	Shares	VALUE	
COMMON STOCKS [†] - 1.3%			JPMorgan Chase & Co.
FINANCIAL - 1.3%			3.65% ²
Pershing Square Tontine			4.63%
Holdings Ltd. — Class A* ^{,1}	622 800	\$ 12,389,282	Globe Life, Inc.
KKR Acquisition Holdings	022,890	\$ 12,309,202	4.25% due 06/15/61
I Corp. — Class A* ¹	299,316	2 042 276	MetLife, Inc.
	,	2,942,276	3.85% due 12/31/70
RXR Acquisition Corp. — Class A*, ¹	72,327	705,188	Public Storage
TPG Pace Beneficial II Corp.* ¹	64,278	631,210	4.63%
MSD Acquisition Corp. — Class $A^{*,1}$	46,697	458,565	4.13%
AfterNext HealthTech Acquisition	20.200	270 744	Arch Capital Group Ltd.
Corp. — Class A* ^{,1}	38,300	370,744	4.55%
Conyers Park III Acquisition			PartnerRe Ltd.
Corp. — Class A* ^{,1}	35,600	347,100	4.88%
Waverley Capital Acquisition			American Financial Group, Inc.
Corp. 1 — Class A* ^{,1}	28,200	271,284	4.50% due 09/15/60
Colicity, Inc. — Class A* ^{,1}	25,295	246,879	RenaissanceRe Holdings Ltd.
Acropolis Infrastructure			4.20%
Acquisition Corp. — Class A* ^{,1}	24,900	241,779	CNO Financial Group, Inc.
Blue Whale Acquisition			5.13% due 11/25/60
Corp. I — Class A* ^{,1}	20,700	200,790	Kuvare US Holdings, Inc.
Total Financial		18,805,097	7.00% due 02/17/51 ³
			Depository Trust & Clearing Corp.
COMMUNICATIONS - 0.0%			3.38% ^{2,3}
Figs, Inc. — Class A*	12,590	270,937	Assurant, Inc.
Vacasa, Inc. — Class A*	31,926	264,028	5.25% due 01/15/61
Total Communications		534,965	Total Financial
INDUSTRIAL - 0.0%			
Constar International Holdings LLC* ^{,†††}	68		INDUSTRIAL - 0.0% Constar International Holdings LLC* ^{,†††}
Total Common Stocks			
(Cost \$19,061,064)		19,340,062	Total Preferred Stocks
PREFERRED STOCKS ^{††} - 5.0%			(Cost \$82,765,068)
FINANCIAL - 5.0%			WARRANTS [†] - 0.0%
Wells Fargo & Co.			Pershing Square Tontine Holdings, Ltd.
4.38%	210,000	4,399,500	Expiring 07/24/25* ^{,1}
4.70%	148,000	3,263,400	KKR Acquisition Holdings I Corp.
3.90% due 12/31/70	3,250,000	3,115,287	Expiring 12/31/27* ^{,1}
First Republic Bank	3,230,000	5,115,207	MSD Acquisition Corp.
	272.000	7 777 770	Expiring 05/13/23* ^{,1}
4.25%	372,000	7,722,720	RXR Acquisition Corp.
4.13%	53,200	1,096,984	Expiring 03/08/26* ^{,1}
Charles Schwab Corp.	0 500 000	7 (24 020	Convers Park III Acquisition Corp.
4.00% due 12/31/70	8,500,000	7,634,020	Expiring 08/12/28*
W R Berkley Corp.	202.7.42	6 969 559	Ginkgo Bioworks Holdings, Inc.
4.13% due 03/30/61	282,142	6,263,553	Expiring 12/31/27*
4.25% due 09/30/60	11,828	251,463	AfterNext HealthTech Acquisition Corp.
Bank of America Corp.			Expiring 07/09/23*
4.13%	148,000	3,153,880	Acropolis Infrastructure Acquisition Corp
4.38%	106,000	2,294,900	Expiring 03/31/26* ¹
Markel Corp.			Waverley Capital Acquisition Corp.
	F 230 000	5,392,350	
6.00% due 12/31/70	5,210,000	3,372,330	Evniring 01/30/27*
	5,210,000	5,572,550	Expiring 04/30/27* ¹ Blue Whale Acquisition Corp
6.00% due 12/31/70	3,900,000	3,605,160	Expiring 04/30/27* ^{,1} Blue Whale Acquisition Corp. Expiring 07/30/26* ^{,1}

	Shares	VALUE
Morgan Chase & Co.		
3.65% ²	2,350,000	\$ 2,197,250
4.63%	76,000	1,672,760
lobe Life, Inc.	, 0,000	.,0/2,/00
4.25% due 06/15/61	160,000	3,548,800
letLife, Inc.	,	-,,
3.85% due 12/31/70	3,520,000	3,471,424
ublic Storage		
4.63%	104,783	2,439,348
4.13%	22,087	480,613
rch Capital Group Ltd.		
4.55%	102,000	2,153,220
artnerRe Ltd.		
4.88%	78,457	1,777,051
merican Financial Group, Inc.		
4.50% due 09/15/60	77,955	1,774,256
enaissanceRe Holdings Ltd.		
4.20%	82,000	1,731,020
NO Financial Group, Inc.		
5.13% due 11/25/60	48,000	1,065,600
uvare US Holdings, Inc.	1 000 000	1 0 40 000
7.00% due 02/17/51 ³	1,000,000	1,040,000
epository Trust & Clearing Corp. 3.38% ^{2,3}	1 000 000	020.000
	1,000,000	920,000
ssurant, Inc.	20.000	997 260
5.25% due 01/15/61	38,000	882,360
otal Financial		74,432,359
NDUSTRIAL - 0.0%		
Constar International Holdings LLC* ^{,†††}	7	
otal Preferred Stocks		
(Cost \$82,765,068)		74,432,359
. ,		
ARRANTS [†] - 0.0%		
Pershing Square Tontine Holdings, Ltd.	60.030	65 057
Expiring 07/24/25* ¹	69,210	65,057
KKR Acquisition Holdings I Corp.	74.000	40 207
Expiring 12/31/27* ¹	74,828	49,387
MSD Acquisition Corp.	0 220	7 201
Expiring 05/13/23* ^{,1}	9,339	7,284
RXR Acquisition Corp.	14 462	6 509
Expiring 03/08/26* ^{,1} Conyers Park III Acquisition Corp.	14,463	6,508
Expiring 08/12/28*	11,866	6,064
Ginkgo Bioworks Holdings, Inc.	11,000	0,004
Expiring 12/31/27*	6,510	5,731
AfterNext HealthTech Acquisition Corp.	0,510	5,751
Expiring 07/09/23*	12,766	5,362
Acropolis Infrastructure Acquisition Corp.	12,700	5,502
Expiring 03/31/26* ¹	8,300	3,945
Waverley Capital Acquisition Corp.	0,500	5,5 .5
Expiring 04/30/27* ¹	9,400	3,572
Blue Whale Acquisition Corp.	.,	
Expiring 07/30/26* ^{,1}	5,174	2,592
	·	

	Shares	VALUE
Colicity, Inc.		
Expiring 12/31/27* ^{,1}	5,057	\$ 1,972
Total Warrants		
(Cost \$554,301)		157,474
CLOSED-END FUNDS [†] - 0.2%		
BlackRock MuniHoldings		
California Quality Fund, Inc.	118,541	1,550,516
BlackRock MuniYield California	100 571	1 2 47 702
Quality Fund, Inc.	102,571	1,347,783
Total Closed-End Funds		2 000 200
(Cost \$3,273,258)		2,898,299
MONEY MARKET FUNDS [†] - 1.2%		
Dreyfus Treasury Securities		
Cash Management Fund —		
Institutional Shares, 0.12% ⁴	12,625,134	12,625,134
Dreyfus Treasury Obligations		
Cash Management Fund — Institutional Shares, 0.15% ⁴	5,522,876	5,522,876
Fotal Money Market Funds	3,322,870	
(Cost \$18,148,010)		18,148,010
	Face	
	AMOONT	-
CORPORATE BONDS ^{††} - 41.6%		
FINANCIAL - 19.0%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	6,200,000	5,592,400
3.25% due 11/15/30 ³	4,500,000	4,129,110
5.50% due 07/15/22 ³	2,000,000	2,012,252
PMorgan Chase & Co.		
3.11% due 04/22/41 ²	3,530,000	3,190,196
2.52% due 04/22/31 ²	2,210,000	2,048,712
2.96% due 05/13/31 ² 4.49% due 03/24/31 ²	1,870,000	1,749,753
Bank of America Corp.	1,600,000	1,695,901
2.59% due 04/29/31 ²	6,900,000	6,365,709
2.68% due 06/19/41 ²	2,650,000	2,237,549
Wells Fargo & Co.		, ,
3.07% due 04/30/41 ²	8,550,000	7,686,237
Liberty Mutual Group, Inc.		
4.13% due 12/15/51 ^{2,3}	5,800,000	5,466,500
3.95% due 05/15/60 ³	2,150,000	1,956,175
Nationwide Mutual Insurance Co.	7 410 000	7 222 200
4.35% due 04/30/50 ³	7,410,000	7,372,299
Nippon Life Insurance Co.	8 150 000	7 214 625
2.75% due 01/21/51 ^{2,3} BPCE S.A.	8,150,000	7,314,625
2.28% due 01/20/32 ^{2,3}	8,200,000	7,200,723
Macquarie Bank Ltd.	0,200,000	,200,723
3.62% due 06/03/30 ³	7,470,000	7,040,396
Feachers Insurance & Annuity		
Association of America		
3.30% due 05/15/50 ³	7,750,000	

	Face Amount [~]	VALUE
GLP Capital Limited Partnership		
/ GLP Financing II, Inc.		
4.00% due 01/15/31	4,650,000	\$ 4,509,942
5.30% due 01/15/29	1,900,000	1,996,083
Wilton RE Ltd.		
6.00% ^{†††,2,3,5}	6,350,000	6,113,780
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ³	6,170,000	6,050,060
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	5,036,000	5,254,177
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	5,350,000	5,153,134
GA Global Funding Trust		
1.63% due 01/15/26 ³	5,450,000	5,067,708
American International Group, Inc.		
4.38% due 06/30/50	4,280,000	4,690,962
Fidelity National Financial, Inc.		
3.40% due 06/15/30	3,630,000	3,495,683
2.45% due 03/15/31	1,210,000	1,071,668
Allianz SE		
3.20% ^{2,3,5}	5,000,000	4,337,500
Citigroup, Inc.		4 226 5 42
2.57% due 06/03/31 ²	4,690,000	4,296,543
Maple Grove Funding Trust I	4 750 000	4 202 (12
4.16% due 08/15/51 ³	4,750,000	4,282,613
Intercontinental Exchange, Inc.	2 420 000	2 1 20 220
3.00% due 06/15/50	2,430,000	2,128,320
2.65% due 09/15/40	2,400,000	2,047,848
Iron Mountain, Inc. 5.25% due 07/15/30 ³	1 710 000	1 684 620
4.50% due 02/15/31 ³	1,719,000 1,481,000	1,684,620 1,367,718
5.63% due 07/15/32 ³	1,000,000	985,280
Fairfax Financial Holdings Ltd.	1,000,000	J0J,200
3.38% due 03/03/31	4,300,000	4,010,419
PartnerRe Finance B LLC	4,500,000	ч,010,115
4.50% due 10/01/50 ²	4,040,000	3,898,600
Safehold Operating Partnership, LP	1,010,000	5,050,000
2.85% due 01/15/32	2,428,000	2,139,176
2.80% due 06/15/31	1,931,000	1,695,668
Old Republic International Corp.	1,551,000	1,055,000
3.85% due 06/11/51	4,020,000	3,730,452
Macquarie Group Ltd.	.,020,000	5,750,152
2.87% due 01/14/33 ^{2,3}	2,150,000	1,908,269
2.69% due 06/23/32 ^{2,3}	2,000,000	1,760,312
Standard Chartered plc	,,	,,-
4.64% due 04/01/31 ^{2,3}	3,550,000	3,660,424
FS KKR Capital Corp.	, ,	, ,
2.63% due 01/15/27	2,150,000	1,968,922
3.25% due 07/15/27	1,800,000	1,661,538
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 ³	2,450,000	2,200,836
3.20% due 12/01/61 ³	1,650,000	1,347,102
Host Hotels & Resorts, LP		
3.50% due 09/15/30	3,685,000	3,513,501
Ares Finance Company II LLC	,	
3.25% due 06/15/30 ³	3,660,000	3,509,641

	Face Amount~	VALUE		Face Amount~	VALUE
OneAmerica Financial Partners, Inc.			Westpac Banking Corp.		
4.25% due 10/15/50 ³	3,620,000	5 3,484,791	3.02% due 11/18/36 ²	1,200,000	\$ 1,066,258
National Australia Bank Ltd.	3,020,000	5,101,751	2.96% due 11/16/40	1,100,000	924,361
2.99% due 05/21/31 ³	2,350,000	2,132,432	Americo Life, Inc.	1,100,000	524,501
2.33% due 08/21/30 ³	1,500,000	1,304,830	3.45% due 04/15/31 ³	2,060,000	1,857,125
Crown Castle International Corp.	1,500,000	1,501,050	HS Wildcat LLC	2,000,000	1,057,125
2.90% due 04/01/41	2,800,000	2,317,731	3.83% due 12/31/50 ^{†††}	2,000,000	1,814,047
3.30% due 07/01/30	1,149,000	1,098,821	QBE Insurance Group Ltd.	2,000,000	1,011,017
Five Corners Funding Trust II	.,,	.,050,021	5.88% ^{2,3,5}	1,750,000	1,791,562
2.85% due 05/15/30 ³	3,532,000	3,347,187	Trustage Financial Group, Inc.	.,,	.,
KKR Group Finance Company VI LLC	3,352,000	5,5 17,107	4.63% due 04/15/32 ³	1,750,000	1,755,928
3.75% due 07/01/29 ³	3,230,000	3,307,716	Manulife Financial Corp.	1,7 50,000	1,7 55,720
First American Financial Corp.	3,230,000	5,507,710	2.48% due 05/19/27	1,800,000	1,731,441
4.00% due 05/15/30	3,180,000	3,184,897	Fifth Third Bancorp	1,000,000	.,
Brookfield Finance, Inc.	-,,	-,,	2.55% due 05/05/27	1,750,000	1,690,785
3.50% due 03/30/51	2,550,000	2,267,535	Dyal Capital Partners III	,,	,,
4.70% due 09/20/47	650,000	688,933	4.40% due 06/15/40 ^{†††}	1,750,000	1,630,218
Rocket Mortgage LLC / Rocket	,	,	Lincoln National Corp.	.,,	.,,
Mortgage Company-Issuer, Inc.			4.38% due 06/15/50	1,580,000	1,626,464
3.88% due 03/01/31 ³	3,150,000	2,850,750	AmFam Holdings, Inc.	.,,	.,,
Arch Capital Group Ltd.	-,,	_,,	2.81% due 03/11/31 ³	1,750,000	1,615,685
3.64% due 06/30/50	2,900,000	2,656,522	Primerica, Inc.	,,	,,
UBS Group AG	, ,	, , -	2.80% due 11/19/31	1,750,000	1,614,430
2.10% due 02/11/32 ^{2,3}	2,950,000	2,579,296	Global Atlantic Finance Co.	, ,	, ,
Belrose Funding Trust	,,	,,	3.13% due 06/15/31 ³	1,800,000	1,610,586
2.33% due 08/15/30 ³	2,780,000	2,434,882	Australia & New Zealand Banking Group Ltd.	, ,	, ,
Jefferies Group LLC		, ,	2.57% due 11/25/35 ^{2,3}	1,800,000	1,570,563
2.75% due 10/15/32	2,720,000	2,434,060	Kemper Corp.		
Sumitomo Life Insurance Co.			2.40% due 09/30/30	1,510,000	1,316,094
3.38% due 04/15/81 ^{2,3}	2,500,000	2,403,000	Raymond James Financial, Inc.		
ABN AMRO Bank N.V.			3.75% due 04/01/51	1,300,000	1,270,439
2.47% due 12/13/29 ^{2,3}	2,600,000	2,376,391	Jefferies Group LLC / Jefferies		
Equitable Holdings, Inc.			Group Capital Finance, Inc.		
7.00% due 04/01/28	2,050,000	2,375,115	2.63% due 10/15/31	1,400,000	1,262,156
Corebridge Financial, Inc.			Prudential Financial, Inc.		
3.90% due 04/05/32 ³	1,600,000	1,597,632	3.70% due 10/01/50 ²	1,160,000	1,063,024
4.35% due 04/05/42 ³	750,000	749,798	Sumitomo Mitsui Financial Group, Inc.		
Jefferies Finance LLC / JFIN			2.22% due 09/17/31	1,050,000	928,928
Company-Issuer Corp.			Apollo Management Holdings, LP		
5.00% due 08/15/28 ³	2,450,000	2,345,826	2.65% due 06/05/30 ³	930,000	867,863
KKR Group Finance Company VIII LLC			Central Storage Safety Project Trust		
3.50% due 08/25/50 ³	2,660,000	2,320,287	4.82% due 02/01/38 ⁶	941,120	844,234
Everest Reinsurance Holdings, Inc.			Penn Mutual Life Insurance Co.		
3.50% due 10/15/50	2,560,000	2,282,608	3.80% due 04/29/61 ³	950,000	843,871
Goldman Sachs Group, Inc.			W R Berkley Corp.		
3.50% due 04/01/25	2,250,000	2,266,781	4.00% due 05/12/50	850,000	824,627
Societe Generale S.A.			Western & Southern Life Insurance Co.		
2.89% due 06/09/32 ^{2,3}	2,500,000	2,240,153	3.75% due 04/28/61 ³	850,000	767,627
Assured Guaranty US Holdings, Inc.	1 4-0 000	7 9/7 /00	Weyerhaeuser Co.	700 000	7/2 /2 :
3.15% due 06/15/31	1,450,000	1,367,689	4.00% due 04/15/30	722,000	743,494
3.60% due 09/15/51	800,000	690,195	CNO Financial Group, Inc.	700 000	794 995
Stewart Information Services Corp.	0.000		5.25% due 05/30/29	700,000	736,397
3.60% due 11/15/31	2,250,000	2,047,760	Nasdaq, Inc.	050 000	700 40 4
Assurant, Inc.	2 200 000	2 007 700	3.25% due 04/28/50	850,000	733,694
2.65% due 01/15/32	2,300,000	2,007,792	Protective Life Corp.	740 000	721 220
			3.40% due 01/15/30 ³	740,000	731,338

