	Shares	Value
MONEY MARKET FUNDS [†] - 11.0%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, $4.96\%^1$	56,077,310	\$ 56,077,310
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.00% ¹	1,993,706	 1,993,706
Total Money Market Funds		
(Cost \$58,071,016)		 58,071,016
	Face Amount	
ASSET-BACKED SECURITIES ^{††} - 39.4%	Amount	
Collateralized Loan Obligations - 31.7% Lake Shore MM CLO III LLC		
2021-2A A1R, 6.74% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,2} BXMT Ltd.	\$ 11,350,000	11,172,949
2020-FL2 A, 6.12% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due $02/15/38^{0,2}$	3,832,438	3,643,551
2020-FL3 AS, 6.97% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due $11/15/37^{0,2}$	2,500.000	2,345.029
2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due $02/15/38^{\circ,2}$ HERA Commercial Mortgage Ltd.	2,550,000	2,337,978
2021-FL1 AS, 6.46% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due $02/18/38^{0,2}$	5,000,000	4,755,066
2021-FL1 A, 6.21% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due $02/18/38^{0,2}$	3,671,166	3,541,306
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A1R, 6.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{¢,2} Palmer Square Loan Funding Ltd.	8,250,000	8,139,151
2021-2A B, 6.78% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{0,2}	4,500,000	4,414,009
2021-1A A1, 6.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due $04/20/29^{0,2}$	1,944,968	1,934,753
2022-1A A2, 6.59% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0,2} Golub Capital Partners CLO 49M Ltd.	1,000,000	979,431
2021-49A AR, 6.78% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/26/33 ^{0,2} ABPCI Direct Lending Fund IX LLC	6,250,000	6,121,911
2021-9A A1R, 6.69% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 ^{0,2} CIFC Funding Ltd.	5,700,000	5,618,662
2018-3A AR, 6.14% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 04/19/29 ^{0,2} ABPCI Direct Lending Fund CLO VII, LP	5,625,226	5,585,764
2021-7A A1R, 6.72% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due $10/20/31^{0,2}$ FS Rialto	5,500,000	5,418,094
2021-FL3 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 ^{0,2} LCM XXIV Ltd.	5,500,000	5,238,476
2021-24A AR, 6.23% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.98%) due 03/20/30 ^{0,2} LCCM Trust	5,019,938	4,969,739
2021-FL3 A, 6.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due $11/15/38^{0,2}$	4,100,000	3,982,593
2021-FL2 B, 7.16% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due $12/13/38^{0,2}$ Cerberus Loan Funding XXXV, LP	1,000,000	938,601
2021-5A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ⁽²⁾ Carlyle Global Market Strategies CLO Ltd.	5,000,000	4,906,199
2018-4A A1RR, 6.26% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due $01/15/31^{\circ,2}$	4,868,719	4,843,381

June 30,	2023
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	Face Amount	Value
ASSET-BACKED SECURITIES ^{††} - 39.4% (continued)		
Collateralized Loan Obligations - 31.7% (continued) Golub Capital Partners CLO 54M, LP		
2021-54A A, 6.86% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,2} Owl Rock CLO IV Ltd.	\$ 4,750,000 \$	4,669,622
2021-4A A1R, 6.98% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{(),2} Parliament CLO II Ltd.	4,500,000	4,390,200
2021-2A A, 6.73% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due $08/20/32^{\diamond,2}$ CHCP Ltd.	4,458,079	4,389,289
2021-FL1 A, 6.27% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0,2} Golub Capital Partners CLO 16 Ltd.	4,386,989	4,289,129
2021-16A A1R2, 6.87% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0,2} BRSP Ltd.	4,250,000	4,190,422
2021-FL1 B, 7.11% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 08/19/38 ^{0,2} Madison Park Funding XLVIII Ltd.	4,250,000	4,007,160
2021-48A B, 6.72% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0,2} Golub Capital Partners CLO 33M Ltd.	4,000,000	3,923,108
2021-33A AR2, 7.26% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0,2} Shackleton CLO Ltd.	3,750,000	3,588,501
2017-8A A1R, 6.17% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{0,2} Cerberus Loan Funding XXX, LP	3,348,446	3,325,456
2020-3A A, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0,2} ABPCI Direct Lending Fund CLO II LLC	3,000,000	2,976,687
2021-1A A1R, 6.85% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{0,2} BDS Ltd.	3,000,000	2,962,500
2021-FL8 C, 6.71% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/18/36 ^{0,2}	2,000,000	1,881,623
2021-FL8 D, 7.06% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/18/36 ⁰ ,2 Woodmont Trust	1,000,000	934,478
2020-7A A1A, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0,2} MidOcean Credit CLO VII	2,750,000	2,741,078
2020-7A A1R, 6.30% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{0,2} Cerberus Loan Funding XXXII, LP	2,615,455	2,579,417
2021-2A A, 6.88% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{¢,2} THL Credit Lake Shore MM CLO I Ltd.	2,500,000	2,450,688
2021-1A A1R, 6.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0,2} Cerberus Loan Funding XXXIII, LP	2,250,000	2,216,560
2021-3A A, 6.82% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{0,2} ABPCI Direct Lending Fund CLO I LLC	2,250,000	2,197,518
2021-1A A1A2, 6.95% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0,2} Cerberus Loan Funding XXXI, LP	2,250,000	2,190,455
2021-1A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{\$,2}	1,996,304	1,983,141

