depreciation**
J.P. Morgan			- 10440103	zate			zepreematon
Securities							
LLC ICE	CDX.NA.IG.33.V1	1.00%	Quarterly	12/20/24	\$ 70,000,000 \$	171,665 \$ 1,225,5	590 \$ (1,053,925
220 102	5D71.1.11.11.15.33. ¥ 1	1.0070	Quarterly	12/20/27	φ.,ο,οοο,οοο φ .		(1,055,725

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)	Unrealized Appreciation  (Depreciation)**
J.P. Morgan	Exchange	Турс	3-Month	Kate	Trequency	Date	Amount	value	(Receiveu)	(Depreciation)
Securities			USD							
LLC	CME	Receive	LIBOR U.S.	1.65%	Quarterly	03/17/31	180,000,000	\$19,212,660	\$ 1,472	\$ 19,211,188
			Secured							
.P. Morgan			Overnight							
Securities LLC	CME	Receive	Financing Rate	1.78%	Annually	03/11/32	23,700,000	2,002,080	426	2,001,654
LLC	CME	Receive	6-Month	1.7070	runidany	03/11/32	23,700,000	2,002,000	120	2,001,03
(D.) (			Budapest							
.P. Morgan Securities			Interbank Offering		Semi-					
LLC	LCH	Receive		6.94%	Annually	04/11/26 HUF	7,085,722,000	310,882	78	310,804
			3-Month							
.P. Morgan			Korea Certificate							
Securities			of Deposit							
LLC	LCH	Receive	Rate	2.89%	Quarterly	04/12/27 KRW	22,687,810,000	191,465	69	191,396
.P. Morgan Securities			6-Month		Semi-					
LLC	LCH	Pay	EURIBOR	1.60%	Annually	04/12/32 EUR	21,571,000	(932,481)	(1,072,188)	139,707
			U.S.							
.P. Morgan			Secured Overnight							
Securities			Financing							
LLC	LCH	Receive	Rate U.S.	2.38%	Annually	04/16/49	2,806,000	115,400	34,042	81,358
			Secured							
.P. Morgan			Overnight							
Securities LLC	LCH	Receive	Financing Rate	2.69%	Annually	04/21/32	7,454,000	52,462	(3,007)	55,469
LLC	LCII	Receive	3-Month	2.0970	Ailliually	04/21/32	7,434,000	32,402	(3,007)	33,403
			Prague							
.P. Morgan Securities			Interbank Offering		Semi-					
LLC	LCH	Receive	_	4.63%	Annually	04/12/25 CZK	853,137,000	50,838	76	50,762
			Sterling		,					
.P. Morgan			Overnight Interbank							
Securities			Average							
LLC	LCH	Pay		1.58%	Annually	04/12/47 GBP	1,162,000	(109,475)	(139,325)	29,850
			Sterling Overnight							
.P. Morgan			Interbank							
Securities	LCII	ъ.	Average	0.000/	A 11	12/00/25 CDD	200,000	25 104	(1.42)	25.22
LLC	LCH	Receive	Rate U.S.	0.88%	Annually	12/09/25 GBP	380,000	25,184	(143)	25,327
			Secured							
.P. Morgan			Overnight							
Securities LLC	LCH	Receive	Financing Rate	2.39%	Annually	04/12/37	3,542,000	87,378	73,796	13,582
.P. Morgan			1D Euro		·			,	,	· ·
Securities LLC	LCH	Receive	Short Term Rate	0.50%	Annually	04/17/24 EUR	640,000	7,424	(92)	7,510
LLC	LCII	RCCCIVC	U.S.	0.5070	Ailliually	04/1//24 EUR	040,000	7,424	(92)	7,510
			Secured							
.P. Morgan Securities			Overnight Financing							
LLC	LCH	Pay		2.70%	Annually	04/22/30	90,000	(333)	(365)	32
		•	U.S.							