	Face Amount~		VALUE		Face Amount~		VALUE
Brown & Brown, Inc.		*	702.010	American Airlines Class AA			
2.38% due 03/15/31	800,000	\$	702,819	Pass Through Trust	764 500	¢	705 400
New York Life Insurance Co.	c00 000		F01 (14	3.20% due 06/15/28	764,500	\$	725,498
3.75% due 05/15/50 ³	600,000		581,614	Lowe's Companies, Inc.	450.000		407 265
Hanover Insurance Group, Inc.	490,000		126 202	1.70% due 09/15/28	450,000		407,265
2.50% due 09/01/30 Fidality & Cuaranty Life Holdings Inc	480,000		436,292	JB Poindexter & Company, Inc. 7.13% due 04/15/26 ³	200,000		203,250
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ³	400,000		418,784		200,000		
Brookfield Finance LLC	400,000		410,704	Total Consumer, Cyclical		7	2,350,250
3.45% due 04/15/50	470,000		412,702	INDUSTRIAL - 4.8%			
Cushman & Wakefield US Borrower LLC	470,000		412,702	Boeing Co.			
6.75% due 05/15/28 ³	296,000		309,320	5.15% due 05/01/30	8,000,000		8,531,663
KKR Group Finance Company III LLC	290,000		505,520	5.71% due 05/01/40	4,380,000		4,894,433
5.13% due 06/01/44 ³	100,000		111,602	5.81% due 05/01/50	3,440,000		3,972,295
	100,000			5.04% due 05/01/27	2,150,000		2,263,977
Total Financial		_ 282	2,826,140	3.63% due 02/01/31	1,450,000		1,411,351
CONSUMER, CYCLICAL - 4.9%				2.20% due 02/04/26	1,000,000		945,417
Marriott International, Inc.				Textron, Inc.	.,		,
3.50% due 10/15/32	3,300,000	3	8,141,167	2.45% due 03/15/31	3,600,000		3,259,296
4.63% due 06/15/30	2,830,000		2,931,005	3.00% due 06/01/30	1,355,000		1,293,086
2.85% due 04/15/31	2,320,000		2,117,448	FLNG Liquefaction 3 LLC	.,,		.,,
5.75% due 05/01/25	1,900,000		2,017,297	3.08% due 06/30/39 ^{†††}	4,407,585		4,008,924
2.75% due 10/15/33	1,000,000	-	882,523	National Basketball Association	1, 107, 505		1,000,921
Delta Air Lines, Inc.	.,,		002,525	2.51% due 12/16/24 ^{†††}	4,000,000		3,893,213
7.00% due 05/01/25 ³	8,800,000	c	9,425,812	Berry Global, Inc.	.,,		5,055,215
Hyatt Hotels Corp.	0,000,000	-	, .25,012	1.57% due 01/15/26	4,100,000		3,819,471
5.38% due 04/23/25	3,950,000	4	1,146,340	TD SYNNEX Corp.	1,100,000		5,015,171
5.75% due 04/23/30	3,010,000		3,325,862	2.65% due 08/09/31 ³	2,550,000		2,189,795
Choice Hotels International, Inc.	5,010,000	•	,525,002	2.38% due 08/09/28 ³	1,600,000		1,440,112
3.70% due 01/15/31	7,340,000	-	7,137,122	Howmet Aerospace, Inc.	1,000,000		1,110,112
Whirlpool Corp.	7,510,000		,137,122	3.00% due 01/15/29	3,800,000		3,469,875
4.60% due 05/15/50	6,145,000	6	5,448,117	Cellnex Finance Company S.A.	5,000,000		5,105,075
Magallanes, Inc.	0,115,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3.88% due 07/07/41 ³	4,150,000		3,371,128
4.28% due 03/15/32 ³	3,350,000	:	3,364,903	Vontier Corp.	1,150,000		5,571,120
5.14% due 03/15/52 ³	1,650,000		,,501,505 1,688,106	2.95% due 04/01/31	3,450,000		3,063,772
Alt-2 Structured Trust	1,050,000		,000,100	Flowserve Corp.	5, 150,000		5,005,772
2.95% due 05/14/31 ^{¢,†††}	3,739,066	:	3,477,266	3.50% due 10/01/30	1,810,000		1,714,172
Smithsonian Institution	5,755,000	•	, 177,200	2.80% due 01/15/32	1,150,000		1,017,127
2.70% due 09/01/44	4,000,000	:	3,459,712	Acuity Brands Lighting, Inc.	1,150,000		1,017,127
Delta Air Lines Inc. / SkyMiles IP Ltd.	1,000,000	•	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2.15% due 12/15/30	3,000,000		2,634,028
4.50% due 10/20/25 ³	3,150,000	:	8,168,300	Owens Corning	5,000,000		2,031,020
British Airways Class A Pass Through Trust	5,.50,000	-	,,,	3.88% due 06/01/30	2,380,000		2,403,356
4.25% due 11/15/32 ³	2,195,929	-	2,193,697	IP Lending II Ltd.	2,500,000		2,105,550
2.90% due 03/15/35 ³	849,434	-	780,458	3.65% due 07/15/25 ^{†††,3}	2,450,000		2,402,412
Mileage Plus Holdings LLC / Mileage	0.03,101		, 00, 100	GATX Corp.	2, 190,000		_,,
Plus Intellectual Property Assets Ltd.				4.00% due 06/30/30	2,110,000		2,138,985
6.50% due 06/20/27 ³	2,550,000		2,658,375	Stadco LA, LLC	_,,		_,,
Steelcase, Inc.	_,,	-	,,	3.75% due 05/15/56 ^{†††}	2,000,000		1,781,227
5.13% due 01/18/29	2,224,000		2,330,056	CNH Industrial Capital LLC	_,,.		.,,
BorgWarner, Inc.	, ,		,,	1.88% due 01/15/26	1,880,000		1,779,825
2.65% due 07/01/27	2,310,000	-	2,230,607	Ryder System, Inc.	.,		, 2,020
Walgreens Boots Alliance, Inc.	.,,	-	,,	3.35% due 09/01/25	1,470,000		1,470,193
4.10% due 04/15/50	1,541,000	1	,501,062	Amcor Flexibles North America, Inc.	.,		,,
Northern Group Housing LLC	,,		, . ,	2.63% due 06/19/30	1,230,000		1,133,511
6.80% due 08/15/53 ³	1,100,000	ī	,443,120	Norfolk Southern Corp.	,,_00		,,-
Ferguson Finance plc	,,		, .,	4.10% due 05/15/21	600,000		558,384
3.25% due 06/02/30 ³	1,204,000	-	,145,882		,		

Амоцит Vацие conoco Products Co. 5.75% due 11/01/40 150,000 \$ 177,729 otal Industrial 71,038,757 7008UMER, NON-CYCLICAL - 4.2% 71,038,757 itria Group, Inc. 3.70% due 02/04/51 4,650,000 3,755,951 3.40% due 05/06/30 3,110,000 2,991,005 2,35% due 05/06/50 390,000 353,906 costar Group, Inc. 2.80% due 05/06/50 390,000 5,310,168 2,445% due 05/06/50 390,000 5,310,168 yanta Services, Inc. 2.20% due 07/15/30 ³ 5,810,000 2,269,087 4,70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2,20% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2 290% due 01/15/31 1,650,000 1,503,261 2.90% due 01/15/31 1,650,000 2,107,334 3,00% due 09/13/31 2,400,000 2,107,334 3.00% due 00/15/30 970,000 880,335 1626 S650,000 821,294 BS USA LUX S.A. / JBS USA Food 50,000		Face	
5.75% due 11/01/40 150,000 § 177,729 otal Industrial 71,038,757 cONSUMER, NON-CYCLICAL - 4.2%			VALUE
5.75% due 11/01/40 150,000 § 177,729 otal Industrial 71,038,757 cONSUMER, NON-CYCLICAL - 4.2%	Sanaca Products Ca		
otal Industrial 71,038,757 CONSUMER, NON-CYCLICAL - 4.2% Itria Group, Inc. 3.70% due 02/04/51 4,650,000 3,755,951 3.40% due 05/06/25 1,180,000 1,146,082 2.35% due 05/06/25 1,80,000 5,310,168 Quarta Services, Inc. 2,269, due 07/15/30 ³ 5,810,000 5,310,168 Quarta Services, Inc. 2,269, due 09/02/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalt Pharma plc 3,55% due 09/02/30 1,610,000 1,232,753 3.08% due 09/02/30 1,410,000 1,232,753 1,620,000 2,245,333 2.20% due 09/02/30 1,410,000 1,232,753 1,620,000 1,495,167 mithfield Foods, Inc. 2,50% due 09/13/31 ³ 2,400,000 2,107,334 3,00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2,50% due 06/01/50 1,250,000 1,419,413 7,139, due 08/01/39 ³ 650,000 821,294 SUSA LUX S.A. / JBS USA Froad Company / JBS USA Finance, Inc. 3,00% due 06/15/31 ² 1,750,000 1		150.000	\$ 177.729
CONSUMER, NON-CYCLICAL - 4.2% Itria Group, Inc. 3.70% due 02/04/51 4,650,000 3,755,951 3.40% due 05/06/30 3,110,000 2,991,005 2.35% due 05/06/25 1,180,000 1,146,082 4.45% due 05/06/50 390,000 353,906 2.80% due 07/15/30 ³ 5,810,000 5,310,168 Quanta Services, Inc. 2.269% due 07/15/30 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 1,446,162 2.90% due 09/02/50 2,690,000 2,234,533 2,209 2.09% due 09/02/30 1,410,000 1,232,753 1,620,000 1,495,167 mithfield Foods, Inc. 2.69% due 07/15/30 1,620,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 1,495,167 mithfield Foods, Inc. 2.50% due 10/14/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 805 USA LUX S.A. / JBS USA Food 500,400 2,975,017 <	Total Industrial	,	
Itria Group, Inc. 3.70% due 02/04/51 4.650,000 3.755,951 3.40% due 05/06/20 3,110,000 2,991,005 2.35% due 05/06/25 1,180,000 1,146,082 4.45% due 05/06/50 390,000 533,006 iostar Group, Inc. 2.80% due 07/15/30 ³ 5,810,000 5,310,168 Quanta Services, Inc. 2.90% due 07/15/30 ³ 5,810,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 2.20% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/50 2,690,000 1,232,753 ilobal Payments, Inc. 2.90% due 11/15/31 1,650,000 1,503,261 2.90% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 01/14/31 ³ 2,700,000 880,335 feede, SAB de CV 2,50% due 10/14/31 ³ 2,700,000 821,294 St LUX S.A. / JBS USA Food 2,000,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 St UX LUX S.A. / JBS USA Food 2,000,000 1,755,017 4.38% due 02/02/52 ³ 1,750,000 1,75			
3.70% due 02/04/51 4,650,000 3,755,951 3.40% due 05/06/30 3,110,000 2,991,005 2.35% due 05/06/25 1,180,000 1,146,082 4.45% due 05/06/50 390,000 353,906 ioStar Group, Inc. 2.80% due 07/15/30 ³ 5,810,000 5,310,168 µuanta Services, Inc. 2.90% due 10/01/30 4,175,000 3,862,774 ATC Capital Corp. 3.88% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.90% due 05/15/30 1,620,000 1,242,753 ilobal Payments, Inc. 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.60% due 05/15/31 2,700,000 2,395,170 raft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BU SLUX S.A. / JBS USA Fioance, Inc. 3.00% due 05/15/31 ³ 2,100,000 1,774,195			
3.40% due 05/06/30 3,110,000 2,991,005 2.35% due 05/06/50 390,000 353,906 ioStar Group, Inc. 2.80% due 07/15/30 ³ 5,810,000 5,310,168 Quanta Services, Inc. 2.90% due 01/01/30 4,175,000 3,862,774 AT Capital Corp. 3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,6690,000 2,234,533 2.00% due 09/02/50 2,6690,000 2,234,533 2.00% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2,90% due 09/13/31 ³¹ 2,600,000 2,107,334 3.00% due 09/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2,269,000 2,395,170 iraft Heinz Foods Co. 2,50% due 09/13/31 ³ 2,700,000 2,395,170 iraft Heinz Foods Co. 5,50% due 06/01/50 ³ 1,250,000 1,419,413 7.13% due 08/01/33 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,774,195 alifornia		4 (50,000	2 766 061
2.35% due 05/06/25 1,180,000 1,146,082 4.45% due 05/06/50 390,000 353,906 ioStar Group, Inc. 2.80% due 07/15/30 ³ 5,810,000 5,310,168 juanta Services, Inc. 2.90% due 10/01/30 4,175,000 3,862,774 AT Capital Corp. 3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 2,400,000 2,107,334 3.00% due 05/15/30 1,250,000 1,419,413 3.00% due 01/15/30 ³ 970,000 880,335 tecle, SAB de CV 2.50% due 08/01/50 1,250,000 1,419,413 3.138 2,700,000 2,319,170 traft Heinz Foods Co. 5.50% due 08/01/50 1,250,000 1,419,413 3.138 2,700,000 821,294 SUSA LUX S.A. / JBS USA Finance, Inc. 3.00% due 05/15/31 ³ 2,100,000 1,575,017 4.38% due 02/02			
4.45% due 05/06/50 390,000 353,906 ioStar Group, Inc. 2.80% due 07/15/30 ³ 5,810,000 5,310,168 juanta Services, Inc. 2.90% due 10/01/30 4,175,000 3,862,774 XAT Capital Corp. 3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 2,400,000 2,107,334 3.00% due 05/15/30 1,250,000 1,419,413 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2,50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Finance, Inc. 3.00% due 05/15/31 ³ 2,100,000 1,575,017 A.38% due 02/02/52 ³ 600,000 521,930 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 irion Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000	1 1		
ioStar Group, Inc. 2.80% due 07/15/30 ³ 5,810,000 5,310,168 uanta Services, Inc. 2.90% due 10/01/30 4,175,000 3,862,774 AT Capital Corp. 3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.90% due 05/15/30 1,650,000 1,503,261 2.90% due 09/13/31 1,650,000 1,503,261 2,90% due 09/13/93 2,400,000 2,107,334 3.00% due 01/15/30 ³ 970,000 880,335 eele, SAB de CV 2,50% due 06/01/50 1,250,000 1,419,413 7.13% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food 2 2 600,000 521,930 rintor Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,715,291 ale-New Haven Health Services Corp. 2.250,000 1,760,195 2,100,000			
2.80% due 07/15/30 ³ 5,810,000 5,310,168 Quanta Services, Inc. 2.90% due 10/01/30 4,175,000 3,862,774 AT Capital Corp. 3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.90% due 11/15/31 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 2,107,334 3,00% due 05/15/33 2,700,000 2,017,334 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2,50% due 00/15/0 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Finance, Inc. 3,00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 1,575,017 4,38% due 02/02/52 ³ 600,000 521,930 inton Container International Ltd. 3,15% due 06/15/31 ³ 2,100,000 1,774,195 2,50% due 07/01/50 2,250,000		550,000	555,500
Duanta Services, Inc. 2.90% due 10/01/30 4,175,000 3,862,774 AT Capital Corp. 3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,246,162 toyalty Pharma plc 3.55% due 09/02/30 1,410,000 1,232,753 Jobal Payments, Inc. 2.90% due 11/15/31 1,650,000 1,503,261 2.90% due 11/15/31 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2.50% due 10/15/0 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food 2.000,000 1,741,915 Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,774,195 ale-New Haven International Ltd. 3.15% due 06/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 07/01/50 2,000,000 1,775,291 iniberiy-Clark de Me		5.810.000	5.310.168
2.90% due 10/01/30 4,175,000 3,862,774 AT Capital Corp. 3,98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3,55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 Jobal Payments, Inc. 2.90% due 05/15/30 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 iecle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 raft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Fioad Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 iriton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 07/01/50 2,250,000 1,776,195 california I		-,,	-,,
AT Capital Corp. 3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 Jobal Payments, Inc. 2.90% due 10/15/31 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2.50% due 00/11/31 ³ 2,700,000 2,395,170 raft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/11/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 07/01/50 2,000,000 1,776,195 ale-New Haven Health Services Corp. 2.50% due 07/01/50 2,000,000 1,776,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 inheuser-Busch InBev Worldwide, Inc. 6.63% due 09/11/33 1,100,000 1,363,959 timberly-Clark de Mexico SAB de CV 2.43% due 07/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jriversal Health Services, Inc. 2.65% due 09/01/60 1,500,000 1,214,749 Jriversal Health Services, Inc. 2.65% due 09/01/60 1,500,000 1,214,749		4,175,000	3,862,774
3.98% due 09/25/50 2,800,000 2,269,087 4.70% due 04/02/27 1,410,000 1,446,162 toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2.00% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.90% due 05/15/30 1,650,000 1,495,167 mithfield Foods, Inc. 2.20% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 iraft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,919,999 mory University 2.100,000 1,774,195 3 3 ale-New Haven Health Services Corp. 2.50% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 09/01/50 </td <td>BAT Capital Corp.</td> <td></td> <td></td>	BAT Capital Corp.		
toyalty Pharma plc 3.55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.00% due 11/15/31 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 2,107,334 3.00% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 01/15/30 ³ 970,000 880,335 tecle, SAB de CV 2.250% due 10/14/31 ³ 2,700,000 2,395,170 traft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ² 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2.97% due 09/01/50 2,000,000 1,774,195 2.63% due 09/01/19 2,000,000 1,715,291 nchuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 inberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,2		2,800,000	2,269,087
3.55% due 09/02/50 2,690,000 2,234,533 2.20% due 09/02/30 1,410,000 1,232,753 ilobal Payments, Inc. 2.90% due 11/15/31 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 2,107,334 3.00% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 09/13/31 ³ 2,400,000 2,395,170 iraft Heinz Foods Co. 2.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food 2.000,000 1,575,017 A.38% due 02/02/52 ³ 600,000 521,930 rinton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2.97% due 09/01/50 2,000,000 1,774,195 2.97% due 09/01/50 2,000,000 1,774,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 neuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,50	4.70% due 04/02/27	1,410,000	1,446,162
2.20% due 09/02/30 1,410,000 1,232,753 Slobal Payments, Inc. 1,503,261 2.90% due 11/15/31 1,650,000 1,495,167 mithfield Foods, Inc. 2,63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 iecle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 iraft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food 2.000,000 521,930 Company / JBS USA Finance, Inc. 3.00% due 05/15/31 ² 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 1,919,999 mory University 2.207% due 09/01/50 2,000,000 1,774,195 iale-New Haven Health Services Corp. 2.250,000 1,760,195 i.alifornia Institute of Technology 3,65% due 09/01/19 2,000,000 1,715,291 .nheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310	Royalty Pharma plc		
Silobal Payments, Inc. 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2,63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 jecle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 iraft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 1,575,017 4.38% due 02/02/52 ³ 600,000 1,919,999 mory University 2,97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2,50% due 07/01/50 2,250,000 1,760,195 ialifornia Institute of Technology 3,65% due 09/01/19 2,000,000 1,715,291 inheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 <td< td=""><td>3.55% due 09/02/50</td><td>2,690,000</td><td>2,234,533</td></td<>	3.55% due 09/02/50	2,690,000	2,234,533
2.90% due 11/15/31 1,650,000 1,503,261 2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 traft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,976 due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 07/01/50 2,250,000 1,760,195 alifornia Institute of Technology 3 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 tealth Care Service Corporation	2.20% due 09/02/30	1,410,000	1,232,753
2.90% due 05/15/30 1,620,000 1,495,167 mithfield Foods, Inc. 2.63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 traft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,976 due 09/01/50 2,000,000 1,774,195 2.65% due 09/01/50 2,250,000 1,760,195 california Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 nheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³	Global Payments, Inc.		
mithfield Foods, Inc. 2.63% due 09/13/31 ³ 2,400,000 2,107,334 3.00% due 10/15/30 ³ 970,000 880,335 tecle, SAB de CV 2,50% due 10/14/31 ³ 2,700,000 2,395,170 traft Heinz Foods Co. 5,50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3,00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3,15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,000,000 1,774,195 2.97% due 09/01/50 2,250,000 1,760,195 3.65% due 09/01/150 2,250,000 1,760,195 3.65% due 09/01/19 2,000,000 1,715,291 nheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 timberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,214,749 lealth Care Service Corporation A A </td <td>1 1</td> <td></td> <td></td>	1 1		
2.63% due 09/13/3132,400,0002,107,3343.00% due 10/15/303970,000880,335becle, SAB de CV2,50% due 10/14/3132,700,0002,395,170craft Heinz Foods Co.5.50% due 06/01/501,250,0001,419,4137.13% due 08/01/393650,000821,294BS USA LUX S.A. / JBS USA FoodCompany / JBS USA Finance, Inc.3.00% due 05/15/3231,750,0001,575,0174.38% due 02/02/523600,000521,930riton Container International Ltd.3.15% due 06/15/3132,100,0003.15% due 06/15/3132,100,0001,919,999mory University2,97% due 09/01/502,000,0001,774,1952.97% due 09/01/502,250,0001,760,195california Institute of Technology3.65% due 09/01/192,000,0001,715,291sheuser-Busch InBev Worldwide, Inc.6.63% due 08/15/331,100,0001,363,959Cimberly-Clark de Mexico SAB de CV2.43% due 07/01/3131,500,0001,358,310lealth Care Service CorporationA Mutual Legal Reserve Co.3.20% due 06/01/5031,480,0001,294,327ohnson & Johnson2.45% due 09/01/601,500,0001,214,749Iniversal Health Services, Inc.2.65% due 10/15/3031,320,0001,198,312ransurban Finance Company Pty Ltd.1,320,0001,198,312		1,620,000	1,495,167
3.00% due 10/15/30 ³ 970,000 880,335 becle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 iraft Heinz Foods Co. 5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 rition Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 09/01/19 2,000,000 1,715,291 s.alfornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 s.alfornia Institute of Technology 3.63% due 09/01/31 ³ 1,100,000 1,363,959 Gimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 lealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Iniversal Healt			
tecle, SAB de CV 2.50% due 10/14/31 ³ 2,700,000 2,395,170 traft Heinz Foods Co. 1,250,000 1,419,413 7.13% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 rition Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2,50% due 07/01/50 2,250,000 1,760,195 california Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 ncheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 lealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Iniversal Health Services, Inc.			
2.50% due 10/14/31 ³ 2,700,000 2,395,170 iraft Heinz Foods Co. 1,250,000 1,419,413 7.13% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,97% due 09/01/50 2,000,000 1,774,195 iale-New Haven Health Services Corp. 2,50% due 07/01/50 2,250,000 1,760,195 california Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 nheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 lealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³		970,000	880,335
fraft Heinz Foods Co. 1,250,000 1,419,413 7.13% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2.97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 07/01/50 2,250,000 1,760,195 california Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 nheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 cimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 lealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312	· .	2 700 000	2 205 170
5.50% due 06/01/50 1,250,000 1,419,413 7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 rition Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2,50% due 07/01/50 2,250,000 1,760,195 california Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 snheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 cimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,294,327 ohnson & Johnson 2.45% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312		2,700,000	2,395,170
7.13% due 08/01/39 ³ 650,000 821,294 BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 schewer-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,214,749		1 250 000	1 410 412
BS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2,97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 inheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 lealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1,320,000 1,198,312			
Company / JBS USA Finance, Inc. 3.00% due 05/15/3231,750,0001,575,017 4.38% due 02/02/523600,000521,930riton Container International Ltd.3.15% due 06/15/3132,100,0001,919,999imory University2,97% due 09/01/502,000,0001,774,1952.97% due 09/01/502,000,0001,774,195iale-New Haven Health Services Corp.2,250,0001,760,1952.50% due 07/01/502,250,0001,715,291inheuser-Busch InBev Worldwide, Inc.6.63% due 08/15/331,100,0001,363,959Cimberly-Clark de Mexico SAB de CV2.43% due 07/01/3131,500,0001,358,310Health Care Service CorporationA Mutual Legal Reserve Co.3.20% due 06/01/5031,480,0001,294,327ohnson & Johnson2.45% due 09/01/601,500,0001,214,749Jniversal Health Services, Inc.2.65% due 10/15/3031,320,0001,198,312ransurban Finance Company Pty Ltd.131,320,0001,198,312		050,000	021,204
3.00% due 05/15/32 ³ 1,750,000 1,575,017 4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2.97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 07/01/50 2,250,000 1,715,291 wheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 Gimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 tealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 320,000 1,198,312			
4.38% due 02/02/52 ³ 600,000 521,930 riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2.97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 wheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 timberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 tealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 1,920,000 1,198,312		1 750 000	1 575 017
riton Container International Ltd. 3.15% due 06/15/31 ³ 2,100,000 1,919,999 mory University 2.97% due 09/01/50 2,000,000 1,774,195 ale-New Haven Health Services Corp. 2.50% due 07/01/50 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 unheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 iimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 tealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Iniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd.	4.38% due 02/02/52 ³		
imory University 2,97% due 09/01/50 2,000,000 1,774,195 2.97% due 09/01/50 2,250,000 1,760,195 ale-New Haven Health Services Corp. 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 inheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 iimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 tealth Care Service Corporation A A A 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 320,000 1,198,312	Triton Container International Ltd.	000,000	52.,550
imory University 2,97% due 09/01/50 2,000,000 1,774,195 2.97% due 09/01/50 2,250,000 1,760,195 ale-New Haven Health Services Corp. 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 inheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 iimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 tealth Care Service Corporation A A A 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 320,000 1,198,312	3.15% due 06/15/31 ³	2,100,000	1,919,999
ale-New Haven Health Services Corp. 2,50% due 07/01/50 2,250,000 1,760,195 alifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 inheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 lealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 320,000 1,198,312	Emory University		
2.50% due 07/01/50 2,250,000 1,760,195 Salifornia Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 Inheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 Simberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 Iealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 320,000 1,198,312	2.97% due 09/01/50	2,000,000	1,774,195
California Institute of Technology 3.65% due 09/01/19 2,000,000 1,715,291 Anheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 Comberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 Iealth Care Service Corporation A A Autual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 320,000 1,198,312	Yale-New Haven Health Services Corp.		
3.65% due 09/01/19 2,000,000 1,715,291 anheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 Iealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 1 1 1		2,250,000	1,760,195
anheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33 1,100,000 1,363,959 imberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 lealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 1 1	California Institute of Technology		
6.63% due 08/15/33 1,100,000 1,363,959 Simberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 Jealth Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 1,320,000 1,198,312		2,000,000	1,715,291
Cimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³ 1,500,000 1,358,310 Health Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 Sohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 1,320,000 1,198,312			
2.43% due 07/01/31 ³ 1,500,000 1,358,310 Health Care Service Corporation 1,480,000 1,294,327 A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1,320,000 1,198,312		1,100,000	1,363,959
Health Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 phnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd.			
A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³ 1,480,000 1,294,327 ohnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd.		1,500,000	1,358,310
3.20% due 06/01/503 1,480,000 1,294,327 phnson & Johnson 2.45% due 09/01/60 1,500,000 1,214,749 Jniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 1 1	•		
bhnson & Johnson 1,500,000 1,214,749 2.45% due 09/01/60 1,500,000 1,214,749 Iniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1,320,000 1,198,312			
2.45% due 09/01/60 1,500,000 1,214,749 Iniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd. 1 1 1		1,480,000	1,294,327
Iniversal Health Services, Inc. 2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd.		1 500 000	1 21 4 7 40
2.65% due 10/15/30 ³ 1,320,000 1,198,312 ransurban Finance Company Pty Ltd.		1,500,000	1,214,749
ransurban Finance Company Pty Ltd.		1 220 000	1 100 212
		1,320,000	1,198,312
۲,500,000 I,152,688 I,500,000 I,152,688		1 200 000	1 153 600
	2.45% uue 05/10/51	1,500,000	1,152,068

