Macro Opportunities Fund CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

COMMON STOCKS [†] - 1.3%	Shares	Value
Financial - 1.1%		
Aequi Acquisition Corp. — Class A ^{*,1}	999,157 \$	9,791,738
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	895,600	8,973,912
ASD Acquisition Corp. — Class A ^{*,1} Conyers Park III Acquisition Corp. — Class A ^{*,1}	833,026 832,100	8,413,563 8,204,506
PG Pace Beneficial II Corp. ^{*,1}	807,638	7,935,043
Vaverley Capital Acquisition Corp. 1 — Class $A^{*,1}$	786,700	7,882,734
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	578,278	5,730,735
Blue Whale Acquisition Corp. I — Class A ^{*,1}	477,700	4,676,683
Pershing Square Tontine Holdings, Ltd. — Class A ^{*,†††,1}	6,864,930	687
Fotal Financial		61,609,601
U tilities - 0.1% Fexgen Power LLC ^{*,††}	180 160	1 684 204
Consumer, Cyclical - 0.1%	180,169	4,684,394
ATD New Holdings, Inc. ^{*,††}	42,478	2,973,460
Communications - 0.0%		, , ,
Vacasa, Inc. — Class A [*]	503,817	634,810
Figs, Inc. — Class A*	55,695	374,827
Fotal Communications		1,009,637
Industrial - 0.0%	1.771	0(2.72)
Schur Flexibles GmbH — Class A* 3P Holdco LLC*,†††,3	1,661	863,720
Vector Phoenix Holdings, LP ^{*,†††}	37,539 37,539	22,763 8,970
Fargus, Inc. ^{*,†††}	12,773	4,849
Fargus, Inc. *, ^{†††}	12,773	4,849
Fargus, Inc. *, ^{†††}	12,773	377
API Heat Transfer Parent LLC ^{*,†††}	1,763,707	176
Fargus, Inc. ^{*,†††}	12,773	124
Fargus, Inc. ^{*,†††}	12,773	1
Fargus, Inc. ^{*,†††}	12,773	1
Total Industrial		901,358
Energy - 0.0%	572 522	470.200
Permian Production Partners LLC ^{†††} Fechnology - 0.0%	573,522	470,288
Qlik Technologies, Inc Class A ^{*,†††}	177	266,674
Qlik Technologies, Inc Class B ^{*,†††}	43,738	200,074
Total Technology		266,679
Consumer, Non-cyclical - 0.0%		
Cengage Learning Holdings II, Inc. ^{*,††}	21,660	242,332
Save-A-Lot ^{*,††}	22,703	7,560
Total Consumer, Non-cyclical Total Common Stocks		249,892
(Cost \$70,450,370)		72,165,309
PREFERRED STOCKS ^{††} - 6.6% Financial - 6.2%		
Wells Fargo & Co.		
3.90%*	25,750,000	22,538,074
4.70%	982,000	18,058,980
Citigroup, Inc.		
3.88%* 4.00%*	30,600,000	26,086,500
4.00% First Republic Bank	13,100,000	11,411,672
4.25%	1,139,250	18,717,878
4.50%	699,775	12,078,116
4.13%	328,975	5,263,600
Equitable Holdings, Inc. 4.95% [*]	24,550,000	23,143,285
4.30%	616,000	10,897,040
Markel Corp.	010,000	10,037,010
6.00%*	32,370,000	31,317,975
Bank of America Corp.		
4.38%*	14,143,475	16,880,478
6.13%* 4.13%	5,800,000	5,691,250
4.15% Suvare US Holdings, Inc.	271,500	4,534,050
7.00% due 02/17/51 ^{*,4}	19,150,000	19,341,500
V R Berkley Corp.		,,
4.13% due 03/30/61	878,365	15,573,411
4.25% due 09/30/60 Foldman Sachs Group. Inc.	115,042	2,130,578
Goldman Sachs Group, Inc. 4.13%*	20,500,000	17,064,269
Bank of New York Mellon Corp.	20,500,000	17,004,209
3.75%*	20,550,000	16,552,138
Charles Schwab Corp.		, , , , , , , , , , , , , , , , , , , ,
4.00%*	18,700,000	14,912,315
		11.000 = 5
		11,330,750
3.85%*	12,200,000	
3.85%* Public Storage		10.916 492
3.85%*	571,245	10,916,492
Public Storage 4.63%		10,916,49

5.13% due 11/25/60	324,000	5,478,840
Assurant, Inc.		
5.25% due 01/15/61	258,000	5,209,020
American Financial Group, Inc.		
4.50% due 09/15/60	270,159	5,022,256
Selective Insurance Group, Inc.		
4.60%	246,000	4,120,500
PartnerRe Ltd.		
4.88%	208,352	3,921,185
Prudential Financial, Inc.		
4.13% due 09/01/60	202,225	3,670,384
B Riley Financial, Inc.		
6.75% due 05/31/24	401	9,784
Total Financial		349,667,700
Government - 0.4%		
CoBank ACB		
4.25%*	20,000,000	16,966,519

	Shares	Value
PREFERRED STOCKS ^{††} - 6.6% (continued) Government - 0.4% (continued)		
Farmer Mac		
5.75%	378,000	\$ 8,151,570
Total Government		25,118,089
Industrial - 0.0% API Heat Transfer Intermediate ^{*,†††}	218	
Total Preferred Stocks	210	
(Cost \$459,158,205)		374,785,789
WARRANTS [†] - 0.0%		
Conyers Park III Acquisition Corp. — Class A Expiring 08/12/28 ^{*,1}	777 266	41 229
Ginkgo Bioworks Holdings, Inc.	277,366	41,328
Expiring 08/01/26*	128,004	25,601
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26 ^{*,1} AfterNext HealthTech Acquisition Corp. — Class A	192,759	23,131
Expiring 07/09/23 ^{*,1}	298,533	22,390
MSD Acquisition Corp. — Class A	,)
Expiring 05/13/23 ^{*,1}	166,604	12,495
Waverley Capital Acquisition Corp. 1 — Class A Expiring 04/30/27 ^{*,††,1}	262,232	10,516
Aequi Acquisition Corp. — Class A	202,232	10,310
Expiring 11/30/27 ^{*,1}	333,052	9,325
Blue Whale Acquisition Corp. I — Class A		
Expiring 07/09/23 ^{*,1} Pershing Square Tontine Holdings, Ltd. — Class A	119,424	8,515
Expiring 07/24/25*, ^{†††,1}	762,770	76
Total Warrants	102,110	
(Cost \$3,400,900)		153,377
EXCHANGE-TRADED FUNDS [†] - 0.7%		
VanEck Gold Miners ETF	1,430,590	41,000,709
Total Exchange-Traded Funds		41 000 700
(Cost \$54,624,676)		41,000,709
MUTUAL FUNDS [†] - 3.0%	2 020 045	50.077.100
Guggenheim Risk Managed Real Estate Fund — Institutional Class ³ Guggenheim Ultra Short Duration Fund — Institutional Class ³	2,029,045 4,821,853	59,877,128 46,482,662
Guggenheim Alpha Opportunity Fund — Institutional Class ³	1,017,008	26,686,286
Guggenheim Strategy Fund II ³	760,561	18,283,883
Guggenheim Strategy Fund III ³	738,417	17,766,313
Total Mutual Funds (Cost \$180,156,634)		169,096,272
(051 \$100,150,054)		109,090,272
CLOSED-END FUNDS [†] - 0.5%	1 000 003	10 ((5 (0)
Blackstone Strategic Credit Fund BlackRock Credit Allocation Income Trust	1,008,093 603,036	10,665,624 6,090,664
BlackRock Corporate High Yield Fund, Inc.	561,368	4,906,356
Ares Dynamic Credit Allocation Fund, Inc.	345,728	4,006,988
BlackRock Debt Strategies Fund, Inc. Western Asset High Income Opportunity Fund, Inc.	279,789 351,953	2,574,059 1,390,214
Eaton Vance Limited Duration Income Fund	91,098	855,410
Total Closed-End Funds	,	
(Cost \$33,263,060)		30,489,315
MONEY MARKET FUNDS [†] - 0.3%		
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 3.96% ⁵	7,447,179	7,447,178
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.17% ⁵ Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.82% ⁵	6,757,310	6,757,311
Total Money Market Funds	1,301,928	1,301,928
(Cost \$15,506,417)		15,506,417
	Face	
connon an nonnatt an ta	Amount~	
CORPORATE BONDS ^{††} - 33.2% Financial - 10.0%		
Pershing Square Holdings Ltd.	22 500 000	25 200 040
3.25% due 10/01/31 3.25% due 11/15/30 ⁴	33,500,000	25,200,040
3.25% due 11/15/30*	15,100,000	11,756,407
6.88% due 08/15/28 ⁴	28,700,000	23,656,807
7.50% due 10/01/30 ⁴	4,150,000	3,902,592
4.88% due 08/15/28 ⁴	3,950,000	3,362,618
6.00% ^{4,6,7}	21 250 000	27 145 025
6.00%+0.07 GLP Capital Limited Partnership / GLP Financing II, Inc.	31,350,000	27,145,025
4.00% due 01/15/31	22,640,000	19,420,592
5.30% due 01/15/29 Reslect Martenez LL C / Reslect Martenez Comments Lener Len	6,950,000	6,577,063
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ⁴	21,650,000	16,524,913
2.88% due 10/15/26 ⁴	8,750,000	7,500,171
Liberty Mutual Group Inc	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,= = = = = = = = = = = = = = = = = = =

Liberty Mutual Group, Inc.

4.30% due 02/01/61 ⁴	36,940,000	22,533,400
Iron Mountain, Inc.		
5.63% due 07/15/32 ⁴	25,025,000	21,687,069
4.50% due 02/15/31 ⁴	925,000	760,295

		Face Amount∼	Value
CORPORATE BONDS ^{††} - 33.2% (continued)			
Financial - 10.0% (continued) CBS Studio Center			
6.81% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ⁰ ,†††		22,000,000	\$ 22,220,000
United Wholesale Mortgage LLC 5.50% due 11/15/25 ⁴		12,600,000	11,347,811
5.50% due 04/15/29 ⁴		7,150,000	5.687.683
5.75% due 06/15/27 ⁴		4,550,000	3,917,055
Host Hotels & Resorts, LP			
3.50% due 09/15/30 Jefferies Finance LLC / JFIN Company-Issuer Corp.		24,000,000	19,806,430
5.00% due 08/15/28 ⁴		23,000,000	18,761,790
FS KKR Capital Corp.			
3.25% due 07/15/27 LPL Holdings, Inc.		21,000,000	17,664,445
4.00% due 03/15/29 ⁴		14,788,000	12,867,039
4.38% due 05/15/31 ⁴		5,500,000	4,675,822
Global Atlantic Finance Co.			15 000 055
4.70% due 10/15/51 ^{4,7} Starwood Property Trust, Inc.		22,350,000	17,023,275
4.38% due 01/15/27 ⁴		19,000,000	16,626,433
JPMorgan Chase & Co.			
5.72% due 09/14/33 ⁷ Nationwide Mutual Insurance Co.		16,800,000	16,397,698
$4.35\% \text{ due } 04/30/50^4$		21,150,000	15,797,292
Hampton Roads PPV LLC		.,,	
6.62% due 06/15/53 ⁴		16,735,000	14,235,097
Sherwood Financing plc 4.50% due 11/15/26 ⁴	EUR	15,600,000	13,428,832
Kennedy-Wilson, Inc.	EUK	15,000,000	15,420,032
5.00% due 03/01/31		16,825,000	12,664,896
4.75% due 02/01/30 4.75% due 03/01/29		250,000 25,000	190,625 19,814
Wilton Re Finance LLC		23,000	19,014
5.88% due 03/30/33 ^{4,7}		11,815,000	11,690,915
Hunt Companies, Inc. 5.25% due 04/15/29 ⁴		12 700 000	11 515 020
Ceamer Finance LLC		13,700,000	11,515,020
6.92% due 05/15/38 ^{†††}		11,050,000	10,562,805
Corebridge Financial, Inc.		10 550 000	0.000.050
6.88% due 12/15/52 ^{4,7} First American Financial Corp.		10,750,000	9,933,373
4.00% due 05/15/30		11,760,000	9,848,553
OneMain Finance Corp.		11 750 000	07(7141
4.00% due 09/15/30 Jane Street Group / JSG Finance, Inc.		11,750,000	8,767,141
4.50% due 11/15/29 ⁴		9,650,000	8,299,000
OneAmerica Financial Partners, Inc.		11 550 000	0.010.000
4.25% due 10/15/50 ⁴ Home Point Capital, Inc.		11,550,000	8,218,203
5.00% due 02/01/26 ⁴		11,576,000	8,004,690
SLM Corp.		0.055.000	5 500 404
3.13% due 11/02/26 HUB International Ltd.		8,857,000	7,532,434
5.63% due 12/01/29 ⁴		8,500,000	7,423,751
QBE Insurance Group Ltd.			
5.88% ^{4,6,7} Toronto-Dominion Bank		7,550,000	7,117,220
8.13% due 10/31/82 ⁷		6,300,000	6,552,000
PartnerRe Finance B LLC		0,200,000	0,002,000
4.50% due 10/01/50 ⁷		6,460,000	5,589,833
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴		5,303,000	5,060,971
Bank of Nova Scotia		5,505,000	5,000,971
8.63% due 10/27/82 ⁷		4,650,000	4,834,311
American Equity Investment Life Holding Co. 5.00% due 06/15/27		4,813,000	4,557,405
AmWINS Group, Inc.		4,813,000	4,557,405
4.88% due 06/30/29 ⁴		4,065,000	3,447,716
Accident Fund Insurance Company of America		2 000 000	2 0 5 0 5 4 4
8.50% due 08/01/32 ⁴ SBA Communications Corp.		3,000,000	3,070,564
3.13% due 02/01/29		3,100,000	2,577,619
Prudential Financial, Inc.			
5.13% due 03/01/52 ⁷ Jones Deslauriers Insurance Management, Inc.		2,750,000	2,502,500
10.50% due $12/15/30^4$		1,700,000	1,674,252
Platinum for Belize Blue Investment Company LLC			
2.10% due 10/20/40 ^{†††,4,8}		1,900,000	1,595,202
Atlas Mara Ltd. due 12/31/21 ^{†††,9,10}		4,642,499	1,559,880
Iron Mountain Information Management Services, Inc.		1,0-12,777	1,557,000
5.00% due 07/15/32 ⁴		1,726,000	 1,433,789
Total Financial Communications - 5.0%			566,728,176

British Telecommunications plc		
4.88% due 11/23/81 ^{4,7}	28,200,000	22,184,748
4.25% due 11/23/81 ^{4,7}	5,250,000	4,392,042
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 ⁴	26,800,000	22,162,729
5.75% due 08/01/28 ⁴	4,550,000	3,823,683
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁴	21,627,000	17,035,588
3.75% due 07/15/29 ⁴	7,600,000	5,467,213
3.88% due 11/15/29 ⁴	2,600,000	2,051,752
Altice France S.A.		
5.13% due 07/15/29 ⁴	13,250,000	9,934,097
5.50% due 10/15/29 ⁴	11,760,000	8,967,353
Virgin Media Finance plc		
5.00% due 07/15/30 ^{4,11}	21,400,000	17,164,084

	Face Amount~	Value
CORPORATE BONDS ^{††} - 33.2% (continued)		
Communications - 5.0% (continued) CSC Holdings LLC		
4.13% due 12/01/30 ⁴	20,950,000 \$	14,787,138
3.38% due 02/15/31 ⁴	3,275,000	2,135,743
UPC Broadband Finco BV 4.88% due 07/15/31 ⁴	20,200,000	16,802,259
LCPR Senior Secured Financing DAC	20,200,000	16,802,239
5.13% due 07/15/29 ⁴	16,250,000	13,461,633
6.75% due 10/15/27 ⁴	2,070,000	1,935,450
Vodafone Group plc 5.13% due 06/04/81 ⁷	16,875,000	12,292,256
VZ Secured Financing BV	10,873,000	12,292,250
5.00% due $01/15/32^4$	15,050,000	12,229,952
CCO Holdings LLC / CCO Holdings Capital Corp.	14 265 000	10.044.526
4.50% due 06/01/33 ⁴ Cable One, Inc.	14,265,000	10,944,536
4.00% due 11/15/30 ⁴	12,575,000	9,867,801
Rogers Communications, Inc.		
4.55% due 03/15/52 ⁴ Paramount Global	9,800,000	7,597,804
4.95% due 05/19/50	10,340,000	7,521,503
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁴	8,900,000	7,344,369
Match Group Holdings II LLC 4.63% due 06/01/28 ⁴	7,700,000	6,864,242
Virgin Media Secured Finance plc	7,700,000	0,001,212
4.50% due 08/15/30 ⁴	7,950,000	6,641,629
AMC Networks, Inc. 4.25% due 02/15/29	10,200,000	6,355,594
Telenet Finance Luxembourg Notes SARL	10,200,000	0,555,594
5.50% due 03/01/28	7,000,000	6,300,000
Radiate Holdco LLC / Radiate Finance, Inc. 4.50% due 09/15/26 ⁴	7,054,000	5,182,574
Cengage Learning, Inc.	7,034,000	5,182,574
9.50% due 06/15/24 ⁴	5,039,000	4,805,946
Ziggo BV		
4.88% due 01/15/30 ⁴ Cogent Communications Group, Inc.	5,164,000	4,321,080
7.00% due 06/15/27 ⁴	3,750,000	3,674,730
Virgin Media Vendor Financing Notes IV DAC	, ,	, ,
5.00% due 07/15/28 ⁴	3,650,000	3,190,492
Charter Communications Operating LLC / Charter Communications Operating Capital 3.90% due 06/01/52	3,500,000	2,197,393
TripAdvisor, Inc.	- , ,	_,_,,,,,,,
7.00% due 07/15/25 ⁴	1,800,000	1,778,463
CSC Holdings LLC 4.63% due 12/01/30 ^{†††,4}	2,715,000	1,461,145
Zayo Group Holdings, Inc.	2,713,000	1,401,145
4.00% due 03/01/27 ⁴	700,000	516,999
Total Communications		283,394,020
Consumer, Non-cyclical - 3.5% Medline Borrower, LP		
3.88% due 04/01/29 ⁴	20,825,000	16,784,117
5.25% due 10/01/29 ⁴	7,200,000	5,718,744
DaVita, Inc.		
4.63% due 06/01/30 ⁴	9,649,000	7,761,913
3.75% due 02/15/31 ⁴ US Foods, Inc.	5,928,000	4,424,363
4.75% due 02/15/29 ⁴	6,550,000	5,815,876
6.25% due 04/15/25 ⁴	4,203,000	4,159,008
Bausch Health Companies, Inc.		
4.88% due 06/01/28 ⁴	15,600,000	9,922,252
Block, Inc. 2.75% due 06/01/26	9,711,000	8,675,807
Prime Security Services Borrower LLC / Prime Finance, Inc.	- ,- ,	- , ,
3.38% due 08/31/27 ⁴	7,300,000	6,301,248
5.25% due 04/15/24 ⁴ BCP V Modular Services Finance II plc	1,900,000	1,866,389
4.75% due 10/30/28 ⁴	EUR 9,000,000	8,048,624
Sabre GLBL, Inc.		0,010,021
7.38% due 09/01/25 ⁴	8,222,000	7,901,671
Sotheby's/Bidfair Holdings, Inc.	0,400,000	7 902 192
5.88% due 06/01/29 ⁴ JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.	9,400,000	7,893,182
4.38% due 02/02/52 ⁴	6,500,000	4,595,008
3.75% due 12/01/31 ^{4,11}	3,400,000	2,777,463
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26 ⁴	5,500,000	4,757,500
7.00% due 12/31/27 ⁴ Option Care Health, Inc.	2,991,000	2,460,098
4.38% due 10/31/29 ⁴	7,736,000	6,766,756
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁴	8,085,000	6,760,677

TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	6,438,750
HealthEquity, Inc.		
4.50% due 10/01/29 ⁴	6,900,000	6,029,910
Smithfield Foods, Inc.		
3.00% due 10/15/30 ⁴	7,000,000	5,329,751
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 ⁴	5,232,000	4,853,412
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁴	5,300,000	4,387,472