J.P. Morgan			Secured Overnight							
Securities			Financing							
LLC	LCH	Receive		2.56%	Annually	04/22/46	108,000	(3,555)	3,419	(6,974
			Sterling Overnight							
.P. Morgan			Interbank							
Securities	LCII	ъ.	Average	1.600/	A 11	04/20/46 CDD	145,000	(14.1(1)	2 (21	(17.79)
LLC	LCH	Receive	Rate Overnight	1.69%	Annually	04/20/46 GBP	145,000	(14,161)	3,621	(17,782
.P. Morgan			Tokyo							
Securities	LOU	n	Average	0.220/	A 11-	04/12/20 IDV	2 121 502 000	(42.052)	(2.000)	(20.00
LLC	LCH	Pay	Rate U.S.	0.33%	Annually	04/12/28 JPY	2,121,592,000	(43,052)	(3,068)	(39,984
			Secured							
.P. Morgan			Overnight							
Securities LLC	LCH	Pay	Financing Rate	2.67%	Annually	04/19/27	7,583,000	(56,323)	269	(56,592
.P. Morgan			1D Euro				. ,,.	(,)		(23,3)
Securities	LCII	Pay	Short Term Rate	0.92%	Annually	04/12/27 EUR	6,017,000	(205 222)	1,094	(206,417
IIC		Pan	Kate	11 9 7%	Annually	U4/17/7/ HUR	0.017.000	(205,323)	1 094	(706.41)
LLC .P. Morgan	LCH	1 dy	Rate	0.7270	Timuany	04/12/27 EOR	-,,	(,)	1,051	(200,117
LLC I.P. Morgan Securities LLC	LCH		6-Month EURIBOR	1.60%	Semi- Annually	04/17/29 EUR	4,156,000	(151,215)	96,712	(247,927

	organ ecurities LC	LCH	Pay	3-Month Stockholm Interbank Offering Rate	2.24%	Quarterly	04/11/24 SEK	318,567,000	(263,498)	68	(263,566)
	organ ecurities LC	LCH	Pay	Sterling Overnight Interbank Average Rate	0.85%	Annually	12/03/26 GBP	4,491,000	(376,856)	(52,831)	(324,025)
J.P. M Se		LCH	Pay	U.S. Secured Overnight Financing Rate	1.08%	Annually	12/06/28	6,071,000	(611,617)	(108,594)	(503,023)
	organ ecurities LC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.23%	Annually	12/03/31	6,975,000	(918,249)	(183,895)	(734,354)
						•			\$18,369,635	\$ (1,348,366) \$	19,718,001

S	~		-		Settlement	Unrealized Appreciation
Counterparty  Goldman Sachs International	Currency	Type	Quantity	Contract Amount	08/01/22	(Depreciation)
Barclays Bank plc	ILS ILS	Buy Sell	92,228,427 92,228,427	24,775,937 USD 27,935,310 USD	08/01/22	\$ 1,720,417 1,438,956
Deutsche Bank AG	NOK	Buy	267,539,569	26,785,028 USD	07/08/22	379,740
JBS AG	JPY	Sell	3,400,000,000	25,417,425 USD	07/05/22	359,940
PMorgan Chase Bank, N.A.	EUR	Sell	31,980,000	333,566,575 NOK	07/08/22	350,505
PMorgan Chase Bank, N.A.	USD CHF	Sell	34,980,000	45,380,418 CAD	07/05/22	283,909
PMorgan Chase Bank, N.A.  JBS AG	EUR	Buy Sell	14,938,676 18,200,000	15,463,059 USD 18,385,440 CHF	07/11/22 07/11/22	194,426 190,707
Barclays Bank plc	ILS	Sell	5,382,450	1,706,566 USD	11/30/22	142,485
JBS AG	ILS	Sell	18,825,521	5,499,318 USD	08/01/22	90,925
UBS AG	ILS	Sell	3,026,363	958,280 USD	11/30/22	78,852
UBS AG	GBP	Sell	7,160,000	8,777,586 USD	07/05/22	61,715
Deutsche Bank AG BNP Paribas	EUR USD	Sell Sell	9,150,000 17,780,000	9,647,779 USD 2,419,378,362 JPY	07/08/22 07/05/22	57,633 50,452
Goldman Sachs International	CAD	Sell	56,900,000	44,261,900 USD	07/15/22	46,880
Barclays Bank plc	GBP	Sell	4,308,125	5,286,203 USD	07/05/22	41,921
Goldman Sachs International	USD	Sell	4,030,000	5,239,343 CAD	07/05/22	41,353