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Collateralized Loan Obligations - 31.7% (continued) Forterss Crefit Doportunities XI LO Ld. 2018-11 A AT 6. 56% (3 Month USD LIBOR + 1.30%, Rate Floor: 1.75%) due 04/15/31 ^{6,2} \$ 1,800,000 \$ 1,783,62 Madison Park Funding LIII Ltd. 202-33A B, 631% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{5,2} 1,497,736 1,499,50 Venture XIV CLO Ld. 120-14A AR, 647% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{5,2} 1,497,736 1,489,50 O20-14A AR, 6,45% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{6,2} 1,500,000 1,486,53 O20-14A AR, 6,45% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.07%) due 10/16/31 ^{6,2} 1,250,000 1,231,25 O20-14A AR, 6,75% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.07%) due 10/20/29 ^{6,2} 1,131,747 1,125,52 Cerbens Lam Funding XXXVI, LP 1087,002 1,083,13 1,000,000 958,00 2021-EA AR, 6,63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.65%) due 07/15/36 ^{5,2} 1,000,000 928,07 2021-EA AR, 6,65% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.65%) due 07/15/36 ^{5,2} 1,000,000 928,07 2021-EA LB, 6,69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.80%) due 07/15/36 ^{5,2} 144,33 144,31 201-CRE2 AS, 6,69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.0			Face Amount	Value
Fortress Credit Opportunities XI CLO Ltd. 2018-11A AIR, 6.50% (3 Month USD LIBOR + 1.30%, Rate Floor: 1.05%) due 04/15/31 ^{0,2} \$ 1,800,000 \$ 1,783,62 2022-33A R, 6.81% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 04/21/35 ^{0,2} 1,497,736 1,498,90 Allegro CLO Ltd. 2020-14A ARR, 6.49% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{0,2} 1,497,736 1,498,90 Allegro CLO Ltd. 2018-1AA AIR, 6.47% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{0,2} 1,500,000 1,486,33 RCC Middle Market CLO Ltd. 2018-1AA, R.6,47% (3 Month USD LIBOR + 1.16%, Rate Floor: 1.50%) due 10/20/29 ^{0,2} 1,131,747 1,123,52 2020-2A AIR, 6.31% (3 Month USD LIBOR + 1.16%, Rate Floor: 1.60%) due 11/22/3 ^{0,2} 1,087,002 1,083,13 Greystone Commercial Real Estate Notes 2021-FL3,6,66% (1 Month USD LIBOR + 1.66%, Rate Floor: 1.63%) due 07/15/39 ^{0,2} 1,000,000 98,890 STWD Ltd. 201-FL3,6,6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.63%) due 07/15/39 ^{0,2} 1,000,000 928,70 CancFore Issuer Ltd. 201-FL3,6,6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/15/36 ^{6,2} 144,285 144,222 201-FC AS,6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/15/36 ^{6,2} 184,895 184,31 201-FC AS,6.69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.00%) due 07/10/20 ^{2,2}	ASSET-BACKED SECURITIES ^{††} - 39.4% (continued)			
2018-114 ATC, 55% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0,2} \$ 1,800,000 1,783,62 1,800,000 \$ 1,783,62 1,783,62 1,750,000 1,750,000 1,750,000 1,750,000 1,699,10 Venture XV CLO Ltd. 1,750,000 1,699,10 2020-14A AR, 6,49% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{5/2} 1,497,736 1,489,50 2018-3A, 6, 63% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.50%) due 10/16/31 ^{5/2} 1,500,000 1,486,33 2018-1AA, 16, 67% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.50%) due 10/20/29 ^{5/2} 1,131,747 1,123,52 2020-14A AR, 6,63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.60%) due 11/22/39 ^{5/2} 1,087,002 1,083,13 2020-14A AR, 6,65% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.65%) due 07/15/39 ^{5/2} 1,000,000 98,90 2021-FL3 B, 6,91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/15/39 ^{5/2} 1,000,000 98,90 2019-CR2 AS, 6,69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.80%) due 05/15/28 ^{5/2} 744,282 744,282 2018-CA ZA, 6,69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.				
Madison Park Funding LIII Ld. 2022-53 A B, 631% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{5,2} 2020-14A ARR, 6.49% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{5,2} 2018-3A A, 6.43% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{5,2} 2011-1A AIR, 6.76% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.50%) due 10/15/3 ^{5,2} 2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/3 ^{5,2} 2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.60%) due 10/20/29 ^{5,2} 2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 10/20/29 ^{5,2} 2021-1A AIR, 6.31% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 10/20/29 ^{5,2} 2021-6A, A, 6.66% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.65%) due 07/15/39 ^{5,2} 2021-6A, A, 6.66% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.65%) due 07/15/39 ^{5,2} 2021-6A, A, 6.66% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.65%) due 07/15/39 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.50%) due 07/15/39 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/10/30 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/10/30 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/10/30 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/10/30 ^{5,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{5,2} 2019-CARE ASR, 6.31% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{5,2} 2018-6A AZR, 6.31% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{5,2} 2019-2A XR, 6.31% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{5,2} 2019-2A XR, 6.31% (3 Month USD LIBOR + 1.65%, Rate Floor:		¢	1 200 000 \$	1 792 620
2022-35A B, 6.81% (2 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{5/2} 1,750,000 1,699,10 Venture XIV CLO Ltd. 2020-14A ARR, 649% (6 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{6/2} 1,497,736 1,499,50 Allegro CLO IX Ltd. 2018-3AA, 6,43% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{6/2} 1,500,000 1,486,33 D201-1A AIR, 6,75% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.50%) due 10/20/29 ^{6/2} 1,131,747 1,123,52 Cerberus Loan Funding XXXV, LP 2021-AA IR, 6,31% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/3 ^{0/2} 1,087,002 1,083,13- Creverus Loan Funding XXXV, LP 2021-FL3 B, 6,91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{6/2} 1,000,000 958,90 2021-FL3 B, 6,91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.50%) due 05/15/36 ^{5/2} 1,000,000 928,77 Clark CEI SA, 6,69% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.50%) due 05/15/36 ^{5/2} 744,282 741,77 2019-CRE2 A, 6,69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{5/2} 744,282 741,77 2019-CRE2 A, 6,69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{5/2} 744,282 741,77 2018-FA AZ, 6,69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.50%) due 05/15/36 ^{5/2} 744,282 741,77 <td></td> <td>\$</td> <td>1,800,000 \$</td> <td>1,785,020</td>		\$	1,800,000 \$	1,785,020
Venture XIV CLO Ltd. 2020-14A ARR, 6.49% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{0.2} Allegro CLO IX Ltd. 2018-3A A, 6.43% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{6.2} 2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.05%) due 10/15/33 ^{6.2} 2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 10/20/29 ^{0.2} 2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 10/20/29 ^{0.2} 2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0.2} Cerberts Loan Funding XXXVI, LP 2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.65%) due 07/15/39 ^{0.2} 2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.65%) due 07/15/39 ^{0.2} 2021-FL3 B, 6.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0.2} 2021-FL2 B, 6.90% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.50%) due 04/18/38 ^{0.2} 2021-FL2 B, 6.90% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.21%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2019-CRE2 AS, 5.09% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2019-20X S, 5.00% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2019-20X S, 5.00% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2019-20X S, 5.00% (3	6		1.750.000	1,699,101
Allegro CLO IX Ltd. 2018-3AA, 643% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{6,2} 2021-1A AIR, 6.37% (3 Month USD LIBOR + 1.69%, Rate Floor: 1.50%) due 10/15/33 ^{6,2} 2020-2A AIR, 6.31% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{6,2} 2021-AAIR, 6.31% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/3 ^{6,2} 2021-AAIR, 6.60% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.65%) due 07/15/39 ^{6,2} 2021-FL3 B, 6.91% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.80%) due 07/15/39 ^{6,2} 2021-FL3 B, 6.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/15/39 ^{6,2} 2021-FL3 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/15/39 ^{6,2} 2021-FL3 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/15/28 ^{6,2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.50%) due 05/15/28 ^{6,2} 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{6,2} 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{6,2} 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{6,2} 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.00%) due 07/10/30 ^{6,2} 2018-CRE1 AS, 6.31% (1 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2018-CRE1 AS, 6.31% (1 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2018-CAA1TR, 6.57% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2018-CAA1TR, 6.57% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2018-CAA1TR, 6.57% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/12/23 ^{6,1††,2} 2022-817, 70% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,1††,2} 2023-17, 70% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,1††,}	Venture XIV CLO Ltd.		, ,	, ,