		Face Amount~	Value
CORPORATE BONDS ^{††} - 33.2% (continued)		Amount	Value
Consumer, Non-cyclical - 3.5% (continued)			
ADT Security Corp. 4.88% due 07/15/32 ⁴		5,150,000 \$	4,376,619
Chrome Bidco		5,150,000 \$	4,570,017
3.50% due 05/31/28 ⁴	EUR	4,800,000	4,305,451
CPI CG, Inc.		1 2 (0,000	4 105 050
8.63% due 03/15/26 ⁴ Spectrum Brands, Inc.		4,269,000	4,195,050
5.50% due 07/15/30 ⁴		4,726,000	4,170,854
Carriage Services, Inc.		, ,	, ,
4.25% due 05/15/29 ⁴		4,575,000	3,632,999
WW International, Inc. 4.50% due 04/15/29 ⁴		7,050,000	3,522,109
4.30% due 04/15/29* CAB SELAS		7,050,000	5,522,109
3.38% due 02/01/28 ⁴	EUR	4,100,000	3,517,560
Endo Luxembourg Finance Company I SARL / Endo US, Inc.			
due 04/01/29 ^{4,9}		4,400,000	3,337,966
Post Holdings, Inc. 4.63% due 04/15/30 ⁴		1,725,000	1,488,227
4.05% due 04/15/50° 5.50% due 12/15/29 ⁴		1,725,000	1,488,227
Service Corporation International		1,500,000	1,170,589
3.38% due 08/15/30		3,160,000	2,568,786
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.			
5.00% due 02/01/26 ⁴ Molina Healthcare, Inc.		2,775,000	2,469,750
4.38% due 06/15/28 ⁴		1,770,000	1,615,284
Par Pharmaceutical, Inc.		1,770,000	1,010,201
due 04/01/27 ^{4,9}		1,825,000	1,386,954
Tenet Healthcare Corp.			
4.63% due 06/15/28 ⁴		975,000	872,373
5.13% due 11/01/27 ⁴ Syneos Health, Inc.		550,000	511,632
3.63% due 01/15/29 ⁴		1,600,000	1,274,152
Altria Group, Inc.		1,000,000	1,27 1,102
4.45% due 05/06/50		1,670,000	1,182,517
Rent-A-Center, Inc.		1 450 000	1 172 075
6.38% due 02/15/29 ⁴ Performance Food Group, Inc.		1,450,000	1,172,975
6.88% due 05/01/25 ⁴		304,000	304,000
Total Consumer, Non-cyclical			197,511,638
Industrial - 3.5%			
Boeing Co. 5.71% due 05/01/40		16.010.000	15 200 525
5.71% due 05/01/40 5.81% due 05/01/50		16,010,000	15,266,535 14,844,085
New Enterprise Stone & Lime Company, Inc.		10,010,000	11,011,000
5.25% due 07/15/28 ⁴		10,989,000	9,757,910
9.75% due 07/15/28 ⁴		5,350,000	4,943,077
IP Lending I LLC			
4.00% due 09/08/25 ^{†††,4} Standard Industries, Inc.		15,347,531	13,927,885
4.38% due 07/15/30 ⁴		11,025,000	8,984,543
3.38% due 01/15/31 ⁴		6,552,000	4,930,402
Great Lakes Dredge & Dock Corp.		•,•••	.,,
5.25% due 06/01/29 ⁴		15,785,000	12,271,259
Artera Services LLC			
9.03% due 12/04/25 ⁴ TopBuild Corp.		14,385,000	11,984,000
4.13% due 02/15/32 ⁴		8,850,000	7,191,598
3.63% due $03/15/29^4$		5,550,000	4,550,472
Flowserve Corp.		, ,	
3.50% due 10/01/30		10,270,000	8,560,658
Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}		10.050.000	8,399,855
GrafTech Finance, Inc.		10,950,000	8,399,833
4.63% due 12/15/28 ⁴		10,000,000	8,212,226
Arcosa, Inc.		, ,	, ,
4.38% due 04/15/29 ⁴		9,400,000	8,151,498
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC		0.426.000	E 402 5E0
4.00% due 10/15/27 ⁴ Mauser Packaging Solutions Holding Co.		8,436,000	7,483,579
8.50% due 04/15/24 ⁴		6,550,000	6,418,725
5.50% due 04/15/24 ⁴		800,000	777,878
IP Lending II Ltd.		·	,
3.65% due 07/15/25 ^{†††,4}		7,450,000	7,114,750
Deuce FinCo plc	CDD	7 250 000	7.070.222
5.50% due 06/15/27 ⁴	GBP	7,350,000	7,068,333
Atkore. Inc.		6,875,000	5,895,312
Atkore, Inc. 4.25% due 06/01/31 ⁴		-,-,-,-,-	0,000,012
4.25% due 06/01/31 ⁴			
4.25% due 06/01/31 ⁴ PGT Innovations, Inc. 4.38% due 10/01/29 ⁴		5,240,000	4,387,151
4.25% due 06/01/31 ⁴ PGT Innovations, Inc. 4.38% due 10/01/29 ⁴ Adevinta ASA			
PGT Innovations, Inc.	EUR	5,240,000 3,433,000	4,387,151 3,244,749

Howmet Aerospace, Inc.		
5.95% due 02/01/37	2,925,000	2,839,436
TK Elevator US Newco, Inc.		
5.25% due 07/15/27 ⁴	3,000,000	2,662,620
EnerSys		
5.00% due 04/30/23 ⁴	1,900,000	1,892,286
Builders FirstSource, Inc.		
6.38% due 06/15/32 ⁴	800,000	751,397
Waste Pro USA, Inc.		
5.50% due 02/15/26 ⁴	600,000	529,860
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26 ⁴	525,000	478,614
TransDigm, Inc.		
8.00% due 12/15/25 ⁴	225,000	228,328
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
4.00% due 09/01/29 ⁴	172,000	136,314

		Face Amount~	Value
CORPORATE BONDS ^{††} - 33.2% (continued)		Amount	Value
Industrial - 3.5% (continued)			
JELD-WEN, Inc. 6.25% due 05/15/25 ⁴		100,000	\$ 93,534
Total Industrial		100,000	197,196,353
Consumer, Cyclical - 3.1%			
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴		17,731,143	17,628,335
Hilton Domestic Operating Company, Inc.		17,751,145	17,020,333
4.00% due 05/01/31 ⁴		15,900,000	13,302,417
3.63% due 02/15/32 ⁴ 5.75% due 05/01/28 ⁴		4,150,000 525,000	3,323,320 509,250
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		525,000	509,250
4.63% due 01/15/29 ⁴		15,975,000	13,518,604
JB Poindexter & Company, Inc. 7.13% due 04/15/26 ⁴		11,725,000	11,314,625
Delta Air Lines, Inc.		11,725,000	11,514,025
7.00% due 05/01/25 ⁴		10,536,000	10,767,167
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.00% due 06/01/31 ⁴		11,350,000	9,647,301
5.88% due 03/01/27		660,000	627,133
Boyne USA, Inc.			
4.75% due 05/15/29 ⁴ 1011778 BC ULC / New Red Finance, Inc.		10,820,000	9,576,179
4.00% due 10/15/30 ⁴		10,660,000	8,632,575
British Airways Class A Pass Through Trust			
4.25% due 11/15/32 ⁴ Hyatt Hotels Corp.		7,839,386	7,012,609
6.00% due 04/23/30 ¹¹		6,530,000	6,387,810
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		- , ,	
5.75% due 01/20/26 ⁴		6,495,000	5,877,975
Papa John's International, Inc. 3.88% due 09/15/29 ⁴		7,025,000	5,865,875
Penn Entertainment, Inc.		.,,	-,
4.13% due 07/01/29 ⁴		6,975,000	5,510,275
Wabash National Corp. 4.50% due 10/15/28 ⁴		5,857,000	4,987,739
American Airlines Class AA Pass Through Trust			
3.58% due 01/15/28 3.35% due 10/15/29		2,326,734 1,210,320	2,076,912 1,044,854
3.65% due 02/15/29		1,087,418	967,537
3.15% due 02/15/32		1,037,315	858,435
Superior Plus Limited Partnership / Superior General Partner, Inc. 4.50% due 03/15/29 ⁴		4,800,000	4,104,000
Beacon Roofing Supply, Inc.		.,,	.,,
4.13% due 05/15/29 ⁴		4,589,000	3,813,419
Asbury Automotive Group, Inc. 4.63% due 11/15/29 ⁴		4,472,000	3,768,286
Station Casinos LLC		.,,	•,, ••,_••
4.63% due 12/01/31 ⁴ Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.		3,800,000	3,048,259
6.63% due 03/01/30 ⁴		3,500,000	2,956,450
Six Flags Theme Parks, Inc.		-,,,	_,, _ , , _ ,
7.00% due 07/01/25 ⁴ Air Cone de Class A Dass Through Trust		2,757,000	2,775,781
Air Canada Class A Pass Through Trust 5.25% due 04/01/29 ⁴		2,795,997	2,640,139
PetSmart, Inc. / PetSmart Finance Corp.		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_,,
4.75% due 02/15/28 ⁴		2,800,000	2,535,420
Michaels Companies, Inc. 5.25% due 05/01/28 ⁴		3,114,000	2,505,308
Air Canada		5,11,000	2,000,000
4.63% due 08/15/29 ⁴	CAD	3,550,000	2,289,436
Allison Transmission, Inc. 3.75% due 01/30/31 ⁴		2,111,000	1,736,297
United Airlines, Inc.		_,,~~~	-,,-,,_,,
4.63% due 04/15/29 ⁴		1,700,000	1,480,183
Aramark Services, Inc. 6.38% due 05/01/25 ⁴		1,200,000	1,185,252
United Airlines Class AA Pass Through Trust		1,200,000	
4.15% due 08/25/31 CD&R Smokey Buyer, Inc.		1,005,170	889,077
6.75% due 07/15/25 ⁴		950,000	815,214
WMG Acquisition Corp.		,	
3.00% due 02/15/31 ⁴ Wyndham Hotels & Resorts, Inc.		851,000	680,026
4.38% due 08/15/28 ⁴		700,000	628,040
Tempur Sealy International, Inc.			
3.88% due 10/15/31 ⁴		375,000	294,385
Total Consumer, Cyclical Energy - 3.1%			177,581,899
BP Capital Markets plc			
4.88% 6,7		39,360,000	34,440,000
ITT Holdings LLC 6.50% due 08/01/29 ^{4,11}		38,952,000	32,803,037
Targa Resources Partners Limited Partnershin / Targa Resources Partners Finance Corn		2 3,7 2 2,000	52,005,057

Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.

6.88% due 01/15/29	12,632,000	12,732,525
4.88% due 02/01/31	5,000,000	4,514,750

		Face Amount~	Ň	Value
CORPORATE BONDS ^{††} - 33.2% (continued)	1	inount	· · · · · ·	raiuc
Energy - 3.1% (continued)				
NuStar Logistics, LP 6.38% due 10/01/30	12	,895,000	\$ 16,546	6 875
5.63% due 04/28/27	17	450,000	. ,	0,776
Midwest Connector Capital Company LLC				
4.63% due 04/01/29 ⁴	18	3,763,000	16,950	0,407
Parkland Corp. 4.63% due 05/01/30 ⁴	20	000 000	16 55	0.000
4.65% due 05/01/50 Occidental Petroleum Corp.	20	0,000,000	16,550	J,000
7.95% due 06/15/39	12	2,735,000	13,810	0,471
4.50% due 07/15/44	2	2,850,000	2,262	2,706
Global Partners Limited Partnership / GLP Finance Corp.		750 000	7.000	0 5 4 2
6.88% due 01/15/29 7.00% due 08/01/26		2,750,000	,	9,542 9,180
Kinetik Holdings, LP	-	,200,000	2,005	,100
5.88% due 06/15/30 ⁴	6	5,100,000	5,720	0,476
DT Midstream, Inc.				
4.13% due 06/15/29 ⁴	5	5,250,000	4,510	0,327
Holly Energy Partners Limited Partnership / Holly Energy Finance Corp. 6.38% due 04/15/27 ⁴		710.000	2 (4	5.045
TransMontaigne Partners Limited Partnership / TLP Finance Corp.		5,710,000	3,643	5,045
6.13% due 02/15/26		700,000	602	2,000
Basic Energy Services, Inc.		,		,
due 10/15/23 ^{†††,9}	1	,438,000	43	3,140
Total Energy			174,741	1,257
Technology - 2.0%				
AthenaHealth Group, Inc.		(50.000	10.00	0.040
6.50% due 02/15/30 ⁴	26	5,650,000	19,639	9,242
Qorvo, Inc. 4.38% due 10/15/29	11	,220,000	9.921	1,173
3.38% due $04/01/31^{4,11}$,225,000		1,725
NCR Corp.		, .,	.,	· · ·
5.25% due 10/01/30 ⁴	10	,825,000	8,930	0,625
5.13% due 04/15/29 ⁴		5,350,000	5,310	0,652
6.13% due 09/01/29 ⁴		25,000	23	3,377
Twilio, Inc. 3.88% due 03/15/31	14	5,100,000	11,979	0 661
TeamSystem SpA	1.	,100,000	11,975	9,001
5.13% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due $02/15/28^{\diamond}$	EUR 11	,750,000	11,884	4,376
CDW LLC / CDW Finance Corp. 3.57% due 12/01/31		,000,000	11,536	
Booz Allen Hamilton, Inc.				
3.88% due 09/01/28 ⁴	11	,800,000	10,454	4,359
Boxer Parent Company, Inc.		500 000	9.642	2 5 (2
6.50% due 10/02/25 7.13% due 10/02/25 ⁴	EUR 8	3,500,000 375,000	,	3,563 4,692
Playtika Holding Corp.		375,000	50-	+,092
4.25% due 03/15/29 ⁴	٤	3,750,000	6,868	8,312
MSCI, Inc.				
3.88% due 02/15/31 ⁴		883,000	734	4,148
ACI Worldwide, Inc.				
5.75% due 08/15/26 ⁴		400,000		7,500
Total Technology			114,089	9,912
Basic Materials - 1.7% Alcoa Nederland Holding BV				
5.50% due 12/15/27 ⁴	15	5,125,000	14,575	5.369
6.13% due 05/15/28 ⁴		,450,000		9,144
4.13% due 03/31/29 ⁴		,900,000		7,077
Kaiser Aluminum Corp.				
4.50% due 06/01/31 ⁴	13	,250,000	10,649	
4.63% due 03/01/28 ⁴		650,000	567	7,207
Minerals Technologies, Inc.		220.000	10.001	1 420
5.00% due 07/01/28 ⁴ SK Invictus Intermediate II SARL	11	,230,000	10,001	1,438
5.00% due 10/30/29 ⁴	11	,525,000	9 45(0,500
SCIL IV LLC / SCIL USA Holdings LLC		,525,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5,500
5.38% due 11/01/26 ⁴	10	,675,000	9,047	7,063
Carpenter Technology Corp.				
6.38% due 07/15/28	8	3,315,000	7,907	7,814
WR Grace Holdings LLC 4.88% due 06/15/27 ⁴		0000000	7.00	5 77 A A
4.88% due 06/15/2/ ^c Clearwater Paper Corp.		,906,000	7,003	5,744
4.75% due 08/15/28 ⁴	4	5,539,000	4.866	6,986
HB Fuller Co.			· · · · · ·	ĺ
4.25% due 10/15/28	4	5,250,000	4,646	6,250
Novelis Sheet Ingot GmbH		500.000		2 (17
3.38% due 04/15/29 Compass Minerals International, Inc.	EUR 4	,500,000	4,093	3,617
6.75% due $12/01/27^4$,820,000	1 74	7,200
Ingevity Corp.		,525,000	1,74	,,200
3.88% due 11/01/28 ⁴		,000,000	859	9,865
Mirabela Nickel Ltd.				
due 06/24/19 ^{†††,9,10}	1	,885,418		7,708
due 06/24/19 ^{†††,9,10} Total Basic Materials		,885,418	97,142	

Utilities - 1.2%		
Midcap Funding XLVI Trust		
7.67% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/23 ^{0,†††}	43,400,000	43,423,436
Clearway Energy Operating LLC		
3.75% due 02/15/31 ⁴	11,373,000	9,442,422
AES Corp.		
3.95% due $07/15/30^4$	9,760,000	8,608,320
Terraform Global Operating, LP		
6.13% due 03/01/26 ⁴	8,285,000	7,767,187

	Face Amount~	Value
CORPORATE BONDS ^{††} - 33.2% (continued)		
Utilities - 1.2% (continued)		
Atlantica Sustainable Infrastructure plc		
4.13% due 06/15/28 ⁴	1,550,000	\$ 1,374,051
Total Utilities		70,615,416
Collateralized Loan Obligations - 0.1%		
Fontainbleau Vegas		
2.29% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due $09/30/25^{\circ}$	5,313,577	5,328,242
Total Corporate Bonds		
(Cost \$2,249,354,390)		1,884,329,582
ASSET-BACKED SECURITIES ^{††} - 20.6%		
Collateralized Loan Obligations - 11.9%		
LoanCore Issuer Ltd.		
2021-CRE4 D, 6.42% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 ^{\lambda}	20,500,000	19,658,895
2019-CRE2 AS, 5.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,4}	11,227,951	11,106,271
2021-CRE6 D, 7.17% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38 ^{0,4}	11,300,000	10,260,695
2021-CRE5 D, 7.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0,4}	8,250,000	7,524,848
2022-CRE7 D, 6.91% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 ^{0,4}	6,400,000	6,156,748
FS Rialto		
2021-FL3 D, 6.83% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36 ^{0,4}	36,500,000	33,654,358
2021-FL2 D, 7.13% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 05/16/38 ^{0,4}	8,850,000	8,316,908
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 6.88% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33 ^{0,4}	35,000,000	32,294,321
2021-9A DR, 8.03% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 ^{0,4}	7,750,000	6,816,103
2021-9A A2TR, 5.88% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,4}	2,950,000	2,766,523
Palmer Square Loan Funding Ltd.		
2022-1A B, 5.86% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $04/15/30^{0,4}$	26,200,000	24,821,644
2021-3A C, 6.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{0,4}	8,300,000	7,570,599
2022-1A C, 6.46% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 ^{0,4}	3,400,000	3,170,983
LCCM Trust		
2021-FL3 C, 6.92% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/15/38 ^{0,4}	28,865,000	27,389,935
2021-FL2 D, 7.22% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38 ^{0,4}	5,750,000	5,343,442
BXMT Ltd.		
2020-FL2 C, 6.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,4}	15,640,000	15,058,802
2020-FL2 D, 6.39% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due $02/15/38^{0,4}$	8,000,000	7,572,335

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 20.6% (continued)		
Collateralized Loan Obligations - 11.9% (continued)		
2020-FL3 D, 6.72% (30 Day Average SOFR + 2.91%, Rate Floor: 2.80%) due 11/15/37 ^{0,4}	7,350,000	\$ 7,035,566
ACRES Commercial Realty Ltd.		
2021-FL2 D, 7.43% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37 ^{0,4}	8,350,000	8,032,994
2021-FL1 D, 6.98% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{0,4}	7,250,000	6,869,896
2021-FL2 C, 6.98% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37 ^{0,4}	5,250,000	5,071,059
MidOcean Credit CLO VII		
2020-7A CR, 6.28% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 ^{0,4}	21,000,000	19,746,972
Voya CLO Ltd.		
2021-2A CR, 7.68% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30 ^{0,4}	16,500,000	14,655,836
2013-1A INC, due 10/15/30 ^{4,12}	28,970,307	4,794,876
BSPRT Issuer Ltd.		
2021-FL6 D, 7.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due $03/15/36^{0,4}$	18,425,000	17,321,230
2021-FL7 D, 7.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38 ^{0,4}	1,600,000	1,496,504
Golub Capital Partners CLO Ltd.		
2018-36A C, 6.63% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{0,4}	20,000,000	18,437,032
BSPDF Issuer Ltd.		
2021-FL1 D, 7.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due $10/15/36^{\circ}$	19,975,000	17,735,996
Anchorage Capital CLO 6 Ltd.		
2021-6A DRR, 7.53% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 ^{0,4}	17,350,000	16,399,763
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 8.09% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{0,4}	18,100,000	16,007,513
Diamond CLO Ltd.		
2021-1A DR, 7.76% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 ^{0,4}	5,500,000	5,254,928
2018-1A D, 8.03% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{0,4}	5,000,000	4,922,156
2018-1A C, 6.93% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{0,4}	4,572,648	4,562,655
2021-1A CR, 6.76% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0,4}	796,194	787,951
KREF Funding V LLC		
6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0,†††}	15,051,327	14,978,328
0.15% due 06/25/26 ^{†††,13}	73,636,363	2,945
STWD Ltd.		,
2022-FL3 D, 6.56% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 ^{0,4}	11,900,000	11,230,380
2021-FL2 D, 7.13% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 ^{0,4}	3,750,000	3,537,195

