	Shares	VALUE		Shares	V ALUE
COMMON STOCKS† - 0.5%			JPMorgan Chase & Co.		
FINANCIAL - 0.5%			3.65%*	2,350,000	\$ 1,903,058
			4.63%	76,000	1,480,480
KKR Acquisition Holdings I Corp. — Class A* ^{,1}	200 216	¢ 2.045.260	MetLife, Inc.		
· · · · · · · · · · · · · · · · · · ·	299,316		3.85%*	3,520,000	3,148,974
RXR Acquisition Corp. — Class A*, ¹ TPG Pace Beneficial II Corp.*, ¹	72,327 64,278	711,698 628,633	Globe Life, Inc.		
MSD Acquisition Corp. — Class A*,1	46,697	462,300	4.25%	159,450	2,745,729
AfterNext HealthTech Acquisition	40,097	402,300	Public Storage		
Corp. — Class A*,1	38,300	374,191	4.63%	104,783	2,111,377
Conyers Park III Acquisition	38,300	3/4,131	4.13%	22,087	403,088
Corp. — Class A*,1	35,600	346,032	Arch Capital Group Ltd.		
Waverley Capital Acquisition	33,000	340,032	4.55%	102,000	1,913,520
Corp. 1 — Class A*.††,1	28,200	275,514	American Financial Group, Inc.		
Colicity, Inc. — Class A*,1	25,295	248,903	4.50%	77,955	1,542,729
Acropolis Infrastructure	23,273	240,303	PartnerRe Ltd.		
Actopolis Infrastructure Acquisition Corp. — Class A*,1	24,900	241,655	4.88%	78,457	1,478,130
Blue Whale Acquisition	24,900	241,033	RenaissanceRe Holdings Ltd.		
Corp. I — Class A*,1	20,700	200,583	4.20%	82,000	1,446,480
Pershing Square Tontine Holdings	20,700	200,363	Kuvare US Holdings, Inc.		
Ltd. — Class A*,†††,¹	622,890	62	7.00%* ^{,3}	1,000,000	1,007,500
	022,890		CNO Financial Group, Inc.		
Total Financial		6,434,840	5.13%	48,000	941,760
COMMUNICATIONS - 0.0%			Assurant, Inc.		
Figs, Inc. — Class A*	12,590	103,867	5.25%	38,000	808,640
Vacasa, Inc. — Class A*	31,926	98,013	Depository Trust & Clearing Corp.		
Total Communications	3.,520		3.38%* ^{,3}	1,000,000	759,501
		201,880	Total Financial		64,883,211
INDUSTRIAL - 0.0%			INDUSTRIAL - 0.0%		
Constar International Holdings LLC*,†††	68		Constar International Holdings LLC		
Total Common Stocks			***	7	_
(Cost \$6,996,308)		6,636,720			
,			Total Preferred Stocks		
PREFERRED STOCKS ^{††} - 5.1%			(Cost \$84,401,427)		64,883,211
FINANCIAL - 5.1%			WARRANTS [†] - 0.0%		
Wells Fargo & Co.			KKR Acquisition Holdings I Corp.		
4.38%	210,000	3,641,400	Expiring 12/31/27* ¹	74,828	8,979
3.90%*	3,250,000	2,748,281	Ginkgo Bioworks Holdings, Inc.	74,020	0,575
4.70%	148,000	2,742,440	Expiring 08/01/26*	6,510	4,687
First Republic Bank			AfterNext HealthTech Acquisition Corp.	0,510	1,007
4.25%	372,000	6,632,760	Expiring 07/09/23*, ¹	12,766	2,043
4.13%	53,200	915,040	Conyers Park III Acquisition Corp.	12,700	2,043
Charles Schwab Corp.			Expiring 08/12/28*	11,866	1,694
4.00%*	8,500,000	6,243,957	Acropolis Infrastructure Acquisition Corp.	11,000	1,054
Bank of America Corp.			Expiring 03/31/26*,1	8,300	831
4.13%	148,000	2,548,560	MSD Acquisition Corp.	0,500	031
4.38%	106,000	1,937,680	Expiring 05/13/23*, ¹	9,339	798
6.13%*	1,650,000	1,559,250	Blue Whale Acquisition Corp.	,,,,,,	7,70
W R Berkley Corp.			Expiring 07/09/23*,1	5,174	772
4.13%	282,142	4,937,485	Waverley Capital Acquisition Corp.	5,174	112
4.25%	11,828	200,958	Expiring 04/30/27*, ¹	9,400	420
Markel Corp.			RXR Acquisition Corp.	J, 1 00	720
6.00%*	5,210,000	5,056,734	Expiring 03/08/26*,1	14,463	363
Bank of New York Mellon Corp.			Colicity, Inc.	1-1,-103	505
3.75%*	3,900,000	3,012,750	Expiring 12/31/27*, ¹	5,057	243
4.70%*	1,060,000	1,014,950		5,057	2.13

SHARES	VALUE		A MOUNT~		VALUE
	,				
60 210	¢ 7		5 450 000	¢	4,777,129
09,210	*************************************		3,430,000	Þ	4,///,129
	20 027	· .	5 400 000		4,282,530
	20,837		3, 100,000		1,202,330
			4,000,000		3,230,033
		5.63% due 08/16/32 ³	1,000,000		922,029
222,200	2,386,428	Reinsurance Group of America, Inc.			
		3.15% due 06/15/30	4,750,000		3,955,827
	2,386,428	Fidelity National Financial, Inc.			
			3,630,000		2,959,182
			1,210,000		897,251
		·			
12 986 886	12 986 886		5 350 000		2 510 701
12,700,000	12,500,000	• •	5,150,000		3,510,721
			4.040.000		2 200 024
245.186	245.186		4,040,000		3,388,924
-,		,	1 720 000		1 227 601
	13 232 072				1,337,601 1,216,381
	13,232,072				800,000
FACE		· ·	1,000,000		800,000
Amount~			3 600 000		3,281,622
			3,000,000		3,201,022
			2.428.000		1,807,590
		• •			1,451,122
		Allianz SE	,,		, - ,
6.200.000	4.641.506	3.20% ^{2,3,5}	5,000,000		3,226,753
		FS KKR Capital Corp.			
, ,	, ,	2.63% due 01/15/27	2,150,000		1,736,034
3,530,000	2,445,544	3.25% due 07/15/27	1,800,000		1,482,564
2,210,000	1,746,919	Maple Grove Funding Trust I			
1,870,000	1,481,220	4.16% due 08/15/51 ³	4,750,000		3,216,735
1,600,000	1,455,428				
					1,615,598
8,150,000	6,351,233		2,000,000		1,506,113
7,470,000	6,045,855		3,660,000		2,992,231
			2 220 000		2 074 607
8,200,000	5,911,575		3,230,000		2,874,697
F 000 000	4 400 004		1 600 000		1,350,511
					914,458
2,150,000	1,358,013				577,022
6 170 000	E 7E7 001		750,000		377,022
0,170,000	3,737,061		4 020 000		2,759,649
			1,020,000		2,7 33,0 13
4 650 000	3 800 984	*	2.300.000		1,694,045
					1,043,381
1,200,000	1,7 51,7 00	Host Hotels & Resorts, LP	,,		, ,
6.350 000	5,527,866	3.50% due 09/15/30	3,385,000		2,699,455
0,550,000	3,327,000	OneAmerica Financial Partners, Inc.	•		. ,
7,410.000	5,512.605	4.25% due 10/15/50 ³	3,620,000		2,659,021
, -,	,- ,	First American Financial Corp.			
5,036,000	4,777,695	4.00% due 05/15/30	3,180,000		2,651,410
	6,200,000 4,500,000 3,530,000 2,210,000 1,870,000 7,470,000 8,150,000 5,800,000 2,150,000 6,170,000 4,650,000 1,900,000 6,350,000 7,410,000	20,837 222,200	Bank of America Cop. 2.59% due 04/29/31 ² Fairfax Financial Holdings Ltd. 3.38% due 03/03/31 5.63% due 08/16/32 ³ Reinsurance Group of America, Inc. 3.15% due 06/15/30 Eidelity National Financial, Inc. 3.40% due 06/15/30 2.45% due 03/15/31 Teachers Insurance & Annuity Association of America 3.30% due 05/15/50 ³ PartnerRe Finance B LLC 4.50% due 00/15/50 ³ PartnerRe Finance B LLC 4.50% due 00/15/30 ³ 5.63% due 07/15/30 ³ 5.63% due 07/15/30 ³ 5.63% due 07/15/32 ³ MetLife, Inc. 5.00% due 07/15/32 ³ MetLife, Inc. 5.00% due 07/15/32 Safehold Operating Partnership, LP 2.85% due 01/15/32 2.80% due 06/15/31 Allianz SE 3.20% 23.5 FS KKR Capital Corp. 2.63% due 01/15/27 3.25% due 01/15/27 3.25% due 07/15/27 4.16% due 08/15/51 Macquarie Group Ltd. 2.87% due 01/15/32 Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Finance Company II LLC 3.25% due 06/15/30 ³ Ares Financial, Inc. 3.25% due 06/15/30 ³ Ares Financial Corp. 3.85% due 04/05/42 ³ Old Republic International Corp. 3.85% due 04/05/42 ³ Old Republic International Corp. 3.85% due 09/15/30 Ares Financial Partners, Inc. 4.650,000 3,800,984 2.65% due 09/15/30 Ares Financial Partners, Inc. 4.25% due 09/15/30 A	FACE AMOUNT* S.25% due 0/15/263 S.450,000	69,210 \$ 7