PMorgan Chase Bank, N.A.	EUR	Buy	9,190,000	98,096,997 SEK	07/08/22	40,377
PMorgan Chase Bank, N.A. PMorgan Chase Bank, N.A.	CAD GBP	Sell Sell	7,960,000 3,730,000	6,222,367 USD 4,576,188 USD	07/05/22 07/05/22	36,863 35,659
Bank of America, N.A.	USD	Sell	22,990,000	29,629,412 CAD	07/05/22	34,224
Citibank, N.A.	CAD	Buy	3,000,000	311,607,000 JPY	07/19/22	32,701
Bank of America, N.A.	NZD	Sell	8,800,000	5,527,913 USD	07/19/22	31,943
PMorgan Chase Bank, N.A.	AUD	Sell	9,608,000	6,662,864 USD	07/05/22	28,421
Citibank, N.A.	USD	Buy	1,800,000	2,283,903 CAD	07/05/22	25,239
Barclays Bank plc	USD	Buy	5,440,000	734,971,200 JPY	07/05/22	23,374 22,849
JBS AG JBS AG	CAD EUR	Sell Sell	4,055,000 4,100,000	3,173,881 USD 4,345,664 USD	07/05/22 09/30/22	22,849 21,635
Citibank, N.A.	NZD	Buy	2,500,000	4,343,664 USD 208,847,500 JPY	09/30/22	20,848
PMorgan Chase Bank, N.A.	USD	Buy	450,000	4,247,370 NOK	07/07/22	18,750
JBS AG	USD	Sell	5,550,000	755,511,874 JPY	07/05/22	18,008
Bank of America, N.A.	AUD	Sell	8,440,000	5,844,059 USD	07/05/22	16,134
Goldman Sachs International	AUD	Sell	5,660,000	3,918,427 USD	07/05/22	10,127
PMorgan Chase Bank, N.A. Barclays Bank plc	EUR GBP	Sell	2,600,000	2,734,052 USD	07/08/22 07/15/22	8,983 8,400
Bank of America, N.A.	GBP	Buy Buy	752,000 5,970,000	907,177 USD 7,259,174 USD	07/05/22	8,109
Goldman Sachs International	GBP	Buy	2,190,000	2,657,845 USD	07/05/22	8,042
PMorgan Chase Bank, N.A.	USD	Sell	260,000	253,266 CHF	07/11/22	5,453
Morgan Stanley Capital Services LLC	EUR	Sell	310,000	315,097 CHF	07/11/22	5,280
Citibank, N.A.	CAD	Buy	1,020,000	788,573 USD	07/15/22	4,034
PMorgan Chase Bank, N.A.	HUF	Sell	172,960,000	459,193 USD	07/27/22	3,466
JBS AG PMorgan Chase Bank, N.A.	AUD NZD	Sell Sell	8,240,000 6,430,000	5,693,008 USD 4,018,937 USD	07/05/22 07/19/22	3,186 3,130
JBS AG	NZD	Buy	720,000	447,349 USD	07/19/22	2,321
Goldman Sachs International	GBP	Sell	5,860,000	7,135,675 USD	07/05/22	2,296
Goldman Sachs International	NZD	Sell	870,000	545,553 USD	07/19/22	2,201
PMorgan Chase Bank, N.A.	EUR	Buy	690,000	688,465 CHF	07/11/22	1,747
Deutsche Bank AG	NOK	Sell	77,509,485	7,870,976 USD	07/08/22	1,011
Barclays Bank plc Barclays Bank plc	GBP EUR	Sell Buy	75,275,000 290,000	91,649,909 USD 289,251 CHF	07/15/22 07/11/22	891 844
Barclays Bank plc	CAD	Sell	410,000	319,226 USD	07/13/22	629
Barclays Bank plc	NZD	Buy	300,000	25,345,500 JPY	07/21/22	382
Barclays Bank plc	EUR	Buy	3,210,000	3,365,736 USD	07/15/22	285
Citibank, N.A.	EUR	Buy	130,000	130,065 CHF	07/11/22	(42)
Barclays Bank plc	CAD	Sell	1,585,000	1,230,859 USD	07/05/22	(802)
PMorgan Chase Bank, N.A. UBS AG	GBP CAD	Buy Sell	132,000 3,000,000	161,956 USD 2,329,780 USD	07/15/22 07/08/22	(1,243)
JBS AG	AUD	Buy	850,000	589,145 USD	07/05/22	(2,210)
Deutsche Bank AG	USD	Buy	5,140,000	6,617,894 CAD	07/05/22	(2,589)
Deutsche Bank AG	CAD	Sell	1,230,000	949,621 USD	07/05/22	(6,180)
PMorgan Chase Bank, N.A.	SEK	Buy	5,325,733	527,519 USD	07/08/22	(6,782)
Bank of America, N.A.	EUR	Sell	1,000,000	854,710 GBP	07/08/22	(7,608)