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 20.6% (continued)		
Collateralized Loan Obligations - 11.9% (continued)		
Cerberus Loan Funding XXX, LP		
2020-3A C, 7.73% (3 Month USD LIBOR + 3.65%, Rate Cap/Floor: 14.50%/3.65%) due 01/15/33 ^{0,4}	14,500,000 \$	13,975,216
FS Rialto Issuer LLC		
2022-FL5 C, 8.25% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 ^{6,4}	6,950,000	6,896,618
2022-FL6 C, 8.56% (1 Month Term SOFR + 4.23%, Rate Floor: 4.23%) due $08/17/37^{\circ,4}$	6,150,000	6,129,254
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 6.86% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31 ^{0,4}	11,550,000	10,668,728
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 6.93% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 ^{0,4}	11,500,000	10,646,517
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{0,4}	10,250,000	9,919,658
2018-9A SUB, due 04/20/28 ^{4,12}	9,600,000	473,664
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 7.08% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 ^{0,4}	9,900,000	9,099,730
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 5.83% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33 ^{0,4}	9,000,000	8,836,246
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A D, 7.14% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 ^{0,4}	9,950,000	8,716,494
BCC Middle Market CLO LLC		
2021-1A A1R, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0,4}	9,000,000	8,689,297
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A BR, 7.14% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31 ^{0,4}	9,200,000	8,545,133
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 7.26% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 ^{0,4}	9,300,000	8,513,713
Magnetite XXIX Ltd.		
2021-29A D, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34 ^{0,4}	8,800,000	8,381,565
Marathon CLO V Ltd.		
2017-5A A2R, 6.13% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	7,920,233	7,865,118
2013-5A SUB, due 11/21/27 ^{4,12}	5,500,000	257,400
Venture XIV CLO Ltd.		
2020-14A CRR, 6.99% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0,4}	8,000,000	7,724,654
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{4,12}	9,500,000	7,384,031
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A BR, 6.91% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due $10/20/31^{0,4}$	7,950,000	7,318,379

2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964		Face	
Collateralized Laan Obligations - 11.9% (continued) CIFC Funding 2017-II. Ltd. 2021-2A. DR, 7.34% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{5,4} 8,100,000 \$ 7,206,565 Madison Park Funding XLVIII Ltd. 7,200,000 7,000,855 7,206,000 7,000,855 2021-4X BD, 649% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{5,4} 7,350,000 6,962,102 Octagon Loan Funding Ltd. 7,201,474 D, 6,94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{5,4} 7,350,000 5,230,083 CHCP Lud. 7,201,474 D, 6,85% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/3 ^{5,4} 5,900,000 5,230,083 CHCP Lud. 7,224% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/23/3 ^{5,4} 5,500,000 5,113,283 ABPCI Direct Lending Fund CLO 1 LLC 7,224% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/17/2 ^{5,4} 4,999,970 4,683,968 2015-10A E, 9,38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/3 ^{5,4} 5,150,000 4,665,311 101 Street CLO 1 Ld. 7,298,98% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/3 ^{5,4} 5,150,000 3,840,180 Cerberus Loan Funding XXX, LP 7,298,300 3,840,180 7,298,38% (3 Month USD LIBOR + 2.60%		Amount~	Value
CIFC Funding 2017-11 La ^T . 2021-2A DR, 7.34% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{5,4} Addison Park Funding XLVIII Ltd. 2021-48A D, 7.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 ^{5,4} CACE Commercial Mortgage Ltd. 2021-FL4 D, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{5,4} 2021-FL4 D, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{5,4} 2021-FL4 D, 6.94% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ^{5,4} 2021-FL4 D, 6.84% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ^{5,4} 2021-FL D, 7.44% (1 Month USD LIBOR + 3.11%, Rate Floor: 3.00%) due 07/23/33 ^{5,4} 2021-FL D, 7.44% (3 Month USD LIBOR + 3.11%, Rate Floor: 3.00%) due 07/20/33 ^{5,4} 2021-1A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{5,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{5,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 2.60%) due 09/12/33 ^{6,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/12/33 ^{6,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/12/33 ^{6,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/12/33 ^{6,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/12/33 ^{6,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/12/33 ^{6,4} 2011-1A O, 6.68% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.60%) due 09/12/33 ^{6,4} 2011-1A O, 6.68% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{6,4} 2011-1A O, 6.68% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 2011-40A D, 6.78% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 2011-60A C, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{6,4} 2017-60A C, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 01/17/2 ^{6,4} 2017-60A C, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 01/17/2 ^{6,4} 2017-60A C, 6.68% (3 Month	ASSET-BACKED SECURITIES ^{††} - 20.6% (continued)		
2021-2A DR, 7,34% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{6,4} 8,100,000 \$7,206,565 Madison Park Funding XLVIII Ltd. 7,200,000 7,060,855 ACRE Commercial Mortage Ltd. 7,350,000 6,962,102 Octagon Loan Funding Ltd. 19,435,737 5,423,057 Corberus Loan Funding XXIII, LP 19,435,737 5,423,057 Corberus Loan Funding XXIII, LP 19,435,737 5,200,000 5,230,083 CHCP Ltd. 2021-F14 JA SUB, due 11/18/31 ^{4,12} 19,435,737 5,240,083 2021-F12 LD, 7,44% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/38 ^{6,4} 5,500,000 5,132,83 ABPC1 Direct Lending Fund CLO I LLC 2021-F12 LD, 7,44% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/38 ^{6,4} 5,550,000 5,039,699 WhiteHorse X Ltd. 201-F1A C, 6,85% (3 Month USD LIBOR + 5.30%, Rate Floor: 2.60%) due 04/17/27 ^{6,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 201-F1A C, 6,85% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/31 ^{6,4} 5,150,000 3,782,211 Pullebreer Ltd. 201-F1A C, 6,85% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 04/15/31 ^{6,4} 4,000,000 3,782,211 Pullebreer Ltd. <t< td=""><td>Collateralized Loan Obligations - 11.9% (continued)</td><td></td><td></td></t<>	Collateralized Loan Obligations - 11.9% (continued)		
Madison Park Funding XLVIII Ltd. 2021-48A D, 7.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 ^{0,4} 7,500,000 7,606,855 ACRE Commercial Mortgage Ltd. 2021-FL4 D, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{0,4} 7,350,000 6,962,102 Octagon Loan Funding Ltd. 2021-14 C, 6.85% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/3 ^{0,4} 5,900,000 5,230,083 CHCP Ltd. 2021-1A C, 6.85% (3 Month USD LIBOR + 2.80%, Rate Floor: 3.00%) due 07/23/3 ^{0,4} 5,500,000 5,113,283 ABPC1 Direct Lending Fund CLO 1 LLC 2021-1A C, 7,24% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 3.00%) due 07/20/33 ^{0,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 5.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 5.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/17/27 ^{0,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2015-1A C, 6,68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 09/17/3 ^{0,4} 2011-1A CR, 6,98% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 04/15/31 ^{0,4} 2011-1A CR, 6,98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.00%) due 04/15/31 ^{0,4} 2011-1A CR, 6,88% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.00%) due 04/15/31 ^{0,4} 2011-1A CR, 6,98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/15/31 ^{0,4} 2011-1A CR, 6,89% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/15/31 ^{0,4} 2011-1A CR, 6,89% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 2011-40 A, 6,83% (3 Month USD LIBOR + 5.25%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 2011-40 A, 6,83% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/18/26 ^{3,4} 2011-6A CR, 6,68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/17/2 ^{0,4} 2017-50 A SUB, due 07/15/30 ^{4,12} 2017-60 A G, 6,68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 10/17/2 ^{0,4} 2017-50 A SU	CIFC Funding 2017-II Ltd.		
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ACRE Commercial Mortgage Ltd. 2021-FL4 D, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{0,4} (2021-AL A SUB, due 11/18/31 ^{4,12} (19,435,737) (2,423,057) (2,423,14) (2,424,14) (2	Madison Park Funding XLVIII Ltd.		
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Octagon Loan Funding Ltd. 19,435,737 5,423,057 2014-1A SUB, due 11/18/31 ^{4,12} 19,435,737 5,423,057 Cerberus Loan Funding XXXIII, LP 2021-12 2012-13A C, 6,88% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/3 ^{5,4} 5,900,000 5,230,083 CH2 L1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{5,4} 5,550,000 5,113,283 ABPC1 Direct Lending Fund CLO 1 LLC 2021-FL1 D, 7.44% (3 Month USD LIBOR + 5.30%, Rate Floor: 3.00%) due 07/20/33 ^{5,4} 5,550,000 5,039,699 WhiteHorse X Ltd. 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.00%) due 04/17/2 ^{5,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 201-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/3 ^{5,4} 5,150,000 4,665,311 Pull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.90%) due 04/15/31 ^{6,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ld. 201-40 C, 6.68% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 4,050,000 3,741,607 201-40 D, 6.63% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 4,050,000 3,741,607 201-1A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 4,05	ACRE Commercial Mortgage Ltd.		
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Cerberus Loan Funding XXXIII, LP 2021-3A C, 6.88% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/35 ^{6,4} 5,900,000 5,230,083 CHCP Lid. 2021-FL1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{6,4} 5,500,000 5,113,283 ABPC1 Direct Lending Fund CLO 1 LLC 2021-1A C, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{6,4} 5,550,000 5,039,699 WhiteHorse X Ltd. 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{6,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2021-1A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{6,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 201-1A CR, 6.98% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 04/15/31 ^{6,4} 3,885,030 3,840,180 Cerberus Loan Funding XXVI, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{6,4} 4,000,000 3,782,211 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 4,050,000 3,741,607 2014-1A D, 6.83% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 01/10/25 ^{6,4} 5,945,346 3,020,236 2014-20 E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2,945,339 2,975,551	Octagon Loan Funding Ltd.		
2021-3A C, 6.88% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/3 ^{5,4} 5,900,000 5,230,083 CHCP Ltd. 2021-FL1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{5,4} 5,500,000 5,113,283 ABPC1 Direct Lending Fund CLO 1 LLC 2021-I A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{5,4} 5,550,000 5,039,699 WhiteHorse X Ltd. 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{5,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/2/33 ^{5,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/2/33 ^{5,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{5,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/16/33 ^{5,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 ENPI P CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{5,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 01/17/27 ^{5,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 01/17/27 ^{5,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 01/17/27 ^{5,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 3.00%) due 01/17/27 ^{5,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 3.00%) due 01/17/27 ^{5,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 3.00%) due 01/17/27 ^{5,4} 2,96,284 HGI CRE CLO Ltd. 2,777% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%)	2014-1A SUB, due 11/18/31 ^{4,12}	19,435,737	5,423,057
CHCP Ltd. 2021-FL1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{5,4} 3,500,000 5,113,283 ABPCI Direct Lending Fund CLO I LLC 2021-1A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{5,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{5,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{5,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 09/22/33 ^{5,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 04/15/31 ^{6,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.00%) due 04/15/31 ^{6,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 2017-50A SUB, due 07/15/30 ^{4,12} 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{6,4} 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2015-4A E, 9.67% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2015-41 A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2017-6A CR, 6.64% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.05%) due 09/17/36 ^{6,4} 1,600,000 1,481,964	Cerberus Loan Funding XXXIII, LP		
2021-FL1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{0,4} 5,500,000 5,113,283 ABPC1 Direct Lending Fund CLO 1 LLC 2021-1A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,4} 5,550,000 5,039,699 WhiteHorse X Ltd. 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{0,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2011-1A CR, 6.98% (3 Month USD LIBOR + 3.60%, Rate Floor: 2.00%) due 10/18/26 ^{0,4} 3,885,030 3,840,180 Cerberus Loan Funding XXVI, LP 2021-5A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2011-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 DNyden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 SIPP IP CLO Ltd. 2017-5A CR, 6.88% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/17/27 ^{0,4} 2,987,839 2,975,551 Dr	2021-3A C, 6.88% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ⁽⁴⁾	5,900,000	5,230,083
ABPCI Direct Lending Fund CLO I LLC 2021-1A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{6,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{6,4} 2015-10A E, 9.38% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{6,4} Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 10/18/26 ^{6,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{6,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{6,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/16/33 ^{6,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 2017-50A SUB, due 07/15/30 ^{4,12} 2017-50A SUB, due 07/15/31 ^{4,12} 2017-50A SUB, due 04/15/31 ^{4,12} 2017-50A SUB, due 04/15/31 ^{4,12} 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 3.00%) due 09/17/36 ^{6,4} 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.			
2021-1A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/3 ^{0,4} 5,550,000 5,039,699 WhiteHorse X Ltd. 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{0,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.00%) due 10/18/26 ^{0,4} 3,885,030 3,840,180 Cerberus Loan Funding XXVI, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 SU14-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-50A SUB, due 04/15/31 ^{4,12} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2,017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 <td< td=""><td>2021-FL1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38^{0,4}</td><td>5,500,000</td><td>5,113,283</td></td<>	2021-FL1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{0,4}	5,500,000	5,113,283
WhiteHorse X Ltd. 2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.00%) due 04/17/27 ^{6,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{6,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{6,4} 3,885,030 3,840,180 Cerberus Loan Funding XXV1, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{6,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{6,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{6,4} 5,945,346 3,020,236 Celos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 CP Vaterman CLO LLC 2016-1A AZ, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{6,4} 2,724,245 2,696,284 GIGI CRE CLO Ltd. 2021-FL2 D, 6.	ABPCI Direct Lending Fund CLO I LLC		
2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{0,4} 4,999,970 4,683,968 Cerberus Loan Funding XXXV, LP 2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{0,4} 3,885,030 3,840,180 Cerberus Loan Funding XXVI, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2015-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41 A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE C	2021-1A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,4}	5,550,000	5,039,699
Cerberus Loan Funding XXXV, LP 1 2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{0,4} 3,885,030 3,840,180 Cerberus Loan Funding XXVI, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 7,895,000 3,124,367 BNPP IP CLO Ltd. 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 11,700,000 2,705,800 7,058,000 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 7,058,000 7,058,000 CYC Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,2	WhiteHorse X Ltd.		
2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,4} 5,150,000 4,665,311 Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{0,4} 3,885,030 3,840,180 Cerberus Loan Funding XXVI, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2017-50A SUB, due 07/15/30 ^{4,12} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,	2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{0,4}	4,999,970	4,683,968
Hull Street CLO Ltd. 2014-1A D, 7.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{0,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 2017-50A SUB, due 07/15/30 ^{4,12} BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 2,945,346 2,945,346 2,945,346 2,945,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 4,000,000 1,481,964	Cerberus Loan Funding XXXV, LP		
$\begin{array}{c} 2014-1 \text{A D, } 7.79\% (3 \ \text{Month USD LIBOR + 3.60\%, Rate Floor: } 0.00\%) \ \text{due } 10/18/26^{0,4} \\ 3,885,030 \\ 3,885,030 \\ 3,885,030 \\ 3,840,180 \\ \text{Cerberus Loan Funding XXVI, LP} \\ 2021-1A \ \text{CR, } 6.98\% (3 \ \text{Month USD LIBOR + 2.90\%, Rate Floor: } 2.90\%) \ \text{due } 04/15/31^{0,4} \\ 4,000,000 \\ 3,782,211 \\ \text{Neuberger Berman Loan Advisers CLO 40 \ \text{Ltd.} \\ 2021-40 \text{A D, } 6.83\% (3 \ \text{Month USD LIBOR + 2.75\%, Rate Floor: } 2.75\%) \ \text{due } 04/16/33^{0,4} \\ 4,050,000 \\ 3,741,607 \\ \text{Dryden 50 Senior Loan Fund} \\ 2017-50 \text{A SUB, due } 07/15/30^{4,12} \\ \text{BNPP IP CLO \ \text{Ltd.} \\ 2014-2 \text{A E, } 9.67\% (3 \ \text{Month USD LIBOR + 5.25\%, Rate Floor: } 0.00\%) \ \text{due } 10/30/25^{0,4} \\ 5,945,346 \\ 3,020,236 \\ \text{Telos \ CLO \ Ltd.} \\ 2017-6 \text{A CR, } 6.68\% (3 \ \text{Month \ USD \ LIBOR + 2.60\%, Rate Floor: } 0.00\%) \ \text{due } 01/17/27^{0,4} \\ 2,987,839 \\ 2,975,551 \\ \text{Dryden 41 \ Senior \ Loan \ Fund \\ 2015-41 \text{A SUB, } \text{due } 04/15/31^{4,12} \\ \text{Curber \ CLO \ Ltd.} \\ 2016-4 \text{A Z, } 7.77\% (3 \ \text{Month \ USD \ LIBOR + 3.00\%, Rate \ Floor: } 3.00\%) \ \text{due } 12/15/28^{0,4} \\ 2,724,245 \\ 2,696,284 \\ \text{HGI \ CRE \ CLO \ Ltd.} \\ 2021-FL2 \ D, \ 6.48\% (1 \ \text{Month \ USD \ LIBOR + 2.15\%, Rate \ Floor: } 2.15\%) \ \text{due } 09/17/36^{0,4} \\ 1,600,000 \\ 1,481,964 \\ \end{array}$	2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,4}	5,150,000	4,665,311
Cerberus Loan Funding XXVI, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 7,895,000 3,124,367 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 7,895,000 3,124,367 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-1A ASUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	Hull Street CLO Ltd.		
Cerberus Loan Funding XXVI, LP 2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 7,895,000 3,124,367 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 7,895,000 3,124,367 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-1A ASUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	2014-1A D, 7.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{0,4}	3,885,030	3,840,180
2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4} 4,000,000 3,782,211 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 7,895,000 3,124,367 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964			
Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4} 4,050,000 3,741,607 Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4}	4,000,000	3,782,211
Dryden 50 Senior Loan Fund 7,895,000 3,124,367 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964			
Dryden 50 Senior Loan Fund 7,895,000 3,124,367 2017-50A SUB, due 07/15/30 ^{4,12} 7,895,000 3,124,367 BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4}	4,050,000	3,741,607
BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41 A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	Dryden 50 Senior Loan Fund		
BNPP IP CLO Ltd. 2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4} 5,945,346 3,020,236 Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 2015-41 A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	2017-50A SUB, due 07/15/30 ^{4,12}	7,895,000	3,124,367
Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 11,700,000 2,705,800 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964			
Telos CLO Ltd. 2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4} 2,987,839 2,975,551 Dryden 41 Senior Loan Fund 11,700,000 2,705,800 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4}	5,945,346	3,020,236
Dryden 41 Senior Loan Fund 11,700,000 2,705,800 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964			
Dryden 41 Senior Loan Fund 11,700,000 2,705,800 2015-41A SUB, due 04/15/31 ^{4,12} 11,700,000 2,705,800 TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4}	2,987,839	2,975,551
TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964			
TCP Waterman CLO LLC 2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4} 2,724,245 2,696,284 HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4} 1,600,000 1,481,964	2015-41A SUB, due 04/15/31 ^{4,12}	11,700,000	2,705,800
HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{◊,4} 1,600,000 1,481,964			
HGI CRE CLO Ltd. 2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{◊,4} 1,600,000 1,481,964	2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4}	2,724,245	2,696,284
			. ,
	2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4}	1,600,000	1,481,964
	2021-FL2 E, 6.78% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36 ^{0,4}	1,200,000	1,100,330