	Face Amount~	Value
Cheplapharm Arzneimittel GmbH 4.38% due 01/15/28	EUR1,000,000	\$ 1,092,774
Wisconsin Alumni Research Foundation	LON1,000,000	J 1,092,774
3.56% due 10/01/49	1,000,000	971,254
OhioHealth Corp.		
3.04% due 11/15/50	1,000,000	890,816
Memorial Sloan-Kettering Cancer Center	1 000 000	061 755
2.96% due 01/01/50 Prime Security Services Borrower	1,000,000	861,755
LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ³	925,000	846,273
Johns Hopkins University	,	,
2.81% due 01/01/60	1,000,000	833,480
Children's Hospital Corp.		
2.59% due 02/01/50	1,000,000	799,982
Children's Health System of Texas 2.51% due 08/15/50	1 000 000	702 696
Bimbo Bakeries USA, Inc.	1,000,000	783,686
4.00% due 05/17/51 ³	800,000	746,499
GXO Logistics, Inc.	,	,
2.65% due 07/15/31 ³	850,000	737,035
Moody's Corp.		
3.25% due 05/20/50	700,000	625,841
Duke University 2.83% due 10/01/55	506,000	444,114
Triton Container International Limited	500,000	444,114
/ TAL International Container Corp.		
3.25% due 03/15/32	200,000	184,226
Total Consumer, Non-cyclical		61,891,102
COMMUNICATIONS - 2.6%		
Paramount Global		
4.95% due 01/15/31	4,478,000	4,760,026
4.95% due 05/19/50	2,490,000	2,602,421
4.75% due 05/15/25	2,260,000	2,347,937
2.90% due 01/15/27	450,000	438,873
Charter Communications Operating		
LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	4,525,000	4,078,355
3.90% due 06/01/52	3,350,000	2,825,089
2.25% due 01/15/29	2,400,000	2,159,684
British Telecommunications plc		
4.88% due 11/23/81 ^{2,3}	2,900,000	2,755,000
4.25% due 11/23/81 ^{2,3}	500,000	477,285
9.63% due 12/15/30	150,000	204,655
Level 3 Financing, Inc. 4.25% due 07/01/28 ³	2,175,000	1,996,666
3.88% due 11/15/29 ³	1,150,000	1,058,000
AT&T, Inc.	1,150,000	.,050,000
2.75% due 06/01/31	3,200,000	3,000,572
Vodafone Group plc		
4.13% due 06/04/81 ²	2,550,000	2,315,247
Virgin Media Secured Finance plc	2 250 000	2 101 275
4.50% due 08/15/30 ³	2,350,000	2,191,375
Walt Disney Co. 3.80% due 05/13/60	2,000,000	2,012,510
5.6370 446 05/15/00	2,000,000	2,012,310

	Face Amount~	VALUE
A		
Amazon.com, Inc. 2.70% due 06/03/60	1,610,000	\$ 1,329,636
VeriSign, Inc.	,,	,,
2.70% due 06/15/31	1,200,000	1,086,000
CSC Holdings LLC 4.13% due 12/01/30 ³	600,000	526,119
Fox Corp. 3.05% due 04/07/25	450,000	449,766
Altice France S.A. 5.13% due 01/15/29 ³	250,000	223,958
Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28	200,000	193,000
Total Communications		39,032,174
ENERGY - 2.2%		
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ³	6,250,000	5,642,157
2.94% due 09/30/40 ³	4,000,000	3,606,691
BP Capital Markets plc 4.88% ^{2,5}	7 520 000	7 540 075
Sabine Pass Liquefaction LLC	7,530,000	7,548,825
4.50% due 05/15/30	4,190,000	4,381,766
Qatar Energy	2 275 000	2 160 909
3.13% due 07/12/41 ³	2,375,000	2,160,898
3.30% due 07/12/51 ³ Magellan Midstream Partners, LP	2,350,000	2,156,882
3.95% due 03/01/50	2,000,000	1,891,888
3.25% due 06/01/30	1,500,000	1,460,050
Valero Energy Corp.	, ,	, ,
2.15% due 09/15/27	950,000	888,416
4.00% due 04/01/29	500,000	509,983
2.85% due 04/15/25	184,000	181,798
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ³	1,050,000	1,061,084
NuStar Logistics, LP	700 000	700 470
6.38% due 10/01/30 6.00% due 06/01/26	700,000	709,478
Cheniere Corpus Christi Holdings LLC	200,000	202,249
2.74% due 12/31/39 ³	450,000	391,550
Phillips 66	,	
3.70% due 04/06/23	250,000	253,476
Total Energy		33,047,191
TECHNOLOGY - 1.8%		
Broadcom, Inc.		
4.15% due 11/15/30	4,013,000	4,067,131
2.45% due 02/15/31 ³	3,700,000	3,300,689
3.19% due 11/15/36 ³	217,000	188,375
Workday, Inc. 3.80% due 04/01/32	3,650,000	3,643,055
NetApp, Inc.	.,	,,
2.70% due 06/22/30	3,507,000	3,235,891
Leidos, Inc.		
2.30% due 02/15/31	2,350,000	2,037,097
3.63% due 05/15/25	600,000	599,850
4.38% due 05/15/30	200,000	202,231

	Face	
	Αμουντ~	VALUE
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	2,600,000	\$ 2,408,770
Citrix Systems, Inc.		
1.25% due 03/01/26	2,300,000	2,236,100
Oracle Corp.		
3.95% due 03/25/51	2,450,000	2,141,827
Apple, Inc.		
2.55% due 08/20/60	1,550,000	1,270,259
CGI, Inc.	7 200 000	1 100 056
2.30% due 09/14/31 ³	1,300,000	1,133,856
Total Technology		26,465,131
UTILITIES - 1.1%		
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 ^{†††}	6,700,000	6,143,183
Jersey Central Power & Light Co.	-,	-,,
2.75% due 03/01/32 ³	3,220,000	2,998,429
AES Corp.	, ,	, ,
3.95% due 07/15/30 ³	1,760,000	1,743,555
NRG Energy, Inc.		
2.45% due 12/02/27 ³	1,750,000	1,614,031
Arizona Public Service Co.		
3.35% due 05/15/50	1,300,000	1,130,935
Enel Finance International N.V.		
2.88% due 07/12/41 ³	1,250,000	1,030,103
Alexander Funding Trust		
1.84% due 11/15/23 ³	950,000	920,817
Xcel Energy, Inc.		
2.35% due 11/15/31	690,000	627,312
Total Utilities		16,208,365
BASIC MATERIALS - 1.0%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ³	3,600,000	3,442,720
4.20% due 05/13/50 ³	3,235,000	3,146,199
Anglo American Capital plc	5,255,000	5,1.0,155
5.63% due 04/01/30 ³	3,400,000	3,747,453
3.95% due 09/10/50 ³	970,000	908,322
2.63% due 09/10/30 ³	250,000	226,678
WR Grace Holdings LLC		
4.88% due 06/15/27 ³	1,241,000	1,214,256
Yamana Gold, Inc.		
2.63% due 08/15/31	1,200,000	1,074,886
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	810,000	726,081
Corporation Nacional del Cobre de Chile		
3.75% due 01/15/31 ³	680,000	680,562
Total Basic Materials		15,167,157
Total Corporate Bonds		
Total Corporate Bonds (Cost \$662,267,387)		618,026,267
(2031 4002,207,307)		010,020,207

	Face Amount~	VALUE		Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 25.4%			Dryden 36 Senior Loan Fund		
COLLATERALIZED LOAN OBLIGATIONS - 16	.7%		, 2020-36A, 2.29% (3 Month USD		
LoanCore Issuer Ltd.			LIBOR + 2.05%, Rate Floor:		
2021-CRE5, 2.54% (1 Month USD			2.05%) due 04/15/29 ^{¢,3}	8,000,000	5 7,916,810
LIBOR + 2.35%, Rate Floor:			AMMC CLO XIV Ltd.		
2.35%) due 07/15/36 ^{¢,3}	7,500,000	\$ 7,405,848	2021-14A, 1.66% (3 Month USD		
2021-CRE4, 2.66% (30 Day			LIBOR + 1.40%, Rate Floor:		
Average SOFR + 2.61%, Rate			1.40%) due 07/25/29 ^{¢,3}	8,000,000	7,912,712
Floor: 2.50%) due 07/15/35 [¢]	4,426,000	4,352,387	MF1 Multifamily Housing		
2021-CRE6, 2.49% (1 Month USD			Mortgage Loan Trust		
LIBOR + 2.30%, Rate Floor:			2021-FL6, 3.02% (1 Month USD		
2.30%) due 11/15/38 ^{¢,3}	4,000,000	3,914,473	LIBOR + 2.55%, Rate Floor:		
2021-CRE4, 1.86% (30 Day Average			2.55%) due 07/16/36 [◇]	4,000,000	3,936,384
SOFR + 1.81%, Rate Floor:			2021-FL6, 2.32% (1 Month USD		
1.70%) due 07/15/35 ^{¢,3}	1,000,000	982,356	LIBOR + 1.85%, Rate Floor:		
2018-CRE1, 1.53% (1 Month USD			1.85%) due 07/16/36 ^{¢,3}	3,400,000	3,349,201
LIBOR + 1.13%, Rate Floor:			Palmer Square Loan Funding Ltd.		
1.13%) due 05/15/28 ^{¢,3}	279,871	279,753	2021-1A, 2.05% (3 Month USD		
Octagon Investment Partners 49 Ltd.			LIBOR + 1.80%, Rate Floor:		
2021-5A, 1.79% (3 Month USD			1.80%) due 04/20/29 ^{¢,3}	2,000,000	1,988,695
LIBOR + 1.55%, Rate Floor:			2021-1A, 1.50% (3 Month USD		
1.55%) due 01/15/33 ^{¢,3}	8,500,000	8,406,774	LIBOR + 1.25%, Rate Floor:		
2021-5A, 2.29% (3 Month USD			1.25%) due 04/20/29 ^{¢,3}	2,000,000	1,979,789
LIBOR + 2.05%, Rate Floor:			2021-3A, 2.75% (3 Month USD		
2.05%) due 01/15/33 ^{\$,3}	7,450,000	7,428,161	LIBOR + 2.50%, Rate Floor:		
Woodmont Trust			2.50%) due 07/20/29 ^{\$,3}	2,000,000	1,933,198
2020-7A, 2.14% (3 Month USD			2021-2A, 2.88% (3 Month USD		
LIBOR + 1.90%, Rate Floor:			LIBOR + 2.40%, Rate Floor:		
1.90%) due 01/15/32 ^{¢,3}	12,000,000	12,049,950	2.40%) due 05/20/29 ^{\$,3}	1,000,000	963,262
2020-7A, 2.84% (3 Month USD			2019-3A, 1.33% (3 Month USD		
LIBOR + 2.60%, Rate Floor:			LIBOR + 0.85%, Rate Floor:		
2.60%) due 01/15/32 ^{4,3}	3,750,000	3,778,550	0.85%) due 08/20/27 ^{\$,3}	387,883	386,281
Cerberus Loan Funding XXX, LP			Golub Capital Partners CLO 33M Ltd.		
2020-3A, 2.09% (3 Month USD			2021-33A, 2.36% (3 Month USD		
LIBOR + 1.85%, Rate Floor:			LIBOR + 1.86%, Rate Floor:	< =00 000	
1.85%) due 01/15/33 ^{\diamond,3}	13,500,000	13,560,498	1.86%) due 08/25/33 ^{¢,3}	6,500,000	6,496,860
2020-3A, 2.74% (3 Month USD			Golub Capital Partners CLO 16 Ltd.		
LIBOR + 2.50%, Rate Floor:	2 000 000	2015 466	2021-16A, 1.87% (3 Month USD		
2.50%) due 01/15/33 ^{¢,3}	2,000,000	2,015,466	LIBOR + 1.61%, Rate Floor:	4 000 000	3,981,824
LCCM Trust 2021-FL3, 1.85% (1 Month USD			1.61%) due 07/25/33 ^{¢,3} 2021-16A, 2.06% (3 Month USD	4,000,000	3,901,024
LIBOR + 1.45%, Rate Floor:			LIBOR + 1.80%, Rate Floor:		
1.45%) due 11/15/38 ^{¢,3}	6,000,000	5,936,043	1.80%) due 07/25/33 ^{¢,3}	2,000,000	2,009,261
2021-FL3, 2.20% (1 Month USD	0,000,000	3,330,043	MidOcean Credit CLO VII	2,000,000	2,009,201
LIBOR + 1.80%, Rate Floor:			2020-7A, 1.28% (3 Month USD		
1.80%) due 11/15/38 ^{¢,3}	3,950,000	3,890,736	LIBOR + 1.04%, Rate Floor:		
2021-FL2, 2.55% (1 Month USD	5,550,000	5,050,750	0.00%) due 07/15/29 ^{4,3}	2,823,462	2,810,172
LIBOR + 2.15%, Rate Floor:			2020-7A, 1.84% (3 Month USD	2,023,402	2,010,172
2.15%) due 12/13/38 ^{4,3}	3,100,000	3,063,777	LIBOR + 1.60%, Rate Floor:		
Madison Park Funding XLVIII Ltd.	2,.00,000	5,005,000	0.00%) due 07/15/29 ^{\$,3}	2,000,000	1,980,603
2021-48A, 2.25% (3 Month USD			2020-7A, 1.69% (3 Month USD	_,000,000	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
LIBOR + 2.00%, Rate Floor:			LIBOR + 1.45%, Rate Floor:		
2.00%) due 04/19/33 ^{¢,3}	4,000,000	3,984,900	0.00%) due 07/15/29 ^{4,3}	1,000,000	991,624
2021-48A, 1.70% (3 Month USD	.,,	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,	
LIBOR + 1.45%, Rate Floor:					
1.45%) due 04/19/33 ^{¢,3}	4,000,000	3,945,494			
	,,	, -, -			