2018-33 A, 6, 43% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{6,2} 1,500,000 1,486,33 BCC Middle Market CLO LLC 201-1A AIR, 6,76% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.50%) due 10/15/33 ^{6,2} 1,250,000 1,231,25 Wellfeet CLO Ld. 2020-2A AIR, 6,31% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/2 ^{6,2} 1,131,747 1,123,52 Cerberus Loan Funding XXVVI, LP 2021-6A A, 6,66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/3 ^{6,2} 1,067,002 1,083,13 Greystone Commercial Real Estate Notes 2021-FL3 B, 6.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.65%) due 07/15/39 ^{6,2} 1,000,000 958,90 2021-FL3 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.50%) due 05/15/36 ^{6,2} 1,000,000 928,77 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{6,2} 144,895 184,895 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{6,2} 184,895 184,315 Corress Credit Opportunities VI CLO LdR 12018-6A AIR, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{6,2} 250,000 246,511 2018-6A AIR, 6.31% (1 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 200,581 197,75 Golub Capital Partners CLO 17 Ltd. 201-20,0581 197,75 2018-6A AIR, 6.31% (1,497,736	1,489,504
BCC Middle Market CLO LLC 2021-14 ATR, 6.76% (§ Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0,2} 1,250,000 1,231,25 2020-2A ATR, 6.31% (§ Month USD LIBOR + 1.06%, Rate Floor: 1.40%) due 10/20/29 ^{0,2} 1,131,747 1,123,52 Cerberus Loan Funding XXXVI, LP 1,000,000 958,900 2021-6A, 6.66% (§ Month USD LIBOR + 1.40%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} 1,000,000 958,900 2021-FL3 B, 6.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} 1,000,000 928,877 2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/15/36 ^{0,2} 744,282 741,277 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,311 ACRE Commercial Mortgage Lid. 2021-FL4 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,455 2018-CA 2R, 6.81% (3 Month USD LIBOR + 1.46%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 205,000 246,511 2018-6A A1TR, 6.57% (3 Month USD LIBOR + 1.66%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,000 246,511 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.66%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,0581 197,75 Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.51% (3 Month USD LIBOR + 1.65%, Rate Flo				
2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0,2} 1,250,000 1.231,25 Wellfeet CLO Ltd. 2020-2A AIR, 6.31% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{0,2} 1,131,747 1,123,52 Cerberus Loan Funding XXXVI, LP 2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,2} 1,087,002 1.083,135 Greystone Commercial Real Estate Notes 2021-FL3 B, 6.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} 1,000,000 958,90 2021-FL3 B, 6.95% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/15/36 ^{0,2} 1,000,000 928,77 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 184,895 184,395 2018-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.21%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,395 ACRE Commercial Mortigage Ltd. 2018-CRE AS, 6.31% (1 Month USD LIBOR + 1.21%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,000 246,51* 2018-CA A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,000 246,51* 2018-CA A2R, 6.81% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,0581 197,75 Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LI			1,500,000	1,486,334
Wellflet CLO Ltd. 2020-2A AIR, 6.31% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{0.2} 2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.65%) due 07/15/39 ^{0.2} 2021-FL3 B, 6.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0.2} 2021-FL3 B, 6.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/15/39 ^{0.2} 2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.60%) due 07/15/39 ^{0.2} 2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.2} 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0.2} 2018-CA AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.00%) due 12/18/37 ^{0.2} 2018-CA A2R, 6.81% (3 Month USD LIBOR + 1.21%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2017-17A AIR, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2017-17A AIR, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2017-17A AIR, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0.2} 2019-2A X, 5.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/2/30 ^{0.2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 07/2/30 ^{0.2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 07/2/30 ^{0.2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 10/2/30 ^{0.4} 2022-1, 7.00% (1 Month Term SOFR + 2.00%, Rate Floor: 0.00%) due 10/2/30 ^{0.4+1,2} 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1+1,2} 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1+1,2} 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1+1,2} 2022-81, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1+1,2} 2022			1 250 000	1 221 252
2020-2A AIR, 6.31% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{0,2} 1,131,747 1,123,52 Cerberus Loan Funding XXXVI, LP 1,087,002 1,083,13 Greystone Commercial Real Estate Notes 1,000,000 958,90 2021-FL3 B, 6,91% (1 Month USD LIBOR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} 1,000,000 958,90 STWD Ltd. 2021-FL3 B, 6,96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 ^{0,2} 1,000,000 928,77 Loan Core Issuer Ltd. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 744,282 741,27 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,455 2014-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,455 2018-CRE1 AS, 6.61% (1 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 250,000 246,511 2018-GA AZR, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,75 2018-GA AZR, 6.81% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 310,728 309,25 2017-17A AIR, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.05%) due 07/20/32 ^{0,2} 310,728 309,25 2019-2A			1,230,000	1,231,235
Cerberus Loan Funding XXXVI, LP 2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,2} 1,087,002 1,083,13- Greystone Commercial Real Estate Notes 2021-FL3 B, 6.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} 1,000,000 958,90 STWD Ltd. 2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.50%) due 04/18/38 ^{0,2} 1,000,000 928,77 Concre Issuer Ltd. 744,282 741,27 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 744,282 741,27 2018-CRE1 AS, 6.51% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 850,000 813,45 CRE Commercial Mortgage Ltd. 2018-CRE AS, 6.61% (1 Month USD LIBOR + 1.21%, Rate Floor: 1.00%) due 07/10/30 ^{0,2} 250,000 843,45 2018-CRE AS, 6.31% (1 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,000 246,51* 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,000 246,51* 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 310,728 309,25* Validson Avenue Secure Funding Trust 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.05%) due 07/20/32 ^{0,2} 187,37 167,237,77* Total Collateralized Loan Obligation			1.131.747	1,123,521
Greystone Commercial Real Estate Notes 2021-FL3 B, 6.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} 1,000,000 928,977 LoanCore Issuer Ld. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 744,282 741,27. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,31: ACRE Commercial Mortgage Ltd. 2011-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,45 Colls-CA A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 250,000 246,51! 2018-CA A2R, 6.81% (3 Month USD LIBOR + 1.66%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,755 Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 310,728 309,25 Voya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 187,500 187,37. Total Collateralized Loan Obligations 714,223 4,075,000 4,075,000 2,450,000 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 03/04/24 ^{0,1††,2} 4,075,000 4,075,000 2,450,000 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,00	Cerberus Loan Funding XXXVI, LP		-,,, .,	-,,
2021-FL3 B, 6.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} 1,000.000 958,900 STWD Ltd. 2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 ^{0,2} 1,000.000 928,77 20anCore Issuer Ltd. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 744,282 741,27 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,315 ACRE Commercial Mortgage Ltd. 2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 250,000 813,455 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,75 2018-6A A1R, 6.57% (3 Month USD LIBOR + 1.66%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,75 2018-6A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 310,728 309,25 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,2} 310,728 309,25 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 187,500 187,37 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/3 ^{0,1††,2} 4,075,000 4,075,000 2023-1, 7.00% (1 Month Term SOFR + 1.85%, R	2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,2}		1,087,002	1,083,134
STWD Ltd. 2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 ^{0,2} 1,000.000 928,77 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 744,282 741,27 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,315 ACRE Commercial Mortgage Ltd. 2021-FL4 AS, 6.31% (1 Month USD LIBOR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 250,000 813,455 Fortress Credit Opportunities VI CLO Ltd. 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.66%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,755 Colub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 310,728 309,255 Yoya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 310,728 309,255 Yoya CLO Ltd. 202-2, 7.00% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 187,500 187,377 Total Collateralized Loan Obligations 7104 Collateralized Loan Obligations 167,237,77 167,237,77 Financial - 2.0% 4.075,000 2,450,000 2,450,000 2,450,000 2,450,000 2,450,000 2,450,000 2,450,000 2,450,000 2,450	Greystone Commercial Real Estate Notes			