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 20.6% (continued)		
Collateralized Loan Obligations - 11.9% (continued)		
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{4,12}	6,400,000 \$	1,912,960
2013-3X SUB, due 10/15/30 ¹²	4,938,326	594,772
BDS Ltd.		
2021-FL9 E, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/16/38 ^{0,4}	2,700,000	2,465,559
Denali Capital CLO XI Ltd.		
2018-1A BRR, 6.39% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{0,4}	2,500,000	2,450,665
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28 ^{4,12}	11,900,000	2,074,170
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 7.48% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 ^{0,4}	2,000,000	1,848,562
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 ^{4,12}	5,650,000	1,753,766
PFP Ltd.		
2021-7 E, 7.33% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 ^{0,4}	1,789,911	1,675,339
Monroe Capital CLO Ltd.		
2017-1A DR, 7.93% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{0,4}	1,453,597	1,434,691
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 ^{4,12}	18,918,010	1,131,865
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 ^{4,12}	13,790,000	1,003,291
Babson CLO Ltd.		
2014-IA SUB, due 07/20/25 ^{4,12}	11,900,000	559,300
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 ^{4,12}	1,500,000	550,905
Dryden Senior Loan Fund		
due 01/15/31 ¹²	1,897,598	458,213
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹²	6,270,000	44,893
West CLO Ltd.		
2013-1A SUB, due 11/07/25 ^{4,12}	5,300,000	6,837
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{4,12}	4,219,178	4,599
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{†††,10,12}	8,150,000	3,189
Total Collateralized Loan Obligations		678,233,629
Transport-Aircraft - 3.6%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁴	19,107,492	15,261,743
2017-1A, 3.97% due 05/16/42 ⁴	17,553,041	13,612,482
2021-2A, 3.54% due 01/15/47 ⁴	3,783,784	2,756,350
2020-1A, 4.34% due 01/16/40 ⁴	3,751,347	1,616,481
KDAC Aviation Finance Ltd.		, , , , , , , , , , , , , , , , , , ,
2017-1A, 4.21% due 12/15/42 ⁴	40,778,018	30,788,219
Falcon Aerospace Ltd.		,, -
2017-1, 4.58% due 02/15/42 ⁴	13,396,259	12,150,749
2019-1, 3.60% due 09/15/39 ⁴	5,766,012	4,668,870
2017-1, 6.30% due 02/15/42 ⁴	3,838,675	3,313,494
Castlelake Aircraft Securitization Trust	5,050,075	5,515,171
2018-1, 4.13% due 06/15/43 ⁴	10,846,956	9,507,217
2019-1A, 3.97% due 04/15/39 ⁴	5,769,028	4,875,599
2016-1, 4.45% due 08/15/41	1,541,091	1,341,573
Sprite Ltd.	1,011,091	1,5 11,5 / 5
2021-1, 3.75% due 11/15/46 ⁴	18,030,400	15,608,672
Raspro Trust	10,030,400	15,000,072
2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,4}	15,020,380	14,830,297
Sapphire Aviation Finance I Ltd.	13,020,300	17,030,297
2018-1A, 4.25% due 03/15/40 ⁴	16,680,883	12,928,185
AASET US Ltd.	10,000,005	12,920,183
2018-2A, 4.45% due 11/18/38 ⁴	13,247,037	10,502,660
2010-2/1, T.HJ /0 UUC 11/10/30	15,247,057	10,502,000

		Face Amount~		Value
ASSET-BACKED SECURITIES ^{††} - 20.6% (continued)				
Transport-Aircraft - 3.6% (continued)				
JOL Air Ltd.		10 5 (2 005	^	20.002
2019-1, 3.97% due 04/15/44 ⁴ Labrador Aviation Finance Ltd.		10,562,805	\$ 8,6	528,883
2016-1A, 4.30% due $01/15/42^4$		9,480,688	7 /	466,421
Sapphire Aviation Finance II Ltd.		9,400,000	/,-	700,421
2020-1A, 4.34% due 03/15/40 ⁴		9,117,555	5.3	338,490
$2020-1A$, 3.23% due $03/15/40^4$		559,973	,	423,406
GAIA Aviation Ltd.		,		,
2019-1, 3.97% due 12/15/44 ^{4,8}		6,913,328	5,7	719,027
WAVE LLC				
2019-1, 3.60% due 09/15/44 ⁴		7,245,847	5,4	481,879
Navigator Aircraft ABS Ltd.				
2021-1, 3.57% due 11/15/46 ⁴		5,910,603	4,8	327,368
Lunar Structured Aircraft Portfolio Notes		5 A (1 A A A		
2021-1, 3.43% due 10/15/46 ⁴ MAPS Ltd.		5,361,332	4,1	106,741
		4 271 226	2.0	01 770
2018-1A, 4.21% due 05/15/43 ⁴ Slam Ltd.		4,371,326	3,9	901,779
2021-1A, 3.42% due 06/15/46 ⁴		3,262,320	2.6	551,789
Castlelake Aircraft Structured Trust		5,202,520	2,0	51,789
2021-1A, 6.66% due 01/15/46 ⁴		2,538,516	1.9	942,066
Stripes Aircraft Ltd.		2,000,010	-,,	.2,000
2013-1 A1, 7.85% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{0,†††}		360,124	3	348,063
Total Transport-Aircraft		,	-	598,503
Financial - 2.5%				
HarbourVest Structured Solutions IV Holdings, LP				
6.12% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}		23,234,292	23,2	241,494
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0, \dagger \dagger \dagger \dagger}$	EUR	12,900,000	13,8	816,001
Madison Avenue Secured Funding Trust				
2021-1, 5.07% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ⁰ ,†††,4		20,750,000	20,7	750,000
KKR Core Holding Company LLC		22.054.200	20	
4.00% due 08/12/31 ^{†††} Thunderbird A		23,976,300	20,3	358,036
5.50% due 03/01/37 ^{†††}		13,057,961	10.7	731,512
Bib Merchant Voucher Receivables Ltd.		15,057,901	12,	51,512
4.18% due $04/07/28^{\dagger\dagger\dagger\dagger}$		13,206,731	12 6	590,084
Lightning A		15,200,751	12,0	,,004
5.50% due 03/01/37 ^{†††}		12,766,824	12.4	147,653
Nassau LLC		,,-	,	.,
2019-1, 3.98% due 08/15/34 ⁴		12,499,190	11,8	389,536
Ceamer Finance LLC				
3.69% due 03/22/31 ^{†††}		5,817,840	5,3	329,782
Thunderbird B				
7.50% due 03/01/37 ^{†††}		2,626,601	2,5	521,537
Lightning B				
7.50% due 03/01/37 ^{†††}		2,568,039	2,4	465,318
Aesf Vi Verdi, LP		1 (53 050	1.0	
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR	1,653,079		770,460
Total Financial Infrastructure - 0.9%			140,0	011,413
VB-S1 Issuer LLC - VBTEL				
2022-1A, 5.27% due 02/15/52 ⁴		39,650,000	32 0	929,428
Hotwire Funding LLC		57,050,000	52,5	27,120
2021-1, 4.46% due 11/20/51 ⁴		11,750,000	9,5	579,239
Secured Tenant Site Contract Revenue Notes Series		, .,		
2018-1A, 4.70% due 06/15/48 ¹⁰		6,507,746	6,4	431,641
Total Infrastructure				940,308
Whole Business - 0.8%				
TSGE				
2017-1, 6.25% due 09/25/31 ^{†††}		42,342,819	39,1	171,765
Taco Bell Funding LLC				
2016-1A, 4.97% due 05/25/46 ⁴		2,669,625	2,5	560,608
Applebee's Funding LLC / IHOP Funding LLC		2.070.000	~	12 001
2019-1A, 4.19% due 06/05/49 ⁴		2,079,000	2,0	042,801

	Fac	e	
	Amount	~	Value
ASSET-BACKED SECURITIES ^{††} - 20.6% (continued)			
Whole Business - 0.8% (continued)			
Wendy's Funding LLC			
2018-1A, 3.88% due 03/15/48 ⁴	380,00	0 \$	342,284
Total Whole Business			44,117,458
Single Family Residence - 0.5%			
FirstKey Homes Trust			
2020-SFR2, 4.00% due 10/19/37 ⁴	13,550,00	0	11,893,621
2020-SFR2, 4.50% due 10/19/37 ⁴	13,250,00	0	11,758,986
2020-SFR2, 3.37% due 10/19/37 ⁴	8,550,00	0	7,408,456
Total Single Family Residence			31,061,063
Net Lease - 0.3%			
CARS-DB4, LP			
2020-1A, 4.95% due 02/15/50 ⁴	21,105,00	0	16,889,580
Collateralized Debt Obligations - 0.1%	,,	·	<u> </u>
Anchorage Credit Funding 4 Ltd.			
2021-4A CR, 3.52% due 04/27/39 ⁴	4,250,00	0	3,431,380
Total Asset-Backed Securities	1,200,00		5,151,500
(Cost \$1,268,328,433)			1,167,283,334
SENIOR FLOATING RATE INTERESTS ^{††,0} - 20.5%			
Consumer, Cyclical - 5.1%			
MB2 Dental Solutions LLC			
10.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due $01/29/27^{\dagger\dagger\dagger}$	35,472,45	5	34,836,132
Zephyr Bidco Ltd.	55,172,15	5	54,050,152
8.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP 20,850,00	0	20,542,493
10.96% (1 Month GBP SONIA + 7.50%, Rate Floor: 8.19%) due 07/23/26	GBP 1,540,41		1,379,894
FR Refuel LLC			
9.19% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 11/08/28	21,115,12	2	20,164,941
Packers Holdings LLC			
7.54% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	22,726,55	4	19,786,420
Pacific Bells LLC			
9.34% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	18,649,58	5	17,468,507
BCPE Empire Holdings, Inc.			
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26	16,731,00	0	16,249,984
Rent-A-Center, Inc.			
7.69% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	10,421,66	6	10,017,826
SP PF Buyer LLC	15 220 02	0	0.051.101
8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,228,92	8	9,951,191
Mavis Tire Express Services TopCo Corp.	0.964.42	4	0 202 222
8.50% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28 BCP V Modular Services Holdings IV Ltd.	9,864,43	4	9,392,322
6.70% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 8,200,00	0	8,151,083
NFM & J LLC	EOK 8,200,00	0	0,151,005
10.13% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27	8,342,03	0	8,148,981
Flamingo	0,012,00	0	0,110,901
5.64% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 7,945,31	2	7,738,361
Loire Finco Luxembourg SARL	2011 7,910,91		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 04/21/27	7,705,41	2	7,178,901
First Brands Group LLC			
7.94% (3 Month Term SOFR + 5.00%, Rate Floor: 7.00%) due 03/30/27	7,393,06	4	6,979,053

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 20.5% (continued)		Amount	value
Consumer, Cyclical - 5.1% (continued)			
The Facilities Group			
10.27% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27		6,966,852 \$	6.805.627
Holding SOCOTEC		•,•••,••= +	•,•••,•_,
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/30/28		7,078,500	6,636,094
CNT Holdings I Corp.		<u>, , , , , , , , , , , , , , , , , , , </u>	, ,
7.24% (3 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27		6,867,010	6,635,248
Camin Cargo Control, Inc.			
10.88% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26 ^{†††}		6,562,602	6,414,221
BGIS (BIFM CA Buyer, Inc.)			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26		6,721,725	6,402,443
ImageFIRST Holdings LLC			
9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28		6,725,099	6,321,593
Accuride Corp.			
9.98% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23		6,961,543	5,836,836
PAI Holdco, Inc.			
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27		5,923,189	5,193,926
Galls LLC			
11.19% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 01/31/25 ^{†††}		3,462,025	3,375,474
11.16% (3 Month USD LIBOR + 6.75%, Rate Floor: 8.25%) due 01/31/25 ^{†††}		465,007	453,381
10.98% ((1 Month USD LIBOR + 6.75%) and (3 Month USD LIBOR + 6.75%), Rate Floor: 7.75%) due			
01/31/24 ^{†††}		408,028	398,404
Verisure Holding AB			
3.75% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR	3,051,053	3,077,096
5.38% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR	1,070,000	1,060,947
Congruex Group LLC			
9.99% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29		4,218,713	4,092,152
Breitling Financing SARL			
5.63% (3 Month EURIBOR + 3.43%, Rate Floor: 3.43%) due 10/25/28	EUR	3,800,000	3,924,008
CD&R Firefly Bidco Ltd.	CDD	2.250.000	0.604.015
6.54% (3 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP	3,350,000	3,694,315
Alexander Mann	CDD	2 000 000	2 410 170
8.46% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP	3,000,000	3,418,158
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		4 702 (12	2 257 251
8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25		4,703,612	3,257,251
Eagle Parent Corp. 8.83% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29		3,176,000	3,112,480
SHO Holding I Corp.		5,170,000	5,112,480
0 1		2 595 256	2 (99 0 4 2
9.66% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/27/24 ^{†††}		3,585,256	2,688,942
9.64% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/27/24 ^{†††}		60,373	45,280
Checkers Drive-In Restaurants, Inc.		2 261 671	2641.054
8.99% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24		3,261,671	2,641,954
Adevinta ASA 520% (3 Month EUDIDOD + 3 00% Pata Floor: 3 00%) due 06/26/28	EUR	2,123,333	2,209,363
5.20% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUK	2,123,333	2,209,503

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 20.5% (continued)			
Consumer, Cyclical - 5.1% (continued)			
CCRR Parent, Inc.			
8.14% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28		1,866,750	\$ 1,772,628
Fertitta Entertainment LLC			
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29		1,216,200	1,154,027
EG Finco Ltd.			
8.30% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP	952,500	1,030,984
Total Consumer, Cyclical			289,638,921
Consumer, Non-cyclical - 4.4%			
Women's Care Holdings, Inc.			
7.87% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28		30,911,712	28,844,646
Mission Veterinary Partners			
7.37% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28 ^{†††}		21,181,875	18,851,869
Quirch Foods Holdings LLC			, , ,
8.99% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{†††}		19,509,282	17,753,447
National Mentor Holdings, Inc.		- , , -	
8.33% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28		20,876,663	14,532,454
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28		479,283	333,633
Dhanani Group, Inc.			
10.44% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 06/10/27 ^{†††}		14,566,364	14,420,700
HAH Group Holding Co. LLC			, ,
9.43% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27		14,718,352	14,000,833
PetIQ LLC			i i
8.57% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28		14,282,756	12,854,480
Southern Veterinary Partners LLC			
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27		13,166,611	12,585,042
Blue Ribbon LLC			
10.12% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28		16,692,308	12,373,173
LaserAway Intermediate Holdings II LLC			
9.76% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27		12,409,189	12,129,982
Florida Food Products LLC			
9.38% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28		12,857,456	11,700,285
Sigma Holding BV (Flora Food)			
3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR	12,019,549	11,107,881
Hearthside Group Holdings LLC			
8.07% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25		6,653,844	5,885,325
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25		4,975,263	4,410,222
EyeCare Partners LLC		0.0(4.0(2	
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28		8,064,063	6,761,716
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27		2,145,066	1,708,910
Nidda Healthcare Holding GmbH	EUR	7,897,239	7 717 020
5.39% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	LUK	1,091,239	7,717,929
Endo Luxembourg Finance Company I SARL 13.50% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28		7,653,125	6,103,367
15.5076 Commercial Finne Lending Kate + 0.0076, Kate Floor. 7.7576) due 05/27/28		7,035,125	0,103,307

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 20.5% (continued)			
Consumer, Non-cyclical - 4.4% (continued)			
Gibson Brands, Inc.			
9.13% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due $08/11/28^{\dagger\dagger\dagger}$		8,217,000 \$	5,998,410
Pearl Intermediate Parent LLC			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25		6,368,354	5,967,466
Confluent Health LLC			
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28		5,091,245	4,310,604
Zep, Inc.			
8.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24		3,672,376	3,161,915
Del Monte Foods, Inc.			
8.67% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 05/16/29		3,094,674	2,998,925
Fender Musical Instruments Corp.		2 500 200	2 02 4 2 4 1
8.42% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/01/28		3,508,398	2,824,261
Mascot Bideo Oy	ET ID	2 5 5 6 6 6	
5.13% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 03/30/26	EUR	2,575,000	2,541,244
Medical Solutions Parent Holdings, Inc.		0.055.005	0.110.101
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28		2,257,335	2,110,134
Kronos Acquisition Holdings, Inc.		2 0 2 0 0 1 4	1 025 027
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26		2,029,014	1,925,027
Resonetics LLC		1 704 502	1 (05 277
8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28		1,784,502	1,695,277
Moran Foods LLC 11.73% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 04/01/24		411,446	333,271
15.48% (3 Month USD LIBOR + 10.75%, Rate Floor: 11.75%) due 10/01/24		538,794	312,501
1.00% (3 Month USD LIBOR, Rate Floor: 1.00%) due 04/01/24		53,562	43,386
Weber-Stephen Products LLC		55,502	45,560
8.67% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 10/30/27		421,813	358,541
TGP Holdings LLC		421,015	550,541
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28		198,723	157,985
7.63% (1 Month USD LIBOR + $3.25%$, Rate Floor: $4.00%$) due $06/22/28$		13,040	10,367
Total Consumer, Non-cyclical		13,040	248,825,208
Industrial - 4.1%			240,023,200
CapStone Acquisition Holdings, Inc.		25 000 020	24.004.070
9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{†††}		25,999,028	24,894,069
United Airlines, Inc.		25.052.750	24 (01 074
8.11% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28		25,053,750	24,691,974
Arcline FM Holdings LLC		20.025.000	10 052 200
9.48% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28		20,935,000	19,853,288
Hunter Douglas, Inc. 7.86% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29		20,895,000	18,301,722
/.80% (5 Month Term SOFR + 5.50%, Rate Floor: 4.00%) due 02/26/29 Mileage Plus Holdings LLC		20,895,000	16,501,722
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27		13,725,000	14,099,006
10.0070 (5 Month USD LIBOK + 5.2570, Kate Floor: 0.2570) due 00/21/27		15,725,000	14,099,000