	Face Amount~		V alue		Face Amount~		Value
Consum Control Inc.				A., F.,			
Crown Castle, Inc. 2.90% due 04/01/41	2,200,000	¢	1,428,348	AmFam Holdings, Inc. 2.81% due 03/11/31 ³	1,750,000	\$	1,358,700
3.30% due 04/01/41 3.30% due 07/01/30	1,149,000	Þ	962,095	Global Atlantic Finance Co.	1,730,000	Ф	1,336,700
Intercontinental Exchange, Inc.	1,149,000		302,033	3.13% due 06/15/31 ³	1,800,000		1,318,168
3.00% due 06/15/50	2,430,000		1,588,476	Australia & New Zealand Banking Group Ltd.	1,000,000		1,310,100
2.65% due 09/15/30	1,100,000		740,681	2.57% due 11/25/35 ^{2,3}	1,800,000		1,306,699
Rocket Mortgage LLC / Rocket	1,100,000		7 10,001	Brookfield Finance, Inc.	1,000,000		1,500,055
Mortgage Company-Issuer, Inc.				3.50% due 03/30/51	1,250,000		788,613
3.88% due 03/01/31 ³	3,150,000		2,283,290	4.70% due 09/20/47	650,000		516,636
Equitable Holdings, Inc.	3,.30,000		2,203,230	Muenchener Rueckversicherungs-	303,333		,
7.00% due 04/01/28	2,050,000		2,182,535	Gesellschaft AG in Muenchen			
UBS Group AG	,,		, - ,	5.88% due 05/23/42 ^{2,3}	1,350,000		1,274,063
2.10% due 02/11/32 ^{2,3}	2,950,000		2,143,964	Lincoln National Corp.	,,		, , , , , , , , , , , , , , , , , , , ,
Belrose Funding Trust	, ,			4.38% due 06/15/50	1,580,000		1,218,174
2.33% due 08/15/30 ³	2,780,000		2,096,473	Assured Guaranty US Holdings, Inc.			
Sumitomo Life Insurance Co.				3.15% due 06/15/31	830,000		671,464
3.38% due 04/15/81 ^{2,3}	2,500,000		2,025,000	3.60% due 09/15/51	800,000		521,997
National Australia Bank Ltd.				Kemper Corp.			
2.33% due 08/21/30 ³	1,500,000		1,116,880	2.40% due 09/30/30	1,510,000		1,157,280
2.99% due 05/21/31 ³	1,150,000		884,809	ABN AMRO Bank N.V.			
Standard Chartered plc				2.47% due 12/13/29 ^{2,3}	1,400,000		1,109,737
4.64% due 04/01/31 ^{2,3}	2,250,000		1,965,411	Jefferies Group LLC / Jefferies			
Jefferies Group LLC				Group Capital Finance, Inc.			
2.75% due 10/15/32	2,720,000		1,937,847	2.63% due 10/15/31	1,400,000		1,015,647
Ceamer Finance LLC				Societe Generale S.A.			
6.92% due 05/15/38 ^{†††}	2,000,000		1,917,671	2.89% due 06/09/32 ^{2,3}	1,300,000		949,648
Jefferies Finance LLC / JFIN				Raymond James Financial, Inc.			
Company-Issuer Corp.				3.75% due 04/01/51	1,300,000		916,909
5.00% due 08/15/28 ³	2,450,000		1,806,875	Prudential Financial, Inc.			
Stewart Information Services Corp.				3.70% due 10/01/50 ²	1,160,000		916,168
3.60% due 11/15/31	2,250,000		1,734,261	Sumitomo Mitsui Financial Group, Inc.			=0= 000
Arch Capital Group Ltd.	2 500 000		7 707 042	2.22% due 09/17/31	1,050,000		785,392
3.64% due 06/30/50	2,500,000		1,701,943	Central Storage Safety Project Trust	033 600		770 701
Everest Reinsurance Holdings, Inc.	2 500 000		1 (02 220	4.82% due 02/01/38 ⁶	911,680		778,701
3.50% due 10/15/50	2,560,000		1,692,329	Apollo Management Holdings, LP	020.000		722 572
Massachusetts Mutual Life Insurance Co.	2 450 000		1 (71 275	2.65% due 06/05/30 ³	930,000		733,573
3.38% due 04/15/50 ³	2,450,000		1,671,375	CNO Financial Group, Inc.	700 000		([] 0[2
QBE Insurance Group Ltd. 5.88% ^{2,3,5}	1,750,000		1 (22 190	5.25% due 05/30/29	700,000		651,853
KKR Group Finance Company VIII LLC	1,730,000		1,622,180	W R Berkley Corp. 4.00% due 05/12/50	850,000		6/1 637
3.50% due 08/25/50 ³	2,360,000		1,619,984	Weyerhaeuser Co.	830,000		641,637
Manulife Financial Corp.	2,300,000		1,015,504	4.00% due 04/15/30	722,000		638,483
2.48% due 05/19/27	1,800,000		1,604,533	Protective Life Corp.	722,000		030,403
Westpac Banking Corp.	1,000,000		1,004,555	3.40% due 01/15/30 ³	740,000		637,676
3.02% due 11/18/36 ²	1,200,000		877,901	Penn Mutual Life Insurance Co.	7-10,000		037,070
2.96% due 11/16/40	1,100,000		702,256	3.80% due 04/29/61 ³	950,000		612,507
Americo Life, Inc.	1,100,000		702,230	Brown & Brown, Inc.	730,000		012,507
3.45% due 04/15/31 ³	2,060,000		1,546,556	2.38% due 03/15/31	800,000		597,498
Trustage Financial Group, Inc.	2,000,000		.,5 .0,550	Western & Southern Life Insurance Co.	000,000		337,130
4.63% due 04/15/32 ³	1,750,000		1,510,842	3.75% due 04/28/61 ³	850,000		576,081
HS Wildcat LLC	,,		, -,=	Nasdaq, Inc.	,		,
3.83% due 12/31/50 ^{†††}	1,998,711		1,503,569	3.25% due 04/28/50	850,000		557,515
Dyal Capital Partners III	,,		, ,	New York Life Insurance Co.	, - 30		,
4.40% due 06/15/40 ^{†††}	1,750,000		1,401,673	3.75% due 05/15/50 ³	600,000		443,636
Primerica, Inc.	, ,		, , -	Fidelity & Guaranty Life Holdings, Inc.	,		,
2.80% due 11/19/31	1,750,000		1,374,093	5.50% due 05/01/25 ³	400,000		392,870
, ,				, ,	•		•

	FACE				FACE		
	Amount~		VALUE		Amount~		VALUE
Cooperatieve Rabobank UA				Amcor Flexibles North America, Inc.			
4.66% due 08/22/28 ^{2,3}	400,000	\$	377,239	2.63% due 06/19/30	1,230,000	\$	988,204
Hanover Insurance Group, Inc.				Norfolk Southern Corp.			
2.50% due 09/01/30	480,000		367,449	4.10% due 05/15/21	600,000		398,079
Brookfield Finance LLC				Sonoco Products Co.			
3.45% due 04/15/50	470,000		296,724	5.75% due 11/01/40	150,000		142,100
Cushman & Wakefield US Borrower LLC				Total Industrial			55,631,822
6.75% due 05/15/28 ³	296,000		274,555				33,031,022
KKR Group Finance Company III LLC				CONSUMER, CYCLICAL - 4.1%			
5.13% due 06/01/44 ³	100,000		86,451	Marriott International, Inc.			
Total Financial	,	2	09,451,218	4.63% due 06/15/30	2,830,000		2,557,415
iotai Filialiciai			09,431,216	3.50% due 10/15/32	3,000,000		2,412,667
INDUSTRIAL - 4.4%				2.85% due 04/15/31	2,020,000		1,586,027
Boeing Co.				2.75% due 10/15/33	1,000,000		725,896
5.81% due 05/01/50	7,340,000		6,378,400	Hyatt Hotels Corp.			
5.71% due 05/01/40	4,380,000		3,825,766	5.63% due 04/23/25	3,950,000		3,905,785
5.04% due 05/01/27	2,150,000		2,071,227	5.75% due 04/23/30	3,010,000		2,917,727
3.63% due 02/01/31	1,450,000		1,203,571	Choice Hotels International, Inc.			
2.20% due 02/04/26	1,000,000		887,438	3.70% due 01/15/31	7,340,000		6,101,359
National Basketball Association	, ,		•	Whirlpool Corp.	, ,		, ,
2.51% due 12/16/24 ^{†††}	4,000,000		3,758,207	4.60% due 05/15/50	6,145,000		4,599,899
Textron, Inc.	,,,,,,,,,,		-,,	Alt-2 Structured Trust	2,112,000		.,,
2.45% due 03/15/31	3,200,000		2,454,708	2.95% due 05/14/31 ^{†††}	3,561,886		3,157,910
3.00% due 06/01/30	1,355,000		1,115,672	Delta Air Lines Inc. / SkyMiles IP Ltd.	3,30.,000		3,.3.,5.0
FLNG Liquefaction 3 LLC	.,555,000		.,,	4.50% due 10/20/25 ³	3,150,000		3,057,569
3.08% due 06/30/39 ^{†††}	4,303,845		3,235,614	Delta Air Lines, Inc.	3,130,000		3,037,303
TD SYNNEX Corp.	1,505,015		3,233,011	7.00% due 05/01/25 ³	3,014,000		3,033,446
2.65% due 08/09/31	2,550,000		1,900,777	Smithsonian Institution	3,011,000		3,033,110
2.38% due 08/09/28	1,600,000		1,290,265	2.70% due 09/01/44	4,000,000		2,742,979
Howmet Aerospace, Inc.	1,000,000		1,230,203	British Airways Class A Pass Through Trust	4,000,000		2,772,77
3.00% due 01/15/29	3,800,000		3,104,448	4.25% due 11/15/32 ³	2,124,045		1,910,975
Cellnex Finance Company S.A.	3,000,000		3,104,440	2.90% due 03/15/35 ³	843,809		685,714
3.88% due 07/07/41 ³	4,150,000		2,594,497	Mileage Plus Holdings LLC / Mileage	0-13,003		005,714
Vontier Corp.	4,130,000		2,334,437	Plus Intellectual Property Assets Ltd.			
2.95% due 04/01/31	3,450,000		2,481,240	6.50% due 06/20/27 ³	2,422,500		2,371,095
Flowserve Corp.	3,430,000		2,401,240	BorgWarner, Inc.	2,422,300		2,3/1,093
3.50% due 10/01/30	1,810,000		1,488,324	2.65% due 07/01/27	2,310,000		2,012,983
2.80% due 01/15/32	1,150,000		823,212	Steelcase, Inc.	2,310,000		2,012,303
Acuity Brands Lighting, Inc.	1,130,000		023,212	5.13% due 01/18/29	2,224,000		1,902,668
2.15% due 12/15/30	3,000,000		2,220,329	Ferguson Finance plc	2,224,000		1,702,000
IP Lending II Ltd.	3,000,000		2,220,323	3.25% due 06/02/30 ³	1,204,000		989,729
3.65% due 07/15/25 ^{†††,3}	2,450,000		2 186 424	4.65% due 04/20/32 ³	600,000		528,134
Owens Corning	2,430,000		2,186,424	Warnermedia Holdings, Inc.	000,000		J20,13 4
<u> </u>	2,380,000		2,079,158	5.14% due 03/15/52 ³	1 650 000		1 100 250
3.88% due 06/01/30 GATX Corp.	2,360,000		2,079,136	Northern Group Housing LLC	1,650,000		1,199,250
	2 110 000		1 020 266	6.80% due 08/15/53 ³	1 100 000		1 160 107
4.00% due 06/30/30	2,110,000		1,828,266		1,100,000		1,160,187
Fortune Brands Home & Security, Inc.	2.050.000		1 701 117	Walgreens Boots Alliance, Inc.	1 541 000		1 102 400
4.00% due 03/25/32	2,050,000		1,701,117	4.10% due 04/15/50	1,541,000		1,103,480
CNH Industrial Capital LLC	1 000 000		1 (72 000	American Airlines Class AA			
1.88% due 01/15/26	1,880,000		1,673,988	Pass Through Trust	742.000		645 207
Stadco LA, LLC	2 000 000		1 416 275	3.20% due 06/15/28	742,000		645,207
3.75% due 05/15/56 ^{†††}	2,000,000		1,416,375	Lowe's Companies, Inc.	450.000		267 200
Ryder System, Inc.	1 470 000		1 200 564	1.70% due 09/15/28	450,000		367,399
3.35% due 09/01/25	1,470,000		1,390,564	JB Poindexter & Company, Inc.	200.000		105.000
IP Lending V Ltd. 5.13% due 04/02/26 ^{†††,3}	3 050 000		993,852	7.13% due 04/15/26 ³	200,000	_	185,000
5 14% (HIA HA	1,050,000		uu 4 X 5 /	Total Consumer, Cyclical			51,860,500

