	Shares	<b>V</b> alue		Face Amount~	Value
	JHARES	VALUE		AMOUNT	VALUE
PREFERRED STOCKS† - 0.3%			AGL CLO 39 Ltd.		
FINANCIAL - 0.3%			2025-39A B, 5.71% (3 Month		
Citigroup, Inc.††			Term SOFR + 1.50%, Rate	250.000 #	252 752
6.88%	50,000	\$ 51,528	Floor: 1.50%) due 04/20/38 <sup>4</sup> ,2	250,000 \$	250,753
Total Preferred Stocks	,	·	CIFC Funding Ltd.		
(Cost \$50,000)		51,528	2022-1A B, 6.12% (3 Month Term		
			SOFR + 1.80%, Rate Floor: 1.80%) due 04/17/35 <sup>♦,2</sup>	250,000	2EU 36U
MONEY MARKET FUNDS**** <sup>†</sup> - 0.6%			Neuberger Berman Loan Advisers CLO 47 Ltd.	230,000	250,380
Dreyfus Treasury Securities			2025-47A BR, due 04/16/35 <sup>4</sup> , <sup>2</sup>	250,000	250,000
Cash Management Fund —			Madison Park Funding LXXI Ltd.	230,000	230,000
Institutional Shares, 3.98%	93,388	93,388	2025-71A B, 5.77% (3 Month		
Dreyfus Treasury Obligations			Term SOFR + 1.50%, Rate		
Cash Management Fund —	70.240	70.240	Floor: 1.50%) due 04/23/38 <sup>\$\phi,2</sup>	250,000	249,625
Institutional Shares, 4.00% <sup>1</sup>	18,349	18,349	Elmwood CLO 38 Ltd.		,
Total Money Market Funds			2025-1A B1, 5.73% (3 Month		
(Cost \$111,737)		111,737	Term SOFR + 1.45%, Rate		
	Г		Floor: 1.45%) due 04/22/38 <sup>\$\display\$</sup>	250,000	249,575
	FACE		Owl Rock CLO VII LLC		
	AMOUNT~		2025-7A AR, 5.73% (3 Month		
			Term SOFR + 1.40%, Rate		
ASSET-BACKED SECURITIES <sup>††</sup> - 52.7%			Floor: 1.40%) due 04/20/38 <sup>♦,2</sup>	250,000	248,750
COLLATERALIZED LOAN OBLIGATIONS - 31.4%			BDS LLC		
Owl Rock CLO X LLC			2024-FL13 AS, 6.12% (1 Month		
2025-10A AR, 5.65% (3 Month			Term SOFR + 1.99%, Rate		
Term SOFR + 1.39%, Rate	700 000	707.047	Floor: 1.99%) due 09/19/39 <sup>4,2</sup>	100,000	100,027
Floor: 1.39%) due 04/20/37 <sup>♦,2</sup>	700,000	701,947	2025-FL14 AS, 5.71% (1 Month		
Hlend CLO LLC			Term SOFR + 1.57%, Rate		
2025-3A A, 5.67% (3 Month Term			Floor: 1.57%) due 10/21/42 <sup>4</sup> ,2	100,000	99,585
SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37 <sup>¢,2</sup>	250,000	250 216	Ares Direct Lending CLO 1 LLC		
2025-4A B, 6.07% (3 Month Term	250,000	250,316	2024-1A B, 6.52% (3 Month Term		
SOFR + 1.85%, Rate Floor:			SOFR + 2.20%, Rate Floor:	200,000	300 460
1.85%) due 08/15/37 <sup>6</sup> ,2	150,000	149,495	2.20%) due 04/25/36 <sup>¢ ,2</sup> Acrec LLC	200,000	199,469
Owl Rock CLO III Ltd.	130,000	כלד,לדו			
2024-3A AR, 6.18% (3 Month			2025-FL3 AS, 5.78% (1 Month Term SOFR + 1.64%, Rate		
Term SOFR + 1.85%, Rate			Floor: 1.64%) due 08/18/42 <sup>4</sup> ,2	100,000	99,152
Floor: 1.85%) due 04/20/36 <sup>♦,2</sup>	300,000	301,665	2025-FL3 B, 6.08% (1 Month	100,000	77,132
Fortress Credit Opportunities XXV CLO LLC	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Term SOFR + 1.94%, Rate		
2024-25A A1T, 5.91% (3 Month			Floor: 1.94%) due 08/18/42 <sup>\$\display\$</sup>	100,000	98,919
Term SOFR + 1.59%, Rate			ABPCI Direct Lending Fund CLO V Ltd.	.00,000	30,3.3
Floor: 1.59%) due 01/15/37 <sup>¢,2</sup>	250,000	251,731	2024-5A A1RR, 6.53% (3 Month		
BCRED CLO LLC			Term SOFR + 2.20%, Rate		
2025-1A B, 6.00% (3 Month Term			Floor: 2.20%) due 01/20/36 <sup>4,2</sup>	100,000	101,517
SOFR + 1.70%, Rate Floor:			Owl Rock CLO XIII LLC		
1.70%) due 04/20/37 <sup>♦,2</sup>	250,000	251,583	2023-13A A, 6.55% (3 Month		
Golub Capital Partners CLO 46M Ltd.			Term SOFR + 2.55%, Rate		
2024-46A A1R, 6.14% (3 Month			Floor: 2.55%) due 09/20/35 <sup>\$\display\$</sup>	100,000	101,210
Term SOFR + 1.81%, Rate	250 000	253 270	Cerberus Loan Funding 50 LLC		
Floor: 1.81%) due 04/20/37 <sup>♦,2</sup>	250,000	251,370	2025-1A A, 5.97% (3 Month Term		
Palmer Square CLO Ltd.			SOFR + 1.65%, Rate Floor:	100.000	300
2024-3A B, 5.93% (3 Month Term			1.65%) due 07/15/37 <sup>4,2</sup>	100,000	100,658
SOFR + 1.60%, Rate Floor: 1.60%) due 07/20/37 <sup>♦,2</sup>	250 000	250 003	JCP Direct Lending CLO 2023-1 LLC		
1.00/0] tue 0/ /20/3/	250,000	250,903	2025-1A A1R, 5.98% (3 Month		
			Term SOFR + 1.65%, Rate	100 000	100 251
			Floor: 1.65%) due 07/20/37 <sup>¢,2</sup>	100,000	100,251