2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 ^{0,2} 1,000,000 928,77 LoanCore Issuer Ltd. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 744,282 741,27 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,31: ACRE Commercial Mortgage Ltd. 2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,455 Fortress Credit Opportunities VI CLO Ltd. 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,755 Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.57% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 310,728 309,255 Voya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 187,500 187,377 Total Collateralized Loan Obligations 167,237,777 167,237,777 24,000 2,450,000			1,000,000	958,902
LoanCore Issuer Ltd. 2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} ACRE Commercial Mortgage Ltd. 2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,455 Fortress Credit Opportunities VI CLO Ltd. 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.66%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 2012-2A X, 5.90% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 01/12/23 ^{0,†††,2} 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 03/04/24 ^{0,†††,2} 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2023-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2023-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2030-SPI (1, 0,00%) Station Place Securitization Trust 2022-SPI (1, 0,00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23			1 000 000	020 770
2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,2} 744,282 741,27 2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,313 ACRE Commercial Mortgage Ltd. 2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,45. Fortress Credit Opportunities VI CLO Ltd. 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.66%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,75. Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,2} 310,728 309,25. Yoya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 187,500 187,377 Total Collateralized Loan Obligations 167,237,77* 167,237,77* 167,237,77* Madison Avenue Secured Funding Trust 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000			1,000,000	928,779
2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0,2} 184,895 184,315 ACRE Commercial Mortgage Ltd. 2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,45 Fortress Credit Opportunities VI CLO Ltd. 2018-6A A1R, 6.57% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 250,000 246,511 2018-6A A1R, 6.57% (3 Month USD LIBOR + 1.36%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,755 Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/20/32 ^{0,2} 310,728 309,255 Yoya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 187,500 187,377 Total Collateralized Loan Obligations Financial - 2.0% 187,500 4,075,000 2,450,000 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 2,450,000 2,450,000			744 282	741 278
ACRE Commercial Mortgage Ltd. 2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2} 850,000 813,45. Fortress Credit Opportunities VI CLO Ltd. 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 2018-6A A1TR, 6.57% (3 Month USD LIBOR + 1.36%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 10/12/3 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/12/3 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 10/12/3 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 10/12/3 ^{0,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2022-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 2023-SPI, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,1} ††,2 200,00 Transport-Container - 1.7% Triton Container Finance VIII LLC			. , -	. ,
Fortress Credit Opportunities VI CLO Ltd. 2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2018-6A A1TR, 6.57% (3 Month USD LIBOR + 1.36%, Rate Floor: 0.00%) due 07/10/30 ^{6,2} 2010-2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{6,2} 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{6,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{6,2} 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{6,2} Total Collateralized Loan Obligations Financial - 2.0% Madison Avenue Secured Funding Trust 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2023-1, 7.09% (1 Month Term SOFR + 1.85%, Rate Floor: 2.00%) due 03/04/24 ^{0,†††,2} 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{6,†††,2} 2020-SP1, 7.00% (1 Mon			104,000	104,510
2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 250,000 246,51* 2018-6A A1R, 6.57% (3 Month USD LIBOR + 1.36%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,75 Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,2} 310,728 309,25 Yoya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 187,500 187,377 Total Collateralized Loan Obligations 167,237,777 167,237,777 167,203,0,1728 2022-1,7.00% 1187,500 4,075,000 4,075,000 2,450,000	2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,2}		850,000	813,453
2018-6A A1TR, 6.57% (3 Month USD LIBOR + 1.36%, Rate Floor: 0.00%) due 07/10/30 ^{0,2} 200,581 197,75 Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,2} 310,728 309,25 Voya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{0,2} 187,500 187,377 Total Collateralized Loan Obligations 167,237,777 167,237,777 167,237,777 Financial - 2.0% 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 2022-1, 7.09% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 03/04/24 ^{0,†††,2} 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 Total Financial 10,600,000 10,600,000 10,600,000 10,600,000 Transport-Container - 1.7% 10,600,000 10,600,000 10,600,000 10,600,000				
Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due $10/25/30^{0,2}$ 310,728 309,25 Voya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due $07/20/32^{0,2}$ 187,500 187,377 Total Collateralized Loan Obligations 167,237,777 Financial - 2.0% 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 2022-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $03/04/24^{0,\dagger\dagger\dagger\dagger,2}$ 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 Total Financial 10,600,000 10,600,000 10,600,000 10,600,000 Triton Container Finance VIII LLC 2 2 10,600,000 10,600,000			250,000	246,519
2017-17 A AIR, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due $10/25/30^{0,2}$ 310,728 309,25 Voya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due $07/20/32^{0,2}$ 187,500 187,37 Total Collateralized Loan Obligations 167,237,77 Financial - 2.0% 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 2022-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $03/04/24^{0,\dagger\dagger\dagger,2}$ 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 Total Financial 10,600,000 10,600,000 10,600,000 10,600,000			200,581	197,756
Voya CLO Ltd. 2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due $07/20/32^{0,2}$ 187,500 187,372 Total Collateralized Loan Obligations 167,237,774 Financial - 2.0% 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 2022-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $03/04/24^{0,\dagger\dagger\dagger,2}$ 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 Total Financial 10,600,000 10,600,000 10,600,000 10,600,000 Triton Container Finance VIII LLC 2 2 1.0% 10,600,000				
2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due $07/20/32^{0,2}$ 187,500 187,372 Total Collateralized Loan Obligations Financial - 2.0% Madison Avenue Secured Funding Trust 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 2023-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $03/04/24^{0,\dagger\dagger\dagger,2}$ 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due $10/12/23^{0,\dagger\dagger\dagger,2}$ 4,075,000 4,075,000 Total Financial Total Financial Total Financial Total Finance VIII LLC			310,728	309,254
Total Collateralized Loan Obligations 167,237,77 Financial - 2.0% Madison Avenue Secured Funding Trust 2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 2023-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24 ^{0,†††,2} 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 Total Financial 10,600,000 10,600,000 10,600,000 10,600,000			197 500	107 272
Financial - 2.0%			187,300	
2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 2023-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24 ^{0,†††,2} 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 Total Financial 10,600,000 10,600,000 10,600,000 Triton Container Finance VIII LLC 10,600,000 10,600,000	8			107,237,771
2023-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24 ^{0,†††,2} 2,450,000 2,450,000 Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 Total Financial 10,600,000 Transport-Container - 1.7% 10,600,000 Triton Container Finance VIII LLC 2	6			
Station Place Securitization Trust 2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 Total Financial 10,600,000 Transport-Container - 1.7% 10,600,000 Triton Container Finance VIII LLC 202	2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2}		4,075,000	4,075,000
2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,2} 4,075,000 4,075,000 Total Financial 10,600,000 Transport-Container - 1.7% 10,600,000 Triton Container Finance VIII LLC 2			2,450,000	2,450,000
Total Financial 10,600,000 Transport-Container - 1.7% 10 Triton Container Finance VIII LLC 2				
Transport-Container - 1.7% Triton Container Finance VIII LLC			4,075,000	4,075,000
Triton Container Finance VIII LLC				10,600,000
	-		5,863,438	4,918,472
CLI Funding VIII LLC	· , ·· · · ·		2,002,120	.,, 10, 172
2021-1A, 1.64% due 02/18/46 ² 2,468,220 2,103,09	2021-1A, 1.64% due 02/18/46 ²		2,468,220	2,103,092