	FACE			Face	
	Αμουντ~	VALUE		Αμουντ~	VALUE
ABPCI Direct Lending Fund CLO II LLC			Owl Rock CLO IV Ltd.		
2021-1A, 1.85% (3 Month USD			2021-4A, 2.08% (3 Month USD		
LIBOR + 1.60%, Rate Floor:			LIBOR + 1.60%, Rate Floor:		
1.60%) due $04/20/32^{4,3}$	5,500,000	5,500,552	1.60%) due 08/20/33 ^{¢,3}	3,250,000	3,252,883
Cerberus Loan Funding XXXII, LP	5,500,000	J,J00,JJ2	Fortress Credit Opportunities IX CLO Ltd.	3,230,000 4	5 5,252,005
2021-2A, 1.86% (3 Month USD			2021-9A, 1.92% (3 Month USD		
LIBOR + 1.62%, Rate Floor:			LIBOR + 1.80%, Rate Floor:		
1.62%) due 04/22/33 ^{¢,3}	4 250 000	1 226 021		3,250,000	2 246 120
, , ,	4,250,000	4,236,921	1.80%) due 10/15/33 ^{¢,3}	5,250,000	3,246,139
2021-2A, 3.09% (3 Month USD			ABPCI Direct Lending Fund CLO V Ltd.		
LIBOR + 2.85%, Rate Floor:	1 250 000	1 245 100	2021-5A, 1.75% (3 Month USD		
2.85%) due 04/22/33 ^{¢,3}	1,250,000	1,245,108	LIBOR + 1.50%, Rate Floor:	2 250 000	2 222 224
KREF Funding V LLC			1.50%) due 04/20/31 ^{\$,3}	3,250,000	3,229,906
1.83% (1 Month USD LIBOR + 1.75%,			Wellfleet CLO Ltd.		
Rate Floor: 1.75%) due 06/25/26 ^{\$,†††}	5,141,223	5,109,190	2020-2A, 1.31% (3 Month USD		
0.15% due 06/25/26 ^{†††,7}	21,818,182	10,691	LIBOR + 1.06%, Rate Floor:		
Cerberus Loan Funding XXXI, LP			0.00%) due 10/20/29 ^{¢,3}	3,105,071	3,092,970
2021-1A, 1.74% (3 Month USD			GoldenTree Loan Management US CLO 1 Ltd.		
LIBOR + 1.50%, Rate Floor:			2021-9A, 2.05% (3 Month USD		
1.50%) due 04/15/32 ^{¢,3}	4,500,000	4,482,619	LIBOR + 1.80%, Rate Floor:		
THL Credit Lake Shore MM CLO I Ltd.			1.80%) due 01/20/33 ^{♦,3}	3,000,000	2,926,270
2021-1A, 1.94% (3 Month USD			Apres Static CLO Ltd.		
LIBOR + 1.70%, Rate Floor:			2020-1A, 1.94% (3 Month USD		
1.70%) due 04/15/33 ^{¢,3}	4,250,000	4,259,817	LIBOR + 1.70%, Rate Floor:		
BXMT Ltd.			0.00%) due 10/15/28 ^{¢,3}	2,000,000	1,995,209
2020-FL2, 1.07% (30 Day Average			Avery Point VI CLO Ltd.	, ,	, ,
SOFR + 1.01%, Rate Floor:			2021-6A, 2.12% (3 Month USD		
0.90%) due 02/15/38 ^{¢,3}	4,250,000	4,209,833	LIBOR + 1.80%, Rate Floor:		
Venture XIV CLO Ltd.	.,,	.,,	1.80%) due 08/05/27 ^{¢,3}	2,000,000	1,985,474
2020-14A, 1.54% (3 Month USD			BRSP Ltd.	2,000,000	1,505,171
LIBOR + 1.03%, Rate Floor:			2021-FL1, 2.60% (1 Month USD		
1.03%) due 08/28/29 ^{4,3}	4,136,923	4,114,150	LIBOR + 2.15%, Rate Floor:		
Golub Capital Partners CLO 36M Ltd.	4,150,525	,114,150	2.15%) due $08/19/38^{4,3}$	2,000,000	1,973,980
			, , ,	2,000,000	1,973,900
2018-36A, 1.62% (3 Month USD LIBOR + 1.30%, Rate Floor:			Magnetite XXIX Ltd.		
	4 100 000	4 020 722	2021-29A, 1.89% (3 Month USD		
0.00%) due 02/05/31 ^{¢,3}	4,100,000	4,039,732	LIBOR + 1.65%, Rate Floor:	2 000 000	1 070 202
BSPDF Issuer Ltd.			1.65%) due 01/15/34 ^{¢,3}	2,000,000	1,970,393
2021-FL1, 2.44% (1 Month USD			Fortress Credit Opportunities XI CLO Ltd.		
LIBOR + 2.25%, Rate Floor:	4 000 000	2 006 025	2018-11A, 1.54% (3 Month USD		
2.25%) due 10/15/36 ^{¢,3}	4,000,000	3,906,925	LIBOR + 1.30%, Rate Floor:		
ABPCI Direct Lending Fund CLO I LLC			0.00%) due 04/15/31 ^{¢,3}	2,000,000	1,968,680
2021-1A, 1.95% (3 Month USD			ABPCI Direct Lending Fund IX LLC		
LIBOR + 1.70%, Rate Floor:			2021-9A, 2.07% (3 Month USD		
1.70%) due 07/20/33 ^{¢,3}	3,750,000	3,765,473	LIBOR + 1.80%, Rate Floor:		
PFP Ltd.			1.80%) due 11/18/31 ^{¢,3}	2,000,000	1,967,274
2021-7, 2.83% (1 Month USD			Cerberus Loan Funding XXXIII, LP		
LIBOR + 2.40%, Rate Floor:			2021-3A, 2.09% (3 Month USD		
2.40%) due 04/14/38 ^{¢,3}	3,749,813	3,624,603	LIBOR + 1.85%, Rate Floor:		
Cerberus Loan Funding XXVI, LP			1.85%) due 07/23/33 ^{♦,3}	2,000,000	1,966,452
2021-1A, 1.74% (3 Month USD			ACRES Commercial Realty Ltd.		
LIBOR + 1.50%, Rate Floor:			2021-FL2, 2.19% (1 Month USD		
1.50%) due 04/15/31 ^{¢,3}	3,500,000	3,482,225	LIBOR + 1.75%, Rate Floor:		
ABPCI Direct Lending Fund CLO IV LLC	,,	, , -	1.75%) due 01/15/37 [¢]	2,000,000	1,965,846
2.12% (3 Month USD LIBOR + 2.00%,			Neuberger Berman Loan Advisers CLO 40 Ltd.	,,500	,,
Rate Floor: 2.00%) due 07/06/29 ^{\$,†††}	3,300,000	3,303,711	2021-40A, 1.99% (3 Month USD		
	-,500,000	-,,,,	LIBOR + 1.75%, Rate Floor:		
			1.75%) due 04/16/33 ^{¢,3}	2,000,000	1,953,171
			1	2,000,000	.,,,,,,,,,,,,,

	Face Amount~	VALUE		Face Amount~	VALUE
FS Rialto			Northwoods Capital VII P Ltd		
			Northwoods Capital XII-B Ltd.		
2021-FL3, 2.48% (1 Month USD			2018-12BA, 2.68% (3 Month USD		
LIBOR + 2.05%, Rate Floor:	2 000 000	1 020 250	LIBOR + 1.85%, Rate Floor:	1 000 000	¢ 002.22E
2.05%) due 11/16/36 ^{¢,3}	2,000,000	1,938,358	1.85%) due 06/15/31 ^{¢,3} NewStar Fairfield Fund CLO Ltd.	1,000,000	\$ 992,335
Canyon Capital CLO Ltd.					
2018-1A, 1.80% (3 Month USD			2018-2A, 1.52% (3 Month USD		
LIBOR + 1.50%, Rate Floor:	1 000 000	1 072 100	LIBOR + 1.27%, Rate Floor:	000 220	095 704
1.50%) due 01/30/31 ^{¢,3} Diamond CLO Ltd.	1,900,000	1,873,188	1.27%) due 04/20/30 ^{¢,3}	989,329	985,704
			Cerberus Loan Funding XXXVI, LP		
2021-1A, 1.71% (3 Month USD			2021-6A, 1.64% (3 Month USD		
LIBOR + 1.45%, Rate Floor:	1 500 000	1 400 211	LIBOR + 1.40%, Rate Floor:	002 010	070 701
1.45%) due 04/25/29 ^{\diamond,3}	1,500,000	1,499,311	1.40%) due 11/22/33 ^{¢,3}	983,919	978,701
2018-1A, 1.76% (3 Month USD			BSPRT Issuer Ltd.		
LIBOR + 1.50%, Rate Floor:	4.100	4 1 5 0	2021-FL7, 2.70% (1 Month USD		
1.50%) due 07/22/30 ^{\diamond,3}	4,160	4,159	LIBOR + 2.30%, Rate Floor:	1 000 000	070 (20
Allegro CLO IX Ltd.			2.30%) due 12/15/38 [°]	1,000,000	978,628
2018-3A, 1.41% (3 Month USD			KREF		
LIBOR + 1.17%, Rate Floor:	7 500 000	1 (02 110	2021-FL2, 2.44% (1 Month USD		
1.17%) due 10/16/31 ^{¢,3}	1,500,000	1,493,118	LIBOR + 2.00%, Rate Floor:		
OCP CLO Ltd.			2.00%) due 02/15/39 ^{¢,3}	1,000,000	967,080
2020-4A, 1.71% (3 Month USD			Dryden 37 Senior Loan Fund		
LIBOR + 1.45%, Rate Floor:			2015-37A, due 01/15/31 ^{3,8}	1,000,000	820,944
1.45%) due 04/24/29 ^{¢,3}	1,500,000	1,490,595	ACRE Commercial Mortgage Ltd.		
Golub Capital Partners CLO 54M L.P			2021-FL4, 3.07% (1 Month USD		
2021-54A, 2.17% (3 Month USD			LIBOR + 2.60%, Rate Floor:		
LIBOR + 1.85%, Rate Floor:			2.60%) due 12/18/37 ^{♦,3}	773,000	757,027
1.85%) due 08/05/33 ^{¢,3}	1,500,000	1,487,562	Golub Capital Partners CLO 17 Ltd.		
STWD Ltd.			2017-17A, 1.91% (3 Month USD		
2019-FL1, 2.77% (1 Month Term			LIBOR + 1.65%, Rate Floor:		
SOFR + 2.46%, Rate Floor:			0.00%) due 10/25/30 ^{♦,3}	750,000	750,103
2.35%) due 07/15/38 ^{¢,3}	1,459,000	1,415,704	GPMT Ltd.		
Voya CLO Ltd.			2019-FL2, 1.47% (1 Month USD		
2020-1A, 1.30% (3 Month USD			LIBOR + 1.30%, Rate Floor:		
LIBOR + 1.06%, Rate Floor:			1.30%) due 02/22/36 [◇]	716,069	713,758
1.06%) due 04/15/31 ^{¢,3}	1,250,000	1,240,555	Newfleet CLO Ltd.		
Marathon CLO V Ltd.			2018-1A, 1.20% (3 Month USD		
2017-5A, 1.93% (3 Month USD			LIBOR + 0.95%, Rate Floor:		
LIBOR + 1.45%, Rate Floor:			0.00%) due 04/20/28 ^{¢,3}	563,266	561,730
0.00%) due 11/21/27 ^{¢,3}	1,000,000	996,920	Treman Park CLO Ltd.		
2017-5A, 1.35% (3 Month USD			2015-1A, due 10/20/28 ^{3,8}	500,000	391,097
LIBOR + 0.87%, Rate Floor:			KVK CLO Ltd.		
0.00%) due 11/21/27 ^{¢,3}	229,760	229,336	2017-1A, 1.14% (3 Month USD		
Denali Capital CLO XI Ltd.			LIBOR + 0.90%, Rate Floor:		
2018-1A, 1.38% (3 Month USD			0.00%) due 01/14/28 ^{¢,3}	131,608	131,517
LIBOR + 1.13%, Rate Floor:			Halcyon Loan Advisors Funding Ltd.		
0.00%) due 10/20/28 ^{¢,3}	1,010,157	1,008,827	2017-3A, 1.14% (3 Month USD		
Owl Rock CLO I Ltd.	. ,		LIBOR + 0.90%, Rate Floor:		
2019-1A, 2.28% (3 Month USD			0.00%) due 10/18/27 ^{¢,3}	89,896	89,863
LIBOR + 1.80%, Rate Floor:			Babson CLO Ltd.	,	,-
1.80%) due 05/20/31 ^{¢,3}	1,000,000	1,000,506	2014-IA, due 07/20/25 ^{3,8}	650,000	65,260
Owl Rock CLO II Ltd.	,,3	,	Copper River CLO Ltd.	,	,
2021-2A, 1.80% (3 Month USD			2007-1A, due 01/20/21 ^{6,8}	700,000	140
LIBOR + 1.55%, Rate Floor:			Total Collateralized Loan Obligations	,	248,275,353
1.55%) due 04/20/33 ^{4,3}	1,000,000	995,288	iotai Conateranzeu Loan Obligations		2 1 0,273,333

WHOLE BUSINESS - 2.2% Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ³ 2021-1A, 3.15% due 04/25/51 ³ Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³ DB Master Finance LLC	Амоинт [~] 6,720,000 992,500	Value \$ 6,663,996
Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ³ 2021-1A, 3.15% due 04/25/51 ³ Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	992,500	
Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ³ 2021-1A, 3.15% due 04/25/51 ³ Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	992,500	
2021-1A, 3.15% due 04/25/51 ³ Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	992,500	
2021-1A, 3.15% due 04/25/51 ³ Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	992,500	
Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	,	905,412
2020-1A, 3.24% due 07/30/50 ³	6 6 40 750	,
DR Master Finance LLC	6,648,750	6,341,990
DD Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ³	3,656,250	3,652,926
2021-1A, 2.79% due 11/20/51 ³	1,995,000	1,786,967
Faco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ³	3,571,875	3,631,983
2021-1A, 2.29% due 08/25/51 ³	1,426,425	1,271,858
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51 ³	3,960,000	3,585,677
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ³	3,473,750	3,123,638
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ³	1,343,220	1,326,111
Wingstop Funding LLC		
2022-1A, 3.73% due 03/05/52 ³	1,000,000	957,477
Total Whole Business		33,248,035
FRANSPORT-AIRCRAFT - 2.0%		
AASET Trust	4 5 40 710	2 7(1 4(1
2021-1A, 2.95% due 11/16/41 ³	4,548,710	3,761,469
2020-1A, 3.35% due 01/16/40 ³ 2017-1A, 3.97% due 05/16/42 ³	1,569,606	1,380,246
Castlelake Aircraft Structured Trust	328,921	277,719
2021-1A, 3.47% due 01/15/46 ³	4,459,086	4 126 217
AASET US Ltd.	4,439,080	4,126,217
2018-2A, 4.45% due 11/18/38 ³	3,145,485	2,712,525
Navigator Aircraft ABS Ltd.	5,145,465	2,712,52.
2021-1, 2.77% due 11/15/46 ³	2,937,500	2,705,116
Lunar Structured Aircraft Portfolio Notes	2,757,500	2,705,110
2021-1, 2.64% due 10/15/46 ³	2,302,682	2,108,873
Sprite Ltd.	2,302,082	2,100,072
2021-1, 3.75% due 11/15/46 ³	2,181,825	2,010,026
MACH 1 Cayman Ltd.	2,101,025	2,010,020
2019-1, 3.47% due 10/15/39 ³	2,140,374	1,985,093
Falcon Aerospace Ltd.	2,140,374	1,905,095
2019-1, 3.60% due 09/15/39 ³	1,543,082	1,391,394
2017-1, 4.58% due 02/15/42 ³	322,581	312,260
Sapphire Aviation Finance II Ltd.	522,501	512,200
2020-1A, 3.23% due 03/15/40 ³	1,881,891	1,697,170
MAPS Ltd.	1,001,091	1,097,170
2018-1A, 4.21% due 05/15/43 ³	1,602,984	1,498,912
Sapphire Aviation Finance Ltd.	1,002,904	1,470,712
2018-1A, 4.25% due 03/15/40 ³	1,552,171	1,330,462
Castlelake Aircraft Securitization Trust	1,332,171	1,550,402
2018-1, 4.13% due 06/15/43 ³	873,983	806,077
WAVE LLC	07,5,505	000,077
2019-1, 3.60% due 09/15/44 ³	858,586	756,965
2019 1, 5.0070 due 05/15/44	000,000	750,705

	Face Amount~	VALUE
	Amoont	TALOL
Raspro Trust		
2005-1A, 1.18% (3 Month USD		
LIBOR + 0.93%, Rate Floor:		
0.93%) due 03/23/24 ^{¢,3}	219,914	\$ 218,875
Total Transport-Aircraft		29,079,399
FINANCIAL - 1.3%		
Strategic Partners Fund VIII LP		
3.45% (1 Month USD LIBOR + 3.00%,		
Rate Floor: 3.00%) due 03/10/25 ^{¢,†††}	3,500,000	3,498,205
2.95% (1 Month USD LIBOR + 2.50%,	1 200 000	1 200 220
Rate Floor: 2.50%) due 03/10/25 ^{¢,†††} Madison Avenue Secured	1,300,000	1,299,238
Funding Trust Series		
2021-1, 1.96% (1 Month USD		
LIBOR + 1.50%, Rate Floor:		
1.50%) due 01/17/23 ^{¢,†††,3}	4,250,000	4,250,000
HarbourVest Structured		
Solutions IV Holdings, LP		
2.58% (3 Month USD LIBOR + 2.45%,		
Rate Floor: 2.45%) due 09/15/26 ^{¢,†††}	1,831,749	1,831,520
2.45% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{¢,†††}	EUD1 000 000	1 104 920
Station Place Securitization Trust	EUR1,000,000	1,104,830
2021-SP1, 1.93% (1 Month USD		
LIBOR + 1.75%, Rate Floor:		
1.75%) due 08/17/22 ^{¢,†††,3}	2,000,000	2,000,000
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	2,022,366	1,914,287
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{¢,†††}	ELID1 027 157	1 125 101
Nassau LLC	EUR1,027,157	1,135,101
2019-1, 3.98% due 08/15/34 ³	885,933	870,379
Lightning A		
5.50% due 03/01/37 ^{†††}	748,000	748,000
Thunderbird A		
5.50% due 03/01/37 ^{†††}	680,000	680,000
Total Financial		19,331,560
NET LEASE - 1.1%		
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ³	2,241,094	2,219,505
2020-1A, 4.95% due 02/15/50 ³	1,500,000	1,472,102
CMFT Net Lease Master Issuer LLC 2021-1, 3.44% due 07/20/51 ³	2 570 000	2 250 729
STORE Master Funding I-VII	3,570,000	3,259,738
2016-1A, 3.96% due 10/20/46 ³	2,597,298	2,554,681
Oak Street Investment Grade	2,557,250	2,55 1,001
Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ³	2,500,000	2,334,985
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ³	1,245,052	1,208,376
2021-1A, 2.76% due 08/15/51 ³	1,000,000	913,581
STORE Master Funding LLC 2014-1A, 5.00% due 04/20/44 ³	1,441,250	1,443,142
2017-17, J.00/0 aue 04/20/44	1,441,230	1,740,142

