	Shares	Value
COMMON STOCKS [†] - 0.9% Financial - 0.7%		
Aequi Acquisition Corp. — Class A*,1,2	999,157	\$ 10,241,359
AfterNext HealthTech Acquisition Corp. — Class A*,1	895,600	9,278,416
Conyers Park III Acquisition Corp. — Class A*,1	832,100	8,495,741
Waverley Capital Acquisition Corp. 1 — Class A*,1	786,700	8,158,079
Blue Whale Acquisition Corp. I — Class A*,1	477,700	4,848,655
Pershing Square Tontine Holdings, Ltd. — Class A*,†††,1 Tensor Ltd.*,††	6,864,930	687
Fotal Financial	1,173,803	41,023,054
Utilities - 0.1%		41,023,034
Texgen Power LLC*,††	180,169	4,774,479
Consumer, Cyclical - 0.1%		
ATD New Holdings, Inc. *,††	42,478	1,964,607
Industrial - 0.0%	1.00	
Schur Flexibles GesmbH ^{*,††} BP Holdco LLC ^{*,†††} , ²	1,661 37,539	611,258 48,218
Vector Phoenix Holdings, LP*,†††	37,539	48,218 8,970
YAK BLOCKER 2 LLC*,†††	74,424	744
YAK BLOCKER 2 LLC*,†††	68,788	688
Targus, Inc.*,†††	12,773	377
Targus, Inc.*,†††	12,773	377
Fargus, Inc.*,†††	12,773	307
API Heat Transfer Parent LLC*,†††	1,763,707	176
Fargus, Inc. *,†††	12,773	127
Fargus, Inc. *,††† Fotal Industrial	12,773	(71.242
Lotal Industrial Communications - 0.0%		671,243
Vacasa, Inc. — Class A*	503,817	341,840
Fechnology - 0.0%	503,017	511,010
Olik Technologies, Inc Class A*,†††	177	285,961
Qlik Technologies, Inc Class B*,†††	43,738	4
Total Technology		285,965
Consumer, Non-cyclical - 0.0%		
Cengage Learning Holdings II, Inc.*,††	21,660	238,260
Save-A-Lot*,†† Total Consumer, Non-cyclical	22,703	5,857 244,117
Financials - 0.0%		244,117
Checkers Holdings, Inc.*,††	69,881	69,881
Energy - 0.0%	.,,	
Permian Production Partners LLC*,†††	573,522	29,470
Total Common Stocks		
(Cost \$47,460,846)		49,404,656
Financial - 4.5% Citigroup, Inc.		25,627,500
3.88%	30,600,000	23,027,300
4.00%	13,100,000	11,184,125
4.00% 7.38%		
4.00%	13,100,000	11,184,125
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70%	13,100,000 1,400,000	11,184,125 1,389,718
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc.	13,100,000 1,400,000 25,750,000 836,225	11,184,125 1,389,718 22,670,300 15,419,989
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95%	13,100,000 1,400,000 25,750,000 836,225 24,550,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% 4.30%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00%	13,100,000 1,400,000 25,750,000 836,225 24,550,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc.	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Ine. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/51 ³	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/51 ³ Bank of America Corp. 4.38%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/51 ³ Bank of America Corp. 4.38% 6.13%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Cuvare US Holdings, Inc. 7.00% due 02/17/51 ³ Bank of America Corp. 4.38% 6.13%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/51³ Bank of America Corp. 4.38% 6.13% Goldman Sachs Group, Inc. 4.13% Bank of New York Mellon Corp.	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/51 ³ Bank of America Corp. 4.38% 6.13% Goldman Sachs Group, Inc. 4.13% Bank of New York Mellon Corp. 3.75%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% £uvare US Holdings, Inc. 7.00% due 02/17/51 ³ Sank of America Corp. 4.38% 6.13% Goldman Sachs Group, Inc. 4.13% Sank of New York Mellon Corp. 3.75% Sank of New York Mellon Corp. 3.75% Charles Schwab Corp.	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,550,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/513 Sank of America Corp. 4.38% 6.13% Goldman Sachs Group, Inc. 4.13% Sank of New York Mellon Corp. 3.75% Charles Schwab Corp. 4.00%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Cuvare US Holdings, Inc. 7.00% due 02/17/51 ³ Sank of America Corp. 4.38% 6.13% Toldman Sachs Group, Inc. 4.13% Sank of New York Mellon Corp. 3.75% Charles Schwab Corp. 4.00% MetLife, Inc. 3.85%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,550,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687
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4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Cuvare US Holdings, Inc. 7.00% due 02/17/513 Sank of America Corp. 4.38% 6.13% Goldman Sachs Group, Inc. 4.13% Sank of New York Mellon Corp. 3.75% Charles Schwab Corp. 4.00% MetLife, Inc. 3.85% Reinsurance Group of America, Inc. 7.13% due 10/15/52 Iackson Financial, Inc. 8.00%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,500,000 20,550,000 18,700,000 12,200,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556
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4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% 6.00% 6.00% 6.13	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,500,000 20,550,000 18,700,000 12,200,000 300,400	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184
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4.00% 7.38% 4.70% 4.70% 4.70% 4.70% 4.70% 4.30% 4.80%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,500,000 18,700,000 12,200,000 300,400 284,000 324,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000
4.00% 7.38% 4.70% 4.70% 4.70% 4.70% 4.70% 4.30% 4.80%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,500,000 20,550,000 118,700,000 12,200,000 300,400 284,000 2258,000 226,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020
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4.00% 7.38% Vells Fargo & Co. 3.90% 4.70% Guitable Holdings, Inc. 4.95% Markel Group, Ine. 6.00% Cuvare US Holdings, Inc. 7.00% due 02/17/51³ Sank of America Corp. 4.38% 6.13% 6.13% 6.13% 6.13% 6.13% 6.13% 6.13% 6.143% 6.143% 6.15% Corp. 4.15% Sank of New York Mellon Corp. 3.75% Farlares Schwab Corp. 4.00% Mettife, Inc. 3.85% Etinsurance Group of America, Inc. 7.13% due 10/15/52 ackson Financial, Inc. 8.00% NO Financial Group, Inc. 5.13% due 11/25/60 susurant, Inc. 5.25% due 01/15/61 felective Insurance Group, Inc. 4.60% Attractive Inc. 5.25% due 01/15/61 felective Insurance Group, Inc. 4.60% Attractive Inc.	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,500,000 20,550,000 118,700,000 12,200,000 300,400 284,000 2258,000 226,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020
4.00% 7.38% Vells Fargo & Co. 3.90% 4.70% Guitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Guivare US Holdings, Inc. 7.00% due 02/17/51³ Samk of America Corp. 4.38% 6.13% 6.13% 6.13% Soldman Sachs Group, Inc. 4.13% Samk of New York Mellon Corp. 3.75% Charles Schwab Corp. 4.00% Metilife, Inc. 3.85% Reinsurance Group of America, Inc. 7.13% due 10/15/52 ackson Financial, Inc. 8.00% NO Financial Group, Inc. 5.13% due 11/25/60 Assurant, Inc. 5.25% due 01/15/61 elective Insurance Group, Inc. 4.60% Partner Etd. 4.88% Assurancia Financial Group, Inc. 4.60% Partner Etd. 4.88% Assurancia Financial Group, Inc. 4.50% due 09/15/60 First Republic Bank First Republic Bank	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,550,000 18,700,000 12,200,000 300,400 284,000 324,000 258,000 246,000 136,804	11,184,125 1,389,718 22,670,300 15,419,989 22,7799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915
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4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Squitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/51³ Sanak of America Corp. 4.38% 6.13% Goldman Sachs Group, Inc. 4.13% Sanak of New York Mellon Corp. 3.75% Charles Schwab Corp. 4.00% MelLife, Inc. 3.85% Reinsurance Group of America, Inc. 7.13% due 10/15/52 sackson Firancial, Inc. 8.00% NON Firancial Group, Inc. 5.13% due 11/25/60 Assurant, Inc. 5.25% due 0/11/5/61 Selective Insurance Group, Inc. 4.60% Partner Re Ltd. 4.88% American Firancial Group, Inc. 4.50% due 0/9/15/60 First Republic Bank 4.25% 4.50% Stelly Firancial, Inc.	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,500,000 18,700,000 12,200,000 300,400 284,000 324,000 258,000 2136,804 102,982 803,675 238,300	11,184,125 1,389,718 22,670,300 15,419,989 22,7799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Equitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/513 Sank of America Corp. 4.38% 6.13% 6.13% 6.13% 6.13% 6.13% 8.38% 6.13% 8.38% Mellife, Inc. 3.85% Reinsurance Group of America, Inc. 7.13% due 10/15/52 Sackson Financial, Inc. 8.00% ENO Financial Group, Inc. 8.00% ENO Financial Group, Inc. 4.60% Assurant, Inc. 5.25% due 01/15/61 Selective Insurance Group, Inc. 4.60% American Financial Group, Inc. 4.60% American Financial Group, Inc. 4.50% due 09/15/60 First Republic Bank 4.25% 4.50% 8 Riley Financial, Inc. 6.75% due 09/31/24	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,550,000 18,700,000 12,200,000 300,400 284,000 324,000 258,000 246,000 136,804 102,982 803,675	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% 2 quitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Cuvare US Holdings, Inc. 7.00% due 02/17/51³ 3ank of America Corp. 4.38% 6.13% Goldman Sachs Group, Inc. 4.13% 3.75% Charles Schwab Corp. 4.00% MetLife, Inc. 3.85% Reinsurance Group of America, Inc. 7.13% due 10/15/52 ackson Financial, Inc. 8.00% 8.00% 8.00 8.00% 8.00 8.00% 8.00 8.00	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,500,000 18,700,000 12,200,000 300,400 284,000 324,000 258,000 2136,804 102,982 803,675 238,300	11,184,125 1,389,718 22,670,300 15,419,989 22,7799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098
4.00% 7.38% Vells Fargo & Co. 3.90% 4.70% Squitable Holdings, Inc. 4.95% 4.39% Markel Group, Inc. 6.00% 4.00% Markel Group, Inc. 6.13% 6.	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,500,000 20,550,000 118,700,000 12,200,000 300,400 284,000 284,000 258,000 246,000 1136,804 102,982 803,675 238,300 401	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098 9,905 262,584,732
4.00% 7.38% Vells Fargo & Co. 3.90% 4.70% quitable Holdings, Inc. 4.95% 4.39% 4.30% darkel Group, Inc. 6.00% avare US Holdings, Inc. 7.00% due 02/17/51³ kank of America Corp. 4.38% 6.13% slothman Sachs Group, Inc. 6.13% loldman Sachs Group, Inc. 4.13% kank of New York Mellon Corp. 3.75% barker Schwab Corp. 4.00% dett-life, Inc. 3.85% teinsurance Group of America, Inc. 7.13% due 10/15/52 ackson Financial, Inc. 8.00% SNO Financial Group, Inc. 5.13% due 11/25/60 sssurant, Inc. 5.25% due 01/15/61 ssturant, Group, Inc. 4.60% artnerRe Ltd. 4.88% teinsurance Group, Inc. 4.50% due 09/15/60 irst Republic Bank 4.50% 4.50% ST&T Mobility II LLC ** Communications - 0.55% Communications - 0.55	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,500,000 18,700,000 12,200,000 300,400 284,000 324,000 258,000 2136,804 102,982 803,675 238,300	11,184,125 1,389,718 22,670,300 15,419,899 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,500,000 20,550,000 118,700,000 12,200,000 300,400 284,000 284,000 258,000 246,000 116,804 1102,982 803,675 238,300 401	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098 9,905 262,584,732 27,070,307
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% "quitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% (uvare US Holdings, Inc. 7.00% due 02/17/51³ Sank of America Corp. 4.38% 6.13%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,500,000 20,550,000 118,700,000 12,200,000 300,400 284,000 284,000 258,000 246,000 1136,804 102,982 803,675 238,300 401	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098 9,905 262,584,732
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% 4.70% Equitable Holdings, Inc. 4.95% 4.39% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02/17/51³ Bank of America Corp. 4.38% 6.13% 6.13% 6.13% 6.13% 6.13% 6.88 Selwab Corp. 4.13% Bank of New York Mellon Corp. 3.75% 1.7	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,550,000 18,700,000 12,200,000 300,400 284,000 324,000 258,000 246,000 136,804 102,982 803,675 238,300 401 27,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098 9,905 262,584,732 27,070,307
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% 4.70% 4.70% 4.95% 4.30% Markel Group, Inc. 6.00% Cuvare US Holdings, Inc. 7.00% due 02/17/51 3 Dank of America Corp. 4.38% 6.13% 6.13% 3.37% Clarkel Schwab Corp. 4.13% 3.81% 6.13% 5.38% 6.13%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 5,800,000 20,500,000 20,550,000 118,700,000 12,200,000 300,400 284,000 284,000 258,000 246,000 116,804 1102,982 803,675 238,300 401	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098 9,905 262,584,732 27,070,307 16,000,000 8,656,238
4.00% 7.38% Wells Fargo & Co. 3.90% 4.70% Guitable Holdings, Inc. 4.95% 4.30% Markel Group, Inc. 6.00% Kuvare US Holdings, Inc. 7.00% due 02;17/51³ Sank of America Corp. 4.38% 6.13% 50idman Sachs Group, Inc. 4.13% Sank of New York Mellon Corp. 3.75% Sank of New York Mellon Corp. 3.75% Sank of New Tork Mellon Corp. 4.13% Sank of New Tork Mellon Corp. 5.75% Sachs Selwab Corp. 4.00% MelLife, Inc. 3.85% Reinsurance Group of America, Inc. 7.13% due 10/15/22 lackson Financial, Inc. 8.00% Sachs Group, Inc. 4.60% Partner Rein. 4.60% Partner Lid. 4.60% Partner Lid. 4.50% due 00/15/60 First Republic Bank 4.25% 4.50% 3 Riley Financial, Inc. 6.75% due 05/31/24 Cotal Financial Communications - 0.5% XT&T Mobility II LLC * Government - 0.4% Colerank ACB 4.25% Colerank CB 4.25% Colerank ACB 4.25% Colerank CB 4.25%	13,100,000 1,400,000 25,750,000 836,225 24,550,000 373,329 29,262,000 19,150,000 13,850,000 5,800,000 20,550,000 18,700,000 12,200,000 300,400 284,000 324,000 258,000 246,000 136,804 102,982 803,675 238,300 401 27,000	11,184,125 1,389,718 22,670,300 15,419,989 22,799,607 6,018,063 28,237,088 19,533,000 11,810,587 5,667,470 17,137,180 16,876,687 13,646,324 11,272,556 7,648,184 7,082,960 5,184,000 4,865,880 4,027,020 2,602,012 1,861,915 9,564 3,098 9,905 262,584,732 27,070,307