ASSET-BACKED SECURITIES ^{††} - 39.4% (continued) Transport-Container - 1.7% (continued) Textainer Marine Containers VII Ltd. 2021-1A, 1.68% due 02/20/46 ² \$ 1		
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46 ² \$		
· · · · · · · · · · · · · · · · · · ·	1,708,000 \$	1,439,778
2020-1A, 2.73% due 08/21/45 ²	617,696	560,735
Fotal Transport-Container		9,022,077
Whole Business - 1.7% Domino's Pizza Master Issuer LLC		
2	4,287,950	4.004.654
Taco Bell Funding LLC	1,207,990	1,001,001
$2021-1A, 1.95\%$ due $08/25/51^2$	3,201,250	2,752,179
Wingstop Funding LLC		
	1,329,750	1,147,946
SERVPRO Master Issuer LLC 2019-1A, 3.88% due 10/25/49 ²	965,000	880,000
Total Whole Business	963,000	8,784,779
Net Lease - 1.4%		0,701,777
Oak Street Investment Grade Net Lease Fund Series		
	6,445,907	5,721,348
CF Hippolyta Issuer LLC 2021-1A, 1.98% due 03/15/61 ²	100 505	1 704 266
2021-1A, 1.98% due 05/15/61-	2,120,507	1,794,366 7,515,714
Transport-Aircraft - 0.9%		7,515,714
Raspro Trust		
2005-1A, 6.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,2}	4,727,726	4,685,337
Total Asset-Backed Securities		
(Cost \$215,693,091)	_	207,845,681
CORPORATE BONDS ^{††} - 24.8%		
Financial - 10.8%		
Athene Global Funding		
	1,000,000	10,831,202
F&G Global Funding		0.010.700
0.90% due 09/20/24 ² Credit Suisse AG NY	9,700,000	9,019,580
٨	5,250,000	5,208,869
Macquarie Group Ltd.	7,230,000	5,200,005
1.20% due $10/14/25^{2,3}$	5,250,000	4,922,706
Goldman Sachs Group, Inc.		
	2,600,000	2,595,710
Citigroup, Inc.		0 500 001
5.74% (SOFR + 0.69%) due $01/25/26^{\diamond}$ 2 Jackson National Life Global Funding	2,550,000	2,539,221
	2,600,000	2,412,883
Bank of Nova Scotia	2,000,000	2,412,005
6.04% (SOFR Compounded Index + 0.96%) due $03/11/24^{\circ}$	2,400,000	2,407,288
Morgan Stanley		
	2,400,000	2,404,204
Starwood Property Trust, Inc. 3.75% due 12/31/24 ²	2 550 000	2 200 (25
3.75% due 12/31/24 ² Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.	2,550,000	2,390,625
	2,650,000	2,345,250
FS KKR Capital Corp.	2,020,000	2,313,230
4.25% due $02/14/25^2$	2,450,000	2,306,862
American Equity Investment Life Holding Co.		0.050.016
5.00% due 06/15/27 2 GA Global Funding Trust	2,150,000	2,073,916
	1,300,000	1,153,276
OneMain Finance Corp.	1,500,000	1,155,270
	1,150,000	986,631
Brighthouse Financial Global Funding		
5.78% (SOFR + 0.76%) due 04/12/24 ^{0,2} Peachtree Corners Funding Trust	900,000	892,607
3.98% due 02/15/25 ²	650,000	625,716
ING Groep N.V.	050,000	025,710
6.18% (3 Month USD LIBOR + 1.00%) due $10/02/23^{\diamond}$	500,000	500,510
First American Financial Corp.		
4.60% due 11/15/24 Fidelity & Guaranty Life Holdings, Inc.	500,000	487,873
5.50% due $05/01/25^2$	400,000	388,937
Apollo Management Holdings, LP	400,000	300,937
4.00% due $05/30/24^2$	350,000	342,145
Reliance Standard Life Global Funding II		,
3.85% due $09/19/23^2$	200,000	198,776
Total Financial		57,034,787
Industrial - 3.6% Ryder System, Inc.		
	4,820,000	4,575,113
IP Lending V Ltd.	, ,.,, ,	
	4,700,000	4,391,210
TD SYNNEX Corp.	2 400 000	0.070.044
1.25% due 08/09/24 22 Silgan Holdings, Inc.	2,400,000	2,270,041
ongan fromings, Inc.	2,350,000	2,076,117