SENIOR FLOATING RATE INTERESTS****/- 20.5% (continued) Industrial - 4.1% (continued) DXP Enterprises, Inc. 9.95% (6 Month Tem SOFR + 5.25%, Rate Floor: 6.25%) due 12/23/27 12,838,896 \$ 12,180,903 Minervis Bido Lul. 10,000,000 12,156,516 American Bido Horup LLC 11,000,000 12,156,516 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 17/3/27 13,749,487 12,006,052 8.32% (1 Month Tem SOFR + 4.00%, Rate Floor: 4.50%) due 17/4/28 11,011,363 10,295,624 TransDign, Inc. 9,828,650 9,945,913 9,828,650 Fugue Finance BV 9 9,590,769 9,590,769 S.20% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9,279,690 9,590,769 Disptot First Acquisition LLC 8,83% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 08/10/28 6,172,652 6,087,778 Pician Products, Inc. 9,78% (6 Month USD LIBOR + 3.5%, Rate Floor: 4.25%) due 01/2/28 6,325,908 5,630,058 Valour Mado GmbH 9,406 V1/28 6,122,652 5,127,255 5,127,255 7,8% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 01/29/27 EUR 4,615,721 </th <th></th> <th></th> <th>Face</th> <th></th>			Face	
Industrial - 4.1% (continued) DNP Finterprises, Inc. 9.95% (6) Month Term SOPR + 5.25%, Rate Floor: 6.25%) due 12/23/27 12,838,896 \$ 12,180,903 Minerva Bicko Lid. 6.81% (3) Month Group LLC GBP 11,000,000 12,156,516 American Burk Group LLC 13,749,487 12,006,052 13,749,487 12,006,052 Mertin Buyer, Inc. 8.32% (1) Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28 11,011,363 10,295,624 Tranchigm, Inc. 5.20% (3) Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25 9,945,913 9,828,650 Figue Finance BV 5.20% (3) Month USD LIBOR + 4.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9,279,690 9,590,769 Dispatch Term Acquisition LUC 8.38% (3) Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/30/24 EUR 9,279,690 9,590,769 SysN8 (3) Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 08/11/28 6,172,652 6,087,778 Pelicam Products, Inc. 8,718 (3) Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8,41% (3) Month USD LIBOR + 4.30%, Rate Floor: 4.25%) due 10/29/27 EUR 3,700,000 3,623,440			Amount~	Value
DXP Enterprises, Inc. I2,888,896 \$ I2,180,903 Minerva Bidko Lud. 6.81% (3 Month CBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25 GBP 11,000,000 I2,156,516 American Buth Group LC 7,88% (1 Month CBP SONIA + 4.50%, Rate Floor: 4.50%) due 11/23/27 I3,749,487 12,006,052 Merin Buyer, Inc. 8,32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28 11,011,363 10,295,624 Timarbigm, Inc. 6,38% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/30/25 9,945,913 9,828,650 Figuer Finance BV 5,20% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9,279,690 9,590,769 Spspatch Terr Acquisition LLC 8,83% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/10/28 6,325,008 5,630,058 Valcour Packaging LLC 8,83% (3 Month USD LIBOR + 3,25%, Rate Floor: 4,25%) due 08/11/28 6,252,750 5,127,255 K Fleivan Products, Inc. 8,13% (3 Month USD LIBOR + 3,25%, Rate Floor: 4,25%) due 10/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8,24% (3 Month USD LIBOR + 4,35%, Rate Floor: 4,25%) due 10/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc.				
9.95% (d) Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 12/23/27 12,838,896 \$ 12,180,903 Minerva Bidko Lud. GBP 11,000,000 12,156,516 American Bath Group LLC 13,749,487 12,006,052 Merlin Buyer, Inc. 8,32% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27 13,749,487 12,006,052 Merlin Buyer, Inc. 9,82%,650 11,011,363 10,295,624 TransDigm, Inc. 5,20% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25 9,945,913 9,828,650 S_20% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9,279,690 9,590,769 S_20% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 10,241,221 8,602,626 Air Canada 8,13% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/11/28 6,172,652 6,087,778 Pelican Products, Inc. 8,71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/29/27 6,252,750 5,127,255 Y K Heizord Mido Gombl 11,019,20% 4,00%, Rate Floor: 4,25%) due 10/29/27 4,432,969 4,189,155 Saverglas 5,224% (1 Month USD LIBOR + 4,00%, Rate Floor: 4,25%) due 10/29/27 4,432,969 4,189,155 Saverglas 5,24% (1 Month USD LIBOR + 4,00%, Rate Flo				
Minerva Bideo Lad. Minerva Bideo Lad. Minerva Bideo Lad. 6.81% (3 Month GBP SONIA + 4.50%, Rate Floor; 4.50%) due 07/30/25 GBP 11,000,000 12,156,516 7.88% (1 Month GBP SONIA + 4.50%, Rate Floor; 4.50%) due 12/14/28 11,011,363 10,255,624 7.88% (3 Month GBP SONIA + 4.00%, Rate Floor; 2.25%) due 05/30/25 9,945,913 9,828,650 Gygue Finance BV 5.20% (3 Month USD LIBOR + 2.25%, Rate Floor; 3.25%) due 05/30/24 EUR 9,279,690 9,590,769 Dispatch Terra Acquisition LLC 8.32% (3 Month USD LIBOR + 4.25%, Rate Floor; 4.25%) due 08/10/28 6,172,652 6,087,778 Randa 6,172,652 6,087,778 8,13% (3 Month USD LIBOR + 4.25%, Rate Floor; 4.25%) due 01/29/28 6,325,908 5,630,058 Valcour Packaging LLC 7 7,8% (6 Month USD LIBOR + 3.75%, Rate Floor; 4.25%) due 10/29/27 EUR 4,615,721 4,599,369 Scriver Backaging LLC 7,8% (6 Month USD LIBOR + 4.25%, Rate Floor; 4.05%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8,41% (3 Month USD LIBOR + 4.25%, Rate Floor; 4.25%) due 00/29/27 EUR 3,700,000 3,623,440 LPEA Parent, Inc. 8,41% (3 Month USD LIBOR + 4.50%, Rate Floor;				
6.81% (3 Month GPS SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25 GBP 11,000,000 12,156,516 American Bahn Group LLC 13,749,487 12,006,052 Merlin Buyer, Inc.			12,838,896	\$ 12,180,903
American Balb Group LLC 7.8% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27 18.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28 11.011,363 10.295,624 17maShgm, Inc. 6.98% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/30/25 9.945,913 9.828,650 Fugue Finance BV 5.20% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9.279,690 9.590,769 Dispatch Tern Acquisition LLC 8.89% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 8.10,041t USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/30/24 8.13% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/30/24 8.13% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/11/28 8.71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/29/27 8.71% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/29/27 EUR 4.615,721 4.432,569 4.189,155 Saverglass 6.24% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 10/29/27 EUR 8.40% (1 Month EURIBOR + 3.00%, Rate Floor: 4.25%) due 10/29/27 EUR 8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/29/27 8.41% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 10/29/27 8.4432,569 4.442,55% 4.442,55% 4.442,55% 4.442,55% 4.442,55% 4.442,55% 4.442,55%				
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Merlin Buyer, Inc. 8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28 11.011,363 10.295,624 11.011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.295,624 11.0011,363 10.241,221 8.602,626 11.012,1221 8.602,626 11.012,1221 8.602,626 11.0241,225 12.055 12.055 12.055 12.055 12.055 12.055 12.057 12.051 12.05 12.0	*			
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28 11,011,363 10,295,624 TransDigm, Inc. 9,945,913 9,828,650 Fugue Finance BV 9,279,690 9,590,769 S.20% (3 Month USB DLIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9,279,690 9,590,769 Dispatch Terra Acquisition LLC 8,98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 10,241,221 8,602,626 Air Canada 6,172,652 6,087,778 9 9,259,005 5,630,058 Valcour Packaging LLC 6,172,652 6,087,778 9 9,259,005 5,630,058 Valcour Packaging LLC 6,252,750 5,127,255 5,127,255 5,127,255 5,127,255 5,127,255 K Elevator Mideo Grabit 4,90% (1 Month USD LIBOR + 3,75%, Rate Floor: 4,25%) due 10/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 5 5 5 5 5 5 Saverglass 5 5 5,25%) due 0/29/27 EUR 4,615,721 4,599,369 Saverglass 6,24% (3 Month USD LIBOR + 4,50%, Rate Floor: 4,75%) due 0/29/27 4,432,969 4,189,155 5 Save			13,749,487	12,006,052
TransDigm, Inc. 6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25 9,945.913 9,828,650 Fugue Finance BV 5.20% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9,279,690 9,590,769 Dispatch Terra Acquisition L/C 8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 10.241,221 8,602,626 Air Canada 6,172,652 6,087,778 Pelican Products, Inc. 5.20% (Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/11/28 6,122,552 5,630,058 Valcour Packaging LLC 7.98% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 ^{†††} 6,252,750 5,127,255 TK Elevator Midco GmbH 4.30%, Rate Floor: 4.25%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 841% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglas - - - - - 6.24% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. - - - - - 8.49% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,909 3,427,429 -				
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Fugue Finance BV 5.20% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24 EUR 9,279,690 9,590,769 Dispatch Terra Acquisition LLC 8,9% (3 Month USD LIBOR + 4.25%, Rate Floor: 3.25%) due 03/27/28 10,241,221 8,602,626 & I' Canad 6,172,652 6,087,778 Pelican Products, Inc. 8,37% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 12/29/28 6,325,908 5,630,058 Valcour Packaging LLC 7,98% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/04/28 ^{+††} 6,252,750 5,127,255 TK Elevator Mideo GmbH EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglass 6.24% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglass 6.24% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 02/19/29 3,467,983 3,346,604 Rinchem Company LLC 9,18% (3				
			9,945,913	9,828,650
Dispatch Terra Acquisition LLC 8,98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 10,241,221 8,602,626 Air Canada 8,13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28 6,172,652 6,087,778 Pelican Products, Inc. 8,71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28 6,325,908 5,630,058 Valcour Packaging LLC - - - - 7.98% (6 Month USD LIBOR + 3,75%, Rate Floor: 4.25%) due 10/04/28 ^{†††} 6,252,750 5,127,255 TK Elevator Mideo GmbH - - - 4.90% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. - - - - 8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglass - - - - 6.24% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. - - - 8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.05%) due 03/02/29 ^{†††} 3,532,250 3,324,604	8	-		
§ 98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 10.241,221 8,602,626 Air Canada 6,172,652 6,087,778 Pelican Products, Inc. 6,325,908 5,630,058 Valcour Packaging LLC 6,252,750 5,127,255 TK Elevator Miclo GmbH 6,252,750 5,127,255 4,90% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.25%) due 10/04/28 ^{†††} 6,252,750 5,127,255 YK Elevator Miclo GmbH 4,90% (1 Month EURIBOR + 3.00%, Rate Floor: 4.75%) due 10/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8,41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/19/27 4,432,969 4,189,155 Saverglass 6,24% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. 8,89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. 8,88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/02/28 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. 8,88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,329,146 Protective I		EUR	9,279,690	9,590,769
Air Canada 6,172,652 6,087,778 8,13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28 6,172,652 6,087,778 Pelican Products, Inc. 8,71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28 6,325,908 5,630,058 Valcour Packaging LLC 6,252,750 5,127,255 TK Elevator Mideo GmbH 6,252,750 5,127,255 4.90% (1 Month EURIBOR + 3.00%, Rate Floor: 4.25%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 841% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/19/29 EUR 3,700,000 3,623,440 LPEA Parent, Inc. 8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,324,604 Rinchem Company LLC - - - - 9.18% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,230,149 2,939,436 Mi Windws And Doors LLC - - - 7.92% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc.				
8.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28 6,172,652 6,087,778 Pelican Products, Inc. 8.71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28 6,325,908 5,630,058 Valcour Packaging LLC 7.98% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 ^{†††} 6,252,750 5,127,255 TK Elevator Micdo GmbH 6 4.90% (1 Month EURIBOR + 3.00%, Rate Floor: 4.25%) due 10/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglass 6.24% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29 EUR 3,700,000 3,623,440 IPEA Parent, Inc. 8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 02/19/29 EUR 3,700,000 3,623,440 IPEA Parent, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 02/19/29 EUR 3,700,000 3,623,440 IPEA Parent, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 02/228 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,329,146 Protective Industrial Products, Inc. 7.92% (1 Month USD			10,241,221	8,602,626
Pelican Products, Inc. 8.71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28 Valcour Packaging LLC 7.98% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 ^{†††} 4.90% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 EUR 4.615,721 4.626,609 3.623,440 ILPEA Parent, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3.626,609 3.427,429 Integrated Power Services Holdings, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3.626,609 3.427,429 1.62 7.92% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.75%) due 12/29/27 3.230,149 2.939,436 MI Windows And Doors LLC 7.92% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.75%) due 12/29/27 2.447,280 2.447,280 2.447,280 2.446,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/31/28 7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/28 2.225,161 Filtration Group Corp. 5.40% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1.288,148				
8.71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28 6,325,908 5,630,058 Valcour Packaging LLC 6,252,750 5,127,255 7.98% (6 Month USD LIBOR + 3.75%, Rate Floor: 3.00%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8.41% (3 Month EURIBOR + 4.00%, Rate Floor: 4.75%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8.41% (3 Month EURIBOR + 4.25%, Rate Floor: 4.75%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. 8.84% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. 8.88% (1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%) due 11/22/28 ^{†††} 3,546,993 3,346,604 Rinchem Company LLC 3,467,983 3,346,604 3,532,250 3,329,146 Protective Industrial Products, Inc. 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,393,436 MI Windows And Doors LLC 7.92% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 2,447,280 2,416,689 Di Investment Intermediate Holdings 2, Inc. 7.22% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275			6,172,652	6,087,778
Valcour Packaging LLC 7.98% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 ^{†††} 6.252,750 5,127,255 TK Elevator Mideo GmbH 4.90% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglass 6.24% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. 8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 03/02/28 ^{†††} 3,522,50 3,324,604 Rinchem Company LLC 9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 4.05%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/31/28 2,487,275 2,375,347 C1 Holdings, Inc. 7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/28 2,487,275 2,375,347 C1 Holdings, Inc. 7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/28 2,487,275 2,375,347 C1 Holdings, Inc. 7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) d				
7.98% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 ^{†††} 6,252,750 5,127,255 TK Elevator Midco GmbH 4.90% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglass 6.24% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29 EUR 3,700,000 3,623,440 LIPEA Parent, Inc. 8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. 8.88% ((1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%) due 11/22/28 ^{†††} 3,467,983 3,346,604 Rinchem Company LLC 9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,329,146 Protective Industrial Products, Inc. 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/28 2,329,255 2,327,547 C11 Holdings			6,325,908	5,630,058
TK Elevator Midco GmbH 4.90% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 EUR 4,615,721 4,599,369 Service Logic Acquisition, Inc. 8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 4,432,969 4,189,155 Saverglass - - - - 6.24% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29 EUR 3,700,000 3,623,440 ILPEA Parent, Inc. - - - - 8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,909 3,427,429 Integrated Power Services Holdings, Inc. - - - 8.88% (1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%) - - due 1/22/28 ^{†††} 3,626,909 3,346,604 Rinchem Company LLC - - - 9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,329,146 Protective Industrial Products, Inc. - - - 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC - - - 7.92% (1 Month Term SO				
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Service Logic Acquisition, Inc.A state Floor: 4.75%) due 10/29/274,432,9694,189,155Saverglass6.24% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29EUR3,700,0003,623,440ILPEA Parent, Inc.8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,9093,427,429Integrated Power Services Holdings, Inc.8.88% (1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%)3,467,9833,346,604Rinchem Company LLC9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,2503,329,146Protective Industrial Products, Inc.8.38% (1 Month USD LIBOR + 4.40%, Rate Floor: 4.75%) due 12/29/273,230,1492,939,436MI Windows And Doors LLC7.92% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.75%) due 12/18/272,447,2802,446,689DG Investment Intermediate Holdings 2, Inc.7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/31/282,487,2752,375,347LTI Holdings, Inc.7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/252,329,2552,225,161Filtration Group Corp.5.40% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/252,127,4401,288,148				
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ILPEA Parent, Inc.3,626,9093,427,4298.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††} 3,626,9093,427,429Integrated Power Services Holdings, Inc.8.88% ((1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%) due 11/22/28 ^{†††} 3,467,9833,346,604Rinchem Company LLC9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,2503,329,146Protective Industrial Products, Inc.8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/273,230,1492,939,436MI Windows And Doors LLC7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 03/31/282,447,2802,416,689DG Investment Intermediate Holdings 2, Inc.7.82% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/31/282,487,2752,375,347LTI Holdings, Inc.7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/252,329,2552,225,161Filtration Group Corp.5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25EUR1,247,4401,288,148				
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Integrated Power Services Holdings, Inc. 8.88% ((1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%) due 11/22/28 ^{†††} 3,467,983 3,346,604 Rinchem Company LLC 9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,329,146 Protective Industrial Products, Inc. 3,88% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 TIT Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148				
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due 11/22/28 ^{†††} 3,467,983 3,346,604 Rinchem Company LLC 9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,329,146 Protective Industrial Products, Inc. 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148	Integrated Power Services Holdings, Inc.			
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9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††} 3,532,250 3,329,146 Protective Industrial Products, Inc. 3 3,532,250 3,329,146 Protective Industrial Products, Inc. 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148	due 11/22/28 ^{†††}		3,467,983	3,346,604
Protective Industrial Products, Inc. 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148	Rinchem Company LLC			
Protective Industrial Products, Inc. 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148	9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††}		3.532.250	3.329.146
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 3,230,149 2,939,436 MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148			-,	<i>•,•_,</i> •,•.•
MI Windows And Doors LLC 7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148	,		3.230.149	2,939,436
7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27 2,447,280 2,416,689 DG Investment Intermediate Holdings 2, Inc. 2 2,487,275 2,375,347 7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 2 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148			-,,	_,, , , , , , , , , , , , , , , , , , ,
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7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 2,487,275 2,375,347 LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148			_,,	_,,,
LTI Holdings, Inc. 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148			2,487,275	2.375.347
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 2,329,255 2,225,161 Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148			_,,	_,_ ,_ ,_ , ,
Filtration Group Corp. 5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148			2,329,255	2,225,161
5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 EUR 1,247,440 1,288,148			_,,_00	
	1 1	EUR	1,247,440	1,288,148
	YAK MAT (YAK ACCESS LLC)	2010		-,_00,1.0
13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26 12,220,199 1,283,121			12,220,199	1,283,121

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 20.5% (continued)			
Industrial - 4.1% (continued)			
AI Convoy Luxembourg SARL			
5.53% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR	1,153,168	\$ 1,173,299
Icebox Holdco III, Inc.			
8.23% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28		1,184,917	1,090,124
API Heat Transfer			
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 01/01/24 ^{†††,14}		1,380,520	704,065
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 10/02/23 ^{†††,14}		246,299	209,354
Schur Flexibles GmbH			
3.47% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	EUR	787,500	626,938
Duran Group Holding GMBH			
5.65% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 ^{†††}	EUR	416,090	422,809
6.34% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 ^{†††}	EUR	81,858	83,180
Transcendia Holdings, Inc.			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24		557,598	 401,470
Total Industrial			 233,100,574
Technology - 3.0%			
Planview Parent, Inc.			
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27		21,389,622	19,804,437
Sitecore Holding III A/S			
9.02% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26 ^{†††}	EUR	8,839,973	9,377,039
11.72% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††}		7,240,077	7,170,762
Avalara, Inc.			
11.83% (3 Month Term SOFR + 7.25%, Rate Floor: 8.00%) due 10/19/28		16,000,000	15,775,328
Datix Bidco Ltd.			
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}		9,112,505	8,900,184
9.94% (6 Month GBP SONIA + 7.75%, Rate Floor: 8.44%) due 04/27/26 ^{†††}	GBP	4,225,000	5,002,886
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP	1,000,000	1,180,730
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 9.26%) due $04/27/26^{\dagger\dagger\dagger}$		461,709	452,244
Polaris Newco LLC			
7.67% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{†††}		16,879,300	15,432,635
RLDatix			
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24 ^{†††}	GBP	8,500,000	10,036,206
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 ^{†††}		3,400,533	3,321,301
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}		912,001	893,305
Aston FinCo SARL			
8.20% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 ^{†††}	GBP	12,805,650	14,242,261
Team.Blue Finco SARL			
5.90% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR	10,339,869	10,395,793
Peraton Corp.			
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28		7,895,247	7,696,208
Project Boost Purchaser LLC			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26		6,690,285	6,443,614

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 20.5% (continued)			
Technology - 3.0% (continued)			
Apttus Corp. 8.66% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28		6,154,005 \$	5,738,610
Imprivata, Inc. 8.57% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 12/01/27		4,825,750	4,643,288
VT TopCo, Inc.		, ,	, ,
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25 Sitecore USA, Inc.		4,299,347	4,156,050
11.72% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††} AVS Group GmbH		4,104,291	4,064,998
5.37% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR	3,750,000	3,731,123
Atlas CC Acquisition Corp. 8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28 Greenway Health LLC		3,077,031	2,578,121
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24 Misys Ltd.		3,427,708	2,310,275
6.87% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24 24-7 Intouch, Inc.		2,365,595	2,086,644
9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 Boxer Parent Company, Inc.		2,215,481	2,043,782
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25		1,805,970	1,726,147
Total Technology			169,203,971
Financial - 2.1% Jones Deslauriers Insurance Management, Inc.			
8.81% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28 Orion Advisor Solutions, Inc.	CAD	39,588,679	27,200,673
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27		21,242,752	19,304,351
HighTower Holding LLC 8.28% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28		18,614,375	17,001,067
Higginbotham Insurance Agency, Inc. 9.63% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26 ^{†††}		15,344,271	14,897,753
Camelia Bidco Banc Civica 8.20% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP	12,975,000	13,567,910
Eisner Advisory Group 9.69% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/28/28 ^{†††}		10,922,625	10,267,268
Teneo Holdings LLC 9.67% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25		6,284,304	6,032,932
Duff & Phelps 8.07% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27		4,324,041	4,030,828
Alter Domus 8.06% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 02/17/28		3,840,770	3,725,547
Cross Financial Corp. 8.44% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27		3,343,485	3,282,199