CF Hippolyna LLC 2.11% due 10/01/50 1.830,443 5 1.551,991 2020-1, 2.256 due 07/15/02 ¹ 690,373 651,044 2.29% due 02/01/51 1.748,319 1.462,013 2020-1, 2.256 due 07/15/02 ¹ 690,373 651,044 2.29% due 07/01/51 1.440,023 1.246,657 ColLATERALIZED DEBT OBLIGATIONS - 1.1% 1.683,478 1.28% due 07/01/51 1.392,034 1.246,67 Ancherage Credit Flunding LLd. 2.29% due 10/01/51 1.982,544 1.060,000 1.055,103 2021-4A, 2.1% due 07/27/93 ¹ 2.2000,00 1.468,542 1.040,000 1.055,103 2021-3A, 2.8% due 07/27/93 ¹ 2.000,000 1.959,597 2.000,00 1.959,597 2.000,000 1.959,597 2021-3A, 2.8% due 07/07/93 3.200,000 1.598,524 2.9% due 07/07/93 9.00,000 1.058,528 2021-3A, 2.8% due 07/07/93 3.200,000 1.598,524 2.06% due 07/07/93 9.00,000 1.058,528 2021-3A, 2.8% due 07/07/93 3.200,000 1.598,564 2.06% due 07/07/93 9.06,083 1.064,700 1.064,700 1.064,700 1.064,700		Face Amount~	VALUE		Face Amount~	VALUE
2020.1.2286/b.due 07/15/0 ¹⁰ 844.102 5 776.274 2.276.due 02/01/51 1.746.075 2020.1.2286/b.due 07/15/0 ¹⁰ 690,378 651,044 2.096.due 09(01/65 1.600.001 1.246.077 Total Net Lesse 1.6833,472 2.396.due 09(01/65 1.300.001 1.745.08 COLLATERALIZED DEST OBLICATIONS - 11% 1.886. due 01(01/15) 1.310.001 1.075.82 Aucharge Credit Funding Ltd. 2.286. due 08(01.48 0.000.001 1.055.125 2021-4.3.126. due 07/27.193 ¹¹ 2.000.001 1.468.92 3.776.640 E(20/11/6) 1.000.001 1.055.125 2021-4.3.126. due 07/27.193 ¹¹ 2.000.000 1.468.92 3.776.640 E(20/11/6) 1.000.000 1.055.03 2021-4.3.126. due 07/27.193 ¹¹ 2.000.000 1.959.82 3.176.640 E(20/11/6) 1.000.000 1.033.826 2021-14.2.136. due 07/27.193 ¹¹ 2.000.000 1.959.828 3.176.640 E(20/11/6) 1.000.000 1.033.826 2021-14.2.136.440 E(1/26/5) 3.770.000 3.559.574 2.365.640 E(20/14/6) 9.84.649 3.82.531 2021-14.2.236.440 E(20/15/5) 3.770.757	CE Hippolyta LLC			2 11% due 10/01/50	1 850 443	¢ 1 551 001
2001. 228% due 07/15/60 ² 690.378 651.024 2.06% due 09/01/56 1.460.020 1.460.72 Total Net Lease 16.833.478 2.39% due 07/01/56 1.430.020 1.179.278 COLLATERALIZED DEST OBLICATIONS - 1.19% 2.29% due 07/01/56 1.392.050 1.068.125 2021-4A, 27% due 04/27/39 ¹⁴ 1.500.000 1.648.921 3.24% due 05/01/48 1.000.000 1.055.105 2021-4A, 3.12% due 04/27/39 ¹⁴ 1.500.000 1.595.974 2.39% due 07/01/39 1.000.000 1.055.105 2021-3A, 2.89% due 07/27/39 ¹⁴ 2.500.000 2.595.574 2.29% due 07/01/49 1.000.000 1.033.86 2021-3A, 2.89% due 07/27/39 ¹⁴ 2.000.000 1.555.574 2.09% due 07/01/39 1.000.000 967.333 2021-3A, 2.89% due 07/27/39 ¹⁴ 3.000 3.555.574 2.29% due 07/01/30 968.444 82.502 961.633 2021-3A, 2.78% due 07/27/39 ¹⁴ 3.000 3.555.574 2.29% due 07/01/30 968.444 82.502 961.633 2021-3A, 2.78% due 07/01/50 968.444 82.502 961.633 2001.44 1.000.000 807.533		844 102	\$ 776 274			
Total Net Lesse 16.833.078 2.39% die 0/0/15 1.480.623 1.243.657 COLLATERALIZED DEBT OBLICATIONS - 1.175 1.886 die 0/0/15 1.310,000 1.017.928 Anchorage Ceffel Funding Ltd. 2.58% die 0/0/17/91 1.000,000 1.055.003 2021-4A. 272% die 0/4/27/93* 7.250,000 7.668.869 3.38% die 600/0/19 1.000,000 1.055.003 2021-4A. 272% die 0/4/27/93* 2.000,000 1.659.003 1.027% die 0/0/19 1.000,000 1.053.206 2021-34. 238% die 0/07/193* 2.000,000 1.959.840 2.97% die 0/0/19 1.000,000 1.053.206 2021-34. 238% die 0/07/193* 3.750,000 3.559.574 2.27% die 10/0/14 1.000,000 1.033.266 2021-34. 238% die 0/07/193* 3.750,000 3.559.574 2.27% die 10/0/14 1.000,000 867.353 Teatal Marine Containers 16.505.308 3.11% die 4/0/130 930.368 941.312 2.485 die 0/0/15/9 3.897.77 2.27% die 10/01/4 1.000,000 867.344 2.007% die 0/0/15/9 3.897.718 3.665.251 666.100 867.553 <						
Instruction District 1.88% due 0/[0/]56 1.310(0.00 1.179.28 COLLATERALIZED DEBT OBLIGATIONS - 1.19% 2.88% due 0/[0/]51 1.199.28 1.000,000 1.059,125 2021 4A, 27% due 0/[27]9 ²¹ 7.250,000 7.065,890 3.38% due 0/[0/]33 1.000,000 1.055,907 2021 3A, 23% due 0/[27]9 ²¹ 2.500,000 2.482,104 3.17% due 02[07]03 1.000,000 1.055,907 2021 3A, 3.15% due 0/[27]9 ²¹ 2.000,000 2.452,104 3.16% due 0/[07]33 1.000,000 1.035,202 2021 3A, 3.15% due 0/[27]9 ³¹ 2.000,000 2.452,104 3.16% due 0/[07]33 1.000,000 1.035,202 2021 3A, 2.87% due 0/[27]9 ³¹ 2.000,000 3.559,574 2.79% due 0/[07]30 1.903,808 491,312 201 3L 2.653 due 10,011/21 3.000 3.559,574 2.79% due 0/[07]30 593,864 493,876,499 275,644 497,956,533 828,044 2021 -1, 2.658, due 10,105,157 3.899,178 3.665,531 40.07% due 05,01/140 1.0000,000 857,553 2021 -1, 2.658, due 10,105,157 ¹ 3.899,178 3.665,521		0,0,070				
COLLTERULZED DEET OBLICATIONS - 1.1% 2.5% due 10(01)51 1.192,354 1.000,814 Anchorage Cefil Funding LLG 42.95 due 69(01/48 1.000,000 1.055,003 2021-4A, 2.72% due 04(27/39*) 1.500,000 1.055,003 1.000,000 1.055,003 2021-4A, 2.72% due 04(27/39*) 2.500,000 1.465,829 3.35% due 65(01/49 1.000,000 1.055,003 2021-3A, 2.85% due 01/21/39* 2.000,000 1.959,840 2.97% due 01/01/40 1.000,000 967,333 Anchorage Cefil Funding LLd 3.050,000 3.559,574 2.97% due 01/01/20 965,012 965,033 2021-3A, 2.87% due 01/28/9* 3.750,000 3.559,574 2.27% due 01/01/20 965,012 965,633 2021-3A, 2.87% due 01/28/9* 3.750,000 3.559,574 2.27% due 01/01/20 966,333 961,683 900,843 817,991 555,574 2.27% due 01/01/40 1.000,000 857,553 Total Collateralized Det Obligations 16,506,308 3.47% due 02/01/40 7.065,865 857,014 2007 Ad. 21/64,27% due 02/16/553 3.89,178 3.665,251 600,1744 1.000,000	Iotal Net Lease		10,033,476			
Anchorage Credit Funding 4 Ltd. 42/4% due 08/01/4% 1,000,000 1,005,125 2021-4A, 272% due 08/01/4% 1,000,000 1,055,907 Anchorage Credit Funding 1d. 427% due 12/01/33 950,000 1,051,907 Anchorage Credit Funding 3 Ld. 2,000,000 1,958,907 427% due 08/01/4% 1,000,000 1,033,826 2021-3A, 312% due 07/27/39 ³ 2,000,000 1,959,840 2,97% due 01/01/40 1,000,000 1,033,826 2021-3A, 312% due 07/27/39 ³ 2,000,000 3,559,574 2,79% due 01/01/30 990,308 941,312 2021-3A, 28% due 01/01/30 3,370,000 3,559,574 2,27% due 01/01/30 990,308 941,312 2021-1A, 258 due 10/01/41 1,000,000 851,553 115,500 945,653 115,500 945,653 Teataner Marine Containers VII Ltd. 40,7% due 65/01/40 1,000,000 851,553 1000/14 1,000,000 857,555 Total Transport-Container 7,456,008 4,37% due 10/01/36 332,125 3,61% due 10/01/36 332,125 3,61% due 00/01/36 332,125 3,61% due 00/01/36 332,125 3,6	COLLATERALIZED DEBT OBLIGATIONS - 1.1%					
2021-4A, 3.128 due 0/17/39 ³ 1,500,000 1,468,921 3.7295, due 0.701/30 1,000,000 1,005,907 Anchorage Credit funding Lid. 3.2795, due 0.701/33 1,000,000 1,033,225 2021-13A, 2.83% due 07/27/39 ³ 2,000,000 1,399,840 2,99%, due 0,101/40 1,000,000 1,033,225 2021-13A, 2.83% due 07/27/39 ³ 2,000,000 1,399,840 2,99%, due 0,101/40 1,000,000 967,333 2021-3A, 2.87% due 01/28/39 ³ 3,750,000 3,559,574 2,79% due 01/01/40 1,000,000 963,449 978,850 2021-12,64% due 01/05/53 3,899,178 3,665,251 4,07% due 03/01/49 7,68,563 828,044 2021-12,263% due 01/05/53 3,899,178 3,665,251 1,76% due 03/01/49 7,68,563 828,044 2021-14, 263% due 01/05/53 3,899,178 3,665,251 1,76% due 03/01/48 71,656 788,156 1051 Tansport-Container 7,436,008 4,375 due 03/01/48 71,856 828,044 2021-14, 278 due 02/15/55 ²³ 2,500,000 2,435,028 423% due 03/01/48 71,856 839,422,498 1021-140					1,000,000	
Anchorage Credit Funding Ld. $4279, due 12/m (73)$ $590, pc2$ $1044, 770$ 2021-132, 28% due 07/27/39 ³ 2,000,000 1,959,840 $2.99\% due 01/01/93$ 1,000,000 967,333 Anchorage Credit Funding 31 Ld. 300,000 3,559,574 2,99\% due 01/01/94 1,000,000 967,333 Anchorage Credit Funding 31 Ld. 300,000 3,559,574 2,99% due 01/01/94 1,000,000 967,333 Anchorage Credit Funding 31 Ld. 300,000 3,559,574 2,99% due 01/01/93 900,348 941,332 Teal Collateralized Dek Obligations 16,506,308 3,11% due 04/01/30 900,3449 876,459 TEANSPORT-CONTAINER - 0.5% 2,275% due 01/01/91 7,000 968,434 812,591 WC Ld. 3,770,757 2,10% due 07/01/90 968,434 812,591 MC Ld. 1,76% due 05/01/94 768,456 522,044 978,481 Total Transport-Container 7,436,008 4,37% due 03/01/48 632,255 651,066 MC Ld. 1,76% due 05/01/93 3,299,378 3,465,251 due 12/25/3 ³ 941,882 2017 LA 4,23% due 02/15/52 ³ 2,500,000 2,435,0023 Fredde M			7,065,869			1,055,003
2027-13A, 288, 40e 07/17/3P 2,500,000 2,452,104 3,61%, 40e 07/07/3P 1,000,000 1,033,203 Anchorage Credit Funding 3 Lid. 3,46%, 40e 07/07/3P 2,000,000 1,959,840 2,99%, 40e 07/07/3P 965,019 967,333 Anchorage Credit Funding 3 Lid. 3,46%, 40e 07/07/3P 2,000,000 967,333 966,000 967,333 Table Solution 10,101,102 965,019 945,653 2,79%, 40e 07/07/3P 965,019 945,653 Table Solution 10,102 967,013 930,368 941,312 945,653 828,944 Table Solution 10,102 967,353 3,770,757 210%, 40e 07/07/50 968,448 877,949 Total Calteralized bets Obligations 1,76%, 40e 08/07/45 3,899,178 3,665,251 1,76%, 40e 07/07/50 968,513 828,044 Total Transport-Container 7,436,008 4,37%, 40e 10/01/48 71,646 789,178 Total Transport-Container 7,436,008 4,37%, 40e 10/01/48 71,646 728,930 NUERASCE - 0.1% 2,20%, 40e 10/01/36 3,212.5 3,460,97 3,378,99 3,378,99 3,3790,97<		1,500,000	1,468,921	3.74% due 02/01/30	1,000,000	1,051,907
2021-13, 213% due 01/27/3 ³ 2,000,000 1,959,840 2,999, due 01/07/40 1,000,000 967,333 Anchorage Credit Funding 3Ltd. 3,750,000 3,559,574 2,799,6 due 01/07/20 993,683 911,083 Z021-34, 2278, due 01/28/39 ³ 3,750,000 3,559,574 2,799,6 due 01/01/21 993,683 914,312 TRANSPORT-CONTAINER - 0.5% 2,269,6 due 01/01/91 10,000,000 851,553 TRANSPORT-CONTAINER - 0.5% 2,279,6 due 10/01/41 1,000,000 851,553 Clild 3,707,757 2,109,6 due 07/01/90 968,434 812,919 Z021-1, 2,63% due 01/01/53 ⁵³ 3,899,178 3,665,251 due 172/54/3 ¹ 918,881 Clild 3,776,407 2,109,6 due 07/01/90 968,434 812,919 Z021-1, 2,63% due 01/15/53 ⁵³ 3,899,178 3,665,251 due 1/25/14 ³ 918,881 Teatlare Marine Containers 7,486,008 4,37% due 10/01/48 716,640 789,196 SintSuer LLC - WBTL 2009,6 due 05/57/60 3,728,333 3,492,498 2,009,6 due 05/57/60 3,728,333 3,492,498 Z012				4.27% due 12/01/33	950,042	1,044,170
Anchorage Credit Funding 31 tid. 346% due 08/07/49 958,502 961,083 2021-3A, 23% due 01/28/39 ³ 3,750,000 3,559,574 2,79% due 01/01/12 965,019 915,653 2011 Collectarized Oebt Obligations 16,506,308 3,11% due 04/07,019 930,868 911,912 TRANSPORT-CONTAINER - 0.5% 2,27% due 01/01/14 1000,000 963,444 876,459 2021-1A, 2,63% due 04/01/50 968,733 3,892,531 3,770,757 2,10% due 05/01/49 768,663 828,044 2021-1, 2,63% due 01/05/35 ³ 3,899,178 3,665,251 1,76% due 05/01/48 716,640 778,843 978,843 1021-1A,263% due 01/05/35 ³ 3,899,178 3,665,251 1,76% due 05/01/48 622,555 651,006 1022-1A, 278,404 02/16/5 ¹ 7,435,008 4,37% due 10/01/36 332,255 451,006 1022-1A, 278,404 02/16/5 ¹ 7,660 3,778,455 3,469,404 624,958 610/138 716,640 718,958 1022-1A, 278,404 02/16/5 ¹ 1,669,710 1,742,467 Famine Mace 1,98% due 05/01/50 1,371,649 1,118,939				3.61% due 04/01/39	1,000,000	1,033,826
2021, 3A, 287% due 01, 07, 52 955, 079 945, 653 Total Collateralized Deb to bilgations 16, 506, 308 3.11% due 01, 071, 52 955, 079 945, 653 TRANSPORT_CONTAINER - 0.5% 2.6% due 01, 071, 92 965, 079 943, 449 876, 459 TRANSPORT_CONTAINER - 0.5% 2.6% due 01, 071, 92 965, 079 943, 449 872, 544 2007, A, 2.73% due (8, 271, 45') 3.892, 531 3.770, 757 2.10% due 07, 01/90 968, 434 812, 944 2007, A, 2.73% due (10, 753 ⁵) 3.899, 178 3.665, 251 due 12/25/ 43* 941, 889 798, 481 2017, 12, 2.83% due 01, 0753 ⁵ 3.899, 178 3.665, 251 due 12/25/ 43* 941, 889 798, 481 2017, 12, 2.83% due 01, 0753 ⁵ 3.899, 178 3.665, 251 due 12/25/ 43* 941, 889 798, 481 2017, 12, 2.83% due 01, 0753 ⁵ 3.899, 178 3.665, 251 due 12/25/ 43* 941, 883 798, 481 Total Transport-Container 7.436, 008 4.37% due 10/01, 48 716, 460 789, 953 Z0174, A, 4298 due 02, 15/52 ⁵² 2,500, 00 2,425, 023 726, 753, 753		2,000,000	1,959,840		1,000,000	967,333
Total Collateralized Debt Obligations 16,506,308 3,11% due 04/01/30 930,368 941,312 TRANSPORT CONTAINER - 0.5% 2,66% due 04/01/50 66,449 876,459 Textainer Marine Containers VII Ltd. 2,00% due 05/01/44 7,000,00 881,533 Ozol 1A, 273% due 11/05/35 ³ 3,899,178 3,665,251 due 12/25/43 ³ 941,889 798,481 Total Transport-Container 7,435,008 4,37% due 10/01/48 776,564 941,889 798,481 Total Transport-Container 7,435,008 4,37% due 10/01/48 776,564 789,196 NSURANCE - 0.1% 2,455,023 4,25% due 05/01/48 632,655 651,096 NSURANCE - 0.1% 2,00% due 01/15/51 3,492,498 2,00% due 01/15/51 3,492,498 C/WFRSHED PAYMENT RICHTS - 0.1% 1,742,467 Freddie Macc 1,98% due 03/01/50 1,371,649 1,118,939 A.18% due 05/01/50 1,371,649 1,118,939 4,00% due 01/15/16 40,4880 DVERSHED PAYMENT RICHTS - 0.1% 766,528 938,211 1,46% (WAC) due 03/25/35 ^{5,73} 23,503,332 2,760,699 T						961,083
TRANSPORT-CONTAINER - 0.5% 2.68% due 04/01/50 963,449 876,459 Textainer Marine Containers VII Ltd. 2.27% due 10/01/41 1,000,000 851,553 2020-1A, 2.73% due 08/21/45 ³ 3,892,531 3,770,75 7.07% due 05/01/49 786,563 828,044 2020-1A, 2.73% due 08/21/45 ³ 3,899,178 3,665,251 due 17/25/43 ³ 941,889 798,481 Total Transport-Container 7.456,008 4.37% due 10/01/48 716,640 789,196 IPFASTRUCTURE 0.2% 7.456,008 4.37% due 10/01/48 716,640 789,196 INFASTRUCTURE 0.2% 2.455,023 7.456,008 4.37% due 10/01/36 332,125 346,196 2002-1A, 4.29% due 02/15/52 ³ 2,500,000 2.435,023 Freddie Mac Sessoned Credit 7.456,008 3,728,353 3,492,498 20072-1A, 4.29% due 02/16/65 ³ 1,669,710 1,742,467 1,88% transfer Trust 2.00% due 05/25/60 3,728,353 3,492,498 SINCLE FAMILY RESIDENCE - 0.1% 96,328 938,211 4.06% (WC) due 03/25/35 ° 7 1,359,393 2,766,699 Total Asset-Backed Securities 3,462,		3,750,000				
TRANSPORT-CONTAINER - 0.5% 2.27% due 10/01/41 1,000,000 851,553 Textainer Marine Containers VII Ltd. 4.07% due 05/01/49 768,563 822,044 2020-1A, 2.73% due 08/21/453 3,892,531 3,770,757 2.10% due 07/01/50 968,454 812,219 MC Ltd. 7,436,008 4.37% due 08/01/40 1,000,000 807,536 Ozol-1, 2.63% due 11/05/35 ¹ 3,899,178 3,665,251 due 12/25/43 ³ 941,889 798,484 812,919 Straspect-Container 7,436,008 4.37% due 10/01/48 632,655 651,096 V5-51 Issue LLC - V8TEL 3.94% due 10/01/48 632,655 651,096 2022-1A, 4.29% due 02/15/52 ³ 2,500,000 2,435,023 Risk Transfer Trust 7,436,909 1,337,8435 3,492,498 200% due 01/12/519 1,348,999 1,351,338 2,400,498 2,00% due 03/25/35 ^{6,72} 2,503,332 2,766,699 PIVERSIFIED PAYMENT RICHTS - 0.1% Freddie Mac 1,46% (WAC) due 03/25/35 ^{6,72} 2,350,332 2,760,699 SINCLE FAMULY RESIDENCE - 0.1% Freddie Mac 1,36%,404,218% 40,376	Total Collateralized Debt Obligations		16,506,308			
Textainer Marine Containers VII Ltd. 2/278 due 10/01/41 1,000,000 \$51,253 2020 1A, 273% due 08/21/45' 3,892,531 3,770,757 210% due 07/01/50 968,434 812,919 2021 1A, 273% due 08/21/45' 3,892,531 3,770,757 210% due 07/01/50 968,434 812,919 2021 1A, 273% due 08/21/45' 3,899,178 3,665,251 due 12/25/43' 941,889 798,481 Total Transport-Container 7,436,008 4,37% due 10/01/48 652,655 651,096 NFRASTRUCTURE - 0.2% 3,94% due 10/01/36 332,125 346,196 VES-11 Suser LLC - VBTEL 2,000,000 2,435,023 Risk Transfer Trust 2,00% due 10/125/59 1,348,99 1,351,398 2012-1A, 4.21% due 02/16/63' 1,669,710 1,742,467 Fannie Mae-Aces 1,466% (WAC) due 03/25/35°,2' 23,503,332 2,760,699 Fireddie Mac 1,98% due 05/01/50 1,371,649 1,18,399 1,313,398 2012-13, 208% due 01/07/41* 966,328 938,211 400% due 01/5/16* 403,176 404,830 SINCLE FAMILY RESIDENCE - 0.1% 2040% due 01/5/16* 403,76 404,830 276,555,751 208,6400 (01/5/16* <	TRANSPORT-CONTAINER - 0.5%					
2020-1A, 2.73% due 08/21/45 ³ 3,892,531 3,770,757 2,10% due 07/01/50 968,44 812,919 MC Ltd. 2021-1, 2,23% due 11/05/35 ³ 3,899,178 3,665,251 1,20% due 07/01/50 968,44 812,919 Total Transport-Container 7,436,008 4,27% due 10/01/48 716,640 789,196 VB-31 Tssuer LLC - VBTEL 3,34% due 10/01/48 716,640 789,196 4,27% due 10/01/48 716,640 789,196 VB-31 Tssuer LLC - VBTEL 3,34% due 10/01/48 716,640 789,196 4,27% due 10/01/48 716,640 789,196 JCWPT XXV LLC 3,34% due 10/01/48 716,640 789,196 4,27% due 10/01/48 716,640 789,196 JCWPT XXV LLC 2,005, due 05/25/60 3,728,835 3,492,498 2,006 due 05/25/60 3,728,835 3,492,498 JCWPRSIFIED PAYMENT RICHTS - 0.1% 1,742,467 Frannie Mae-Aces 1,438,999 1,351,332 2,760,699 JNOEL FAMILY RESIDENCE - 0.1% 1,482,999 1,371,649 1,118,939 2,363,322 2,760,699 2021-3, 2,30% due 01/17/41 ³ 991,597 929,909<						,
MC Ltd. 2010		3,892,531	3,770,757			
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $		5,672,551	5,110,151			
Total Transport-Container 7,436,008 UII $1/2/1^{-1}$ 91,660 798,196 INFRASTRUCTURE - 0.2% 4.37% due 10/01/48 632,655 651,096 3.24% due 02/01/552 ³ 2,500,000 2,435,023 349% due 10/01/48 632,655 651,096 2022-14, 4.29% due 02/15/52 ³ 2,500,000 2,435,023 Freddie Mac Seasoned Credit Risk Transfer Trust 200% due 05/25/60 3,728,835 3,492,498 2,009% due 01/25/59 ⁻⁷ 23,503,332 2,760,699 CWPT XXV LLC 1,742,467 Freddie Mac Seasoned Credit Risk Transfer Trust 1,438,999 1,331,398 2012-14, 4.21% due 02/16/65 ³ 1,669,710 1,742,467 Freddie Mac Seasoned Credit Risk Transfer Trust 2009 due 01/728 ⁽¹¹⁷⁾ 966,328 938,211 400% due 05/25/60 1,371,649 1,118,393 2013, 2,20% due 01/01/51 3,20% due 05/01/50 1,371,649 1,311,849 2,188 (WAC) due 01/15/46 403,176 404,880 Freddie Mac 1.38% due 05/01/51 3,276,555.751 COMERCIAL MORTGACE DOBLICATIONS ¹¹⁷ 1.28% (WAC) due 01/15/15 ^{3,5,7,79} 18,939,858 71,621	2021-1, 2.63% due 11/05/35 ³	3,899,178	3,665,251			
INFRASTRUCTURE - 0.2% 4.25% due 05/01/48 632.655 651,096 2022-1A, 4.29% due 02/15/52 ² 2,500,000 2,435,023 Fredie Mac Seasoned Credit 2022-1A, 4.29% due 02/15/52 ² 2,500,000 2,435,023 Fredie Mac Seasoned Credit INSURANCE - 0.1% 2,00% due 03/25/560 3,728,835 3,492,498 2012-1A, 4.21% due 02/16/55 ³ 1,669,710 1,742,467 Fannie Mae-Aces 1.46% (WAC) due 03/25/35 ^{6,72} 23,503,332 2,760,699 DVERSIFIED PAYMENT RICHTS - 0.1% Fannie Mae-Aces 1.46% (WAC) due 03/15/0 1,371,649 1,118,939 A.18% due 04/07/28 ^{HTH} 966,328 _938,211 4.00% due 03/15/0 1,371,649 1,118,939 More Partners of America Trust 2.18% (WAC) due 01/25/15 ⁰⁻³ 937,599 869.028 2021-3, 2.80% due 01/17/41 ³ 991,597 929,909 Total Government Agency 78,058,329 2021-3, 2.80% due 01/01/51 8,250,000 7,508,712 7,066,223,234% due 12/12/513 8,000,000 7,016,282 2020-CC42, 0.81% (WAC) due 01/01/51 8,347,000 6,950,444 2020-CC42,0.81% (WAC) due 09/01/52 ^{o-7} 18,939,858						
INFRATINCLIGRE-0228 346,196 WS-51 Issuer LLC - VBTEL 2022-1A, 4.29% due 02/15/52 ³ 2,500,000 2,435,023 INSURANCE - 0.1% 2,00% due 05/25/60 3,728,835 3,492,498 2012-1A, 4.21% due 02/16/65 ³ 1,669,710 1,742,467 1,46% (WAC) due 03/25/35°.7 23,503,332 2,760,699 IVERSIFIED PAYMENT RICHTS - 0.1% 5 1,46% (WAC) due 03/25/35°.7 23,503,332 2,760,699 IVERSIFIED PAYMENT RICHTS - 0.1% 1,742,467 1,48% due 05/01/50 1,371,649 1,118,939 A 18% due 04/07/28 ^{1T1} 966,328 938,211 4.00% due 01/15/46 403,176 404,880 FARM Mortgage Trust 2.18% (ue 01/01/51 376,755,751 2360,40e 01/15/14 ³ 991,597 929,909 Total Asset-Backed Securities COVERNMENT ACENCY - 5.3% 2020-C5A,2, 2.34% due 12/12/53 8,000,000 7,016,282 COLLETERALIZED MORTCACE OBLICATIONS ^{1T1} - 11.2% COVERNMENT ACENCY - 5.3% 2020-C5A,2, 2.34% due 12/12/53 8,000,000 7,016,282 COVERNMENT ACENCY - 5.3% 2,2000 7,508,712 10% orgage Securities Trust 2020-C5A,2, 2.34% due 12/12/53 8,000,000 7,016,282 COVERNMENT ACENCY - 5.3%	Iotal mansport-container		7,450,000		,	
VID-51 HSMET LUC - V01EL Z2435,023 Freddie Mac Seasoned Credit Z022-1A, 4.29% due 02/15/52 ³ 2,500,000 Z.435,023 INSURANCE - 0.1% 2.00% due 01/25/59 1,438,999 1,351,398 JOVERSIFIED PAYMENT RICHTS - 0.1% 1.742,467 Freddie Mac 1.46% (WAC) due 03/25/35°.7 23,503,332 2,760,699 DIVERSIFIED PAYMENT RICHTS - 0.1% 1.742,467 Freddie Mac 1.45% (WAC) due 03/25/35°.7 23,503,332 2,760,699 SINCLE FAMILY RESIDENCE - 0.1% 1.46% (WAC) due 01/25/51°.3 935,291 4.00% due 01/15/46 403,176 404,880 SINCLE FAMILY RESIDENCE - 0.1% FARM Mortgage Trust 2.18% due 01/17/41 ³ 991,597 929,909 Total Government Agency 78,058,329 78,058,329 2021-3, 2.80% due 01/17/41 ³ 991,597 929,909 Total Government Agency 78,058,329 77,16,21 2013-3, 2.80% due 05/01/51 8,700 6,950,494 2020-CG42, 0.61% (WAC) due 01/215/15°.7 18,939,858 771,621 2.17% due 03/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2019-GC42, 0.61% (WAC) due 09/01/52°.7 18,939,858 771,621 2.17% due 03/01/51 8,347,000 6,950,494	INFRASTRUCTURE - 0.2%					
222:14, 4.29% 600 62/15/22* 2,300,000 2,435,023 Risk Transfer Trust INSURANCE - 0.1% 2.00% due 01/25/50 3,728,835 3,492,498 JCWPT XXV LLC 2.00% due 01/25/59 1,438,999 1,351,398 DVERSIFIED PAYMENT RIGHTS - 0.1% Franie Mae-Aces 1.46% (WAC) due 03/25/35°.7 23,503,332 2,760,699 Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ¹¹¹ 966,328 938,211 4.00% due 01/15/46 403,176 404,880 SINCLE FAMILY RESIDENCE - 0.1% FARM Mortgage Trust 2.18% (WAC) due 01/25/16°.3 937,599 869,028 20213.2, 208% due 01/17/41³ 991,597 929,909 Total Government Agency 78,058,329 Total Asset-Backed Securities 2.18% (WAC) due 01/25/16°.3 937,599 869,028 (Cost 5386,164,710) 376,755,751 Total Government Agency 78,058,329 2217% due 03/01/51 8,250,000 7,508,712 JP Morgan Chase Commercial 71,621 217% due 03/01/51 8,250,000 7,508,712 JP Morgage Securities Trust 2020-GC42, 0.81% (WAC) due 09/01/52°.7 14,904,824 703,025 2,17% due 03/01/51 8,470,000 6,990,494 2021-VVAL, 2	-				JJZ, 1ZJ	540,150