	l.	Face Amount	Value
CORPORATE BONDS ^{††} - 24.8% (continued) Industrial - 3.6% (continued)			
Vontier Corp.	¢ O	150.000 \$	1 000 005
1.80% due 04/01/26 Jabil, Inc.	\$2,	150,000 \$	1,908,895
1.70% due 04/15/26 4.25% due 05/15/27		650,000 600,000	581,579 571,109
Berry Global, Inc.			
1.65% due 01/15/27 Penske Truck Leasing Company LP / PTL Finance Corp.	1,	100,000	948,864
$2.70\% \text{ due } 11/01/24^2$		900,000	858,755
Stericycle, Inc.			
5.38% due 07/15/24 ² Weir Group plc		550,000	542,892
2.20% due $05/13/26^2$		440,000	394,098
Fotal Industrial			19,118,673
Consumer, Non-cyclical - 3.3% Triton Container International Ltd.			
0.80% due $08/01/23^2$	3,	100,000	3,085,738
2.05% due $04/15/26^2$		200,000	1,920,446
1.15% due 06/07/24 ² Global Payments, Inc.	Ι,	700,000	1,612,136
1.50% due 11/15/24	5,	700,000	5,356,362
Element Fleet Management Corp. 1.60% due 04/06/24 ²	4	900,000	4,724,941
Spectrum Brands, Inc.	т,	700,000	
5.75% due 07/15/25 General Mills, Inc.		700,000	699,566
6.27% (3 Month USD LIBOR + 1.01%) due $10/17/23^{\circ}$		200,000	200,412
Total Consumer, Non-cyclical			17,599,601
Technology - 3.1% Microchip Technology, Inc.			
2.67% due 09/01/23	8,4	070,000	8,036,732
CDW LLC / CDW Finance Corp. 2.67% due 12/01/26	4.	300,000	3,860,884
Infor, Inc.			-,
1.45% due 07/15/23 ² Oorvo, Inc.	2,	600,000	2,595,551
1.75% due $12/15/24^2$	2.5	050,000	1,906,188
Total Technology			16,399,355
Consumer, Cyclical - 1.7% Warnermedia Holdings, Inc.			
3.64% due 03/15/25	5,	700,000	5,497,787
Hyatt Hotels Corp. 1.80% due 10/01/24	3	500,000	3,331,259
Total Consumer, Cyclical	5,		8,829,046
Communications - 1.2% Rogers Communications, Inc.			
2.95% due $03/15/25^2$	2,	400,000	2,277,957
T-Mobile USA, Inc.	1	(00.000	
2.63% due 04/15/26 2.25% due 02/15/26		600,000 600,000	1,482,795 551,313
Paramount Global		002 000	050 (04
4.75% due 05/15/25 Cogent Communications Group, Inc.		982,000	958,604
3.50% due 05/01/26 ²		434,000	402,535
Sprint Spectrum Company LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 4.74% due 03/20/25 ²		202 750	200 (11
4.74% due 05/20/25 Total Communications		393,750	388,611 6,061,815
Utilities - 0.9%			
Alexander Funding Trust 1.84% due 11/15/23 ²	4	300,000	4,205,719
AES Corp.	т,.	500,000	4,205,717
3.30% due 07/15/25 ²		300,000	283,302
NRG Energy, Inc. 3.75% due 06/15/24 ²		275,000	265,749
Total Utilities			4,754,770
Basic Materials - 0.1%			
Anglo American Capital plc 5.38% due 04/01/25 ²		450,000	442,005
Energy - 0.1%		,	,
Buckeye Partners, LP 4.15% due 07/01/23		300,000	300,000
Total Corporate Bonds			
(Cost \$137,582,307)			130,540,052
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 23.2%			
Residential Mortgage-Backed Securities - 18.3%			
CSMC Trust 2021-RPL1, 1.67% (WAC) due 09/27/60 ^{0,2}	5	226,007	4,800,308
2021-RPL1, 1.67% (WAC) due $09/27/60^{3/2}$ 2021-RPL7, 1.93% (WAC) due $07/27/61^{0/2}$	· · · · · · · · · · · · · · · · · · ·	226,007 299,642	4,800,308
2020-RPL5, 3.02% (WAC) due $08/25/60^{\circ,2}$		954,052	1,900,370
	1,	318,318	1,215,338
2021-RPL4, 1.80% (WAC) due $12/27/60^{\diamond,2}$			1,036,141
2020-NQM1, 1.21% due 05/25/65 ^{2,4}	1,	161,429	1,030,141
		161,429 661,654	6,834,288