REFERRED STOCKS ^{††} - 5.4% (continued)	Shares	Value
ndustrial - 0.0% (continued)		
PI Heat Transfer Intermediate *.††† otal Industrial	218 <u>\$</u>	965,532
otal Preferred Stocks		,
(Cost \$399,115,892)		315,276,809
ARRANTS [†] - 0.0% inkgo Bioworks Holdings, Inc.		
Expiring 08/01/26*	128,004	33,563
therNext HealthTech Acquisition Corp. — Class A Expiring 07/09/23*,1	298,533	25,853
cropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26*, ¹ onyers Park III Acquisition Corp. — Class A	192,759	16,770
Expiring 08/12/28*, 1 ue Whale Acquisition Corp. I — Class A	277,366	13,868
Expiring 07/09/23*,1	119,424	9,601
averley Capital Acquisition Corp. 1 — Class A Expiring 04/30/27*,1	262,232	9,282
equi Acquisition Corp. — Class A	202,232	<u> </u>
Expiring 11/30/27*,1 rshing Square Tontine Holdings, Ltd. — Class A	333,052	8,36
Expiring 07/24/25*,†††,1	762,770	70
tal Warrants (Cost \$3,214,286)		117,37
XCHANGE-TRADED FUNDS† - 0.7%		
inEck Gold Miners ETF	1,430,590	43,075,06
tal Exchange-Traded Funds (Cost \$54,624,676)		43,075,06
UTUAL FUNDS [†] - 4.8%		
aggenheim Limited Duration Fund — R6-Class ²	5,150,544	121,655,84
ggenheim Ultra Short Duration Fund — Institutional Class ² ggenheim Strategy Fund III ²	4,946,187 1,353,071	48,126,39 32,811,97
ggenheim Stategy Fund in ggenheim Risk Managed Real Estate Fund — Institutional Class ²	1,051,665	31,844,41
uggenheim Alpha Opportunity Fund — Institutional Class ²	1,017,008	28,049,07
uggenheim Strategy Fund II ² stal Mutual Funds	780,593	18,905,97
(Cost \$289,125,593)		281,393,67
ONEY MARKET FUNDS† - 9.6%		
ederated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.00% ⁴ reyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.00% ⁴	529,624,987 22,847,317	529,624,98° 22,847,31°
estern Asset Institutional U.S. Treasury Reserves — Institutional Shares, 5.00%	11,899,455	11,899,45
otal Money Market Funds (Cost \$564,371,758)		564,371,75
(COSt \$50 1 5,750)		304,371,730
	Face Amount∼	
ORPORATE BONDS ^{††} - 29.7% inancial - 9.8%		
ershing Square Holdings Ltd. 3.25% due 10/01/31	33,500,000	25,472,730
3.25% due 11/15/30 ³	15,100,000	11,687,70
FP Corp.		
	28 700 000	24 012 19
6.88% due 08/15/28 ³	28,700,000 4,150,000	24,912,18 4,018,05
6.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³		
6.88% due $08/15/28^3$ 7.50% due $10/01/30^3$ 4.88% due $08/15/28^3$ illon RE Ltd.	4,150,000	4,018,05 3,528,08
6.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ ilton RE Ltd. 6.00%-5.56 LP Capital Limited Partnership / GLP Financing II, Inc.	4,150,000 3,950,000 31,350,000	4,018,05 3,528,08 27,987,39
6.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ ilton RE Ltd. 6.00% ^{3.5,6} LP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31 5.30% due 01/15/29	4,150,000 3,950,000	4,018,05 3,528,08
6.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ illton RE Ltd. 6.00%3.5.6 LP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31 5.30% due 01/15/29 scket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46
6.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ illion RE Ltd. 6.00%/5.56 LP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ³ 2.88% due 10/15/26 ³	4,150,000 3,950,000 31,350,000 22,640,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46
5.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ Illion RE Ltd. 5.00% ^{2,3,5,6} P. Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ³ 2.88% due 10/15/26 ³ berty Muttal Group, Inc.	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75
5.88% due 08/15/28 ³ .5.9% due 10/01/30 ³ 4.88% due 08/15/28 ³ Ilton RE Ltd. 5.00%3-5.6 P. Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 8.88% due 03/01/31 ³ 2.88% due 10/15/26 ³ serty Mutual Group, Inc. 4.30% due 02/01/61 ³ n Mountain, Inc.	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57
5.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 1.88% due 08/15/28 ³ Iton RE Ltd. 5.00%3 ³ .5.6 P. Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 8.88% due 03/01/31 ³ serty Mutual Group, Inc. 1.30% due 0/10/15/26 serty Mutual Group, Inc. 1.30% due 0/20/161 ³ n Mountain, Inc. 1.563% due 07/15/32 ³	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57
5.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ Illion RE Ltd. 5.00% ² ,5.56 8.20	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57
5.88% due 08/15/28 ³ .5.90% due 10/01/30 ³ .1.88% due 08/15/28 ³ Iton RE Ltd. 5.00%3 ³ .5.6 P Capital Limited Partnership / GLP Financing II, Inc00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc88% due 03/01/31 ³ 2.88% due 10/15/26 ³ serty Mutual Group, Inc3.00% due 02/01/61 ³ n Mountain, Inc. 5.63% due 07/15/32 ³ .5.05% due 07/15/32 ³ S.50% due 07/15/31 ³ SS Studio Center S.07% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††}	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78
5.88% due 08/15/28 ³ 1.50% due 10/01/30 ³ 1.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.80n RE Ltd. 5.00%3\5.56 P. Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 1.88% due 03/01/31 ³ 2.88% due 03/01/31 ³ 2.88% due 03/01/31 ³ 2.88% due 02/01/61 ³ n Mountain, Inc. 5.63% due 02/01/61 ³ 1.80w 00 02/01/61 ³ 1.81w 00 02/01/61 ³ 1.85w 00 02/01/6	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000	4,018,05 3,528,08 27,987,39 19,573,64
5.88% due 08/15/28 ³ 1.50% due 10/01/30 ³ 1.88% due 08/15/28 ³ 1ton RE Ltd. 5.00%3 ³ .5.6 P Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 1.88% due 03/01/31 ³ 2.88% due 03/01/31 ³ 2.88% due 10/15/26 ³ serty Mutual Group, Inc. 1.30% due 02/01/61 ³ n Mountain, Inc. 5.63% due 07/15/32 ³ 1.50% due 02/15/31 8 Studio Center 3.07% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††} st Hotels & Resorts, LP 5.05% due 09/15/30 Terries Finance LLC / JFIN Company-Issuer Corp.	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58
5.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.80% due 08/15/28 ³ 1.80% due 01/15/31 1.30% due 01/15/31 1.30% due 01/15/29 2.84 Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 2.88% due 03/01/31 ³ 2.88% due 03/01/31 ³ 2.88% due 03/01/31 ³ 2.88% due 02/01/61 ³ 2.88% due 02/01/61 ³ 3.90% due 02/01/61 ³ 3.90% due 02/01/61 ³ 3.90% due 02/01/61 ³ 3.90% due 02/01/61 ³ 4.50% due 02/15/31 ³ 5.50% due 02/15/31	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000 24,000,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58
5.88% due 08/15/28 ³ 5.50% due 10/01/30 ³ 1.88% due 08/15/28 ³ Iton RE Ltd. 5.00% 3.5.6 P Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 8.88% due 03/01/31 ³ 2.88% due 03/01/31 ³ 2.88% due 03/01/31 ³ 3.00% due 02/01/61 ³ a Mountain, Inc. 6.63% due 07/15/32 ³ 3.50% due 02/15/31 ³ SS Studio Center 8.07% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††} st Hotels & Resorts, LP 5.05% due 09/15/30 Feries Finance LLC / JFIN Company-Issuer Corp. 6.00% due 08/15/28 ³ KKR Capital Corp. 6.25% due 07/15/27	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58
5.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.88% due 08/15/28 ³ 1.80% due 01/15/28 1.80% due 01/15/31 1.80% due 01/15/31 1.80% due 01/15/29 1.88% due 01/15/29 1.88% due 03/01/31 ³ 1.88% due 03/01/31 ³ 1.88% due 03/01/31 ³ 1.88% due 02/01/61 ³ 1.80% due 02/15/31 ³ 1.85 Studio Center 1.60% due 02/15/31 ³ 1.87 Hotels & Resorts, LP 1.50% due 09/15/30 1.50% due 09/15/30 1.50% due 09/15/30 1.50% due 09/15/28	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000 23,000,000 21,000,000 8,085,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58 18,855,72 18,006,67
5.88% due 08/15/28 ³ 1.50% due 10/01/30 ³ 1.88% due 08/15/28 ³ 1.80m AE Ltd. 5.00%3.5.6 P Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 3.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ³ 3.88% due 03/01/31 ³ 3.88% due 03/01/31 ³ 3.88% due 02/01/61 ³ n Mountain, Inc. 5.63% due 02/01/61 ³ 1.50% due 02/15/31 ³ 38 Studio Center 3.67% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††} st Hotels & Resorts, LP 5.50% due 09/15/30 Tècries Finance LLC / JFIN Company-Issuer Corp. 5.60% due 08/15/28 ³ 5.60% due 08/15/27 itted Wholesale Mortgage LLC 5.50% due 00/15/29 ³ 5.50% due 00/15/29 ³	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000 23,000,000 21,000,000 8,085,000 7,150,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58 18,855,72 18,006,67 7,692,93 6,131,12
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5.88% due 08/15/28 ³ 1.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ 1ton RE Ltd. 5.00%3 ³ .5.6 P Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 5.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 8.88% due 03/01/31 ³ 8.88% due 03/01/31 ³ 8.88% due 00/15/26 ³ berty Mutual Group, Inc. 4.30% due 02/01/61 ³ n Mountain, Inc. 6.63% due 07/15/32 ³ 4.50% due 02/15/31 ³ 8S Studio Center 8.67% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ⁰ ,††† st Hotels & Resorts, LP 5.50% due 09/15/30 Ferries Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 ³ KKR Capital Corp. 5.25% due 07/15/27 tited Wholesale Mortgage LLC 5.50% due 01/15/29 ³ 5.50% due 01/15/29 ³ 5.50% due 04/15/29 ³ 5.75% due 04/15/29 ³ 5.75% due 04/15/29 ³ 5.75% due 04/15/29 ³ 15.75% due 04/15/29 ³ 15.75% fue 06/15/27 ³ 15.7	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000 23,000,000 21,000,000 8,085,000 7,150,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58
5.88% due 08/15/28 ³ 5.50% due 10/01/30 ³ 1.88% due 08/15/28 ³ Iton RE Ltd. 5.00%3 ³ .5.6 P Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 1.30% due 01/15/29 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 1.88% due 03/01/31 ³ 1.88% due 03/01/31 ³ 1.88% due 01/015/26 ³ serty Mutual Group, Inc. 1.30% due 02/01/61 ³ 1.30% due 02/01/61 ³ 1.30% due 02/01/61 ³ 1.50% due 02/01/63 1.50% due 02/01/63 1.50% due 02/15/31 1.50% due 02/15/31 1.50% due 02/15/31 1.50% due 02/15/30 1.50% due 09/15/30 1.50% due 09/15/30 1.50% due 09/15/30 1.50% due 09/15/30 1.50% due 09/15/29 1.50% due 04/15/29	4,150,000 3,950,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000 24,000,000 21,000,000 21,000,000 4,550,000 11,788,000 14,788,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58 18,855,72 18,006,67 7,692,93 6,131,12 4,153,96 17,954,34
5.88% due 08/15/28 ³ 1.50% due 10/01/30 ³ 1.88% due 08/15/28 ³ 1ton RE Ltd. 5.00% 3.5.6 P Capital Limited Partnership / GLP Financing II, Inc. 1.00% due 01/15/31 5.30% due 01/15/39 cket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 1.88% due 03/01/31 ³ 2.88% due 10/15/26 ³ serty Mutual Group, Inc. 1.30% due 02/15/26 ³ n Mountain, Inc. 1.63% due 07/15/32 ³ 1.50% due 07/15/32 ³ 1.50% due 07/15/31 ³ 18 Studio Center 1.07% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††} sist Hotels & Resorts, LP 1.50% due 09/15/30 Terries Finance LLC / JFIN Company-Issuer Corp. 1.50% due 08/15/28 ³ KKR Capital Corp. 1.25% due 07/15/27 1tted Wholesale Mortgage LLC 1.550% due 04/15/29 ³ 5.50% due 02/22/29 ⁶ 6. Holdings, Inc. 6.00% due 03/15/29 ³ 6.38% due 05/15/31 ³	4,150,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000 23,000,000 21,000,000 8,085,000 7,150,000 4,550,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 23,237,57 22,386,85 794,78 22,167,50 20,330,58 18,855,72 18,006,67 7,692,93 6,131,12 4,153,96 17,954,34
6.88% due 08/15/28 ³ 7.50% due 10/01/30 ³ 4.88% due 08/15/28 ³ illton RE Ltd. 6.00% 5.56 LP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31 5.30% due 01/15/29 ocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ³	4,150,000 3,950,000 3,950,000 31,350,000 22,640,000 6,950,000 21,650,000 8,750,000 36,940,000 25,025,000 925,000 22,000,000 24,000,000 24,000,000 21,000,000 21,000,000 4,550,000 11,788,000 14,788,000	4,018,05 3,528,08 27,987,39 19,573,64 6,617,46 17,555,06 7,743,75 22,386,85 794,78 22,167,50 20,330,58 18,855,72 18,006,67 7,692,93 6,131,12 4,153,96

	Face Amount~	Value
CORPORATE BONDS ^{††} - 29.7% (continued)		
Financial - 9.8% (continued) Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ³	21,150,000	\$ 16,046,327
Global Atlantic Finance Co.	22.250.000	15.041.706
4.70% due 10/15/51 ^{3,6} Hampton Roads PPV LLC	22,350,000	15,841,706
6.62% due 06/15/53 ³	16,560,000	14,597,499
Sherwood Financing plc 4.50% due 11/15/26 ³	EUR 13,600,000	12,669,286
4.30% due 11/15/20 Lloyds Banking Group plc	EUR 13,000,000	12,009,280
5.87% due 03/06/29 ⁶	12,100,000	11,997,781
Kennedy-Wilson, Inc. 5.00% due 03/01/31	14,669,000	10,978,353
4.75% due 02/01/30	250,000	188,541
4.75% due 03/01/29	25,000	19,766
Hunt Companies, Inc. 5.25% due 04/15/29 ³	13,700,000	10,878,224
Corebridge Financial, Inc.		,,
6.88% due 12/15/52 ⁶	10,750,000	10,303,767
First American Financial Corp. 4.00% due 05/15/30	11,760,000	10,294,845
Mizuho Financial Group, Inc.		
5.67% due 05/27/29 ⁶	9,850,000	9,827,737
Home Point Capital, Inc. 5.00% due 02/01/26 ³	9,810,000	8,795,492
OneAmerica Financial Partners, Inc.	7,010,000	6,773,472
4.25% due 10/15/50 ³	11,550,000	8,362,996
Jane Street Group / JSG Finance, Inc.	0.650,000	9 202 520
4.50% due 11/15/29 ³ OneMain Finance Corp.	9,650,000	8,303,520
4.00% due 09/15/30	7,250,000	5,582,500
9.00% due 01/15/29 QBE Insurance Group Ltd.	2,200,000	2,218,590
5.88% ^{3,5,6}	7,550,000	7,185,390
SLM Corp.		
3.13% due 11/02/26 Toronto-Dominion Bank	7,714,000	6,672,610
8.13% due 10/31/82 ⁶	6,300,000	6,400,044
PartnerRe Finance B LLC		*,,
4.50% due 10/01/50 ⁶	6,460,000	5,394,100
Bank of Nova Scotia 8.63% due 10/27/82 ⁶	4,650,000	4,844,915
Cushman & Wakefield US Borrower LLC	7,020,000	1,011,713
6.75% due 05/15/28 ³	5,303,000	4,799,215
American Equity Investment Life Holding Co. 5.00% due 06/15/27	4,813,000	4,642,679
Accident Fund Insurance Company of America	7,013,000	7,072,077
8.50% due 08/01/32 ³	3,000,000	3,072,908
SBA Communications Corp. 3.13% due 02/01/29	3,100,000	2,627,731
Prudential Financial, Inc.	3,100,000	2,027,731
5.13% due 03/01/52 ⁶	2,750,000	2,482,893
Jones Deslauriers Insurance Management, Inc. 10.50% due 12/15/30 ³	1 700 000	1 705 222
10.50% due 12/15/50° Atlas Mara Ltd.	1,700,000	1,705,233
due 12/31/21 ^{†††} ,7,8	4,642,499	1,559,880
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 ³ Total Financial	1,726,000	1,489,927 571,725,445
Communications - 4.4%		371,723,443
British Telecommunications plc		
4.88% due 11/23/81 ^{3,6}	28,200,000	22,921,889
4.25% due 11/23/81 ^{3.6} McGraw-Hill Education, Inc.	5,250,000	4,620,348
8.00% due 08/01/29 ³	22,634,000	19,318,345
5.75% due 08/01/28 ³	4,600,000	3,985,854
Level 3 Financing, Inc.	10.704.000	12.744.600
4.25% due 07/01/28 ³ 3.75% due 07/15/29 ³	19,794,000 7,600,000	12,744,680 4,578,064
3.88% due 11/15/29 ³	2,600,000	2,068,863
Altice France S.A.		
5.13% due 07/15/29 ³	13,250,000	9,405,822
5.50% due 10/15/29 ³ Virgin Media Finance plc	11,760,000	8,410,073
5.00% due 07/15/30 ³	21,400,000	17,036,433
UPC Broadband Finco BV		
4.88% due 07/15/31 ³ CSC Holdings LLC	20,200,000	16,626,418
CSC Holdings LLC 4.13% due 12/01/30 ³	20,672,000	14,460,600
4.63% due 12/01/30 ³	2,715,000	1,208,004
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 ³ Vode fone Group ple	16,250,000	13,654,654
Vodafone Group plc 5.13% due 06/04/81 ⁶	16,875,000	12,249,900
CCO Holdings LLC / CCO Holdings Capital Corp.	10,073,000	.2,247,700
4.50% due 06/01/33 ³	14,265,000	11,202,093
Cable One, Inc. 4.00% due 11/15/30 ³	12,575,000	9,824,219
Rogers Communications, Inc.	12,000	7,027,217
4.55% due 03/15/52 ³	9,800,000	7,881,386
Paramount Global		
	10.240.000	7 740 007
4.95% due 05/19/50	10,340,000	7,760,893
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³	10,340,000 8,900,000	7,760,893 7,267,336
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³ Match Group Holdings II LLC	8,900,000	7,267,336
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³ Match Group Holdings II LLC 4.63% due 06/01/28 ³		
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³ Match Group Holdings II LLC 4.63% due 06/01/28 ³	8,900,000	7,267,336
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³ Match Group Holdings II LLC 4.63% due 06/01/28 ³ Virgin Media Secured Finance plc 4.50% due 08/15/30 ³ Telenet Finance Luxembourg Notes SARL	8,900,000 7,700,000 7,950,000	7,267,336 7,073,220 6,664,647
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³ Match Group Holdings II LLC 4.63% due 06/01/28 ³ Virgin Media Secured Finance plc 4.50% due 08/15/30 ³ Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28	8,900,000 7,700,000	7,267,336 7,073,220
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³ Match Group Holdings II LLC 4.63% due 06/01/28 ³ Virgin Media Securerd Finance plc 4.50% due 08/15/30 ³ Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28 VZ Secured Financing BV 5.00% due 01/15/32 ³	8,900,000 7,700,000 7,950,000	7,267,336 7,073,220 6,664,647
4.95% due 05/19/50 Sirius XM Radio, Inc. 4.13% due 07/01/30 ³ Match Group Holdings II LLC 4.63% due 06/01/28 ³ Virgin Media Secured Finance plc 4.50% due 08/15/30 ³ Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28 VZ Secured Financing BV	8,900,000 7,700,000 7,950,000 7,000,000	7,267,336 7,073,220 6,664,647 6,419,000