INSURANCE - 0.1% 2.00% due 05/25/60 3,728,383 3,492,498 JCWPT XXV LLC 2.00% due 11/25/59 1,438,999 1,351,398 2012-1A, 4.21% due 02/16/65 ³ 1,669,710 1,742,467 1.46% (WAC) due 03/25/35°.7 23,503,332 2,760,699 DIVERSIFIED PAYMENT RICHTS - 0.1% Freddie Mac 1.98% due 03/01/50 1,371,649 1,118,939 4.18% due 04/07/28 ¹¹¹¹ 966,328 938,211 4.00% due 01/15/46 403,176 404,880 SINGLE FAMILY RESIDENCE - 0.1% FARM Mortgage Trust 2.18% (WAC) due 01/25/1°.3 937,599 <u>869,028</u> 2021-3, 2.80% due 01/17/41 ³ 991,597 929,909 Total Soct Backed Securities 78,058,329 COLLATERALIZED MORTGAGE OBLIGATIONS ¹¹ 376,755,751 GOMERCIAL MORTGAGE BACKED SECURITIES - 3.2% COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2% 70,16,282 COLLATERALIZED MORTGAGE OBLIGATIONS ¹¹ 1.12% 2020-CG42, 0.3% (WAC) due 00/901/52°.7 14,904,824 703,025 Fannie Mae 217% due 03/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2020-CG43, 0.6% (WAC) due 09/01/52°.7 14,904,824 703,025	2022-1A, 4.29% due 02/15/523	2,500,000	2,435,023			
JGWPT XXV LLC 2.00% due 11/25/59 1,438,999 1,351,398 DIVERSIFIED PAYMENT RIGHTS • 0.1% Fannie Mae-Kees 1.46% (WAC) due 03/25/35°.7 23,503,332 2,760,699 Bib Merchant Voucher Receivables Ltd. 1.48% due 04/07/28 ¹¹¹ 966,328 _938,211 1.88% due 06/01/51 4.00% due 01/15/46 403,176 404,880 SINGLE FAMILY RESIDENCE - 0.1% FARM Mortgage Trust 2.18% (WAC) due 01/15/46 403,176 404,880 Autome Partners of America Trust 2.18% (WAC) due 01/15/46 403,176 404,880 Z021-3, 2.80% due 01/17/41 ³ 991,597 929,909 Total Government Agency 78,058,329 COLLATERALIZED MORTGAGE OBLIGATIONS ¹⁺ 11.2% COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2% COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2% 7,016,282 COVERNMENT AGENCY - 5.3% 2020-GC45, 0.67% (WAC) due 01/15/5° 7 18,939,858 771,621 2.1% due 05/01/51 8,250,000 7,508,712 JP Morgan Chase Commercial Mortgage Securities Trust 2.24% due 01/01/51 8,370,000 3,979,301 Floor: 1.84%, kate 2019-GC42, 0.81% (WAC) due 09/01/52° 7 14,904,824 703,025 2.26% due 08/01/51 2,467,396 2,206,538 4,135,057	INSURANCE - 0.1%				3 728 835	3 497 498
2012-1A, 4.21% due 02/16/6531,669,7101,742,467Fannie Mae-AcesDiVERSIFIED PAYMENT RICHTS - 0.1%1,742,467Fannie Mae-Aces1.46% (WAC) due 03/25/35°.723,503,3322,760,699Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ¹¹¹ 966,328938,2111.88% due 05/01/501,371,6491,118,939A18% due 04/07/28 ¹¹¹ 966,328938,2111.88% due 05/01/501,371,6491,118,939Home Partners of America Trust 2021-3,280% due 01/17/413991,597929,909Total Government Agency78,058,329Total Asset-Backed Securities (Cost \$386,164,710)376,755,751COMMERCIAL MORTCACE BACKED SECURITIES - 3.2% GS Mortgage Securities Trust 2020-C644, 0.67% (WAC) due 09/01/52°.78,909,858771,6212.81% due 05/01/518,250,0007,508,712 4,989,494/9 Morgan Chase Commercial 						
Like of the order of the or		1 669 710	1 742 467		1,130,555	1,551,550
DIVERSIFIED PAYMENT RIGHTS - 0.1% Freddie Mac Bib Merchant Voucher Receivables Ltd. 966,328 938,211 4.18% due 04/07/28 ^{+††} 966,328 938,211 SINGLE FAMILY RESIDENCE - 0.1% 4.0% due 01/15/46 403,176 Home Partners of America Trust 2183, 218 (WAC) due 01/15/46 404,880 2021-3, 2.80% due 01/17/41 ³ 991,597 929,909 Total Asset-Backed Securities (Cost \$386,164,710) 376,755,751 COLLATERALIZED MORTGACE OBLIGATIONS ^{††} - 11.2% COMMERCIAL MORTGACE BACKED SECURITIES - 3.2% GOVERNMENT AGENCY - 5.3% 2020-CG5A2, 2.34% due 12/12/53 8,000,000 Fannie Mae 2019-GC42, 0.81% (WAC) due 02/13/35 °.7 18,939,858 771,621 2.1% due 03/01/51 8,347,000 6,950,494 201-NVAH, 2.24% (1 Month 2020-GS42, 2.34% due 01/01/52 °.7 14,904,824 703,025 2.1% due 03/01/51 8,347,000 6,950,494 201-NVAH, 2.24% (1 Month 2020-NVAH, 2.24% (1 Month 2020-GS42, 2.34% due 08/15/38°.3 4,000,000 3,879,410 2.0% due 09/01/50 5,066,538 4,135,057 USD LIBOR + 1.84%, Rate 703,025 706-72,824,824 2016-JP3, 3.44% (WAC) due 08/15/49° 4,000,000 3,879,410 <t< td=""><td>2012 11, 1.21,70 442 02/10/05</td><td>1,005,710</td><td></td><td></td><td>23,503,332</td><td>2,760,699</td></t<>	2012 11, 1.21,70 442 02/10/05	1,005,710			23,503,332	2,760,699
4.18% due 04/07/28 ⁺⁺⁺⁺ 966,328938,2111.50% due 05/01/501.51%,6491.178,599SINGLE FAMILY RESIDENCE - 0.1%4.00% due 01/15/46403,176404,800Home Partners of America Trust 2021-3, 2.80% due 01/17/41 ³ 991,597929,909Total Government Agency78,058,329Total Asset-Backed Securities (Cost \$386,164,710)376,755,751Total Government Agency78,058,329COLLATERALIZED MORTGAGE OBLIGATIONS ⁺⁺ 1.1.2% GOVERNMENT AGENCY - 5.3%376,755,751COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2% 					, ,	
4.18% due 04/07/28 ¹¹¹ 966,328 938,211 4.00% due 01/15/46 403,176 404,880 SINGLE FAMILY RESIDENCE - 0.1% FARM Mortgage Trust 2.18% (WAC) due 01/25/51°.3 937,599 869,028 2021-3, 2.80% due 01/17/41 ³ 991,597 929,909 Total Government Agency 78,058,329 Total Asset-Backed Securities 376,755,751 COMMERCIAL MORTCACE BACKED SECURITIES - 3.2% GS Mortgage Securities Trust 2020-GC42, 0.31% (wAC) due 02/13/53°.7 18,939,858 771,621 COLLATERALIZED MORTCACE OBLIGATIONS ^{††} - 11.2% 2020-GC42, 0.31% (wAC) due 09/01/52°.7 14,904,824 703,025 Fannie Mae 2019-GC42, 0.81% (WAC) due 09/01/52°.7 14,904,824 703,025 2.81% due 05/01/51 8,250,000 7,508,712 IP Morgan Chase Commercial 704,028 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2021-NYAH, 2.24% (1 Month 2021-NYAH, 2.24% (1 Month 2.00% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49° 4,000,000 3,879,410 2.00% due 10/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 2016-C11, 137% (WAC) due 08/10/50° 7,000,000 7,234,492 2.				1.98% due 05/01/50	1,371,649	1,118,939
Linder Partners of America Trust 2.18% (WAC) due 01/25/51°.3 937,599 <u>869,028</u> 2021-3, 2.80% due 01/17/41 ³ 991,597 _929,909 Total Government Agency 78,058,329 Total Asset-Backed Securities (Cost \$386,164,710) 376,755,751 Total Government Agency 78,058,329 COLLATERALIZED MORTCAGE OBLIGATIONS ^{††} - 11.2% (Cost \$386,164,710) 376,755,751 COMMERCIAL MORTCAGE BACKED SECURITIES - 3.2% (GS Mortgage Securities Trust 2020-GC45, 0.67% (WAC) due 02/13/53°.7 18,939,858 771,621 2.17% due 03/01/51 8,347,000 6,950,194 Mortgage Securities Trust 2020-INYAH, 2.24% (140 nuth 703,025 2.17% due 03/01/51 5,857,099 4,989,944 2021-NYAH, 2.24% (1 Month 2021-NYAH, 2.24% (1 Month 2021-NYAH, 2.24% (1 Month 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2016-J73, 3.44% (WAC) due 08/15/49° 4,000,000 3,879,410 2.78% due 05/01/51 2,746,284 2,470,402 DBGS Mortgage Trust 2016-J73, 3.95% (WAC) due 09/15/51° 7,000,000 3,730,409 2.29% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 09/10/50° 4,750,000 4,692,276 2.30% due 09/01/39 2,000,000 2,1	4.18% due 04/07/28	966,328	938,211		403,176	404,880
Home Partners of America Trust 2.18% (WAC) due 01/25/51°.3 937,599 <u>869,028</u> 2021-3, 2.80% due 01/17/41³ 991,597 <u>929,909</u> Total Government Agency 78,058,329 Total Asset-Backed Securities (Cost \$386,164,710) <u>376,755,751</u> COMMERCIAL MORTCAGE BACKED SECURITIES - 3.2% GS Mortgage Securities Trust 2020-GSA2, 2.34% due 12/12/53 8,000,000 7,016,282 COLLATERALIZED MORTGAGE OBLIGATIONS ^{↑↑} - 11.2% GOVERNMENT AGENCY - 5.3% 2020-GSA2, 2.34% due 12/12/53 8,000,000 7,016,282 Fannie Mae 2019-GC42, 0.81% (WAC) due 09/01/52°.7 14,904,824 703,025 2.17% due 05/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2021-NYAH, 2.24% (1 Month 2.24% due 01/01/51 5,857,099 4,989,944 2021-NYAH, 2.24% (1 Month 2021-NYAH, 2.24% (1 Month 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2016-J73,8°. ³ 4,000,000 3,879,410 2.78% due 05/01/51 2,766,284 2,470,402 DBGS Mortgage Trust 2016-J73, 3.54% (WAC) due 08/15/49° 4,000,000 3,730,409 2.29% due 05/01/51 2,467,386 2,206,559 2018-C1, 4.63% (WAC) due 05/10/50° 4,750,000 3,879,410 2.	SINGLE FAMILY RESIDENCE - 0.1%			FARM Mortgage Trust		
2021-3, 2.80% due 01/17/41 ³ 991, 597 929,909 Total Government Agency 78,058,329 Total Asset-Backed Securities (Cost \$386,164,710) 376,755,751 COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2% GS Mortgage Securities Trust 8,000,000 7,016,282 COLLATERALIZED MORTGAGE OBLIGATIONS ^{↑↑} - 11.2% COVERNMENT AGENCY - 5.3% 2020-GSA2, 2.34% due 12/12/53 8,000,000 7,016,282 Fannie Mae 2019-GC42, 0.81% (WAC) due 02/13/53 ^{0,7} 18,939,858 771,621 2.81% due 05/01/51 8,250,000 7,508,712 JP Morgan Chase Commercial Mortgage Securities Trust 703,025 2.81% due 05/01/51 8,847,000 6,950,494 2021-NYAH, 2.24% (I Month 703,025 2.00% due 03/01/51 8,857,099 4,989,944 2021-NYAH, 2.24% (I Month 703,025 2.36% due 08/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 773,0499 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 7234,492 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 08/10/49 ^{0,77} 2,148,705 97,914 3.09% due 10/01/29 2,000,000 2,187,				2.18% (WAC) due 01/25/51 ^{¢,3}	937,599	869,028
Total Asset-Backed Securities (Cost \$386,164,710) 376,755,751 COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2% GS Mortgage Securities Trust COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 11.2% COVERNMENT AGENCY - 5.3% COMMERCIAL MORTGAGE BACKED SECURITIES - 3.2% GS Mortgage Securities Trust 2020-GSA2, 2.34% due 12/12/53 8,000,000 7,016,282 Fannie Mae 2.81% due 05/01/51 8,250,000 7,508,712 18,939,858 771,621 2.17% due 03/01/51 8,347,000 6,950,494 2021-NYAH, 2.24% (1 Month 2030-GSA2, 2.4% (MAC) due 09/01/52°.7 14,904,824 703,025 JP Morgan Chase Commercial Mortgage Securities Trust 201-NYAH, 2.24% (1 Month 2020-GSA2, 3.4% (WAC) due 09/15/152°.7 14,904,824 703,025 2.6% due 03/01/50 5,000,000 3,979,301 Floor: 1.84% (Mac due 06/15/38°.3 4,000,000 3,879,410 2.7% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49° 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,407,402 DBGS Mortgage Trust 2018-C1, 4.63% (WAC) due 05/10/50° 4,750,000 3,730,409 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 05/10/50°		991,597	929,909	Total Government Agency		78,058,329
(Cost \$386,164,710) 376,755,751 COMMERCIAL MONTANCE BRCKED SECURTIES - 3.2% (Cost \$386,164,710) 376,755,751 GS Mortgage Securities Trust COLLATERALIZED MORTCAGE OBLIGATIONS ^{††} - 11.2% 2020-GC45, 0.67% (WAC) due 02/13/53°.7 18,939,858 771,621 GOVERNMENT AGENCY - 5.3% 2020-GC45, 0.67% (WAC) due 09/01/52°.7 14,904,824 703,025 Fannie Mae 2019-GC42, 0.81% (WAC) due 09/01/52°.7 14,904,824 703,025 2.81% due 05/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2021-NYAH, 2.24% (1 Month 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2016-JP3, 3.44% (WAC) due 08/15/38°.3 4,000,000 3,879,410 2.78% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49° 4,000,000 3,730,409 2.29% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 10/15/51° 7,000,000 3,730,409 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 08/10/50° 4,750,000 4,692,276 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 05/10/50° 4,750,000 4,692,276 2.59% due 06		,		U ,		
Collateralized MORTCAGE OBLIGATIONS ^{††} - 11.2% Collateralized MORTCAGE OBLIGATIONS ^{††} - 11.2% Covernment Agency - 5.3% Fannie Mae 2020-GC45, 0.67% (WAC) due 02/13/53 ^{0,7} 18,939,858 771,621 2.81% due 05/01/51 8,250,000 7,508,712 2019-GC42, 0.81% (WAC) due 09/01/52 ^{0,7} 14,904,824 703,025 2.17% due 03/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2021-NYAH, 2.24% (1 Month 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 703,025 2.36% due 08/01/50 4,500,000 3,979,301 Floor: 1.84%) due 06/15/38 ^{0,3} 4,000,000 3,879,410 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 2,000,000 3,730,409 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4,63% (WAC) due 05/10/50 ⁶ 4,750,000 7,234,492 4.17% due 02/01/49 2,000,000 2,017,508 2017-CD4, 3.95% (WAC) due 05/10/50 ⁶ 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 2,017,508 2017-CD4, 3.95% (WAC) due 05/10/50 ⁶ 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000			376,755,751		IES - 3.2%	
GOVERNMENT AGENCY - 5.3% 2020-GC45, 0.67% (WAC) due 02/13/53 ^{6,7} 18,939,858 771,621 Fannie Mae 2.81% due 05/01/51 8,250,000 7,508,712 JP Morgan Chase Commercial 703,025 2.81% due 03/01/51 8,347,000 6,950,494 2021-NYAH, 2.24% (1 Month 2020-GC45, 0.67% (WAC) due 09/01/52 ^{6,7} 14,904,824 703,025 2.17% due 03/01/51 5,857,099 4,989,944 2021-NYAH, 2.24% (1 Month 2020-GC45, 0.67% (WAC) due 09/01/52 ^{6,7} 14,904,824 703,025 2.36% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 201-NYAH, 2.24% (1 Month 2020-GC45, 0.67% (WAC) due 08/15/49 ^{6,33} 4,000,000 3,879,410 2.78% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49 ^{6,33} 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 201-CD4, 3.95% (WAC) due 05/10/50 ⁶ 4,750,000 4,692,276 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 05/10/50 ⁶ 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,870,61 CD Mortgage Trust <t< td=""><td>, , , , , , , , , , , , , , , , , , ,</td><td></td><td></td><td></td><td>0 000 000</td><td>7 01 (202</td></t<>	, , , , , , , , , , , , , , , , , , ,				0 000 000	7 01 (202
Fannie Mae 2019-GC42, 0.81% (WAC) due 09/01/52°.7 14,904,824 703,025 2.81% due 05/01/51 8,250,000 7,508,712 JP Morgan Chase Commercial Mortgage Securities Trust 2.17% due 03/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2021-NYAH, 2.24% (1 Month 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 4,000,000 3,879,410 2.77% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49° 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 7,000,000 7,234,492 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 05/10/50° 4,750,000 4,692,276 3.09% due 10/01/29 2,000,000 2,017,508 2017-CD4, 3.95% (WAC) due 08/10/49°.7 2,148,705 97,914 2.32% due 03/01/40 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD 2021-KDIP, 1.65% (1 Month USD 1180R + 1.25%, Rate Floor:		^τ - 11.2%				
2.81% due 05/01/51 8,250,000 7,508,712 JP Morgan Chase Commercial 2.17% due 03/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2.24% due 01/01/51 5,857,099 4,989,944 2021-NYAH, 2.24% (1 Month 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2.36% due 08/01/50 4,500,000 3,979,301 Floor: 1.84%) due 06/15/38 ^{6,3} 4,000,000 3,879,410 2.78% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49° 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 7,000,000 7,234,492 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 05/10/50° 4,750,000 7,234,492 4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2016-CD1, 1.37% (WAC) due 05/10/50° 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49 ^{6,77} 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2021-KDIP, 1.65% (1 Month USD 2021-KDIP, 1.25%, Rate Floo						
2.17% due 03/01/51 8,347,000 6,950,494 Mortgage Securities Trust 2.24% due 01/01/51 5,857,099 4,989,944 2021-NYAH, 2.24% (1 Month 2.00% due 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2.36% due 08/01/50 4,500,000 3,979,301 Floor: 1.84%) due 06/15/38 ^{6,3} 4,000,000 3,879,410 2.78% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49 ⁶ 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 259% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 10/15/51 ⁶ 7,000,000 7,234,492 4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2017-CD4, 3.95% (WAC) due 05/10/50 ⁶ 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49 ^{6,7} 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:					14,904,024	705,025
2.17 % duc 03/01/51 5,87,099 4,989,944 2021-NYAH, 2.24% (1 Month 2.24% duc 01/01/51 5,857,099 4,989,944 USD LIBOR + 1.84%, Rate 2.00% duc 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2.36% duc 08/01/50 4,500,000 3,979,301 Floor: 1.84%) duc 06/15/38 ^{6,3} 4,000,000 3,879,410 2.78% duc 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) duc 08/15/49 ⁶ 4,000,000 3,730,409 2.20% duc 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 259% duc 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) duc 10/15/51 ⁶ 7,000,000 7,234,492 4.17% duc 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2017-CD4, 3.95% (WAC) duc 05/10/50 ⁶ 4,750,000 4,692,276 2.81% duc 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) duc 08/10/49 ^{6,7} 2,148,705 97,914 2.32% duc 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:						
2.17% duc 01/01/51 5,00,503 4,305,911 USD LIBOR + 1.84%, Rate 2.00% duc 09/01/50 5,006,538 4,135,057 USD LIBOR + 1.84%, Rate 2.36% duc 08/01/50 4,500,000 3,979,301 Floor: 1.84%) due 06/15/38 ^{6,3} 4,000,000 3,879,410 2.78% duc 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49 ⁶ 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 2018-C1, 4.63% (WAC) due 10/15/51 ⁶ 7,000,000 7,234,492 4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2017-CD4, 3.95% (WAC) due 05/10/50 ⁶ 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49 ^{6,7} 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2021-KDIP, 1.65% (1 Month USD 2.40% due 03/01/40 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:						
2.36% due 08/01/50 4,500,000 3,979,301 Floor: 1.84%) due 06/15/38 ^{4,3} 4,000,000 3,879,410 2.36% due 08/01/50 4,500,000 3,979,301 Floor: 1.84%) due 06/15/38 ^{4,3} 4,000,000 3,879,410 2.78% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49 ⁴ 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 2018-C1, 4.63% (WAC) due 10/15/51 ⁴ 7,000,000 7,234,492 4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2017-CD4, 3.95% (WAC) due 05/10/50 ⁴ 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49 ^{4,7} 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:				•		
2.78% due 05/01/51 2,716,468 2,488,244 2016-JP3, 3.44% (WAC) due 08/15/49* 4,000,000 3,730,409 2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 2018-C1, 4.63% (WAC) due 10/15/51* 7,000,000 7,234,492 4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2017-CD4, 3.95% (WAC) due 05/10/50* 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49*.7 2,148,705 97,914 2.32% due 02/01/51 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:					4.000.000	3.879.410
2.20% due 11/01/27 2,546,284 2,470,402 DBGS Mortgage Trust 2.59% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 10/15/51* 7,000,000 7,234,492 4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2017-CD4, 3.95% (WAC) due 05/10/50* 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49*.7 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:						
2.50% due 06/01/51 2,467,396 2,206,559 2018-C1, 4.63% (WAC) due 10/15/51° 7,000,000 7,234,492 4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 2017-CD4, 3.95% (WAC) due 05/10/50° 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49°.7 2,148,705 97,914 2.32% due 02/01/51 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:					, ,	, ,
4.17% due 02/01/49 2,000,000 2,187,061 CD Mortgage Trust 3.09% due 10/01/29 2,000,000 2,017,508 2017-CD4, 3.95% (WAC) due 05/10/50° 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49°.7 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:					7,000,000	7,234,492
3.09% due 10/01/29 2,000,000 2,017,508 2017-CD4, 3.95% (WAC) due 05/10/50° 4,750,000 4,692,276 2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49°.7 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2.40% due 03/01/40 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor: LIBOR + 1.25%, Rate Floor:						
2.81% due 09/01/39 2,000,000 1,901,899 2016-CD1, 1.37% (WAC) due 08/10/49°.' 2,148,705 97,914 2.32% due 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2.40% due 03/01/40 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%, Rate Floor:				2017-CD4, 3.95% (WAC) due 05/10/50 [¢]	4,750,000	4,692,276
2.32% due 02/01/51 2,062,535 1,774,258 KKR Industrial Portfolio Trust 2.40% due 03/01/40 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor: 1,25%				2016-CD1, 1.37% (WAC) due 08/10/49 ^{¢,7}	2,148,705	97,914
2.40% due 03/01/40 2,000,000 1,768,424 2021-KDIP, 1.65% (1 Month USD LIBOR + 1.25%, Rate Floor:						
LIBOR + 1.25%, Rate Floor:						
1.25%) due 12/15/37 ^{♦,3} 3,450,000 3,363,328	. ,					
				1.25%) due 12/15/37 ^{°,3}	3,450,000	3,363,328