	Face Amount~	V alu	E	Face Amount~	Value
CONSUMER, NON-CYCLICAL - 3.7%			Memorial Sloan-Kettering Cancer Center		
Altria Group, Inc.			2.96% due 01/01/50	1,000,000	\$ 671,399
3.70% due 02/04/51	4,650,000	2,807,12	• •		
3.40% due 05/06/30	2,510,000	2,032,43	5 2.81% due 01/01/60	1,000,000	619,479
4.45% due 05/06/50	390,000	260,54	Children's Hospital Corp.		
CoStar Group, Inc.			2.59% due 02/01/50	1,000,000	610,674
2.80% due 07/15/30 ³	5,810,000	4,586,07	7 GXO Logistics, Inc.		
Quanta Services, Inc.			2.65% due 07/15/31	850,000	601,811
2.90% due 10/01/30	4,175,000	3,336,80	•		
BAT Capital Corp.			2.51% due 08/15/50	1,000,000	597,891
3.98% due 09/25/50	2,800,000	1,712,91			
4.70% due 04/02/27	1,410,000	1,315,62		800,000	585,400
Royalty Pharma plc			Moody's Corp.		
3.55% due 09/02/50	2,690,000	1,676,37		700,000	474,356
2.20% due 09/02/30	1,410,000	1,074,70			
Global Payments, Inc.			2.83% due 10/01/55	506,000	331,020
2.90% due 05/15/30	1,620,000	1,291,34			
2.90% due 11/15/31	1,650,000	1,261,54) / TAL International Container Corp.		
Smithfield Foods, Inc.			3.25% due 03/15/32	200,000	147,891
2.63% due 09/13/31 ³	2,400,000	1,759,07	rotar consumer, rron cychear		46,849,947
3.00% due 10/15/30 ³	970,000	748,97			
Becle, SAB de CV			ENERGY - 2.3%		
2.50% due 10/14/31 ³	2,700,000	2,089,80		6 250 000	4 560 060
JBS USA LUX S.A. / JBS USA Food			3.25% due 09/30/40 ³	6,250,000	4,568,860
Company / JBS USA Finance, Inc.			2.94% due 09/30/40 ³	3,930,440	2,982,974
3.00% due 05/15/32 ³	1,750,000	1,292,37	4 000 (7 5	7 520 000	C 47F 900
4.38% due 02/02/52 ³	600,000	402,15	,	7,530,000	6,475,800
Triton Container International Ltd.			Sabine Pass Liquefaction LLC	4 100 000	2 016 062
3.15% due 06/15/31 ³	2,100,000	1,538,04		4,190,000	3,816,962
Emory University			Qatar Energy 3.13% due 07/12/41 ³	2,375,000	1,732,054
2.97% due 09/01/50	2,000,000	1,404,04	3.13% due 07/12/41 3.30% due 07/12/51 ³	2,373,000	1,668,124
Yale-New Haven Health Services Corp.	2 250 000	7 220 22		2,330,000	1,000,124
2.50% due 07/01/50	2,250,000	1,330,22	3.95% due 03/01/50	2,000,000	1,420,017
California Institute of Technology	2 000 000	1 240 14	2.250/ 06.107.120	1,500,000	1,420,017
3.65% due 09/01/19	2,000,000	1,249,14	Targa Resources Partners Limited	1,500,000	1,277,130
Kimberly-Clark de Mexico SAB de CV	1 500 000	1 100 20			
2.43% due 07/01/31 ³	1,500,000	1,198,26	Partners Finance Corp.		
Anheuser-Busch InBev Worldwide, Inc.	1 100 000	1 100 (0		2,158,000	2,119,548
6.63% due 08/15/33 Transurban Finance Company Pty Ltd.	1,100,000	1,180,69	Midwest Connector Capital Company LLC	2,130,000	2,113,340
2.45% due 03/16/31 ³	1,300,000	1,005,54		1,050,000	936,866
Health Care Service Corporation	1,300,000	1,003,34	Valero Energy Corp.	1,030,000	330,000
A Mutual Legal Reserve Co.			2.15% due 09/15/27	950,000	821,278
3.20% due 06/01/50 ³	1,480,000	988,51	N C: 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	220,000	02.,270
Universal Health Services, Inc.	1,460,000	300,31	6.38% due 10/01/30	700,000	598,966
2.65% due 10/15/30 ³	1,320,000	976,58	C 000/ 00/07/06	200,000	183,077
Cheplapharm Arzneimittel GmbH	1,320,000	370,36	Cheniere Corpus Christi Holdings LLC	200,000	105,077
4.38% due 01/15/28	EUR1,000,000	803,42	2740/ 1 72/27/20	450,000	324,552
Prime Security Services Borrower	LOK 1,000,000	00J, 1 Z	Phillips 66	120,000	,
LLC / Prime Finance, Inc.			3.70% due 04/06/23	250,000	249,160
3.38% due 08/31/27 ³	925,000	777,15		,	29,175,428
Wisconsin Alumni Research Foundation	723,000	,,,,,,	Total Life 57		
3.56% due 10/01/49	1,000,000	732,67)		
OhioHealth Corp.	1,000,000	, 32,07	-		
3.04% due 11/15/50	1,000,000	696,79)		
Kraft Heinz Foods Co.	,,3				
7.13% due 08/01/39 ³	650,000	681,04	3		
	050,000	30.,01			

	Face Amount~	V alue		Face Amount	Value
COMMUNICATIONS 2.20/			File Nation L.C. and Co. Section L.		
COMMUNICATIONS - 2.2%			Fidelity National Information Services, Inc.	1 400 000	¢ 1215.550
Charter Communications Operating			5.10% due 07/15/32	1,400,000	. , ,
LLC / Charter Communications			5.63% due 07/15/52	750,000	664,839
Operating Capital	2 225 000	¢ 2512527	Oracle Corp.	2 450 000	1 (24 052
2.80% due 04/01/31 3.90% due 06/01/52	3,325,000		3.95% due 03/25/51	2,450,000	1,624,853
	3,350,000	2,074,025	Leidos, Inc.	1 750 000	1 206 610
2.25% due 01/15/29 Paramount Global	2,400,000	1,879,135	2.30% due 02/15/31	1,750,000 200,000	1,296,610 175,282
4.95% due 01/15/31	3,078,000	2,715,206	4.38% due 05/15/30 CGI, Inc.	200,000	173,282
4.95% due 05/19/50	2,490,000	1,769,520	2.30% due 09/14/31	1,300,000	959,433
2.90% due 03/15/27	450,000	400,707		1,300,000	
British Telecommunications plc	430,000	400,707	Total Technology		19,875,405
4.88% due 11/23/81 ^{2,3}	2,900,000	2,357,589	UTILITIES - 1.1%		
4.25% due 11/23/81 ^{2,3}	500,000	421,809	Cheniere Corpus Christi Holdings LLC		
9.63% due 17/25/81	150,000	173,303	3.52% due 12/31/39 ^{†††}	6,700,000	5,247,768
Level 3 Financing, Inc.	150,000	173,303	Jersey Central Power & Light Co.	-,,	
4.25% due 07/01/28 ³	2,175,000	1,696,522	2.75% due 03/01/32 ³	3,220,000	2,554,807
3.88% due 11/15/29 ³	1,150,000	906,041	AES Corp.	-,,	_,,
Virgin Media Secured Finance plc	1,130,000	900,041	3.95% due 07/15/30 ³	1,760,000	1,507,088
4.50% due 08/15/30 ³	2,350,000	1,834,058	NRG Energy, Inc.	.,,	1,000,000
Vodafone Group plc	2,330,000	1,054,050	2.45% due 12/02/27 ³	1,750,000	1,432,633
4.13% due 06/04/81 ²	2,550,000	1,765,875	Alexander Funding Trust	.,,	1,10=,000
Rogers Communications, Inc.	2,330,000	1,703,873	1.84% due 11/15/23 ³	950,000	888,941
4.55% due 03/15/52 ³	2,000,000	1,595,142	Arizona Public Service Co.	,	, .
Walt Disney Co.	2,000,000	1,333,142	3.35% due 05/15/50	1,300,000	849,935
· · · · · · · · · · · · · · · · · · ·	2,000,000	1,475,111	Enel Finance International N.V.	.,500,000	0.5,555
3.80% due 05/13/60 AT&T, Inc.	2,000,000	1,4/3,111	2.88% due 07/12/41 ³	1,250,000	713,123
2.75% due 06/01/31	1,500,000	1,200,705	Xcel Energy, Inc.	1,230,000	713,123
• •	1,300,000	1,200,703	2.35% due 11/15/31	690,000	533,616
Amazon.com, Inc. 2.70% due 06/03/60	1,610,000	949,808	Total Utilities	0,000	13,727,911
VeriSign, Inc.	1,010,000	747,000	iotai otilities		15,727,511
2.70% due 06/15/31	1,200,000	930,898	BASIC MATERIALS - 0.9%		
CSC Holdings LLC	1,200,000	750,070	Newcrest Finance Pty Ltd.		
4.13% due 12/01/30 ³	600,000	448,320	3.25% due 05/13/30 ³	3,600,000	2,999,845
Fox Corp.	000,000	440,520	4.20% due 05/13/50 ³	3,235,000	2,323,212
3.05% due 04/07/25	450,000	428,615	Anglo American Capital plc		
Altice France S.A.	150,000	120,015	5.63% due 04/01/30 ³	1,800,000	1,702,972
5.13% due 01/15/29 ³	250,000	184,435	3.95% due 09/10/50 ³	970,000	660,266
Telenet Finance Luxembourg Notes SARL	250,000	101,133	2.63% due 09/10/30 ³	250,000	192,434
5.50% due 03/01/28	200,000	173,454	WR Grace Holdings LLC		
Total Communications	200,000		4.88% due 06/15/27 ³	1,241,000	1,066,801
iotal Communications		27,893,805	Yamana Gold, Inc.		
TECHNOLOGY - 1.5%			2.63% due 08/15/31	1,200,000	887,503
Broadcom, Inc.			Reliance Steel & Aluminum Co.		
4.93% due 05/15/37 ³	2,306,000	1,901,462	2.15% due 08/15/30	810,000	616,079
4.15% due 11/15/30	1,702,000	1,473,157	Corporation Nacional del Cobre de Chile		
3.19% due 11/15/36 ³	217,000	148,416	3.75% due 01/15/31 ³	680,000	578,796
Entegris Escrow Corp.			Total Basic Materials		11,027,908
4.75% due 04/15/29 ³	3,700,000	3,259,051			
Workday, Inc.			Total Corporate Bonds		
3.80% due 04/01/32	3,170,000	2,751,502	(Cost \$594,542,175)		465,493,944
NetApp, Inc.			ASSET-BACKED SECURITIES ^{††} - 26.9%		
2.70% due 06/22/30	2,807,000	2,280,961	COLLATERALIZED LOAN OBLIGATIONS - 17.5%	1	
CDW LLC / CDW Finance Corp.	•	•	LoanCore Issuer Ltd.		
3.57% due 12/01/31	2,600,000	2,024,289	2021-CRE5 C, 5.17% (1 Month		
		•	USD LIBOR + 2.35%, Rate		
			Floor: 2.35%) due 07/15/36 ^{6,3}	7,500,000	7,032,038
				. ,555,000	.,552,550