2021-HE1, 5.92% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70 ^{\$,2}	901,012	890,851
2021-HE2, 5.92% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69 ^{0,2}	410,390	401,526
PRPM LLC		
2021-5, 1.79% due 06/25/26 ^{2,4}	3,480,231	3,158,075
2022-1, 3.72% due 02/25/27 ^{2,4}	3,315,556	3,140,796

		Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 23.2% (continued)			
Residential Mortgage-Backed Securities - 18.3% (continued)	^	• • • • • • • •	1 (22 00 2
2021-RPL2, 2.24% (WAC) due $10/25/51^{\circ}$,2	\$	2,000,000 \$	1,625,805
2021-8, 1.74% (WAC) due 09/25/26 ^{\$,2} NYMT Loan Trust		1,744,582	1,603,540
2021 -SP1, 1.67% due $08/25/61^{2,4}$		7,641,730	6,929,616
2021-SP1, 1.07% due $08/25/01$ % $2022-SP1$, 5.25% due $07/25/62^{2,4}$		1,868,436	1,792,299
Legacy Mortgage Asset Trust		1,000,450	1,792,299
2021-GS3, 1.75% due 07/25/61 ^{2,4}		3,177,949	2,972,762
$2021-GS4, 1.65\%$ due $11/25/60^{2,4}$		3,266,455	2,965,870
2021-GS2, 1.75% due 04/25/61 ^{2,4}		1,465,364	1,355,212
2021-GS5, 2.25% due 07/25/67 ^{2,4}		976,397	902,415
Verus Securitization Trust		510,551	J02,415
2021-5, 1.37% (WAC) due $09/25/66^{0,2}$		2,138,797	1,659,765
2021-6, 1.89% (WAC) due $10/25/66^{\circ,2}$		1,851,826	1,501,467
2020-5, 1.22% due 05/25/65 ^{2,4}		1,589,899	1,429,469
$2021-4$, 1.35% (WAC) due 07/25/66 ^{\Diamond,2}		1,014,498	783.117
$2021-4$, 1.55% (WAC) due $07/25/00^{\circ}$ 2021-3, 1.44% (WAC) due $06/25/66^{\circ,2}$		606,006	502,643
$2021-5$, 1.44% (wAC) due $00/25/00^{-4}$ 2019-4, 2.85% due $11/25/59^{2,4}$		430,008	411,075
2019-4, 2.85% due 11/25/59 ⁵ 2020-1, 2.42% due 01/25/60 ^{2,4}		· · · · · ·	,
2019-4, 2.64% due 11/25/59 ^{2,4}		321,469	300,209
2019-4, 2.64% due 11/25/59 ² , OSAT Trust		213,113	203,726
2021-RPL1, 2.12% due 05/25/65 ^{2,4}		(72()79	(277 521
2021-RPL1, 2.12% due 05/25/65-** FKRT		6,736,278	6,277,531
2.21% due $11/30/58^{\dagger\dagger\dagger}$		4,550,000	4,478,106
NRZ Advance Receivables Trust		4,330,000	4,478,100
2020-T2, 1.48% due 09/15/53 ²		4,150,000	4,094,811
Imperial Fund Mortgage Trust		4,150,000	4,004,011
2022-NQM2, 4.02% (WAC) due $03/25/67^{0,2}$		4,278,819	3,818,917
CFMT LLC		1,270,019	5,010,717
2022-HB9, 3.25% (WAC) due 09/25/37 [◊]		2,394,813	2,195,485
2021-HB5, 0.80% (WAC) due $02/25/31^{0,2}$		1,252,359	1,211,596
Towd Point Revolving Trust		, - ,	, ,
4.83% due 09/25/64 ⁵		3,250,000	3,149,250
New Residential Advance Receivables Trust Advance Receivables Backed Notes			
2020-T1, 1.43% due 08/15/53 ²		2,000,000	1,984,072
Structured Asset Securities Corporation Mortgage Loan Trust			
2008-BC4, 5.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁰ New Residential Mortgage Loan Trust		1,998,089	1,907,057
2019-1A, 3.50% (WAC) due $10/25/59^{0,2}$		1,100,111	1,011,382
2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2}		660,454	606,790
LSTAR Securities Investment Ltd.			
2021-1, 7.97% (1 Month USD LIBOR + 2.80%, Rate Floor: 1.80%) due 02/01/26 $^{\circ,5}$ CSMC		1,349,673	1,333,385
2021-NQM8, 2.41% (WAC) due $10/25/66^{\circ,2}$		1,636,797	1,315,791
Angel Oak Mortgage Trust			
2022-1, 3.29% (WAC) due $12/25/66^{\diamond,2}$		1,478,540	1,246,436
Soundview Home Loan Trust			
2006-OPT5, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due $07/25/36^{\circ}$ Towd Point Mortgage Trust		1,265,532	1,184,013
2018-2, 3.25% (WAC) due $03/25/58^{0,2}$		426,149	405,357
2017-6, 2.75% (WAC) due 10/25/57 ^{0,2}		360,718	340,883
2017-5, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{\$,2} Credit Suisse Mortgage Capital Certificates		123,692	123,516
2021-RPL9, 2.44% (WAC) due 02/25/61 ^{0,2}		842,903	777,279
Morgan Stanley ABS Capital I Incorporated Trust			
2006-NC1, 5.72% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 ⁰		609.796	599,178