	Face Amount~		VALUE	
DV Commercial Martenas Trust				PRPM LLC
BX Commercial Mortgage Trust 2021-VOLT, 2.40% (1 Month USD				2021-RPL2, 2.93% (WAC) due 10/25/51 ^{¢,3}
LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{¢,3}	3,450,000	\$	3,319,010	Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{¢,3}
SMRT	5,450,000	Э	5,519,010	2022-NQM2, 4.02% (WAC) due 03/25/67 ⁴ , ³
2022-MINI, 2.25% (1 Month				Starwood Mortgage Residential Trust
Term SOFR + 1.95%, Rate				2020-1, 2.56% (WAC) due 02/25/50 ^{4,3}
Floor: 1.95%) due 01/15/24 ^{¢,3}	2 000 000		1 062 602	2020-1, 2.30% (WAC) due 02/25/50 * 2020-1, 2.41% (WAC) due 02/25/50 ^{\$,3}
GS Mortgage Securities Corporation Trust	2,000,000		1,963,692	CSMC Trust
2020-DUNE, 1.75% (1 Month				2018-RPL9, 3.85% (WAC) due 09/25/57 ^{¢,3}
USD LIBOR + 1.35%, Rate				2020-NQM1, 1.72% due 05/25/65 ^{3,10}
Floor: 1.35%) due 12/15/36 ^{4,3}	1,000,000		990,708	SPS Servicer Advance Receivables Trust
2020-UPTN, 3.25% (WAC) due $02/10/37^{\diamond,3}$	1,000,000		936,878	2020-T2, 1.83% due 11/15/55 ³
Life Mortgage Trust	1,000,000		930,878	American Home Mortgage Investment Trust
2021-BMR, 1.80% (1 Month USD				2007-1, 2.08% due 05/25/47 ⁷
LIBOR + 1.40%, Rate Floor:				BRAVO Residential Funding Trust
1.40%) due 03/15/38 ^{4,3}	1,965,940		1,899,501	2021-HE1, 1.60% (30 Day Average
BENCHMARK Mortgage Trust	1,903,940		1,059,001	SOFR + 1.50%, Rate Floor:
2019-B14, 0.78% (WAC) due 12/15/62 ^{¢,7}	19,817,647		793,752	0.00%) due 01/25/70 ^{4,3}
2018-B6, 0.41% (WAC) due 10/10/51 ^{¢,7}	29,452,709		542,852	Verus Securitization Trust
Citigroup Commercial Mortgage Trust	2,70,702,705		J72,0J2	2019-4, 2.85% due 11/25/59 ^{3,10}
2019-GC43, 0.63% (WAC) due 11/10/52 ^{\$,7}	19,916,612		766,907	Securitized Asset-Backed
2016-GC37, 1.69% (WAC) due 04/10/49 ^{¢,7}	3,103,452		164,304	Receivables LLC Trust
2016-C2, 1.74% (WAC) due 08/10/49 ^{4,7}	2,381,774		139,970	2006-HE2, 0.61% (1 Month USD
2016-P5, 1.38% (WAC) due 06/10/49 ^{4,7}	1,603,558		80,195	LIBOR + 0.30%, Rate Floor:
COMM Mortgage Trust	1,005,550		00,155	0.30%) due 07/25/36 [°]
2015-CR24, 0.75% (WAC) due 08/10/48 ^{4,7}	42,680,337		894,029	MFRA Trust
2015-CR26, 0.92% (WAC) due 00/10/48 ^{4,7}	8,852,244		229,554	2021-INV1, 2.29% (WAC) due 01/25/56 ^{4,3}
Extended Stay America Trust	0,052,211		223,351	New Residential Mortgage Loan Trust
2021-ESH, 2.65% (1 Month USD				2019-6A, 3.50% (WAC) due 09/25/59 ^{4,3}
LIBOR + 2.25%, Rate Floor:				Angel Oak Mortgage Trust
2.25%) due 07/15/38 ^{¢,3}	1,093,271		1,076,800	2020-1, 2.77% (WAC) due 12/25/59 ^{¢,3}
CSAIL Commercial Mortgage Trust	1,055,271		1,070,000	RALI Series Trust
2019-C15, 1.04% (WAC) due 03/15/52 ^{¢,7}	12,169,734		642,544	2006-QO2, 0.90% (1 Month
SG Commercial Mortgage Securities Trust			,-	USD LIBOR + 0.44%, Rate
2016-C5, 1.90% (WAC) due 10/10/48 ^{\$,7}	8,841,038		475,427	Floor: 0.44%) due 02/25/46 [◊]
UBS Commercial Mortgage Trust	-,,			Residential Mortgage Loan Trust
2017-C2, 1.05% (WAC) due 08/15/50 ^{¢,7}	10,158,902		411,714	2020-1, 2.68% (WAC) due 01/26/60 ^{¢,3}
Morgan Stanley Capital I Trust	,		,	GS Mortgage-Backed Securities Trust
2016-UB11, 1.50% (WAC) due 08/15/49 ^{¢,7}	6,651,995		314,240	2020-ŇQM1, 1.79% (WAC) due 09/27/60 ^{¢,3}
JPMDB Commercial Mortgage Securities Trust	-,,		- , -	MASTR Adjustable Rate Mortgages Trust
2016-C2, 1.55% (WAC) due 06/15/49 ^{¢,7}	7,078,405		305,142	2003-5, 3.26% (WAC) due 11/25/33 [◊]
Wells Fargo Commercial Mortgage Trust			,	Washington Mutual Mortgage Pass-
2016-NXS5, 1.43% (WAC) due 01/15/59 ^{¢,7}	3,737,631		158,446	Through Certificates WMALT Series Trust
2016-C37, 0.81% (WAC) due 12/15/49 ^{¢,7}	2,757,590		81,393	2006-AR9, 0.98% (1 Year CMT
CFCRE Commercial Mortgage Trust	, ,		,	Rate + 0.84%, Rate Floor:
2016-C3, 0.99% (WAC) due 01/10/48 ^{¢,7}	5,504,127		174,272	0.84%) due 11/25/46 [◊]
Total Commercial Mortgage	, ,			UCFC Manufactured Housing Contract
Backed Securities			47,850,087	1997-2, 7.38% due 10/15/28
Bucked Scentifics			17,050,007	Total Residential Mortgage-Backed Securities
RESIDENTIAL MORTGAGE-				neoraentai mongage backed becanties
BACKED SECURITIES - 1.6%				MILITARY HOUSING - 1.1%
Mill City Mortgage Loan Trust				Freddie Mac Military Housing Bonds
2021-NMR1, 2.50% (WAC) due 11/25/60 ^{¢,3}	4,800,000		4,383,721	Resecuritization Trust Certificates
COLT Mortgage Loan Trust				2015-R1, 4.66% (WAC) due 11/25/55 ^{¢,3}
2021-2, 2.38% (WAC) due 08/25/66 ^{4,3}	4,000,000		3,565,299	2015-R1, 4.44% (WAC) due 11/25/52 ^{¢,3}