950 met 1952 for Table (1952) 2015 (1952) 1850 met 1952 for Table (1952) 1850 met		Face	
Samurations of Astronomers (Astronomers (Astron	CORPORATE RONNS ^{††} - 29 7% (continued)	Amount [~]	Value
Section Sect	\ /		
		2.750.000	0 2 (20 125
3.66 American Strick Strick \$1,000 (1985) 1.00 Control Control (Lance Communication Operating Cyrin) \$1,000 (1985) 1.00 Control (Lance Communicatio		3,750,000	\$ 3,628,125
4500 According 1411 Cloak Community (Lipeding Lipeding Lipe	5.00% due 07/15/28 ³	3,650,000	3,192,775
State Carrier Communication Opening LL Clarac Communication Opening Compose to Clarac Communication Opening Commun		2.510.000	2.004.700
1988 年 1987年 1987年 1988年 1		3,518,000	2,804,780
Types 1,000,000 1,000,000 Comment (Maller), the Comment (Mall	3.90% due 06/01/52	3,500,000	2,290,276
Type INT Type INT Type Interest (and the Section of S		1 200 000	1 700 000
### Page 1985 #		1,000,000	1,/99,998
4,000, act 1987.7. Congre Journing 1987. Congre Journing 1987. Congre Journing 1987. Congre Journing 1987. Congress 19	4.88% due 01/15/30 ³	1,685,000	1,398,431
Comparison (Some Some Some Some Some Some Some Some		700 000	404 278
foot Commercing Content	Cengage Learning, Inc.	700,000	474,378
Commune Cysleric A 1985 1500 15		241,000	
Hilland Demonits Operating Coupany, Inc. 15000 of an 15000 of			254,216,961
4,00% to (0.95075)** (19000)** (19000)** (2000)*			
5.79% one \$800.728* \$35,000 \$15,000 <td></td> <td>15,900,000</td> <td>13,808,848</td>		15,900,000	13,808,848
Michage Information Info			-,,
6.90% ace 0802073** 15,796,398 <t< td=""><td></td><td>525,000</td><td>516,974</td></t<>		525,000	516,974
This place of the Company Inc. 1875 18		15,760,000	15,799,348
Deal And Fusion 15.05 15.05 10	JB Poindexter & Company, Inc.		
7,000, ase (501)25* (50,00) <td></td> <td>11,875,000</td> <td>11,610,544</td>		11,875,000	11,610,544
Subshare Despuse Patters Limited Pattership/Subelan Except Fisnes Comp. \$1800,000,000,000,000,000,000,000,000,000	· · ·	10 536 000	10 760 345
588 to 0.01072 680 to 0.01072 1975 to 0.01276,00 870 to 0 1975 to 0.01276,00 333000 1975 to 0.01276,00 333000 Wisconsol Biolitary, Exc. 7,000 to 0 1815 to 1975 to	Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.	10,550,000	10,700,545
Progress			
9,798. dos 1920.295 (1920.205 (1920.		660,000	637,676
4.00% de 101530\$		8,750,000	9,048,637
Water and Isloftings, Inc. 1,200	1011778 BC ULC / New Red Finance, Inc.		
6419 de 031576 1 7,0000 1 7,0053 3 7,0053 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		9,333,000	7,987,486
4.25% doe 11/15/25° 6.00% doe 12/23°10 6.380,005 6.380,005 6.380,005 6.380,006 6.380,0		7,200,000	7,205,953
Hyart Hose Corp.	British Airways Class A Pass Through Trust		
6.00% do 04/23/05 6,535,204 6,535,204 6,535,204 1,535,234 1,535,204 6,645,000 6,875,204 1,505,000 6,645,000 6,875,404 1,505,000 6,645,000 6,875,404 1,505,000 6,645,000 6,875,600 6,875,600 6,875,600 6,875,600 6,875,600 5,946,660 1,615,600 6,875,600 5,946,660 1,615,600 1,615,600 5,946,660 1,615,600 1,615,600 5,946,660 1,815,600 1,615,600		7,569,512	6,898,055
5.79% de 0.120.26* 6,45,00 6,289.74 Hunschand, Benchende, Benchende (2)15.13** 6,100,00 6,147.98 9.00% de 0.215.13** 7,025,00 5,946.68 1.88% de 0.915.29** 7,025,00 5,946.68 8.89% de 0.910.29** 6,975,00 5,724.88 4.13% de 0.910.29** 6,975,00 5,724.88 4.13% de 0.910.29** 2,249.38 8,810.16 3.89% de 0.910.29** 1,169.22 1,883.33 3.69% de 0.915.29 1,169.22 1,883.33 3.69% de 0.915.29 3,800.00 4,941.93 3.89% de 0.915.29 4,800.00 4,941.93 3.89% de 0.915.29 4,800.00 4,941.93 3.89% de 0.915.29 4,800.00 4,949.93 4,59% de 0.915.29 4,800.00 4,949.93 3.89% de 0.915.29 4,800.00 4,949.93 4,59% de 0.915.29 4,800.00 4,207.76 4,59% de 0.915.29 4,800.00 4,207.76 4,59% de 0.915.29 4,800.00 4,207.76 4,69% de 0.915.29 4,800.00 4,207.76	6.00% due 04/23/30	6,530,000	6,533,234
Hansbranks, Is. 6,100,00 6,147,98 7,00 6,010,00 6,147,98 7,00 5,00 6		5.548.000	C 000 0044
9.00% de (27152) ¹⁵ 6,00,00 6,179.80 Paga Johns International, Inc. 7,250.00 5,466.60 3.88% de (90/1529 ¹) 6,750.00 5,724.83 4.13% de (70/1029 ¹) 6,750.00 5,724.83 Agreem Aufline Class AA Pass Through Trust 2,249.398 2,085.30 3.58% de (01/1529) 1,167.02 1,065.23 3.68% de (01/1529) 1,167.02 1,065.23 3.15% de (01/1529) 1,049.73 3,875.23 8.07% La, Inc. 3,889.00 1,057.23 4,83.23 8.07% La, Inc. 3,889.00 1,057.23 4,83.23 8.09% de (03/1529) 4,890.00 4,800.00 4,207.00 8.19% de (03/1529) 4,800.00 4,207.00 4,207.00 8.20% de (03/1529) 4,472.00 3,600.00 4,207.00 8.20% de (03/1529) 4,472.00 3,603.00 3,603.00 8.20% de (03/1529) 4,170.00 3,603.00 3,603.00 8.20% de (03/1529) 3,500.00 3,600.00 3,800.00 8.20% de (03/1529) 3,500.00 3,800.0		6,645,000	6,289,744
3.88% do 9015/29³ ,725,000 5,946,662 Pern Entertentime. 4,13% do 0701/29³ 6,975,000 5,724,383 Anziena Arifface Sas A Pass Through Trust 2,249,398 2,083,016 3.58% do 0115/28 1,1670,22 105,035,33 3.69% do 0115/29 1,1670,22 105,033,33 3.69% do 0215/29 1,047,38 48,940,00 Boyne USA, Inc. 4,38% do 0515/29³ 4,800,00 4,919,38 Superior Plus Limited Partnership / Superior General Partner, Inc. 4,800,00 4,919,39 Superior Plus Limited Partnership / Superior General Partner, Inc. 4,800,00 4,919,39 Superior Plus Limited Partnership / Superior General Partner, Inc. 4,800,00 4,977,60 Alsow do 0315/29° 4,800,00 4,900,00 3,969,42 Beccon Recoffing Supply, Inc. 4,117,00 3,645,45 Beccon Recoffing Supply, Inc. 3,800,00 3,489,00 Beccon Recoffing Supply, Inc. 3,800,00 3,489,00 Beccon Recoffing Supply, Inc. 3,800,00 3,800,00 Salks do 6,901,29° 4,500,00 3,800,00 3,800,00 <td></td> <td>6,100,000</td> <td>6,147,983</td>		6,100,000	6,147,983
Pem Intertiamment, Inc.	Papa John's International, Inc.		
4.13% due 0701293 6,975,000 5,724,383 American Airlines Cisss AP bes Through Trust 3.89% due 011528 1,167,022 1,036,333 3.65% due 021529 1,167,022 1,036,333 3.65% due 021529 1,052,200 1,		7,025,000	5,946,663
American Airlines Clase AA Pass Through Trust		6,975,000	5,724,383
3.35% due 10/15/29	American Airlines Class AA Pass Through Trust		
3.65% due 02/15/29 1,05,220 96,83,27 1.55% due 02/15/29 1,004,743 874,643 8.0ye USA, Inc.			
Soyne USA, Inc. S484,000 4941,938 5484,000 4941,938 5484,000 4941,938 5484,000 4941,938 5484,000 4941,938 5484,000 4941,938 5484,000 4941,938 5484,000 4207,768 4864,000 4207,769 42			
4.78% due 05/15/29³ 5,484,000 4,941,933 Superior Plus Limited Partnership / Superior General Partner, Inc. 4,800,000 4,207,76 Asbury Automotive Group, Inc. 4,472,000 3,969,452 Beacen Roofing Supply, Inc. 4,117,000 3,643,545 Beacen Roofing Supply, Inc. 4,117,000 3,643,545 Allays due 15/15/29³ 4,117,000 3,489,009 Allays due 120/13/29 3,500,000 3,489,009 Steintife Casines LLC 3,500,000 3,500,000 3,500,000 3,500,000 4.63% due 120/13/2 3,500,000 2,575,000 2,775,700 2,775,707 2,775,000 2,770,777 2,750,000 2,575,200 2,575,200 2,575		1,004,743	874,643
Superior Plus Limited Partnership / Superior General Partner, Inc. 4,50% due 10/15/29 ³ 4,800,000 4,207,76 4,50% due 10/15/29 ³ 4,700 3,969,452 8,200		5 484 000	4 941 953
Asbury Automotive Group, Inc. 4.63% due 11/15/29³ Beacon Roofing Supply, Inc. 4.13% due 05/15/29³ Hay Finder Finder Group Supply, Inc. 7.88% due 04/30/29³ Sation Cassinos LC 4.63% due 12/13/13 Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/39³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/39³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/39³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/39³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/39³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/29³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.75% due 03/01/29³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.75% due 05/01/23³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.75% due 05/01/23³ Sientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.75% due 05/01/25³ Sientific Games	Superior Plus Limited Partnership / Superior General Partner, Inc.	5,10-1,000	4,741,755
4,472,000 3,969,452 Beacon Roofing Supply, Inc. 4,117,000 3,643,545 Allayon Entertainment Financing UK ple		4,800,000	4,207,776
Beacon Roofing Supply, Inc. 4,13% due 05/15/29³ 4,117,000 3,643,545 Allwyn Entertainment Financing UK ple		4.472.000	3 969 452
Allwyn Entertainment Financing UK ple 7.88% due 04/02/93 3,450,000 3,489,709 Station Casinos LLC 4.63% due 12/01/313 Scientific Games US FinCo, Inc. 6.63% due 03/01/306 Scientific Games US FinCo, Inc. 6.63% due 03/01/306 Scientific Games US FinCo, Inc. 6.63% due 03/01/306 Scientific Games US FinCo, Inc. 6.675% due 03/01/308 Station Casinos LLC 3,500,000 3,080,000 Ritchie Bros Holdings, Inc. 6.75% due 03/01/203 Station Casinos LLC 3,500,000 3,080,000 Ritchie Bros Holdings, Inc. 6.75% due 03/01/203 Station Casinos LLC 3,500,000 3,080,000 2,973,362 Station Casinos LLC 3,750,000 2,973,362 Station Casinos LLC 3,750,000 2,770,777 PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/283 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust 5.25% due 04/01/293 Air Canada Class A Pass Through Trust	Beacon Roofing Supply, Inc.	4,472,000	3,707,432
7.88% due 04/30/29³ 3,450,000 3,489,709 Station Casinos LLC 3,800,000 3,201,500 4,63% due 12/01/31³ 3,800,000 3,000,000 Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 3,500,000 3,080,000 6,63% due 03/01/20³ 2,950,000 2,973,362 Six Flags Theme Parks, Inc. 2,757,000 2,770,777 PetSmart, Inc. / PetSmart Finance Corp. 2,800,000 2,587,521 4,75% due 02/15/28³ 2,800,000 2,587,521 Michaels Companies, Inc. 3,114,000 2,515,925 Air Canada Class A Pass Through Trust 2,561,246 2,481,710 5,25% due 05/01/28³ 2,561,246 2,481,710 Air Canada Class A Pass Through Trust 2,561,246 2,481,710 Air Canada Class A Pass Through Trust 2,561,246 2,411,656 United Airlines, Inc. 4,63% due 08/15/29³ CAD 3,550,000 2,411,656 A 6,3% due 08/15/29³ 1,700,000 1,548,985 Aramst Services, Inc. 1,200,000 1,198,893 Aramst Services, Inc. 1,200,000 1,198,893 United Airlines Class AA Pass Through Tru		4,117,000	3,643,545
Station Casinos LLC		2.450.000	2 490 700
4.63% due 12/01/31 ³ 3,800,000 3,201,500 Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/30 ³ 3,500,000 3,080,000 Ritchie Bros Holdings, Inc. 6.75% due 03/15/28 ³ 2,950,000 2,973,362 Six Flags Theme Parks, Inc. 7.00% due 07/01/25 ³ 2,757,000 2,770,777 PetSmart, Finance Corp. 4.75% due 02/15/28 ³ 2,800,000 2,587,521 Michaels Companies, Inc. 5.25% due 05/01/28 ³ 3,114,000 2,587,521 Michaels Companies, Inc. 5.25% due 05/01/28 ³ 3,114,000 2,515,925 Air Canada Class A Pass Through Trust 5.25% due 06/01/29 ³ 2,515,925 Air Canada Class A Pass Through Trust 4.63% due 08/15/29 ³ CAD 3,550,000 2,411,656 United Airlines, Inc. 4.63% due 08/15/29 ³ 1,700,000 1,548,985 Aramark Services, Inc. 6.38% due 08/15/29 ³ 1,700,000 1,548,985 Aramark Services, Inc. 6.38% due 06/15/25 ³ 1,200,000 1,198,893 United Airlines Class A Pass Through Trust	Station Casinos LLC	5,430,000	3,469,709
6.63% due 03/01/30 ³ Ritchie Bros Holdings, Inc. 6.75% due 03/15/28 ³ Six Flags Theme Parks, Inc. 7.00% due 07/01/25 ³ PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 ³ Michaels Companies, Inc. 5.25% due 05/01/28 ³ Air Canada Class A Pass Through Trust 5.25% due 04/01/29 ³ Air Canada Class A Pass Through Trust 4.63% due 08/15/29 ³ CAD 3,550,000 2,411,656 United Airlines, Inc. 4.63% due 04/15/29 ³ Air Canada Class A Pass Through Trust 5.25% due 05/01/25 ³ 1,200,000 1,198,985 Aramark Services, Inc. 4.63% due 04/15/29 ³ 1,100,000 1,198,985 Aramark Services, Inc. 1,200,000 1,198,985 United Airlines Class AA Pass Through Trust	4.63% due 12/01/31 ³	3,800,000	3,201,500
Ritchie Bros Holdings, Inc. 6.75% due 03/15/28³ 5.175% due 07/01/25³ 7.00% due 07/01/25³ PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28³ Michaels Companies, Inc. 5.25% due 05/01/28³ Air Canada Class A Pass Through Trust 5.25% due 04/01/29³ Air Canada Class A Pass Through Trust 5.25% due 04/01/29³ Air Ganda Class A Pass Through Trust 5.25% due 04/01/29³ Air Ganda Class A Pass Through Trust 5.25% due 05/15/29³ CAD 3,550,000 2,411,656 United Airlines, Inc. 4.63% due 04/15/29³ Aramark Services, Inc. 6.38% due 05/01/25³ United Airlines Class AA Pass Through Trust		2.500.000	2,000,000
6.75% due 03/15/28 ³ Six Flag Theme Parks, Inc. Fix Flag Theme Parks, Inc. 7.00% due 07/01/25 ³ Capton of the Corp. 4.75% due 02/15/28 ³ Capton of the Corp. 4.75% due 02/15/28 ³ Capton of the Corp. 4.75% due 02/15/28 ³ Capton of the Corp. 5.25% due 05/01/28 ³ Capton of the Corp. 5.25% due 05/01/28 ³ Capton of Corp. 4.63% due 04/01/29 ³ Capton of Corp. 4.63% due 08/15/29 ³ Capton of Corp. 4.63% due 04/15/29 ³ Capton of Corp. 4.63% due 04/15/29 ³ Capton of Corp. 4.63% due 04/15/29 ³ Capton of Corp. 4.63% due 05/15/29 ³ Capton of Corp. 4.63% due 05/01/25 ³ Capton of Corp. 4.700,000 1,198,893 Capton of Corp. 4.700,000 1		3,500,000	3,080,000
7.00% due 07/01/25³ PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28³ Michaels Companies, Inc. 5.25% due 05/01/28³ Air Canada Class A Pass Through Trust 5.25% due 04/01/29³ Air Canada Air Canada Class (Pass A Pass Through Trust) Air Canada Air Canada Class (Pass A Pass Through Trust) 5.25% due 04/01/29³ Air Canada		2,950,000	2,973,362
PetSmart, Inc. / PetSmart Finance Corp. 2,800,000 2,587,521 4.75% due 02/15/28³ 2,800,000 2,587,521 5.25% due 05/01/28³ 3,114,000 2,515,925 Air Canada Class A Pass Through Trust 2,561,246 2,481,710 4.63% due 08/15/29³ CAD 3,550,000 2,411,656 United Airlines, Inc. 1,700,000 1,548,985 4.63% due 08/15/29³ 1,700,000 1,548,985 4.63% due 05/01/25³ 1,200,000 1,198,895 United Airlines Class AA Pass Through Trust			
4.75% due 02/15/28 ³ Michaels Companies, Inc. 5.25% due 05/01/28 ³ Air Canada Class A Pass Through Trust 5.25% due 04/01/29 ³ Air Ganada 4.63% due 08/15/29 ³ CAD 3,550,000 2,411,656 United Airlines, Inc. 4.63% due 04/15/29 ³ Aramak Services, Inc. 6.38% due 05/01/25 ³ United Airlines Class AA Pass Through Trust 1.200,000 1,198,895 United Airlines Class AA Pass Through Trust		2,757,000	2,770,777
Michaels Companies, Inc. 5.25% due 05/01/28³ 3,114,000 2,515,925 Air Canada Class A Pass Through Trust 2,561,246 2,481,710 Air Canada 2,561,246 2,481,710 Air Canada CAD 3,550,000 2,411,656 United Airlines, Inc. 1,700,000 1,548,985 Aramark Services, Inc. 1,200,000 1,198,895 United Airlines Class AA Pass Through Trust 1,200,000 1,198,893		2,800,000	2,587,521
Air Canada Class A Pass Through Trust 5.25% due 04/01/29 ³ Air Canada 4.63% due 08/15/29 ³ CAD 3,550,000 2,411,656 United Airlines, Inc. 4.63% due 04/15/29 ³ Aramark Services, Inc. 6.38% due 05/01/25 ³ United Airlines Class AA Pass Through Trust United Airlines Class AA Pass Through Trust	Michaels Companies, Inc.		
5.25% due 04/01/29 ³ Air Canada 4.63% due 08/15/29 ³ CAD 3,550,000 2,411,656 United Airlines, Inc. 4.63% due 04/15/29 ³ 1,700,000 1,548,985 Aramark Services, Inc. 6.38% due 05/01/25 ³ United Airlines Class AA Pass Through Trust		3,114,000	2,515,925
Air Canada 4.63% due 08/15/29 ³ United Airlines, Inc. CAD 3,550,000 2,411,656 CAD 3,550,000 1,548,985 T,700,000 1,548,985 T,700,000 1,548,985 T,700,000 1,198,985 T,700,000 1,198,985 T,700,000 1,198,985 T,700,000 1,198,985 T,700,000 1,198,985		2.561 246	2.481.710
United Airlines, Inc. 4.63% due 04/15/29 ³ Aramark Services, Inc. 6.38% due 05/01/25 ³ United Airlines Class AA Pass Through Trust	Air Canada		
4.63% due 04/15/29 ³ Aramark Services, Inc. 6.38% due 05/01/25 ³ United Airlines Class AA Pass Through Trust		CAD 3,550,000	2,411,656
Aramark Services, Inc. 6.38% due 05/01/25 ³ United Airlines Class AA Pass Through Trust		1 700 000	1 5/18 0.95
United Airlines Class AA Pass Through Trust		1,700,000	1,240,783
		1,200,000	1,198,893
		075 100	803 212