Goldman Sachs International BNP Paribas	GBP USD	Buy Buy	831,000 25,790,000	1,020,951 USD 3,501,041,421 JPY	07/15/22 07/05/22	(9,190) (12,145)
Citibank, N.A.	USD	Buy	1,000,000	9,976,100 NOK	07/03/22	(12,143)
PMorgan Chase Bank, N.A.	AUD	Buy	4,060,000	2,816,958 USD	07/05/22	(13,478)
PMorgan Chase Bank, N.A.	EUR	Sell	11,150,000	119,350,136 SEK	07/08/22	(16,576)
JBS AG	USD	Buy	7,950,000	1,081,290,019 JPY	07/05/22	(18,944
PMorgan Chase Bank, N.A.	USD	Buy	17,650,000	2,397,911,199 JPY	07/05/22	(22,243)
PMorgan Chase Bank, N.A.	EUR	Buy	3,640,000	3,838,233 USD	07/08/22	(23,137)
JBS AG JBS AG	GBP AUD	Buy Buy	3,010,000 2,600,000	3,688,237 USD 246,922,000 JPY	07/05/22 07/25/22	(24,163) (26,393)
JBS AG	EUR	Sell	16,280,000	17,036,422 USD	07/08/22	(26,702)
PMorgan Chase Bank, N.A.	EUR	Buy	900,000	925,740 CHF	07/05/22	(26,810)
JBS AG	SEK	Buy	87,629,273	8,598,102 USD	07/08/22	(29,918)
Deutsche Bank AG	USD	Buy	5,180,000	707,318,950 JPY	07/05/22	(32,833)
Deutsche Bank AG	USD	Sell	7,900,000	10,119,953 CAD	07/05/22	(36,054)
JBS AG JBS AG	USD EUR	Buy Buy	9,310,000 5,420,000	12,038,176 CAD 5,473,854 CHF	07/05/22 07/11/22	(44,545) (55,356)
Goldman Sachs International	EUR	Buy	7,300,000	7,713,217 USD	07/11/22	(58,401
JBS AG	USD	Sell	8,000,000	10,203,568 CAD	07/05/22	(71,081
PMorgan Chase Bank, N.A.	NZD	Buy	16,160,000	10,169,238 USD	07/19/22	(76,637
PMorgan Chase Bank, N.A.	USD	Buy	21,480,000	27,743,186 CAD	07/05/22	(78,487)
JBS AG	JPY	Sell	1,773,850,000	12,991,812 USD	07/01/22	(81,194
Deutsche Bank AG	NZD	Buy	15,019,520	9,502,054 USD	07/19/22	(121,732
Bank of America, N.A.	USD	Buy	28,890,000	37,336,396 CAD	07/05/22	(123,113
Deutsche Bank AG PMorgan Chase Bank, N.A.	CAD CAD	Buy Buy	17,516,528 8,967,705	13,758,418 USD 7,147,675 USD	07/05/22 07/05/22	(146,793)
1 111015uii Ciiuse Daiik, 11.71.	EUR	Duy	0,707,703	38,860,152 USD	07/08/22	(195,617)

(228,442)
(298,283)
(312,242)
(372,991)
3,214,025

## OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call	-5 F -							
Deutsche Bank AG								
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.69%	04/19/27	2.69%	\$ 92,814,000	\$ 3,494,157
Deutsche Bank AG	,						, ,	, ,
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	2,206,193
Citibank, N.A. 20-Year Interest Rate Swap	Pay	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	2,189,282
Barclays Bank plc	,						, ,	, ,
20-Year Interest Rate Swap	Pay	SONIA	Annual	1.58%	04/12/27	1.58%	22,770,938	1,850,471
Citibank, N.A.		6 Month						
5-Year Interest Rate Swap	Pay	EURIBOR	Semi-annual	1.60%	04/08/27	1.60%	80,128,515	1,545,807
								\$ 11,285,910
Put								
Citibank, N.A.		6 Month						
5-Year Interest Rate Swap	Receive	EURIBOR	Semi-annual	1.60%	04/08/27	1.60%	\$ 80,128,515	\$ 5,101,924
Deutsche Bank AG								
5-Year Interest Rate Swap	Receive	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	4,463,371
Deutsche Bank AG								
5-Year Interest Rate Swap	Receive	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	3,971,782
Barclays Bank plc								
20-Year Interest Rate Swap	Receive	SONIA	Annual	1.58%	04/12/27	1.58%	22,770,938	3,808,017
Citibank, N.A.								