	Face Amount <sup>~</sup>	Value		Face Amount <sup>~</sup>	Value
Barings CLO Ltd.			Castlelake Aircraft Structured Trust		
2024-3A BR, 6.08% (3 Month Term SOFR + 1.75%, Rate			2025-1A, 5.78% due 02/15/50 <sup>2</sup>	238,555	\$ 242,232
Floor: 1.75%) due 10/20/37 <sup>\$\display\$</sup>	100,000	\$ 100,226	Navigator Aviation Ltd. 2024-1, 5.40% due 08/15/49 <sup>2</sup>	230,655	230,817
BCRED MML CLO LLC	100,000	100,220	Total Transport-Aircraft	230,033	1,684,315
2022-1A A1, 5.98% (3 Month			iotai Halisport-Aliciait		1,007,515
Term SOFR + 1.65%, Rate			INFRASTRUCTURE - 2.9%		
Floor: 1.65%) due 04/20/35 <sup>♦,2</sup>	100,000	100,196	Hotwire Funding LLC		
Golub Capital Partners CLO 49M Ltd.			2024-1A, 6.67% due 06/20/54 <sup>2</sup>	100,000	102,241
2025-49A A1R2, 5.84% (3 Month			QTS Issuer ABS I LLC	100.000	102 125
Term SOFR + 1.52%, Rate			2025-1A, 5.44% due 05/25/55 <sup>2</sup>	100,000	102,135
Floor: 1.52%) due 07/20/38 <sup>4,2</sup>	100,000	100,150	Vantage Data Centers LLC	100.000	100 506
AREIT Ltd.			2025-1A, 5.13% due 08/15/55 <sup>2</sup> Stack Infrastructure Issuer LLC	100,000	100,506
2025-CRE10 A, 5.53% (1 Month			2025-1A, 5.00% due 05/25/50 <sup>2</sup>	100,000	99,583
Term SOFR + 1.39%, Rate	100 000	100.062	Switch ABS Issuer LLC	100,000	77,365
Floor: 1.39%) due 12/17/29 <sup>4,2</sup>	100,000	100,062	2025-1A, 5.04% due 03/25/55 <sup>2</sup>	100,000	99,072
Golub Capital Partners CLO 54M, LP			SBA Tower Trust	100,000	<i>33,072</i>
2025-54A A1R, 5.80% (3 Month			, 4.83% due 10/15/29 <sup>2</sup>	50,000	50,323
Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37 <sup>♦,2</sup>	100,000	99,998	Total Infrastructure	,	553,860
BSPDF Issuer LLC	100,000	99,998	iotai iiii astructure		
2025-FL2 A, 5.85% (1 Month			SINGLE FAMILY RESIDENCE - 2.1%		
Term SOFR + 1.52%, Rate			Tricon Residential Trust		
Floor: 1.52%) due 12/15/42 <sup>4</sup> ,2	100,000	99,981	2025-SFR1, 5.25% (1 Month Term		
TRTX Issuer Ltd.	.00,000	33,30.	SOFR + 1.10%, Rate Floor:		
2025-FL6 A, 5.67% (1 Month			1.10%) due 03/17/42 <sup>4,2</sup>	198,972	199,352
Term SOFR + 1.54%, Rate			STAR Trust		
Floor: 1.54%) due 09/18/42 <sup>4,2</sup>	100,000	99,835	2025-SFR6, 5.55% (1 Month Term		
Ares Direct Lending CLO 2 LLC			SOFR + 1.40%, Rate Floor:	100.000	100 200
2024-2A B, 6.23% (3 Month Term			1.40%) due 08/17/42 <sup>4,2</sup>	100,000	100,209
SOFR + 1.90%, Rate Floor:			Invitation Homes Trust	100.000	07.017
1.90%) due 10/20/36 <sup>♦,2</sup>	100,000	99,675	2024-SFR1, 4.00% due 09/17/41 <sup>2</sup>	100,000	97,017
BSPRT Issuer LLC			Total Single Family Residence		396,578
2024-FL11 B, 6.44% (1 Month			WHOLE BUSINESS - 1.8%		
Term SOFR + 2.29%, Rate			Five Guys Holdings, Inc.		
Floor: 2.29%) due 07/15/39 <sup>♦,2</sup>	100,000	99,565	2023-1A, 7.55% due 01/26/54 <sup>2</sup>	99,250	103,233
FS Rialto Issuer LLC			SERVPRO Master Issuer LLC		
2025-FL10 AS, 5.73% (1 Month			2024-1A, 6.17% due 01/25/54 <sup>2</sup>	98,500	101,776
Term SOFR + 1.59%, Rate	100,000	00 540	Arbys Funding LLC		
Floor: 1.59%) due 08/19/42 <sup>4,2</sup>	100,000	99,549	2020-1A, 3.24% due 07/30/50 <sup>2</sup>	95,000	91,738
LoanCore			Subway Funding LLC		
2025-CRE8 B, 5.98% (1 Month Term SOFR + 1.84%, Rate			2024-3A, 5.25% due 07/30/54 <sup>2</sup>	49,625	49,623
Floor: 1.84%) due 08/17/42 <sup>4</sup> ,2	100,000	99,360	Total Whole Business		346,370
	100,000		COLLATERALIZED DEBT OBLIGATIONS - 1.3%		
Total Collateralized Loan Obligations		6,007,478	Anchorage Credit Funding 3 Ltd.		
TRANSPORT-AIRCRAFT - 8.8%			2021-3A A1R, 2.87% due 01/28/39 <sup>2</sup>	250,000	239,548
Slam Ltd.			2021-3AAAA, 2.07 /0 duc 01/20/33	230,000	233,340
2024-1A, 5.34% due 09/15/49 <sup>2</sup>	468,370	471,933	AUTOMOTIVE - 1.1%		
Gilead Aviation LLC			Avis Budget Rental Car Funding AESOP LLC		
2025-1A, 5.79% due 03/15/50 <sup>2</sup>	243,836	248,824	2025-1A, 5.24% due 08/20/29 <sup>2</sup>	200,000	203,606
ALTDE Trust			UNSECURED CONSUMER LOANS - 1.0%		
2025-1A, 5.90% due 08/15/50 <sup>2</sup>	240,491	246,126	Service Experts Issuer LLC		
AASET Trust			2025-1A, 5.38% due 01/20/37 <sup>2</sup>	96,264	96,595
2025-1A, 5.94% due 02/16/50 <sup>2</sup>	239,205	244,383	- , <del></del> - <del>  </del> -	, ·	,