Financial - 2.1% (continued) Eisner Advisory Group 9,69% (I Month Term SOFR + 5.25%, Rate Floor: 3.75%) due 11/09/26 1,028,870 \$ 1,136,338 Nexus Buyer LLC 1,024,005 979,020 Total Financial 121,425,886 Communications - 1.2% 24,912,603 22,421,343 Syndige LLC 38,84% (I Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 24,912,603 22,421,343 Syndige LLC 38,84% (I Month USD LIBOR + 4.40%, Rate Floor: 4.50%) due 10/02/28 25,110,907 19,419,017 FirstDigital Communications, Inc. 7,645% (I Month USD LIBOR + 4.25%, Rate Floor: 4.50%) due 10/02/28 6,146,447 4,961,474 8,69% (I Month USD LIBOR + 4.25%, Rate Floor: 4.00%) due 09/25/26 7,645,859 6,182,824 Zayo Group Holdings, Inc. 7,67% (I Month USD LIBOR + 3.25%, Rate Floor: 3.00%) due 03/09/27 6,146,447 4,961,474 McGraw Hill LLC 10,008,300 90,000 970,200 7,67% (I Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 07/28/28 1,068,370 1,003,264 Cincinnati Bell, Inc. 7 7,67% (I Month USD LIBOR + 7,50%, Rate Floor: 3.75%) due 07/23/26 1,000,000 903,330 FR Group S.A.			Face Amount~	Value
Eisner Advisory Group 9.09% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 1/09/26 8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 5.25%) due 1/09/26 Communications - 1.2% Syndige LLC 8.84% (1 Month USD LIBOR + 4.5%, Rate Floor: 5.25%) due 12/15/27 7.83% (1 Month USD LIBOR + 4.5%, Rate Floor: 5.25%) due 10/02/28 Firstbigial Communications LLC 8.60% (1 Month USD LIBOR + 4.2%, Rate Floor: 5.00%) due 10/02/28 7.63% (1 Month USD LIBOR + 4.2%, Rate Floor: 5.00%) due 10/02/28 7.63% (1 Month USD LIBOR + 4.2%, Rate Floor: 5.00%) due 12/17/26 Radiate Holdeo LLC 7.63% (1 Month USD LIBOR + 4.2%, Rate Floor: 3.00%) due 09/25/26 7.645, 859 (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 1.068,370 1.003,264 Cincinnati Bell, Inc. 7.63% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/28/28 1.068,370 1.003,264 Cincinnati Bell, Inc. 1.88% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/23/26 1.000,000 903,330 SFR Group SA. 85% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/23/26 1.000,000 903,330 SFR Group SA. 85% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/23/26 1.000,000 903,330 SFR Group SA. 85% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/23/26 1.000,000 903,330 SFR Group SA. 85% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/24/26 3.875,361 3.809,0000 3.819,291 CTEC III GmbH 5.70% (3 Month USD LIBOR + 4.75%, Rate Floor: 3.57%) due 07/24/26 3.875,361 3.809,0000 3.819,291 CTEC III GmbH 5.70% (3 Month USD LIBOR + 4.75%, Rate Floor: 3.57%) due 07/24/26 3.875,361 3.899,000 3.819,291 CTEC III GmbH 3.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 3.57%) due 07/24/26 3.875,361 3.309,500 American Rock Sal Company LLC 8.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.57%) due 07/24/26 3.875,361 3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.57%) due 07/24/26 3.875,361 3.309,500 American Rock Sal Company LLC 8.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.57%) due 07/24/26 3.83% (1 Month USD LIBOR + 4.75%, Rate Floor:	SENIOR FLOATING RATE INTERESTS ^{††,0} - 20.5% (continued)			
9,69% (1 Month Term SOFR + 5.25%, Rate Floor: 6.00%) due 07/28/28 1,208,870 \$ 1,136,338 Nexus Buyer LLC 1,2425,886 2,13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 1,024,005 979,020 121,425,886 2,102,421,343 2,102,421,343 2,102,421,343 2,100,070 1,21,425,886 2,421,343 2,100,070 1,21,425,886 2,421,343 2,100,070 1,21,425,886 2,421,343 2,100,070 1,21,425,886 2,421,343 2,100,070 1,24,91,017 1,245,886 2,421,343 2,100,070 1,249,843 2,100,070 1,249,843 2,100,070 1,249,843 2,100,070 1,249,843 2,100,070 1,249,843 2,100,070 1,249,843 2,100,070 1,249,843 2,100,070 1,000,948 2,100,070 1,000,000 1,000,948 2,100,070 1,000,000 1,000,948 2,100,000 1,000,000 1,000,000 1,000,000 1,000,000	Financial - 2.1% (continued)			
Nexus Buyer LLC \$133% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 Communications - L2% Syndigo LLC 8.84% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 P.4912,003 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.25%) due 12/15/27 7.4912,003 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/02/28 Firstbigial Communications, LLC 8.69% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/17/26 8.69% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.00%) due 09/25/26 7.645,859 6.182,824 Zayo Group Holdings, Inc. 7.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 5.25%) due 07/28/28 21,008,370 1.003,264 Cincinnati Bell, Inc. 7.75% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/28/28 1.008,370 1.003,264 Cincinnati Bell, Inc. 7.75% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/28/28 1.008,370 1.000,000 903,330 SFR Group S.A. 8.65% (3 Month USD LIBOR + 4.00%, Rate Floor: 7.50%) due 07/23/26 Flight Bideo, Inc. 7.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/23/26 Flight Bideo, Inc. 7.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/23/26 SFR Group S.A. 8.65% (3 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/23/26 SFR Group S.A. 8.65% (3 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/24/26 3.875,361 3.800,000 3.819,291 1.71 Holdings, Inc. 7.33% (1 Month USD LIBOR + 4.75%, Rate Floor: 3.75%) due 07/24/26 3.875,361 3.800,000 3.819,291 1.71 Holdings, Inc. 7.33% (1 Month USD LIBOR + 4.75%, Rate Floor: 3.50%) due 07/24/26 3.875,361 3.890,000 3.819,291 1.72 3.7379,917 3.337,688 1.11 Month USD LIBOR + 4.75%, Rate Floor: 3.50%) due 07/24/26 3.875,361 3.691,282 Graffech Finance, Inc. 7.33% (1 Month USD LIBOR + 4.75%, Rate Floor: 3.50%) due 07/24/26 3.875,361 3.691,282 Graffech Finance, Inc. 7.33% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 07/24/26 3.875,261 3.379,917 3.337,688 1.11 Month USD LIBOR + 3.75%, Rate Floor: 3.50%) due 07/24/26 3.875,261 3.83% (1 Month USD LIBOR + 3.75%, Rate F	Eisner Advisory Group			
8.13% (1) Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 1,024,005 979,020 Total Financial 121,425,886 Communications - 1.2% 24,912,603 22,421,343 Syndigo LLC 843% (1) Month USD LIBOR + 4.00%, Rate Floor: 5.25%) due 12/15/27 24,912,603 22,421,343 Aploret Communications, Inc. 383% (1) Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/17/26 10,550,000 10,229,843 Roding LIC 863% (1) Month USD LIBOR + 3.25%, Rate Floor: 5.00%) due 09/25/26 7,645,859 6,182,824 Zayo Group Holdings, Inc. 7,678, (1) Month USD LIBOR + 3.25%, Rate Floor: 3.00%) due 03/09/27 6,146,447 4,961,474 McGraw Hill LLC 1,068,370 1,003,264 1,003,264 Cincinaria Biel, Inc. 7,67% (1) Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/22/28 900,000 970,200 Fligh Bidco, Inc. 11,88% (1) Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 1,000,000 903,330 SR Group S. A. 865% (3) Month USD LIBOR + 4.75%, Rate Floor: 3.75%) due 07/24/26 3,870,361 665,562,156 Total Communications 665,562,156 65,562,156 65,562,156 65,562,156 Star Group S. A. 133% (1) Month USD LIBOR + 3.75%, Rate Floor: 3.55%) due 07/24/26	9.69% (1 Month Term SOFR + 5.25%, Rate Floor: 6.00%) due 07/28/28		1,208,870	\$ 1,136,338
Total Financial 121,425,886 Communications - 1.2% 121,425,886 Syndigo LLC 5 8.48% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 24,912,603 22,421,433 Applent Communications, Eu. 8388 (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/02/28 25,110,907 19,419,017 Firstbjeital Communications, Luc 86,9% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 01/02/28 25,110,907 19,419,017 7,63% (1 Month USD LIBOR + 3.25%, Rate Floor: 5.00%) due 03/09/27 6,146,447 4,961,474 McGraw Hill LLC 832% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 1,068,370 1.003,264 Cincinnati Bell, Inc. 7,67% (1 Month USD LIBOR + 4.75%, Rate Floor: 7.50%) due 07/28/28 1,060,000 903,330 Flight Bidco, Inc. 7,67% (1 Month USD LIBOR + 7,50%, Rate Floor: 7.50%) due 07/23/26 1,000,000 903,330 StR Group S A. 11,88% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.75%) due 07/23/26 1,000,000 903,330 Flort Bidco, Inc. 7,67% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.75%) due 07/24/26 1,800,000 3,819,291 Flort Bidco, Inc. 7,67% (1 Month USD LIBOR + 4.00%, Rate Floor: 3.75%) due 07/24/26 <	Nexus Buyer LLC			
Communications - 1.2% Interfactor Syndigo LLC SA4% (I Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 24,912,603 22,421,343 Aplornet Communications, Inc. SA5% (I Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28 25,110,907 19,419,017 FirstDigital Communications LLC S69% (I Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 10,550,000 10,299,843 Radiate Holdeo LLC 7,645,859 6,182,824 23,07 Group Holdings, Inc. 7,645,859 6,182,824 Zayo Group Holdings, Inc. 7,63% (I Month USD LIBOR + 3.25%, Rate Floor: 3.00%) due 03/09/27 6,146,447 4,961,474 McGraw Hill LC Interm SOFR + 3.25%, Rate Floor: 3.75%) due 07/28/28 1,068,370 1.003,264 Cincinnati Bell, Inc. 1,88% (I Month USD LIBOR + 4.75%, Rate Floor: 3.75%) due 07/28/28 1,000,000 903,330 SPR Group SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. Storop SA. St	8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26		1,024,005	979,020
Syndigo LLC 24,912,603 22,421,343 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.25%) due 10/02/28 25,110.907 19,419,017 FirsDigial Communications, Inc. 25,110.907 19,419,017 Stas% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 10,550,000 10,299,843 Radiate Holdeo LLC 10,550,000 10,299,843 7,63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.00%) due 03/09/27 6,146,447 4,961,474 McGraw Hill LLC 8.85% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 07/28/28 1,068,370 1,003,264 Cincimnati Bell, Inc. 7,67% (1 Month Term SOFR + 3,25%, Rate Floor: 3.75%) due 07/28/28 1,006,000 903,330 SR Group S.A. 11,18% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26 432,000 040,861 Total Communications 66,562,156 66,562,156 66,562,156 Baisé Materials - 0.4% 1000,000 3,819,291 7,389,61 66,562,156 Ciffe Iblico, Inc. 7,38% (1 Month USD LIBOR + 4,75%, Rate Floor: 3.75%) due 07/24/26 3,875,361 3,691,282 Ciffe Iblico, Inc. 7,38% (1 Month USD LIBOR + 4,75%, Rate Floor: 3.75%) due 07/24/26 3,875,361 3,691,282 Ciffe Iblico, Inc. 7,38% (Total Financial		, ,	 121,425,886
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8.84% (1 Month USD LIBOR + 4.0%, Rate Floor: 5.25%) due 12/15/27 24,912,603 22,421,343 Xplornet Communications, Inc. 25,110,907 19,419,017 FirstDigial Communications LC 86% (1 Month USD LIBOR + 4.20%, Rate Floor: 5.00%) due 12/17/26 10,550,000 10,229,843 Radiate Holdeo LLC 7,645,859 6,182,824 7,645,859 6,182,824 Zayo Group Holdings, Inc. 7,645,819 6,146,447 4,961,474 McGraw Hill LLC 7,678 (1 Month USD LIBOR + 3.00%, Rate Floor: 5.25%) due 07/28/28 1,068,370 1,003,264 Cincinnati Bell, Inc. 7,678 (1 Month USD LIBOR + 7,50%, Rate Floor: 3.75%) due 07/28/28 90,000 970,200 Flight Bideo, Inc. 11,88% (1 Month USD LIBOR + 7,50%, Rate Floor: 3.75%) due 07/23/26 1,000,000 903,330 SFR Group S.A. 8,55% (1 Month USD LIBOR + 7,50%, Rate Floor: 3.75%) due 07/24/26 423,000 400,861 66,562,156 8 66,552,156 8 8 66,552,156 Baie Materials - 0.4% 3 3,691,282 3,691,282 3,691,282 CIFE II GmbH 5,70% (1 Month USD LIBOR + 3.05%, Rate Floor: 3,75%) due 07/24/26 3,875,361 3,691,282 Graffech Finance, Inc. 7,38% (1 Month USD LIBOR + 3.05				
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9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 3,875,361 3,691,282 GrafTech Finance, Inc. 7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 3,379,917 3,337,668 Illuminate Buyer LLC 3,237,829 3,095,008 American Rock Salt Company LLC 3,237,829 3,095,008 American Rock Salt Company LLC 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 19,812,618	5.70% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR	3,800,000	3,819,291
GrafTech Finance, Inc. 7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 3,379,917 3,337,668 Illuminate Buyer LLC 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27 3,237,829 3,095,008 American Rock Salt Company LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 10.1	LTI Holdings, Inc.			
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 3,379,917 3,337,668 Illuminate Buyer LLC 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27 3,237,829 3,095,008 American Rock Salt Company LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 10.1%	9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26		3,875,361	3,691,282
Illuminate Buyer LLC 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27 3,237,829 3,095,008 American Rock Salt Company LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 10	GrafTech Finance, Inc.			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27 3,237,829 3,095,008 American Rock Salt Company LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 1	7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25		3,379,917	3,337,668
American Rock Salt Company LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 10	Illuminate Buyer LLC			
American Rock Salt Company LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 10	7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27		3,237,829	3,095,008
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28 2,711,727 2,542,244 Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC 10			, ,	, ,
Vectra Co. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25 2,470,242 1,935,434 Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 19,812,618 Utilities - 0.1% Hamilton Projects Acquiror LLC	1 2		2,711,727	2,542,244
Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 Total Basic Materials Utilities - 0.1% Hamilton Projects Acquiror LLC	Vectra Co.		,, ,, ,	,- ,
Ascend Performance Materials Operations LLC 8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 Total Basic Materials Utilities - 0.1% Hamilton Projects Acquiror LLC	7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25		2.470.242	1,935,434
8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26 1,481,704 1,391,691 Total Basic Materials 19,812,618 Utilities - 0.1% 1 Hamilton Projects Acquiror LLC 1			_,.,.,	-,,,
Total Basic Materials 19,812,618 Utilities - 0.1% 19,812,618 Hamilton Projects Acquiror LLC 19,812,618	1		1 481 704	1.391.691
Utilities - 0.1% Hamilton Projects Acquiror LLC			1,101,701	 , ,
Hamilton Projects Acquiror LLC				 17,012,010
5 1				
7.2570 (5 Moliti OSD EBOK + 7.5070, Kate 1001, 5.5070) die 00/11/27	5 1		7 785 086	7 652 117
	7.2570 (5 Month OSD ELDOR + 7.5070, Rate 1 1001, 5.5070) due 00/17/27		1,105,000	7,032,117

December	31,	2022
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	Face	
	Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 20.5% (continued)		
Utilities - 0.1% (continued)		
Granite Generation LLC		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	668,327 \$,
Total Utilities		8,299,873
Energy - 0.1%		
Venture Global Calcasieu Pass LLC	E 451 (0E	5 105 0 (1
7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ⁺⁺⁺	5,471,685	5,485,364
Permian Production Partners LLC		1 100 151
12.39% (1 Month USD LIBOR + 6.00%, Rate Floor: 10.39%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,14}	1,137,860	1,132,171
Total Energy		6,617,535
Total Senior Floating Rate Interests		1 1 (2 10 (5 12
(Cost \$1,291,877,258)	-	1,163,486,742
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 8.4%		
Residential Mortgage-Backed Securities - 6.7%		
FKRT		
2.21% due 11/30/58 ^{†††,10}	33,850,000	32,491,939
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36	21,710,376	11,668,888
2006-WMC3, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁽	8,594,002	5,993,722
2006-HE3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due $11/25/36^{\diamond}$	5,344,977	4,603,023
2006-WMC4, 4.51% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due $12/25/36^{\diamond}$	7,472,903	4,006,598
2006-WMC4, 4.47% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due $12/25/36^{\diamond}$	3,159,805	1,687,966
Ameriquest Mortgage Securities Trust		
2006-M3, 4.56% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ^{\lambda}	19,819,785	11,379,468
2006-M3, 4.63% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 ^{\lambda}	32,106,352	10,458,680
2006-M3, 4.49% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁰	13,347,203	4,348,022
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{4,8}	25,342,212	22,445,255
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due $04/25/37^{\diamond}$	24,076,836	9,174,729
2007-HE2, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due $04/25/37^{\diamond}$	18,346,336	6,957,659
2007-HE4, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ^{\lambda}	6,829,425	4,855,178
2007-HE4, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47◊	2,044,442	1,236,705
RALI Series Trust		
2006-QO6, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due $06/25/46^{\diamond}$	30,674,404	6,981,577
2007-QO2, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ^{\(\lambda\)}	13,056,696	4,729,557
2006-Q08, 4.79% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 ⁽	3,918,650	3,664,507
2006-Q06, 4.85% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 [◊]	7,981,062	1,871,026
2006-QO2, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ⁰	5,947,913	1,294,543
2006-QO6, 4.91% (1 Month USD LIBOR + 0.52% , Rate Floor: 0.52%) due 06/25/46 ^{\circ}	5,035,370	1,198,824
2006-OO2, 5.07% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due $02/25/46^{\circ}$	3,182,638	720,251
2006-QO2, 4.83% (1 Month USD LIBOR \pm 0.44%, Rate Floor: 0.44%) due 02/25/46 ^{\circ}	213,333	45,197
Long Beach Mortgage Loan Trust	213,333	
2006-6, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due $07/25/36^{\diamond}$	13,886,443	5,609,073
	10,000,110	2,007,072

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 8.4% (continued)		
Residential Mortgage-Backed Securities - 6.7% (continued)		
2006-4, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 ⁽	10,038,300 \$	3,102,208
2006-1, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 ⁽	3,775,788	3,072,764
2006-6, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁽	4,324,070	1,739,723
2006-8, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 ⁽	4,514,192	1,259,505
2006-6, 4.59% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 ⁽	2,503,113	1,004,376
American Home Mortgage Assets Trust		<u> </u>
2006-6, 4.60% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ⁽	7,677,975	6,182,537
2006-1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 ⁽	6,750,230	5,692,320
2006-3, 2.99% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ⁰	5,153,425	3,564,247
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{4,8}	13,981,266	13,460,641
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due $11/25/36^{\diamond}$	21,870,668	7,479,882
2006-2, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due $11/25/36^{\diamond}$	16,684,583	5,705,181
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 ^{4,8}	8,359,659	8,138,284
2022-NQM8, 6.10% due 09/25/62 ^{4,8}	4,779,172	4,627,917
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ⁰	19,582,237	9,237,824
2006-HE6, 4.59% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36 [◊]	4,356,535	1,632,254
2007-HE4, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ⁽	3,830,866	1,268,869
IXIS Real Estate Capital Trust		
2007-HE1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due $05/25/37^{\diamond}$	24,162,536	6,106,417
2007-HE1, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 [◊]	17,118,817	4,326,261
GSAMP Trust		
2007-NC1, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due $12/25/46^{\circ}$	18,560,923	9,853,738
GCAT Trust		
2022-NQM5, 5.71% due 08/25/67 ^{4,8}	9,779,422	9,368,702
Master Asset-Backed Securities Trust		
2006-WMC3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 ⁰	10,177,766	3,564,862
2006-HE3, 4.59% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $08/25/36^{\circ}$	9,561,313	2,902,259
2006-HE3, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁰	8,038,781	2,440,040
GSAA Home Equity Trust		
2006-3, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁰	10,506,897	5,699,718
2006-9, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due $06/25/36^{\circ}$	7,585,952	2,398,798