20-Year Interest Rate Swap	Receive	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	3,290,727
								\$ 20,635,821

## **OTC Interest Rate Swaptions Written**

	Floating Rate	Floating Rate	Payment	Fixed	Expiration	Exercise	Swaption Notional	Swaption
Counterparty/Description	Type	Index	Frequency	Rate	Date	Rate	Amount	Value
Call								
Deutsche Bank AG		6 Month						
5-Year Interest Rate Swap	Receive	EURIBOR	Semi-annual	1.60%	04/15/24	1.60%	\$ 12,153,357	\$ (193,946)
Goldman Sachs International								
20-Year Interest Rate Swap	Receive	SONIA	Annual	1.69%	04/20/26	1.69%	2,561,275	(206,896)
Citibank, N.A.								
20-Year Interest Rate Swap	Receive	SOFR	Annual	2.56%	04/20/26	2.56%	3,000,000	(243,825)
J.P. Morgan Securities plc								
5-Year Interest Rate Swap	Receive	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(755,811)
								\$ (1,400,478)
Put								
Citibank, N.A.								
20-Year Interest Rate Swap	Pay	SOFR	Annual	2.56%	04/20/26	2.56%	\$ 3,000,000	\$ (336,863)
Goldman Sachs International	·							
20-Year Interest Rate Swap	Pay	SONIA	Annual	1.69%	04/20/26	1.69%	2,561,275	(389,902)
Deutsche Bank AG	·	6 Month						
5-Year Interest Rate Swap	Pay	EURIBOR	Semi-annual	1.60%	04/15/24	1.60%	12,153,356	(520,916)
J.P. Morgan Securities plc	•							
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(760,007)
								\$ (2,007,688)

- ~ 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 input.
- Variable rate security. Rate indicated is the rate effective at June 30, 2022. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- Special Purpose Acquisition Company (SPAC).
- 2 Affiliated issuer.
- 3 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 \$2,635,661,892 (cost \$3,000,380,434), or 39.7% of total net assets.
- Rate indicated is the 7-day yield as of June 30, 2022.
- 5 Perpetual maturity.
- 6 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2022, the total market value of segregated or earmarked securities was \$460,184,745.
- 8 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 \$88,204,205 (cost \$108,628,876), or 1.3% of total net assets.
- Security is in default of interest and/or principal obligations.
- 10 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2022.
- 11 Payment-in-kind security.
- Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- 13 Security is an interest-only strip.
- 14 Zero coupon rate security.
- 15 Security is a principal-only strip.
- Rate indicated is the effective yield at the time of purchase.
- All or a portion of this security is pledged as interest rate swap collateral at June 30, 2022.
- All or a portion of this security is pledged as listed options collateral at June 30, 2022.
- Swaptions See additional disclosure in the swaptions table above for more information on swaptions.
- AUD Australian Dollar
- CAD Canadian Dollar
- CDX.NA.IG.33.V1 Credit Default Swap North American Investment Grade Series 33 Index Version 1
- CHF Swiss Franc
- CME Chicago Mercantile Exchange
- CMS Constant Maturity Swap
- CMT Constant Maturity Treasury
- CZK Czech Koruna
- EUR Euro
- EURIBOR European Interbank Offered Rate
- GBP British Pound
- HUF Hungarian Forint
- ICE Intercontinental Exchange
- ILS Israeli New Shekel
- JPY Japanese Yen
- KRW South Korean Won
- LCH London Clearing House
- LIBOR London Interbank Offered Rate
- NOK Norwegian Krone
- plc Public Limited Company
- PPV Public-Private Venture
- $REMIC Real\ Estate\ Mortgage\ Investment\ Conduit$
- SARL Société à Responsabilité Limitée
- SEK Swedish Krona
- SOFR Secured Overnight Financing Rate
- SONIA Sterling Overnight Index Average
- WAC Weighted Average Coupon