	Face Amount	Value
CORPORATE BONDS ^{††} - 29.7% (continued) Consumer, Cyclical - 3.1% (continued)		
D&R Smokey Buyer, Inc. 6.75% due 07/15/25 ³	950.000	\$ 879,403
Vyndham Hotels & Resorts, Inc.	·	
4.38% due 08/15/28 ³ otal Consumer, Cyclical	700,000	639,240 180,274,484
nergy - 3.0%		100,277,707
P Capital Markets plc 4.88% ^{5,6}	39,360,000	35,778,240
TT Holdings LLC		
6.50% due 08/01/29 ³ arga Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.	38,952,000	32,816,281
6.88% due 01/15/29 4.88% due 02/01/31	12,632,000 5,000,000	12,884,387 4,620,700
arkland Corp.	3,000,000	4,020,700
4.63% due 05/01/30 ³ Midwest Connector Capital Company LLC	20,000,000	17,341,100
4.63% due 04/01/29 ³	18,763,000	17,144,791
Occidental Petroleum Corp. 7.95% due 06/15/39	12,735,000	14,428,416
4.50% due 07/15/44	2,850,000	2,173,125
JuStar Logistics, LP 6.38% due 10/01/30	14,506,000	13,839,325
5.63% due 04/28/27 Global Partners Limited Partnership / GLP Finance Corp.	450,000	432,405
6.88% due 01/15/29	7,750,000	7,197,812
7.00% due 08/01/27 Cinetik Holdings, LP	2,200,000	2,134,728
5.88% due 06/15/30 ³	6,100,000	5,797,989
VT Midstream, Inc. 4.13% due 06/15/29 ³	5,250,000	4,607,270
ransCanada PipeLines Ltd.		
6.20% due 03/09/26 Holly Energy Partners Limited Partnership / Holly Energy Finance Corp.	3,300,000	3,302,299
6.38% due 04/15/27 ³	2,689,000	2,656,258
FransMontaigne Partners Limited Partnership / TLP Finance Corp. 6.13% due 02/15/26	700,000	605,267
Basic Energy Services, Inc.		003,207
due 10/15/23 ⁷ Fotal Energy	1,438,000	7,190 177,767,583
ndustrial - 3.0%		177,707,383
P Lending I LLC 4.00% due 09/08/25 ³	15,347,531	14,165,771
4.00% due 05/08/25** (PO, Inc.	13,347,331	14,103,771
6.25% due 06/01/28 ³ New Enterprise Stone & Lime Company, Inc.	13,945,000	13,711,103
5.25% due 07/15/28 ³	9,081,000	8,263,985
9.75% due 07/15/28 ³	5,350,000	5,161,038
Great Lakes Dredge & Dock Corp. 5.25% due 06/01/29 ³	15,785,000	13,184,112
Artera Services LLC		40.000.000
9.03% due 12/04/25 ³ Boeing Co.	14,385,000	12,586,875
5.81% due 05/01/50 standard Industries, Inc.	12,010,000	11,966,174
4.38% due 07/15/30 ³	6,200,000	5,369,802
3.38% due 01/15/31 ³	6,552,000	5,274,643
10wserve Corp. 3.50% due 10/01/30	10,270,000	8,763,308
arcosa, Inc. 4.38% due 04/15/29 ³	9,400,000	8,422,423
Dyal Capital Partners IV	9,400,000	8,422,423
3.65% due 02/22/41 ^{†††} GrafTech Finance, Inc.	10,950,000	8,339,624
4.63% due 12/15/28 ³	10,000,000	8,125,223
FransDigm, Inc.	7.000.000	7.026.520
6.75% due 08/15/28 ³ Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC	7,000,000	7,026,530
4.00% due 10/15/27 ³	7,943,000	7,022,614
GrafTech Global Enterprises, Inc. 9.88% due 12/15/28 ³	6,520,000	6,471,100
Atkore, Inc.		
4.25% due 06/01/31 ³ Deuce FinCo plc	6,875,000	5,946,876
5.50% due 06/15/27 ³	GBP 5,350,000	5,758,277
opBuild Corp. 3.63% due 03/15/29 ³	5,550,000	4,829,533
CIL IV LLC / SCIL USA Holdings LLC		
9.50% due 07/15/28 inviri Corp.	EUR 3,500,000	3,820,127
5.75% due 07/31/27 ³	4,075,000	3,546,676
devinta ASA 3.00% due 11/15/27	EUR 3,433,000	3,476,540
K Elevator US Newco, Inc.		
5.25% due 07/15/27 ³ learwater Paper Corp.	3,000,000	2,771,618
4.75% due 08/15/28 ³	1,890,000	1,663,502
uilders FirstSource, Inc. 6.38% due 06/15/32 ³	800,000	794,801
/aste Pro USA, Inc.		
5.50% due 02/15/26 ³ rundage-Bone Concrete Pumping Holdings, Inc.	600,000	556,199
6.00% due $02/01/26^3$	525,000	497,132
ELD-WEN, Inc. 6.25% due 05/15/25 ³	100,000	100,875
o.25% due 05/15/25** otal Industrial	100,000	163,450,710
onsumer, Non-cyclical - 2.7% fedline Borrower, LP		
5.25% due 10/01/29 ³	7,200,000	6,247,433
3.88% due 04/01/29 ³	6,596,000	5,732,341

		Face Amount∼	Value
CORPORATE BONDS†† - 29.7% (continued)			
Consumer, Non-cyclical - 2.7% (continued) DaVita, Inc.			
4.63% due 06/01/30 ³ 3.75% due 02/15/31 ³		8,678,000 \$ 4,892,000	7,449,871 3,911,312
3.75% due 02/15/51° US Foods, Inc.		4,892,000	3,911,312
4.75% due 02/15/29 ³		6,550,000	5,996,848
6.25% due 04/15/25 ³ Bausch Health Companies, Inc.		3,542,000	3,540,529
4.88% due 06/01/28 ³		15,600,000	9,285,120
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 4.38% due 02/02/52 ³		6,500,000	4,559,034
3.75% due 12/01/31 ³		3,400,000	2,788,133
Cheplapharm Arzneimittel GmbH 5.50% due 01/15/28 ³		8,085,000	7,316,925
Sotheby's/Bidfair Holdings, Inc.			
5.88% due 06/01/29 ³ Option Care Health, Inc.		9,400,000	7,308,500
4.38% due 10/31/29 ³		7,736,000	6,808,905
TreeHouse Foods, Inc. 4.00% due 09/01/28		7,575,000	6,525,332
BCP V Modular Services Finance II plc			
4.75% due 10/30/28 ³ Prime Security Services Borrower LLC / Prime Finance, Inc.	EUR	7,000,000	6,492,305
3.38% due 08/31/27 ³		6,861,000	6,051,239
HealthEquity, Inc.		(555 000	5 777 120
4.50% due 10/01/29 ³ Sabre GLBL, Inc.		6,555,000	5,777,129
7.38% due 09/01/25 ³		6,216,000	5,517,384
Smithfield Foods, Inc. 3.00% due 10/15/30 ³		7,000,000	5,488,396
FAGE International S.A. / FAGE USA Dairy Industry, Inc.			
5.63% due 08/15/26 ³ ADT Security Corp.		5,232,000	4,926,822
4.88% due 07/15/32 ³		5,150,000	4,403,250
Chrome Bidco 3.50% due 05/31/28 ³	EUR	4 000 000	4 201 125
3.50% due 05/31/28° Central Garden & Pet Co.	EUR	4,800,000	4,391,135
4.13% due 04/30/31 ³		5,300,000	4,369,621
WW International, Inc. 4.50% due 04/15/29 ³		7,050,000	4,166,746
Carriage Services, Inc.			
4.25% due 05/15/29 ³ CAB SELAS		4,575,000	3,937,703
3.38% due 02/01/28 ³	EUR	4,100,000	3,641,187
Endo Luxembourg Finance Company I SARL / Endo US, Inc. due 04/01/29 ^{3,7}		4,400,000	3,256,000
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		4,400,000	3,236,000
7.00% due 12/31/27 ³		2,991,000	2,647,723
CPI CG, Inc. 8.63% due 03/15/26 ³		2,750,000	2,646,852
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.			
5.00% due 02/01/26 ³ Catalent Pharma Solutions, Inc.		2,775,000	2,497,500
3.13% due 02/15/29 ³		2,825,000	2,296,923
Molina Healthcare, Inc. 4.38% due 06/15/28 ³		1,770,000	1,631,677
Tenet Healthcare Corp.			
4.63% due 06/15/28 5.13% due 11/01/27		975,000 550,000	910,637 525,072
Par Pharmaceutical, Inc.		330,000	323,012
due 04/01/27 ^{3,7} Upbound Group, Inc.		1,825,000	1,348,735
6.38% due 02/15/29 ³		1,450,000	1,286,875
Altria Group, Inc. 4.45% due 05/06/50		1 670 000	1 227 967
Syneos Health, Inc.		1,670,000	1,227,867
3.63% due 01/15/29 ³		1,236,000	1,208,289
Fortrea Holdings, Inc. 7.50% due 07/01/30 ³		880,000	901,093
Performance Food Group, Inc.			
6.88% due 05/01/25 ³ Total Consumer, Non-cyclical		304,000	304,255 159,322,698
Technology - 1.7%			137,322,070
AthenaHealth Group, Inc. 6.50% due 02/15/30 ³		26,650,000	22,429,709
6.30% due 02/13/30° Qorvo, Inc.		20,030,000	22,429,109
3.38% due 04/01/31 ³ 4.38% due 10/15/29		9,225,000 7,833,000	7,437,076 7,074,769
4.36% due 10/13/29 TeamSystem SpA		7,833,000	7,074,769
6.93% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 02/15/28 [♦]	EUR	11,750,000	12,443,175
NCR Corp. 5.25% due 10/01/30 ³		10,325,000	8,976,591
5.13% due 04/15/29 ³		3,850,000	3,408,253
6.13% due 09/01/29 ³ CDW LLC / CDW Finance Corp.		25,000	25,021
3.57% due 12/01/31		14,000,000	11,813,480
Booz Allen Hamilton, Inc. 3.88% due 09/01/28 ³		11,800,000	10,672,633
Boxer Parent Company, Inc.			
6.50% due 10/02/25 Playtika Holding Corp.	EUR	5,500,000	5,919,974
4.25% due 03/15/29 ³		5,850,000	5,191,875
ſwilio, Inc.			
3.88% due 03/15/31 MSCI, Inc.		4,000,000	3,330,459