	Face	¥7.1
COLLINED MODIFICIOE OD VICINIONISTE A MILICIPAL	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 8.4% (continued)		
Residential Mortgage-Backed Securities - 6.7% (continued)	402.050	450.067
2007-7, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 [◊]	483,959 \$	458,867
Citigroup Mortgage Loan Trust, Inc. 2007 + MC2 + 4.497(1 + M + 4) USD HDOD + 0.2597 D + EL = 0.2597(1 + 0.2597)	10.11/ 002	0.207.002
2007-AMC3, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ⁰	10,116,003	8,307,093
CFMT LLC	9 (50 000	7 205 246
2022-HB9, 3.25% (WAC) due 09/25/37 ^{0,10} Home Equity Loan Trust	8,650,000	7,295,246
	7 100 (((6 6 45 1 62
2007-FRE1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37	7,122,666	6,645,163
Argent Securities Trust	0.100.015	6 0 40 205
2006-W5, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ⁰	9,198,215	6,042,395
Lehman XS Trust Series	2 022 022	2 (72 222
2006-18N, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 ⁰	3,932,022	3,673,232
2006-10N, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due $07/25/46^{\circ}$	2,522,288	2,297,269
First NLC Trust		
2007-1, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due $08/25/37^{0,4}$	6,648,473	3,095,520
2007-1, 4.46% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due $08/25/37^{0,4}$	5,041,750	2,346,107
Alternative Loan Trust		
2007-OA7, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due $05/25/47^{\circ}$	6,459,829	5,407,040
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 02/25/37 ⁰	7,078,715	2,110,370
2007-HE2, 4.91% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due $02/25/37^{\circ}$	5,123,976	1,527,687
2007-HE2, 4.63% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due $02/25/37^{\circ}$	4,074,086	1,214,310
2007-HE2, 5.23% (1 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 02/25/37 [◊]	1,657,891	494,314
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ^{\lambda}	7,457,099	3,387,931
2007-HE4, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ^{\lambda}	2,863,364	1,730,745
Citigroup Mortgage Loan Trust		<u> </u>
2022-A, 6.17% due 09/25/62 ^{4,8}	4,950,875	4,838,747
Verus Securitization Trust		<u> </u>
2022-8, 6.13% due 09/25/67 ^{4,8}	4,933,813	4,782,304
ACE Securities Corporation Home Equity Loan Trust Series		<u> </u>
2007-ASP1, 5.15% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 03/25/37 ^{\lambda}	10,772,468	4,254,620
HSI Asset Securitization Corporation Trust	, ,	, ,
2007-HE1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ⁰	5,934,083	4,218,983
Finance of America HECM Buyout	, ,	, ,
2022-HB2, 6.00% (WAC) due $04/25/26^{0,4}$	3,850,000	3,721,079
CSMC Trust	-))	-,-,-,-
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{0,4}	3,802,039	3,632,858
First Franklin Mortgage Loan Trust	-))	
2006-FF16, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due $12/25/36^{\circ}$	7.605.149	3,265,302
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	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 8.4% (continued)		
Residential Mortgage-Backed Securities - 6.7% (continued)		
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.89% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due $11/25/46^{\diamond}$	3,915,247	\$ 3,091,040
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁰	8,384,696	2,504,651
Alliance Bancorp Trust		
2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 [◊]	2,029,739	1,660,217
Nomura Resecuritization Trust		
2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due $03/26/36^{\diamond,4}$	1,671,084	1,498,413
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.18% due 06/26/36 ⁴	549,705	479,290
Asset-Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 ^{\(\lambda\)}	149,858	147,041
Total Residential Mortgage-Backed Securities	,	380,043,731
Commercial Mortgage-Backed Securities - 1.2%		· · · · · · · · · · · · · · · · · · ·
BX Commercial Mortgage Trust		
2021-VOLT, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{0,4}	19,750,000	18,366,876
2019-XL, 6.75% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 10/15/36 ^{0,4}	1,989,000	1,903,867
GS Mortgage Securities Corporation Trust	,,	, ,
2020-UPTN, 3.25% (WAC) due $02/10/37^{0,4}$	8,256,000	7,048,916
2020-DUNE, 6.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due $12/15/36^{0,4}$	7,340,000	6,861,800
2020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due $12/15/36^{0,4}$	2,750,000	2,595,650
JP Morgan Chase Commercial Mortgage Securities Trust	2,750,000	2,373,030
2021-NYAH, 6.96% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due $06/15/38^{0,4}$	15,000,000	13,897,310
SMRT	15,000,000	13,897,510
2022-MINI, 6.29% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	10.000.000	9,298,397
MHP	10,000,000	9,290,397
2022-MHIL, 6.95% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due $01/15/27^{0,4}$	8,744,927	8,065,677
Wells Fargo Commercial Mortgage Trust	0,744,927	8,005,077
2015-NXS1, 2.63% due 05/15/48	96,395	96,191
Total Commercial Mortgage-Backed Securities	70,575	68,134,684
Military Housing - 0.5%		00,154,004
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due $11/25/52^{0,4,13}$	220,648,835	13,353,543
GMAC Commercial Mortgage Asset Corp.	220,048,833	15,555,545
2004-POKA, 6.36% due $09/10/44^{\dagger\dagger\dagger,4}$	9,000,000	9,011,610
2007-1 OKA, 0.3070 utc 07/10/77 117	9,000,000	9,011,010

		Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 8.4% (continued)				
Military Housing - 0.5% (continued) Capmark Military Housing Trust				
2007-AET2, 6.06% due $10/10/52^{\dagger\dagger\dagger,4}$		5,521,214	\$	5,003,379
Total Military Housing		3,321,211	φ	27,368,532
Total Collateralized Mortgage Obligations (Cost \$605,162,339)				475,546,947
U.S. GOVERNMENT SECURITIES ^{††} - 1.7%				
U.S. Treasury Bonds				
due 08/15/51 ^{11,15,16} U.S. Treasury Notes		164,620,000		53,513,974
4.38% due 10/31/24 ¹¹		23,000,000		22,934,414
4.25% due 10/15/25 ¹¹		18,300,000		18,285,703
Total U.S. Government Securities (Cost \$109,588,536)				94,734,091
FOREIGN GOVERNMENT DEBT ^{††} - 1.1%				
Government of Japan				
$(0.24)\%$ due $01/30/23^{17}$		1,375,000,000		10,476,918
$(0.24)\%$ due $01/11/23^{17}$ $(0.28)\%$ due $01/06/23^{17}$		1,100,000,000		8,380,620
(0.28)% due 01/06/2317 Province of New Brunswick Canada T-Bill	JPY	832,000,000		6,338,682
4.15% due 02/02/23 ¹⁷	CAD	13,000,000		9,565,284
Newfoundland T-Bill				
3.90% due 01/16/23 ¹⁷	CAD	9,000,000		6,635,817
4.23% due 01/09/23 ¹⁷ 4.11% due 01/12/23 ¹⁷	CAD CAD	985,000 750,000		726,872 553,245
European Stability Mechanism Treasury Bill	CAD	750,000		555,245
1.13% due $01/12/23^{17}$	EUR	5,000,000		5,353,004
Kingdom of Sweden				
1.49% due 01/18/23 ¹⁷ Ouebec T-Bill	SEK	50,000,000		4,789,966
4.14% due 01/27/23 ¹⁷	CAD	4,000,000		2,945,381
4.24% due 01/06/23 ¹⁷	CAD	670,000		494,594
4.11% due 01/20/23 ¹⁷	CAD	475,000		350,059
Ontario T-Bill 4.04% due 01/04/23 ¹⁷	CAD	2,015,000		1,487,829
4.11% due $01/18/23^{17}$	CAD	600,000		442,286
4.23% due 02/01/23 ¹⁷	CAD	357,000		262,720
Province of Manitoba Canada T-Bill				
4.13% due 01/25/23 ¹⁷ 3.85% due 01/11/23 ¹⁷	CAD CAD	939,000 381,000		691,823 281,133
Alberta T-Bill	CAD	381,000		201,133
4.23% due 01/31/23 ¹⁷	CAD	1,000,000		735,968
Nova Scotia T-Bill				
4.13% due 01/24/23 ¹⁷ Total Foreign Government Debt	CAD	830,000		611,424
(Cost \$60,343,870)				61,123,625
CONVERTIBLE BONDS ^{††} - 0.3%				
Consumer, Non-cyclical - 0.2% Block, Inc.				
due 05/01/26 ¹⁵		12,240,000	_	9,908,280
Communications - 0.1%				
Cable One, Inc. due 03/15/26 ¹⁵		5,750,000		4,516,625
Total Convertible Bonds		3,730,000		4,510,025
(Cost \$15,240,603)				14,424,905
U.S. TREASURY BILLS ^{††} - 0.1% U.S. Treasury Bills				
4.28% due 04/20/23 ^{2,17}		5,000,000		4,934,812
2.82% due 01/12/23 ¹⁷		3,600,000		3,596,875
Total U.S. Treasury Bills (Cost \$8,532,073)				8,531,687
SENIOR FIXED RATE INTERESTS ^{††} - 0.0%				
Industrial - 0.0%				
Schur Flexibles GmbH	ETP	404.000		419 542
12.20% due 09/30/26 11.30% due 09/30/26	EUR EUR	404,966 274,888		418,542 284,103
11.94% due 09/30/26	EUR	71,585		73,984
Total Industrial Total Senior Fixed Rate Interests				776,629

		Contracts/ Notional		
DTC OPTIONS PURCHASED ^{††} - 0.1%		Value		Value
Call Options on:				
nterest Rate Options Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of	£			
\$0.10	USD	164,200,000	\$	611,882
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD	164,200,000	φ	611,881
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2025 with strike price of 30.20	USD	104,200,000		011,001
\$0.10	USD	164.200.000		695,888
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD	162,650,000		689,319
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD	82,100,000		347,944
Bank of America, N.A. 10121 SOFR CMS CAP Expiring June 2024 with strike price of \$0.10 Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD	80,550,000		341,375
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD	66,950,000		283,737
Goldman Sachs International 101-21 SOFR CMS CAP Expiring June 2024 with strike price of \$0.20 Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD	66,950,000		249,485
Total Interest Rate Options	USD	00,950,000		3,831,511
Foreign Exchange Options				5,651,511
Morgan Stanley Capital Services LLC Foreign Exchange EUR/GBP Expiring January 2023 with strike price				
of EUR 0.88 (Notional Value \$11,739,750)	EUR	11,000,000		160,398
Barclays Bank plc Foreign Exchange EUR/GBP Expiring January 2023 with strike price of EUR 0.86	EUK	11,000,000		160,398
(Notional Value \$5,016,075)	EUR	4,700,000		154,455
Morgan Stanley Capital Services LLC Foreign Exchange USD/SEK Expiring January 2023 with strike price	EUK	4,700,000		154,455
of \$10.42	USD	12,100,000		121,291
J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.42		12,100,000		121,291
(Notional Value \$4,002,187)	EUR	3,750,000		80,197
J.P. Morgan Securities plc Foreign Exchange USD/SEK Expiring January 2023 with strike price of \$10.28	USD	4,000,000		72,269
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.76	USD	4,000,000		60,636
Citibank, N.A. Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.05 (Notional		4,000,000		00,030
Value \$3,958,989)	NOK	39,000,000		57,621
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.06	NOK	39,000,000		57,021
(Notional Value \$11,470,917)	NOK	113,000,000		54,884
Morgan Stanley Capital Services LLC Foreign Exchange USD/NOK Expiring January 2023 with strike price		115,000,000		57,004
of \$10.07	USD	11,600,000		50,958
Barclays Bank plc Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.08	050	11,000,000		50,958
(Notional Value \$11,472,938)	EUR	10,750,000		41,894

		Contracts/ Notional		
		Value		Value
OTC OPTIONS PURCHASED ^{††} - 0.1% (continued)				
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.92	USD	4,100,000	\$	37,475
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$10.16	USD	11,250,000		35,301
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.07				
(Notional Value \$4,002,187)	EUR	3,750,000		29,306
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.87	USD	4,200,000		23,266
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.46				
(Notional Value \$11,739,750)	EUR	11,000,000		14,315
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$10.06	USD	11,000,000		4,755
Total Foreign Exchange Options				999,021
Put Options on:				
Foreign Exchange Options				
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.92	USD	4,100,000		68,042
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.66	USD	11,250,000		51,048
Morgan Stanley Capital Services LLC Foreign Exchange USD/NOK Expiring January 2023 with strike price				
of \$9.59	USD	11,600,000		33,089
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.07				
(Notional Value \$4,002,187)	EUR	3,750,000		30,776
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.87	USD	4,200,000		30,345
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.76	USD	4,000,000		26,290
J.P. Morgan Securities plc Foreign Exchange USD/SEK Expiring January 2023 with strike price of \$10.28	USD	4,000,000		23,789
Barclays Bank plc				
Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.05 (Notional Value				
\$11,472,938)	EUR	10,750,000		22,740
Citibank, N.A. Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.05 (Notional				
Value \$3,958,989)	NOK	39,000,000		14,877
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.03				
(Notional Value \$11,470,917)	NOK	113,000,000		12,314

		Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED ^{††} - 0.1% (continued)			
Morgan Stanley Capital Services LLC Foreign Exchange USD/SEK Expiring January 2023 with strike price of \$9.96	USD	12,100,000	\$ 4,768
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.41 (Notional Value \$11,739,750)	EUR	11,000,000	873
J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.42 (Notional Value \$4,002,187)	EUR	3,750,000	309
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.47 Barclays Bank plc Foreign Exchange EUR/GBP Expiring January 2023 with strike price of EUR 0.86	USD	11,000,000	97
(Notional Value \$5,016,075) Morgan Stanley Capital Services LLC Foreign Exchange EUR/GBP Expiring January 2023 with strike price	EUR	4,700,000	7
of EUR 0.85 (Notional Value \$11,739,750)	EUR	11,000,000	 2
Total Foreign Exchange Options			 319,366
Total OTC Options Purchased (Cost \$5,743,260)			 5,149,898
OTC INTEREST RATE SWAPTIONS PURCHASED ^{††,19} - 0.7%			
Call Swaptions on:			
Interest Rate Swaptions			
Citibank, N.A. 5-Year Interest Rate Swap Expiring October 2027 with exercise rate of 3.10% (Notional Value \$114,729,375)	EUR	107,500,000	4,926,050
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD	92,814,000	2,761,172
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD	72,235,000	2,020,308
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38% Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional	USD	24,141,000	1,699,377
Value \$22,554,375)	GBP	18,750,000	 991,567
Total Interest Rate Swaptions			 12,398,474
Put Swaptions on:			
Interest Rate Swaptions			
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value \$22,554,375)	GBP	18,750,000	6,694,955
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD	72,235,000	5,555,379
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD	92,814,000	5,383,123
Citibank, N.A. 5-Year Interest Rate Swap Expiring October 2027 with exercise rate of 3.10% (Notional Value \$114,729,375)	EUR	107,500,000	4,946,595
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD	24,141,000	4,340,465
Total Interest Rate Swaptions		, ,	 26,920,517
Total OTC Interest Rate Swaptions Purchased			
(Cost \$36,571,675)			39,318,991
Total Investments - 99.1%			
(Cost \$6,468,067,681)			 5,617,903,619

Macro Opportunities Fund CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

		Contracts/ Notional	
		Value	Value
OTC OPTIONS WRITTEN ^{††} - (0.1)%			
Call Options on:			
Foreign Exchange Options			
Goldman Sachs International Foreign Exchange USD/JPY Expiring January 2023 with strike price of \$139.45	USD	3,000,000	\$ (39)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD			
93.90 (Notional Value \$3,051,675)	AUD	4,500,000	(107)
UBS AG Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.39	USD	2,750,000	(328)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD			
100.55 (Notional Value \$19,262,703)	CAD	26,100,000	(855)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 88.84 (Notional Value			
\$2,687,913)	NZD	4,250,000	(1,001)
Goldman Sachs International Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD			
102.60 (Notional Value \$2,767,630)	CAD	3,750,000	(1,114)
Barclays Bank plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 93.76			
(Notional Value \$2,034,450)	AUD	3,000,000	(2,272)
J.P. Morgan Securities plc Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD			
1.08 (Notional Value \$3,051,675)	AUD	4,500,000	(4,177)
Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring January 2023 with strike price			
of AUD 0.93 (Notional Value \$2,848,230)	AUD	4,200,000	(10,078)

		Contracts/ Notional Value	Value
OTC OPTIONS WRITTEN ^{††} - (0.1%) (continued)		value	value
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 91.40			
(Notional Value \$19,666,350)	AUD	29,000,000	\$ (13,210)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07			
(Notional Value \$2,882,137)	AUD	4,250,000	(14,953)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 87.02 (Notional Value			
\$19,289,725)	NZD	30,500,000	(25,845)
Bank of America, N.A. Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.36	USD	20,500,000	(41,092)
Barclays Bank plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 99.52 (Notional			
Value \$20,295,952)	CAD	27,500,000	(47,854)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07			
(Notional Value \$10,172,250)	AUD	15,000,000	(101,295)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07			
(Notional Value \$20,344,500)	AUD	30,000,000	(157,693)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.06			
(Notional Value \$10,172,250)	AUD	15,000,000	(170,214)
J.P. Morgan Securities plc Foreign Exchange NZD/USD Expiring January 2023 with strike price of NZD 0.64			
(Notional Value \$19,605,950)	NZD	31,000,000	(194,345)
UBS AG Foreign Exchange AUD/CAD Expiring January 2023 with strike price of AUD 0.92 (Notional Value			
\$19,666,350)	AUD	29,000,000	(197,238)
Total Foreign Exchange Options			 (983,710)

Macro Opportunities Fund CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

		Contracts/ Notional Value	Value
Put Options on:			
Foreign Exchange Options			
J.P. Morgan Securities plc Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.05			
(Notional Value \$3,051,675)	AUD	4,500,000	\$ (108)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.05			
(Notional Value \$2,882,137)	AUD	4,250,000	(959)
UBS AG Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.34	USD	2,750,000	(2,078)
Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring January 2023 with strike price of			
AUD 0.90 (Notional Value \$2,848,230)	AUD	4,200,000	(5,317)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 88.95			
(Notional Value \$3,051,675)	AUD	4,500,000	(15,193)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.06			
(Notional Value \$10,172,250)	AUD	15,000,000	(17,088)
Goldman Sachs International Foreign Exchange USD/JPY Expiring January 2023 with strike price of \$132.05	USD	3,000,000	(24,064)
Barclays Bank plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 89.09			
(Notional Value \$2,034,450)	AUD	3,000,000	(25,856)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07			
(Notional Value \$20,344,500)	AUD	30,000,000	(26,788)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07			
(Notional Value \$10,172,250)	AUD	15,000,000	(28,855)
Goldman Sachs International Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD			
98.15 (Notional Value \$2,767,630)	CAD	3,750,000	(47,342)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 84.41 (Notional Value			
\$2,687,913)	NZD	4,250,000	(56,077)
UBS AG Foreign Exchange AUD/CAD Expiring January 2023 with strike price of AUD 0.92 (Notional Value			
\$19,666,350)	AUD	29,000,000	(145,868)
Bank of America, N.A. Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.36	USD	20,500,000	(163,412)
J.P. Morgan Securities plc Foreign Exchange NZD/USD Expiring January 2023 with strike price of NZD 0.64			
(Notional Value \$19,605,950)	NZD	31,000,000	(285,414)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 91.40			
(Notional Value \$19,666,350)	AUD	29,000,000	(439,327)
Barclays Bank plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 99.52 (Notional			
Value \$20,295,952)	CAD	27,500,000	(525,514)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 100.55			
(Notional Value \$19,262,703)	CAD	26,100,000	(628,564)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 87.02 (Notional Value			
\$19,289,725)	NZD	30,500,000	 (889,295)
Total Foreign Exchange Options			 (3,327,119)
Total OTC Options Written			
(Premiums received \$4,522,730)			 (4,310,829)

]	Contracts/ Notional Value	Value
OTC INTEREST RATE SWAPTIONS WRITTEN ^{††,18} - 0.0%			
Call Swaptions on:			
Interest Rate Swaptions			
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD	22,032,000	\$ (539,837)
Total Interest Rate Swaptions			 (539,837)
Put Swaptions on:			
Interest Rate Swaptions			
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD	22,032,000	(1,096,665)
Total Interest Rate Swaptions			(1,096,665)
Total OTC Interest Rate Swaptions Written			
(Premiums received \$1,546,646)			(1,636,502)
Other Assets & Liabilities, net - 1.0%			 59,506,576
Total Net Assets - 100.0%			\$ 5,671,462,864

Futures Contracts

Description					Numbe Contra		Expiration Date	e No	tional Amoun	t	Value and Unrealized Appreciation (Depreciation)**
Commodity Fu	utures Co	ntracts Purchased [†]									
Silver Futures (Contracts					571	Mar 2023	3 \$	68,919,70	0 \$	8,315,832
Gold 100 oz. Fi	utures Con	tracts				389	Feb 2023	;	71,183,11	0	2,796,698
								\$	140,102,81	0 \$	11,112,530
Interest Rate I	Futures Co	ontracts Purchased [†]									
3-Month SOFR	Futures C	Contracts			1,	470	Mar 2024	\$	350,760,37	5 \$	(936,233)
Centrally Clea	red Credi	it Default Swap Agree	ments ^{††}								
				Protection Premium	Payment	Maturity	Notional			pfront miums	Unrealized
Counterparty	Exchang	ge Index	Protection	Rate	Frequency	Date	Amount~	Val	lue Paid(Re	ceived)	Depreciation**
J.P. Morgan Securities											
LLC	ICE	CDX.NA.IG.33.V1	Sold	1.00%	Quarterly	12/20/24	70,000,000	\$ 487,8	32 \$ 9	75,858	\$ (488,026
J.P. Morgan											
Securities							FUR				

Sec	urities					EUR			
LLO	C ICE	ITRAXX.EUR.38.V1	Purchased 1.00%	Quarterly	12/20/27	116,000,000	(533,176)	(329,228)	(203, 948)
							\$ (45,344) \$	646,630 \$	(691,974)