	Face Amount [~]		Value		Face Amount [~]	Value
2021-CRE4 D, 4.90% (30 Day				2021-48A C, 4.74% (3 Month		
Average SOFR + 2.61%, Rate				USD LIBOR + 2.00%, Rate		
Floor: 2.50%) due 07/15/35 [♦]	4,426,000	\$	4,189,794	Floor: 2.00%) due 04/19/33 ^{⋄,3}	4,000,000	\$ 3,679,068
2021-CRE6 C, 5.12% (1 Month				MF1 Multifamily Housing		
USD LIBOR + 2.30%, Rate				Mortgage Loan Trust		
Floor: 2.30%) due 11/15/38 ^{♦,3}	4,000,000		3,715,899	2021-FL6 D, 5.49% (1 Month		
2021-CRE4 C, 4.10% (30 Day				USD LIBOR + 2.55%, Rate		
Average SOFR + 1.81%, Rate				Floor: 2.55%) due 07/16/36 [♦]	4,000,000	3,683,924
Floor: 1.70%) due 07/15/35 ^{♦,3}	1,000,000		940,684	2021-FL6 C, 4.79% (1 Month		
2018-CRE1 A, 3.95% (1 Month				USD LIBOR + 1.85%, Rate		
USD LIBOR + 1.13%, Rate				Floor: 1.85%) due 07/16/36 ^{♦,3}	3,400,000	3,164,343
Floor: 1.13%) due 05/15/28 ^{♦,3}	17,728		17,716	Palmer Square Loan Funding Ltd.		
Woodmont Trust				2021-1A A2, 3.96% (3 Month		
2020-7A A1A, 4.41% (3 Month				USD LIBOR + 1.25%, Rate		
USD LIBOR + 1.90%, Rate				Floor: 1.25%) due 04/20/29 ^{¢,3}	2,000,000	1,920,674
Floor: 1.90%) due 01/15/32 ^{♦,3}	12,000,000	1	1,734,394	2021-1A B, 4.51% (3 Month USD		
2020-7A B, 5.11% (3 Month USD				LIBOR + 1.80%, Rate Floor:		
LIBOR + 2.60%, Rate Floor:				1.80%) due 04/20/29 ^{♦,3}	2,000,000	1,881,106
2.60%) due 01/15/32 ^{♦,3}	3,750,000		3,616,047	2021-3A C, 5.21% (3 Month USD	, ,	, ,
Cerberus Loan Funding XXX, LP			, ,	LIBOR + 2.50%, Rate Floor:		
2020-3A A, 4.36% (3 Month USD				2.50%) due 07/20/29 ^{♦,3}	2,000,000	1,829,675
LIBOR + 1.85%, Rate Floor:				2021-2A C, 5.38% (3 Month USD	,,	,,
1.85%) due 01/15/33 ^{♦,3}	13,500,000	1	3,218,383	LIBOR + 2.40%, Rate Floor:		
2020-3A B, 5.01% (3 Month USD	,,,,,,,,		-, -,	2.40%) due 05/20/29 ^{♦,3}	1,000,000	937,253
LIBOR + 2.50%, Rate Floor:				Golub Capital Partners CLO 33M Ltd.	,,	,
2.50%) due 01/15/33 ^{♦,3}	2,000,000		1,933,326	2021-33A AR2, 4.86% (3 Month		
Octagon Investment Partners 49 Ltd.	_,,		.,,,,,,,,,	USD LIBOR + 1.86%, Rate		
2021-5A B, 4.06% (3 Month USD				Floor: 1.86%) due 08/25/33 ^{5,3}	6,500,000	6,175,105
LIBOR + 1.55%, Rate Floor:				Golub Capital Partners CLO 16 Ltd.	.,,	-,,
1.55%) due 01/15/33 ^{♦,3}	8,500,000		7,982,988	2021-16A A1R2, 4.39% (3 Month		
2021-5A C, 4.56% (3 Month USD	,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	USD LIBOR + 1.61%, Rate		
LIBOR + 2.05%, Rate Floor:				Floor: 1.61%) due 07/25/33 ^{\$\displaysquare{3}\$}	4,000,000	3,820,244
2.05%) due 01/15/33 ^{♦,3}	7,450,000		6,870,721	2021-16A A2R2, 4.58% (3 Month	, ,	, ,
LCCM Trust	,,		-,,-	USD LIBOR + 1.80%, Rate		
2021-FL3 A, 4.27% (1 Month USD				Floor: 1.80%) due 07/25/33 ^{5,3}	2,000,000	1,905,459
LIBOR + 1.45%, Rate Floor:				ABPCI Direct Lending Fund CLO II LLC	,,	,,
1.45%) due 11/15/38 ^{\$\display\$}	6,000,000		5,723,495	2021-1A A1R, 4.31% (3 Month		
2021-FL3 AS, 4.62% (1 Month	2,222,222		-,,	USD LIBOR + 1.60%, Rate		
USD LIBOR + 1.80%, Rate				Floor: 1.60%) due 04/20/32 ^{♦,3}	5,500,000	5,356,135
Floor: 1.80%) due 11/15/38 ^{♦,3}	3,950,000		3,756,419	Cerberus Loan Funding XXXII, LP	-,,	-,,
2021-FL2 C, 4.97% (1 Month	, ,		, ,	2021-2A A, 4.13% (3 Month USD		
USD LIBOR + 2.15%, Rate				LIBOR + 1.62%, Rate Floor:		
Floor: 2.15%) due 12/13/38 ^{♦,3}	3,100,000		2,888,814	1.62%) due 04/22/33 ^{♦,3}	4,250,000	4,083,298
AMMC CLO XIV Ltd.	,,		,,-	2021-2A C, 5.36% (3 Month USD	,,	,,
2021-14A A2R2, 4.18% (3 Month				LIBOR + 2.85%, Rate Floor:		
USD LIBOR + 1.40%, Rate				2.85%) due 04/22/33 ^{♦,3}	1,250,000	1,141,124
Floor: 1.40%) due 07/25/29 ^{♦,3}	8,000,000		7,698,335	KREF Funding V LLC	1,=20,000	.,,
Dryden 36 Senior Loan Fund	2,222,222		.,,	1.83% (1 Month USD LIBOR + 1.75%,		
2020-36A CR3, 4.56% (3 Month				Rate Floor: 1.75%) due 06/25/26 ^{♦,†††}	4,726,802	4,705,523
USD LIBOR + 2.05%, Rate				0.15% due 06/25/26 ^{†††,7}	21,818,182	873
Floor: 2.05%) due 04/15/29 ^{♦,3}	8,000,000		7,531,522	Cerberus Loan Funding XXXI, LP	2.,010,102	0, 3
Madison Park Funding XLVIII Ltd.	3,000,000		. ,55.,522	2021-1A A, 4.01% (3 Month USD		
2021-48A B, 4.19% (3 Month				LIBOR + 1.50%, Rate Floor:		
USD LIBOR + 1.45%, Rate				1.50%) due 04/15/32 ^{4,3}	4,500,000	4,441,962
Floor: 1.45%) due 04/19/33 ^{♦,3}	4,000,000		3,770,305		,3,000	,,. 02
	,,000,000		-,,505			