	Face Amount	Value
CORPORATE BONDS ^{††} - 29.7% (continued)	Amount	value
Technology - 1.7% (continued)		
ACI Worldwide, Inc.	400.000	
5.75% due 08/15/26 ³	400,000	
Fotal Technology		99,878,157
Basic Materials - 1.4% Alcoa Nederland Holding BV		
5.50% due 12/15/27 ³	15,125,000	14,627,716
6.13% due 05/15/28 ³	7,450,000	
4.13% due 03/31/29 ³	4,900,000	
Asiser Aluminum Corp.	4,700,000	7,317,313
4.50% due 06/01/31 ³	13,250,000	10,562,635
4.63% due 03/01/28 ³	650,000	
Minerals Technologies, Inc.		
5.00% due 07/01/28 ³	11,280,000	10,264,800
SCIL IV LLC / SCIL USA Holdings LLC		
5.38% due 11/01/26 ³	10,375,000	9,458,278
SK Invictus Intermediate II SARL		
5.00% due 10/30/29 ³	11,525,000	9,158,111
Carpenter Technology Corp.		
6.38% due 07/15/28	8,315,000	8,148,700
HB Fuller Co. 4.25% due 10/15/28	5,250,000	4,672,710
4.25% due 10/13/28 Novelis Sheet Ingot GmbH	5,230,000	4,672,710
3.38% due 04/15/29	EUR 4,500,000	4,300,442
Ingevity Corp.	1,500,000	1,000,112
3.88% due 11/01/28 ³	1,000,000	853,768
Mirabela Nickel Ltd.		
due 06/24/19 ^{†††,7,8}	1,885,418	89,557
Total Basic Materials		84,494,475
Utilities - 0.6%		
AES Corp.		
3.95% due 07/15/30 ³	9,760,000	8,750,014
Terraform Global Operating, LP		
6.13% due 03/01/26 ³	8,285,000	8,067,519
Clearway Energy Operating LLC	0.400.000	= 000.054
3.75% due 02/15/31 ³	9,409,000	7,808,061
NRG Energy, Inc. 7.00% due 03/15/33 ³	6,950,000	7,007,581
Atlantica Sustainable Infrastructure plc	6,930,000	/,00/,581
4.13% due 06/15/28 ³	1,550,000	1,380,910
Total Utilities	1,550,000	33,014,085
Total Corporate Bonds		33,014,003
(Cost \$2,034,924,121)		1,738,310,369
(======================================		1,750,510,507
ASSET-BACKED SECURITIES ^{††} - 20.3%		
Collateralized Loan Obligations - 11.6% LoanCore Issuer Ltd.		
2021-CRE4 D, 7.68% (30 Day Average SOFR + 2.61%, Rate Floor: 2.61%) due 07/15/35 ^{0,3}	20,500,000	19,598,392
2021-CRE6 D, 8.04% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38 ^{0,3}	11.300.000	
2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ⁶ ,3	7,356,940	.,,
2013-CRE5 D, 8.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ⁶ ,3	8,250,000	
2022-CRE7 D, 8.17% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 ⁰ , ³	6,400,000	
Fortress Credit Opportunities IX CLO Ltd.	0,400,000	3,536,206
2021-9A CR, 8.06% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33 ⁰ ,3	35,000,000	33,199,341
2021-9A DR, 9.21% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 ⁴ ,3	7,750,000	
2021-9A A2TR, 7.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,3}	2,950,000	
FS Rialto	2,930,000	2,003,302
2021-FL3 D, 7.66% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36 ^{0,3}	36,500,000	33,109,511
2021-FL2 D, 8.02% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 ^{0,3}	8,850,000	
Palmer Square Loan Funding Ltd.	8,850,000	0,103,332
2022-1A B, 6.99% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 ^{0,3}	26,200,000	25,414,375
2021-3A C, 7.75% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ⁶ ,3	8,300,000	
, , , , , , , , , , , , , , , , , , , ,	3,400,000	

	Face	
	Amount~	Val
ASSET-BACKED SECURITIES ^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
LCCM Trust	*******	
2021-FL3 C, 7.86% (1 Month Term SOFR + 2.71%, Rate Floor: 2.71%) due 11/15/38 ⁰ ,3	28,865,000	\$ 27,037,6
2021-FL2 D, 8.16% (1 Month Term SOFR + 3.01%, Rate Floor: 3.01%) due 12/13/38 ^{0,3} BXMT Ltd.	5,750,000	5,278,8
2020-FL2 C, 6.87% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due $02/15/38^{\circ,3}$	15,640,000	13,535,9
2020-FL3 D, 8.02% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due $11/15/37^{\circ,3}$	7,350,000	6,634,2
2020-FL2 D, 7.17% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 02/15/38 ^{§,3}	8,000,000	6,013,2
ACRES Commercial Realty Ltd.	-,,,,,,,,	*,****
2021-FL2 D, 8.26% (1 Month Term SOFR + 3.21%, Rate Floor: 3.21%) due 01/15/37 ^{0,3}	8,350,000	7,454,6
2021-FL1 D, 7.87% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 ^{\(\Qeq)} .3	7,250,000	6,539,0
2021-FL2 C, 7.81% (1 Month Term SOFR + 2.76%), Rate Floor: 2.76%) due 01/15/37 ^{0,3}	6,500,000	6,103,5
2021-FL2 B, 7.41% (1 Month Term SOFR + 2.36%), Rate Floor: 2.36%) due $01/15/37^{0,3}$	3,500,000	3,373,1
MidOcean Credit CLO VII	- / /	-,,
2020-7A CR, 7.46% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 ^{\$\Oldsymbol{Q}\$} ,3	21,000,000	20,548,4
Golub Capital Partners CLO Ltd.		
2018-36A C, 7.43% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{0,3}	20,000,000	18,734,5
BSPDF Issuer Ltd.		
2021-FL1 D, 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ^{0,3}	19,975,000	17,811,0
Voya CLO Ltd.		
2021-2A CR, 8.86% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due $06/07/30^{\circ}$, 3	16,500,000	15,009,6
2013-1A INC, due 10/15/30 ^{3,9}	28,970,307	2,447,9
BSPRT Issuer Ltd.		
2021-FL6 D, 8.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36 ^{0,3}	18,425,000	15,091,1
2021-FL7 D, 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38 ^{©,3}	1,600,000	1,455,5
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 9.10% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{0,3}	18,100,000	16,167,9
Fontainbleau Vegas	15.075.200	15.055.0
10.43% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/26 ^{5,†††} Anchorage Capital CLO 6 Ltd.	15,875,209	15,875,2
2021-6A DRR, 8.71% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 ^{6,3}	17,350,000	15,801,0
2021-0A DRC, 6.71% (5 Month USD LIBOK + 5.45%, Rate Floor: 5.45%) due 07/15/50** STWD Ltd.	17,530,000	13,601,0
2022-FL3 D, 7.82% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 ^{0,3}	11.900,000	11,240,4
2021-FL2 D. 7.96% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 ^{0,3}	3,750,000	3,263,1
Cerberus Loan Funding XXX, LP	3,730,000	5,205,1
2020-3A C, 8.91% (3 Month USD LIBOR + 3.65%, Rate Cap/Floor: 14.50%/3.65%) due 01/15/33 ^{\(\gamma\)} , 3	14,500,000	13,993,5
KREF Funding V LLC	- ,,,,,,,,,	,,-
6.94% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ⁰ ,†††	13,471,442	13,443,8
0.15% due 06/25/26 ^{†††} ,10	73,636,363	7,3

	Face	***	
ASSET-BACKED SECURITIES ^{††} - 20.3% (continued)	Amount~	Value	
Collateralized Loan Obligations - 11.6% (continued)			
FS Rialto Issuer LLC			
2022-FL5 C, 9.01% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 ^{9,3}	6,950,000 \$	6,852,549	
2022-FL6 C, 9.31% (1 Month Term SOFR + 4.23%, Rate Floor: 4.23%) due 08/17/37 ^{9,3}	6,150,000	6,117,060	
Cerberus Loan Funding XL LLC	0,130,000	0,117,000	
2023-1A C, 9.19% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 ^{0,3}	12,750,000	12,526,254	
ABPCI Direct Lending Fund IX LLC	123,700,000	12,020,201	
2021-9A BR, 7.79% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31 ^{6,3}	11,550,000	11.063.646	
Neuberger Berman Loan Advisers CLO 32 Ltd.			
2021-32A DR, 7.97% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 ^{0,3}	11,500,000	10,790,410	
Atlas Senior Loan Fund IX Ltd.			
2018-9A C, 7.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{0,3}	10,250,000	10,175,292	
2018-9A SUB, due 04/20/28 ^{3,9}	9,600,000	296,544	
Diamond CLO Ltd.			
2021-1A DR, 8.66% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 ^{0,3}	5,500,000	5,392,404	
2018-1A D, 8.97% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{0,3}	4,410,012	4,376,045	
2021-1A CR, 7.66% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0,3}	557,112	554,906	
THL Credit Lake Shore MM CLO I Ltd.			
2021-1A CR, 8.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 [⋄] ,3	9,900,000	9,377,870	
GoldenTree Loan Management US CLO 1 Ltd.			
2021-9A D, 8.15% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 ^{0,3}	9,950,000	9,250,891	
Cerberus Loan Funding XXXVI, LP			
2021-6A B, 7.01% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due $11/22/33^{\circ,3}$	9,000,000	8,939,845	
BCC Middle Market CLO LLC			
2021-1A A1R, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 [⋄] ,3	9,000,000	8,865,025	
ABPCI Direct Lending Fund CLO V Ltd.			
2021-5A BR, 8.15% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31 ^{\$\delta\$} ,3	9,200,000	8,835,126	
Golub Capital Partners CLO 16 Ltd.			
2021-16A CR2, 8.16% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 ^{0,3}	9,300,000	8,723,263	
Magnetite XXIX Ltd.			
2021-29A D, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $01/15/34^{0,3}$	8,800,000	8,491,780	
Venture XIV CLO Ltd.			
2020-14A CRR, 7.71% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0,3}	8,000,000	7,834,094	
ABPCI Direct Lending Fund CLO VII, LP		# caa c : :	
2021-7A BR, 7.84% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31 ^{0,3}	7,950,000	7,632,814	
CIFC Funding Ltd.	0.100.000	7.554.002	
2021-2A DR, 8.35% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{0,3}	8,100,000	7,554,003	
Madison Park Funding XLVIII Ltd.	7.500.000	7.272.504	
2021-48A D, 8.27% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 ^{0,3}	7,500,000	7,272,506	

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
Dryden 37 Senior Loan Fund	0.500.000	
2015-37A Q, due 01/15/31 ^{3,9}	9,500,000	\$ 7,001,004
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 7.81% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 ^{0,3}	7,350,000	6,636,386
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 8.06% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ^{0,3}	5,900,000	5,528,603
ABPCI Direct Lending Fund CLO I LLC		
2021-1A C2, 8.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,3}	5,550,000	5,261,268
CHCP Ltd.		
2021-FL1 D, 8.22% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{©,3}	5,500,000	5,128,483
Octagon Loan Funding Ltd.	40 405 505	107116
2014-1A SUB, due 11/18/31 ^{3,9}	19,435,737	4,874,463
WhiteHorse X Ltd.		
2015-10A E, 10.56% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{0,3}	5,017,467	4,835,925
Cerberus Loan Funding XXXV, LP		
2021-5A C, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,3}	5,150,000	4,814,355
Wind River CLO Ltd.		
2018-1A ARR, 6.31% (3 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 07/18/31 ^{0,3}	3,983,606	3,942,814
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 8.01% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{\(\delta\)} ,3	4,050,000	3,813,007
Marathon CLO V Ltd.		
2017-5A A2R, 6.83% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,3}	3,436,329	3,430,129
2013-5A SUB, due 11/21/27 ^{3,9}	5,500,000	184,789
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 ^{3,9}	7,895,000	2,595,165
HGI CRE CLO Ltd.		
2021-FL2 D, 7.31% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{9,3}	1,600,000	1,469,106
2021-FL2 E, 7.61% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36 ^{0,3}	1,200,000	1,104,229
Denali Capital CLO XI Ltd.		
2018-1A BRR, 7.40% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{0,3}	2,500,000	2,490,485
BDS Ltd.		
2021-FL9 E, 7.76% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due $11/16/38^{\circ,3}$	2,700,000	2,448,473
Hull Street CLO Ltd.		
2014-1A D, 8.86% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due $10/18/26^{\circ,3}$	2,441,258	2,426,710
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 ^{3,9}	11,700,000	2,183,536
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{3,9}	6,400,000	1,619,200
2013-3X SUB, due 10/15/30 ⁹	4,938,326	379,165
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28 ^{3,9}	11,900,000	1,954,754
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 8.42% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 ^{0,3}	2,000,000	1,901,948
BNPP IP CLO Ltd.		
2014-2A E, 10.55% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due $10/30/25^{\circ,3}$	6,106,339	1,831,902
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 ^{3,9}	5,650,000	1,653,766
PFP Ltd.		
2021-7 E, 8.16% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due $04/14/38^{\circ,3}$	1.789.911	1.547.087

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 20.3% (continued)		
Collateralized Loan Obligations - 11.6% (continued)		
Great Lakes CLO Ltd.	1.500.000	6 500.25
2014-1A SUB, due 10/15/29 ^{3,9} Babson CLO Ltd.	1,500,000	\$ 588,359
2014-IA SUB, due 07/20/25 ^{3,9}	11 505 061	570.75
Venture XIII CLO Ltd.	11,595,061	579,753
2013-13A SUB, due 09/10/29 ^{3,9}	13,790,000	535,893
Treman Park CLO Ltd.	13,/90,000	333,67.
2015-1A SUB, due 10/20/28 ^{3,9}	18,918,010	484,301
Dryden Senior Loan Fund	10,710,010	101,501
due 01/15/31 ⁹	1,897,598	341,797
Telos CLO Ltd.	2,000,000	2 12,77
2017-6A CR, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{♦,3}	138,849	138,756
OHA Credit Partners IX Ltd.	, , .	
2013-9A ACOM, due 10/20/25 ^{3,9}	4,219,178	4,641
Copper River CLO Ltd.	, · / · ·	,-
2007-1A INC, due 01/20/21 ^{8,9}	8,150,000	815
West CLO Ltd.	<u> </u>	
2013-1A SUB, due 11/07/25 ^{3,9}	5,300,000	530
Total Collateralized Loan Obligations	.,,,,,,,,,,	678,255,190
Transport-Aircraft - 3.4%		,,
AASET Trust		
2021-1A, 2.95% due 11/16/41 ³	17,912,689	15,431,961
2017-1A, 3.97% due 05/16/42 ³	13,076,429	10,905,998
2021-2A, 3.54% due 01/15/47 ³	3,372,929	2,534,547
2020-1A, 4.34% due 01/16/40 ³	3,751,347	1,877,618
KDAC Aviation Finance Ltd.	3,131,341	1,077,010
2017-1A, 4.21% due 12/15/42 ³	31,403,802	25,959,011
Falcon Aerospace Ltd.	31,403,002	23,737,011
2017-1, 4.58% due 02/15/42 ³	10,779,714	10,157,137
2019-1, 3.60% due 09/15/39 ³	4,874,951	4,117,020
2017-1, 6.30% due 02/15/42 ³	3,838,675	3,359,970
Raspro Trust	3,636,073	3,337,770
2005-1A, 6.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,3}	15,020,380	14,885,707
Sprite Ltd.	13,020,300	14,005,707
2021-1, 3.75% due 11/15/46 ³	16,020,534	14,343,636
Castlelake Aircraft Securitization Trust	10,020,034	14,545,050
2018-1, 4.13% due 06/15/43 ³	9,105,875	8,216,494
2019-1A, 3.97% due 04/15/39 ³	5,553,934	4,930,515
Sapphire Aviation Finance I Ltd.	3,333,734	4,750,515
2018-1A, 4.25% due 03/15/40 ³	14,410,714	11,983,517
AASET US Ltd.	17,710,717	11,705,511
2018-2A, 4.45% due 11/18/38 ³	11,964,843	10,342,444
JOL Air Ltd.	22,5 0 1,0 10	
2019-1, 3.97% due 04/15/44 ³	9,856,902	8,724,246
Labrador Aviation Finance Ltd.	. / /-	-/- /
2016-1A, 4.30% due 01/15/42 ³	8,957,209	7,376,415
Sapphire Aviation Finance II Ltd.		.,,
2020-1A, 4.34% due 03/15/40 ³	9,117,555	6,396,557
2020-1A, 3.23% due 03/15/40 ³	535,157	449,896
GAIA Aviation Ltd.	,	
2019-1, 3,97% due 12/15/44 ^{3,11}	7,086,138	6,193,497
WAVE LLC	.,,	.,,
2019-1, 3.60% due 09/15/44 ³	6,738,286	5,519,330
Project Silver		
2019-1, 3.97% due 07/15/44 ³	6,046,428	5,134,083
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46 ³ ,11	5,683,817	4,624,013
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 ³	5,177,675	4,421,838
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ³	3,852,391	3,436,679
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 ³	3,984,755	3,349,744
Slam Ltd.		
$2021-1A$, 3.42% due $06/15/46^3$	3,150,000	2,627,163