Centrally Cleared Interest Rate Swap Agreements ††

		Floating Rate	Floating	Fixed	Payment	Maturity		Notional		Upfront Premiums Paid	Unrealized Appreciation
Counterparty	Exchange	Туре	Rate Index	Rate	Frequency	Date		Amount~	Value	(Received)	(Depreciation)**
J.P. Morgan Securities LLC	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31	1	80,000,000	\$ 27,496,636	\$ 1,387	\$ 27,495,249
			U.S. Secured Overnight								
J.P. Morgan Securities LLC	CME	Receive	Financing Rate 6-Month	1.78%	Annually	03/11/32		23,700,000	3,288,979	404	3,288,575
			Budapest Interbank		C						
J.P. Morgan Securities LLC	LCH	Receive	Offering Rate	9.08%	Semi- Annually	07/26/25	HUF 18,0	00,000,000	550,282	12,357	537,925
J.P. Morgan	LCU	р .	6-Month	2 100/	Semi-	11/02/22	FUD	12 110 000	(22.150)	(274.002)	242 752
Securities LLC	LCH	Receive	EURIBOR U.S. Secured Overnight Financing	3.10%	Annually	11/02/32	EUK	12,119,000	(32,150)	(274,903)	242,753
Securities LLC	LCH	Pay	Rate	2.38%	Annually	04/16/49		472,000	_	(78,319)	78,319
J.P. Morgan			U.S. Secured Overnight Financing								
Securities LLC	LCH	Pay	Rate U.S.	2.39%	Annually	04/12/37		2,030,000	-	(73,064)	73,064
J.P. Morgan Securities LLC	LCH	Pay	Secured Overnight Financing Rate	2.69%	Annually	04/21/32		5,398,000	(87,403)	(127,693)	40,290
	Lon	1 dy	Swiss	2.0970	Timuany	0 11 2 11 3 2		5,590,000	(07,105)	(127,075)	10,290
J.P. Morgan Securities LLC	LCH	Pay	Average Rate O/N	2.15%	Annually	10/21/27	CHE	20,250,000	29,838	79	29,759
J.P. Morgan	Len	Tay	U.S. Secured Overnight Financing	2.1370	Annuarry	10/21/27	CIII	20,230,000	29,030	13	29,139
Securities LLC	LCH	Receive	Rate	2.70%	Annually	04/22/30		3,932,000	90,026	62,458	27,568
J.P. Morgan			6-Month Australian Bank Bill		Semi-						
Securities LLC	LCH	Pay	Rate Sterling Overnight	4.66%		10/20/28	AUD	37,450,000	26,518	122	26,396
J.P. Morgan Securities LLC	LCH	Pay	Interbank Average Rate	1.58%	Appually	04/12/47	GPD	6,504,000	(1,663,348)	(1,606,427)	(56,921)
Securities LLC	LUII	1 ay	Overnight	1.3870	Annuarry	04/12/4/	ODI	0,504,000	(1,005,548)	(1,000,427)	(50,921)
J.P. Morgan Securities LLC	LCH	Pay	Tokyo Average Rate	0.19%	Appually	10/20/24	IDV 57	20,000,000	(61,414)	1,571	(62,985)
J.P. Morgan			3-Month CZK								
Securities LLC	LCH	Receive	PRIBOR U.S. Secured Overnight	4.94%	Quarterly	10/21/25	CZK 1,1	00,000,000	(224,225)	(39,100)	(185,125)
J.P. Morgan Securities LLC	LCH	Pay	Financing Rate	2.67%	Annually	04/19/27		7,583,000	(345,814)	241	(346,055)
J.P. Morgan Securities LLC	LCH	·	1D Euro Short Term Rate	0.92%		04/12/27	EUD			987	
Securities LLC	Len	Pay	Sterling Overnight Interbank	0.9270	Annuarry	04/12/2/	EUK	6,017,000	(531,825)	207	(532,812)
J.P. Morgan	I OII	р	Average	0.050/	A 11	10/02/26	CDP	4 401 000	(CAE MAN	(47 410)	(500.205)
Securities LLC	LCH	Pay	Rate U.S. Secured Overnight Financing	0.85%	Annually	12/03/26	GBP	4,491,000	(645,744)	(47,419)	(598,325)
Securities LLC	LCH	Pay	Rate	1.08%	Annually	12/06/28		6,071,000	(829,845)	(100,091)	(729,754)
J.P. Morgan			U.S. Secured Overnight Financing								
Securities LLC	LCH	Pay	Rate	1.23%	Annually	12/03/31		6,975,000	(1,236,795)	(174,065)	(1,062,730)
J.P. Morgan			U.S. Secured Overnight Financing								
Securities LLC	CME	Pay	Rate	2.78%	Annually	07/18/27	6	64,200,000	(27,857,777)	2,938	(27,860,715)
									\$ (2,034,061)	\$ (2,438,537)	\$ 404,476

Forward Foreign Currency Exchange Contracts ††

					Settlement	Unrealized Appreciation
Counterparty	Currency	Туре	Quantity	Contract Amount	Date	(Depreciation)
Barclays Bank plc	GBP JPY	Sell	79,500,000 12,415,167,540	98,521,170 USD	01/17/23 S 01/06/23	. , ,
PMorgan Chase Bank, N.A. PMorgan Chase Bank, N.A.	AUD	Buy Buy	84,756,765	93,632,951 USD 57,114,057 USD	01/06/23	979,105
PMorgan Chase Bank, N.A.	USD	Sell	23,681,102	233,737,347 NOK	01/13/23	189,340
Goldman Sachs International	USD	Sell	11,000,000	1,460,112,500 JPY	01/20/23	149,109
Goldman Sachs International	EUR	Buy	20,680,000	22,033,399 USD	01/13/23	129,763
Barclays Bank plc PMorgan Chase Bank, N.A.	EUR NZD	Buy Buy	15,350,000 33,520,000	16,342,222 USD 21,184,566 USD	01/17/23 01/06/23	113,531 104,202
JBS AG	EUR	Buy	9,550,000	10,137,848 USD	01/08/23	97,073
Citibank, N.A.	CAD	Buy	11,800,000	8,645,855 USD	01/17/23	72,637
Deutsche Bank AG	EUR	Buy	5,740,000	6,097,513 USD	01/13/23	54,158
Deutsche Bank AG	JPY	Buy	238,735,600	1,857,032 USD	12/07/23	52,834
PMorgan Chase Bank, N.A.	NOK	Buy	64,384,973	6,524,913 USD	01/13/23	50,406
Barclays Bank plc Bank of America, N.A.	CAD USD	Sell Sell	9,000,000 6,500,000	6,692,520 USD 856,776,050 JPY	01/17/23 01/20/23	42,823
Aorgan Stanley Capital Services LLC	EUR	Buy	4,630,000	4,923,516 USD	01/13/23	38,546
PMorgan Chase Bank, N.A.	CAD	Buy	14,112,000	10,389,228 USD	01/18/23	37,559
PMorgan Chase Bank, N.A.	EUR	Buy	17,510,000	183,403,226 NOK	01/13/23	35,743
Bank of America, N.A.	USD	Sell	3,300,000	32,624,680 NOK	01/13/23	31,797
PMorgan Chase Bank, N.A.	USD	Sell	10,895,250	113,874,277 SEK	01/13/23	27,441
Bank of America, N.A. PMorgan Chase Bank, N.A.	AUD EUR	Buy Buy	2,670,000 2,280,000	1,791,493 USD 25,228,276 SEK	01/05/23 01/13/23	26,523 23,653
PMorgan Chase Bank, N.A.	SEK	Sell	50,000,000	4,813,246 USD	01/13/23	15,754
Barclays Bank plc	CAD	Buy	5,250,000	3,863,504 USD	01/11/23	15,347
Deutsche Bank AG	CAD	Buy	2,201,549	1,621,289 USD	12/28/23	12,926
PMorgan Chase Bank, N.A.	EUR	Buy	1,405,000	1,493,721 USD	01/17/23	12,490
PMorgan Chase Bank, N.A. PMorgan Chase Bank, N.A.	EUR USD	Buy	1,440,000	1,532,462 USD	01/13/23	10,814
JBS AG	GBP	Sell Sell	18,440,000 950,000	2,416,258,453 JPY 1,155,115 USD	01/20/23 01/09/23	6,494
Aorgan Stanley Capital Services LLC	GBP	Buy	1,140,000	1,372,833 USD	01/09/23	5,512
Barclays Bank plc	GBP	Sell	740,000	899,324 USD	01/09/23	4,609
Bank of America, N.A.	USD	Sell	1,190,000	12,440,957 SEK	01/13/23	3,323
Barclays Bank plc	EUR	Buy	420,000	447,430 USD	01/13/23	2,692
Barclays Bank plc	GBP GBP	Buy	2,020,000	2,439,645 USD	01/09/23	2,685
Barclays Bank plc Ditibank, N.A.	EUR	Buy Buy	750,000 310,000	904,132 USD 329,564 USD	01/09/23 01/13/23	2,673 2,669
JBS AG	CHF	Buy	4,619,553	4,995,894 USD	01/06/23	2,490
lorgan Stanley Capital Services LLC	GBP	Sell	460,000	558,491 USD	01/09/23	2,317
PMorgan Chase Bank, N.A.	NZD	Buy	4,300,000	2,729,171 USD	01/13/23	2,150
/BS AG	USD	Sell	200,000	2,097,487 SEK	01/13/23	1,189
Foldman Sachs International PMorgan Chase Bank, N.A.	AUD EUR	Buy Buy	2,000,000 750,000	1,360,870 USD 803,591 USD	01/05/23 01/13/23	94(198
PMorgan Chase Bank, N.A.	GBP	Buy	130,000	156,987 USD	01/09/23	192
Aorgan Stanley Capital Services LLC	EUR	Sell	540,000	578,596 USD	01/03/23	(133
PMorgan Chase Bank, N.A.	USD	Buy	960,000	1,299,600 CAD	01/05/23	(148
Aorgan Stanley Capital Services LLC	GBP	Sell	120,000	144,914 USD	01/09/23	(175
Barclays Bank plc	GBP	Buy	400,000	484,074 USD	01/17/23	(331
Citibank, N.A. JBS AG	EUR CAD	Sell Sell	140,000 515,000	149,673 USD 379,695 USD	01/13/23 01/04/23	(368)
PMorgan Chase Bank, N.A.	AUD	Buy	12,450,000	8,478,218 USD	01/05/23	(952
Citibank, N.A.	CAD	Sell	172,000	126,122 USD	01/18/23	(962
JBS AG	CAD	Sell	670,000	493,980 USD	01/06/23	(1,020
arclays Bank plc	CAD	Sell	250,000	183,618 USD	01/12/23	(1,091
Goldman Sachs International	USD	Buy	2,960,000	4,008,047 CAD	01/05/23	(1,155
PMorgan Chase Bank, N.A. Zitibank, N.A.	CAD CAD	Sell Sell	4,000,000 1,000,000	2,954,428 USD 737,500 USD	01/27/23 01/31/23	(1,169)
Deutsche Bank AG	GBP	Buy	2,660,000	3,217,739 USD	01/09/23	(1,410
arclays Bank plc	CAD	Sell	381,000	279,832 USD	01/11/23	(1,662
Citibank, N.A.	EUR	Sell	240,000	255,511 USD	01/13/23	(1,702
forgan Stanley Capital Services LLC	USD	Buy	500,000	4,913,590 NOK	01/19/23	(1,938
Deutsche Bank AG	USD	Buy	4,010,000	5,430,466 CAD	01/05/23	(2,04)
itibank, N.A. PMorgan Chase Bank, N.A.	CAD CAD	Sell Sell	357,000 500,000	261,640 USD 366,799 USD	02/01/23 01/12/23	(2,154)
Carclays Bank plc	NOK	Sell	3,112,449	315,194 USD	01/12/23	(2,665
BS AG	CAD	Sell	2,750,000	2,029,052 USD	01/11/23	(2,728
itibank, N.A.	CAD	Sell	475,000	348,064 USD	01/20/23	(2,89
BS AG	GBP	Buy	2,720,000	3,292,039 USD	01/09/23	(3,35
PMorgan Chase Bank, N.A.	USD	Buy	450,000	4,450,950 NOK	01/20/23	(4,69)
lorgan Stanley Capital Services LLC	EUR CAD	Sell Sell	620,000 830,000	659,496 USD 608,071 USD	01/13/23 01/24/23	(4,97)
PMorgan Chase Bank, N.A.	CAD	Sell	985,000	722,524 USD	01/09/23	(5,21)
itibank, N.A.	CAD	Sell	939,000	687,720 USD	01/25/23	(6,09)
Morgan Chase Bank, N.A.	GBP	Sell	1,450,000	1,746,828 USD	01/09/23	(6,32
BS AG	EUR	Sell	3,030,000	3,240,491 USD	01/13/23	(6,819
ank of America, N.A.	GBP	Sell	1,350,000	1,625,181 USD	01/09/23	(7,07
ank of America, N.A. BS AG	USD EUR	Buy Sell	5,460,000 2,000,000	7,400,921 CAD 1,765,914 GBP	01/05/23 01/13/23	(7,81)
eutsche Bank AG	CAD	Sell	2,000,000	1,705,914 GBP 1,505,504 USD	01/13/23	(8,06)
PMorgan Chase Bank, N.A.	CAD	Sell	1,500,000	1,098,056 USD	01/04/23	(10,14
Morgan Chase Bank, N.A.	USD	Buy	5,000,000	4,630,465 CHF	01/06/23	(10,19
ank of America, N.A.	NZD	Sell	1,500,000	942,093 USD	01/06/23	(10,56
Morgan Chase Bank, N.A.	EUR	Sell	13,450,000	141,018,899 NOK	01/13/23	(13,06
arclays Bank plc	EUR	Sell	1,678,000	1,794,717 USD	03/31/23	(13,32
arclays Bank plc PMorgan Chase Bank, N.A.	EUR CAD	Sell Sell	1,610,000 2,500,000	1,712,101 USD 1,830,154 USD	01/13/23 01/11/23	(13,36) (16,913
PMorgan Chase Bank, N.A. PMorgan Chase Bank, N.A.	USD	Buy	2,500,000	1,830,154 USD 113,573,451 SEK	01/11/23 01/13/23	(16,913)
PMorgan Chase Bank, N.A.	CAD	Sell	27,075,382	19,981,389 USD	01/05/23	(21,96

Morgan Stanley Capital Services LLC	AUD	Sell	5,170,000	3,497,972 USD	01/05/23	(22,305)
UBSAG	SEK	Buy	45,125,782	4,356,864 USD	01/13/23	(28,450)
Deutsche Bank AG	EUR	Sell	3,540,000	3,765,143 USD	01/13/23	(28,745)
JPMorgan Chase Bank, N.A.	NZD	Sell	30,310,000	19,217,666 USD	01/06/23	(32,410)
UBS AG	EUR	Sell	5,000,000	5,316,125 USD	01/12/23	(42,078)
Goldman Sachs International	NZD	Sell	6,670,000	4,192,846 USD	01/06/23	(43,315)
JPMorgan Chase Bank, N.A.	GBP	Buy	7,267,568	8,837,312 USD	01/09/23	(50,283)
UBS AG	EUR	Sell	9,430,000	10,052,127 USD	01/13/23	(54,190)
Bank of America, N.A.	CAD	Sell	52,760,000	38,926,295 USD	01/17/23	(55,706)
Deutsche Bank AG	USD	Buy	1,000,000	138,690,000 JPY	01/04/23	(56,613)
JPMorgan Chase Bank, N.A.	EUR	Sell	8,480,000	9,021,316 USD	01/13/23	(66,866)
UBS AG	NZD	Buy	2,300,000	200,284,000 JPY	01/20/23	(68,186)
JPMorgan Chase Bank, N.A.	CAD	Buy	2,510,000	252,631,500 JPY	01/05/23	(70,558)
JPMorgan Chase Bank, N.A.	CAD	Sell	12,490,000	9,152,541 USD	01/18/23	(75,817)
UBS AG	NZD	Sell	11,000,000	6,904,678 USD	01/06/23	(81,493)
UBS AG	CAD	Sell	13,000,000	9,523,817 USD	02/02/23	(82,217)
JPMorgan Chase Bank, N.A.	NZD	Sell	14,410,000	9,062,451 USD	01/06/23	(89,433)
Goldman Sachs International	EUR	Sell	10,800,000	11,477,680 USD	01/13/23	(96,892)
JPMorgan Chase Bank, N.A.	EUR	Sell	10,360,000	114,647,737 SEK	01/13/23	(106,136)
Citibank, N.A.	JPY	Sell	1,375,000,000	10,405,672 USD	01/30/23	(108,371)
JPMorgan Chase Bank, N.A.	EUR	Sell	22,678,922	24,163,688 USD	01/06/23	(129,202)
Goldman Sachs International	USD	Buy	6,700,000	896,800,360 JPY	01/20/23	(147,777)
JPMorgan Chase Bank, N.A.	USD	Buy	7,600,000	1,016,121,520 JPY	01/20/23	(158,889)
Goldman Sachs International	AUD	Sell	18,970,000	12,748,536 USD	01/05/23	(168,227)
Bank of America, N.A.	JPY	Sell	1,651,055,045	12,402,431 USD	01/20/23	(204,675)
JPMorgan Chase Bank, N.A.	USD	Buy	40,370,000	397,458,350 NOK	01/13/23	(220,461)
Barclays Bank plc	NZD	Sell	48,183,933	30,344,795 USD	01/06/23	(257,132)
UBS AG	JPY	Sell	832,000,000	6,026,016 USD	01/06/23	(314,392)
Citibank, N.A.	JPY	Sell	1,100,000,000	8,023,537 USD	01/11/23	(365,149)
JPMorgan Chase Bank, N.A.	AUD	Sell	59,060,000	39,780,271 USD	01/05/23	(433,965)
Barclays Bank plc	EUR	Sell	209,420,000	223,104,550 USD	01/17/23	(1,401,233)
					\$	93,438

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	Rate Type	muex	Frequency	Natt	Date	Nate	Amount	value
Citibank, N.A.		6 Month	Semi-					
5-Year Interest Rate Swap	Receive	EURIBOR	Annually	3.10%	10/29/27	3 10%	\$ 114,729,375	\$ 4,926,050
Deutsche Bank AG	Receive	EUKIBUK	Annually	5.1070	10/29/27	5.1070	\$ 114,729,373	\$ 4,920,030
	Davi	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	2 761 172
5-Year Interest Rate Swap Deutsche Bank AG	Pay	SOFK	Annual	2.0970	04/19/27	2.09%	92,814,000	2,761,172
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	2,020,308
Citibank, N.A.	1 ay	301 K	Annual	2.3970	04/00/32	2.3970	72,235,000	2,020,508
20-Year Interest Rate Swap	Pay	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	1,699,377
Barclays Bank plc	1 ay	SOLK	Annual	2.3870	04/12/29	2.3870	24,141,000	1,099,577
20-Year Interest Rate Swap	Pay	SONIA	Annual	1.58%	04/12/27	1.58%	22,554,375	991,567
20-Tear Interest Rate Swap	1 dy	JOINIA	Annual	1.3070	04/12/27	1.30/0	22,354,375	
Put								<u>\$ 12,398,474</u>
Barclays Bank plc	Receive	SONIA	Annual	1.58%	04/12/27	1.58%	22 554 275	6 604 055
20-Year Interest Rate Swap Deutsche Bank AG	Receive	SONIA	Annual	1.58%	04/12/27	1.38%	22,554,375	6,694,955
	Dession	SOFR	A	2 200/	04/08/32	2 200/	72 225 000	5 555 270
5-Year Interest Rate Swap Deutsche Bank AG	Receive	SOFK	Annual	2.39%	04/08/32	2.39%	72,235,000	5,555,379
	D	SOED	A	2 (00/	04/10/27	2 (00/	02 014 000	5 292 122
5-Year Interest Rate Swap	Receive	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	5,383,123
Citibank, N.A.	р ·	6 Month	Semi-	2 100/	10/20/27	2 100/	114 700 275	4.046.505
5-Year Interest Rate Swap	Receive	EURIBOR	Annually	3.10%	10/29/27	3.10%	114,729,375	4,946,595
Citibank, N.A.	р :	COFP			04/10/20			1 2 10 1/5
20-Year Interest Rate Swap	Receive	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	4,340,465
								\$ 26,920,517

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
J.P. Morgan Securities plc 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.70%	04/17/25	2.70% \$	22,032,000 \$	(539,837)
Put								
J.P. Morgan Securities plc 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(1,096,665)

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

Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

Variable rate security. Rate indicated is the rate effective at December 31, 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 All or a portion of this security is pledged as futures collateral at December 31, 2022.

Affiliated issuer.

4 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,500,858,618 (cost \$2,882,170,494), or 44.1% of total net assets.

5 Rate indicated is the 7-day yield as of December 31, 2022.

Perpetual maturity. 6

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

8 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2022.

- 9 Security is in default of interest and/or principal obligations.
- 10 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 \$47,819,602 (cost \$55,732,002), or 0.8% of total net assets. 11 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements At December 31, 2022, the total market value of segregated or earmarked securities was \$161,278,210.

- 12 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 Payment-in-kind security.

15 Zero coupon rate security. 16

Security is a principal-only strip.

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

18 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

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

JPY — Japanese Yen

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

Non-income producing security. **