	Face <b>A</b> mount <sup>~</sup>		Value		Face <b>A</b> mount <sup>~</sup>		<b>V</b> alue
Foundation Finance Trust				PMT Loan Trust			
2024-2A, 4.93% due 03/15/50 <sup>2</sup>	90,476	\$	90,661	2025-INV8, 6.00% (WAC) due 07/25/56 <sup>\$\phi,2</sup>	245,225	\$	247,083
Total Unsecured Consumer Loans	22,	<u>-</u>	187,256	2025-INV7, 6.00% (WAC) due 06/25/56 <sup>♦,2</sup>	96,999	•	98,647
Total Olisecurea Colisulier Loans		_	107,230	RCKT Mortgage Trust	,		,
INSURANCE - 0.8%				2025-CES5, 5.69% due 05/25/55 <sup>2,4</sup>	142,533		144,487
Dogwood State Bank				2025-CES1, 5.65% due 01/25/45 <sup>2,4</sup>	129,812		131,329
6.45% due 06/24/32 <sup>†††</sup>	149,996	_	150,856	Sequoia Mortgage Trust			
NET LEASE - 0.5%				2025-1, 6.00% (WAC) due 01/25/55 <sup>6,2</sup>	166,459		168,999
Store Master Funding I-VII				2025-6, 5.50% (WAC) due 07/25/55 <sup>4,2</sup>	92,831		93,311
XIV XIX XX XXIV XXII				Cross Mortgage Trust	122.002		124,000
2024-1A, 5.70% due 05/20/54 <sup>2</sup>	99,292		101,628	2025-H1, 5.99% due 02/25/70 <sup>2,4</sup>	133,882		134,900
FINANCIAL - 0.5%				2025-H6, 5.18% (WAC) due 07/25/70 <sup>4,2</sup>	98,706		98,963
HarbourVest Partners LLC				JP Morgan Mortgage Trust 2025-1, 6.00% (WAC) due 06/25/55 <sup>\$\phi,2</sup>	125,196		126,972
6.57% (3 Month Term SOFR + 2.55%,				2024-NQM1, 5.95% due 02/25/64 <sup>2,4</sup>	81,749		82,342
Rate Floor: 2.55%) due 09/15/30 <sup>\$</sup>	100,000		100,000	New Residential Mortgage Loan Trust	01,7 15		02,512
Nate 11001. 2.33701 due 05/15/30	100,000	_	100,000	2025-NQM3, 5.53% due 05/25/65 <sup>2</sup>	91,752		92,655
TRANSPORT-CONTAINER - 0.5%				2024-NQM2, 5.42% due 09/25/64 <sup>2</sup>	78,543		78,767
CLI Funding IX LLC				Citigroup Mortgage Loan Trust, Inc.	,		,
2025-1A, 5.35% due 06/20/50 <sup>2</sup>	97,458		98,794	2022-A, 9.17% due 09/25/62 <sup>2,4</sup>	147,773		148,176
Total Asset-Backed Securities				GS Mortgage-Backed Securities Trust			
(Cost \$10,008,894)		1	0,070,289	2025-HE1, 5.91% (30 Day Average			
COLLATERALIZED MORTGAGE OBLIGATIONS	¨ - 37 9%			SOFR + 1.55%, Rate Floor:			
RESIDENTIAL MORTGAGE-BACKED SECURITIE				1.55%) due 10/25/55 <sup>¢,2</sup>	143,813		144,218
BRAVO Residential Funding Trust	.5 50.2/0			Chase Home Lending Mortgage Trust			
2025-CES1, 5.70% due 02/25/55 <sup>2,4</sup>	139,217		140,510	2025-5, 5.50% (WAC) due 04/25/56 <sup>\$,2</sup>	139,658		140,501
2025-NQM4, 5.61% due 02/25/65 <sup>2,4</sup>	136,325		137,584	Mill City Mortgage Loan Trust			
2024-NQM1, 5.94% due 12/01/63 <sup>2,4</sup>	125,498		126,537	2021-NMR1, 2.50% (WAC) due 11/25/60 <sup>♦,2</sup>	120,000		100,899
2024-NQM5, 6.16% due 06/25/64 <sup>2,4</sup>	112,957		113,802	Anchor Mortgage Trust	700 000		100 501
2025-NQM7, 5.46% due 07/25/65 <sup>2</sup>	97,537		98,298	2025-RTL1, 5.72% due 05/25/40 <sup>2</sup>	100,000		100,501
2025-NQM1, 5.81% due 12/25/64 <sup>2,4</sup>	88,072		88,750	NYMT Loan Trust	07.025		02.01.4
2024-NQM6, 5.66% due 08/01/64 <sup>2,4</sup>	75,757		76,129	2025-CP1, 3.75% (WAC) due 11/25/69 <sup>4,2</sup> HOMES Trust	97,925		93,914
Verus Securitization Trust				2025-NQM1, 5.86% due 01/25/70 <sup>2,4</sup>	91,940		92,613
2025-1, 5.62% (WAC) due 01/25/70 <sup>6,2</sup>	180,691		182,349	EFMT	71,770		72,013
2023-3, 6.74% due 03/25/68 <sup>2,4</sup>	110,493		110,825	2025-CES1, 5.73% due 01/25/60 <sup>2,4</sup>	91,355		92,454
2025-5, 5.43% due 06/25/70 <sup>2,4</sup>	96,474		97,201	Provident Funding Mortgage Trust	3.,333		,,,,,,
2024-9, 5.89% due 11/25/69 <sup>2,4</sup>	89,209		89,731	2025-1, 5.50% (WAC) due 02/25/55 <sup>4,2</sup>	91,709		92,195
FIGRE Trust	120 046		120 440	COLT Mortgage Loan Trust	,		,
2025-HE1, 5.93% (WAC) due 01/25/55 <sup>♦,2</sup>	128,846		130,440	2025-3, 5.35% due 03/25/70 <sup>2,4</sup>	90,563		91,060
2024-HE6, 5.97% (WAC) due 12/25/54 <sup>¢,2</sup> 2025-PF1, 5.91% (WAC) due 06/25/55 <sup>¢,2</sup>	126,641 90,038		127,394 91,221	ATLX Trust			
2024-HE4, 5.06% (WAC) due 09/25/54 <sup>6,2</sup>	78,515		78,803	2024-RPL1, 3.85% due 04/25/64 <sup>2,4</sup>	90,418		87,710
OBX Trust	70,313		76,603	Vista Point Securitization Trust			
2024-NQM1, 5.55% (WAC) due 12/25/64 <sup>\$\display\$</sup> .2	176,844		178,329	2024-CES1, 6.68% due 05/25/54 <sup>2,4</sup>	60,050		60,782
2024-NQM18, 5.87% due 10/25/64 <sup>2,4</sup>	81,538		82,171	Legacy Mortgage Asset Trust			
2024-NQM12, 5.83% due 07/25/64 <sup>2,4</sup>	76,997		77,310	2021-GS3, 5.75% due 07/25/61 <sup>2</sup>	60,769		60,764
2024-NQM13, 5.37% due 06/25/64 <sup>2,4</sup>	74,145		74,266	Mill City Securities Ltd.	67. 500		F7 447
PRPM LLC	,		•	2024-RS1, 3.00% due 11/01/69 <sup>2,4</sup>	61,523		57,447
2025-5, 5.73% due 07/25/30 <sup>2,4</sup>	98,454		98,546	Towd Point Mortgage Trust	EE (AA		EC E00
2025-6, 5.77% due 08/25/28 <sup>2,4</sup>	95,247		95,346	2023-CES2, 7.29% (WAC) due 10/25/63 <sup>4,2</sup>	55,644		56,509
2025-RPL3, 3.25% due 04/25/55 <sup>2,4</sup>	100,000		94,278	Total Residential Mortgage-Backed Securities		_	5,777,363
2025-2, 6.47% due 05/25/30 <sup>2,4</sup>	93,181		93,519	GOVERNMENT AGENCY - 7.6%			
GCAT Trust				Freddie Mac			
2025-NQM4, 5.53% due 06/25/70 <sup>2</sup>	196,447		198,147	5.50% due 12/25/51	190,786		193,265
2025-INV3, 6.00% (WAC) due 08/25/55 <sup>4</sup> ,2	98,833		100,542	, ,	,		•
2022-NQM3, 4.35% (WAC) due 04/25/67 <sup>\$\display\$</sup> .2	77,411		77,137				