	F: Amou	ce it~	Value
ASSET-BACKED SECURITIES ^{††} - 20.3% (continued)			
Fransport-Aircraft - 3.4% (continued) Castlelake Aircraft Structured Trust			
2021-1A, 6.66% due 01/15/46 ³	2,538,	16 \$	2,062,544
Total Transport-Aircraft		_	199,361,580
Financial - 2.3%			
HarbourVest Structured Solutions IV Holdings, LP	22.224	02	22 252 007
7.61% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ⁰ ,††† 2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ⁰ ,†††	23,234, EUR 12,900,		23,252,807 14,082,168
2.36% (5 Molini EURIBOR + 2.43%, Rate Floor: 2.43%) due 09/13/20***** KKR Core Holding Company LLC	EUR 12,900,0	00	14,082,108
4.00% due 08/12/31 ^{†††}	23,809,0	39	20,733,615
Ceamer Finance LLC			
6.92% due 11/15/37 ^{†††}	10,979,		10,649,922
3.69% due 03/22/31 ^{†††}	5,502,2	33	5,072,915
Lightning A 5.50% due 03/01/37 ^{†††}	15,678.	06	14,722,226
Thunderbird A	15,076,	9 0	14,722,220
5.50% due 03/01/37 ^{†††}	15,605,4	12	14,653,879
Bib Merchant Voucher Receivables Ltd.			
4.18% due 04/07/28 ^{†††}	12,126,9	99	11,592,045
Nassau LLC			
2019-1, 3.98% due 08/15/34 ³ Lightning B	11,419,5	26	10,821,271
7.50% due 03/01/37 ^{†††}	3,153,	60	2,905,557
Thunderbird B	3,133,	00	2,703,337
7.50% due 03/01/37 ^{†††}	3,139,0	20	2,892,068
Aesf Vi Verdi, LP			
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ⁰ ,†††	EUR 432,0	95	472,295
Total Financial		_	131,850,768
Infrastructure - 1.2%			
VB-S1 Issuer LLC - VBTEL 2022-1A, 5.27% due 02/15/52 ³	39.650.0	00	35,161,921
Hotwire Funding LLC	39,630,0	00	33,101,921
2023-1A, 8.84% due 05/20/53 ³	20,000,0	00	19,105,093
2021-1, 4.46% due 11/20/51 ³	11,750,0		9,738,312
Vault DI Issuer LLC			
2021-1A, 2.80% due 07/15/46 ³	7,150,0	00	6,039,365
Blue Stream Issuer LLC			
2023-1A, 6.90% due 05/20/53 ³	3,400,0	00	3,215,619
Total Infrastructure Whole Business - 0.6%		_	73,260,310
TSGE			
2017-1, 6.25% due 09/25/31 ^{†††}	38,977,3	90	31,778,075
Applebee's Funding LLC / IHOP Funding LLC			
2019-1A, 4.72% due 06/05/49 ³	3,217,5	00	2,961,525
Taco Bell Funding LLC			
2016-1A, 4.97% due 05/25/46 ³	2,655,	00	2,551,328
Wendy's Funding LLC 2018-1A, 3.88% due 03/15/48 ³	378,	00	342,068
Total Whole Business	576,0		37,632,996
Single Family Residence - 0.6%		_	51,052,770
FirstKey Homes Trust			
2020-SFR2, 4.00% due 10/19/37 ³	13,550,	00	12,397,606
2020-SFR2, 4.50% due 10/19/37 ³	13,250,0		12,197,171
2020-SFR2, 3.37% due 10/19/37 ³	8,550,0	00	7,750,455
Total Single Family Residence		_	32,345,232
Net Lease - 0.4% CARS-DB4, LP			
2020-1A, 4.95% due 02/15/50 ³	21,105,0	00	17,660,733
SVC ABS LLC	21,103,	00	17,000,733
2023-1A, 5.55% due 02/20/53 ³	5,945,(42	5,483,674
Total Net Lease		_	23,144,407
Insurance - 0.1%		_	
CHEST			
7.13% due 03/15/43 ^{†††}	6,000,0	00	5,867,369
Collateralized Debt Obligations - 0.1% Anchorage Credit Funding 4 Ltd.			
2021-4A CR, 3.52% due 04/27/39 ³	4,250,	00	3,507,948
Total Asset-Backed Securities	4,230,0		3,307,948
(Cost \$1,277,321,755)		_	1,185,225,800
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 14.6%			
Residential Mortgage-Backed Securities - 7.2%			
FKRT 2.21% due 11/30/58 ^{†††,8}	22.050	00	22.215.120
2.2170 due 11/30/3611139	33,850,0	UU	33,315,139

	Face		
	Amount~	Value	
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 14.6% (continued)			
Residential Mortgage-Backed Securities - 7.2% (continued)			
LSTAR Securities Investment Ltd.			
2023-1, 8.58% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 ^{0,3}	27,606,851 \$	27,379,552	
JP Morgan Mortgage Acquisition Trust			
2006-WMC4, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ^o	21,213,181	11,033,105	
2006-WMC3, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁶	8,407,411	5,959,503	
2006-HE3, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36	5,186,703	4,420,866	
2006-WMC4, 5.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 [♦]	7,301,764	3,787,899	
2006-WMC4, 5.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 [♦]	3,087,441	1,595,763	
Ameriquest Mortgage Securities Trust			
2006-M3, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 [♦]	19,311,263	10,403,472	
2006-M3, 5.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24 %) due $10/25/36$	31,768,964	9,397,603	
2006-M3, 5.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due $10/25/36^{\circ}$	13,206,945	3,906,963	
BRAVO Residential Funding Trust			
2022-R1, 3.13% due 01/29/70 ³ ,11	25,053,371	22,306,156	
WaMu Asset-Backed Certificates WaMu Series			
2007-HE2, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 [♦]	23,731,271	8,867,894	
2007-HE2, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 [◊]	18,083,018	6,710,923	
2007-HE4, 5.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ^{\delta}	6,612,747	4,530,111	
2007-HE4, 5.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ^{\dagger}	1,985,900	1,133,319	
RALI Series Trust			
2006-QO6, 4.17% (1 Month USD LIBOR \pm 0.36%, Rate Floor: 0.36%) due $06/25/46^{\circ}$	43,690,836	10,505,688	
2007-QO2, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 [⋄]	12,895,947	4,806,871	
2006-QO8, 5.55% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 [◊]	3,545,948	3,313,366	
2006-QO2, 5.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ^o	5,947,913	1,230,874	
2006-OO2, 5.83% (1 Month USD LIBOR ± 0.68%, Rate Floor; 0.68%) due 02/25/46°	3,182,638	681,603	
2006-QO2, 5.59% (1 Month USD LIBOR + 0.44% , Rate Floor: 0.44%) due $02/25/46^{\circ}$	213.333	42,989	
Long Beach Mortgage Loan Trust	.,	,,	
2006-6, 5.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 [◊]	13,760,682	5,500,978	
2006-8, 5,47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 [♦]	16,400,755	4,502,796	
2006-4, 5,47% (1 Month USD LIBOR + 0,32%, Rate Floor: 0,32%) due 05/25/36 ^{\(\rightarrow\)}	9,941,996	3,110,836	
2006-1. 5.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36°	3,710,186	3,017,862	
2006-6, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36°	4,284,910	1,704,487	

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 14.6% (continued)		
Residential Mortgage-Backed Securities - 7.2% (continued)		
2006-8, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 ^o	4,444,296 \$	1,216,209
2006-6, 5.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 [♦] OBX Trust	2,480,443	983,796
2022-NOM9, 6.45% due 09/25/62 ³ ,11	7,005,225	7.75(.252
	7,885,325	7,756,252
2023-NQM2, 6.80% due 01/25/62 ^{3,11}	6,701,676	6,634,968
2022-NQM8, 6.10% due 09/25/62 ^{3,11}	4,464,301	4,360,206
American Home Mortgage Assets Trust		
2006-6, 5.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ⁶	7,525,503	6,251,016
2006-1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 ^{\(\delta\)}	6,400,326	5,407,414
2006-3, 4.92% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ^{\(\delta\)}	5,027,039	3,504,032
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36°	21,672,658	7,494,108
2006-2, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due $11/25/36^{\circ}$	19,057,974	6,588,542
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{3,11}	13,546,159	12,994,170
GCAT Trust		
2022-NQM5, 5.71% due 08/25/67 ^{3,11}	9,036,048	8,756,341
2023-NQM2, 6.60% due 11/25/67 ^{3,11}	3,218,513	3,184,361
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 5.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ^o	19,114,386	8,164,800
2006-HE6, 5.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $09/25/36^{\Diamond}$	4,314,317	1,586,266
2007-HE4, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 [©]	3,759,315	1,175,228
IXIS Real Estate Capital Trust		
2007-HE1, 5.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 [©]	23,873,678	5,821,188
2007-HE1, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due $05/25/37^{\Diamond}$	16,914,165	4,124,316
GSAMP Trust		
2007-NC1, 5.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due $12/25/46^{\circ}$	18,138,715	9,721,056
Master Asset-Backed Securities Trust		
2006-WMC3, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 ^o	10,010,302	3,604,350
2006-HE3, 5.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 [♦]	9,468,103	2,934,694
2006-HE3, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁽¹⁾	7,960,414	2,467,376
GSAA Home Equity Trust	40.044.044	
2006-3, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁶	10,241,351	5,533,620
2006-9, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁶	7,411,618	2,282,143
2007-7, 5.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37°	439,762	420,408
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 5.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37° CFMT LLC	9,806,788	8,033,542
2022-HB9, 3.25% (WAC) due 09/25/37 ⁰ ,8	8,650,000	7,250,235
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 ³ , ¹¹	7,484,753	6,975,034

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 14.6% (continued)		
Residential Mortgage-Backed Securities - 7.2% (continued) Home Equity Loan Trust		
· ·	C C00 200	6210.702
2007-FRE1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 [⋄] PRPM LLC	6,689,388 \$	6,219,703
2023-1, 6.88% (WAC) due 02/25/28 ^{0,3}	C 170 010	6,139,061
2023-1, 6.88% (WAC) due 02/23/28**** Lehman XS Trust Series	6,178,218	0,139,001
2006-18N, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 ⁽³⁾	3.806.109	3,679,383
	- / /,	- , ,
2006-10N, 5.57% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ^{\(\sigma\)}	2,407,666	2,177,096
Argent Securities Trust	0.048.450	
2006-W5, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36° First NLC Trust	8,917,468	5,770,633
2007-1, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{0,3}	6 490 227	2 266 475
	6,480,337	3,266,475
2007-1, 5.22% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{0,3} Alternative Loan Trust	4,914,247	2,476,252
	(22(27)	5 220 000
2007-OA7, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 [©]	6,226,371	5,338,000
Merrill Lynch Mortgage Investors Trust Series	6.022.005	2.026.600
2007-HE2, 5.57% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 02/25/37 [♦]	6,932,895	2,036,680
2007-HE2, 5.67% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 [©]	5,018,423	1,474,264
2007-HE2, 5.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 02/25/37 ⁽²⁾	3,990,161	1,172,113
2007-HE2, 5.99% (1 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 02/25/37 ⁽¹⁾	1,623,739	476,978
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37	7,243,415	3,286,823
2007-HE4, 5.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47°	2,781,373	1,585,884
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{3,11}	4,770,418	4,682,942
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 ^{3,11}	4,741,253	4,657,822
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 5.91% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 03/25/37°	10,529,114	4,522,263
HSI Asset Securitization Corporation Trust		
2007-HE1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37°	5,736,423	3,926,993
Finance of America HECM Buyout		2 502 015
2022-HB2, 6.00% (WAC) due 08/01/32 ^{0,3} CSMC Trust	3,850,000	3,502,045
	2.52(212	2 120 120
2020-RPL5, 3.02% (WAC) due 08/25/60 [©] ,3	3,526,312	3,429,438
First Franklin Mortgage Loan Trust	E 101070	2.120.010
2006-FF16, 5.57% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 12/25/36 [†]	7,484,869	3,138,910
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust	2.722.120	2 112 724
2006-AR9, 4.82% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 [♦]	3,733,139	3,113,734
Morgan Stanley Mortgage Loan Trust	0.000.001	2.41.5.004
2006-9AR, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 [♦]	8,225,824	2,416,991

	Face		
	Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 14.6% (continued)			
Residential Mortgage-Backed Securities - 7.2% (continued)			
Illiance Bancorp Trust			
2007-OA1, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 [⋄]	1,961,281	\$	1,665,384
Nomura Resecuritization Trust			
2015-4R, 2.44% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due $03/26/36^{\circ,3}$	1,488,234		1,332,311
Morgan Stanley Re-REMIC Trust			
2010-R5, 2.67% due 06/26/36 ³	514,379		455,326
Asset-Backed Securities Corporation Home Equity Loan Trust			
2006-HE5, 2.82% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 [♦]	78,799		77,813
otal Residential Mortgage-Backed Securities		4	20,413,600
Government Agency - 5.8%		'	
annie Mae			
5.50% due 05/01/53	112,836,326	1	12,389,332
5.00% due 05/01/53	94,405,599		92,556,351
reddie Mac			
5.00% due 06/01/53	77,228,109		75,905,534
5.50% due 02/01/53	58,302,246		58,296,892
Total Government Agency		3	39,148,109
Commercial Mortgage-Backed Securities - 1.3%			
X Commercial Mortgage Trust			
2021-VOLT, 7.19% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due $09/15/36^{\circ,3}$	19,750,000		18,634,994
2019-XL, 7.56% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due $10/15/36^{0,3}$	1,989,000		1,951,328
GS Mortgage Securities Corporation Trust			
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{0,3}	8,256,000		7,065,779
2020-DUNE, 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 [©] ,3	7,340,000		6,884,840
2020-DUNE, 7.09% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,3}	2,750,000		2,611,285
P Morgan Chase Commercial Mortgage Securities Trust	2,730,000		2,011,200
2021-NYAH, 7.83% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due 06/15/38 ^{0,3}	15,000,000		12,601,670
2021N 1811, 7:63 % (1 Month 03D EBOK + 2:04%, Rate 11001: 2:04%) due 00/13/30	15,000,000		12,001,070
2023-DELC, 8.34% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 ⁰ ,3	10.650.000		10,616,840
2027-DELC, 8.34% (1 Month Term SOFK ± 5.34%, Rate Floor: 5.34%) due 03/13/58*** MRT	10,030,000		10,010,840
2022-MINI, 7.10% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,3}	10,000,000		9,435,663
2022-MINI, 7.10% (1 Month Term SOFR + 1.93%, Rate Floor: 1.93%) due 01/13/39***	10,000,000		9,433,003
	0.544.025		0.040.450
2022-MHIL, 7.76% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 ^{0,3}	8,744,927		8,240,472
Vells Fargo Commercial Mortgage Trust 2015-NXS1, 2.63% due 05/15/48	96,395		06.143
	90,393		96,143
Total Commercial Mortgage-Backed Securities		_	78,139,014
Military Housing - 0.3%			
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates	240 204 088		42.040.20
2015-R1, 0.70% (WAC) due 11/25/52 ^{0,3,10}	218,201,875		13,010,204
Capmark Military Housing Trust			
2007-AET2, 6.06% due 10/10/52 ^{†††,3}	5,488,932		5,309,380
otal Military Housing			18,319,584
Fotal Collateralized Mortgage Obligations			
(Cost \$992,770,610)		8	356,020,313
ENIOR FLOATING RATE INTERESTS ^{††,◊} - 12.9%			
Consumer, Non-cyclical - 3.5%			
Women's Care Holdings, Inc.			
9.65% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	30,754,800		27,064,224

		Face	
	Amo	unt~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 12.9% (continued)			
Consumer, Non-cyclical - 3.5% (continued)			
Mission Veterinary Partners			
9.19% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.15%) due 04/27/28	21,074	,625 \$	20,468,729
Quirch Foods Holdings LLC			
9.99% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/27/27	15,216	,727	14,474,911
Dhanani Group, Inc.			
11.19% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/10/27 ^{†††}	14,432	,727	14,288,400
PetIQ LLC			
9.46% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/13/28	14,210	,254	13,144,485
Sigma Holding BV (Flora Food)			
6.24% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 12,019	,549	12,804,323
LaserAway Intermediate Holdings II LLC			
11.08% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 10/14/27	12,346	,516	12,084,153
Blue Ribbon LLC			
11.17% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	16,247	,179	11,324,284
Southern Veterinary Partners LLC			
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/05/27	11,282	,300	11,070,757
HAH Group Holding Co. LLC			
10.21% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	10,721	,260	10,429,277
Nidda Healthcare Holding GmbH			
6.92% (3 Month EURIBOR + 3.50%, Rate Floor; 3.50%) due 08/21/26	EUR 7,897	,239	8,287,360
Florida Food Products LLC			
10.19% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28 ^{†††}	8,778	,672	7,461,871
Hearthside Group Holdings LLC	· · ·		, ,
9.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	4,949	,350	4,324,495
9.27% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	3,535	.237	3,099,731
EyeCare Partners LLC	-,		- ,,
9.25% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 11/15/28	8,023	.438	5,730,098
9.25% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,134		1,563,735
Gibson Brands, Inc.	, -	•	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
10.25% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,175	.500	6,540,400
Endo Luxembourg Finance Company I SARL	-,	,	.,,
14.25% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	7,653	.125	5,755,150
Confluent Health LLC	,,,,,,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/30/28	5,486	.742	4,956,339
Zep, Inc.	2,100	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
9.24% (3 Month USD LIBOR + 4.00%, Rate Floor; 5.00%) due 08/12/24	3,672	.376	3,106,830
Medical Solutions Parent Holdings, Inc.	3,072		2,20,000
8.61% (3 Month Term SOFR + 3.25%, Rate Floor; 3.25%) due 11/01/28	2,246	.020	2,105,082
Resonetics LLC	2,210	,	2,100,002
9.10% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/28/28	1,779	985	1,724,360
Heritage Grocers Group LLC	1,777	,,,,,,,	1,724,500
due 08/01/29	1,700	.000	1,680,518
uuc 06/01/27	1,/00	,000	1,080,