2006-NC1, 5.72% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due $12/25/35^{\circ}$ 609,796 599,178

June	30,	2023
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 23.2% (continued)		
Residential Mortgage-Backed Securities - 18.3% (continued)		
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 5.89% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due $10/25/35^{\circ}$	\$ 561,933	\$ 545,742
Ellington Financial Mortgage Trust	250 52 (
2020-2, 1.49% (WAC) due $10/25/65^{\circ,2}$	378,726	333,853
2020-2, 1.64% (WAC) due $10/25/65^{0,2}$	218,160	193,923
Banc of America Funding Trust	421.204	100 500
2015-R2, 5.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{0,2} SG Residential Mortgage Trust	431,294	422,709
2022-1, 3.68% (WAC) due $03/27/62^{0,2}$	461,320	402,488
CSMC Series		
2014-2R, 3.42% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due $02/27/46^{0,2}$	394,625	390,568
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due $01/26/60^{\circ,2}$	396,745	373,907
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.38% (WAC) due $09/27/60^{0,2}$	333,596	300,772
CIT Mortgage Loan Trust		
2007-1, 6.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due $10/25/37^{0,2}$	200,963	200,406
Cascade Funding Mortgage Trust	124.010	100.257
2019-RM3, 2.80% (WAC) due 06/25/69 ^{0,5} Starwood Mortgage Residential Trust	124,918	120,357
2020-1, 2.28% (WAC) due $02/25/50^{\circ,2}$	52 120	49.277
Total Residential Mortgage-Backed Securities	53,130	 48,377 96,369,875
Commercial Mortgage-Backed Securities - 4.9%		 90,309,875
BX Commercial Mortgage Trust		
2021-VOLT, 6.84% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due $09/15/36^{0,2}$	10,250,000	9,690,601
2022-LP2, 6.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due $02/15/39^{0,2}$	2,460,233	2,328,867
JP Morgan Chase Commercial Mortgage Securities Trust	2,400,233	2,520,007
2021-NYAH, 6.73% (1 Month USD LIBOR + 1.54%, Rate Floor: 1.54%) due $06/15/38^{0,2}$	2,700,000	2,430,281
Life Mortgage Trust	2,700,000	2,130,201
2021-BMR, 6.36% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due $03/15/38^{0,2}$	2,408,277	2.318.311
WMRK Commercial Mortgage Trust	, ,	y y-
2022-WMRK, 8.58% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27 ^{0,2}	2,100,000	2,092,088
МНР		, î
2022-MHIL, 6.41% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due $01/15/27^{0,2}$ BXHPP Trust	1,457,488	1,392,139
2021-FILM, 6.29% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 08/15/36 ⁽²⁾	1,500,000	1,339,434
Morgan Stanley Capital I Trust		, ,
2018-H3, 0.96% (WAC) due 07/15/51 ^{0,6}	39,021,010	1,201,277
BENCHMARK Mortgage Trust		, ,
2019-B14, 0.90% (WAC) due $12/15/62^{0,6}$	34,458,433	1,019,908
Citigroup Commercial Mortgage Trust		
2019-GC41, 1.17% (WAC) due $08/10/56^{\circ,6}$	24,573,948	1,018,187
KKR Industrial Portfolio Trust		
2021-KDIP, 6.26% (1 Month Term SOFR + 1.11%, Rate Floor: 1.00%) due $12/15/37^{\diamond,2}$	487,500	471,576
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.83% (WAC) due $06/15/51^{0,6}$	21,696,587	456,854

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 23.2% (continued)		
Commercial Mortgage-Backed Securities - 4.9% (continued)		
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	\$ 37.005	\$ 36,909
Total Commercial Mortgage-Backed Securities	,	25,796,432
Total Collateralized Mortgage Obligations		, ,
(Cost \$132,276,755)		 122,166,307
SENIOR FLOATING RATE INTERESTS ^{††,0} - 0.9%		
Technology - 0.5%		
Dun & Bradstreet		
8.43% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/06/26	2,234,136	2,234,694
MACOM Technology Solutions Holdings, Inc.		
7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24	244,787	 243,502
Total Technology		 2,478,196
Industrial - 0.3%		
Mileage Plus Holdings LLC		
10.76% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	1,760,000	1,826,370
Energy - 0.1%		
ITT Holdings LLC		
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/10/28	483,390	478,353
Consumer, Non-cyclical - 0.0%		
Outcomes Group Holdings, Inc.		
8.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/24/25	294,350	286,770
Total Senior Floating Rate Interests		
(Cost \$5,081,885)		5,069,689
Total Investments - 99.3%		
(Cost \$548,705,054)		\$ 523,692,745
Other Assets & Liabilities, net - 0.7%		3,463,564
Total Net Assets - 100.0%		\$ 527,156,309

Centrally Cleared Interest Rate Swap Agreements ††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) ^{**}
			U.S. Secured							
			Overnight							
BofA Securities,		р. :	Financing	1 100/		01/10/05	¢ 127 000 000	¢ = 004 0=1	¢ 227	¢
Inc.	CME	Receive	Rate U.S.	1.10%	Annually	01/10/25	\$137,000,000	\$ 7,984,071	\$ 327	\$ 7,983,744
BofA Securities,			Secured Overnight Financing							
Inc.	CME	Receive	Rate	1.66%	Quarterly	03/16/31	4,500,000	636,243	(1,073)	637,316
BofA Securities, Inc.	СМЕ	Receive	3-Month USD LIBOR	1.66%	Quarterly	09/16/23	4,500,000	38,561	_	38,561
BofA Securities,			U.S. Secured Overnight Financing		()		.,,			,
Inc.	CME	Pay	Rate	2.79%	Annually	07/18/27	12,000,000	(573,717)	286	(574,003)
								\$ 8,085,158	\$ (460)	\$ 8,085,618

Includes cumulative appreciation (depreciation). Value determined based on Level 1 inputs. **

Value determined based on Level 2 inputs. Unless otherwise noted.

/ *†† †††* ◊ Value determined based on Level 2 inputs. Onless otherwise noted. Value determined based on Level 3 inputs. Variable rate security. Rate indicated is the rate effective at June 30, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a

weighted average. Rate indicated is the 7-day yield as of June 30, 2023. 1

Ultra Short Duration Fund SCHEDULE OF INVESTMENTS (Unaudited)

- 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 \$380,970,795 (cost \$401,997,121), or 72.3% of total net assets. Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date. 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, 2
- 3
- 4 2023.
- 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 \$9,081,098 (cost \$9,274,559), or 1.7% of total net assets. 5 6 Security is an interest-only strip.

BofA — Bank of America CME — Chicago Mercantile Exchange LIBOR - London Interbank Offered Rate plc — Public Limited Company SOFR — Secured Overnight Financing Rate WAC — Weighted Average Coupon