FACE

	FACE	
	Αμουντ~	VALUE
/ LLC		
21-RPL2, 2.93% (WAC) due 10/25/51 ^{¢,3}	2,472,000	\$ 2,304,884
rial Fund Mortgage Trust		
22-NQM2, 4.02% (WAC) due 03/25/67 ^{¢,3}	1,000,000	987,353
22-NQM2, 4.20% (WAC) due 03/25/67 ^{¢,3}	1,000,000	986,912
vood Mortgage Residential Trust	, ,	,
120-1, 2.56% (WAC) due 02/25/50 ^{4,3}	924,890	904,687
20-1, 2.41% (WAC) due 02/25/50 ^{\$,3}	924,890	904,491
C Trust	, -	
18-RPL9, 3.85% (WAC) due 09/25/57 ^{¢,3}	1,096,947	1,105,541
20-NQM1, 1.72% due 05/25/65 ^{3,10}	335,269	328,104
Servicer Advance Receivables Trust		
20-T2, 1.83% due 11/15/55 ³	1,250,000	1,168,793
rican Home Mortgage Investment Trust		
07-1, 2.08% due 05/25/47 ⁷	6,726,381	1,055,319
/O Residential Funding Trust		
21-HE1, 1.60% (30 Day Average		
SOFR + 1.50%, Rate Floor:		
0.00%) due 01/25/70 ^{¢,3}	1,000,000	992,819
s Securitization Trust	, .,	- ,
119-4, 2.85% due 11/25/59 ^{3,10}	948,289	947,177
ritized Asset-Backed	,	,
eceivables LLC Trust		
06-HE2, 0.61% (1 Month USD		
LIBOR + 0.30%, Rate Floor:		
0.30%) due 07/25/36 [°]	1,491,560	765,929
A Trust	.,,	
121-INV1, 2.29% (WAC) due 01/25/56 ^{¢,3}	700,000	641,895
Residential Mortgage Loan Trust	,	,0,0
19-6A, 3.50% (WAC) due 09/25/59 ^{¢,3}	581,022	576,374
l Oak Mortgage Trust		2. 0,0. 1
120-1, 2.77% (WAC) due 12/25/59 ^{¢,3}	568,476	567,188
Series Trust	5 50, 17 0	207,100
06-QO2, 0.90% (1 Month		
USD LIBOR + 0.44%, Rate		
Floor: 0.44%) due 02/25/46 ^{\$}	1,515,315	376,837
lential Mortgage Loan Trust	1,515,515	570,057
20-1, 2.68% (WAC) due 01/26/60 ^{¢,3}	335,634	325,302
lortgage-Backed Securities Trust	555,054	525,50Z
20-NQM1, 1.79% (WAC) due 09/27/60 ^{¢,3}	324,087	315,478
TR Adjustable Rate Mortgages Trust	527,007	515,70
03-5, 3.26% (WAC) due 11/25/33 [°]	247,033	229,150
nington Mutual Mortgage Pass-	2 17,055	229,130
rough Certificates WMALT Series Trust		
06-AR9, 0.98% (1 Year CMT		
Rate + 0.84%, Rate Floor:		
0.84%) due 11/25/46 [¢]	263,129	227,903
C Manufactured Housing Contract	205,129	227,903
97-2, 7.38% due 10/15/28	52,066	51 /72
	32,000	51,473
Residential Mortgage-Backed Securities		23,712,629
TARY HOUSING - 1.1%		
die Mac Military Housing Bonds		
esecuritization Trust Certificates		
115-R1, 4.66% (WAC) due 11/25/55 ^{¢,3}	4,501,166	4,796,790
115-R1, 4.44% (WAC) due 11/25/52 ^{\$,3}	2,869,768	3,011,917
, , , , , , , , , , , , , , , , , , , ,	,,	,- ,

	Face	
	Αμουντ~	VALUE
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.66% (WAC) due 11/25/55 ^{\$,†††,3}	2,505,804	\$ 2,762,842
2015-R1, 0.70% (WAC)	2,303,001	\$ 2,702,012
due 11/25/55 ^{\$,†††,3,7}	10,255,233	776,091
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{†††,3}	2,280,442	2,493,156
2007-ROBS, 6.06% due 10/10/52 ^{†††,3}	459,089	499,882
2007-AETC, 5.75% due 02/10/52 ^{†††,3}	270,642	285,631
GMAC Commercial Mortgage Asset Corp.	1 442 720	1 572 001
2007-HCKM, 6.11% due 08/10/52 ^{†††,3}	1,443,729	1,572,091
Total Military Housing		16,198,400
Total Collateralized Mortgage Obligations		3 65 030 445
(Cost \$181,321,310)		165,819,445
U.S. GOVERNMENT SECURITIES ^{††} - 7.7%		
U.S. Treasury Notes	07 000 000	02 5 47 300
1.88% due 02/15/32 ¹¹	87,000,000	83,547,188
U.S. Treasury Bonds 1.88% due 11/15/51	20,000,000	17,543,750
2.00% due 08/15/51	15,000,000	13,532,812
Total U.S. Government Securities	15,000,000	
(Cost \$121,087,152)		114,623,750
SENIOR FLOATING RATE INTERESTS ^{††, +} - 3.59 INDUSTRIAL - 1.1% Mileage Plus Holdings LLC	%	
6.25% (3 Month USD LIBOR + 5.25%,		
Rate Floor: 6.25%) due 06/21/27	8,450,000	8,756,313
Standard Industries, Inc.		
3.79% (1 Month USD LIBOR + 2.50%,	2 553 000	2 5 42 2 47
Rate Floor: 3.00%) due 09/22/28	2,551,000	2,543,347
SkyMiles IP Ltd. 4.75% (3 Month USD LIBOR + 3.75%,		
Rate Floor: 4.75%) due 10/20/27	1,700,000	1,752,853
Berry Global, Inc.	.,,,	.,, 52,000
2.07% (1 Month USD LIBOR + 1.75%,		
Rate Floor: 1.75%) due 07/01/26	1,429,766	1,407,648
Air Canada		
4.25% (1 Month USD LIBOR + 3.50%,	2 250 000	1 225 022
Rate Floor: 4.25%) due 08/11/28 Service Logic Acquisition, Inc.	1,350,000	1,335,933
4.75% (3 Month USD LIBOR + 4.00%,		
Rate Floor: 4.75%) due 10/29/27	779,882	770,780
Total Industrial	775,002	16,566,874
CONSUMER, CYCLICAL - 0.9%		
Murphy Oil USA, Inc. 2.25% (1 Month USD LIBOR + 1.75%,		
Rate Floor: 2.25%) due 01/31/28 ^{†††}	7,940,000	7,940,000
Amaya Holdings BV	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2.50% (3 Month EURIBOR + 2.50%,		
<i>i i i</i>	EUR4,000,000	4,344,849
Stars Group (Amaya)		
3.26% (3 Month USD LIBOR + 2.25%,	005 000	000 005
Rate Floor: 2.25%) due 07/21/26	995,000	986,085

	FACE	
	Αμουντ~	VALUE
Hilton Worldwide Finance LLC 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/22/26	383,663	\$ 379,300
Total Consumer, Cyclical		13,650,234
TECHNOLOGY - 0.4% Datix Bidco Ltd. 4.96% (6 Month GBP LIBOR + 4.50%,	CDD 2000 000	2 702 002
Rate Floor: 4.50%) due 04/28/25 ^{†††} Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%,	GBP 2,900,000	3,792,893
Rate Floor: 4.75%) due 11/05/27	1,584,000	1,580,040
Total Technology		5,372,933
CONSUMER, NON-CYCLICAL - 0.3% Packaging Coordinators Midco, Inc. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,227,500	2,213,110
Southern Veterinary Partners LLC 5.00% (6 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,482,152	1,469,184
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	1,138,825	1,121,742
Total Consumer, Non-cyclical		4,804,036
BASIC MATERIALS - 0.3% Univar Netherlands Holding BV 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/03/28	4,193,313	4,155,321
UTILITIES - 0.2% Hamilton Projects Acquiror LLC 5.51% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	3,061,153	2,997,389
FINANCIAL - 0.2% Nexus Buyer LLC 4.21% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 Cross Financial Corp.	886,398	876,869
4.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27 Alliant Holdings Intermediate LLC 3.71% (1 Month USD LIBOR + 3.25%,	792,015	785,418
Rate Floor: 3.25%) due 05/09/25 Total Financial	491,071	<u>485,110</u> 2,147,397
ENERGY - 0.1%		
Venture Global Calcasieu Pass LLC 2.83% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	751,444	747,687
DT Midstream, Inc. 2.50% (6 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/26/28	497,500	496,186
Total Energy		1,243,873

	Face	
	AMOUNT [~]	VALUE
COMMUNICATIONS - 0.0%		
Radiate Holdco LLC		
4.00% (3 Month USD LIBOR + 3.25%,		
Rate Floor: 4.00%) due 09/25/26	163,972	\$ 162,395
Total Senior Floating Rate Interests	,	<u> </u>
(Cost \$51,683,438)		51,100,452
FEDERAL AGENCY BONDS ^{††} - 1.9%		
Tennessee Valley Authority Principal Strips		
due 06/15/38 ^{9,12}	9,400,000	5,556,500
due 01/15/48 ^{9,12}	9,700,000	4,024,346
due 01/15/38 ^{9,12}	4,000,000	2,400,372
due 06/15/35 ^{9,12}	1,583,000	1,049,212
due 12/15/42 ^{9,12}	1,600,000	797,586
Federal Farm Credit Bank		
3.51% due 06/11/40	3,300,000	3,488,513
2.70% due 01/30/45	1,053,000	971,267
2.88% due 10/01/40	350,000	338,173
Tennessee Valley Authority		
4.25% due 09/15/65	2,450,000	2,978,235
5.38% due 04/01/56	600,000	857,927
United States International Development Finance	e Corp.	
1.63% due 11/20/37	4,000,000	3,575,207
Freddie Mac		
due 01/02/34 ¹²	1,850,000	1,319,083
due 09/15/36 ¹²	300,000	195,325
due 11/15/38 ¹²	250,000	148,685
U.S. International Development Finance Corp.		
due 01/17/26 ¹²	800,000	828,434
Fannie Mae Principal Strips		
due 08/06/38 ^{9,12}	250,000	150,211
Total Federal Agency Bonds		
(Cost \$31,485,606)		28,679,076
· ,		
MUNICIPAL BONDS ^{††} - 1.0%		
TEXAS - 0.3%		
Tarrant County Cultural Education		
Facilities Finance Corp. Revenue Bonds	2 100 000	1 000 944
3.29% due 09/01/40	2,100,000	1,960,844
2.78% due 09/01/34	700,000	661,344
2.69% due 09/01/33	500,000	474,649
2.57% due 09/01/32	475,000	450,303
2.41% due 09/01/31	450,000	424,963
Grand Parkway Transportation		
Corp. Revenue Bonds	1 500 000	1 244 212
3.31% due 10/01/49	1,500,000	1,344,312
Dallas/Fort Worth International		
Airport Revenue Bonds	1 000 000	007 000
2.92% due 11/01/50	1,000,000	897,823
Total Texas		6,214,238
NEW YORK - 0.3%		
Westchester County Local		
Development Corp. Revenue Bonds		
3.85% due 11/01/50	2,700,000	2,503,460
2.0270 due 11/01/20	2,7 30,000	2,303,100

	Face Amount~	Value
Port Authority of New York & New Jersey Revenue Bonds 3.14% due 02/15/51 Total New York	1,370,000	\$ 1,231,236 3,734,696
IDAHO - 0.1% Boise State University Revenue Bonds 3.06% due 04/01/40	1,150,000	1,069,444
CALIFORNIA - 0.1% California Statewide Communities Development Authority Revenue Bonds 2.68% due 02/01/39	1,200,000	1,050,550
MISSISSIPPI - 0.1% Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	1,000,000	877,890
ALABAMA - 0.1% Auburn University Revenue Bonds 2.68% due 06/01/50	1,000,000	830,230
OHIO - 0.0% County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	1,000,000	799,511
ILLINOIS - 0.0% State of Illinois General Obligation Unlimited 5.65% due 12/01/38 Cook County School District No. 155 Calumet City General Obligation Unlimited 5.30% due 12/01/22	472,222 5,000	533,463 5,079
Total Illinois	5,000	538,542
Total Municipal Bonds (Cost \$16,719,475)		15,115,101
FOREIGN GOVERNMENT DEBT ^{††} - 0.3% Panama Government International Bond 4.50% due 01/19/63 4.50% due 04/16/50 Bermuda Government International Bond 3.38% due 08/20/50 ³	2,600,000 1,450,000 500,000	2,494,076 1,432,093 438,900
Total Foreign Government Debt	500,000	<u>.</u>
(Cost \$4,709,245) SENIOR FIXED RATE INTERESTS ^{†††} - 0.2% INDUSTRIAL - 0.2% CTL Logistics 2.65% due 10/10/42	3,642,781	4,365,069
Total Senior Fixed Rate Interests (Cost \$3,642,782)		3,264,088

	Notional Value	VALUE		Contracts	VALUE
OTC OPTIONS PURCHASED ^{††} - 0.0%			LISTED OPTIONS WRITTEN † - 0.0%		
Call Options on:			Call Options on:		
Interest Rate Options			Equity Options		
Bank of America, N.A. 2Y-10			Figs, Inc. Expiring December		
CMS CAP Expiring July 2022			2022 with strike price of \$55.00		
with strike price of \$0.40	\$455,200,000	\$ 59,176	(Notional Value \$19,368)	9	\$ (450)
Morgan Stanley Capital Services			Figs, Inc. Expiring December		
LLC 2Y-10 CMS CAP Expiring July			2022 with strike price of \$50.00		
2022 with strike price of \$0.40	55,700,000	7,241	(Notional Value \$19,368)	9	(607)
Goldman Sachs International			Table interactions Without		
2Y-10 CMS CAP Expiring July			Total Listed Options Written		(1 057)
2022 with strike price of \$0.61	120,600,000	6,030	(Premiums received \$18,995)		(1,057)
Bank of America, N.A. 2Y-10			Other Assets & Liabilities, net - (0.5)%		(6,888,803)
CMS CAP Expiring July 2022			Total Net Assets - 100.0%		\$ 1,485,910,160
with strike price of \$0.61	47,400,000	2,370			
Total OTC Options Purchased					
(Cost \$1,600,463)		74,817			
Total Investments - 100.5%					

Forward Foreign Currency Exchange Contracts^{††}

(Cost \$1,584,483,269)

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	EUR	Sell	1,030,000	1,146,246 USD	06/30/22	\$ 2,385
Barclays Bank plc	GBP	Sell	2,941,000	3,831,495 USD	04/14/22	(31,708
Bank of America, N.A.	EUR	Sell	5,917,000	6,462,044 USD	04/14/22	(87,448
						\$ (116,771

1,492,800,020

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

- [†] Value determined based on Level 1 inputs, unless otherwise noted.
- ^{††} Value determined based on Level 2 inputs, unless otherwise noted.
- ^{†††} Value determined based on Level 3 inputs.
- Variable rate security. Rate indicated is the rate effective at March 31, 2022. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- ¹ Special Purpose Acquisition Company (SPAC).
- ² Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- ³ Security is a 144A or Section 4(a) (2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a) (2) securities is \$653,041,172 (cost \$684,412,361), or 43.9% of total net assets.
- ⁴ Rate indicated is the 7-day yield as of March 31, 2022.
- ⁵ Perpetual maturity.
- ⁶ 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 \$844,374 (cost \$962,868), or 0.1% of total net assets.
- ⁷ Security is an interest-only strip.
- ⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ⁹ Security is a principal-only strip.
- ¹⁰ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2022. See table below for additional step information for each security.
- ¹¹ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2022, the total market value of the segregated or earmarked security was \$83,547,188.
- ¹² Zero coupon rate security.
- BofA Bank of America
- CMS Constant Maturity Swap
- CMT Constant Maturity Treasury
- EUR Euro
- EURIBOR European Interbank Offered Rate
- GBP British Pound
- LIBOR London Interbank Offered Rate
- plc Public Limited Company
- REIT Real Estate Investment Trust
- SARL Société à Responsabilité Limitée
- $\mathsf{SOFR} \mathsf{Secured} \ \mathsf{Overnight} \ \mathsf{Financing} \ \mathsf{Rate}$
- WAC Weighted Average Coupon

^{*} Non-income producing security.