		Face	
SENIOR FLOATING RATE INTERESTS ^{††,0} - 12.9% (continued)		Amount~	Value
Consumer, Non-cyclical - 3.5% (continued)			
Moran Foods I.C.			
12.21% (6 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 06/30/26 ^{†††}		624,540 \$	598,289
16,47% (6 Month Term SOFR + 9.50%, Rate Floor: 9.50%) due 12/31/26 ^{†††,12}		352,009	243,224
Weber-Stephen Products LLC		332,007	243,224
9.45% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/29/27		419,688	368,977
TGP Holdings LLC		,	
8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/29/28		211,763	176,244
Total Consumer, Non-cyclical			204,876,246
Consumer, Cyclical - 3.5%		-	
MB2 Dental Solutions LLC			
11.20% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}		35,292,383	34,736,725
Zephyr Bidco Ltd.		,,,-	,,,,
9.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP	20,850,000	25,628,175
11.96% (1 Month GBP SONIA + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP	1,540,417	1,763,944
FR Refuel LLC			
9.97% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/08/28		20,996,038	20,261,176
First Brands Group LLC			
10.25% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27		7,355,441	7,185,383
10.25% (6 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27 ^{†††}		6,915,250	6,751,013
Pacific Bells LLC			
10.00% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28		12,065,985	11,805,842
SP PF Buyer LLC			
9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 12/22/25		15,149,817	10,907,868
Rent-A-Center, Inc.		0.062.025	0.050.606
8.55% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28		9,863,025	9,850,696
NFM & J LLC		0.000.000	0.480.480
10.95% (1 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 11/30/27 ^{†††}		8,299,899	8,128,458
The Facilities Group		7.677.054	7 400 772
11.16% ((3 Month USD LIBOR + 5.75%) and (3 Month Term SOFR + 5.75%), Rate Floor: 5.75%) due 11/30/27 ^{†††} Holding SOCOTEC		7,657,954	7,499,773
9.31% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 06/02/28		7,007,000	6,802,606
9.3.1% (5 Month Term SOFK + 4.00%, Rate Fiort: 4.75%) due 00/02/28 BCP V Modular Services Holdinss IV Ltd.		7,007,000	0,802,000
8.02% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR	6,400,000	6,540,057
Packers Holdings LLC	LOR	0,400,000	0,540,057
8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28		9,219,632	6,359,241
Camin Cargo Control, Inc.		-,,002	0,557,211
11.72% (1 Month Term SOFR + 6.50%, Rate Floor: 6.50%) due 06/04/26 ^{†††}		6,528,102	6,266,978
Accuride Corp.		-,,	0,200,770
10.44% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23		6,924,514	5,626,167

11.95% (3 Month Term SOFR + 6.75%, Rate Floor: 7.75%) due 01/31/25 ^{†††} 11.93% ((1 Month Term SOFR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 6.75%) due 01/31/24 ^{†††} Flamingo 7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28 Alexander Mann 9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25 ScribeAmerica Intermediate Holdoc LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.25%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	Face Amount~	Value
Consumer, Cyclical - 3.5% (continued) Galls LLC 11.96% (3 Month Term SOFR + 6.75%, Rate Floor: 6.75%) due 01/31/25 ^{†††} 11.95% (3 Month Term SOFR + 6.75%, Rate Floor: 7.75%) due 01/31/25 ^{†††} 11.93% ((1 Month Term SOFR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 6.75%) due 01/31/24 ^{†††} Flamingo 7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28 Alexander Mann 9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25 ScribeAmerica Intermediate Holdoc LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 2.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24		- Turuc
Galls LLC 11.96% (3 Month Term SOFR + 6.75%, Rate Floor: 6.75%) due 01/31/25 ^{†††} 11.95% (3 Month Term SOFR + 6.75%, Rate Floor: 7.75%) due 01/31/25 ^{†††} 11.93% ((1 Month Term SOFR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 6.75%) due 01/31/24 ^{†††} Flamingo 7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28 EUR Alexander Mann 9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25 GBP ScribeAmerica Intermediate Holdoc LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 2.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkees Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24		
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11.95% (3 Month Term SOFR + 6.75%, Rate Floor: 7.75%) due 01/31/25 ^{†††} 11.93% ((1 Month Term SOFR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 6.75%) due 01/31/24 ^{†††} Flamingo 7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28 Alexander Mann 9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25 ScribeAmerica Intermediate Holdoo LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month USD LIBOR + 5.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24		
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Flamingo 7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28 Alexander Mann 9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25 GFB ScribeAmerica Intermediate Holdoc LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	463,838	452,242
7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28 Alexander Mann 9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25 ScribeAmerica Intermediate Holdco LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month USD LIBOR + 5.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 2.75%) due 04/25/24	392,996	383,171
Alexander Mann 9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25 Scribe America Intermediate Holdco LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 Checkers Drive-In Restaurants, Inc. EUR Checkers Drive-In Restaurants, Inc.		
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ScribeAmerica Intermediate Holdco LLC (Healthchannels) 9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25 Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24		
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Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24		
10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††} SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	4,677,304	3,332,579
SHO Holding I Corp. 10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24		
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10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24		2 12 (0 1 2
ImageFIRST Holdings LLC 10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	3,566,084	2,436,812
10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28 Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	60,373	41,255
Adevinta ASA 6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 EUR Checkers Drive-In Restaurants, Inc. EUR 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24 EUR	2 000 200	2.022.700
6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28 Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	2,090,280	2,032,798
Checkers Drive-In Restaurants, Inc. 11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	1.834.444	1,990,478
11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	1,634,444	1,990,478
	3.268.194	1,372,642
12.70% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27	174,702	174,702
12. (700 ki Moha Film SOTK + 7,0074, Kate Filod. 7,0074) dae 00.10/27 EG Finco Ltd.	174,702	174,702
9.71% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25 GBP	947,500	1,175,239
CD&R Firefly Bidco Ltd.	717,200	1,175,257
8.53% (3 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	441.031	540,992
Verisure Holding AB	,	,
6.80% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	370,000	389,243
Total Consumer, Cyclical		204,231,348
Technology - 1.9%		
Sitecore Holding III A/S		
10.94% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26 ^{†††}	9,030,493	9,776,806
	7,442,790	7,382,637
	1,459,661	1,447,864
Datix Bidgo Ltd.	-, ,,,,,	2,117,004
	9,112,505	8,928,433
, , , , , , , , , , , , , , , , , , , ,	4.225.000	5,255,696
	1,000,000	1,244,333
6.05% (6 Month Tern SOFR + 7.3%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	461,709	452,244

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 12.9% (continued)			
Technology - 1.9% (continued)			
Avalara, Inc.		4.000.000	4.5.5.5.5.5.5
12.49% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 10/19/28 ^{†††}		16,000,000 \$	15,795,255
Polaris Newco LLC			
8.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{†††}		15,761,465	14,553,034
RLDatix			
8.68% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24 ^{†††}	GBP	8,072,623	10,045,029
9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}		3,400,533	3,331,843
12.78% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}		912,001	893,305
Aston FinCo SARL			
9.70% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26†††	GBP	12,740,975	13,511,022
Team.Blue Finco SARL			
6.80% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR	5,124,183	5,369,151
Sitecore USA, Inc.			
11.65% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/12/26 ^{†††}		4,219,206	4,185,106
Atlas CC Acquisition Corp.			
9.78% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/25/28		3,061,412	2,650,509
Greenway Health LLC			
8.96% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24		3,409,572	2,499,216
24-7 Intouch, Inc.			
9.94% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25		2,203,912	2,176,363
Total Technology			109,497,846
Industrial - 1.7%			
United Airlines, Inc.			
9.29% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28		19,839,260	19,800,772
Minerva Bidco Ltd.			
8.80% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP	11,000,000	13,690,454
Mileage Plus Holdings LLC			
10.76% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27		12,200,000	12,660,062
CapStone Acquisition Holdings, Inc.			
9.95% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/12/27 ^{†††}		12,427,640	12,126,274
Dispatch Terra Acquisition LLC			
9.64% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/27/28		10,189,235	9,042,946
Valcour Packaging LLC			
9.40% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28		6,237,000	5,242,198
American Bath Group LLC			
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/23/27		5,281,173	4,959,021
Merlin Buyer, Inc.			
9.10% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28		4,618,249	4,471,065
Saverglass			
7.62% (3 Month EURIBOR + 4.15%, Rate Floor: 4.15%) due 02/19/29	EUR	3,700,000	3,955,632
ILPEA Parent, Inc.			
9.69% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28		3,560,768	3,502,906
Integrated Power Services Holdings, Inc.			
9.69% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/22/28 ^{†††}		3,450,468	3,348,500
Air Canada			
8.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28		3,236,807	3,232,179

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 12.9% (continued)			
Industrial - 1.7% (continued) TK Elevator Midco GmbH			
6.42% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 ^{†††} EMRLD Borrower LP	EUR	2,153,065 \$	2,206,384
8.26% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/31/30 API Heat Transfer		1,903,486	1,901,697
16.54% (3 Month USD LIBOR + 11.00%, Rate Floor: 16.54%) due 01/01/24 ^{†††} ,12		1.494.043	998,296
16.54% (3 Month USD LIBOR + 16.54%, Rate Floor: 16.54%) due 10/02/23 ^{†††} ,12		266,553	266,553
Total Industrial		200,555	101,404,939
Financial - 1.2%			101,404,737
Higginbotham Insurance Agency, Inc.			
10.45% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 11/25/26†††		18,745,129	18,535,167
Camelia Bideo Bane Civica		10,745,127	10,555,107
9.70% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP	12,975,000	15,917,819
Eisner Advisory Group		,-,-,	,,
10.47% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28 ^{†††}		10.978.983	10,951,536
10.47% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28		1,091,651	1,088,922
Jones Deslauriers Insurance Management, Inc.		, ,	, ,
9.29% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††} HighTower Holding LLC	CAD	15,904,471	11,589,116
9.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28		6,969,787	6,769,406
Duff & Phelps			
8.99% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27		4,301,867	4,166,659
Teneo Holdings LLC			
10.45% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25		981,826	979,371
Total Financial			69,997,996
Communications - 0.9%			
Syndigo LLC 9.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27		22,326,852	20,763,972
Xplornet Communications, Inc.		22,320,632	20,703,772
Aprofite Colimanications, inc. 9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/02/28		15.211.893	12,353,274
FirstDigital Communications LLC		-, ,	, , -
9.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 ^{†††}		10,550,000	10,298,580
Radiate Holdco LLC		-,,	., ,
8.48% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26		7,607,243	6,326,716
Zayo Group Holdings, Inc.			
8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27		6,146,447	4,810,640
Cincinnati Bell, Inc. 8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/22/28		985,000	941,089
Flight Bidco, Inc.		1 000 000	200 200
12.72% (1 Month Term SOFR + 7.50%, Rate Floor: 7.50%) due 07/23/26		1,000,000	909,380
Total Communications			56,403,651
Basic Materials - 0.1%			
LTI Holdings, Inc.		2 055 222	2 747 (02
9.97% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26		3,855,333	3,747,693