	Face A mount~	VALUE		Face Amount~	V alue
BXMT Ltd.			Fortress Credit Opportunities XI CLO Ltd.		
2020-FL2 A, 3.84% (1 Month			2018-11A A1T, 3.81% (3 Month		
Term SOFR + 1.01%, Rate			USD LIBOR + 1.30%, Rate		
Floor: 0.90%) due 02/15/38 ^{4,3}	4,250,000	5 4,187,249	Floor: 0.00%) due 04/15/31 ^{♦,3}	2,000,000	\$ 1,961,154
THL Credit Lake Shore MM CLO I Ltd.	4,230,000	7,107,247	Apres Static CLO Ltd.	2,000,000	, 1,501,15 1
2021-1A A1R, 4.21% (3 Month			2020-1A A2R, 4.21% (3 Month		
USD LIBOR + 1.70%, Rate			USD LIBOR + 1.70%, Rate		
Floor: 1.70%) due 04/15/33 ^{6,3}	4,250,000	4,127,169	Floor: 0.00%) due 10/15/28 ⁴ ,3	2,000,000	1,942,365
Golub Capital Partners CLO 36M Ltd.	4,230,000	7,127,103	ACRES Commercial Realty Ltd.	2,000,000	1,542,505
2018-36A A, 4.13% (3 Month			2021-FL2 AS, 4.69% (1 Month		
USD LIBOR + 1.30%, Rate			USD LIBOR + 1.75%, Rate		
Floor: 0.00%) due 02/05/31 ^{4,3}	4,100,000	4,039,673	Floor: 1.75%) due 01/15/37 ^{\dagger}	2,000,000	1,920,108
FS Rialto Issuer LLC	4,100,000	٦,055,075	BRSP Ltd.	2,000,000	1,520,100
2022-FL6 B, 6.65% (1 Month			2021-FL1 C, 5.14% (1 Month		
Term SOFR + 3.63%, Rate			USD LIBOR + 2.15%, Rate		
Floor: 3.63%) due 08/17/37 ^{4,3}	2,500,000	2,464,798	Floor: 2.15%) due 08/19/38 ^{♦,3}	2,000,000	1,891,015
2022-FL6 AS, 6.15% (1 Month	2,300,000	2, 10 1,7 30	ABPCI Direct Lending Fund IX LLC	2,000,000	1,051,015
Term SOFR + 3.13%, Rate			2021-9A A2R, 4.57% (3 Month		
Floor: 3.13%) due 08/17/37 ^{♦,3}	1,500,000	1,480,655	USD LIBOR + 1.80%, Rate		
BSPDF Issuer Ltd.	1,500,000	1, 100,033	Floor: 1.80%) due 11/18/31 ^{♦,3}	2,000,000	1,887,745
2021-FL1 C, 5.07% (1 Month			MidOcean Credit CLO VII	2,000,000	1,007,7 13
USD LIBOR + 2.25%, Rate			2020-7A BR, 4.11% (3 Month		
Floor: 2.25%) due 10/15/36 ^{\(\dagger)}	4,000,000	3,827,984	USD LIBOR + 1.60%, Rate		
ABPCI Direct Lending Fund CLO I LLC	1,000,000	3,027,501	Floor: 0.00%) due 07/15/29 ^{♦,3}	2,000,000	1,886,658
2021-1A A1A2, 4.41% (3 Month			FS Rialto	2,000,000	1,000,030
USD LIBOR + 1.70%, Rate			2021-FL3 C, 4.99% (1 Month		
Floor: 1.70%) due 07/20/33 ^{♦,3}	3,750,000	3,653,251	USD LIBOR + 2.05%, Rate		
PFP Ltd.	3,7 30,000	3,033,231	Floor: 2.05%) due 11/16/36 ^{♦,3}	2,000,000	1,862,930
2021-7 D, 5.34% (1 Month USD			Neuberger Berman Loan Advisers CLO 40 Ltd.	2,000,000	1,002,550
LIBOR + 2.40%, Rate Floor:			2021-40A C, 4.49% (3 Month		
2.40%) due 04/14/38 ^{4,3}	3,749,813	3,509,198	USD LIBOR + 1.75%, Rate		
Cerberus Loan Funding XXVI, LP	3,7 13,013	3,303,130	Floor: 1.75%) due 04/16/33 ^{♦,3}	2,000,000	1,822,439
2021-1A AR, 4.01% (3 Month			Magnetite XXIX Ltd.	_,,,,,,,,	1,0,100
USD LIBOR + 1.50%, Rate			2021-29A C, 4.16% (3 Month		
Floor: 1.50%) due 04/15/31 ^{♦,3}	3,500,000	3,433,696	USD LIBOR + 1.65%, Rate		
ABPCI Direct Lending Fund CLO V Ltd.	, ,	, ,	Floor: 1.65%) due 01/15/34 ^{♦,3}	2,000,000	1,814,550
2021-5A A1R, 4.21% (3 Month			Cerberus Loan Funding XXXIII, LP	,,	,- ,
USD LIBOR + 1.50%, Rate			2021-3A B, 4.36% (3 Month USD		
Floor: 1.50%) due 04/20/31 ^{♦,3}	3,250,000	3,178,532	LIBOR + 1.85%, Rate Floor:		
Fortress Credit Opportunities IX CLO Ltd.	,	, ,	1.85%) due 07/23/33 ^{♦,3}	2,000,000	1,793,879
2021-9A A2TR, 4.31% (3 Month			Canyon Capital CLO Ltd.		
USD LIBOR + 1.80%, Rate			2018-1A A2R, 4.28% (3 Month		
Floor: 1.80%) due 10/15/33 ^{♦,3}	3,250,000	3,142,600	USD LIBOR + 1.50%, Rate		
Owl Rock CLO IV Ltd.			Floor: 1.50%) due 01/30/31 ^{♦,3}	1,900,000	1,769,507
2021-4A A1R, 4.58% (3 Month			OCP CLO Ltd.		
USD LIBOR + 1.60%, Rate			2020-4A A2RR, 4.23% (3 Month		
Floor: 1.60%) due 08/20/33 ^{♦,3}	3,250,000	3,098,661	USD LIBOR + 1.45%, Rate		
GoldenTree Loan Management US CLO 1 Ltd.			Floor: 1.45%) due 04/24/29 ^{♦,3}	1,500,000	1,467,535
2021-9A C, 4.51% (3 Month USD			STWD Ltd.		
LIBOR + 1.80%, Rate Floor:			2019-FL1 D, 5.39% (1 Month		
1.80%) due 01/20/33 ^{♦,3}	3,000,000	2,707,228	Term SOFR + 2.46%, Rate		
VOYA CLO			Floor: 2.35%) due 07/15/38 ^{♦,3}	1,459,000	1,402,092
2021-2A A2AR, 4.16% (3 Month			Golub Capital Partners CLO 54M L.P	•	•
USD LIBOR + 1.65%, Rate			2021-54A B, 4.68% (3 Month		
Floor: 1.65%) due 06/07/30 ^{♦,3}	2,550,000	2,448,000	USD LIBOR + 1.85%, Rate		
• • •			Floor: 1.85%) due 08/05/33 ^{♦,3}	1,500,000	1,390,357

	Face Amount~		Value		Face A mount [~]		V ALUE
Marathon CLO V Ltd.				WHOLE BUSINESS - 2.2%			
2017-5A A2R, 4.43% (3 Month				Arbys Funding LLC			
USD LIBOR + 1.45%, Rate				2020-1A, 3.24% due 07/30/50 ³	6,615,000	\$	5,600,080
Floor: 0.00%) due 11/21/27 ^{\$\display\$}	1,000,000	\$	990,499	Domino's Pizza Master Issuer LLC	0,0.5,000	*	3,000,000
2017-5A A1R, 3.85% (3 Month	.,000,000	•	,,,,,,	2017-1A, 4.12% due 07/25/47 ³	5,157,000		4,741,877
USD LIBOR + 0.87%, Rate				2021-1A, 3.15% due 04/25/51 ³	987,500		787,811
Floor: 0.00%) due 11/21/27 ^{\$3}	81,957		81,715	DB Master Finance LLC	,		,
NewStar Fairfield Fund CLO Ltd.	,		,	2019-1A, 4.35% due 05/20/49 ³	3,637,500		3,308,790
2018-2A A1N, 3.98% (3 Month				2021-1A, 2.79% due 11/20/51 ³	1,985,000		1,557,203
USD LIBOR + 1.27%, Rate				Taco Bell Funding LLC			
Floor: 1.27%) due 04/20/30 ^{♦,3}	989,329		970,415	2016-1A, 4.97% due 05/25/46 ³	3,553,125		3,420,362
Northwoods Capital XII-B Ltd.	,		,	2021-1A, 2.29% due 08/25/51 ³	1,419,275		1,134,060
2018-12BA B, 5.14% (3 Month				ServiceMaster Funding LLC			
USD LIBOR + 1.85%, Rate				2020-1, 2.84% due 01/30/51 ³	3,940,000		3,210,123
Floor: 1.85%) due 06/15/31 ^{¢,3}	1,000,000		966,194	SERVPRO Master Issuer LLC			
Owl Rock CLO I Ltd.				2021-1A, 2.39% due 04/25/51 ³	3,456,250		2,725,613
2019-1A A, 4.78% (3 Month USD				Wendy's Funding LLC			
LIBOR + 1.80%, Rate Floor:				2019-1A, 3.78% due 06/15/49 ³	1,335,900		1,224,021
1.80%) due 05/20/31 ^{♦,3}	1,000,000		965,072	Wingstop Funding LLC			
Owl Rock CLO II Ltd.				2022-1A, 3.73% due 03/05/52 ³	1,000,000	_	839,677
2021-2A ALR, 4.26% (3 Month				Total Whole Business			28,549,617
USD LIBOR + 1.55%, Rate							
Floor: 1.55%) due 04/20/33 ^{♦,3}	1,000,000		961,440	TRANSPORT-AIRCRAFT - 2.0%			
KREF				AASET Trust			
2021-FL2 C, 4.94% (1 Month				2021-1A, 2.95% due 11/16/41 ³	4,063,539		3,240,559
USD LIBOR + 2.00%, Rate				2020-1A, 3.35% due 01/16/40 ³	1,079,166		870,677
Floor: 2.00%) due 02/15/39 ^{♦,3}	1,000,000		948,582	2017-1A, 3.97% due 05/16/42 ³	299,574		237,562
BSPRT Issuer Ltd.				Castlelake Aircraft Structured Trust	2.052.622		2 275 403
2021-FL7 C, 5.12% (1 Month				2021-1A, 3.47% due 01/15/46 ³	3,852,622		3,375,421
USD LIBOR + 2.30%, Rate				Navigator Aircraft ABS Ltd.	2 020 257		2 405 170
Floor: 2.30%) due 12/15/38 [♦]	1,000,000		938,682	2021-1, 2.77% due 11/15/46 ³	2,830,357		2,405,179
Dryden 37 Senior Loan Fund				AASET US Ltd.	2 (25 (72		2 101 101
2015-37A Q, due 01/15/31 ^{3,8}	1,000,000		763,305	2018-2A, 4.45% due 11/18/38 ³	2,635,672		2,181,101
ACRE Commercial Mortgage Ltd.				MACH 1 Cayman Ltd. 2019-1, 3.47% due 10/15/39 ³	2 102 505		1 0/0 012
2021-FL4 D, 5.59% (1 Month				Lunar Structured Aircraft Portfolio Notes	2,103,585		1,848,913
USD LIBOR + 2.60%, Rate				2021-1, 2.64% due 10/15/46 ³	2,224,873		1,837,332
Floor: 2.60%) due 12/18/37 ^{♦,3}	773,000		747,618	Sprite Ltd.	2,224,673		1,037,332
Golub Capital Partners CLO 17 Ltd.				2021-1, 3.75% due 11/15/46 ³	2,079,540		1,755,582
2017-17A A1R, 4.43% (3 Month				Sapphire Aviation Finance II Ltd.	2,07 5,540		1,7 33,302
USD LIBOR + 1.65%, Rate	750.000		720.002	2020-1A, 3.23% due 03/15/40 ³	1,792,839		1,484,272
Floor: 0.00%) due 10/25/30 ^{4,3}	750,000		738,883	Falcon Aerospace Ltd.	.,,,,,,,,,		.,, _, _
Cerberus Loan Funding XXXVI, LP				2019-1, 3.60% due 09/15/39 ³	1,438,864		1,143,253
2021-6A A, 3.91% (3 Month USD				2017-1, 4.58% due 02/15/42 ³	291,786		264,572
LIBOR + 1.40%, Rate Floor:	F24 027		F20 072	MAPS Ltd.	25.,.00		20 .,57 2
1.40%) due 11/22/33 ^{♦,3}	534,827		530,872	2018-1A, 4.21% due 05/15/43 ³	1,561,492		1,390,968
Newfleet CLO Ltd.				Sapphire Aviation Finance I Ltd.	1,001,100		.,,
2018-1A A1R, 3.66% (3 Month				2018-1A, 4.25% due 03/15/40 ³	1,363,381		1,004,025
USD LIBOR + 0.95%, Rate	22(504		222 002	Raspro Trust	, ,		, ,-
Floor: 0.00%) due 04/20/28 ^{♦,3} Babson CLO Ltd.	326,584		323,883	2005-1A, 3.64% (3 Month USD			
	CEO 000		40 ECO	LIBOR + 0.93%, Rate Floor:			
2014-IA SUB, due 07/20/25 ^{3,8}	650,000		40,560	0.93%) due 03/23/24 ^{♦,3}	984,943		913,306
Treman Park CLO Ltd.	162.050		<u>ን</u> በ ንረሳ	WAVE LLC	- /-		,
2015-1A COM, due 10/20/28 ^{3,8}	162,950		20,260	2019-1, 3.60% due 09/15/44 ³	832,599		658,642
Copper River CLO Ltd. 2007-1A INC, due 01/20/21†††,6,8	700,000		294	1 -1	,		-,-
	700,000						
Total Collateralized Loan Obligations			1,445,948				

Face Amount~	Value		Face Amount~	V alue
		COLLATERALIZED DEBT OBLIGATIONS -	1.2%	
698,469	\$ 611,133	Anchorage Credit Funding 4 Ltd.		
	25,222,497		, ,	\$ 6,640,629
			1,500,000	1,274,194
			2 500 000	2 201 504
				2,201,504
3 500 000	3 407 604		2,000,000	1,691,641
3,300,000	3,477,004		2 750 000	2 244 904
1 300 000	1 299 051	· ·	3,/50,000	3,344,804
1,500,000	1,233,031	-		15,152,772
4 250 000	4 250 000	_	3 600 170	3,249,010
4,230,000	4,230,000		3,000,173	3,243,010
4 108 835	3 516 084	_	3 700 822	3,191,360
1,100,033	3,310,001	• •	3,7 00,022	6,440,370
		iotai iransport-Container		0,440,370
		SINGLE FAMILY RESIDENCE - 0.3%		
1.831.749	1.831.697	FirstKey Homes Trust		
1,001,010	1,001,001	2020-SFR2, 4.00% due 10/19/37 ³	1,400,000	1,254,687
EUR1,000,000	979,872	2020-SFR2, 4.50% due 10/19/37 ³	1,350,000	1,224,796
,,,,,,,,,,	,	2020-SFR2, 3.37% due 10/19/37 ³	900,000	794,526
1,119,333	1,119,333	Home Partners of America Trust		
, ,	, ,	2021-3, 2.80% due 01/17/41 ³	942,038	806,102
1,083,778	1,083,778	Total Single Family Residence		4,080,111
		INFRASTRUCTURE - 0.2%		
FI ID 1 010 E7E	000 006	VB-S1 Issuer LLC - VBTEL		
EUR 1,010,3/3	909,900	2022-1A, 4.29% due 02/15/52 ³	2,500,000	2,187,012
807 024	873 117	Total Asset-Backed Securities		
077,724	0/3,11/	(Cost \$367,831,711)		341,021,440
812 067	772 903	, , ,		
012,007		COLLATERALIZED MORTGAGE OBLIGATI	ONS ^{††} - 18.9%	
	20,213,423	GOVERNMENT AGENCY - 12.0%		
		Uniform MBS 30 Year		
		due 11/15/52 ¹³	83,466,000	77,284,425
2,750,000	2,605,903	Fannie Mae		
690,378	603,733	4.00% due 07/01/52	15,060,247	14,080,130
		• •	8,250,000	5,994,220
2,235,469	1,947,941		8,347,000	5,708,400
1,500,000	1,260,611			4,162,533
		• •		3,444,034
3,570,000	2,784,774			3,102,063
				2,047,355
2,565,914	2,391,044			1,822,913
		• •		1,463,237
2 500 000	2 204 422			1,420,171
2,500,000	2,204,422			1,292,439
2 527 620	2 052 547			1,210,954
2,337,828	2,032,34/			1,026,605
		4.24% due 08/01/48 2.58% due 10/01/51	1,000,000 1,183,407	974,468 870,203
7 2/1 027	7 116 022		1 103 40/	
1,241,927	1,116,923 761,700			
1,241,927 999,167	761,790	3.83% due 05/01/49	1,000,000	861,059
	AMOUNT 698,469 3,500,000 1,300,000 4,250,000 4,108,835 1,831,749 EUR1,000,000 1,119,333 1,083,778 EUR 1,010,575 897,924 812,067 2,750,000 690,378	AMOUNT VALUE 698,469 \$ 611,133 / 25,222,497 3,500,000 3,497,604 1,300,000 1,299,051 4,250,000 4,250,000 4,108,835 3,516,084 1,831,749 1,831,697 EUR1,000,000 979,872 1,119,333 1,119,333 1,083,778 1,083,778 EUR 1,010,575 989,986 897,924 873,117 812,067 772,903 / 20,213,425 2,750,000 2,605,903 / 690,378 603,733 2,235,469 / 1,947,941 / 1,500,000 1,260,611 3,570,000 2,784,774 2,565,914 2,391,044 2,500,000 2,204,422	COLLATERALIZED DEBT OBLIGATIONS - Anchorage Credit Funding 4 Ltd. 2021-4A BR, 3.12% due 04/27/39³ 2021-4A BR, 3.12% due 04/27/39³ Anchorage Credit Funding Ltd. 2021-13A AI, 2.88% due 07/27/39³ 2021-13A B2, 3.15% due 07/27/39³ 2021-3A AIR, 2.87% due 07/27/39³ 2021-3A AIR, 2.87% due 01/28/39³ Total Collateralized Debt Obligations TRANSPORT-CONTAINER - 0.5% Textainer Marine Containers VII Ltd. 2020-1A, 2.73% due 08/21/45³ MC Ltd. 2020-1A, 2.73% due 08/21/45³ MC Ltd. 2020-1A, 2.73% due 08/21/45³ MC Ltd. 2020-1A, 2.73% due 08/21/45³ Total Transport-Container SINGLE FAMILY RESIDENCE - 0.3% Firstkey Homes Trust 2020-SFR2, 4.50% due 10/19/37³ 2020-SFR2, 4.50% due 10/19/37³ 2020-SFR2, 3.37% due 10/19/37³ Total Single Family Residence INFRASTRUCTURE - 0.2% VB-S1 Issuer LLC - VBTEL 2022-1A, 4.29% due 02/15/52³ Total Asset-Backed Securities (Cost \$367,831,711) COLLATERALIZED MORTGAGE OBLIGATI GOVERNMENT AGENCY - 12.0% Uniform MBS 30 Year due 11/15/52¹³ Fannie Mae 690,378 603,733 4.00% due 07/01/52 2.81% due 05/01/51 2.235,469 1,947,941 2.17% due 03/01/51 2.200% due 09/01/50 3.570,000 2,784,774 2.36% due 08/01/51 2.278% due 05/01/51 2.278% due 05/01/51 2.278% due 05/01/51 2.278% due 09/01/50 2.278% due 09/01/50 2.278% due 09/01/50 2.278% due 09/01/50 2.278% due 09/01/51 2.299% due 00/01/51 2.299% due 00/01/51 2.279% due 02/01/51 2.279% due 02/01/51 2.279% due 02/01/51 2.279% due 02/01/51	Mount

	Face Amount [~]		Value		Face Amount~		V alue
4.07% due 05/01/49	762,651	\$	692,829	GS Mortgage Securities Corporation Trust			
2.10% due 07/01/50	958,743	•	678,681	2020-DUNE, 4.17% (1 Month			
4.37% due 10/01/48	711,351		673,066	USD LIBOR + 1.35%, Rate			
2.27% due 10/01/41	1,000,000		666,640	Floor: 1.35%) due 12/15/36 ^{♦,3}	1,000,000	\$	978,519
1.76% due 08/01/40	1,000,000		664,137	2020-UPTN, 3.35% (WAC) due 02/10/37 ^{♦,3}	1,000,000	•	881,936
due 12/25/43 ^{9,11}	830,786		627,173	BENCHMARK Mortgage Trust	.,,		,
4.25% due 05/01/48	627,047		582,924	2019-B14, 0.91% (WAC) due 12/15/62 ^{4,7}	19,772,032		655,124
Freddie Mac	,		,-	2018-B6, 0.57% (WAC) due 10/10/51 ^{\$\display\$}	29,363,927		450,020
4.00% due 06/01/52	11,758,996		10,964,646	Extended Stay America Trust	- , ,-		,-
1.98% due 05/01/50	1,360,580		923,196	2021-ESH, 5.07% (1 Month USD			
4.00% due 01/15/46	181,191		179,017	LIBOR + 2.25%, Rate Floor:			
Freddie Mac Seasoned Credit	,			2.25%) due 07/15/38 ^{♦,3}	1,093,271		1,046,700
Risk Transfer Trust				Citigroup Commercial Mortgage Trust	.,,		1,010,10
2.00% due 05/25/60	3,493,366		2,967,001	2019-GC43, 0.75% (WAC) due 11/10/52 ^{\$\display\$}	19,893,557		653,223
2.00% due 11/25/59	1,334,727		1,133,601	2016-GC37, 1.84% (WAC) due 04/10/49 ^{♦,7}	2,873,680		126,334
Fannie Mae-Aces	, ,			2016-C2, 1.88% (WAC) due 08/10/49 ^{\$\display\$}	2,361,436		115,893
1.61% (WAC) due 03/25/35 ^{♦,7}	20,033,688		2,245,526	2016-P5, 1.53% (WAC) due 10/10/49 ^{4,7}	1,589,539		66,610
FARM Mortgage Trust	, ,			COMM Mortgage Trust	, ,		,
2.18% (WAC) due 01/25/51 ^{♦,3}	898,392		732,484	2015-CR24, 0.84% (WAC) due 08/10/48 ^{♦,7}	38,336,196		599,252
Total Government Agency			152,816,255	2015-CR26, 1.06% (WAC) due 10/10/48 ^{♦,7}	8,488,082		175,237
Total Covernment Agency		_	132,010,233	CSAIL Commercial Mortgage Trust			,
COMMERCIAL MORTGAGE-BACKED SECURI	TIES - 3.4%			2019-C15, 1.20% (WAC) due 03/15/52 ^{♦,7}	12,137,276		545,164
JP Morgan Chase Commercial				SG Commercial Mortgage Securities Trust			,
Mortgage Securities Trust				2016-C5, 2.04% (WAC) due 10/10/48 ^{♦,7}	8,112,527		394,506
2021-NYAH, 4.66% (1 Month				UBS Commercial Mortgage Trust			,
USD LIBOR + 1.84%, Rate				2017-C2, 1.24% (WAC) due 08/15/50 ^{♦,7}	8,234,933		324,278
Floor: 1.84%) due 06/15/38 ^{♦,3}	4,000,000		3,780,280	Morgan Stanley Capital I Trust	, ,		,
2016-JP3, 3.57% (WAC) due 08/15/49 [♦]	4,000,000		3,389,010	2016-UB11, 1.58% (WAC) due 08/15/49 ^{¢,7}	5,947,165		259,456
GS Mortgage Securities Trust				JPMDB Commercial Mortgage Securities Trust			
2020-GSA2, 2.34% due 12/12/53	8,000,000		5,906,526	2016-C2, 1.65% (WAC) due 06/15/49 ^{♦,7}	6,451,413		256,062
2020-GC45, 0.79% (WAC) due 02/13/53 ^{6,7}	18,908,990		645,248	Wells Fargo Commercial Mortgage Trust			
2019-GC42, 0.93% (WAC) due 09/01/52 ^{4,7}	14,884,108		596,525	2016-NXS5, 1.59% (WAC) due 01/15/59 ^{¢,7}	3,614,256		125,839
DBGS Mortgage Trust				2016-C37, 0.96% (WAC) due 12/15/49 ^{¢,7}	2,719,785		65,732
2018-C1, 4.78% (WAC) due 10/15/51 [♦]	7,000,000		6,338,164	CFCRE Commercial Mortgage Trust			
CD Mortgage Trust				2016-C3, 1.14% (WAC) due 01/10/48 ^{♦,7}	5,389,519		140,455
2017-CD4, 3.95% (WAC) due 05/10/50	4,750,000		4,176,684	Total Commercial Mortgage-			
2016-CD1, 1.50% (WAC) due 08/10/49 ^{♦,7}	2,129,054		81,347	Backed Securities			42,952,210
KKR Industrial Portfolio Trust							
2021-KDIP, 4.07% (1 Month USD				RESIDENTIAL MORTGAGE-BACKED SECURITI	ES - 2.4%		
LIBOR + 1.25%, Rate Floor:				Mill City Mortgage Loan Trust			
1.25%) due 12/15/37 ^{♦,3}	3,450,000		3,259,722	2021-NMR1, 2.50% (WAC) due 11/25/60 ^{♦,3}	4,800,000		3,879,540
BX Commercial Mortgage Trust				GCAT Trust			
2021-VOLT, 4.82% (1 Month USD				2022-NQM3, 4.35% (WAC) due 04/25/67 ^{♦,3}	3,389,117		3,166,744
LIBOR + 2.00%, Rate Floor:				Nationstar Home Equity Loan Trust			
2.00%) due 09/15/36 ^{♦,3}	3,450,000		3,181,069	2007-C, 3.26% (1 Month USD			
SMRT				LIBOR + 0.18%, Rate Floor:			
2022-MINI, 4.80% (1 Month				0.18%) due 06/25/37 [♦]	3,222,305		3,121,018
Term SOFR + 1.95%, Rate	2 000 000		1 074 025	CFMT LLC	2 000 000		2 720 524
Floor: 1.95%) due 01/15/39 ^{♦,3}	2,000,000		1,874,835	2022-HB9, 3.25% (WAC) due 09/25/37 ^{♦,3}	3,000,000		2,729,524
Life Mortgage Trust				COLT Mortgage Loan Trust	4 000 000		2 540 050
2021-BMR, 4.22% (1 Month USD				2021-2, 2.38% (WAC) due 08/25/66 ^{♦,3}	4,000,000		2,548,858
LIBOR + 1.40%, Rate Floor:	1.045.040		1 000 400	PRPM LLC	2 472 000		2 120 647
1.40%) due 03/15/38 ^{♦,3}	1,965,940		1,862,460	2021-RPL2, 2.93% (WAC) due 10/25/51 ^{♦,3}	2,472,000		2,120,647
				Starwood Mortgage Residential Trust	000 03 5		050 220
				2020-1, 2.41% (WAC) due 02/25/50 ^{♦,3}	890,915		859,239
				2020-1, 2.56% (WAC) due 02/25/50 ^{♦,3}	890,915		848,389

	Face Amount~		V ALUE		Face Amount~		V ALUE
Imperial Fund Mortgage Trust				2007-ROBS, 6.06% due 10/10/52 ^{†††,3}	456,547	\$	419,089
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{¢,3} 2022-NQM2, 4.20% (WAC) due 03/25/67 ^{¢,3}	946,655	\$	850,297 845,010	2007-AETC, 5.75% due 02/10/52 ^{†††,3}	268,966	•	246,181
CSMC Trust	946,655		845,910	GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ^{†††,3}	1,435,618		1,355,661
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{♦,3} 2020-NQM1, 1.72% due 05/25/65 ^{3,10}	943,690 261,607		913,424 235,017	Total Military Housing			13,882,626
SPS Servicer Advance Receivables Trust 2020-T2, 1.83% due 11/15/55 ³	1,250,000		1,099,602	Total Collateralized Mortgage Obligations (Cost \$275,283,136)		2	39,803,180
OBX Trust	, ,			U.S. GOVERNMENT SECURITIES ^{††} - 11.2%			
2022-NQM8, 6.10% due 09/25/62 ^{3,10} BRAVO Residential Funding Trust	1,000,000		987,048	U.S. Treasury Notes 2.75% due 08/15/32	77,510,000		70,873,206
2021-HE1, 3.78% (30 Day Average SOFR + 1.50%, Rate Floor:				2.63% due 05/31/27 ¹⁴	15,580,000		14,625,725
0.00%) due 01/25/70 ^{♦,3}	1,000,000		985,028	U.S. Treasury Bonds 3.00% due 08/15/52	16,000,000		13,807,500
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ⁷	6,368,328		911,548	due 02/15/52 ^{9,11}	29,980,000		10,234,797
Securitized Asset-Backed	, ,		,	due 02/15/46 ^{9,11} 2.88% due 05/15/52	22,605,000 10,000,000		8,729,162 8,385,938
Receivables LLC Trust 2006-HE2, 3.38% (1 Month USD				due 05/15/44 ^{9,11}	19,265,000		7,921,210
LIBOR + 0.30%, Rate Floor:	3 455 550		670, 420	1.88% due 11/15/51 due 11/15/44 ^{9,11,14}	8,000,000 4,520,000		5,290,313 1,816,259
0.30%) due 07/25/36 [♦] Verus Securitization Trust	1,455,558		679,429	Total U.S. Government Securities			
2019-4, 2.85% due 11/25/59 ^{3,10} MFRA Trust	680,211		661,615	(Cost \$155,041,281)			41,684,110
2021-INV1, 2.29% (WAC) due 01/25/56 ^{♦,3}	700,000		617,513	SENIOR FLOATING RATE INTERESTS ^{††, o} - 2. INDUSTRIAL - 0.9%	5%		
New Residential Mortgage Loan Trust 2019-6A, 3.50% (WAC) due 09/25/59 ^{♦,3}	518,438		484,779	Mileage Plus Holdings LLC 8.78% (3 Month USD LIBOR + 5.25%,			
Angel Oak Mortgage Trust	,		,	Rate Floor: 6.25%) due 06/21/27	8,027,500		8,046,124
2020-1, 2.77% (WAC) due 12/25/59 ^{♦,3} RALI Series Trust	419,432		381,427	SkyMiles IP Ltd. 6.46% (3 Month USD LIBOR + 3.75%,			
2006-QO2, 3.52% (1 Month				Rate Floor: 4.75%) due 10/20/27	1,700,000		1,701,326
USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 [♦]	1,487,218		325,868	Air Canada 6.42% (3 Month USD LIBOR + 3.50%,			
GS Mortgage-Backed Securities Trust				Rate Floor: 4.25%) due 08/11/28	854,587		811,097
2020-NQM1, 1.79% (WAC) due 09/27/60 ^{4,3} MASTR Adjustable Rate Mortgages Trust	251,141		225,270	Service Logic Acquisition, Inc. 6.81% (3 Month USD LIBOR + 4.00%,			
2003-5, 1.50% (WAC) due 11/25/33 ⁵	247,033		217,829	Rate Floor: 4.75%) due 10/29/27	821,177		768,827
Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 01/26/60 ^{4,3}	224,842		211,303	6.97% ((1 Month USD LIBOR + 4.00%) and (2 Month USD LIBOR + 4.00%),			
Washington Mutual Mortgage Pass-	,-		,	Rate Floor: 4.75%) due 10/29/27	8,373		7,839
Through Certificates WMALT Series Trust 2006-AR9, 1.94% (1 Year CMT				Total Industrial		_	11,335,213
Rate + 0.84%, Rate Floor:	251 627		204.017	FINANCIAL - 0.4%			
0.84%) due 11/25/46° UCFC Manufactured Housing Contract	251,837		204,017	Citadel Securities, LP 6.15% (1 Month Term SOFR + 3.00%,			
1997-2, 7.38% due 10/15/28	42,962	_	41,206	Rate Floor: 3.00%) due 02/02/28	3,050,000		3,008,063
Total Residential Mortgage-Backed Securities		_	30,152,089	Cross Financial Corp. 7.13% (1 Month USD LIBOR + 4.00%,			
MILITARY HOUSING - 1.1% Freddie Mac Military Housing Bonds				Rate Floor: 4.75%) due 09/15/27 Nexus Buyer LLC	788,025		763,068
Resecuritization Trust Certificates				6.87% (1 Month USD LIBOR + 3.75%,			
2015-R1, 4.66% (WAC) due 11/25/55 ^{♦,3} 2015-R1, 4.44% (WAC) due 11/25/52 ^{♦,3}	6,954,996 2,836,384		6,410,331 2,627,767	Rate Floor: 3.75%) due 11/09/26 Alliant Holdings Intermediate LLC	753,266		721,727
2015-R1, 0.70% (WAC) due 11/25/55 ^{♦,3,7}	10,179,167		734,144	6.37% (1 Month USD LIBOR + 3.25%,			
Capmark Military Housing Trust 2006-RILY, 6.15% due 07/10/51 ^{†††,3}	2,266,866		2,089,453	Rate Floor: 3.25%) due 05/09/25	488,520	_	467,377
,, -1	,/		, -,	Total Financial		_	4,960,235

	Face Amount [~]	Value		FACE AMOUNT [~]		VALUE
CONCUMED MON CYCLICAL A 40/			MUNICIPAL PONDCÎÏ 0.00/			
CONSUMER, NON-CYCLICAL - 0.4%			MUNICIPAL BONDS ^{††} - 0.9% TEXAS - 0.3%			
Packaging Coordinators Midco, Inc. 7.42% (3 Month USD LIBOR + 3.75%,			Tarrant County Cultural Education			
Rate Floor: 4.50%) due 11/30/27	2,216,250	\$ 2,101,737	Facilities Finance Corp. Revenue Bonds			
Southern Veterinary Partners LLC	2,210,230	2,101,737	3.29% due 09/01/40	2,100,000	\$	1,564,287
7.12% (1 Month USD LIBOR + 4.00%,			2.78% due 09/01/34	700,000	Ψ	539,063
Rate Floor: 5.00%) due 10/05/27	1,474,648	1,391,699	2.69% due 09/01/33	500,000		389,070
HAH Group Holding Co. LLC	.,,	.,55.,655	2.57% due 09/01/32	475,000		376,548
8.71% (3 Month Term SOFR + 5.00%,			2.41% due 09/01/31	450,000		360,239
Rate Floor: 5.00%) due 10/29/27	1,135,628	1,078,846	Grand Parkway Transportation	,		,
Total Consumer, Non-cyclical	1,122,122	4,572,282	Corp. Revenue Bonds			
Total Collsumer, Non-Cyclical		4,372,202	3.31% due 10/01/49	1,500,000		1,021,270
TECHNOLOGY - 0.3%			Dallas/Fort Worth International	, ,		, ,
Datix Bidco Ltd.			Airport Revenue Bonds			
6.19% (6 Month GBP LIBOR + 4.50%,			2.92% due 11/01/50	1,000,000		681,578
Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP2,900,000	3,157,236	Total Texas			4,932,055
7.01% (3 Month Term SOFR + 4.50%,			10111		_	.,,,,,,,,,
Rate Floor: 4.50%) due 04/27/25†††	1,252,544	1,221,105	NEW YORK - 0.3%			
Total Technology		4,378,341	Westchester County Local			
CONCUMED CYCLICAL 0.30/			Development Corp. Revenue Bonds			
CONSUMER, CYCLICAL - 0.3%			3.85% due 11/01/50	2,700,000		1,944,687
Amaya Holdings BV			Port Authority of New York &			
3.73% (3 Month EURIBOR + 2.50%,	EUR 4,000,000	2 616 502	New Jersey Revenue Bonds	7 270 000		060 017
Rate Floor: 2.50%) due 07/21/26 UTILITIES - 0.1%	EUR 4,000,000	3,616,583	3.14% due 02/15/51	1,370,000	_	969,217
Hamilton Projects Acquiror LLC			Total New York		_	2,913,904
8.17% (3 Month USD LIBOR + 4.50%,			IDAHO - 0.1%			
Rate Floor: 5.50%) due 06/17/27	1,582,111	1,550,469	Boise State University Revenue Bonds			
ENERGY - 0.1%	1,302,111	1,550,705	3.06% due 04/01/40	1,150,000		851,517
Venture Global Calcasieu Pass LLC			3.00% due 0 1/01/10	1,130,000	_	031,317
5.74% (1 Month USD LIBOR + 2.63%,			CALIFORNIA - 0.1%			
Rate Floor: 2.63%) due 08/19/26 ^{†††}	841,798	839,693	California Statewide Communities			
, , ,	,		Development Authority Revenue Bonds			
COMMUNICATIONS - 0.0%			2.68% due 02/01/39	1,200,000		833,570
Radiate Holdco LLC			MISSISSIPPI - 0.1%			
6.37% (1 Month USD LIBOR + 3.25%,			Medical Center Educational			
Rate Floor: 4.00%) due 09/25/26	163,150	150,568	Building Corp. Revenue Bonds			
Total Senior Floating Rate Interests			2.92% due 06/01/41	1,000,000		699,872
(Cost \$33,942,143)		31,403,384		1,000,000	_	
FEDERAL AGENCY BONDS ^{††} - 1.4%			ALABAMA - 0.0%			
Tennessee Valley Authority Principal Strips			Auburn University Revenue Bonds			
due 06/15/38 ^{9,11}	9,400,000	4,459,595	2.68% due 06/01/50	1,000,000	_	668,369
due 01/15/48 ^{9,11}	9,700,000	2,778,662	OHIO - 0.0%			
due 01/15/38 ^{9,11}	4,000,000	1,941,412	County of Franklin Ohio Revenue Bonds			
due 06/15/35 ^{9,11}	1,583,000	881,397	2.88% due 11/01/50	1,000,000		641,596
due 12/15/42 ^{9,11}	1,600,000	605,800		,,		,
Federal Farm Credit Bank	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	ILLINOIS - 0.0%			
3.51% due 06/11/40	3,300,000	2,813,973	State of Illinois General Obligation Unlimited	470 000		460 400
2.70% due 01/30/45	1,053,000	746,739	5.65% due 12/01/38	472,222		462,433
Tennessee Valley Authority			Cook County School District No. 155			
4.25% due 09/15/65	2,450,000	2,183,050	Calumet City General Obligation Unlimited	F 000		4.065
5.38% due 04/01/56	600,000	648,103	5.30% due 12/01/22	5,000	_	4,965
U.S. International Development Finance Corp			Total Illinois			467,398
due 01/17/26 ¹¹	800,000	785,390	Total Municipal Bonds			
Total Federal Agency Bonds			(Cost \$16,714,223)		-	12,008,281
(Cost \$25,448,713)		17,844,121	()		_	-, - 00,201

	Face Amount [~]	VALUE		Contracts	V ALUE
FOREIGN GOVERNMENT DEBT ^{††} - 0.2%			LISTED OPTIONS WRITTEN [†] - (0.2)%		
Panama Government International Bond			Call Options on:		
4.50% due 01/19/63	2,600,000	\$ 1,714,674	Equity Options		
4.50% due 04/16/50	1,450,000	1,010,206	Figs, Inc. Expiring December		
Bermuda Government International Bond			2022 with strike price of \$50.00		
3.38% due 08/20/50 ³	500,000	333,942	(Notional Value \$7,425)	9	\$ —
Total Foreign Government Debt			Figs, Inc. Expiring December		
(Cost \$4,707,479)		3,058,822	2022 with strike price of \$55.00		
SENIOR FIXED RATE INTERESTS††† - 0.2%			(Notional Value \$7,425)	9	
INDUSTRIAL - 0.2%			Total Call Equity Options		
			Put Options on:		
CTL Logistics 2.65% due 10/10/42	3,639,469	2,788,277	Equity Options		
• •	3,033,403	2,700,277	S&P 500 Index Expiring December		
Total Senior Fixed Rate Interests		2 700 277	2022 with strike price of \$3,200.00		
(Cost \$3,639,469)		2,788,277	(Notional Value \$60,238,416)	168	(1,046,640)
	CONTRACTS		S&P 500 Index Expiring November	100	(1,040,040)
			2022 with strike price of \$3,400.00		
LISTED OPTIONS PURCHASED† - 0.8%			(Notional Value \$54,501,424)	152	(1,165,080)
Put Options on:			Total Put Equity Options	.52	
Equity Options			iotal Put Equity Options		(2,211,720)
S&P 500 Index Expiring November			Total Listed Options Written		
2022 with strike price of \$3,800.00			(Premiums received \$1,586,672)		(2,211,720)
(Notional Value \$54,501,424)	152	3,847,880	OTC INTEREST DATE SWARTIONS WRITTE	u††.12 0.0 0/	
S&P 500 Index Expiring December		-,,	OTC INTEREST RATE SWAPTIONS WRITTEI	N11/12 - 0.0%	
2022 with strike price of \$3,600.00			Put Swaptions on: Interest Rate Swaptions		
(Notional Value \$60,238,416)	168	2,920,680	Bank of America, N.A. 5-Year Interest		
S&P 500 Index Expiring April 2023					
with strike price of \$4,000.00			Rate Swap Expiring November 2022 with exercise rate of 3.30%	USD 22,750,000	(647,142)
(Notional Value \$21,155,158)	59	2,725,800		03D22,730,000	
Total Equity Options		9,494,360	Total Interest Rate Swaptions		(647,142)
			Total OTC Interest Rate Swaptions Written		
Total Listed Options Purchased			(Premiums received \$187,688)		(647,142)
(Cost \$6,156,669)		9,494,360			
Total Investments - 106.7%			Other Assets & Liabilities, net - (6.5)%		(79,837,904)
(Cost \$1,591,371,317)		1,351,759,187	Total Net Assets - 100.0%		\$1,269,062,421

Centrally Cleared Interest Rate Swap Agreements $\dot{\uparrow}\dot{\uparrow}$

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation**
BofA Securities, Inc.	СМЕ	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	09/26/32	\$16,100,000	\$ (143,221)	\$ 428	\$ (143,649)
BofA Securities,			U.S. Secured Overnight Financing							
Inc.	CME	Pay	Rate	2.78%	Annually	07/18/27	123,000,000	(5,567,474) \$ (5,710,695)	\$17 \$ 1,245	(5,568,291) \$ (5,711,940)

Haradizad

CORE BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	5,735,000	5,743,545 USD	10/17/22	\$ 117,420
Morgan Stanley Capital Services LLC	GBP	Sell	2,897,000	3,339,204 USD	10/17/22	102,975
JPMorgan Chase Bank, N.A.	EUR	Buy	69,000	67,635 USD	10/17/22	55
JPMorgan Chase Bank, N.A.	EUR	Sell	1,028,000	1,003,785 USD	12/30/22	(11,184)
						\$ 209,266

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put Bank of America, N.A. 5-Year Interest								
Rate Swap	Pay	SOFR	Annual	3.30%	11/30/22	3.30%	\$ 22,750,000	\$ (647,142)

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- * Non-income producing security.
- ** Includes cumulative appreciation (depreciation).
- † Value determined based on Level 1 inputs, unless otherwise noted.
- †† Value determined based on Level 2 inputs, unless otherwise noted.
- ††† Value determined based on Level 3 inputs.
- Variable rate security. Rate indicated is the rate effective at September 30, 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 \$557,199,031 (cost \$644,334,009), or 43.9% of total net assets.
- ⁴ Rate indicated is the 7-day yield as of September 30, 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 \$778,995 (cost \$932,290), 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 September 30, 2022.
- ¹¹ Zero coupon rate security.
- ¹² Swaptions See additional disclosure in the swaptions table above for more information on swaptions.
- ¹³ Security is unsettled at period end and does not have a stated effective rate.
- ¹⁴ All or a portion of this security is pledged as interest rate swap collateral at September 30, 2022.
 - BofA Bank of America
 - CME Chicago Mercantile Exchange
 - 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
- SOFR Secured Overnight Financing Rate
- WAC Weighted Average Coupon