S.99% due 04/25/513   182.777   5 184.37		Face Amount <sup>~</sup>		<b>V</b> ALUE		Face Amount <sup>~</sup>	<b>V</b> alue
5.59% due 407[25]33 120.459 122.199	5.50% due 04/25/51 <sup>5</sup>	182.277	\$	184.327	PCI Gaming Authority. Inc.		
5.25% due 40/f2//33			•				
Uniform M85 15 Year   4.99% due 17/10/25   27.2537   272.217   Rate Floors 3.09% due 19/10/25   29.200   29.5.02   Total Consumer, Optical   333.285   333.285   330.9% due 17/10/25   29.000   29.5.02   Total Consumer, Optical   333.285   333.285   330.9% due 17/10/25   29.000   29.5.02   Total Consumer, Optical   333.285   NOUSTRAIL 1.16%   NOUSTRAIL				,	•	29.625	\$ 29,549
4.47.00 (17)(17)(23) 27.5 (27.	· ·	,		/-		-,-	,- ,-
4.47.00 (17)(17)(23) 27.5 (27.	4.50% due 12/01/25 <sup>3</sup>	287,463		287,047	7.00% (3 Month Term SOFR + 3.00%,		
Total Covernment Agency		272,537		272,217		24,811	24,730
3.00% due 12/01/25′ 290,000 296,002 Total Government Agency 1.551.597	Uniform MBS 30 Year				Total Consumer, Cyclical		333.285
Table   Tabl	3.00% due 12/01/25 <sup>3</sup>	290,000		296,202	Total Consumer, Cyantan		 333,203
COMMERCIAL MORTCAGE-BACKED SECURITIES - 0.1%   Say	Total Government Agency			1,451,597			
Munter Doughas, Inc.   SOFR + 1.21%, Rate Floor:   1.725% (3 Month Term SOFR + 3.25%, and the Term SOFR + 3.25% (about 0.171/32)   79,400   79,40		S - 0.1%					
SOFR + 1.21%, Rate Floor: 1.10% jue 08/15/36° 2						92,857	93,520
1.10% due 08/15/36°2					•		
Construct   Collateralized Mortgage Obligations (Cost 57,212,049)   7,251,799   5,75% (3 Month Term SOFR + 1,75%, Rate Floor: 1,75%) due 04/10/31   49,874   49,661   7,1376							
Cost \$7,212,049	1.10%) due 08/15/36°,²	25,000	_	22,839		79,400	79,400
Rate Floor: 1.75%) due 04/10/31	Total Collateralized Mortgage Obligations						
TransDigm, Inc.   FloATING RATE INTERESTS**   FloATILAL - 2.7%   FroATILAL - 2.7%   FloATILAL - 2.7%   Flo	(Cost \$7,212,049)		_	7,251,799			
FINANCIAL - 2.7%   Financial Partners LLC	CENTOD EL OATING DATE INTEDECTS!!!				, , ,	49,874	49,661
Kroll, Inc  9.81% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) (in-kind rate was 2.75%) due 09/12/326  0.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31  99.500  99.502  8.7 StandardAero  6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31  99.500  99.542  Rate Floor: 2.00%) due 10/31/31  19.850  19.849  Capstone Acquisition Holdings, Inc. 6.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32  99.550  99.582  Rate Floor: 5.50%) due 01/12/29 <sup>†††</sup> 9,126  9,084  100.000							
9.81% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) (in-kind rate was 2.75%) due 09/12/32 <sup>6</sup> 100,000 99,609 Rate Floor: 3.07%) due 10/91/32 <sup>6</sup> 100,000 99,609 Rate Floor: 3.07%) due 10/91/31/31 99,500 99,542 StandardAero 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31 99,500 99,542 Rate Floor: 2.00%) due 10/31/31 19,850 19,849 Capstone Acquisition Holdings, Inc. 8.75% (1 Month Term SOFR + 2.00%, Rate Floor: 3.00%) due 01/30/32 99,250 99,185 Rate Floor: 5.00%) due 10/31/31 99,126 9,084 Rate Floor: 5.00%) due 10/31/31 99,219 98,392 TECHNOLOGY - 1.0% (1 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 10/17/31 99,219 98,392 TECHNOLOGY - 1.0% (1 Month Term SOFR + 2.25%, Rate Floor: 2.00%) due 01/17/31 99,219 98,392 TECHNOLOGY - 1.0% (1 Month Term SOFR + 2.25%, Rate Floor: 2.00%) due 05/17/31 99,219 98,392 TECHNOLOGY - 1.0% (2 Month Term SOFR + 2.25%, Rate Floor: 2.00%) due 05/17/31 99,219 98,392 TECHNOLOGY - 1.0% (2 Month Term SOFR + 2.25%, Rate Floor: 2.00%) due 05/17/31 49,874 49,812 (2 Month Term SOFR + 2.25%) due 02/10/32 100,000 100,000 (2 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 29,775 29,778 Rate Floor: 2.75%) due 09/15/31 29,775 29,778 Rate Floor: 2.25%) due 01/23/32 99,250 99,095 (2 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 24,813 24,805 CONSUMER, ON-CYCLICAL - 0.7% Aramáx Services, Inc. 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Rate Floor: 2.00%) due 01/31/31 19,850 19,882 Rate Floor: 2.00%) due 01/31/31 19,850 19,882 Rate Floor: 2.00%) due 00/30/31 24,875 24,673 Rate Floor: 2.00%) due 01/31/31 5,357 4,809 (2 Month Term SOFR + 2.20%, Rate Floor: 2.75%) due 09/30/31 100,000 99,969 99,969 91,96% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31 5,357 4,809 (2 Month Term SOFR + 2.20%, Rate Floor: 2.75%) due 09/30/31 100,000 99,770 100,000 10					•	24750	24 722
Rate Floor: 3.00%) (in-kind rate was 2.75%) due 09/12/32 <sup>6</sup> 100,000 99,609 Rate Floor: 3.75% due 10/29/27 24,688 24,704 Worldpay 6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31 99,500 99,542 Rate Floor: 2.00% due 10/31/31 19,850 19,849 Anwins Group, Inc. 6.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/31/31 99,500 99,542 Rate Floor: 2.00% due 10/31/31 19,850 19,849 Capstone Acquisition Holdings, Inc. 8.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32 99,250 99,185 Rate Floor: 5.50%) due 11/12/29 <sup>11†</sup> 9,126 9,084 Inc. 8.26% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31 99,219 98,392 TECHNOLOGY 1.0% Clearwater Analytics, LLC 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31 49,874 49,812 Rate Floor: 2.25% due 02/10/32 100,000 100,000 Floors Financial Partners LLC 6.91% (1 Month Term SOFR + 2.25%, Rate Floor: 2.275%) due 09/15/31 29,775 29,778 Rate Floor: 2.25% due 02/10/32 99,250 99,095 May Specialty LLC 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 24,813 24,805 CONSUMER, NON-CYCLICAL 0.7% Aramark Services, Inc. 6.17% ((1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Rate Floor: 2.00%) due 06/24/30 96,193 96,293 Fronei US, Inc. 6.17% ((1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Rate Floor: 2.00% due 06/24/30 96,193 96,293 Fronei US, Inc. 6.17% ((1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 06/24/30 96,193 96,293 Fronei US, Inc. 6.17% ((1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 09/24/31 5,357 4,809 Fronei US, Inc. 6.20% (6 Month Term SOFR + 2.00%), Rate Floor: 2.00% due 09/24/31 5,357 4,809 Fronei US, Inc. 6.20% (6 Month Term SOFR + 2.00%), Rate Floor: 2.00% due 09/24/31 5,357 4,809 Fronei US, Inc. 6.20% (6 Month Term SOFR + 2.00%), Rate Floor: 2.00% due 09/24/31 5,357 4,809 Fronei US, Inc. 6.20% (6 Month Term SOFR + 2.00%), Rate Floor: 2.00% due 09/24/31 5,357 4,809 Fronei US, Inc. 6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/24/31 5,						24,/50	24,/33
Rate   Was   2.75%   due   09/12/326   100,000   99,609   Rate   Floor: 3.75%   due   10/29/27   24,688   24,704   24,	**						
StandardAero   6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31   99,500   99,542   Rate Floor: 2.00%) due 01/31/31   19,850   19,849   Rate Floor: 2.00%) due 01/31/31   19,850   19,849   Rate Floor: 2.00%) due 01/31/31   19,850   19,849   Rate Floor: 2.00%) due 01/30/32   99,250   99,185   Rate Floor: 5.50%) due 01/31/31   9,126   9,084   Rate Floor: 2.00%) due 01/30/32   99,250   99,185   Rate Floor: 5.50%) due 01/12/29††   9,126   9,084   Rate Floor: 2.00%) due 01/21/5/31   99,219   98,392   TECHNOLOGY - 1.0%   Clearwater Analytics, LLC   6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31   49,874   49,812   Rate Floor: 2.25%) due 02/10/32   100,000	, .	100 000		99 609	•	24.600	24.704
6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31 99,500 99,542 Rate Floor: 2.00%) due 10/31/31 19,850 19,849 Amwins Group, Inc. 6.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32 99,250 99,185 Rate Floor: 5.50%) due 11/12/29 <sup>†††</sup> 9,126 9,084 300,951		100,000		77,007		24,688	24,704
Rate Floor: 2.00%) due 01/31/31 99,500 99,542 Rate Floor: 2.00%) due 10/31/31 19,850 19,849  Amwins Group, Inc. 6,25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32 99,250 99,185 Rate Floor: 5.50%) due 11/12/29 <sup>†††</sup> 9,126 9,084  Jane Street Group LLC 70,00% due 12/15/31 99,219 98,392 TECHNOLOGY - 1.0%  CPI Holdco B LLC 70,10% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/17/31 49,874 49,812 Rate Floor: 2.25%) due 02/10/32 100,000 100,000  Focus Financial Partners LLC 70,10% (1 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 29,775 29,778 Rate Floor: 2.75%) due 09/15/31 24,813 24,805 CONSUMER, NON-CYCLICAL - 0.7%  Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.75% (ale of 10/31/31) 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 24,813 24,805 CONSUMER, NON-CYCLICAL - 0.7%  Rate Floor: 2.75%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,850 19,882 and 3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/15/31 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 19,850 1	• •						
Amwins Group, Inc. 6.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32 99,250 99,185 Rate Floor: 5.50%) due 11/12/29 <sup>†††</sup> 9,126 9,084  Jane Street Group LLC 6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31 99,219 98,392 TECHNOLOGY 1.0%  CPI Holdco B LLC 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31 49,874 49,812 Rate Floor: 2.25%) due 07/17/31 49,874 49,812 Rate Floor: 2.25%) due 07/17/31 29,775 29,778 Rate Floor: 2.25%) due 07/15/31 29,775 29,778 Rate Floor: 2.25%) due 09/15/31 29,775 29,778 Rate Floor: 2.50%) due 01/23/32 99,250 99,095 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 24,813 24,805 CONSUMER, NON-CYCLICAL - 0.7% Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 09/15/31 39,850 19,882 Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 09/30/31 24,875 24,673 46,934 47,934	**	99.500		99.542		10 950	10 9/0
6.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32 99,250 99,185 Rate Floor: 5.50%) due 11/12/29 <sup>†††</sup> 9,126 9,084 Jane Street Group LLC 6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31 99,219 98,392 TECHNOLOGY - 1.0% Clearwater Analytics, LLC 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31 49,874 49,812 Rate Floor: 2.25%) due 02/10/32 100,000 100,000 Focus Financial Partners LLC 6.19% (1 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 29,775 29,778 Rate Floor: 2.25%) due 01/23/32 99,250 99,095 Ryan Specially LLC 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 24,813 24,805 CONSUMER, NON-CYCLICAL - 0.7% Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.17% ((1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.17% ((1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Aramark Services, Inc. 6.17% ((1 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 06/24/30 96,193 96,293 Froneri US, Inc. 6.20% (6 Month Term SOFR + 2.00%), Rate Floor: 2.50%) due 09/30/31 24,875 24,673 HAH Group Holding Co. LLC 4.60% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32 100,000 99,969 91,6% (1 Month Term SOFR + 5.00%, Rate Floor: 2.75%) due 01/28/32 100,000 99,969 91,6% (1 Month Term SOFR + 5.00%, Rate Floor: 2.75%) due 01/28/32 100,000 99,970 Total Consumer, Non-cyclical 5,357 4,809 125,775 TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770	• • • •	,		,-		19,630	13,043
Rate Floor: 3.00%) due 01/30/32 99,250 99,185 Rate Floor: 5.50%) due 11/12/29 <sup>†††</sup> 9,126 9,084 Jane Street Group LLC 7008	·						
Jane Street Group LLC	· .	99,250		99,185		9 126	9 084
6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31 99,219 98,392 TECHNOLOGY - 1.0%  CPI Holdco B LLC  6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31 49,874 49,812 Rate Floor: 2.25%) due 02/10/32 100,000 100,000 Focus Financial Partners LLC  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31 29,775 29,778 Rate Floor: 2.50%) due 01/23/32 99,250 99,095 Ryan Specialty LLC  6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 24,813 24,805 CONSUMER, NON-CYCLICAL - 0.7%  Rate Floor: 2.75%) due 09/15/31 19,850 19,882 and (3 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 and (3 Month Term SOFR + 2.00%) Rate Floor: 2.00%) due 09/30/31 24,875 24,673 Froneri US, Inc.  CONSUMER, CYCLICAL - 1.8%  Clarios Global, LP  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32 100,000 99,969 9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 2.75%) due 09/30/31 5,357 4,809 4.809 (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/30/31 100,000 99,770 TMF Sapphire Bidco B.V.  7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V.  7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V.  7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V.  7.03% (3 Month Term SOFR + 2.75%,		,		,	• • •	3,120	 
Rate Floor: 2.00%) due 12/15/31   99,219   98,392   TECHNOLOGY - 1.0%	·				iotai industriai		 300,951
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31	Rate Floor: 2.00%) due 12/15/31	99,219		98,392	TECHNOLOGY - 1.0%		
Rate Floor: 2.00%) due 05/17/31	CPI Holdco B LLC				Clearwater Analytics, LLC		
Focus Financial Partners LLC	6.16% (1 Month Term SOFR + 2.00%,				6.46% (3 Month Term SOFR + 2.25%,		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31 29,775 29,778 Rate Floor: 2.50%) due 01/23/32 99,250 99,095  Ryan Specialty LLC Total Technology 199,095  6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31 24,813 24,805  Citadel Securities, LP 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31 19,850 19,882 and (3 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Rate Floor: 2.00%) due 06/24/30 96,193 96,293  Total Financial Score CYCLICAL - 1.8%  Clarios Global, LP 6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31 24,875 24,673  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32 100,000 99,969 9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770	Rate Floor: 2.00%) due 05/17/31	49,874		49,812	Rate Floor: 2.25%) due 02/10/32	100,000	100,000
Rate Floor: 2.75%) due 09/15/31 29,775 29,778 Rate Floor: 2.50%) due 01/23/32 99,250 99,095  Ryan Specialty LLC Total Technology 199,095  6.16% (1 Month Term SOFR + 2.00%,    Rate Floor: 2.75%) due 09/15/31 24,813 24,805 CONSUMER, NON-CYCLICAL - 0.7%  Aramark Services, Inc. 6.16% (1 Month Term SOFR + 2.00%,    Rate Floor: 2.00%) due 10/31/31 19,850 19,882 and (3 Month Term SOFR + 2.00%)    Rate Floor: 2.00%) due 10/31/31 19,850 19,882 and (3 Month Term SOFR + 2.00%)  Total Financial 521,005 Froneri US, Inc.  CONSUMER, CYCLICAL - 1.8%  Clarios Global, LP 6.91% (1 Month Term SOFR + 2.00%,    Rate Floor: 2.50%) due 09/30/31 24,875 24,673  6.91% (1 Month Term SOFR + 2.75%,    Rate Floor: 2.75%) due 01/28/32 100,000 99,969 9.16% (1 Month Term SOFR + 5.00%,    Rate Floor: 5.00%) due 09/24/31 5,357 4,809  6.91% (1 Month Term SOFR + 2.75%,    Rate Floor: 2.75%) due 05/30/31 100,000 99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,    Rate Floor: 2.75%) due 05/30/31 100,000 99,770							
Ryan Specialty LLC							
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.75%) due 09/15/31  Citadel Securities, LP 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31  19,850  Total Financial  CONSUMER, CYCLICAL - 1.8%  Clarios Global, LP 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32  Grant Thornton Advisors LLC 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31  Total Consumer, Non-cyclical  CONSUMER, CYCLICAL - 1.8%  Clarios Global, LP 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32  Total Consumer, Non-cyclical  Total Consumer, Non-cyclical	, , ,	29,775		29,778	Rate Floor: 2.50%) due 01/23/32	99,250	99,095
Rate Floor: 2.75%) due 09/15/31   24,813   24,805   CONSUMER, NON-CYCLICAL - 0.7%	, , ,				Total Technology		199,095
Citadel Securities, LP 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31 19,850 19,882 Total Financial  CONSUMER, CYCLICAL - 1.8% Clarios Global, LP 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32 100,000 99,969 Grant Thornton Advisors LLC 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Sample Soft R + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770  Aramark Services, Inc. 6.17% ((1 Month Term SOFR + 2.00%) and (3 Month Term SOFR + 2.00%), Bate Floor: 2.00%) due 06/24/30 96,193 96,293 Froneri US, Inc. 6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31 24,875 24,673 PhAH Group Holding Co. LLC Rate Floor: 5.00%) due 09/24/31 5,357 4,809 Total Consumer, Non-cyclical  Total Consumer, Non-cyclical  Total Consumer, Non-cyclical	•				CONCUMED NON CYCLICAL 0.70/		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31  19,850  Total Financial  CONSUMER, CYCLICAL - 1.8%  Clarios Global, LP 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32  Grant Thornton Advisors LLC 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%)  6.17% ((1 Month Term SOFR + 2.00%)  and (3 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 06/24/30  96,193  96,293  Froneri US, Inc. 6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31  24,875  24,673  HAH Group Holding Co. LLC Rate Floor: 5.00%) due 09/24/31  5,357  4,809  Total Consumer, Non-cyclical  Total Consumer, Non-cyclical		24,813		24,805			
Rate Floor: 2.00%) due 10/31/31  19,850  19,882  Total Financial  521,005  Froneri US, Inc.  6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31  24,875  24,673  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32  100,000  99,969  4,809  100,000  99,700  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%)					•		
Total Financial         521,005         Rate Floor: 2.00%) due 06/24/30         96,193         96,293           CONSUMER, CYCLICAL - 1.8%         6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31         24,875         24,673           Clarios Global, LP         Rate Floor: 2.50%) due 09/30/31         24,875         24,673           6.91% (1 Month Term SOFR + 2.75%) due 01/28/32         100,000         99,969         9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31         5,357         4,809           6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31         100,000         99,770         Total Consumer, Non-cyclical         125,775           TMF Sapphire Bidco B.V.         7.03% (3 Month Term SOFR + 2.75%,         4.809         1.25,775	•	10.050		70.000	The state of the s		
Froneri US, Inc.  CONSUMER, CYCLICAL - 1.8%  Clarios Global, LP  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32  100,000  99,969  9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31  5,357  4,809  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31  100,000  99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,		19,850	_		•	06 103	06 203
CONSUMER, CYCLICAL - 1.8%  Clarios Global, LP  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32  100,000  99,969  9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31  5,357  4,809  6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31  100,000  99,700  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,	Total Financial		_	521,005		70,173	70,273
Clarios Global, LP 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32 100,000 99,969 9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31 5,357 4,809 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,	CONSUMER, CYCLICAL - 1.8%						
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32 100,000 99,969 91.6% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31 5,357 4,809 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770 TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,						24,875	24,673
Rate Floor: 2.75%) due 01/28/32 100,000 99,969 9.16% (1 Month Term SOFR + 5.00%,  Grant Thornton Advisors LLC Rate Floor: 5.00%) due 09/24/31 5,357 4,809 6.91% (1 Month Term SOFR + 2.75%,  Rate Floor: 2.75%) due 05/30/31 100,000 99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,						,	,
Grant Thornton Advisors LLC       Rate Floor: 5.00%) due 09/24/31       5,357       4,809         6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31       Total Consumer, Non-cyclical       125,775         TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,       7.03% (3 Month Term SOFR + 2.75%,	•	100,000		99,969			
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31 100,000 99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,		•			•	5,357	4,809
Rate Floor: 2.75%) due 05/30/31 100,000 99,770  TMF Sapphire Bidco B.V. 7.03% (3 Month Term SOFR + 2.75%,	6.91% (1 Month Term SOFR + 2.75%,						125.775
7.03% (3 Month Term SOFR + 2.75%,	Rate Floor: 2.75%) due 05/30/31	100,000		99,770			 -,
·	TMF Sapphire Bidco B.V.						
Rate Floor: 2.75%) due 05/03/28 79,400 79,267	•						
	Rate Floor: 2.75%) due 05/03/28	79,400		79,267			

		Face Amount		VALUE		Face Amount~	Value
ENERGY - 0.5%					COMMUNICATIONS - 0.5%		
Whitewater Matterhorn Holdings LLC 6.31% (3 Month Term SOFR + 2.25%,		100,000	¢	99,891	Sirius XM Radio LLC 3.13% due 09/01/26 <sup>2</sup>	85,000	\$ 83,827
Rate Floor: 2.25%) due 05/12/32 UTILITIES - 0.1% Calpine Construction Finance Company, LP 6.16% (1 Month Term SOFR + 2.00%,		100,000	Þ	99,691	ENERGY - 0.4% Venture Global Plaquemines LNG LLC 7.50% due 05/01/33 <sup>2</sup>	40,000	44,201
Rate Floor: 2.00%) due 07/31/30 COMMUNICATIONS - 0.1%		25,000		24,997	Vnom Sub, Inc. 5.38% due 11/01/27 <sup>2</sup>	25,000	25,004
Level 3 Financing, Inc.					Total Energy		69,205
8.42% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/29/32		20,000		20,000	CONSUMER, CYCLICAL - 0.1% Six Flags Entertainment Corporation /		
Total Senior Floating Rate Interests (Cost \$1,623,206)			_	1,624,999	Six Flags Theme Parks Incorporated/ Canada's Wonderland Co.		
CORPORATE BONDS <sup>††</sup> - 5.8%					6.63% due 05/01/32 <sup>2</sup>	25,000	25,470
FINANCIAL - 2.6%					Total Corporate Bonds		
GA Global Funding Trust					(Cost \$1,065,581)		1,105,027
5.40% due 01/13/30 <sup>2</sup>		150,000		155,363		Contracts/	
Rocket Companies, Inc.		150,000		152 040		Notional	
6.13% due 08/01/30 <sup>2</sup> Brown & Brown, Inc.		150,000		153,948		Value	
4.70% due 06/23/28		100,000		100,955			-
American National Global Funding		.00,000		.00,755	OTC OPTIONS PURCHASED <sup>††</sup> - 0.0%		
5.25% due 06/03/30 <sup>2</sup> F&G Global Funding		30,000		30,592	Put Options on: Foreign Exchange Options Goldman Sachs International Foreign		
5.88% due 01/16/30 <sup>2</sup>		25,000		25,968	Exchange USD/JPY Expiring April		
Rocket Mortgage LLC / Rocket					2026 with strike price of \$2.73	USD 101,000	1,301
Mortgage Company-Issuer, Inc. 2.88% due 10/15/26 <sup>2</sup>		25,000		24,488	Bank of America, N.A. Foreign Exchange EUR/USD Expiring		
Focus Financial Partners LLC		70.000		10.241	January 2026 with strike price of		
6.75% due 09/15/31 <sup>2</sup>		10,000	_	10,241	EUR 1.12 (Notional Value \$365,425)	EUR 311,000	531
Total Financial			_	501,555	Bank of America, N.A. Foreign		
UTILITIES - 1.3%					Exchange EUR/USD Expiring January 2026 with strike price of		
ContourGlobal Power Holdings S.A. 5.00% due 02/28/30 <sup>2</sup>	EUR	100,000		120,202	EUR 1.12 (Notional Value \$365,425) Goldman Sachs International Foreign	EUR 311,000	531
Pinnacle West Capital Corp.					Exchange USD/JPY Expiring April		
4.90% due 05/15/28		100,000		101,590	2026 with strike price of \$2.64	USD 81,000	1,043
Terraform Global Operating, LP 6.13% due 03/01/26 <sup>2</sup>		30,000		20 621	Goldman Sachs International Foreign		
• •		30,000	_	29,621	Exchange USD/JPY Expiring May		
Total Utilities			_	251,413	2026 with strike price of \$123.50	USD 34,000	1,002
CONSUMER, NON-CYCLICAL - 0.9%					Bank of America, N.A. Foreign Exchange EUR/USD Expiring		
Darling Global Finance B.V.					January 2026 with strike price of		
4.50% due 06/15/32 <sup>2</sup>	EUR	100,000		118,557	EUR 1.12 (Notional Value \$466,475)	EUR 397,000	697
AMN Healthcare, Inc.		25 000		24.000	Bank of America, N.A. Foreign	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
4.63% due 10/01/27 <sup>2</sup> Graham Holdings Co.		25,000		24,990	Exchange EUR/USD Expiring		
5.75% due 06/01/26 <sup>2</sup>		25,000		24,990	January 2026 with strike price of		
Prime Security Services Borrower		-,9		,	EUR 1.12 (Notional Value \$417,125)	EUR 355,000	597
LLC / Prime Finance, Inc.					UBS AG Foreign Exchange USD/		
5.75% due 04/15/26 <sup>2</sup>		5,000		5,020	JPY Expiring November 2025 with strike price of \$140.00	USD 208,000	440
Total Consumer, Non-cyclical				173,557	Goldman Sachs International Foreign Exchange EUR/USD Expiring	030 200,000	<del>11</del> 0
					January 2026 with strike price of EUR 1.12 (Notional Value \$206,800)	EUR 176,000	301

		ntracts/ Iotional Value	Value		Contracts/ Notional Value	Value
JPMorgan Chase Bank, N.A. Foreign Exchange USD/JPY Expiring May 2026 with strike price of \$123.50 Bank of America, N.A. Foreign	USD	8,000	\$ 236	The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value \$667,500)	USD 667,500	\$ 8,424
Exchange USD/JPY Expiring April 2026 with strike price of \$2.63 UBS AG Foreign Exchange USD/	USD	18,000	232	Total Interest Rate Swaptions  Total OTC Interest Rate Swaptions Purchased		33,697
JPY Expiring November 2025 with strike price of \$140.00 Goldman Sachs International	USD	63,000	133	(Cost \$32,073)  Total Investments - 106.0% (Cost \$20,130,250)		33,697 \$ 20,256,160
Foreign Exchange USD/ JPY Expiring November 2025 with strike price of \$140.00 Bank of America, N.A. Foreign	USD	19,000	40	OTC OPTIONS WRITTEN <sup>††</sup> - 0.0% Put Options on: Foreign Exchange Options		<u> </u>
Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$34,075) Bank of America, N.A. Foreign	EUR	29,000	_	•	USD 19,000	(3)
Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$34,075) Bank of America, N.A. Foreign	EUR	29,000	_	UBS AG Foreign Exchange USD/	USD 63,000	(8)
Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$38,775) Bank of America, N.A. Foreign	EUR	33,000	_	JPY Expiring November 2025 with strike price of \$130.00 Total Foreign Exchange Options	USD 208,000	(28)
Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$23,500)	EUR	20,000	_	Total OTC Options Written (Premiums received \$2,290) OTC INTEREST RATE SWAPTIONS WRITTEN <sup>†</sup>	<sup>†,7</sup> - 10 21%	(39)
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$10,575)	EUR	9,000	_	Call Swaptions on: Interest Rate Swaptions BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.85%	(4.2)/0	
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$7,050)	EUR	6,000	_	(Notional Value \$218,750) Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	USD 218,750	(546)
Total Foreign Exchange Options  Total OTC Options Purchased		2,222	7,084	Expiring February 2026 with exercise rate of 2.85% (Notional Value \$218,750)  Morgan Stanley Capital Services LLC	USD 218,750	(547)
(Cost \$26,710)  OTC INTEREST RATE SWAPTIONS PURCHA:	SED <sup>††,7</sup>	- 0.2%	 7,084	6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.86% (Notional Value \$218,750)	USD 218,750	(559)
Call Swaptions on: Interest Rate Swaptions BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%				Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71% (Notional Value \$218,750)	USD 218.750	(634)
(Notional Value \$667,500) Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	USD1	,335,000	16,848	BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%		
Expiring February 2026 with exercise rate of 3.50% (Notional Value \$667,500)	USD	667,500	8,425	(Notional Value \$218,750) BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.89%	USD 218,750	(634)
					USD 218,750	(644)

	Contracts/ Notional Value	Value		Contracts/ Notional Value	Val
Barclays Bank plc			Put Swaptions on:		
6-Month/5-Year Interest Rate Swap			Interest Rate Swaptions		
Expiring February 2026 with exercise			BNP Paribas 6-Month/5-Year Interest		
rate of 2.93% (Notional Value \$218,750)	USD 218,750	\$ (704)	Rate Swap Expiring February		
The Toronto-Dominion Bank			2026 with exercise rate of 3.94%		
6-Month/5-Year Interest Rate Swap			(Notional Value \$218,750)	USD 218,750	\$ (2
Expiring February 2026 with exercise			The Toronto-Dominion Bank		
rate of 2.93% (Notional Value \$218,750)	USD 218,750	(712)	6-Month/5-Year Interest Rate Swap		
BNP Paribas 6-Month/5-Year Interest			Expiring February 2026 with exercise	1155 270 750	
Rate Swap Expiring February			rate of 3.94% (Notional Value \$218,750)	USD 218,750	(2
2026 with exercise rate of 2.94%		(720)	The Toronto-Dominion Bank		
(Notional Value \$218,750)	USD 218,750	(729)	6-Month/5-Year Interest Rate Swap		
The Toronto-Dominion Bank			Expiring February 2026 with exercise	LICD 210 7F0	(2)
6-Month/5-Year Interest Rate Swap			rate of 3.93% (Notional Value \$218,750)	USD 218,750	(3
Expiring February 2026 with exercise	LICD 210 7F0	(720)	Barclays Bank plc		
rate of 2.94% (Notional Value \$218,750)	USD 218,750	(729)	6-Month/5-Year Interest Rate Swap		
BNP Paribas 1-Year/2-Year Interest			Expiring February 2026 with exercise	LICD 210 7F0	(2)
Rate Swap Expiring August			rate of 3.93% (Notional Value \$218,750)	USD 218,730	(3
2026 with exercise rate of 2.64%	HCD 30C 3E0	(771)	BNP Paribas 6-Month/5-Year Interest		
(Notional Value \$306,250)	USD 306,250	(771)	Rate Swap Expiring February 2026 with exercise rate of 3.89%		
Morgan Stanley Capital Services LLC				LICD 210 7EA	(2)
1-Year/2-Year Interest Rate Swap			(Notional Value \$218,750)	USD 218,750	(3
Expiring August 2026 with exercise	11CD 20¢ 250	(771)	Morgan Stanley Capital Services LLC		
rate of 2.64% (Notional Value \$306,250) The Toronto-Dominion Bank 1-Year/2-	03D 300,230	(771)	6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise		
Year Interest Rate Swap Expiring			rate of 3.86% (Notional Value \$218,750)	LICD 218 750	(3
August 2026 with exercise rate of			Morgan Stanley Capital Services LLC	U3D 210,730	(3)
2.69% (Notional Value \$350,000)	USD 350,000	(955)	6-Month/5-Year Interest Rate Swap		
BNP Paribas 1-Year/2-Year Interest	03D 330,000	(223)	Expiring February 2026 with exercise		
Rate Swap Expiring August			rate of 3.85% (Notional Value \$218,750)	LISD 218 750	(3
2026 with exercise rate of 2.69%			BNP Paribas 6-Month/5-Year Interest	030 210,730	(3
(Notional Value \$350,000)	USD 350,000	(955)	Rate Swap Expiring February		
Morgan Stanley Capital Services LLC	032 330,000	(333)	2026 with exercise rate of 3.85%		
9-Month/5-Year Interest Rate Swap			(Notional Value \$218,750)	USD 218,750	(3
Expiring February 2026 with exercise			Barclays Bank plc		(-
rate of 3.00% (Notional Value \$667,500)	USD 667.500	(2,352)	1-Year/2-Year Interest Rate Swap		
The Toronto-Dominion Bank	,	( , ,	Expiring August 2026 with exercise		
9-Month/5-Year Interest Rate Swap			rate of 3.71% (Notional Value \$218,750)	USD 218,750	(4
Expiring February 2026 with exercise			BNP Paribas 1-Year/2-Year Interest		,
rate of 3.00% (Notional Value \$667,500)	USD 667,500	(2,352)	Rate Swap Expiring August		
BNP Paribas 9-Month/5-Year Interest			2026 with exercise rate of 3.71%		
Rate Swap Expiring February			(Notional Value \$218,750)	USD 218,750	(4
2026 with exercise rate of 3.00%			BNP Paribas 1-Year/2-Year Interest		•
(Notional Value \$667,500)	USD 1,335,000	(4,704)	Rate Swap Expiring August		
tal Interest Rate Call Swaptions		(19,298)	2026 with exercise rate of 3.64%		
·			(Notional Value \$306,250)	USD 306,250	(7
			Morgan Stanley Capital Services LLC		
			1-Year/2-Year Interest Rate Swap		
			Expiring August 2026 with exercise		
			rate of 3.64% (Notional Value \$306,250)	USD 306,250	(7.
			The Toronto-Dominion Bank 1-Year/2-		
			Year Interest Rate Swap Expiring		
			August 2026 with exercise rate of		
			3.69% (Notional Value \$350,000)	USD 350,000	(7

Contracts/ Notional Value	<b>V</b> alue
USD 350,000	\$ (764)

(6,611)

**Total OTC Interest Rate Swaptions Written** 

**Total Interest Rate Put Swaptions** 

BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69% (Notional Value \$350,000)

 (Premiums received \$37,601)
 (25,909)

 Other Assets & Liabilities, net - (5.8)%
 (1,111,743)

 Total Net Assets - 100.0%
 \$ 19,118,469

#### Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>

Counterparty	Exchange	Index	Protection Premium Rate	Payment Maturity Frequency Date		Notional Amount	Value		Upfront Premiums Received		Inrealized
J.P. Morgan											
Securities		CDX.NA.IG.45.									
LLC	ICE	V1	1.00%	Quarterly	12/20/30	\$ 500,000	\$ (11,317)	\$ (	10,952)	\$	(365)
J.P. Morgan											
Securities		CDX.									
LLC	ICE	NA.HY.44.V1	5.00%	Quarterly	06/20/30	250,000	(19,985)	(	18,386)		(1,599)
							\$ (31.302)	\$ (	29.338)	\$	(1.964)

#### Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Jpfront miums Paid	Inrealized
J.P. Morgan		<i>,</i> ,	U.S. Secured		. ,					
Securities			Overnight							
LLC	CME	Receive	Financing Rate	3.64%	Annually	10/02/35	\$ 375,000	\$ _	\$ 253	\$ (253)
J.P. Morgan			U.S. Secured		•	, ,				,
Securities			Overnight							
LLC	CME	Receive	Financing Rate	3.85%	Annually	10/02/40	675,000	_	257	(257)
J.P. Morgan			U.S. Secured		·					. ,
Securities			Overnight							
LLC	CME	Receive	Financing Rate	3.37%	Annually	10/02/30	3,200,000	_	264	(264)
J.P. Morgan			U.S. Secured		•					,
Securities			Overnight							
LLC	CME	Pay	Financing Rate	3.39%	Annually	10/02/27	8,700,000	_	272	(272)
			•					\$ 	\$ 1,046	\$ (1,046)

#### Forward Foreign Currency Exchange Contracts<sup>††</sup>

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Appre	realized eciation ciation)
Morgan Stanley & Co. International plc	EUR	Sell	205,000	241,039 USD	10/17/25	\$	81
Toronto-Dominion Bank	EUR	Sell	2,000	2,352 USD	10/15/25		2
Morgan Stanley & Co. International plc	EUR	Sell	4,000	4,696 USD	10/15/25		(5)
Barclays Bank plc	EUR	Sell	2,000	2,335 USD	10/15/25		(16)
						\$	62

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	9	Swaption Value
Call									
BNP Paribas		12 Month SOFR							
9-Month/5-Year Interest Rate Swap	Pay		Annual	7.00%	02/13/26	3.50%	\$ 1,335,000	\$	16,848
Morgan Stanley Capital Services LLC		12 Month SOFR							
9-Month/5-Year Interest Rate Swap	Pay		Annual	3.50%	02/13/26	3.50%	667,500		8,425
The Toronto-Dominion Bank		12 Month SOFR							
9-Month/5-Year Interest Rate Swap	Pay		Annual	3.50%	02/13/26	3.50%	667,500		8,424
								\$	33,697

### **OTC Interest Rate Swaptions Written**

	Floating	Floating		F. 1		<u>.</u> .	Swaption	e .:	
Counterparty/Description	Rate Type	Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Notional Amount	Swaption Value	
Call	.,,,,		,				7		
BNP Paribas									
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	\$ 218,750	\$ (546)	
Morgan Stanley Capital Services LLC				_,,,,			,	(0.0)	
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	218,750	(547)	
Morgan Stanley Capital Services LLC					, ,		,	,	
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.86%	02/13/26	2.86%	218,750	(559)	
BNP Paribas								, ,	
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	218,750	(634)	
Barclays Bank plc									
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	218,750	(634)	
BNP Paribas									
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.89%	02/20/26	2.89%	218,750	(644)	
Barclays Bank plc									
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	218,750	(704)	
The Toronto-Dominion Bank									
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	218,750	(712)	
BNP Paribas									
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	218,750	(729)	
The Toronto-Dominion Bank				0.0404	00.170.104	0.0404	070 770	(700)	
6-Month/5-Year Interest Rate Swap		12 Month SOFR	Annual	2.94%	02/18/26	2.94%	218,750	(729)	
Morgan Stanley Capital Services LLC		12 March COED	A1	2 (40/	00/12/26	2.640/	206 250	(771)	
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	306,250	(771)	
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	00/12/26	2.64%	306,250	(771)	
The Toronto-Dominion Bank	Receive	12 WOILLI SOFK	Annuai	2.04%	08/13/26	2.04%	300,230	(771)	
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	350,000	(955)	
BNP Paribas 1-Year/2-Year	KECEIVE	12 MOHUI SOLK	Ailliuai	2.09/0	08/14/20	2.0376	330,000	(333)	
Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	350,000	(955)	
The Toronto-Dominion Bank	RECEIVE	12 Month 501 K	Aimaai	2.05/0	00/14/20	2.0570	330,000	(333)	
9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	3.00%	02/13/26	3.00%	667,500	(2,352)	
Morgan Stanley Capital Services LLC		12 111011111 501 11	,	310070	02/13/20	3.00,0	001,500	(2,332)	
9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	3.00%	02/13/26	3.00%	667,500	(2,352)	
BNP Paribas					11-0	,	22.,230	(-,2)	
9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	6.00%	02/13/26	3.00%	1,335,000	(4,704)	
,								\$ (19,298)	
								<u>* (17,270)</u>	

**OTC Interest Rate Swaptions Written (concluded)** 

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value	
Put									
BNP Paribas									
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	\$ 218,750	\$ (296)	
The Toronto-Dominion Bank									
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	218,750	(296)	
The Toronto-Dominion Bank									
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	218,750	(312)	
Barclays Bank plc									
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	218,750	(316)	
BNP Paribas									
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.89%	02/20/26	3.89%	218,750	(361)	
Morgan Stanley Capital Services LLC	_			2.050/	00.70.404	2.050/	070 770	(2.55)	
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.86%	02/13/26	3.86%	218,750	(365)	
Morgan Stanley Capital Services LLC		10.14 J COED		2.050/	02/12/26	2.050/	270 750	(275)	
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	218,750	(375)	
BNP Paribas	D	12 March COED	A	2.050/	02/12/26	2.050/	210 750	(276)	
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	218,750	(376)	
Barclays Bank plc	Davi	12 Manth COED	امسسا	2 710/	00/10/26	2 710/	210 750	(467)	
1-Year/2-Year Interest Rate Swap BNP Paribas	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	218,750	(461)	
	Day	12 Month SOFR	Annual	3.71%	00/10/26	3.71%	218,750	(461)	
1-Year/2-Year Interest Rate Swap BNP Paribas	Pay	12 MOHUI SOFK	Annuai	3./1/0	08/19/26	3./170	210,730	(461)	
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	306,250	(732)	
Morgan Stanley Capital Services LLC	•	12 WOILLI SOLK	Ailliuai	3.04/0	00/13/20	3.04/0	300,230	(732)	
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	306,250	(732)	
The Toronto-Dominion Bank	ı uy	12 Wollin SOTK	Amidai	3.01/0	00/13/20	3.0170	300,230	(732)	
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	350,000	(764)	
BNP Paribas	,	.2	7	3.0370	00/11/20	3.0370	330,000	(* * .)	
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	350,000	(764)	
/=	~/						,0		
								\$ (6,611)	

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- \*\* Includes cumulative appreciation (depreciation).
- \*\*\* A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
  - † Value determined based on Level 1 inputs.
- †† 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 September 30, 2025. 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.
- <sup>1</sup> Rate indicated is the 7-day yield as of September 30, 2025.
- <sup>2</sup> 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 \$16,522,117 (cost \$16,396,715), or 86.4% of total net assets.
- <sup>3</sup> Security is unsettled at period end and may not have a stated effective rate.
- <sup>4</sup> 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 September 30, 2025.
- <sup>5</sup> All or a portion of this security is pledged as reverse repurchase agreement collateral at September 30, 2025.
- <sup>6</sup> Payment-in-kind security.
- <sup>7</sup> Swaptions See additional disclosure in the swaptions table above for more information on swaptions.
- CDX.NA.HY.43.V1 Credit Default Swap North American High Yield Series 43 Index Version 1
- CDX.NA.HY.44.V1 Credit Default Swap North American High Yield Series 44 Index Version 1
- CDX.NA.IG.45.V1 Credit Default Swap North American Investment Grade Series 45 Index Version 1
- CME Chicago Mercantile Exchange
- EUR Euro
- ICE Intercontinental Exchange
- plc Public Limited Company
- REIT Real Estate Investment Trust
- SOFR Secured Overnight Financing Rate
- WAC Weighted Average Coupon