all Basic Materials "grys - 0.1% ture Global Calcasieu Pass LLC 83% (1 Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26 mian Production Partners LLC 1.22% (1 Month Term SOFR + 2.63%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25***, 12 all Energy tities - 0.0% 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25***, 12 all Energy tities - 0.0% 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 1	1,470,394 R 787,500 2,989,093 1,149,414 567,268 21,951,000 5,750,000	1,438,457 613,127 5,799,277 2,959,202 1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
eard Performance Materials Operations LLC 17th (6 Month Ferm SORR +4.75%, Rate Floor: 4.75%) due 08/27/26 11r Flexibles GmbH 12r Bride Materials 17gr - 0.11% 12r Basin Materials 17gr - 0.11% 18r Michael Calcasicu Pass LLC 18r Michael Calcasicu Pass Calcasicu P	2,989,093 1,149,414 567,268 21,951,000 5,750,000	613,127 5,799,277 2,959,202 1,143,667 4,102,865 560,886 756,875,058 18,131,526 4,700,625 22,832,151
11/26 (A Month Term SOUR ± 4.75%, Rate Floor: 4.75%) due 08/27/26	2,989,093 1,149,414 567,268 21,951,000 5,750,000	613,127 5,799,277 2,959,202 1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
ur Flexibles GmbH al Basic Materials 78% (6 Month EURIBOR + 5.50%, Rate Floor; 5.50%) due 09/28/27 al Basic Materials 7879 - 0.1% ture Global Caleasieu Pass LLC 83% (1 Month Farm SOFR + 2.63%, Rate Floor; 2.63%) due 08/19/26 mian Production Partners LLC 1.22% (1 Month Fam SOFR + 6.60%, Rate Floor; 9.22%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,12} al Energy filties - 0.0% milton Projects Acquiror LLC 72% (1 Month Farm SOFR + 4.50%, Rate Floor; 4.50%) due 06/17/27 al Senior Floating Rate Interests 50.55 SIR\$4,584,34(6) NVERTIBLE BONDS†† - 0.4% Summer, Non-cyclical - 0.3% ck, lnc. 10 Cong. Inc. 11 Cong. Inc. 12 Cong. Inc. 12 Cong. Inc. 13 Cong. Inc. 14 Cong. Inc. 15 Cong. Inc. 16 Cong. Inc. 17 Cong. Inc. 18 Cong. Inc.	2,989,093 1,149,414 567,268 21,951,000 5,750,000	613,127 5,799,277 2,959,202 1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
18% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	2,989,093 1,149,414 567,268 21,951,000 5,750,000	5,799,277 2,959,202 1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
Price 1985	1,149,414 567,268 21,951,000 5,750,000	2,959,202 1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
ture Global Caleasieu Pass LLC 38% (I Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26 mian Production Partners LLC 1.22% (I Month Term SOFR + 6.00%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,12} al Energy likes - 0.09% milton Projects Acquiror LLC 7/25% (I Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Scenier Position Rute Interess - 0.04 Scenier Floring Rute Interess - 0.05 S018,438,246) NVERTIBLE BONDS†† - 0.4% - susmer, Non-cyclical - 0.3% ck, Inc ue 0.05/12/6 ¹³ - munuications - 0.1% - le One, Inc ue 0.05/12/6 ¹³ - munuications - 0.1% - le One, Inc ue 0.05/12/6 ¹³ - al Convertible Bonds - ost 523,743,003) GOVERNMENT SECURITIES†† - 0.4% - Treasury Notes - ost 523,743,003) GOVERNMENT SECURITIES†† - 0.4% - Treasury Notes - ost 523,743,003 - al U.S. Government Securities - ost 521,160,978 - al U.S. Government Securities - ost 5	1,149,414 567,268 21,951,000 5,750,000	1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
8.3% (1 Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26 minah Production Partners LLC 1.22% (1 Month Term SOFR + 6.00%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,12} al Energy lities - 0.0% 1 Energy lities - 0.0% 1 Inthe Projects Acquiror LLC 1.22% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Senior Floating Rate Interests 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Senior Floating Rate Interests 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Senior Floating Rate Interests 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Senior Floating Rate Interests 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 06/17/27 al Senior Floating Rate Interests 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 06/17/27 al Senior Floating Rate Interests 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 06/17/27 al Senior Floating Rate Interests 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 06/17/27 al Senior Floating Rate Interests 1.21% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR + 4.50%, Rate Floor: 9.22%) due 07/18/26 1.25% (1 Month Term SOFR	1,149,414 567,268 21,951,000 5,750,000	1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
mian Production Partners LIC 1.22% (1 Month Term SOFR + 6.00%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,12} al Energy tities - 0.0% 1.10 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al 1 Senior Floating Rate Interests 2.05 SSIR\$,488,246) NVERTIBLE BONDS ^{††} - 0.4% Sumer, Non-cyclical - 0.3% k, lnc. 1 to 50.012,613 al Convertible Bonds 2.05 SSIR\$,489,246 1 Convertible Bonds 2.05 SSIR\$,489,246 3 Convertible Bonds 5 Cost \$23,743,603) 4 COVERMENT SECURITIES ^{††} - 0.4% Treasury Notes 63% due 00,228/25 20st \$21,160,978) NOR FIXED RATE INTERESTS ^{††} - 0.0% 1 Us. Government Securities 2.05 Sow due 09/30/26 2.15 Sow due 09/30/26 2.15 Sow due 09/30/26 3.27% due 09/30/26 3.27% due 09/30/26 3.27% due 09/30/26 4.16 Industrial 3.28 Solior Fixed Rate Interests 2.05 ST79,953) CO OPTIONS PURCHASED ^{††} - 0.0% 1 Options on: 1 revert Rate Options on: 1 revert Rate Options on: 1 revert Rate Options 1 Gongan Stanley Capital Services LLC 107-2Y SOFR CMS CAP	1,149,414 567,268 21,951,000 5,750,000	1,143,667 4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
1.22% (1 Month Term SOFR + 6.00%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25 ^{†††, 12} Il Energy	567,268 21,951,000 5,750,000	4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
al Energy Hithes - 0.0% Hithon Projects Acquiror LLC 72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Senior Floating Rate Interests Cost SSIS,458,246) NVERTIBLE BONDS†† - 0.4% Susumer, Non-cyclical - 0.3% ck, Inc. He 05:01/26,13 Immunications - 0.1% He 00e, Inc. He 03:15/26,13 al Convertible Bonds Cost S23,743,603) Covertible Bonds Cost S23,743,603) COVERNMENT SECURITIES†† - 0.4% Teasury Notes 63% due 02/28/25 al LON-cycline Securities Cost S21,160,978) NOR FIXED RATE INTERESTS†† - 0.0% USTRIED ARTE INTERESTS†† - 0.0% USTRIED ARTE INTERESTS†† - 0.0% SON due 09/30/26 I I Industrial al Industrial al Industrial al Senior Fixed Rate Interests Cost S779,953) COPTIONS PURCHASED†† - 0.0% Upper Suppose	567,268 21,951,000 5,750,000	4,102,869 560,886 756,875,058 18,131,526 4,700,625 22,832,151
litities = 0.0% milhon Projects Acquiror LLC 72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Senior Floating Rate Interests cost SSI 8,485,246) NVERTIBLE BONDS†† - 0.4% sumer, Non-cyclical - 0.3% ck, Inc. ue 0.50/12/26 ¹³ munuications - 0.1% de One, Inc. ue 0.31/52/6 ¹³ al Convertible Bonds cost 523,743,603) GOVERNMENT SECURITIES†† - 0.4% Treasury Notes dos' due 0/28/25 al U.S. Government Securities cost 521,610,978) NUOR FIXED RATE INTERESTS†† - 0.0% ustrial - 0.0	21,951,000 5,750,000	560,886 756,875,058 18,131,526 4,700,625 22,832,151
nilton Projects Acquiror LLC 72% (I Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27 al Senior Floating Rate Interests Cost S818,458,246) NVERTIBLE BONDS†† - 0.4% statumer, Non-cyclical - 0.3% ck, Inc. 10 05/10/26 ¹³ 10 10 10 10 10 10 10 10 10 10 10 10 10 1	21,951,000 5,750,000	756,875,058 18,131,526 4,700,625 22,832,151
al Senior Floating Rate Interests Cost \$818,458,246) NVERTIBLE BONDS ^{††} - 0.4% Insumer, Non-cyclical - 0.3% ck, Inc. Inc 05/01/26 ¹³ Inc 05/01/26 ¹³ Inc 03/15/26 ¹³	21,951,000 5,750,000	756,875,058 18,131,526 4,700,625 22,832,151
NVERTIBLE BONDS ^{††} - 0.4%	5,750,000	18,131,526 4,700,625 22,832,151
NVERTIBLE BONDS ^{††} - 0.4% ssumer, Non-cyclical - 0.3% ck, Inc. se 05/01/26 ¹³ mmunications - 0.1% sle One, Inc. se 03/15/26 ¹³ al Convertible Bonds cost \$23,743,603) GOVERNMENT SECURITIES ^{††} - 0.4% Treasury Notes 36% due 02/28/25 al U.S. Government Securities cost \$21,160,978) NIOR FIXED RATE INTERESTS ^{††} - 0.0% sustrial - 0.0% surfaich - 0.0%	5,750,000	18,131,526 4,700,625 22,832,151
ssumer, Non-cyclical - 0.3% (ck, lnc. ac box, lnc.) set 05/01/26 ¹³ mmunications - 0.1% (c) set 07/15/26 ¹³ al Convertible Bonds cost \$23,743,603) . GOVERNMENT SECURITIES ^{††} - 0.4% . Treasury Notes (3% due 02/28/25 al U.S. Government Securities cost \$21,160,978) SIOR FIXED RATE INTERESTS ^{††} - 0.0% ur Flexibles GmbH 3.41% due 09/30/26 ur Flexibles GmbH 3.42% due 09/30/26 al Industrial - 0.0% al Industrial al Senior Fixed Rate Interests cost \$779,953) COPTIONS PURCHASED ^{††} - 0.0% 1 Options on: rereat Rate Options forgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	5,750,000	4,700,625 22,832,151
ck, Inc. 10 500 1726 13 11 mnunications - 0.1% 10 60 One, Inc. 11 10 31 2726 13 12 Convertible Bonds 12 Convertible Bonds 13 12 Convertible Bonds 14 12 Convertible Bonds 15 12 12 12 12 12 12 12 12 12 12 12 12 12	5,750,000	4,700,625 22,832,151
numications - 0.1% le 0.0ne, Inc. le 0.3/15/26 ¹³ al Convertible Bonds	5,750,000	4,700,625 22,832,151
munications - 0.1% lee One, Inc. lee One, In	5,750,000	4,700,625 22,832,151
De One, Inc. De O		22,832,151
al Convertible Bonds Cost \$23,743,603) GOVERNMENT SECURITIES ^{††} - 0.4% Treasury Notes Gö% due 0228/25 al U.S. Government Securities Cost \$21,160,978) NIOR FIXED RATE INTERESTS ^{††} - 0.0% ustrial - 0.0% ur Flexibles GmbH 3.41% due 09/30/26 50% due 09/30/26 1 Industrial al Senior Fixed Rate Interests Cost \$779,953) COPTIONS PURCHASED ^{††} - 0.0% COPTIONS PURCHASED ^{††} - 0.0% Interest Rate Options Interest		22,832,151
COVERNMENT SECURITIES ^{††} - 0.4%		22,832,151
Cost \$23,743,603) . GOVERNMENT SECURITIES ^{††} - 0.4% . Treasury Notes 63% due 02/28/25 al U.S. Government Securities Cost \$21,160,978) NIOR FIXED RATE INTERESTS ^{††} - 0.0% ustrial - 0.0% ur Flexibles GmbH 3.41% due 09/30/26 50% due 09/30/26 50% due 09/30/26 51 3.27% due 09/30/26 52 al Industrial al Senior Fixed Rate Interests Cost \$779,953) COPTIONS PURCHASED ^{††} - 0.0% COPTIONS PURCHASED ^{††} - 0.0% 1 Options on: rest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	21,000,000	
. Treasury Notes 63% due 02/28/25 63% due 02/28/25 al U.S. Government Securities Cost \$21,160,978) NIOR FIXED RATE INTERESTS ^{††} - 0.0% ustrial - 0.0% ur Flexibles GmbH 3,41% due 09/30/26 50% due 09/30/26 51.27% due 09/30/26 52.27% due 09/30/26 53.27% due 09/30/26 54 Industrial al Senior Fixed Rate Interests Cost \$779,953) C OPTIONS PURCHASED ^{††} - 0.0% I Options on: erest Aate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	21,000,000	
. Treasury Notes 63% due 02/28/25 63% due 02/28/25 al U.S. Government Securities Cost \$21,160,978) NIOR FIXED RATE INTERESTS ^{††} - 0.0% ustrial - 0.0% ur Flexibles GmbH 3,41% due 09/30/26 50% due 09/30/26 51.27% due 09/30/26 52.27% due 09/30/26 53.27% due 09/30/26 54 Industrial al Senior Fixed Rate Interests Cost \$779,953) C OPTIONS PURCHASED ^{††} - 0.0% I Options on: erest Aate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	21,000,000	
63% due 02/28/25 al U.S. Government Securities Cost \$21,160,978) NIOR FIXED RATE INTERESTS ^{††} - 0.0% ustrial - 0.0% ur Flexibles GmbH 3,41% due 09/30/26 50% due 09/30/26 If al Industrial al Industrial al Senior Fixed Rate Interests Cost \$779,953) C OPTIONS PURCHASED ^{††} - 0.0% I Options on: errest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	21,000,000	
NIOR FIXED RATE INTERESTS ^{††} - 0.0% ustrial - 0.0% ur Flexibles GmbH 3,41% due 09/30/26 50% due 09/30/26 6		 20,836,758
NIOR FIXED RATE INTERESTS ^{††} - 0.0% ustrial - 0.0% ur Flexibles GmbH 3.41% due 09/30/26 50% due 09/30/26 51 3.27% due 09/30/26 52 al Industrial al Senior Fixed Rate Interests Cost \$779,953) C OPTIONS PURCHASED ^{††} - 0.0% 1 Options on: rest Ata C Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		
ustrial - 0.0% ur Flexibles GmbH 3.41% due 09/30/26 5.0% due 09/30/26 5.27% due 09/30/26 4.1 Industrial al Industrial al Senior Fixed Rate Interests Cost \$779,953) C OPTIONS PURCHASED ^{††} - 0.0% I Options on: errest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		 20,836,758
ur Flexibles GmbH 3.41% due 09/30/26 5.45% due 09/30/26 F. 3.27% d		
3.41% due 09/30/26 50% due 09/30/26 E		
50% due 09/30/26 1. 3.27% due 09/30/26 2. I al Industrial 2. I al Senior Fixed Rate Interests Cost \$779,953) COPTIONS PURCHASED ^{††} - 0.0% 1 Options on: rerest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	ID 412.150	12(90(
3.27% due 09/30/26 I Industrial al Senior Fixed Rate Interests Cost \$779,953) C OPTIONS PURCHASED†† - 0.0% I Options on: erest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	R 413,156 R 280,416	426,896 289,742
al Industrial al Senior Fixed Rate Interests Cost \$779,953) C OPTIONS PURCHASED ^{††} - 0.0% I Options on: rest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	R 73,033	75,461
C OPTIONS PURCHASED ^{††} - 0.0% I Options on: rerest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	75,055	 792,099
C OPTIONS PURCHASED ^{††} - 0.0% I Options on: rerest Rate Options lorgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		7,2,0,,
l Options on: erest Rate Options forgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		792,099
l Options on: erest Rate Options forgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		
l Options on: erest Rate Options forgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP	Contracts/Notional Value	
erest Rate Options forgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10		
	D 164,200,000	273,396
arclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10 U	D 162,650,000	270.916
Expring Jule 2024 with strike price of so.10 Expring Jule 2024 wit	D 162,650,000	270,816
	D 164,200,000	132,757
arclays Bank plc 10Y-2Y SOFR CMS CAP	,,	,,,,
	D 164,200,000	132,757
ank of America, N.A. 10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10 Uoldman Sachs International 10Y-2Y SOFR CMS CAP	D 00 100	136,698
	D 82,100,000	111 472
Expiring Julie 2024 with stituse pirce of 30.10 and sof America, N.A. 103/-27 SOFR GMS CAP		
	D 82,100,000 D 66,950,000	111,4/;
oldman Sachs International 10Y-2Y SOFR CMS CAP		
	D 66,950,000 D 80,550,000	
al Interest Rate Options	D 66,950,000	111,473 65,126 54,130
al OTC Options Purchased Cost \$4,060,737)	D 66,950,000 D 80,550,000	65,126

	Contracts/No	tional Value	Value
OTC CREDIT DEFAULT SWAPTIONS PURCHASED††,14 - 0.0%			
Put Swaptions on:			
Credit Swaptions			
Barclays Bank plc 5-Year Credit Default Swap			
Expiring September 2023 with exercise rate of 0.90%	USD 152,90	0,000 \$	87,731
Total OTC Credit Default Swaptions Purchased			
(Cost \$230,879)		\$	87,731
Total Investments - 99.7%			
(Cost \$6,531,363,933)		\$	5,835,796,766
Other Assets & Liabilities, net - 0.3%			15,547,780
Total Net Assets - 100.0%		\$	5,851,344,546

Futures Contracts

Description Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased [†]				
Silver Futures Contracts	490	Sep 2023 S	56,288,750	\$ 1,019,697
Gold 100 oz. Futures Contracts	300	Aug 2023	57,834,000	(1,962,711)
		5	114,122,750	\$ (943,014)

Centrally Cleared Credit Default Swap Agreements Protection Purchased ††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	1	Optront Premiums Paid(Received)	D	Unrealized Depreciation**
J.P. Morgan											
Securities LLC	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28	57,400,000	\$ (1,603,202)	\$	250,390	\$	(1,853,592)
J.P. Morgan											
Securities LLC	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27 EUR	253,900,000	(3,631,507)		(1,440,101)		(2,191,406)
							\$ (5.234.709)	S	(1.189.711)	S	(4.044.998)

Centrally Cleared Interest Rate Swap Agreements ††

Centrally Cleared Interest Rate Swap Agreements ^{↑↑}												
									U	front		
		Floating Rate	Floating Rate		Payment		Notional			Pren	niums	Unrealized
Counterparty	Exchange	Type	Index	Fixed Rate	Frequency	Maturity Date	Amount		Value		Paid	Depreciation**
			U.S. Secured									
J.P. Morgan Overnight Financing												
Securities LLC	CME	Pay	Rate	2.78%	Annually	07/18/27 \$	332,150,000	\$	(15,928,934)	\$	1,309	\$ (15,930,243)

Forward Foreign Currency Exchange Contracts ††

						Unrealized Appreciation
Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	(Depreciation)
Barclays Bank plc	JPY	Sell	42,237,000,000	324,745,122 USD	07/10/23 \$	31,747,771
BNP Paribas	JPY	Sell	42,465,000,000	325,112,065 USD	07/18/23	30,140,663
UBS AG	JPY	Sell	39,702,000,000	302,524,850 USD	07/05/23	27,342,040
BNP Paribas	JPY	Sell	40,015,000,000	302,447,394 USD	07/24/23	24,216,937
JPMorgan Chase Bank, N.A.	JPY	Sell	45,984,000,000	340,005,176 USD	08/08/23	19,492,005
JPMorgan Chase Bank, N.A.	JPY	Sell	4,200,000,000	31,740,754 USD	07/24/23	2,537,507
Deutsche Bank AG	JPY	Sell	238,735,600	1,828,188 USD	12/07/23	130,416
Deutsche Bank AG	CAD	Buy	2,201,549	1,621,289 USD	12/28/23	46,243
Barclays Bank plc	EUR	Sell	791,000	863,601 USD	07/14/23	(168)
JPMorgan Chase Bank, N.A.	EUR	Buy	3,500,000	3,822,586 USD	07/10/23	(1,425)
Barclays Bank plc	GBP	Buy	147,000	188,487 USD	07/14/23	(1,785)
JPMorgan Chase Bank, N.A.	EUR	Sell	3,580,000	3,891,633 USD	07/14/23	(17,716)
Deutsche Bank AG	CAD	Sell	2,201,549	1,632,839 USD	12/28/23	(34,692)
Goldman Sachs International	CAD	Sell	19,010,000	14,295,544 USD	07/14/23	(61,090)
Deutsche Bank AG	JPY	Buy	238,735,600	1,857,032 USD	12/07/23	(159,260)
Barclays Bank plc	GBP	Sell	77,745,000	98,010,556 USD	07/14/23	(731,875)
Bank of America, N.A.	EUR	Sell	113,885,000	123,014,933 USD	07/14/23	(1,347,110)
Barclays Bank plc	JPY	Buy	45,984,000,000	341,279,501 USD	08/08/23	(20,766,331)
Bank of America, N.A.	JPY	Buy	42,465,000,000	319,877,849 USD	07/18/23	(24,906,447)
UBS AG	JPY	Buy	44,215,000,000	333,299,412 USD	07/24/23	(25,865,708)
BNP Paribas	JPY	Buy	42,237,000,000	319,766,518 USD	07/10/23	(26,769,167)
Barclays Bank plc	JPY	Buy	39,702,000,000	303,741,106 USD	07/05/23	(28,558,296)
					\$	6,432,512

87,731

OTC Credit Default Swaptions Purchased Protection Swaption Counterparty/Description Buy/Sell Protection Payment Frequency Premium Rate **Expiration Date** Exercise Rate Swaption Value Barclays Bank plc 5-Year Credit Default Swap

09/20/23

0.90% \$

152,900,000 \$

CDX.NA.IG.40.V1 Buy

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

 Non-income producing security:
 Includes cumulative appreciation (depreciation).

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

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

 Value determined based on Level 3 inputs.

 Variable rate security. Rate indicated is the rate effective at June 30, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate is based on a weighted average.

 Special Purpose Acquisition Company (SPAC).

 Affiliated issuer.

 Security is a 144A or Section 4(a)(2) security. These securities have been determined to 1.00%.
- 1 2 3

- Affiliated issuer.

 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 \$2,481,368,004 (cost \$2,798,187,368), or 42.4% of total net assets.

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

 Perpetual maturity.

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

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

 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 \$42,215,626 (cost \$49,331,703), or 0.7% of total net assets.

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

 Security is an interest-only strip.

 Security is an interest-only strip.

 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2023.

 Payment-in-kind security.

- 9 10 11 12 13 14

- Zero coupon rate security.

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

CAD : Canadian Dollar

CAD — Canadian voluur CDX.NA.HY.40,VI — Credit Default Swap North American High Yield Series 40 Index Version 1 CDX.NA.IG.40.VI — Credit Default Swap North American Investment Grade Series 40 Index Version 1

CME — Chicago Mercantile Exchange CMS — Constant Maturity Swap CMT — Constant Maturity Treasury

CMT — Constant Maturiy Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
ICE — Intercontinental Exchange
ITRAXX.EUR.38.VI — iTraxx Europe Series 38 Index Version 1
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate
plc — Public Limited Company
PPV — Public-Private Venture
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon