	Shares	VALUE		Shares	VALUE
COMMON STOCKS† - 0.1%			Equitable Holdings, Inc.		
CONSUMER, NON-CYCLICAL - 0.1%			4.95% Bank of New York Mellon Corp.	22,819,000	\$ 22,602,329
Endo, Inc.* Cengage Learning Holdings II, Inc.* ^{,††}	146,283 21,660	\$ 3,766,787 373,635	3.75%	20,550,000	19,395,731
Save-A-Lot**††† Total Consumer, Non-cyclical	1,053,728	7,745 4,148,167	Charles Schwab Corp. 4.00%	18,700,000	16,723,260
INDUSTRIAL - 0.0%		4,140,107	Kuvare US Holdings, Inc. 7.00% due 02/17/51 ⁴	16,130,000	16,210,652
API Heat Transfer Intermediate**††† Schur Flexibles GesmbH**††	743 1,661	1,064,597 216,126	Bank of America Corp. 4.38%	13,850,000	13,407,163
YAK BLOCKER 2 LLC** ^{†††} YAK BLOCKER 2 LLC** ^{†††}	74,424 68,788	149,593 138,264	MetLife, Inc. 3.85%	12,200,000	12,003,045
BP Holdco LLC*†††, ¹ Vector Phoenix Holdings, LP*,†††	37,539 37,539	45,503 794	Jackson Financial, Inc. 8.00%	284,000	7,588,480
Targus, Inc.* ^{†††}	12,773	542	CNO Financial Group, Inc. 5.13% due 11/25/60	323,600	6,970,344
Targus, Inc.* ^{†††} Targus, Inc.* ^{†††}	12,773 12,773	73 1	Selective Insurance Group, Inc. 4.60%	246,000	4,860,960
Total Industrial		1,615,493	American National Group, Inc. 5.95%	9,800	242,354
CONSUMER, CYCLICAL - 0.0% SHO Holding I Corp.**†††	1,150	903,398	First Republic Bank	,	,
ATD New Holdings, Inc.** ^{††} Total Consumer, Cyclical	42,478	<u>297,346</u> 1,200,744	4.25%* 4.50%*	803,675 238,300	322 95
FINANCIAL - 0.0%			Total Financial		248,828,860
Checkers Holdings, Inc.**††† Pershing Square Tontine Holdings, Ltd. — Class A*.†††,2	158,620 6,864,930	631,308 686	COMMUNICATIONS - 0.4% AT&T Mobility II LLC 6.80%*- ^{†††}	27,000	27,633,690
Endo Luxembourg Finance Co. I SARL / Endo US, Inc.* ^{†††,3}	4,400,000	440	GOVERNMENT - 0.4% CoBank ACB		
Endo Luxembourg Finance Co. I SARL / Endo US, Inc.* ^{††††,3}	1,825,000	183	4.25% Farmer Mac	20,000,000	19,214,974
Total Financial		632,617	5.75%	308,805	7,534,811
COMMUNICATIONS - 0.0%			Total Government		26,749,785
Vacasa, Inc. — Class A*	25,191	70,786	ENERGY - 0.2% Venture Global LNG, Inc.		
UTILITIES - 0.0% Mountain Creek Power LLC*,†††	180,169	18,017	9.00%4	18,150,000	18,397,365
ENERGY - 0.0% Permian Production Partners LLC**†††	573,522	10,306	Total Preferred Stocks (Cost \$355,701,212)		321,609,700
Total Common Stocks (Cost \$14,098,745)		7,696,130	WARRANTS [†] - 0.0% Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	128,004	576
PREFERRED STOCKS ^{††} - 4.3% FINANCIAL - 3.3%			Pershing Square SPARC Holdings, Ltd* ^{,†††,2} Pershing Square Tontine	2,097,618	210
Citigroup, Inc. 3.88%	30,600,000	29,451,787	Holdings, Ltd. — Class A Expiring 07/24/25*,†††,2	762,770	76
4.00% 7.38%	13,100,000 1,400,000	12,825,611 1,469,668	Total Warrants (Cost \$296,403)		862
Goldman Sachs Group, Inc. 4.13% 7.50%	20,500,000 10,750,000	19,637,184 11,394,678	EXCHANGE-TRADED FUNDS**** - 1.0% SPDR S&P 500 ETF Trust	125,000	71,720,000
Markel Group, Inc. 6.00%	29,050,000	29,018,623	Total Exchange-Traded Funds (Cost \$65,397,500)		71,720,000
Wells Fargo & Co. 3.90%	25,750,000	25,026,574			

	Shares	Value		Face Amount [~]	V ALUE
MUTUAL FUNDS [†] - 4.2%			Jefferies Finance LLC / JFIN		
Guggenheim Limited Duration			Company-Issuer Corp.		
Fund — Class R6 ¹	5,457,388	\$134,197,181	5.00% due 08/15/28 ⁴	23,000,000	\$ 21,868,642
Guggenheim Ultra Short Duration	5,457,566	\$ 134,137,101	Iron Mountain, Inc.	23,000,000	\$ 21,000,042
Fund — Institutional Class ¹	5,286,176	52,967,485	5.63% due 07/15/32 ⁴	20,000,000	19,948,670
Guggenheim Risk Managed Real	3,200,170	J2,707, 4 83	4.50% due 02/15/31 ⁴	925,000	877,452
Estate Fund — Institutional Class ¹	1 002 926	20 251 104	FS KKR Capital Corp.	923,000	677,432
_	1,093,826	38,251,104	3.25% due 07/15/27	21,000,000	19,888,791
Guggenheim Strategy Fund III	1,448,221	36,046,213	LPL Holdings, Inc.	21,000,000	13,000,731
Guggenheim Alpha Opportunity Fund — Institutional Class ¹	1 022 000	22 415 126		14 700 000	14 152 075
	1,022,808	33,415,126	4.00% due 03/15/29 ⁴ 4.38% due 05/15/31 ⁴	14,788,000	14,153,875
Guggenheim Strategy Fund II ¹	837,301	20,765,053		5,500,000	5,183,331
Total Mutual Funds			Mitsubishi UFJ Financial Group, Inc. 5.42% due 02/22/29 ⁷	10 050 000	19 (62 (62
(Cost \$305,063,386)		315,642,162		18,050,000	18,663,662
MONEY MARKET FUNDS**** - 7.4%			Starwood Property Trust, Inc.	10 000 000	10 515 212
Federated Hermes U.S. Treasury			4.38% due 01/15/27 ⁴	19,000,000	18,515,212
Cash Reserves Fund —			Alliant Holdings Intermediate LLC /		
Institutional Shares, 4.85% ⁵	467,527,779	467,527,779	Alliant Holdings Company-Issuer	14 770 000	14 024 000
Dreyfus Treasury Obligations	407,327,773	407,327,773	6.50% due 10/01/31 ⁴	14,770,000	14,924,888
Cash Management Fund —			7.00% due 01/15/31 ⁴	3,475,000	3,570,886
Institutional Shares, 4.81% ⁵	74,700,216	74,700,216	OneMain Finance Corp.	7 150 000	7 576 610
Western Asset Institutional	74,700,210	74,700,210	9.00% due 01/15/29	7,150,000	7,576,619
			4.00% due 09/15/30	7,250,000	6,457,415
U.S. Treasury Reserves —	10 720 207	10 720 207	7.88% due 03/15/30	2,225,000	2,325,986
Institutional Shares, 4.89% ⁵	10,730,307	10,730,307	7.13% due 03/15/26	2,000,000	2,041,830
Total Money Market Funds			United Wholesale Mortgage LLC		
(Cost \$552,958,302)		552,958,302	5.50% due 04/15/29 ⁴	7,150,000	6,964,106
	F		5.50% due 11/15/25 ⁴	6,300,000	6,288,251
	FACE		5.75% due 06/15/27 ⁴	4,550,000	4,520,409
	Amount [~]	_	Encore Capital Group, Inc.		
			8.50% due 05/15/30 ⁴	12,100,000	12,752,517
CORPORATE BONDS ^{††} - 29.9%			9.25% due 04/01/29 ⁴	4,450,000	4,787,980
FINANCIAL - 9.2%			Global Atlantic Finance Co.	77 250 000	70.066.7.47
Pershing Square Holdings Ltd.			4.70% due 10/15/51 ^{4,7}	11,350,000	10,866,147
3.25% due 10/01/31 ⁴	31,500,000	27,002,430	7.95% due 06/15/33 ⁴	2,289,000	2,612,762
3.25% due 11/15/30	12,620,000	11,098,281	6.75% due 03/15/54 ⁴	2,091,000	2,224,852
Jane Street Group / JSG Finance, Inc.			PennyMac Financial Services, Inc.		
7.13% due 04/30/31 ⁴	23,725,000	25,138,061	7.13% due 11/15/30 ⁴	9,275,000	9,603,678
4.50% due 11/15/29 ⁴	9,650,000	9,288,312	7.88% due 12/15/29 ⁴	3,675,000	3,918,719
Wilton RE Ltd.			5.38% due 10/15/25 ⁴	1,819,000	1,815,894
6.00% ^{4,6,7}	31,350,000	28,964,385	Sherwood Financing plc		
Rocket Mortgage LLC / Rocket			4.50% due 11/15/26 ⁴	EUR 12,050,000	12,715,642
Mortgage Company-Issuer, Inc.			8.17% (3 Month EURIBOR + 4.63%,		
3.88% due 03/01/31 ⁴	21,650,000	19,934,025	Rate Floor: 0.00%) due 11/15/27 ^{\$}	EUR 1,550,000	1,637,996
2.88% due 10/15/26 ⁴	9,250,000	8,880,714	Focus Financial Partners LLC		
GLP Capital Limited Partnership	, ,	, ,	6.75% due 09/15/31 ⁴	14,035,000	14,168,978
/ GLP Financing II, Inc.			Hampton Roads PPV LLC		
4.00% due 01/15/31	22,640,000	21,223,341	6.62% due 06/15/53 ^{†††,4}	16,560,000	14,144,890
5.30% due 01/15/29	6,950,000	7,068,064	Kennedy-Wilson, Inc.		
Liberty Mutual Group, Inc.	-,,-	.,,	5.00% due 03/01/31	14,669,000	13,168,900
4.30% due 02/01/61 ⁴	36,940,000	24,783,098	4.75% due 02/01/30	250,000	226,718
Host Hotels & Resorts, LP	22,5 .0,000	,55,020	4.75% due 03/01/29	25,000	23,142
3.50% due 09/15/30	24,000,000	22,257,719	Hunt Companies, Inc.		
CBS Studio Center	_ 1,000,000	,_,,,,,,	5.25% due 04/15/29 ⁴	13,700,000	13,254,947
8.10% (1 Month Term SOFR + 3.00%,			Lloyds Banking Group plc		
Rate Floor: 3.00%) due 01/09/25 ^{\$\circ} ,†††	22,000,000	22,000,000	5.87% due 03/06/29 ⁷	12,100,000	12,620,817
nate 11001. 3.00/0] due 01/03/23	22,000,000	22,000,000			

	Face Amount~	V alue		Face Amount [~]	Value
MidCap Funding XLVI Trust			Atlas Mara Ltd.		
8.58% (1 Month Term SOFR + 3.50%,			due 12/31/21 ^{†††,15}	1,183,303	\$ 1
Rate Floor: 3.50%) due 04/15/27 ^{♦,†††}	12,440,000	\$ 12,440,000	Total Financial	, ,	685,639,952
First American Financial Corp.					
4.00% due 05/15/30	11,760,000	11,170,160	ENERGY - 3.7%		
State Street Corp.			BP Capital Markets plc		
6.70% ^{6,7}	9,590,000	9,928,546	4.88% ^{6,7}	39,360,000	38,933,054
Nationstar Mortgage Holdings, Inc.			NuStar Logistics, LP	7.4.506.000	15.053.753
5.00% due 02/01/26 ⁴	9,810,000	9,762,401	6.38% due 10/01/30	14,506,000	15,051,751
SLM Corp.			5.75% due 10/01/25	5,095,000	5,102,826
3.13% due 11/02/26	8,914,000	8,569,435	5.63% due 04/28/27	450,000	452,052
4.20% due 10/29/25	1,000,000	988,585	Parkland Corp.	20,000,000	10 0(1 022
Wells Fargo & Co.			4.63% due 05/01/30 ⁴	20,000,000	18,861,022
6.85% ^{6,7}	8,250,000	8,610,550	Midwest Connector Capital Company LLC 4.63% due 04/01/29 ⁴	10 762 000	10 (50 226
OneAmerica Financial Partners, Inc.			ITT Holdings LLC	18,763,000	18,650,236
4.25% due 10/15/50 ⁴	11,550,000	8,574,216	6.50% due 08/01/29 ⁴	19,477,000	10 451 502
QBE Insurance Group Ltd.	7.550.000	7 507 00 4	Occidental Petroleum Corp.	19,477,000	18,451,583
5.88% ^{4,6,7}	7,550,000	7,507,894	7.95% due 06/15/39	12,735,000	15,274,830
VFH Parent LLC / Valor Company-Issuer, Inc.	7.150.000	7 400 562	4.50% due 00/15/39 4.50% due 07/15/44	2,850,000	2,316,876
7.50% due 06/15/31 ⁴	7,150,000	7,498,562	Cheniere Energy Partners, LP	2,830,000	2,310,670
Stewart Information Services Corp.	7 700 000	6 027 710	5.75% due 08/15/34 ⁴	16,340,000	17,022,190
3.60% due 11/15/31	7,788,000	6,837,710	CVR Energy, Inc.	10,540,000	17,022,130
Toronto-Dominion Bank	c 200 000	(750 716	8.50% due 01/15/29 ⁴	15,975,000	16,148,281
8.13% due 10/31/82 ⁷	6,300,000	6,758,716	Targa Resources Partners Limited	13,373,000	10,140,201
PartnerRe Finance B LLC	C 4C0 000	F 074 72F	Partnership / Targa Resources		
4.50% due 10/01/50 ⁷	6,460,000	5,974,725	Partners Finance Corp.		
CNO Financial Group, Inc.	E 200 000	E 407 009	6.88% due 01/15/29	10,145,000	10,401,790
6.45% due 06/15/34 Cushman & Wakefield US Borrower LLC	5,200,000	5,497,008	4.88% due 02/01/31	5,000,000	4,963,191
6.75% due 05/15/28 ⁴	5,303,000	E 2E1 10 <i>A</i>	Venture Global LNG, Inc.	3,000,000	1,505,151
Blue Owl Capital GP LLC	3,303,000	5,351,104	9.50% due 02/01/29 ⁴	8,700,000	9,800,591
7.11% due 08/22/43 ^{†††}	5,000,000	5,302,150	9.88% due 02/01/32 ⁴	3,000,000	3,333,575
Bank of Nova Scotia	3,000,000	3,302,130	Hess Midstream Operations, LP	3,000,000	3,333,373
8.63% due 10/27/82 ⁷	4,650,000	5,029,640	5.63% due 02/15/26 ⁴	12,456,000	12,457,021
American National Group, Inc.	4,030,000	3,023,040	Buckeye Partners, LP	,,	, ,
5.00% due 06/15/27	4,813,000	4,843,365	6.88% due 07/01/29 ⁴	7,970,000	8,165,823
Globe Life, Inc.	4,013,000	7,075,505	4.13% due 03/01/25 ⁴	4,318,000	4,282,123
5.85% due 09/15/34	4,340,000	4,484,631	Global Partners Limited Partnership	, ,	, ,
Goldman Sachs Group, Inc.	4,540,000	7,707,031	/ GLP Finance Corp.		
6.13% ^{6,7}	4,250,000	4,268,424	6.88% due 01/15/29	7,750,000	7,773,886
Accident Fund Insurance Company of America	.,250,000	.,200, .2 .	8.25% due 01/15/32 ⁴	2,200,000	2,282,036
8.50% due 08/01/32 ⁴	3,000,000	3,051,433	7.00% due 08/01/27	2,200,000	2,214,853
SBA Communications Corp.	2,222,222	2,221,122	Viper Energy, Inc.		
3.13% due 02/01/29	3,100,000	2,865,314	7.38% due 11/01/31 ⁴	6,100,000	6,433,511
Prudential Financial, Inc.	, ,	, ,	5.38% due 11/01/27 ⁴	4,286,000	4,268,435
5.13% due 03/01/52 ⁷	2,750,000	2,728,901	CQP Holdco Limited Partnership		
Horace Mann Educators Corp.	, ,	, ,	/ BIP-V Chinook Holdco LLC		
7.25% due 09/15/28	1,962,000	2,131,088	7.50% due 12/15/33 ⁴	6,550,000	7,106,593
Jones Deslauriers Insurance			Kinetik Holdings, LP		
Management, Inc.			5.88% due 06/15/30 ⁴	6,100,000	6,141,547
10.50% due 12/15/30 ⁴	1,700,000	1,848,718	DT Midstream, Inc.		
Iron Mountain Information			4.13% due 06/15/29 ⁴	5,250,000	5,021,842
Management Services, Inc.			TransCanada PipeLines Ltd.		
5.00% due 07/15/32 ⁴	1,726,000	1,663,641	6.20% due 03/09/26	3,300,000	3,303,217
			Venture Global Calcasieu Pass LLC		
			3.88% due 11/01/33 ⁴	2,198,000	1,971,307

	Face Amount~	Value		Face Amount	Value
4.13% due 08/15/31 ⁴	760,000		4.90% due 08/15/44	1,797,000	
3.88% due 08/15/29 ⁴	510,000	481,966	5.25% due 04/01/44	1,488,000	1,185,404
HF Sinclair Corp.			4.60% due 01/15/45	624,000	460,538
6.38% due 04/15/27	2,689,000	2,726,077	Match Group Holdings II LLC		
Sunoco, LP			4.63% due 06/01/28 ⁴	7,700,000	7,486,550
7.25% due 05/01/32 ⁴	1,500,000	1,590,026	Cogent Communications Group LLC		
TransMontaigne Partners Limited			7.00% due 06/15/27 ⁴	7,250,000	7,377,448
Partnership / TLP Finance Corp.			Telenet Finance Luxembourg Notes SARL		
6.13% due 02/15/26	950,000	933,635	5.50% due 03/01/28	7,000,000	6,844,152
Basic Energy Services, Inc.			Virgin Media Vendor Financing Notes IV DAC		
due 10/15/23 ¹⁵	1,438,000	14,380	5.00% due 07/15/28 ⁴	3,650,000	3,517,732
Total Energy		272,638,721	Charter Communications Operating LLC / Charter Communications		
COMMUNICATIONS - 3.6%			Operating Capital		
British Telecommunications plc	20 200 000	26 022 724	3.90% due 06/01/52	3,500,000	2,294,756
4.88% due 11/23/81 ^{4,7}	28,200,000	26,032,734	Ziggo B.V.		
4.25% due 11/23/81 ^{4,7}	5,250,000	5,094,991	4.88% due 01/15/30⁴	1,685,000	1,601,118
Level 3 Financing, Inc.			Zayo Group Holdings, Inc.		
4.50% due 04/01/30 ⁴	19,794,000	15,330,588	4.00% due 03/01/27 ⁴	700,000	626,110
11.00% due 11/15/29 ⁴	5,431,914	6,016,256	Total Communications		266,424,900
4.00% due 04/15/31 ⁴	7,600,000	5,529,000	NID. (670)		
10.75% due 12/15/30 ⁴	2,600,000	2,853,387	INDUSTRIAL - 3.4%		
McGraw-Hill Education, Inc.	22 624 000	22 715 100	AP Grange Holdings	42 700 000	11.000.007
8.00% due 08/01/29 ⁴	22,634,000	22,715,188	6.50% due 03/20/45 ^{†††}	43,700,000	44,062,297
5.75% due 08/01/28 ⁴	4,600,000	4,545,899	5.00% due 03/20/45 ^{†††}	4,900,000	5,026,289
Sunrise FinCo I B.V.	20 200 000	10 112 026	Great Lakes Dredge & Dock Corp.	17.160.000	15.051.152
4.88% due 07/15/31 ⁴	20,200,000	19,112,836	5.25% due 06/01/29 ⁴	17,160,000	15,951,152
Altice France S.A.	12 250 000	0 217 627	XPO, Inc.	7.4.005.000	14 405 240
5.13% due 07/15/29 ⁴	13,250,000	9,317,637	6.25% due 06/01/28 ⁴	14,085,000	14,405,349
5.50% due 10/15/29 ⁴	11,760,000	8,235,992	New Enterprise Stone & Lime Company, Inc.	0.007.000	0.067.504
CSC Holdings LLC	20 672 000	15 064 020	5.25% due 07/15/28 ⁴	9,081,000	8,867,594
4.13% due 12/01/30 ⁴	20,672,000	15,064,829	9.75% due 07/15/28 ⁴	5,350,000	5,465,041
4.63% due 12/01/30 ⁴	2,715,000	1,377,844	Standard Industries, Inc.	c 200 000	F 0C0 21C
Vodafone Group plc	16 975 000	12 000 074	4.38% due 07/15/30 ⁴	6,200,000	5,868,316
5.13% due 06/04/81 ⁷	16,875,000	13,900,074	3.38% due 01/15/31 ⁴	6,552,000	5,836,778
LCPR Senior Secured Financing DAC 5.13% due 07/15/294	16 250 000	12 177 020	TransDigm, Inc.	7 000 000	7 205 016
	16,250,000	13,167,820	6.75% due 08/15/28 ⁴	7,000,000	7,205,016
CCO Holdings LLC / CCO			6.88% due 12/15/30 ⁴	4,050,000	4,241,063
Holdings Capital Corp. 4.50% due 06/01/33 ⁴	14 265 000	12 114 220	Sealed Air Corporation/Sealed Air Corp US 6.13% due 02/01/28 ⁴	11 105 000	11 200 020
Virgin Media Finance plc	14,265,000	12,114,329	IP Lending X Ltd.	11,105,000	11,290,920
5.00% due 07/15/30 ⁴	11,400,000	10,026,579	7.75% due 07/02/29 ⁴	10,457,121	10,483,264
Cable One, Inc.	11,400,000	10,020,379	Arcosa, Inc.	10,437,121	10,465,204
4.00% due 11/15/30 ⁴	12,575,000	10,023,843	4.38% due 04/15/29 ⁴	9,400,000	9,010,356
Sirius XM Radio, Inc.	12,373,000	10,023,643	6.88% due 08/15/32 ⁴	1,300,000	1,360,501
4.13% due 07/01/30 ⁴	8,900,000	8,071,209	Dyal Capital Partners IV	1,300,000	1,500,501
3.13% due 09/01/26 ⁴			3.65% due 02/22/41 ^{†††}	10,950,000	9,702,357
AMC Networks, Inc.	1,550,000	1,497,546	Flowserve Corp.	10,930,000	9,702,337
4.25% due 02/15/29	10,200,000	7,377,045	3.50% due 10/01/30	10,270,000	9,561,138
10.25% due 01/15/29 ⁴	2,125,000	2,183,756	Miter Brands Acquisition Holdco	10,270,000	٥١,١٥٥,ر
Cogent Communications Group	2,123,000	2,103,730	Incorporated / MIWD Borrower LLC		
Incorporated / Cogent			6.75% due 04/01/32 ⁴	7,455,000	7,728,047
				7, 4 33,000	7,720,047
Communications Finance, Inc. 7.00% due 06/15/27 ⁴	0 EEU UUU	0 600 254	Pactiv Evergreen Group		
Paramount Global	8,550,000	8,689,254	Issuer Incorporated/Pactiv Evergreen Group Issuer LLC		
4.85% due 07/01/42	3 667 000	ጋ በጋለ የበ፣	4.00% due 10/15/27 ⁴	7 0.42 000	7 627 602
4.85% due 07/01/42 5.90% due 10/15/40	3,667,000 2,765,000	2,924,891 2,446,493	4.00/0 due 10/13/2/	7,943,000	7,637,692
3.7070 aue 10/13/40	2,703,000	۷, ۲۲ 0,4۶۵			

	Face A mount~	Value		Face Amount	Value
Deuce FinCo plc			Mileage Plus Holdings LLC / Mileage		
5.50% due 06/15/27 ⁴	GBP 5,350,000 \$	7,019,850	Plus Intellectual Property Assets Ltd.		
Atkore, Inc.		.,,	6.50% due 06/20/27 ⁴	10,835,000	\$ 10,969,722
4.25% due 06/01/31 ⁴	7,500,000	6,856,318	Delta Air Lines, Inc.	11,000,000	4,,
GrafTech Finance, Inc.	.,500,000	0,050,5.0	7.00% due 05/01/25 ⁴	10,536,000	10,646,984
4.63% due 12/15/28 ⁴	10,000,000	6,679,656	1011778 BC ULC / New Red Finance, Inc.	.0,550,000	. 0,0 .0,20 .
GrafTech Global Enterprises, Inc.	.0,000,000	0,0,7,050	4.00% due 10/15/30 ⁴	9,333,000	8,606,339
9.88% due 12/15/28 ⁴	6,520,000	5,222,440	Clarios Global Limited Partnership	3,333,000	0,000,000
TopBuild Corp.	0,520,000	3,222,	/ Clarios US Finance Co.		
3.63% due 03/15/29 ⁴	5,550,000	5,175,111	6.25% due 05/15/26 ⁴	8,299,000	8,296,020
Sealed Air Corp.	3,330,000	3,173,111	Beacon Roofing Supply, Inc.	0,233,000	0,230,020
6.50% due 07/15/32 ⁴	5,000,000	5,155,830	4.13% due 05/15/29 ⁴	4,117,000	3,878,761
Artera Services LLC	3,000,000	3,133,030	4.50% due 11/15/26 ⁴	3,730,000	3,672,232
8.50% due 02/15/31 ⁴	4,525,000	4,480,763	Wynn Resorts Finance LLC /	3,730,000	3,072,232
SCIL IV LLC / SCIL USA Holdings LLC	7,323,000	4,400,703	Wynn Resorts Capital Corp.		
9.50% due 07/15/28	EUR 3,500,000	4,206,997	6.25% due 03/15/33 ⁴	7,425,000	7,521,869
Enviri Corp.	LON 3,300,000	1,200,337	CD&R Smokey Buyer, Inc.	7,423,000	7,321,003
5.75% due 07/31/27 ⁴	4,125,000	4,048,922	6.75% due 07/15/25 ⁴	7,250,000	7,247,619
Boeing Co.	4,123,000	4,040,322	Warnermedia Holdings, Inc.	7,230,000	7,247,013
6.53% due 05/01/34 ⁴	3,250,000	3,488,111	6.41% due 03/15/26	7,200,000	7,204,254
Wrangler Holdco Corp.	3,230,000	3,400,111	Hyatt Hotels Corp.	7,200,000	7,204,234
6.63% due 04/01/32 ⁴	3,350,000	3,482,073	5.75% due 04/23/30	6,530,000	6,834,691
Ball Corp.	3,330,000	3,402,073	British Airways Class A Pass Through Trust	0,550,000	0,034,031
6.88% due 03/15/28	3,270,000	3,386,239	4.25% due 11/15/32 ⁴	6,894,827	6,602,711
Summit Materials LLC / Summit	3,270,000	3,360,239	Hanesbrands, Inc.	0,094,027	0,002,711
Materials Finance Corp.			9.00% due 02/15/31 ⁴	6,100,000	6,584,334
7.25% due 01/15/31 ⁴	3,150,000	3,336,792	Papa John's International, Inc.	6,100,000	0,304,334
TK Elevator US Newco, Inc.	3,130,000	3,330,792	3.88% due 09/15/29 ⁴	7.025.000	6 501 522
5.25% due 07/15/27 ⁴	3,000,000	2,967,620	· ·	7,025,000	6,501,523
AmeriTex HoldCo Intermediate LLC	3,000,000	2,907,020	Penn Entertainment, Inc.	C 07E 000	6 254 067
	2 450 000	2 562 002	4.13% due 07/01/29 ⁴	6,975,000	6,354,967
10.25% due 10/15/28 ⁴	2,450,000	2,562,903	ONE Hotels GmbH	TIID E 150 000	6 042 904
Enpro, Inc.	2 510 000	2 401 410	7.75% due 04/02/31 ⁴	EUR 5,150,000	6,043,894
5.75% due 10/15/26	2,510,000	2,491,419	Six Flags Entertainment Corporation		
Builders FirstSource, Inc.	900 000	920 207	/ Six Flags Theme Parks, Inc.	F 4F0 000	F (44 02)
6.38% due 06/15/32 ⁴	800,000	829,297	6.63% due 05/01/32 ⁴	5,450,000	5,644,036
Brundage-Bone Concrete			Hawaiian Brand Intellectual Property		
Pumping Holdings, Inc.	F2F 000	F22 004	Ltd. / HawaiianMiles Loyalty Ltd.	F 402 12F	F F04 0F4
6.00% due 02/01/26 ⁴	525,000 _	522,904	11.00% due 04/15/29 ⁴	5,482,125	5,504,054
Total Industrial	_	255,616,415	JB Poindexter & Company, Inc.	F 100 000	F 202 046
CONSUMER, CYCLICAL - 3.3%			8.75% due 12/15/31 ⁴	5,100,000	5,392,046
Hilton Domestic Operating Company, Inc.			Boyne USA, Inc.	F 404 000	F 271 020
4.00% due 05/01/31 ⁴	15,900,000	14,867,424	4.75% due 05/15/29 ⁴	5,484,000	5,271,939
3.63% due 02/15/32 ⁴	4,150,000	3,749,207	Air Canada	CAD 5 550 000	4 022 460
5.75% due 05/01/28 ⁴	525,000	527,303	4.63% due 08/15/29 ⁴	CAD 5,550,000	
Ferrellgas Limited Partnership	323,000	327,303	3.88% due 08/15/26 ⁴	1,264,000	1,230,866
/ Ferrellgas Finance Corp.			American Airlines Class AA		
5.38% due 04/01/26 ⁴	16,778,000	16,739,015	Pass Through Trust	2017 470	1.045.350
Walgreens Boots Alliance, Inc.	10,770,000	10,737,013	3.58% due 01/15/28	2,017,419	1,945,159
3.45% due 06/01/26	15 450 000	14,863,076	3.35% due 10/15/29	1,080,426	1,019,614
Suburban Propane Partners	15,450,000	17,000,070	3.65% due 02/15/29	946,628	903,276
Limited Partnership/Suburban			3.15% due 02/15/32	907,026	843,758
			Ontario Gaming GTA Limited		
Energy Finance Corp. 5.00% due 06/01/31 ⁴	11,350,000	10,582,090	Partnership/OTG Company-Issuer, Inc.		. 700 -0-
· · ·			8.00% due 08/01/30 ⁴	4,525,000	4,702,501
5.88% due 03/01/27	660,000	658,878			

	Face Amount~	V alue		Face Amount~	Value
			-		
Superior Plus Limited Partnership			3.75% due 12/01/31	3,400,000	\$ 3,127,070
/ Superior General Partner, Inc.			DaVita, Inc.		
4.50% due 03/15/29 ⁴	4,800,000	\$ 4,551,098	4.63% due 06/01/30 ⁴	8,678,000	8,272,695
Asbury Automotive Group, Inc.			3.75% due 02/15/31 ⁴	4,892,000	4,412,584
4.63% due 11/15/29 ⁴	4,472,000	4,264,932	AZ Battery Property LLC		
Allwyn Entertainment Financing UK plc			6.73% due 02/20/46 ^{†††}	11,600,000	12,172,692
7.88% due 04/30/29 ⁴	3,450,000	3,627,496	Bausch Health Companies, Inc.		
Station Casinos LLC			4.88% due 06/01/28 ^{†††,4}	15,600,000	12,168,000
4.63% due 12/01/31 ⁴	3,800,000	3,523,787	US Foods, Inc.		
Scientific Games Holdings			4.75% due 02/15/29 ⁴	6,550,000	6,385,829
Limited Partnership/Scientific			6.88% due 09/15/28 ⁴	3,875,000	4,038,823
Games US FinCo, Inc.			Prime Security Services Borrower		
6.63% due 03/01/30 ⁴	3,500,000	3,473,576	LLC / Prime Finance, Inc.		
Ritchie Bros Holdings, Inc.			3.38% due 08/31/27 ⁴	6,861,000	6,519,163
6.75% due 03/15/28 ⁴	2,950,000	3,049,819	5.75% due 04/15/26 ⁴	3,020,000	3,033,783
PetSmart, Inc. / PetSmart Finance Corp.			Verisure Holding AB		
4.75% due 02/15/28 ⁴	2,800,000	2,684,411	5.50% due 05/15/30 ⁴	EUR 7,450,000	8,546,052
AccorInvest Group S.A.			Sotheby's/Bidfair Holdings, Inc.		
6.38% due 10/15/29 ⁴	EUR 2,325,000	2,680,500	5.88% due 06/01/29 ⁴	9,400,000	8,238,927
Gates Corp.			Cheplapharm Arzneimittel GmbH		
6.88% due 07/01/29 ⁴	2,425,000	2,511,946	5.50% due 01/15/28 ⁴	8,085,000	7,841,451
William Carter Co.			BCP V Modular Services Finance II plc		
5.63% due 03/15/27 ⁴	2,300,000	2,295,180	4.75% due 10/30/28 ⁴	EUR 7,000,000	7,581,579
Air Canada Class A Pass Through Trust			Nobel Bidco B.V.		
5.25% due 04/01/29 ⁴	2,138,677	2,141,169	3.13% due 06/15/28	EUR 7,050,000	7,452,476
United Airlines, Inc.			Option Care Health, Inc.		
4.63% due 04/15/29 ⁴	1,700,000	1,642,300	4.38% due 10/31/29 ⁴	7,736,000	7,350,078
Acushnet Co.			HealthEquity, Inc.		
7.38% due 10/15/28 ⁴	1,500,000	1,581,229	4.50% due 10/01/29 ⁴	6,555,000	6,334,999
Six Flags Theme Parks, Inc.			Smithfield Foods, Inc.		
7.00% due 07/01/25 ⁴	1,511,000	1,512,188	3.00% due 10/15/30 ⁴	7,000,000	6,274,037
United Airlines Class AA Pass Through Trust			Boost Newco Borrower LLC		
4.15% due 08/25/31	884,921	849,116	7.50% due 01/15/31 ⁴	5,275,000	5,660,323
Wyndham Hotels & Resorts, Inc.			CPI CG, Inc.		
4.38% due 08/15/28 ⁴	700,000	675,232	10.00% due 07/15/29 ⁴	4,685,000	4,930,962
International Game Technology plc			ADT Security Corp.		
4.13% due 04/15/26 ⁴	624,000	615,855	4.88% due 07/15/32 ⁴	5,150,000	4,919,023
Live Nation Entertainment, Inc.			Central Garden & Pet Co.		
6.50% due 05/15/27 ⁴	571,000	582,416	4.13% due 04/30/31 ⁴	5,300,000	4,854,419
Newell Brands, Inc.			TriNet Group, Inc.		
5.70% due 04/01/26	450,000	451,104	7.13% due 08/15/31 ⁴	4,465,000	4,651,793
Caesars Entertainment, Inc.			Graham Holdings Co.		
6.50% due 02/15/32 ⁴	400,000	413,766	5.75% due 06/01/26 ⁴	4,561,000	4,559,031
Aramark Services, Inc.			Chrome Bidco		
5.00% due 04/01/25 ⁴	311,000	310,305	3.50% due 05/31/28 ⁴	EUR 4,800,000	4,520,414
Total Consumer, Cyclical		248,881,047	Carriage Services, Inc. 4.25% due 05/15/29 ⁴	4,575,000	4,238,262
CONSUMER, NON-CYCLICAL - 3.0%			CAB SELAS	.,,-00	,,2
Medline Borrower, LP			3.38% due 02/01/28 ⁴	EUR 4,100,000	4,221,735
3.88% due 04/01/29 ⁴	18,246,000	17,274,665	Perrigo Finance Unlimited Co.	,,	, .,3
Williams Scotsman, Inc.			5.38% due 09/30/32	EUR 3,550,000	4,022,859
6.13% due 06/15/25 ⁴	11,108,000	11,096,670	Catalent Pharma Solutions, Inc.	3.1.2,333,300	.,,
7.38% due 10/01/31 ⁴	1,950,000	2,061,076	3.13% due 02/15/29 ⁴	2,825,000	2,775,002
JBS USA Holding Lux SARL/ JBS USA	•	•	Darling Ingredients, Inc.	2,023,000	_, 5,002
Food Company/ JBS Lux Co SARL			6.00% due 06/15/30 ⁴	2,350,000	2,372,358
4.38% due 02/02/52	6,500,000	5,162,556	5.25% due 04/15/27 ⁴	200,000	198,940
5.50% due 01/15/30	4,500,000	4,558,068	3.23,0 440 0 1/13/27	200,000	1,50,510
	.,,000	,,000			

Molina Healthcare, Inc. 4.38% due 6(R)15/28* 1,70,000 5 1,720,76 4.58% due 6(R)15/28* 1,70,000 5 1,720,76 4.58% due 6(R)15/28* 1,750,000 4.58% due 6(R)15/29* 1,550,000 4.58% due (R)15/29* 1,550,000 4.58% due (R)15/29* 1,600,000 4.58% due (R)15/29* 2,000		Face A mount [~]	Value		Face Amount [~]	Value
4.89% due 69/15/28*	Molina Healthcare, Inc.			Algonquin Power & Utilities Corp.		
4.63% due 06/15/28 97.000 95.9.315 3.95% due 07/15/28 9.760,000 9.307.70 1.33% due 17/16/28 9.760,000 9.307.70 1.33% due 17/16/28 9.760,000 9.307.70 1.33% due 07/15/28 9.760,000 9.307.70 1.34% due 07/15/28 9.760,000 9.307.	4.38% due 06/15/28 ⁴	1,770,000	\$ 1,720,746		12,300,000	\$ 12,448,654
S.13% due 11/01/27 S.90.00 S.47.92 Clearway Energy Operating LC 3.75% due Q2/15/31* 9,409,00 8,615,539 6,38% due Q2/15/30* 1,490.00 1,403,003	Tenet Healthcare Corp.			AES Corp.		
Upbound Group, Inc. 3.75% due 07/15/29* 9.409,000 8,615,539 6.38% due 07/15/29* 1.670,000 1.403,793 Alexander Funding Trust III 4.45% due 05/05/59 1.670,000 1.399,229 NRC Energy, Inc. 7.40% due 07/31/28* 7.750,000 8.373,577 4.45% due 05/05/59 1.300,000 1.398,827 DPL, Inc. 4.35% due 07/15/29* 6.335,000 1.374,902 4.31% due 07/01/25 2.334,000 2.310,716 4.31% due 06/01/25 2.334,000 2.310,716 4.31% due 01/01/25 2.334,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.310,716 2.318,000 2.318,000 2.310,000 2.318,000 2	4.63% due 06/15/28	975,000	956,915	3.95% due 07/15/30 ⁴	9,760,000	9,307,770
A.980, due Q.91/5/29 th A.980, due Q.91/5/29 th A.980, due Q.91/6/5/29 A.980, due Q.91		550,000	547,921			
Alfria Group, Inc.					9,409,000	8,615,539
A.45% due 05/06/50 More Minemation Inc. 1,000,000 1,398,887 1,100,000 1,398,887 1,100,000 1,398,887 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,107,695 1,100,000 1,100,0		1,450,000	1,403,793			
WW International, Inc.	• •				7,750,000	8,373,577
4.59% due PM/15/29*	• •	1,670,000	1,399,299			
Concents Scrow Issuer Corp.	· · · · · · · · · · · · · · · · · · ·				6,950,000	7,720,477
6.88% due 07/15/32 ⁴ 1,120,000 1,177,695 Atlantica Sustainable Infrastructure plc 4,13% due 06/15/28 ⁴ 1,550,000 1,534,002 4.63% due 10/01/27 ⁴ 620,000 606,041 Total Utilities 3,800,003,000 4,006,340 Champions Financing, Inc. 271,294,269 294,638 TECHNOLOCY 1.1% 4,006,340 ACRO Account Holding B.V. 271,294,269 338% due 01/01/529 7,833,000 7,589,083 ALSO Mediral Holding B.V. 15,125,000 15,181,892 7,44% (3 Month EURIBOR - 3,75%), due 02/15/28° EUR 11,750,000 13,149,361 A.13% due 03/31/29° 4,000 4,992,222 Book Aller Hamilton, in Care. EUR 11,750,000 13,149,361 A.53% due 03/01/28° 1,250,000 12,122,573 Dye & Durham Ltd. EUR 11,750,000 13,149,361 A.53% due 03/01/28° 11,950,000 11,533,338 4,25% due 03/15/29° 7,338,000 7,762,716 Herralts Erichnologies, Inc. 11,250,000 11,064,139 6,396, due 03/15/29° 5,300,000 5,273,322 Minerals Erichnologies, Inc. 10,375,000 10,376,000 10,376,000		6,335,000	1,398,827	•		
MAN Healthcare, Inc.					2,334,000	2,310,716
A.53% due 10/10/127 Cappaines Financing, Inc. 8.75% due 02/15/294 250.000 254.638 TECHNOLOGY - 1.1% Qovo, Inc. 8.75% due 02/15/294 250.000 254.638 TECHNOLOGY - 1.1% Qovo, Inc. 8.85KC MATERIALS - 1.5% A.38% due 01/15/29 7.833.000 8.259, 549 3.38% due 01/15/29 7.833.000 8.259, 549 3.38% due 01/15/294 7.833.000 7.589, 278 3.38% due 01/15/295 7.833.000 7.589, 278 3.38% due 01/15/295 Cappaine 1.1% out of 1.142 2.18 2	· · ·	1,120,000	1,1//,695		7 550 000	7 524 002
Champions Financing, Inc. 25,000 254,638 TECHNOLOGY - 1.1% Consumer, Non-cyclical 221,294,269 Convo. Inc. 3,38% due 0/10/15/29 7,383,000 7,589,049 Alcoa Nederland Holding B.V. 5,50% due 1/21/51/57* 15,125,000 15,181,892 Family Rate (1971) 15/25* 13,000 15,181,892 Family Rate (1971) 15/25* 13,000 15,181,892 Family Rate (1971) 12/25* 13,250,000 15,181,892 Family Rate (1971) 12/25* 11,800,000 13,149,361 4,363% due 0/31/325* 4,390,000 46,699,222 Booz Allen Hamilton, Inc. 4,450% due 0/30/125* 13,250,000 12,122,753 Dye & Durham Ltd. 4,638% due 0/30/125* 13,250,000 11,333,358 4,25% due 10/01/25* 7,338,000 7,62,716 International Flavors & Fargaraces, Inc. 1,228% due 10/01/25* 11,550,000 11,333,358 4,25% due 10/01/25* 5,850,000 5,368,875 St. Invictus Intermediate II SARL 5,00% due 10/01/25* 11,550,000 10,976,004 8,00% due 0/31/5/29* 5,850,000 5,368,875 St. Invictus Intermediate II SARL 5,00% due 10/01/25* 11,280,000 10,976,004 8,00% due 0/31/31/29* 3,550,000 3,733,222 Carpenter Technologies, Inc. 5,00% due 0/710/128* 11,280,000 10,976,004 8,00% due 0/61/5/30* 3,555,000 3,573,322 Carpenter Technology Corp. 5,28% due 11/01/26* 10,375,000 10,246,150 Central Parent LLC / CDK Clobal II 5,00% due 0/71/5/28 3,050,000 3,734,942 Twillo, Inc. 5,00% due 0/71/5/28 3,00% due 0/71/5/28 3,00% due 0/71/5/29* 3,050,000 3,734,942 Twillo, Inc. 5,00% due 0/71/5/29* 3,050,000 3,734,942 Twillo, Inc. 5,00% due 0/71/5/29* 3,050,000 3,695,320 Central Parent LLC / CDK Clobal II 5,00% due 0/71/5/29* 3,050,000 3,695,320 Central Parent LLC / CDK Clobal II 5,00% due 0/71/5/29* 3,050,000 3,00%,326 5,00% due 0/71/5/29* 3,00%,000 3,00%,326 5,00% due 0/71/5/29* 3,00%,000 3,00%,326 5,00% due 0/71/5/29* 3,00%		620,000	606.047	• •	1,550,000	
Total Consumer, Non-cyclical 250,000 254,638 Convo., Inc. 272,94,269 Convo., Inc. 3,38% due 04/01/31 ⁴ 9,225,000 8,259,549 3,38% due 04/01/31 ⁴ 9,225,000 7,589,083 RACOS Nederland Holding B.V. Tomosystem Sp.A 1,38% due 01/15/29 7,333,000 7,589,083 RACOS Nederland Holding B.V. Tomosystem Sp.A 1,38% due 09/15/28 EUR 11,750,000 13,149,361 1,38% due 09/15/28 EUR 11,750,000 13,149,361 1,38% due 09/10/128 11,800,000 14,42,807 14,39% due 09/10/128 11,800,000 12,122,573 Dye B. Durham Hu.d. 4,59% due 06/10/139 13,250,000 12,122,573 Dye B. Durham Hu.d. 4,59% due 06/10/139 1,500,000 12,122,573 Dye B. Durham Hu.d. 4,59% due 06/10/128 1,500,000 12,122,573 Dye B. Durham Hu.d. 4,59% due 03/01/28 1,500,000 11,533,358 4,25% due 03/15/29 5,850,000 5,368,875 SK Invicus Intermediate II SARL 5,00% due 10/19/30/29 1,1525,000 1,064,139 6,500 due 07/01/28 5,300,000 5,273,322 6,500 due 07/01/28 1,1525,000 1,064,139 6,500 due 07/01/28 5,300,000 5,273,322 6,500 due 07/01/28 1,250 d		620,000	606,041	Total Utilities		84,006,340
Total Consumer, Non-cyclical 221,294,269 3.38% due 04/01/314 9,225,000 8,259,549 3,88% due 04/01/314 9,225,000 7,589,058 3,88% due 04/01/314 9,225,000 7,589,058 3,88% due 04/01/314 9,225,000 7,589,058 3,88% due 04/01/319 7,883,000 7,589,058 7,889,000 7,589,058 7,889,000 7,589,058 7,889,000 7,589,058 7,889,000 7,589,058 7,889,000 7,899,222 8002 Allen Hamilton, Inc. 3,88% due 03/31/294 11,800,000 11,442,807 4,59% due 06/01/314 31,259,000 12,122,573 7,988,000 7,62,716 1,238% due 10/01/254 13,259,000 11,533,358 4,25% due 03/31/294 5,859,000 5,368,875 7,338,000 7,62,716 1,238% due 10/01/254 11,950,000 11,533,358 4,25% due 03/31/294 5,859,000 5,368,875 7,338,000 7,62,716 1,238% due 10/01/254 11,250,000 11,533,358 4,25% due 03/31/294 5,859,000 5,368,875 7,338,000 7,62,716 7,338,000 7,62,718 7,338,000 7,62,738		250,000	254 620	TECHNOLOGY - 1.1%		
SASIC MATERIALS	' '	250,000				
A38% due 10/15/29	Total Consumer, Non-cyclical		221,294,269	,	9 225 000	8 259 549
TeamSystem SpÁ Team	RASIC MATERIALS - 1.5%			• •		
5.50% due 12/15/27				• •	7,033,000	7,505,005
6.13% due 05/15/28 ⁶		15.125.000	15.181.892			
A 13% due 03/31/29 ⁴ A,900,000 A,699,222 Booz Allen Hamilton, Inc. Caster Alluminum Corp. 3.88% due 09/01/28 ⁴ 7,338,000 7,762,716 7,623,716				· · · · · · · · · · · · · · · · · · ·	FUR 11.750.000	13.149.361
Kaiser Aluminum Corp. 3.88% due 09/01/28 ⁴ 11,800,000 11,442,80′ 14,50% due 06/01/31 ⁴ 650,000 12,122,573 0p. & Durham It.d. 7,638,000 7,662,716 11,600,000 12,122,573 0p. & Durham It.d. 7,638,000 7,662,716 11,600,000 12,122,573 11,533,358 4.25% due 09/15/29 ⁴ 5,800,000 5,368,875 11,23% due 10/101/25 ⁴ 11,525,000 11,533,358 11,533,358 11,525,000 11,533,358 11,525,000 11,525,000 11,525,000 11,525,000 11,525,000 10,976,004 11,525,000 10,976,004 11,280,000 10,976,004 11,280,000 10,976,004 11,280,000 10,976,004 11,000 11,					2011 1 1,7 30,000	.5,5,50.
4.63% due 03/01/28* 50,000 12,122,573 Dye & Durham Ltd. 4.63% due 03/01/28* 650,000 628,644 8.63% due 04/15/29* 7,338,000 7,762,716 International Flavors & Fragrances, Inc. 11,950,000 11,533,358 4.25% due 03/15/29* 5,850,000 5,368,875 SK Invitus Intermediate II SARL 500% due 10/13/194* 5,300,000 5,273,322 SK Invitus Intermediate II SARL 500% due 10/13/194* 5,300,000 5,273,322 Minerals Technologies, Inc. 629,000% due 03/13/194* 5,300,000 5,273,322 Minerals Technologies, Inc. 70,000% due 03/13/194* 5,300,000 5,273,322 Minerals Technologies, Inc. 70,000% due 03/15/29* 3,550,000 3,734,942 SCIL IV LL C / SCIL USA Holdings LLC 7,000% due 03/15/30* 4,000,000 3,695,320 S38% due 01/101/26* 10,375,000 10,246,150 3.88% due 03/15/31 4,000,000 3,695,320 Carpenter Technology Corp. 8,00% due 60/15/29* 3,050,000 3,172,299 3.25% due 11/15/26* 5,670,000 5,471,397 Amentum Holdings, Inc. MB Fuller Co. 4,784,95 4,784,95 4,784,95 Movelis Sheet Ingot GmbH 5,75% due 08/15/26* 2,485,000 2,969,136 4.25% due 10/15/28 5,250,000 5,345,86 ACI Worldwide, Inc. Movelis Sheet Ingot GmbH 5,75% due 08/15/26* 2,348,000 2,347,355 3.38% due 04/15/29 EUR 4,500,000 4,077,716 SS&C Technologies, Inc. Movelis Charter LLC Constant Parent LLC Constant Parent LLC Constant Parent LLC 3.63% due 02/15/25* 1,830,000 1,823,647 8.00% due 10/01/30* 3,800,000 4,077,716 SS&C Technologies, Inc. Mirabela Nickel Ltd. 4,784,955 4,784,955 Mirabela Nickel Ltd. 5,25% due 08/15/26* 1,375,000 1,569,320 Mirabela Nickel Ltd. 4,784,955 4,784,955 Mirabela Nickel Ltd. 4,784,955		.,500,000	.,055,222	· .	11.800.000	11.442.807
A.63% due 03/01/28 ⁴ 650,000 628,644 8.63% due 04/15/29 ⁴ 7,338,000 7,762,716 International Flavors & Fragrances, Inc. 1,23% due 10/01/25 ⁴ 11,950,000 11,533,358 4.25% due 03/15/29 ⁴ 5,850,000 5,368,875 SK Invictus Intermediate II SARL Cloud Software Group, Inc. S,000% due 10/30/29 ⁴ 11,525,000 11,641,39 6.50% due 03/31/29 ⁴ 5,300,000 5,273,322 Minerals Technologies, Inc. Capstone Borrower, Inc. S,000% due 07/01/28 ⁴ 11,280,000 10,976,004 8.00% due 06/15/30 ⁴ 3,525,000 3,734,942 SCILI VILC / SCIL USA Holdings LLC Twillio, Inc. Captenter Echnology Corp. Central Parent LLC / CDK Global II Cargenter Technology Corp. Central Parent LLC / CDK Global II Cargenter Technology Corp. R.000% due 06/15/29 ⁴ 3,050,000 3,172,295 A.25% due 11/15/26 ⁴ 5,670,000 5,471,397 Amentum Holdings, Inc. BF fuller Co. 7,22% due 08/01/32 ⁴ 2,485,000 2,969,136 A.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. Novelis Sheet Ingot GmbH 3,380,000 4,784,955 PTC, Inc. Rrsenal AIC Parent LLC R.25% due 01/01/30 ⁴ 3,800,000 4,777,716 5,50% due 09/30/27 ⁴ 1,570,000 1,569,326 Rigevity Corp. S,25% due 09/15/25 ⁴ 1,375,000 1,569,326 Rigevity Corp. S,25% due 09/15/26 ⁴ 1,375,000 1,374,790 R		13.250.000	12.122.573		11,000,000	11,112,007
International Flavors & Fragrances, Inc. 1.23% due 10/01/25 ⁴ 11,950,000 11,533,358					7.338.000	7.762.716
1.23% due 10/01/25 ⁴ 11,950,000 11,533,358 4.25% due 03/15/29 ⁴ 5,850,000 5,368,875 SK Invictus Intermediate II SARL 11,525,000 11,064,139 6,50% due 03/31/29 ⁴ 5,300,000 5,273,322 Minerals Technologies, Inc. Capstone Borrower, Inc. 5,00% due 07/01/28 ⁴ 11,280,000 10,976,004 8,00% due 06/15/30 ⁴ 3,525,000 3,734,942 SCILI IV LLC / SCIL USA Holdings LLC Twilio, Inc. 5,38% due 01/01/26 ⁴ 10,375,000 10,246,150 3,88% due 03/15/31 4,000,000 3,695,320 Carpenter Technology Corp. Central Parent LLC / CDK Global II 6,38% due 07/15/28 8,315,000 8,372,033 LLC / CDK Financing Company, Inc. Novelis Soke due 11/15/26 ⁴ 5,670,000 5,471,397 Amentum Holdings, Inc. 4,256 due 06/15/29 ⁴ 3,050,000 3,172,259 3,25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. 2,348,000 2,347,355 3,38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. 1,570,000 1,569,320 4,25% due 10/15/29 EUR 4			,		.,,	. ,,
SK Invictus Intermediate II SARL 5.00% due 10/30/29 ⁴ 11,525,000 11,064,139 6.50% due 03/31/29 ⁴ 5,300,000 5,273,322 5,00% due 07/01/28 ⁴ 11,280,000 10,976,004 8.00% due 06/15/30 ⁴ 3,525,000 3,734,942 5.00% due 07/01/28 ⁴ 11,280,000 10,246,150 8.00% due 06/15/30 ⁴ 3,525,000 3,695,320 3,734,942 5.38% due 01/10/126 ⁴ 10,375,000 10,246,150 3.88% due 03/15/31 4,000,000 3,695,320 3,695,320 3,240,400 3,695,320 3,240,400 3,420,400		11,950,000	11,533,358		5,850,000	5,368,875
5.00% due 10/30/29⁴ 11,525,000 11,64,139 6.50% due 03/31/29⁴ 5,300,000 5,273,322 Minerals Technologies, Inc. Capstone Borrower, Inc. 3,525,000 3,734,942 SCIL IV LLC / SCIL USA Holdings LLC "Twilio, Inc." 1,000,000 3,734,942 5.38% due 11/01/26⁴ 10,375,000 10,246,150 3.88% due 03/15/31 4,000,000 3,695,320 Carpenter Technology Corp. 6.38% due 07/15/28 8,315,000 8,372,033 LLC / CDK Inancing Company, Inc. 1 1 1 1 3,050,000 3,172,259 3,000,000 3,172,259 3,050,000 3,172,259 3,000,000 3,172,259 3,000,000 3,172,259 3,000,000 3,172,259 3,000,000 3,172,259 3,000,000 3,172,259 3,000,000 3,172,259 3,000,000 3,172,259 3,000,000 3,172,259 3,000,000 2,969,136 4,000,000 2,969,136 4,000,000 2,969,136 4,000,000 2,969,136 4,000,000 2,969,136 4,000,000 2,969,136 4,000,000 1,000,000 3,000,000 4,000,000 4,000,000		, ,	, ,		, ,	, ,
Minerals Technologies, Inc. 11,280,000 10,976,004 8.00% due 06/15/304 3,525,000 3,734,942 520L IV LLC / SCIL IV LS Holdings LLC 10,375,000 10,246,150 3.88% due 03/15/31 4,000,000 3,695,320 3,695,320 3,88% due 07/15/28 8,315,000 8,372,033 LLC / CDK Financing Company, Inc. 6,38% due 10/15/264 5,670,000 5,471,397 8.00% due 06/15/294 3,050,000 3,172,259 3,25% due 11/15/264 5,670,000 5,471,397 4,000,000 3,050,000 3,172,259 3,25% due 10/15/28 5,250,000 5,471,397 4,000,000 4,2845,000 2,969,136 4,25% due 10/15/28 5,250,000 5,034,586 ACL Worldwide, Inc. 7,25% due 08/15/264 2,348,000 2,347,355 3,38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. 3,63% due 02/15/254 1,830,000 1,823,647 8,00% due 10/01/304 3,800,000 4,077,716 SS&C Technologies, Inc. Ingevity Corp. 3,58% due 10/101/284 1,000,000 939,043 Fair Isaac Corp. 5,25% due 09/30/274 1,570,000 1,569,320 1,374,790 1,000,000 1,669,300 1,269,418 1,2694,418 1		11,525,000	11,064,139		5,300,000	5,273,322
SCIL IV LLC SCIL USA Holdings LLC 5.38% due 11/01/26 ⁴ 10,375,000 10,246,150 3.88% due 03/15/31 4,000,000 3,695,320 1,638% due 07/15/28 8,315,000 8,372,033 LLC CDK Global II 6.38% due 07/15/28 8,315,000 8,372,033 LLC CDK Financing Company, Inc. 3,050,000 3,172,259 3.25% due 01/15/26 ⁴ 5,670,000 5,471,397 Amentum Holdings, Inc. 7.25% due 08/01/32 ⁶ 2,845,000 2,969,136 4.25% due 10/015/28 5,250,000 5,034,586 ACI Worldwide, Inc. 5.75% due 08/01/32 ⁶ 2,348,000 2,347,355 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. 3.63% due 02/15/25 ⁴ 1,830,000 1,823,647 8.00% due 10/01/30 ⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. 1,570,000 1,569,320 3.88% due 11/01/28 ⁴ 1,000,000 939,043 Fair Isaac Corp. 5.55% due 09/30/27 ⁴ 1,375,000 1,374,790 4.06 (6/24/19 ^{1††3,15} 1,885,418 9,427 NCR Voyix Corp. 1,25% due 09/15/29 ⁴ 1,122,000 1,097,920 1,	Minerals Technologies, Inc.			Capstone Borrower, Inc.		
5.38% due 11/01/26 ⁴ 10,375,000 10,246,150 3.88% due 03/15/31 4,000,000 3,695,320 Carpenter Technology Corp. 6.38% due 07/15/28 8,315,000 8,372,033 LLC / CDK Financing Company, Inc. 3,050,000 3,172,259 Novelis Corp. 3.25% due 11/15/26 ⁴ 5,670,000 5,471,397 Amentum Holdings, Inc. Inc. HB Fuller Co. 5,670,000 5,471,397 Amentum Holdings, Inc. Inc. HS Fuller Co. 7.25% due 08/01/32 ⁴ 2,845,000 2,969,136 4.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. 3,248,000 2,348,000 2,347,355 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. 3,830,000 4,077,716 SS&C Technologies, Inc. 1,830,000 1,823,647 8.0% due 10/01/30 ⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. 1,570,000 1,569,320 3.88% due 11/01/28 ⁴ 1,000,000 939,043 Fair Isaac Corp. 1,375,000 1,374,790 Mirabela Nickel Ltd. 5,25% due 05/15/26 ⁴ 1,375,000 1,374,990 <td>5.00% due 07/01/28⁴</td> <td>11,280,000</td> <td>10,976,004</td> <td>8.00% due 06/15/30⁴</td> <td>3,525,000</td> <td>3,734,942</td>	5.00% due 07/01/28 ⁴	11,280,000	10,976,004	8.00% due 06/15/30 ⁴	3,525,000	3,734,942
Carpenter Technology Corp. Central Parent LLC / CDK Global II 6.38% due 07/15/28 8,315,000 8,372,033 LLC / CDK Financing Company, Inc. Novelis Corp. 8.00% due 06/15/294 3,050,000 3,172,259 3.25% due 11/15/264 5,670,000 5,471,397 Amentum Holdings, Inc. 2,845,000 2,969,136 HB Fuller Co. 7.25% due 08/10/324 2,845,000 2,969,136 4.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. Novelis Sheet Ingot GmbH 5.75% due 08/15/264 2,348,000 2,347,355 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. 1,830,000 1,823,647 Arsenal AIC Parent LLC 3.63% due 02/15/254 1,830,000 1,823,647 8.00% due 10/01/304 3,800,000 4,077,716 SS&C Technologies, Inc. Ingevity Corp. 5.50% due 09/30/274 1,570,000 1,569,320 3.88% due 11/01/284 1,000,000 939,043 Fair Isaac Corp. 1,375,000 1,374,790 Mizabela Nickel Ltd. 5.25% due 05/15/264 1,375,000 1,097,920	SCIL IV LLC / SCIL USA Holdings LLC			Twilio, Inc.		
6.38% due 07/15/28 8,315,000 8,372,033 LLC / CDK Financing Company, Inc. Novelis Corp. 8.00% due 06/15/29⁴ 3,050,000 3,172,259 3.25% due 11/15/26⁴ 5,670,000 5,471,397 Amentum Holdings, Inc. HB Fuller Co. 7.25% due 08/01/32⁴ 2,845,000 2,969,136 4.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. Novelis Sheet Ingot GmbH 5,75% due 08/15/26⁴ 2,348,000 2,347,355 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. Arsenal AIC Parent LLC 3.63% due 02/15/25⁴ 1,830,000 1,823,647 8.00% due 10/01/30⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. 1,570,000 1,569,320 8.38% due 11/01/28⁴ 1,000,000 939,043 Fair Isaac Corp. 1,375,000 1,374,790 Mirabela Nickel Ltd. 5,25% due 05/15/26⁴ 1,375,000 1,374,790 Mirabela Nickel Ltd. 6 5,13% due 04/15/29⁴ 1,122,000 1,097,920 Total Basic Materials 9,427 NCR Voyix Corp. 88,300 835,545 AmeriGas Pinance Corp. 5,88% due 02/15/31⁴ </td <td></td> <td>10,375,000</td> <td>10,246,150</td> <td></td> <td>4,000,000</td> <td>3,695,320</td>		10,375,000	10,246,150		4,000,000	3,695,320
Novelis Corp. 8.00% due 06/15/29 ³ 3,050,000 3,172,259 3.25% due 11/15/26 ⁴ 5,670,000 5,471,397 Amentum Holdings, Inc. 2,845,000 2,969,136 HB Fuller Co. 7.25% due 08/01/32 ⁴ 2,845,000 2,969,136 4.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. 2,348,000 2,347,355 Novelis Sheet Ingot GmbH 5.75% due 08/15/26 ⁴ 2,348,000 2,347,355 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. Arsenal AIC Parent LLC 3.63% due 02/15/25 ⁴ 1,830,000 1,823,647 8.00% due 10/01/30 ⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. 1,570,000 1,569,320 8.88% due 11/01/28 ⁴ 1,000,000 939,043 Fair Isaac Corp. 1,375,000 1,374,790 Mirabela Nickel Ltd. 5.25% due 05/15/26 ⁴ 1,375,000 1,374,990 due 06/24/19 ^{†††,3,15} 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials 112,694,418 5.13% due 04/15/29 ⁴ 883,000 835,545 <td< td=""><td>Carpenter Technology Corp.</td><td></td><td></td><td></td><td></td><td></td></td<>	Carpenter Technology Corp.					
3.25% due 11/15/26 ⁴ 5,670,000 5,471,397 Amentum Holdings, Inc. HB Fuller Co. 4.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. Novelis Sheet Ingot GmbH 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. Arsenal AIC Parent LLC 8.00% due 10/01/30 ⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. Ingevity Corp. 3.88% due 11/01/28 ⁴ 1,000,000 939,043 Fair Isaac Corp. Mirabela Nickel Ltd. due 06/24/19 ^{↑↑↑,3,15} 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials 112,694,418 5.88% due 04/15/29 NSC Inc. UTILLITIES - 1.1% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26 17,145,000 17,026,508 Technology 17,026,508 Total Corporate Bonds Amenidas Finance Corp. 6.13% due 08/20/26 17,145,000 16,668,197 Total Corporate Bonds		8,315,000	8,372,033			
HB Fuller Co. 4.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. Novelis Sheet Ingot GmbH 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. Arsenal AIC Parent LLC 8.00% due 10/01/30⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. Ingevity Corp. 3.88% due 11/01/28⁴ 1,000,000 939,043 Fair Isaac Corp. Mirabela Nickel Ltd. due 06/24/19↑↑↑3,115 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials UTILITIES - 1.1% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26 17,145,000 17,026,508 Terraform Global Operating, LP 6.13% due 03/01/26⁴ 16,660,000 16,668,197 Total Corporate Bonds				• •	3,050,000	3,172,259
4.25% due 10/15/28 5,250,000 5,034,586 ACI Worldwide, Inc. Novelis Sheet Ingot GmbH 5.75% due 08/15/264 2,348,000 2,347,355 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc. Arsenal AIC Parent LLC 3.63% due 02/15/254 1,830,000 1,823,647 8.00% due 10/01/304 3,800,000 4,077,716 SS&C Technologies, Inc. 1,570,000 1,569,320 3.88% due 11/01/284 1,000,000 939,043 Fair Isaac Corp. 1,375,000 1,374,790 Mirabela Nickel Ltd. 5.25% due 05/15/264 1,375,000 1,374,790 due 06/24/19 ^{††††,3,15} 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials 112,694,418 5.13% due 04/15/294 1,122,000 1,097,920 WITLITIES - 1.1% 3.88% due 02/15/314 883,000 835,545 AmeriGas Partners Limited Partnership Fam System S.p.A. 7.19% due 07/31/31 EUR 350,000 391,489 5.88% due 08/20/26 17,145,000 17,026,508 7.19% due 07/31/31 EUR 350,000 391,489 5.88% due 03/01/264 16,660,000 16,668,197 Total		5,670,000	5,471,397			
Novelis Sheet Ingot GmbH 3.38% due 04/15/29 EUR 4,500,000 4,784,955 PTC, Inc.					2,845,000	2,969,136
Same Agree Agree Agroe	· ·	5,250,000	5,034,586			
Arsenal AIC Parent LLC 8.00% due 10/01/30 ⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. Ingevity Corp. 3.88% due 11/01/28 ⁴ 1,000,000 939,043 Fair Isaac Corp. Mirabela Nickel Ltd. due 06/24/19†††,3,15 1,885,418 9,427 Total Basic Materials UTILITIES - 1.1% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 1,6660,000 16,668,197 Total Corporate Bonds 1,823,647 SS&C Technologies, Inc. SS&C Techn			. =0=		2,348,000	2,347,355
8.00% due 10/01/30 ⁴ 3,800,000 4,077,716 SS&C Technologies, Inc. Ingevity Corp. 5.50% due 09/30/27 ⁴ 1,570,000 1,569,320 3.88% due 11/01/28 ⁴ 1,000,000 939,043 Fair Isaac Corp. Mirabela Nickel Ltd. 5.25% due 05/15/26 ⁴ 1,375,000 1,374,790 due 06/24/19 ^{†††,3,15} 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials 112,694,418 5.13% due 04/15/29 ⁴ 1,122,000 1,097,920 MSCI, Inc. UTILITIES - 1.1% 3.88% due 02/15/31 ⁴ 883,000 835,545 AmeriGas Partners Limited Partnership FameriGas Finance Corp. 7.19% due 07/31/31 EUR 350,000 391,489 5.88% due 08/20/26 17,145,000 17,026,508 Total Technology 10 Total Corporate Bonds		EUR 4,500,000	4,/84,955		7 020 000	7 000 647
Ingevity Corp. 5.50% due 09/30/27 ⁴ 1,570,000 1,569,320	_	2 000 000	4.077.71.6		1,830,000	1,823,647
3.88% due 11/01/284 1,000,000 939,043 Fair Isaac Corp. Mirabela Nickel Ltd. 5.25% due 05/15/264 1,375,000 1,374,790 due 06/24/19 ^{†††,3,15} 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials 112,694,418 5.13% due 04/15/294 1,122,000 1,097,920 MSCI, Inc. UTILITIES - 1.1% 3.88% due 02/15/314 883,000 835,545 AmeriGas Partners Limited Partnership TeamSystem S.p.A. / AmeriGas Finance Corp. 7.19% due 07/31/31 EUR 350,000 391,489 5.88% due 08/20/26 17,145,000 17,026,508 Total Technology 81,857,436 Total Technology 6.13% due 03/01/264 16,660,000 16,668,197 Total Corporate Bonds	· · ·	3,800,000	4,0//,/16		7 570 000	7 560 200
Mirabela Nickel Ltd. due 06/24/19 ^{†††,3,15} 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials 112,694,418 5.13% due 04/15/29 ⁴ 1,122,000 1,097,920 UTILITIES - 1.1% MSCI, Inc. MSCI, Inc. 883,000 835,545 AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26 17,145,000 17,026,508 7.19% due 07/31/31 EUR 350,000 391,489 5.88% due 08/20/26 17,145,000 17,026,508 Total Technology 81,857,436 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Corporate Bonds		1 000 000	020 042	• •	1,570,000	1,569,320
due 06/24/19 ^{†††,3,15} 1,885,418 9,427 NCR Voyix Corp. Total Basic Materials 112,694,418 5.13% due 04/15/29 ⁴ 1,122,000 1,097,920 UTILITIES - 1.1% MSCI, Inc. 3.88% due 02/15/31 ⁴ 883,000 835,545 AmeriGas Partners Limited Partnership TeamSystem S.p.A. 7.19% due 07/31/31 EUR 350,000 391,489 5.88% due 08/20/26 17,145,000 17,026,508 Total Technology 81,857,436 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Corporate Bonds		1,000,000	939,043		1 275 000	1 274 700
Total Basic Materials 112,694,418 5.13% due 04/15/29 ⁴ 1,122,000 1,097,920 UTILITIES - 1.1% 3.88% due 02/15/31 ⁴ 883,000 835,545 AmeriGas Partners Limited Partnership TeamSystem S.p.A. TeamSystem S.p.A. 5.19% due 07/31/31 EUR 350,000 391,489 5.88% due 08/20/26 17,145,000 17,026,508 Total Technology 81,857,436 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Corporate Bonds		1 005 410	0.427	• •	1,3/5,000	1,3/4,/90
MSCI, Inc. UTILITIES - 1.1% AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26 TeamSystem S.p.A. 7.19% due 07/31/31 EUR 350,000 391,489 Total Technology Total Corporate Bonds		1,885,418	-	, ,	1 122 000	1 007 020
UTILITIES - 1.1% 3.88% due 02/15/31 ⁴ 883,000 835,545 AmeriGas Partners Limited Partnership TeamSystem S.p.A. FeamSystem S.p.A. / AmeriGas Finance Corp. 7.19% due 07/31/31 EUR 350,000 391,489 5.88% due 08/20/26 17,145,000 17,026,508 Total Technology 81,857,436 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Corporate Bonds	Total Basic Materials		112,694,418	• •	1,122,000	1,097,920
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 Total Corporate Bonds	UTILITIES - 1.1%				ያያ3 በበበ	835 545
/ AmeriGas Finance Corp. 5.88% due 08/20/26 17,145,000 17,026,508 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Technology Total Corporate Bonds					005,000	C+C,CCO
5.88% due 08/20/26 17,145,000 17,026,508 Total Technology 81,857,436 Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Corporate Bonds	•			·	FUR 350 000	3Q1 <i>1</i> Q0
Terraform Global Operating, LP 6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Corporate Bonds		17,145,000	17,026,508	• •	LOR 330,000	
6.13% due 03/01/26 ⁴ 16,660,000 16,668,197 Total Corporate Bonds				тогат тесппоюду		01,03/,436
·······································		16,660,000	16,668,197	Total Corporate Bonds		
				(Cost \$2,334,247,702)		2,229,053,498

	Face A mount~	Value		Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 18.5%			2021-CRE5 D, 8.21% (1 Month		
COLLATERALIZED LOAN			Term SOFR + 3.11%, Rate		
OBLIGATIONS - 10.0%			Floor: 3.11%) due 07/15/36 ^{♦,4}	8,250,000	\$ 8,070,537
Fortress Credit Opportunities IX CLO Ltd.			2022-CRE7 D, 8.44% (30 Day	3,230,000	\$ 0,070,337
2021-9A CR, 8.36% (3 Month			Average SOFR + 3.10%, Rate		
Term SOFR + 3.06%, Rate			Floor: 3.10%) due 01/17/37 ^{♦,4}	6,400,000	6,227,453
Floor: 2.80%) due 10/15/33 ^{♦,4}	35,000,000	\$ 35,000,000	ACRES Commercial Realty Ltd.	2, 122,222	0,==: , :00
2021-9A DR, 9.51% (3 Month	,,	,,,	2021-FL2 D, 8.30% (1 Month		
Term SOFR + 4.21%, Rate			Term SOFR + 3.21%, Rate		
Floor: 3.95%) due 10/15/33 ^{♦,4}	7,750,000	7,775,004	Floor: 3.21%) due 01/15/37 ^{♦,4}	8,350,000	7,939,684
2021-9A A2TR, 7.36% (3 Month	, ,	, ,	2021-FL1 D, 7.85% (1 Month	, ,	, ,
Term SOFR + 2.06%, Rate			Term SOFR + 2.76%, Rate		
Floor: 1.80%) due 10/15/33 ^{♦,4}	2,950,000	2,962,797	Floor: 2.76%) due 06/15/36 ^{♦,4}	7,250,000	6,930,952
FS Rialto	, ,	, ,	2021-FL2 C, 7.85% (1 Month	,,	- / /
2021-FL3 D, 7.71% (1 Month			Term SOFR + 2.76%, Rate		
Term SOFR + 2.61%, Rate			Floor: 2.76%) due 01/15/37 ^{♦,4}	6,500,000	6,342,200
Floor: 2.61%) due 11/16/36 ^{♦,4}	36,500,000	35,056,180	2021-FL2 B, 7.45% (1 Month		, ,
2021-FL2 D, 8.01% (1 Month	, ,	, ,	Term SOFR + 2.36%, Rate		
Term SOFR + 2.91%, Rate			Floor: 2.36%) due 01/15/37 ^{♦,4}	3,500,000	3,429,567
Floor: 2.91%) due 05/16/38 ^{♦,4}	8,850,000	8,402,819	Cerberus Loan Funding XLVII LLC	, ,	, ,
Palmer Square Loan Funding Ltd.	, ,	, ,	2024-3A C, 7.95% (3 Month Term		
2022-1A B, 7.30% (3 Month Term			SOFR + 2.55%, Rate Floor:		
SOFR + 2.00%, Rate Floor:			2.55%) due 07/15/36 ^{♦,4}	20,150,000	20,221,929
2.00%) due 04/15/30 ^{♦,4}	26,200,000	26,254,082	2024-3A D, 9.68% (3 Month Term	,,	-, ,
2021-3A C, 8.04% (3 Month Term	.,,	-, - ,	SOFR + 4.35%, Rate Floor:		
SOFR + 2.76%, Rate Floor:			4.35%) due 07/15/36 ^{♦,4}	3,900,000	3,926,281
2.76%) due 07/20/29 ^{♦,4}	8,300,000	8,316,222	Cerberus Loan Funding XLIV LLC	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	- / / -
2022-1A C, 7.90% (3 Month Term	5,555,555	-,,	2024-5A C, 9.50% (3 Month Term		
SOFR + 2.60%, Rate Floor:			SOFR + 4.20%, Rate Floor:		
2.60%) due 04/15/30 ^{♦,4}	3,400,000	3,405,222	4.20%) due 01/15/36 ^{♦,4}	22,800,000	22,929,490
LCCM Trust	2,100,000	5,,	Cerberus Loan Funding XLII LLC	,_,,,,,,	,,
2021-FL3 C, 7.81% (1 Month			2023-3A C, 9.44% (3 Month Term		
Term SOFR + 2.71%, Rate			SOFR + 4.15%, Rate Floor:		
Floor: 2.71%) due 11/15/38 ^{♦,4}	28,865,000	27,468,713	4.15%) due 09/13/35 ^{♦,4}	21,550,000	21,574,457
2021-FL2 D, 8.11% (1 Month	, ,	, ,	MidOcean Credit CLO VII	, ,	, ,
Term SOFR + 3.01%, Rate			2020-7A CR, 7.76% (3 Month		
Floor: 3.01%) due 12/13/38 ^{♦,4}	5,750,000	5,359,551	Term SOFR + 2.46%, Rate		
Fontainbleau Vegas			Floor: 0.00%) due 07/15/29 ^{♦,4}	21,000,000	21,021,798
10.77% (1 Month Term SOFR + 5.65%,			Golub Capital Partners CLO Ltd.		
Rate Floor: 5.65%) due 01/31/26 ^{♦,†††}	26,499,999	26,499,999	2018-36A C, 7.60% (3 Month		
BXMT Ltd.			Term SOFR + 2.36%, Rate		
2020-FL2 C, 6.85% (1 Month			Floor: 0.00%) due 02/05/31 ^{♦,4}	20,000,000	20,092,446
Term SOFR + 1.76%, Rate			BSPDF Issuer Ltd.		
Floor: 1.76%) due 02/15/38 ^{♦,4}	15,640,000	13,646,458	2021-FL1 D, 7.96% (1 Month		
2020-FL2 D, 7.15% (1 Month			Term SOFR + 2.86%, Rate		
Term SOFR + 2.06%, Rate			Floor: 2.75%) due 10/15/36 ^{♦,4}	19,975,000	19,219,426
Floor: 2.06%) due 02/15/38 ^{♦,4}	8,000,000	6,372,169	BSPRT Issuer Ltd.		
2020-FL3 D, 8.00% (1 Month			2021-FL6 D, 8.21% (1 Month		
Term SOFR + 2.91%, Rate			Term SOFR + 3.11%, Rate		
Floor: 2.91%) due 11/15/37 ^{♦,4}	7,350,000	5,550,615	Floor: 3.00%) due 03/15/36 ^{♦,4}	18,425,000	16,832,715
LoanCore Issuer Ltd.			2021-FL7 D, 7.96% (1 Month		
2021-CRE6 D, 8.06% (1 Month			Term SOFR + 2.86%, Rate		
Term SOFR + 2.96%, Rate			Floor: 2.86%) due 12/15/38 ^{♦,4}	1,600,000	1,549,066
Floor: 2.85%) due 11/15/38 ^{♦,4}	11,300,000	10,916,374	Golub Capital Partners CLO 49M Ltd.		
			2021-49A D, 9.39% (3 Month		
			Term SOFR + 4.11%, Rate		
			Floor: 4.11%) due 08/26/33 ^{⋄,4}	18,100,000	18,155,010

	Face Amount [~]	Value		Face Amount~	V alue
Voya CLO Ltd.			Golub Capital Partners CLO 16 Ltd.		
2021-2A CR, 9.16% (3 Month			2021-16A CR2, 8.45% (3 Month		
Term SOFR + 3.86%, Rate			Term SOFR + 3.16%, Rate		
Floor: 3.60%) due 06/07/30 ^{♦,4}	16,500,000	\$ 16,695,890	Floor: 2.90%) due 07/25/33 ^{♦,4}	9,300,000	9,268,936
2013-1A INC, due 10/15/30 ^{4,8}	28,970,307	775,825	Cerberus Loan Funding XLVI, LP		
Owl Rock CLO I LLC			2024-2A C, 8.36% (3 Month Term		
2024-1A C, 9.38% (3 Month Term			SOFR + 3.05%, Rate Floor:		
SOFR + 4.25%, Rate Floor:			3.05%) due 07/15/36 ^{♦,4}	8,000,000	7,998,658
4.25%) due 02/20/36 ^{♦,4}	17,250,000	17,309,732	2024-2A D, 10.26% (3 Month		
Cerberus Loan Funding XLV LLC			Term SOFR + 4.95%, Rate		
2024-1A C, 8.45% (3 Month Term			Floor: 4.95%) due 07/15/36 ^{♦,4}	1,000,000	1,022,470
SOFR + 3.15%, Rate Floor:	17.150.000	17 205 557	BCC Middle Market CLO LLC		
3.15%) due 04/15/36 ^{♦,4}	17,150,000	17,205,557	2021-1A A1R, 7.06% (3 Month		
STWD Ltd.			Term SOFR + 1.76%, Rate	0.000.000	0.000.010
2022-FL3 D, 8.09% (30 Day Average SOFR + 2.75%, Rate			Floor: 1.50%) due 10/15/33 ^{♦,4}	9,000,000	9,009,810
Floor: 2.75%) due 11/15/38 ⁴ ,4	11,900,000	10,925,833	CIFC Funding Ltd. 2021-2A DR, 8.64% (3 Month		
2021-FL2 D, 7.93% (1 Month	11,300,000	10,923,633	Term SOFR + 3.36%, Rate		
Term SOFR + 2.91%, Rate			Floor: 3.10%) due 04/20/30 ^{\$\display\$}	8,100,000	8,155,597
Floor: 2.80%) due 04/18/38 ^{♦,4}	3,750,000	3,506,331	BSPRT Issuer LLC	0,100,000	0,133,337
Carlyle Direct Lending CLO LLC	3,7 30,000	3,300,331	2024-FL11 C, 7.81% (1 Month		
2024-1A BR, 8.07% (3 Month			Term SOFR + 2.64%, Rate		
Term SOFR + 2.75%, Rate			Floor: 2.64%) due 07/15/39 ^{♦,4}	7,825,000	7,810,328
Floor: 2.75%) due 07/15/36 ^{♦,4}	14,200,000	14,199,061	Madison Park Funding XLVIII Ltd.	, ,	, ,
GoldenTree Loan Management US CLO 1 Ltd.			2021-48A D, 8.54% (3 Month		
2024-9A DR, 8.63% (3 Month			Term SOFR + 3.26%, Rate		
Term SOFR + 3.35%, Rate			Floor: 3.26%) due 04/19/33 ^{♦,4}	7,500,000	7,542,356
Floor: 3.35%) due 04/20/37 ^{♦,4}	13,500,000	13,693,698	ACRE Commercial Mortgage Ltd.		
Ares Direct Lending CLO 2 LLC			2021-FL4 D, 7.73% (1 Month		
2024-2A D, due 10/20/36 [♦] ,†††, ⁴	13,050,000	13,142,655	Term SOFR + 2.71%, Rate		
Cerberus Loan Funding XL LLC			Floor: 2.60%) due 12/18/37 ^{♦,4}	7,350,000	7,214,537
2023-1A C, 9.70% (3 Month Term			FS Rialto Issuer LLC		
SOFR + 4.40%, Rate Floor:	12 750 000	12 024 001	2022-FL5 C, 8.89% (1 Month		
4.40%) due 03/22/35 ^{\$\phi,4}	12,750,000	12,824,891	Term SOFR + 3.92%, Rate	C 050 000	C 027 477
Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A DR, 8.24% (3 Month			Floor: 3.92%) due 06/19/37 ^{♦,4}	6,950,000	6,837,477
·			Madison Park Funding LVIII Ltd. 2024-58A D, 8.97% (3 Month		
Term SOFR + 2.96%, Rate Floor: 2.70%) due 01/20/32 ^{0,4}	11,500,000	11,530,255	Term SOFR + 3.65%, Rate		
Fortress Credit BSL XV Ltd.	11,500,000	11,550,255	Floor: 3.65%) due 04/25/37 ⁴	6,600,000	6,674,197
2024-2A CR, 7.88% (3 Month			Dryden 37 Senior Loan Fund	0,000,000	0,071,137
Term SOFR + 2.60%, Rate			2015-37A Q, due 01/15/31 ^{4,8}	9,500,000	6,566,978
Floor: 2.60%) due 10/18/33 ^{♦,4}	11,150,000	11,254,341	Cerberus Loan Funding XXXIII, LP	2,222,222	0,000,000
KREF Ltd.	,,	, - ,-	2021-3A C, 8.36% (3 Month Term		
2021-FL2 AS, 6.50% (1 Month			SOFR + 3.06%, Rate Floor:		
Term SOFR + 1.41%, Rate			2.80%) due 07/23/33 ^{♦,4}	5,900,000	5,909,131
Floor: 1.30%) due 02/15/39 ^{♦,4}	11,000,000	10,764,233	ABPCI Direct Lending Fund CLO I LLC		
Owl Rock CLO XVI LLC			2021-1A C2, 8.54% (3 Month		
2024-16A C, 8.58% (3 Month			Term SOFR + 3.26%, Rate		
Term SOFR + 3.30%, Rate			Floor: 3.26%) due 07/20/33 ^{♦,4}	5,550,000	5,599,978
Floor: 3.30%) due 04/20/36 ^{♦,4}	10,150,000	10,228,504	Venture XIV CLO Ltd.		
THL Credit Lake Shore MM CLO I Ltd.			2020-14A CRR, 7.57% (3 Month		
2021-1A CR, 8.56% (3 Month			Term SOFR + 2.51%, Rate	F	F F0
Term SOFR + 3.26%, Rate	0.000.000	0.740.700	Floor: 2.25%) due 08/28/29 ⁴ ,4	5,518,631	5,524,267
Floor: 3.00%) due 04/15/33 ^{♦,4}	9,900,000	9,749,183	Cerberus Loan Funding XLVIII LLC	F 3F0 000	F 2F2 27A
			2024-4A D, due 10/15/36 ^{♦,4}	5,350,000	5,353,210

	Face A mount~		Value		Face Amount [~]		VALUE
KREF Funding V LLC			_ _	WhiteHorse X Ltd.		_	
6.96% (1 Month Term SOFR + 1.86%,				2015-10A E, 10.85% (3 Month			
Rate Floor: 1.86%) due 06/25/26 [♦] ,†††	5,184,387	\$	5,151,207	Term SOFR + 5.56%, Rate			
0.15% due 06/25/26 ^{†††,9}	73,636,363	•	78,791	Floor: 5.30%) due 04/17/27 ^{♦,4}	1,046,102	\$	1,046,071
Cerberus Loan Funding XXXV, LP	, ,		,	AMMC CLO XI Ltd.	, ,		, ,
2021-5A C, 8.16% (3 Month Term				2012-11A SUB, due 04/30/31 ^{4,8}	5,650,000		674,756
SOFR + 2.86%, Rate Floor:				Great Lakes CLO Ltd.			
2.60%) due 09/22/33 ^{♦,4}	5,150,000		5,141,839	2014-1A SUB, due 10/15/29 ^{4,8}	1,500,000		566,467
Neuberger Berman Loan Advisers CLO 40 Ltd.				Babson CLO Ltd.			
2021-40A D, 8.30% (3 Month				2014-IA SUB, due 07/20/25 ^{4,8}	11,900,000		284,529
Term SOFR + 3.01%, Rate	4.050.000		4.063.570	KVK CLO Ltd.	11,000,000		224.010
Floor: 2.75%) due 04/16/33 ⁴ ,4	4,050,000		4,061,578	2013-1A SUB, due 01/14/28 ^{4,8}	11,900,000		224,910
Neuberger Berman Loan Advisers CLO 57 Ltd. 2024-57A SUB, due 10/24/38 ^{4,4}	4,250,000		3,705,023	Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31 ^{4,8}	11,700,000		199,129
Wellfleet CLO Ltd.	4,230,000		3,703,023	Treman Park CLO Ltd.	11,700,000		177,127
2021-3A C, 7.81% (3 Month Term				2015-1A SUB, due 10/20/28 ^{4,8}	18,918,010		168,181
SOFR + 2.51%, Rate Floor:				Marathon CLO V Ltd.	10,510,010		100,101
2.25%) due 01/15/35 ^{♦,4}	3,400,000		3,405,557	2013-5A SUB, due 11/21/27 ^{4,8}	5,500,000		42,350
Ares Direct Lending CLO 1 LLC	-,,		-,,	Dryden Senior Loan Fund	, ,		,
2024-1A B, 7.59% (3 Month Term				2015-37X, due 01/15/31 ⁸	1,897,598		39,165
SOFR + 2.20%, Rate Floor:				Venture XIII CLO Ltd.			
2.20%) due 04/25/36 ^{♦,4}	2,750,000		2,753,051	2013-13A SUB, due 09/10/29 ^{4,8}	13,790,000		1,379
HGI CRE CLO Ltd.				Copper River CLO Ltd.			
2021-FL2 D, 7.36% (1 Month				2007-1A INC, due 01/20/21 ^{3,8}	8,150,000		815
Term SOFR + 2.26%, Rate				West CLO Ltd.			
Floor: 2.26%) due 09/17/36 ^{♦,4}	1,600,000		1,523,193	2013-1A SUB, due 11/07/25 ^{4,8}	5,300,000	_	530
2021-FL2 E, 7.66% (1 Month				Total Collateralized Loan Obligations		_	747,550,082
Term SOFR + 2.56%, Rate Floor: 2.56%) due 09/17/36 ^{♦,4}	1 200 000		1,143,880	TRANSPORT-AIRCRAFT - 2.6%			
BDS Ltd.	1,200,000		1,143,000	AASET Trust			
2021-FL9 E, 7.73% (1 Month				2024-1A, 6.26% due 05/16/49 ⁴	14,112,170		14,656,309
Term SOFR + 2.71%, Rate				2021-1A, 2.95% due 11/16/41 ⁴	14,772,887		13,748,799
Floor: 2.60%) due 11/16/38 ^{♦,4}	2,700,000		2,550,866	2020-1A, 3.35% due 01/16/40 ⁴	4,461,497		4,238,792
PFP Ltd.				2020-1A, 4.34% due 01/16/40 ⁴	3,751,347		3,104,343
2024-11 B, 7.57% (1 Month Term				2021-2A, 3.54% due 01/15/47 ⁴	2,882,479		2,589,580
SOFR + 2.49%, Rate Floor:				2019-2, 3.38% due 10/16/39 ⁴	2,072,609		1,990,948
2.49%) due 09/17/39 ^{♦,4}	2,250,000		2,244,430	2019-1, 3.84% due 05/15/39 ⁴ KDAC Aviation Finance Ltd.	935,132		902,616
BNPP IP CLO Ltd.				2017-1A, 4.21% due 12/15/42 ⁴	24,994,729		23,023,362
2014-2A E, 10.77% (3 Month				Navigator Aviation Ltd.	24,554,725		23,023,302
Term SOFR + 5.51%, Rate	(227 026		2 114 175	2024-1, 6.09% due 08/15/49 ⁴	15,000,000		15,042,600
Floor: 0.00%) due 10/30/25 ^{♦,4} GoldenTree Loan Management US CLO 4 Ltd.	6,337,836		2,114,175	GAIA Aviation Ltd.	12,200,000		,,
2021-4A DR, 8.70% (3 Month				2019-1, 3.97% due 12/15/44 ^{4,10}	10,344,032		9,700,685
Term SOFR + 3.41%, Rate				2019-1, 5.19% due 12/15/44 ^{4,10}	4,716,821		4,245,946
Floor: 3.15%) due 04/24/31 ^{♦,4}	2,000,000		2,013,894	Sprite Ltd.			
Octagon Loan Funding Ltd.	2,000,000		2,0.5,05.	2021-1, 3.75% due 11/15/46 ⁴	12,209,382		11,688,697
2014-1A SUB, due 11/18/31 ^{4,8}	19,435,737		1,941,974	Slam Ltd.			
Wind River CLO Ltd.	, ,		, ,	2024-1A, 5.34% due 09/15/49 ⁴	8,900,000		8,876,031
2018-1A ARR, 6.59% (3 Month				2021-1A, 3.42% due 06/15/46 ⁴	2,868,840		2,594,548
Term SOFR + 1.31%, Rate				Castlelake Aircraft Securitization Trust	4 000 430		4 471 (21
Floor: 1.05%) due 07/18/31 ^{♦,4}	1,799,386		1,800,869	2019-1A, 3.97% due 04/15/39 ⁴	4,886,436 4,512,407		4,471,621
Dryden 50 Senior Loan Fund				2018-1, 4.13% due 06/15/43 ⁴ Falcon Aerospace Ltd.	4,512,497		4,208,264
2017-50A SUB, due 07/15/30 ^{4,8}	7,895,000		1,501,787	2017-1, 4.58% due 02/15/42 ⁴	4,342,648		4,255,824
Carlyle Global Market Strategies CLO Ltd.	C 400 000		1 210 507	2017-1, 4.38% due 02/13/42 2019-1, 3.60% due 09/15/39 ⁴	3,448,256		3,231,314
2012-3A SUB, due 01/14/32 ^{4,8}	6,400,000		1,319,587	2017-1, 6.30% due 02/15/42 ⁴	1,240,740		1,191,119
2013-3X SUB, due 10/15/30 ⁸	4,938,326		106,964	,	,,		, - ,

	Face Amount~		V ALUE		Face Amount [~]	Value
IOI Air lad				Droinet Own II		
JOL Air Ltd. 2019-1, 3.97% due 04/15/44 ⁴	8,587,056	\$	8,287,540	Project Onyx II 8.47% (3 Month Term SOFR + 3.15%,		
Sapphire Aviation Finance I Ltd.	0,507,050	Ψ	0,207,340	Rate Floor: 3.15%) due 01/26/27 ^{\$\circ\$,†††}	4,321,663	\$ 4,291,627
2018-1A, 4.25% due 03/15/40 ⁴	7,873,119		7,511,822	Total Financial	1,321,003	
Labrador Aviation Finance Ltd.	7,075,115		7,511,022	iotai rinanciai		158,023,673
2016-1A, 4.30% due 01/15/42 ⁴	7,346,518		6,795,847	INFRASTRUCTURE - 1.5%		
Navigator Aircraft ABS Ltd.	, ,		, ,	VB-S1 Issuer LLC - VBTEL		
2021-1, 3.57% due 11/15/46 ⁴	7,007,361		6,417,153	2022-1A, 5.27% due 02/15/52 ⁴	39,650,000	37,181,605
Sapphire Aviation Finance II Ltd.				2024-1A, 8.87% due 05/15/54 ⁴	5,950,000	6,154,444
2020-1A, 4.34% due 03/15/40 ⁴	7,188,572		5,681,329	Hotwire Funding LLC		
2020-1A, 3.23% due 03/15/40 ⁴	452,340		415,199	2023-1A, 8.84% due 05/20/53 ⁴	20,000,000	20,665,698
AASET US Ltd.				2021-1, 4.46% due 11/20/51 ⁴ _	11,750,000	10,999,508
2018-2A, 4.45% due 11/18/38 ⁴	5,951,238		5,728,100	2024-1A, 9.19% due 06/20/54 ⁴	7,250,000	7,650,015
WAVE LLC				Switch ABS Issuer LLC		
2019-1, 3.60% due 09/15/44 ⁴	5,743,260		5,312,745	2024-2A, 5.44% due 06/25/54 ⁴	17,550,000	17,732,934
Project Silver				Vault DI Issuer LLC		
2019-1, 3.97% due 07/15/44 ⁴	5,099,497		4,692,047	2021-1A, 2.80% due 07/15/46 ⁴	7,150,000	6,558,031
Lunar Structured Aircraft Portfolio Notes				Aligned Data Centers Issuer LLC		
2021-1, 3.43% due 10/15/46 ⁴	4,703,324		4,256,429	2021-1A, 2.48% due 08/15/46 ⁴	4,925,000	4,608,940
MACH 1 Cayman Ltd.				Blue Stream Issuer LLC	2 400 000	2 446 047
2019-1, 3.47% due 10/15/39 ⁴	2,802,432		2,606,626	2023-1A, 6.90% due 05/20/53 ⁴	3,400,000	3,446,841
MAPS Ltd.				Total Infrastructure		114,998,016
2018-1A, 4.21% due 05/15/43 ⁴	1,150,279		1,135,955	NET LEASE - 0.6%		
Castlelake Aircraft Structured Trust				CARS-DB4, LP		
2021-1A, 6.66% due 01/15/46 ⁴	889,536		859,768	2020-1A, 4.95% due 02/15/50 ⁴	27,799,000	24,877,587
MAPS Trust				CARS-DB7, LP	27,733,000	24,077,307
2021-1A, 2.52% due 06/15/46 ⁴	681,042	_	634,710	2023-1A, 6.50% due 09/15/53 ⁴	11,158,750	11,434,224
Total Transport-Aircraft		_1	94,096,668	SVC ABS LLC	11,130,730	11,737,227
FINANCIAL - 2.1%				2023-1A, 5.55% due 02/20/53 ⁴	5,926,448	5,762,391
HarbourVest Structured				Total Net Lease	3,720,110	42,074,202
Solutions IV Holdings, LP				iotai net Lease		42,074,202
8.28% (3 Month Term SOFR + 2.95%,				WHOLE BUSINESS - 0.5%		
Rate Floor: 2.45%) due $09/15/26^{\circ,\dagger\dagger\dagger}$	18,902,986		18,822,648	Subway Funding LLC		
6.38% (3 Month EURIBOR + 2.45%,	10,302,300		10,022,010	2024-1A, 6.51% due 07/30/54 ⁴	17,750,000	18,406,620
Rate Floor: 2.45%) due 09/15/26 ^{♦,†††}	EUR 9,403,421		10,353,189	2024-3A, 5.91% due 07/30/54 ⁴	9,050,000	9,057,106
Lightning A	2011 5, 105, 121		.0,233,.03	Applebee's Funding LLC / IHOP Funding LLC		
5.50% due 03/01/37 ^{†††}	25,804,314		24,204,446	2019-1A, 4.72% due 06/05/49 ⁴	9,742,590	9,583,091
Thunderbird A	25,00 .,5		2 1,20 1, 1 10	Taco Bell Funding LLC		
5.50% due 03/01/37 ^{†††}	25,622,353		24,033,767	2016-1A, 4.97% due 05/25/46 ⁴	2,648,438	2,652,234
KKR Core Holding Company LLC	-,- ,		,,-	Wendy's Funding LLC		
4.00% due 08/12/31 ^{†††}	21,475,137		20,030,719	2018-1A, 3.88% due 03/15/48 ⁴	372,951	361,886
Project Onyx I				Total Whole Business		40,060,937
8.47% (3 Month Term SOFR + 3.15%,				SINGLE FAMILY RESIDENCE - 0.5%		
Rate Floor: 3.15%) due 01/26/27 ^{♦,†††}	15,133,882		15,098,468			
Ceamer Finance LLC				FirstKey Homes Trust 2020-SFR2, 4.00% due 10/19/37 ⁴	13,550,000	13,181,786
6.92% due 11/15/37 ^{†††}	9,873,219		9,938,086	2020-SFR2, 4.50% due 10/19/37 ⁴	13,250,000	12,910,600
3.69% due 03/24/31 ^{†††}	4,384,950		4,158,292	2020-SFR2, 3.37% due 10/19/37 ⁴	8,550,000	8,283,379
Bib Merchant Voucher Receivables Ltd.				· ·	0,550,000	
4.18% due 04/07/28 ^{†††}	9,327,379		9,199,781	Total Single Family Residence		34,375,765
Nassau LLC				INSURANCE - 0.4%		
2019-1, 3.98% due 08/15/34 ³	8,942,768		8,186,044	Obra Longevity		
Lightning B				8.48% due 06/30/39 ^{†††}	20,580,000	20,944,266
7.50% due 03/01/37 ^{†††}	5,190,523		4,870,475	CHEST		
Thunderbird B 7.50% due 03/01/37 ^{†††}	5,153,922		4,836,131	7.13% due 03/15/43 ^{†††}	5,700,000	5,983,005

	Face Amount~	V ALUE		Face A mount~	Value
ASSET-BACKED SECURITIES - 0.2%		_	Peer Holding III BV		
Endo Luxembourg Finance Co.			7.60% (3 Month Term SOFR + 3.00%,		
I SARL / Endo US, Inc.			Rate Floor: 3.00%) due 07/01/31	5,120,000 \$	5,128,550
7.40% due 09/30/45 ^{†††}	17 000 000	\$ 17,879,410	7.85% (3 Month Term SOFR + 3.25%,	3,120,000 1	3,120,330
7.40/0 due 05/50/45	17,000,000	¥ 17,075, 410	Rate Floor: 3.25%) due 10/28/30	3,482,500	3,489,047
COLLATERALIZED DEBT			The Facilities Group	3, 102,300	3, 103,0 17
OBLIGATIONS - 0.1%			10.64% ((3 Month Term SOFR + 5.75%)		
Anchorage Credit Funding 4 Ltd.			and (6 Month Term SOFR + 5.75%),		
2021-4A CR, 3.52% due 04/27/39 ⁴	4,250,000	3,842,472	Rate Floor: 6.75%) due 11/30/27 ^{†††}	8,329,720	8,191,164
Total Asset-Backed Securities			NFM & J LLC	0,525,720	0,171,101
(Cost \$1,404,003,511)		1,379,828,496	11.10% (3 Month Term SOFR + 5.75%,		
			Rate Floor: 6.75%) due 11/30/27 ^{†††}	8,194,570	8,058,262
SENIOR FLOATING RATE INTERESTS ^{↑↑, ◆} -	15.9%		PCI Gaming Authority, Inc.	5,121,511	-,,
CONSUMER, CYCLICAL - 4.2%			6.85% (1 Month Term SOFR + 2.00%,		
Zephyr Bidco Ltd.			Rate Floor: 2.00%) due 07/18/31	7,182,000	7,134,599
10.45% (1 Month GBP SONIA + 5.50%,	CDD 20 0F0 000	27 071 442	Holding SOCOTEC	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,
Rate Floor: 5.50%) due 07/20/28	GBP 20,850,000	27,971,443	6.85% (6 Month Term SOFR + 3.50%,		
FR Refuel LLC			Rate Floor: 4.25%) due 06/30/28	6,935,500	6,918,161
9.71% (1 Month Term SOFR + 4.75%,	20 600 220	20 204 262	Scientific Games Corp.	5,555,555	0,000,000
Rate Floor: 5.50%) due 11/08/28 ^{†††}	20,698,329	20,284,362	8.32% (3 Month Term SOFR + 3.00%,		
Crash Champions Inc.			Rate Floor: 3.50%) due 04/04/29	6,955,000	6,909,167
9.85% (3 Month Term SOFR + 4.75%,	30 565 000	77.000.400	Clarios Global, LP	0,233,000	0,505,.07
Rate Floor: 4.75%) due 02/23/29	18,565,000	17,822,400	6.38% (1 Month EURIBOR + 3.00%,		
MB2 Dental Solutions LLC			Rate Floor: 3.00%) due 07/16/31	EUR 4,810,000	5,341,891
10.85% (1 Month Term SOFR + 6.00%,			7.35% (1 Month Term SOFR + 2.50%,	2011 1,010,000	3,311,031
Rate Floor: 6.75%) due 02/13/31†††	15,305,530	15,270,626	Rate Floor: 2.50%) due 05/06/30	1,170,000	1,168,783
6.75% (1 Month Term SOFR + 6.00%,			Apro LLC	1,170,000	1,100,703
Rate Floor: 6.75%) due 02/13/31 ^{†††}	606,000	537,083	8.87% (1 Month Term SOFR + 3.75%,		
Alexander Mann			Rate Floor: 3.75%) due 07/09/31	6,350,000	6,365,875
11.44% (1 Month SOFR + 6.00%,			Entain Holdings (Gibraltar) Ltd.	0,550,000	0,505,075
Rate Floor: 6.00%) due 06/29/27	15,905,292	15,487,779	6.92% (6 Month EURIBOR + 3.25%,		
First Brands Group LLC			Rate Floor: 3.25%) due 06/30/28	EUR 5,450,000	6,095,211
10.51% (3 Month Term SOFR + 5.00%,			Shaw Development LLC	2011 3, 130,000	0,055,211
Rate Floor: 6.00%) due 03/30/27	12,870,653	12,716,801	11.25% (3 Month Term SOFR + 6.00%,		
Fertitta Entertainment LLC			Rate Floor: 6.00%) due 10/30/29 ^{†††}	6,135,128	6,031,234
8.85% (1 Month Term SOFR + 3.75%,	72 470 000	70 420 226	Grant Thornton Advisors LLC	0,133,120	0,031,231
Rate Floor: 4.25%) due 01/27/29	12,479,008	12,438,326	8.10% (1 Month Term SOFR + 3.25%,		
Pacific Bells LLC			Rate Floor: 3.25%) due 06/02/31	5,670,000	5,676,350
9.37% (1 Month Term SOFR + 4.50%,	77.042.407	77.042.407	Packers Holdings LLC	3,0,000	3,0,0,0,00
Rate Floor: 9.50%) due 11/10/28	11,943,491	11,943,491	8.20% (1 Month Term SOFR + 3.25%,		
Casper Bidco SAS (B&B Hotels)			Rate Floor: 4.00%) due 03/09/28	9,103,678	4,728,268
7.63% (1 Month EURIBOR + 4.25%,	ELID 10 406 276	11 711 100	Accuride Corp.	2,122,012	.,0,_00
Rate Floor: 4.25%) due 03/21/31	EUR 10,496,376	11,711,192	11.93% (1 Month Term SOFR +		
One Hotels GmbH			1.00%, Rate Floor: 6.06%) (in-kind		
8.21% (3 Month EURIBOR + 4.50%,	ELID 10, 400, 000	11 500 005	rate was 5.87%) due 05/18/26 ¹¹	6,067,545	4,027,333
Rate Floor: 4.50%) due 04/02/31	EUR 10,400,000	11,590,805	ImageFIRST Holdings LLC	5,531,7535	.,
Drive Bidco B.V.			8.85% (3 Month Term SOFR + 4.25%,		
8.13% (3 Month EURIBOR + 4.50%,	ELID 0 000 000	0.776.144	Rate Floor: 5.00%) due 04/27/28 ^{†††}	3,843,908	3,815,079
Rate Floor: 4.50%) due 05/09/31 ^{†††}	EUR 8,800,000	9,776,144	Da Vinci Purchaser Corp.	, ,	, ,
Rent-A-Center, Inc.			8.35% (1 Month Term SOFR + 3.50%,		
8.00% (3 Month Term SOFR + 2.75%,	0 720 725	0 605 215	Rate Floor: 4.50%) due 01/08/27	3,791,263	3,788,913
Rate Floor: 3.25%) due 02/17/28	9,730,735	9,695,315	Tacala Investment Corp.	, ,	
QSRP Finco B.V.			8.35% (3 Month Term SOFR + 4.00%,		
8.96% (3 Month EURIBOR + 5.25%,	EIID 0 COO 000	0 500 440	Rate Floor: 4.75%) due 01/31/31	2,985,000	2,985,746
Rate Floor: 5.25%) due 06/19/31	EUR 8,600,000	9,588,440	due 01/31/31	600,000	600,150
Caesars Entertainment, Inc.				,	,
7.60% (1 Month Term SOFR + 2.75%,	0.202.250	0 201 (21			
Rate Floor: 3.25%) due 02/06/31	9,303,250	9,291,621			

	Face Amount [~]	Value		Face Amount [~]	Value
Orion Group			Nidda Healthcare Holding GmbH		
10.87% (1 Month Term SOFR + 6.51%,			due 02/21/30	EUR 8,250,000 \$	9,183,328
Rate Floor: 7.51%) due 03/19/27 ^{†††}	3,572,479	\$ 3,500,397	7.10% (1 Month EURIBOR + 3.50%,		
ScribeAmerica Intermediate			Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	8,784,766
Holdco LLC (Healthchannels)			HAH Group Holding Co. LLC		
9.67% (6 Month Term SOFR + 4.50%,	4 602 017	2 057 704	10.35% (3 Month Term SOFR + 5.00%,	9 140 601	0 127 101
Rate Floor: 5.50%) due 04/03/25 Albion Financing 3 SARL	4,603,917	3,057,784	Rate Floor: 6.00%) due 09/17/31 due 09/17/31	8,140,601 6,680,000	8,137,181 6,584,008
7.96% (3 Month EURIBOR + 4.25%,			10.26% (3 Month Term SOFR + 5.00%,	0,000,000	0,364,006
Rate Floor: 4.25%) due 08/16/29	EUR 2,300,000	2,570,037	Rate Floor: 6.00%) due 09/17/31	2,471,885	2,470,847
SHO Holding I Corp.	2011 2,300,000	2,370,037	PlayCore	2, 17 1,003	2, 17 0,0 17
11.82% (1 Month Term SOFR + 6.50%,			9.75% (3 Month Term SOFR + 4.50%,		
Rate Floor: 7.50%) due 06/30/29 ^{†††}	1,698,653	1,685,849	Rate Floor: 5.50%) due 02/20/30	16,592,498	16,638,127
12.32% (1 Month Term SOFR + 2.00%,	, ,	, ,	Southern Veterinary Partners LLC	, ,	, ,
Rate Floor: 7.32%) (in-kind rate			8.00% (3 Month Term SOFR + 3.75%,		
was 5.00%) due 06/30/29 ^{†††,11}	606,701	533,897	Rate Floor: 4.75%) due 10/05/27	14,651,705	14,657,858
Congruex Group LLC			Quirch Foods Holdings LLC		
11.15% (3 Month Term SOFR + 5.75%,			9.89% (3 Month Term SOFR + 5.00%,		
Rate Floor: 6.50%) due 05/03/29	2,738,642	2,112,177	Rate Floor: 6.00%) due 10/27/27	15,021,640	14,120,342
Allwyn Entertainment Financing US LLC			PetIQ LLC		
7.55% (3 Month Term SOFR + 2.25%,			9.22% (1 Month Term SOFR + 4.25%,		
Rate Floor: 2.25%) due 06/02/31	1,970,000	1,966,316	Rate Floor: 4.75%) due 04/13/28	14,029,001	14,011,465
Dealer Tire LLC			LaserAway Intermediate Holdings II LLC		
8.35% (1 Month Term SOFR + 3.50%,			11.30% (3 Month Term SOFR + 5.75%,		
Rate Floor: 4.00%) due 07/02/31	1,805,000	1,807,256	Rate Floor: 6.50%) due 10/14/27	12,189,834	12,098,411
Accuride Corp.			Blue Ribbon LLC		
14.85% (1 Month Term SOFR) (in-kind	- 04- 040		11.58% (3 Month Term SOFR + 6.00%,		
rate was 14.85%) due 10/07/24 ^{†††,11}	1,865,969	1,777,113	Rate Floor: 6.75%) due 05/08/28	14,689,231	10,221,208
Checkers Holdings, Inc.			Rainbow Finco SARL		
14.70% (6 Month Term SOFR + 3.00%,			9.70% (3 Month GBP SONIA + 4.75%,	CDD 7 250 000	0.664.066
Rate Floor: 8.70%) (in-kind rate	1 202 102	1 202 102	Rate Floor: 4.75%) due 02/26/29 CHG PPC Parent LLC	GBP 7,250,000	9,654,065
was 6.00%) due 06/16/28 ^{†††,11} 12.70% (6 Month Term SOFR + 3.00%,	1,293,192	1,293,192	7.71% (1 Month Term SOFR + 2.75%,		
Rate Floor: 8.70%) (in-kind rate			Rate Floor: 3.25%) due 12/08/28	9,076,418	9,036,754
was 4.00%) due 06/16/27 ^{†††,11}	180,443	180,443	Eyecare Partners LLC	7,070,410	7,030,734
Alterra Mountain Co.	100,773	100,443	9.99% (3 Month Term SOFR + 1.00%,		
8.10% (1 Month Term SOFR + 3.25%,			Rate Floor: 6.38%) (in-kind rate		
Rate Floor: 3.25%) due 08/17/28	1,436,400	1,437,592	was 3.61%) due 11/30/28 ¹¹	8,798,944	6,247,251
EG Finco Ltd.	., .50, .00	., .57,552	11.03% (3 Month Term SOFR + 5.75%,	-,,-	-, ,
11.45% (1 Month GBP SONIA + 6.62%,			Rate Floor: 5.75%) due 08/31/28	2,100,649	2,107,644
Rate Floor: 6.62%) due 02/07/28 ^{†††}	GBP 561,394	735,585	Gibson Brands, Inc.		
Verisure Holding AB			10.58% (6 Month Term SOFR + 5.00%,		
6.35% (3 Month EURIBOR + 3.00%,			Rate Floor: 5.75%) due 08/11/28	8,071,750	7,668,163
Rate Floor: 3.00%) due 03/27/28	EUR 370,000	412,213	Florida Food Products LLC		
WW International, Inc.			9.96% (1 Month Term SOFR + 5.00%,		
8.46% (1 Month Term SOFR + 3.50%,			Rate Floor: 5.75%) due 10/18/28	8,667,549	7,562,437
Rate Floor: 4.00%) due 04/13/28	750,000	199,222	Outcomes Group Holdings, Inc.		
Total Consumer, Cyclical		315,848,684	9.10% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/06/31	4,339,125	4,361,732
CONSUMER, NON-CYCLICAL - 3.1%			IVI America LLC	1,555,125	1,501,752
Women's Care Holdings, Inc.			9.10% (3 Month Term SOFR + 4.50%,		
9.85% (3 Month Term SOFR + 4.50%,			Rate Floor: 4.50%) due 04/09/31	4,300,000	4,323,048
Rate Floor: 5.25%) due 01/15/28	30,362,519	29,173,219	VC GB Holdings I Corp.	,,	,,,-
Midwest Veterinary Partners LLC			8.37% (3 Month Term SOFR + 3.50%,		
8.87% (1 Month Term SOFR + 3.75%,			Rate Floor: 4.00%) due 07/21/28	4,128,772	4,115,230
Rate Floor: 4.50%) due 04/27/28	20,861,466	20,841,856	, , ,	•	•

	Face A mount~	Value		Face Amount~	V alue
Froneri US, Inc.		_	DS Admiral Bidco LLC		
due 09/16/31	3,200,000	\$ 3,186,208	9.10% (1 Month Term SOFR + 4.25%,		
Resonetics LLC	3,200,000	3,100,200	Rate Floor: 4.25%) due 06/26/31	15,720,000	\$ 15,091,200
8.71% (1 Month Term SOFR + 3.75%,			Polaris Newco LLC	.5,7 20,000	4 .5,05.,200
Rate Floor: 4.50%) due 06/18/31	2,820,000	2,821,325	8.62% (3 Month Term SOFR + 3.50%,		
Endo Finance Holdings, Inc.	_,,	_,,,,	Rate Floor: 3.50%) due 06/04/26 ^{†††}	15,053,504	14,422,839
9.78% (3 Month Term SOFR + 4.50%,			Wrench Group LLC	-,,	, ,
Rate Floor: 5.00%) due 04/23/31	1,700,000	1,697,518	8.87% (3 Month Term SOFR + 4.00%,		
Medical Solutions Parent Holdings, Inc.	1,. 20,222	1,021,010	Rate Floor: 5.00%) due 10/30/28	12,935,000	12,924,264
8.85% (3 Month Term SOFR + 3.50%,			Concorde Lux	,,	,- , -
Rate Floor: 4.00%) due 11/01/28	2,217,732	1,674,388	7.85% (6 Month EURIBOR + 4.00%,		
Heritage Grocers Group LLC	, ,,,,	,,	Rate Floor: 4.00%) due 03/01/28	EUR 10,525,431	11,697,893
11.45% (3 Month Term SOFR + 6.75%,			Modena Buyer LLC	2011 10,323, 131	, 657 , 655
Rate Floor: 7.50%) due 08/01/29	1,674,372	1,649,256	9.10% (3 Month Term SOFR + 4.50%,		
Osmosis Holdings Australia II Pty Ltd.	, - · · /- ·	,,	Rate Floor: 4.50%) due 07/01/31	10,420,000	9,953,288
8.70% (1 Month Term SOFR + 3.50%,			Leia Finco US LLC	, ,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Rate Floor: 4.00%) due 07/31/28	1,640,826	1,638,349	due 07/02/31	10,065,000	9,898,626
Moran Foods LLC	, ,	, ,	Boxer Parent Co., Inc.	, ,	
11.95% (3 Month Term SOFR + 7.25%,			9.01% (3 Month Term SOFR + 3.75%,		
Rate Floor: 8.25%) due 06/30/26 ^{†††}	1,033,634	570,533	Rate Floor: 3.75%) due 07/30/31	8,670,000	8,646,851
Weber-Stephen Products LLC	,,	,	Pushpay USA, Inc.	-,,	-,,
9.20% (1 Month Term SOFR + 4.25%,			9.10% (3 Month Term SOFR + 4.50%,		
Rate Floor: 5.00%) due 10/30/27	414,375	389,687	Rate Floor: 4.50%) due 08/15/31 ^{†††}	7,645,000	7,625,888
TGP Holdings LLC	,	222,000	Finastra	.,,	.,,
8.20% (1 Month Term SOFR + 3.25%,			12.18% (3 Month Term SOFR + 7.25%,		
Rate Floor: 4.00%) due 06/29/28	211,599	198,903	Rate Floor: 8.25%) due 09/13/29 ^{†††}	7,630,655	7,573,997
Total Consumer, Non-cyclical	,	235,825,107	Planview Parent, Inc.	, ,	
Total Consumer, Hon-cyclical		233,023,107	8.35% (3 Month Term SOFR + 3.75%,		
TECHNOLOGY - 3.0%			Rate Floor: 3.75%) due 12/17/27	4,109,700	4,109,741
Sitecore Holding III A/S			Blackhawk Network Holdings, Inc.		
13.30% (6 Month Term SOFR + 7.00%,			9.85% (1 Month Term SOFR + 5.00%,		
Rate Floor: 12.55%) (in-kind rate			Rate Floor: 6.00%) due 03/12/29	3,930,150	3,944,534
was 0.75%) due 03/12/29 ^{†††,11}	13,884,621	13,769,026	Azalea TopCo		
11.55% (6 Month EURIBOR + 7.00%,			8.35% (1 Month Term SOFR + 3.50%,		
Rate Floor: 10.80%) (in-kind rate			Rate Floor: 3.50%) due 04/30/31	3,930,000	3,920,175
was 0.75%) due 03/12/29 ^{†††,11}	EUR 9,764,781	10,784,592	Atlas CC Acquisition Corp.		
Datix Bidco Ltd.			9.57% (3 Month Term SOFR + 4.25%,		
10.70% (1 Month GBP SONIA + 5.50%,			Rate Floor: 5.00%) due 05/25/28	3,022,363	2,328,066
Rate Floor: 5.50%) due 04/25/31†††	GBP 12,072,000	16,017,635	Central Parent LLC		
10.82% (1 Month Term SOFR + 5.50%,			7.85% (3 Month Term SOFR + 3.25%,		
Rate Floor: 6.00%) due 04/30/31†††	3,430,000	3,403,880	Rate Floor: 3.25%) due 07/06/29	1,470,000	1,453,345
Visma AS			Precise Midco B.V.		
7.38% (6 Month EURIBOR + 4.00%,			7.47% (3 Month EURIBOR + 4.00%,		
Rate Floor: 4.00%) due 12/05/28 ^{†††}	EUR 16,296,596	17,968,182	Rate Floor: 4.00%) due 11/15/30	EUR 1,000,000	1,114,924
Avalara, Inc.			Cloud Software Group, Inc.		
10.85% (3 Month Term SOFR + 6.25%,			8.60% (3 Month Term SOFR + 4.00%,		
Rate Floor: 7.00%) due 10/19/28 ^{†††}	16,000,000	15,845,401	Rate Floor: 4.50%) due 03/30/29	989,706	984,856
Aston FinCo SARL			Xerox Corp.		
9.72% (1 Month GBP SONIA + 4.75%,			8.71% ((1 Month Term SOFR + 4.00%)		
Rate Floor: 4.75%) due 10/09/26	GBP 12,579,288	15,578,417	and (3 Month Term SOFR + 4.00%),		
Team.Blue Finco SARL		_	Rate Floor: 4.50%) due 11/17/29	444,231	441,899
due 09/30/29	EUR 7,500,000	8,271,049	Finastra USA, Inc.		
7.05% (3 Month EURIBOR + 3.70%,			12.18% (3 Month Term SOFR + 7.25%,		
Rate Floor: 3.70%) due 03/30/28	EUR 6,506,144	7,114,690	Rate Floor: 8.25%) due 09/13/29 ^{†††}	447,436	401,840

	Face Amount [~]	Value		Face Amount~	Value
INDUSTRIAL - 2.5%			Integrated Power Services Holdings, Inc.		
Capstone Acquisition Holdings, Inc.			9.46% (1 Month Term SOFR + 4.50%,		
9.45% (1 Month Term SOFR + 4.50%,			Rate Floor: 5.25%) due 11/22/28 ^{†††}	4,800,061	\$ 4,785,850
Rate Floor: 5.50%) due 11/12/29 ^{†††}	17 817 209	\$ 17,716,207	Anchor Packaging LLC	1,000,001	1,703,030
Arcline FM Holdings, LLC	17,017,203	\$ 17,710,207	8.60% (3 Month Term SOFR + 3.75%,		
9.65% ((3 Month Term SOFR + 4.50%)			Rate Floor: 3.75%) due 07/18/29	4,690,000	4,698,817
and (6 Month Term SOFR + 4.50%),			MI Windows And Doors LLC	4,000,000	4,070,017
· · · · · · · · · · · · · · · · · · ·	14 046 407	14 061 426			
Rate Floor: 5.25%) due 06/23/28	14,046,407	14,061,436	8.35% (1 Month Term SOFR + 3.50%,	2 502 100	2 505 160
Dispatch Terra Acquisition LLC			Rate Floor: 3.50%) due 03/28/31	3,592,188	3,595,169
9.00% (3 Month Term SOFR + 4.25%,	70.050.070	0 110 700	Artera Services LLC		
Rate Floor: 5.00%) due 03/27/28	10,059,270	9,110,782	9.10% (3 Month Term SOFR + 4.50%,		
Hobbs & Associates LLC			Rate Floor: 4.50%) due 02/15/31	3,594,833	3,495,400
8.10% (1 Month Term SOFR + 3.25%,			FCG Acquisitions, Inc		
Rate Floor: 3.25%) due 07/23/31	9,063,636	9,040,977	8.71% (1 Month Term SOFR + 3.75%,		
Merlin Buyer, Inc.			Rate Floor: 4.25%) due 03/31/28	3,432,262	3,428,830
9.35% (3 Month Term SOFR + 4.75%,			TK Elevator Midco GmbH		
Rate Floor: 5.25%) due 12/14/28 ^{†††}	8,266,080	8,204,085	6.38% (1 Month EURIBOR + 3.00%,		
Fugue Finance LLC	0,200,000	-,,	Rate Floor: 3.00%) due 01/29/27 ^{†††}	EUR 3,067,766	3,280,862
8.81% (3 Month Term SOFR + 3.75%,			Aegion Corp.	2011 3,007,700	3,200,002
Rate Floor: 4.25%) due 02/26/31	8,029,875	8,068,017	8.60% (1 Month Term SOFR + 3.75%,		
	0,023,073	0,000,017	•	2 116 490	2 122 240
Boluda Towage S.L.			Rate Floor: 4.50%) due 05/17/28	3,116,489	3,122,348
7.26% (3 Month EURIBOR + 3.75%,	ELID 7 01 F 20 F	0.057.702	Mauser Packaging Solutions Holding Co.		
Rate Floor: 3.75%) due 06/01/30	EUR 7,215,385	8,057,783	8.70% (1 Month Term SOFR + 3.50%,		
Foundation Building Materials			Rate Floor: 3.50%) due 04/15/27	2,992,424	2,996,584
Holding Company LLC			Brown Group Holding LLC		
9.25% (1 Month Term SOFR + 4.00%,			7.60% (1 Month Term SOFR + 2.75%,		
Rate Floor: 4.00%) due 01/29/31	8,159,000	7,932,751	Rate Floor: 3.25%) due 07/01/31	1,396,151	1,391,879
DXP Enterprises, Inc.			7.84% ((1 Month Term SOFR + 2.75%)		
10.16% (6 Month Term SOFR + 4.75%,			and (3 Month Term SOFR + 2.75%),		
Rate Floor: 5.75%) due 10/11/30	5,890,500	5,893,445	Rate Floor: 3.25%) due 07/01/31	1,246,875	1,243,409
due 10/11/30	2,000,000	2,001,000	ILPEA Parent, Inc.	, -,	, -,
Quikrete Holdings, Inc.	2,000,000	2,00.,000	8.85% (1 Month Term SOFR + 4.00%,		
7.35% (1 Month Term SOFR + 2.50%,			Rate Floor: 4.75%) due 06/22/28 ^{†††}	2,076,681	2,079,277
Rate Floor: 2.50%) due 04/14/31	7,860,500	7,860,500	NA Rail Hold Co. LLC	2,070,001	2,073,277
	7,800,300	7,800,300			
Valcour Packaging LLC			8.87% (3 Month Term SOFR + 4.00%,	7 020 700	7 020 420
9.33% (3 Month Term SOFR + 1.50%,			Rate Floor: 4.25%) due 10/19/26	1,929,790	1,939,439
Rate Floor: 7.08%) (in-kind rate			Madison Safety & Flow LLC		
was 2.25%) due 10/04/28 ¹¹	4,153,784	3,590,448	due 09/19/31	1,400,000	1,398,250
10.56% (3 Month Term SOFR + 5.25%,			EMRLD Borrower, LP		
Rate Floor: 5.25%) due 10/04/28	3,454,560	3,489,106	7.56% (3 Month Term SOFR + 2.50%,		
Michael Baker International LLC			Rate Floor: 2.50%) due 05/31/30	1,261,671	1,258,516
9.60% (1 Month Term SOFR + 4.75%,			Air Canada		
Rate Floor: 5.50%) due 12/01/28	7,052,325	7,078,771	7.25% (3 Month Term SOFR + 2.50%,		
DG Investment Intermediate Holdings 2, Inc.			Rate Floor: 2.50%) due 03/21/31	995,000	996,244
due 03/31/28	7,080,804	7,049,861	Albion Financing 3 SARL		
Merlin Buyer, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	9.83% (3 Month Term SOFR + 4.25%,		
8.60% (3 Month Term SOFR + 4.00%,			Rate Floor: 4.75%) due 08/16/29	768,075	770,955
Rate Floor: 4.50%) due 12/14/28	6,880,579	6,828,975	API Heat Transfer Thermasys Corp.	700,073	770,555
	0,000,3/3	0,020,373	13.19% (3 Month Term SOFR + 8.00%,		
Geo Parent Corp.				40F 07C	40E 07C
10.60% (3 Month Term SOFR + 5.25%,	L 020 L00	F 070 F00	Rate Floor: 11.00%) due 11/12/27 ^{†††}	485,976	485,976
Rate Floor: 5.25%) due 12/19/28 ^{†††}	5,870,500	5,870,500	10.19% (3 Month Term SOFR + 5.00%,	207 2==	203 2==
Inspired Finco Holdings Ltd.			Rate Floor: 8.00%) due 11/10/27 ^{†††}	281,275	281,275
7.38% (1 Month EURIBOR + 4.00%,			Gulfside Supply, Inc.		
Rate Floor: 4.00%) due 02/28/31	EUR 5,200,000	5,800,325	8.29% (3 Month Term SOFR + 3.00%,		
United Airlines Inc.			Rate Floor: 3.00%) due 06/17/31	387,111	386,627
8.03% (3 Month Term SOFR + 2.75%,			Total Industrial		184,529,175
Rate Floor: 2.75%) due 02/22/31	5,236,875	5,238,499			. ,

	Face Amount	Value		Face Amount	Value
FINANCIAL - 2.0%			Ardonagh Midco 3 plc		
Higginbotham Insurance Agency, Inc.			8.52% ((3 Month Term SOFR + 3.75%)		
9.35% (1 Month Term SOFR + 4.50%,			and (6 Month Term SOFR + 3.75%),		
Rate Floor: 4.50%) due 11/24/28 ^{†††}	20,828,171	\$ 20,664,119	Rate Floor: 3.75%) due 02/17/31	2,070,000	\$ 2,071,304
Asurion LLC	20,020,	20,00 .,	Virtu Financial	2,0.0,000	2,0,1,50
9.10% (1 Month Term SOFR + 4.25%,			7.60% (1 Month Term SOFR + 2.75%,		
Rate Floor: 4.25%) due 09/19/30	15,350,000	15,062,188	Rate Floor: 3.25%) due 06/21/31	1,250,000	1,250,000
9.20% (1 Month Term SOFR + 4.25%,	10,000,000	,,	Capstone Borrower, Inc.	1,=21,511	,,
Rate Floor: 4.25%) due 08/19/28	3,088,533	3,039,456	7.85% (3 Month Term SOFR + 3.25%,		
Eisner Advisory Group	, ,	, ,	Rate Floor: 3.25%) due 06/17/30	328,075	328,075
8.85% (1 Month Term SOFR + 4.00%,			Total Financial	,	147,578,340
Rate Floor: 4.50%) due 02/28/31	16,078,703	16,110,378	iotai i manciai		147,570,540
HighTower Holding LLC	, ,	, ,	COMMUNICATIONS - 0.7%		
8.75% (3 Month Term SOFR + 3.50%,			Syndigo LLC		
Rate Floor: 3.50%) due 04/21/28	12,306,060	12,298,431	9.46% (1 Month Term SOFR + 4.50%,		
Aretec Group, Inc.			Rate Floor: 5.25%) due 12/15/27	22,041,343	21,931,136
8.85% (1 Month Term SOFR + 4.00%,			FirstDigital Communications LLC		
Rate Floor: 4.00%) due 08/09/30	12,251,405	11,987,632	11.25% (3 Month Term SOFR + 3.25%,		
Claudius Finance Parent SARL			Rate Floor: 4.00%) due 12/17/26 ^{†††}	10,470,875	10,234,487
7.20% (3 Month EURIBOR + 3.50%,			Simon & Schuster		
Rate Floor: 3.50%) due 07/10/28	EUR 9,225,000	10,270,377	9.26% (3 Month Term SOFR + 4.00%,		
AqGen Island Holdings, Inc.			Rate Floor: 4.00%) due 10/30/30	9,850,500	9,821,737
8.46% (1 Month Term SOFR + 3.50%,			Zayo Group Holdings, Inc.		
Rate Floor: 4.00%) due 08/02/28	9,078,174	9,061,198	7.96% (1 Month Term SOFR + 3.00%,		
Duff & Phelps			Rate Floor: 3.00%) due 03/09/27	6,146,447	5,604,822
8.35% (3 Month Term SOFR + 3.75%,			Cengage Learning, Inc.		
Rate Floor: 4.75%) due 04/09/27	5,837,703	5,712,543	9.54% (6 Month Term SOFR + 4.25%,		
due 04/09/27	EUR 3,000,000	3,208,887	Rate Floor: 5.25%) due 03/24/31	5,361,563	5,370,034
Osaic Holdings, Inc.			Xplornet Communications, Inc.		
8.85% (1 Month Term SOFR + 4.00%,			9.57% (3 Month Term SOFR + 4.26%,		
Rate Floor: 4.00%) due 08/17/28	5,446,350	5,382,791	Rate Floor: 4.76%) due 10/02/28	15,095,771	2,509,672
Tegra118 Wealth Solutions, Inc.			Total Communications		55,471,888
9.13% (3 Month Term SOFR + 4.00%,			ENERCY 0.20/		
Rate Floor: 4.00%) due 02/18/27	5,594,443	5,333,966	ENERGY - 0.3%		
HUB International Ltd.			BANGL LLC		
8.26% (3 Month Term SOFR + 3.00%,			9.82% (3 Month Term SOFR + 4.50%,	12 (05 246	12 (05 246
Rate Floor: 3.75%) due 06/20/30	4,316,207	4,309,301	Rate Floor: 4.50%) due 02/01/29	13,685,346	13,685,346
Apleona Holding GmbH			Bip PipeCo Holdings LLC		
7.39% (3 Month EURIBOR + 3.75%,			7.82% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 12/06/30	2 067 212	2 062 479
Rate Floor: 3.75%) due 04/28/28	EUR 3,200,000	3,574,456		3,067,313	3,063,478
OEG Borrower LLC			Venture Global Calcasieu Pass LLC 7.82% (1 Month Term SOFR + 2.88%,		
8.36% (3 Month Term SOFR + 3.50%,			Rate Floor: 3.88%) due 08/19/26	2,474,007	2,471,953
Rate Floor: 3.50%) due 06/30/31	3,430,000	3,421,425	Permian Production Partners LLC	2,4/4,00/	2,471,933
Alter Domus			14.96% (1 Month Term SOFR + 6.11%,		
due 07/17/31	3,137,934	3,148,729	Rate Floor: 12.96%) (in-kind rate		
Cervantes Bidco S.L.U.			was 2.00%) due 11/24/25 ^{†††,11}	686,779	679,912
due 06/13/31	EUR 2,800,000	3,126,838		000,779	
Ardonagh Midco 3 plc			Total Energy		19,900,689
9.90% (6 Month Term SOFR + 4.75%,			BASIC MATERIALS - 0.1%		
Rate Floor: 4.75%) due 02/16/31 ^{†††}	3,086,747	3,044,324	Arsenal AIC Parent LLC		
Worldpay			8.10% (1 Month Term SOFR + 3.25%,		
7.10% (3 Month Term SOFR + 2.50%,			Rate Floor: 3.25%) due 08/18/30	3,934,681	3,926,812
Rate Floor: 2.50%) due 01/31/31	3,000,000	2,998,740	Discovery Purchaser Corp.	- ,,	,,
Assetmark Financial Holdings, Inc.			due 10/04/29	1,000,000	994,720
7.60% (3 Month Term SOFR + 3.00%,	2 200 000	2 172 702	<i>, ,</i>	, ,	,
Rate Floor: 3.00%) due 06/03/31	2,200,000	2,173,182			

	Face Amount [~]	Value		Face Amount~	Value
Schur Flexibles GmbH			2007-HE4, 5.14% (1 Month Term		
8.66% (6 Month EURIBOR + 5.50%,			SOFR + 0.28%, Rate Floor:		
Rate Floor: 5.50%) due 09/28/27	EUR 787,500	\$ 513,072	0.28%) due 07/25/47 ⁴	6,009,990	\$ 4,418,234
Total Basic Materials		5,434,604	2007-HE4, 5.22% (1 Month Term		
Total Senior Floating Rate Interests			SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 [♦]	1 002 450	1 125 560
(Cost \$1,213,539,685)		1,189,875,585	Long Beach Mortgage Loan Trust	1,883,458	1,125,568
,	-00		2006-6, 5.47% (1 Month Term		
COLLATERALIZED MORTGAGE OBLIGATION	S ¹¹ - 12.2%		SOFR + 0.61%, Rate Floor:		
RESIDENTIAL MORTGAGE-			0.50%) due 07/25/36 ^{\$}	13,313,579	5,248,147
BACKED SECURITIES - 5.8% OBX Trust			2006-8, 5.29% (1 Month Term	, ,	, ,
2024-NQM5, 6.51% due 01/25/64 ⁴	12,495,000	12,723,590	SOFR + 0.43%, Rate Floor:		
2024-NQM6, 6.92% (WAC) due 02/25/64 ^{6,4}	6,901,000	7,107,486	0.32%) due 09/25/36 ⁶	15,856,466	4,384,576
2022-NQM9, 6.45% due 09/25/62 ^{4,10}	6,928,155	6,956,187	2006-1, 5.35% (1 Month Term		
2023-NQM2, 6.80% due 01/25/62 ^{4,10}	5,673,288	5,726,187	SOFR + 0.49%, Rate Floor:		
2024-NQM4, 6.62% (WAC) due 01/25/64 ^{¢,4}	5,250,000	5,359,730	0.38%) due 02/25/36 ^{\$}	3,558,340	3,031,483
2022-NQM8, 6.10% due 09/25/62 ^{4,10}	3,902,555	3,904,523	2006-4, 5.29% (1 Month Term		
JP Morgan Mortgage Acquisition Trust	, ,	, ,	SOFR + 0.43%, Rate Floor:		
2006-WMC4, 5.12% (1 Month			0.32%) due 05/25/36 ^{\$}	9,647,952	2,862,237
Term SOFR + 0.26%, Rate			2006-6, 5.27% (1 Month Term		
Floor: 0.15%) due 12/25/36 [♦]	19,906,408	10,595,293	SOFR + 0.41%, Rate Floor:	4 7 45 607	7 (20 062
2006-WMC3, 5.27% (1 Month			0.30%) due 07/25/36 ⁴	4,145,687	1,629,963
Term SOFR + 0.41%, Rate			2006-8, 5.15% (1 Month Term		
Floor: 0.30%) due 08/25/36 [♦]	7,742,711	5,681,467	SOFR + 0.29%, Rate Floor:	4 200 904	1 101 015
2006-HE3, 4.25% (1 Month Term			0.18%) due 09/25/36 ^{\$}	4,296,804	1,181,815
SOFR + 0.43%, Rate Floor:			2006-6, 5.17% (1 Month Term SOFR + 0.31%, Rate Floor:		
0.32%) due 11/25/36 [¢]	4,586,567	4,149,251	0.20%) due 07/25/36 ⁴	2,399,851	941,361
2006-WMC4, 5.09% (1 Month			RALI Series Trust	2,355,631	741,301
Term SOFR + 0.23%, Rate			2006-QO6, 5.33% (1 Month		
Floor: 0.12%) due 12/25/36 ^{\$}	6,851,961	3,644,792	Term SOFR + 0.47%, Rate		
2006-WMC4, 5.05% (1 Month			Floor: 0.36%) due 06/25/46 ⁵	30,674,404	7,151,237
Term SOFR + 0.19%, Rate	2 907 240	1 520 600	2007-QO2, 5.12% (1 Month	,,	, , , , , ,
Floor: 0.08%) due 12/25/36 ⁵	2,897,249	1,538,690	Term SOFR + 0.26%, Rate		
Top Pressure Recovery Turbines 7.51% due 11/01/69	24,862,593	25,086,356	Floor: 0.15%) due 02/25/47 [♦]	12,852,328	4,399,933
BRAVO Residential Funding Trust	24,002,393	23,060,330	2006-QO8, 5.37% (1 Month		
2022-R1, 3.13% due 01/29/70 ^{4,10}	24,475,688	24,290,994	Term SOFR + 0.51%, Rate		
Ameriquest Mortgage Securities Trust	21, 17 3,000	21,250,551	Floor: 0.40%) due 10/25/46 [¢]	2,678,389	2,538,499
2006-M3, 5.14% (1 Month Term			2006-QO6, 5.43% (1 Month		
SOFR + 0.29%, Rate Floor:			Term SOFR + 0.57%, Rate		
0.18%) due 10/25/36 [♦]	18,382,291	10,276,252	Floor: 0.46%) due 06/25/46 [♦]	7,981,062	1,904,525
2006-M3, 5.21% (1 Month Term			2006-QO6, 5.49% (1 Month		
SOFR + 0.35%, Rate Floor:			Term SOFR + 0.63%, Rate		
0.24%) due 10/25/36 [♦]	30,697,714	9,045,014	Floor: 0.52%) due 06/25/46 ^{\$\displaystyle{\displaystyle{1}}\$}	5,035,370	1,218,442
2006-M3, 5.07% (1 Month Term			2006-QO2, 5.51% (1 Month		
SOFR + 0.21%, Rate Floor:			Term SOFR + 0.65%, Rate	F 047 012	1 071 412
0.10%) due 10/25/36 [♦]	12,761,606	3,760,354	Floor: 0.54%) due 02/25/46 [♦] 2006-QO2, 5.65% (1 Month	5,947,913	1,071,413
Mill City Securities Ltd.			Term SOFR + 0.79%, Rate		
2024-RS1, 4.00% due 11/01/69 ^{4,10}	23,164,000	20,762,356	Floor: 0.68%) due 02/25/46 ^{\(\dagger)}	3,182,638	586,675
WaMu Asset-Backed Certificates WaMu Series			2006-QO2, 5.41% (1 Month	3,102,030	300,073
2007-HE2, 5.33% (1 Month Term			Term SOFR + 0.55%, Rate		
SOFR + 0.47%, Rate Floor:	22.042.020	0.630.047	Floor: 0.44%) due 02/25/46 ^{\$}	213,333	37,796
0.47%) due 04/25/37 ^{\$\displaystyle \text{7.40}}	22,843,928	8,629,947	American Home Mortgage Assets Trust	213,333	51,150
2007-HE2, 5.16% (1 Month Term			2006-6, 5.18% (1 Month Term		
SOFR + 0.30%, Rate Floor: 0.30%) due 04/25/37 [♦]	17,406,871	6,567,066	SOFR + 0.32%, Rate Floor:		
0.30/0] auc 04/23/3/	17, 4 00,67 l	0,307,000	0.21%) due 12/25/46 [¢]	6,775,495	5,744,327

	Face Amount [~]		Value		Face Amount [~]		V alue
2006-1, 5.58% (1 Month Term				2006-HE3, 5.27% (1 Month Term			
SOFR + 0.30%, Rate Floor:				SOFR + 0.41%, Rate Floor:			
0.19%) due 05/25/46 ^{\$}	5,735,377	\$	5,143,134	0.30%) due 08/25/36 ^{\$}	7,654,698	\$	2,329,570
2006-3, 6.06% (1 Year CMT	-,,	•	-, -, -	PRPM LLC	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	•	, ,
Rate + 0.94%, Rate Floor:				2024-4, 6.41% due 08/25/29 ^{4,10}	7,994,080		8,041,954
0.94%) due 10/25/46 [♦]	4,662,358		3,094,376	CFMT LLC	, ,		, ,
LSTAR Securities Investment Ltd.	, ,		, ,	2022-HB9, 3.25% (WAC) due 09/25/37 ^{♦,4}	8,650,000		7,986,240
2024-1, 8.45% (30 Day Average				FIGRE Trust			, ,
SOFR + 3.10%, Rate Floor:				2024-HE4, 5.25% (WAC) due 09/25/54 ^{♦,4}	3,778,000		3,793,356
3.10%) due 01/01/29 ^{♦,4}	13,170,848		13,124,640	2024-HE4, 5.30% (WAC) due 09/25/54 ^{♦,4}	3,250,000		3,259,021
Morgan Stanley IXIS Real Estate Capital Trust				GSAA Home Equity Trust			
2006-2, 5.19% (1 Month Term				2006-3, 5.57% (1 Month Term			
SOFR + 0.33%, Rate Floor:				SOFR + 0.71%, Rate Floor:			
0.22%) due 11/25/36 [¢]	21,054,471		6,839,467	0.60%) due 03/25/36 [♦]	9,617,484		4,755,444
2006-2, 5.12% (1 Month Term				2006-9, 5.45% (1 Month Term			
SOFR + 0.26%, Rate Floor:				SOFR + 0.59%, Rate Floor:			
0.15%) due 11/25/36 [¢]	18,514,368		6,014,383	0.48%) due 06/25/36 [♦]	6,968,767		1,851,766
Citigroup Mortgage Loan Trust, Inc.				2007-7, 5.51% (1 Month Term			
2007-AMC3, 5.22% (1 Month				SOFR + 0.65%, Rate Floor:			
Term SOFR + 0.36%, Rate				0.54%) due 07/25/37 [♦]	298,703		281,096
Floor: 0.25%) due 03/25/37 ⁶	9,091,299		7,681,709	OSAT Trust			
2022-A, 6.17% due 09/25/62 ^{4,10}	4,226,288		4,226,071	2021-RPL1, 5.12% due 05/25/65 ^{4,10}	6,477,968		6,466,169
NYMT Loan Trust				First NLC Trust			
2022-SP1, 5.25% due 07/25/62 ^{4,10}	12,025,201		11,801,170	2007-1, 5.67% (1 Month Term			
GCAT Trust				SOFR + 0.39%, Rate Floor:			
2022-NQM5, 5.71% due 08/25/67 ^{4,10}	8,230,142		8,201,299	0.28%) due 08/25/37 ^{♦,4}	6,156,014		3,108,374
2023-NQM2, 6.60% due 11/25/67 ^{4,10}	2,692,563		2,706,283	2007-1, 5.46% (1 Month Term			
Morgan Stanley ABS Capital				SOFR + 0.18%, Rate Floor:			
I Incorporated Trust				0.07%) due 08/25/37 ^{♦,4}	4,668,303		2,356,722
2006-HE8, 5.61% (1 Month Term				Home Equity Loan Trust			
SOFR + 0.33%, Rate Floor:				2007-FRE1, 5.16% (1 Month			
0.22%) due 10/25/36 ^{\$}	18,380,998		8,116,284	Term SOFR + 0.30%, Rate			
2006-HE6, 5.17% (1 Month Term				Floor: 0.19%) due 04/25/37 ^{\dagger}	5,700,695		5,428,862
SOFR + 0.31%, Rate Floor:				Alternative Loan Trust			
0.20%) due 09/25/36 ^{\$}	4,165,628		1,428,077	2007-OA7, 5.33% (1 Month			
2007-HE4, 5.20% (1 Month Term				Term SOFR + 0.47%, Rate	F (02 72F		F 270 400
SOFR + 0.34%, Rate Floor:	2 657 246		1 100 757	Floor: 0.36%) due 05/25/47 ^{\dagger}	5,693,735		5,378,480
0.23%) due 02/25/37 ^{\$}	3,657,246		1,190,757	Argent Securities Trust			
IXIS Real Estate Capital Trust				2006-W5, 5.27% (1 Month Term			
2007-HE1, 5.55% (1 Month Term				SOFR + 0.41%, Rate Floor:	0 242 402		E 270 10E
SOFR + 0.27%, Rate Floor:	22 074 007		E 420 074	0.30%) due 06/25/36° Lehman XS Trust Series	8,243,402		5,378,105
0.16%) due 05/25/37 [♦] 2007-HE1, 5.62% (1 Month Term	23,074,997		5,439,974	2006-18N, 5.33% (1 Month Term			
SOFR + 0.34%, Rate Floor:				SOFR + 0.47%, Rate Floor:			
0.23%) due 05/25/37 ^{\dightarrow}	16,348,311		3,854,033	0.36%) due 12/25/36 ^{\$}	3,257,332		3,096,979
GSAMP Trust	10,546,511		3,634,033	2006-10N, 5.39% (1 Month Term	3,237,332		3,030,373
2007-NC1, 5.65% (1 Month				SOFR + 0.53%, Rate Floor:			
Term SOFR + 0.37%, Rate				0.42%) due 07/25/46 ^{\$}	2,140,569		1,914,241
Floor: 0.26%) due 12/25/46 ^{\$}	17,154,929		8,955,324	Merrill Lynch Mortgage Investors Trust Series	2,140,303		1,717,271
Master Asset-Backed Securities Trust	17,134,323		0,733,324	2007-HE2, 5.39% (1 Month Term			
2006-WMC3, 5.29% (1 Month				SOFR + 0.53%, Rate Floor:			
Term SOFR + 0.43%, Rate				0.42%) due 02/25/37 ^{\$}	6,686,562		1,948,353
Floor: 0.32%) due 08/25/36 ^{\$}	9,715,874		3,445,851	2007-HE2, 5.49% (1 Month Term	0,000,302		.,, 10,555
2006-HE3, 5.17% (1 Month Term),, 13,07 T		3, 113,031	SOFR + 0.63%, Rate Floor:			
SOFR + 0.31%, Rate Floor:				0.52%) due 02/25/37 ^{\display}}	4,840,113		1,410,285
0.20%) due 08/25/36 ^{\(\dagger)}	9,104,486		2,770,682		,,		,,200
	-,,100		_, 0,002				

	Face Amount~		V ALUE		Face Amount~	Value
2007 LIF2 F 210/ /1 M T				COVERNMENT ACENCY A 20/		
2007-HE2, 5.21% (1 Month Term				GOVERNMENT AGENCY - 4.3%		
SOFR + 0.35%, Rate Floor:	2 040 200	¢.	1 101 270	Fannie Mae	104 (14 (20	¢ 105 067 564
0.24%) due 02/25/37 ^{\$}	3,848,386	\$	1,121,379	5.50% due 05/01/53	104,614,638	\$105,967,564
2007-HE2, 5.81% (1 Month Term				5.00% due 05/01/53	34,158,776	34,176,567
SOFR + 0.95%, Rate Floor:	3 566 045		456.240	5.00% due 08/01/53	21,772,755	21,784,096
0.84%) due 02/25/37 ^{\$}	1,566,045		456,249	5.00% due 06/01/53	7,415,009	7,415,386
WaMu Asset-Backed Certificates				Freddie Mac	F2 200 4F0	E4 204 027
WaMu Series Trust				5.50% due 02/01/53	53,300,450	54,304,027
2007-HE1, 5.43% (1 Month Term				5.00% due 06/01/53	27,798,461	27,949,510
SOFR + 0.57%, Rate Floor:	6 022 526		2.776.460	5.00% due 02/01/53	23,971,182	24,100,743
0.57%) due 01/25/37 ⁶	6,832,526		3,176,460	5.00% due 03/01/53	18,897,439	18,911,722
2007-HE4, 5.14% (1 Month Term				Uniform MBS 30 Year	20 725 000	20 712 227
SOFR + 0.28%, Rate Floor:				due 12/01/24 ¹⁶	29,725,000	29,712,337
0.28%) due 07/25/47 ⁴	2,637,897		1,576,423	Total Government Agency		324,321,952
Saluda Grade Alternative Mortgage Trust	4 27 4 7 57		4 407 202	COMMERCIAL MORTGAGE-		
2023-FIG4, 7.12% (WAC) due 11/25/53 ^{♦,4}	4,374,157		4,487,293	BACKED SECURITIES - 1.7%		
ACE Securities Corporation Home				BX Trust		
Equity Loan Trust Series				2024-VLT4, 7.54% (1 Month Term		
2007-ASP1, 5.73% (1 Month				SOFR + 2.44%, Rate Floor:		
Term SOFR + 0.87%, Rate				2.44%) due 07/15/29 ^{4,4}	20,650,000	20,598,375
Floor: 0.76%) due 03/25/37 ^{\dagger}	10,174,326		4,141,993	2023-DELC, 8.44% (1 Month	20,030,000	20,396,373
Verus Securitization Trust				Term SOFR + 3.34%, Rate		
2022-8, 6.13% due 09/25/67 ^{4,10}	4,108,721		4,108,947	Floor: 3.34%) due 05/15/38 ^{6,4}	10,650,000	10,743,188
HSI Asset Securitization Corporation Trust				BX Commercial Mortgage Trust	10,030,000	10,743,100
2007-HE1, 5.16% (1 Month Term				2021-VOLT, 7.21% (1 Month Term		
SOFR + 0.30%, Rate Floor:				SOFR + 2.11%, Rate Floor:		
0.19%) due 01/25/37 ^{\$}	5,479,962		3,923,241	2.00%) due 09/15/36 ⁴ ,4	20,650,000	20,495,125
Finance of America HECM Buyout				2024-AIRC, 7.69% (1 Month Term	20,030,000	20,493,123
2022-HB2, 6.00% (WAC) due 08/01/32 ^{♦,4}	3,850,000		3,830,618	SOFR + 2.59%, Rate Floor:		
First Franklin Mortgage Loan Trust				2.59%) due 08/15/39 ⁴ ,4	6,500,000	6,516,250
2006-FF16, 5.39% (1 Month				BXHPP Trust	0,300,000	0,510,250
Term SOFR + 0.53%, Rate	7.027.033		2 206 206	2021-FILM, 6.31% (1 Month Term		
Floor: 0.42%) due 12/25/36°	7,031,211		2,906,306	SOFR + 1.21%, Rate Floor:		
Washington Mutual Mortgage Pass-				1.10%) due 08/15/36 ^{♦,4}	21,644,000	20,303,163
Through Certificates WMALT Series Trust				GS Mortgage Securities Corporation Trust	21,044,000	20,303,103
2006-AR9, 5.96% (1 Year CMT				2020-UPTN, 3.35% (WAC) due 02/10/37 ⁴	8,256,000	7,853,295
Rate + 0.84%, Rate Floor:	2 457 166		2.043.227	2020-DUNE, 7.87% (1 Month	8,230,000	7,833,233
0.84%) due 11/25/46 ^{\$}	3,457,166		2,841,327	Term SOFR + 2.76%, Rate		
Morgan Stanley Mortgage Loan Trust				Floor: 2.65%) due 12/15/36 ⁴ ,4	7,340,000	7,236,820
2006-9AR, 5.69% (1 Month Term				2020-DUNE, 7.27% (1 Month	7,510,000	7,230,020
SOFR + 0.41%, Rate Floor:	7 774 000		1 052 702	Term SOFR + 2.16%, Rate		
0.30%) due 08/25/36 [♦]	7,774,088		1,853,793	Floor: 1.90%) due 12/15/36 ^{6,4}	2,750,000	2,721,215
Alliance Bancorp Trust				JP Morgan Chase Commercial	2,730,000	2,721,213
2007-OA1, 5.45% (1 Month				Mortgage Securities Trust		
Term SOFR + 0.59%, Rate	1 770 402		1 520 664	2021-NYAH, 8.10% (1 Month		
Floor: 0.48%) due 07/25/37 ^{\$}	1,779,483		1,529,664	Term SOFR + 3.00%, Rate		
Nomura Resecuritization Trust				Floor: 2.64%) due 06/15/38 ⁴ ,4	15,000,000	11,996,676
2015-4R, 2.71% (1 Month Term				SMRT	13,000,000	11,550,070
SOFR + 0.54%, Rate Floor:	052 020		010 270	2022-MINI, 7.05% (1 Month		
0.43%) due 03/26/36 ^{♦,4}	953,838		918,270	Term SOFR + 1.95%, Rate		
Morgan Stanley Re-REMIC Trust	200 004		262 006	Floor: 1.95%) due 01/15/39 ⁴ ,4	10,000,000	9,819,581
2010-R5, 5.31% due 06/26/36 ⁴	389,994		363,906	11001. 115570] dae 01/15/55	10,000,000	2,012,301
Total Residential Mortgage-Backed Securities		_4	35,336,166			

	Face A mount [~]	Value		Face Amount [~]	V alue
MHP 2022-MHIL, 7.71% (1 Month Term SOFR + 2.61%, Rate			REPURCHASE AGREEMENTS ^{††,14} - 0.4% BNP Paribas issued 09/30/24 at 4.86%		
Floor: 2.61%) due 01/15/27 ^{0,4} Total Commercial Mortgage-	8,204,525	\$ 8,117,352	due 10/01/24 Total Repurchase Agreements	29,510,000	\$ 29,510,000
Backed Securities		126,401,040	(Cost \$29,510,000)		29,510,000
MILITARY HOUSING - 0.4% Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 0.70% (WAC) due 10/25/52 ^{4,9} 2015-R1, 0.70% (WAC) due 11/25/52 ^{4,9} 2015-R1, 0.70% (WAC) due 11/25/55 ^{4,9}	155,676,358 149,088,601 62,717,432	9,259,441 8,261,148 3,926,914	LISTED OPTIONS PURCHASED [†] - 0.0% Put Options on: Equity Options SPDR S&P Regional Banking	Contracts	-
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 ^{†††,4}	5,403,692	5,406,232	ETF Expiring January 2025		
Total Military Housing		26,853,735	with strike price of \$43.00 (Notional Value \$48,817,500)	8,625	345,000
Total Collateralized Mortgage Obligations (Cost \$1,041,239,749)		912,912,893	SPDR S&P Regional Banking ETF Expiring December 2024 with strike price of \$42.00		
U.S. GOVERNMENT SECURITIES ^{††} - 5.2% U.S. Treasury Notes			(Notional Value \$60,409,180)	10,673	234,806
4.25% due 03/15/27 ¹⁷ 4.63% due 02/28/25	360,000,000 21,000,000	365,554,688 21,014,766	Total Listed Options Purchased (Cost \$5,910,564)		579,806
Total U.S. Government Securities (Cost \$380,458,898)		386,569,454	OTC OPTIONS PURCHASED ^{††} - 0.0% Put Options on: Equity Options		
U.S. TREASURY BILLS ^{††} - 0.8% U.S. Treasury Bills 5.14% due 10/01/24 ¹²	63,310,000	63,310,000	Goldman Sachs International Gaotu Techedu, Inc. Expiring January 2025 with strike price of \$110.00		
Total U.S. Treasury Bills (Cost \$63,310,000)		63,310,000	(Notional Value \$105,776,252) Goldman Sachs International SPDR S&P Regional Banking ETF Expiring	810,981	1,430,003
CONVERTIBLE BONDS ^{††} - 0.4% CONSUMER, NON-CYCLICAL - 0.3% Block, Inc.			December 2024 with strike price of \$42.00 (Notional Value \$19,781,700)	3,495	76,890
due 05/01/26 ¹³	21,951,000	20,227,846	Total OTC Options Purchased (Cost \$4,715,319)		1,506,893
COMMUNICATIONS - 0.1% Cable One, Inc. due 03/15/26 ¹³	5,750,000	5,261,250	Total Investments - 100.3% (Cost \$7,796,929,762)		\$ 7,489,262,761
Total Convertible Bonds (Cost \$25,429,053)	-,,	25,489,096	Other Assets & Liabilities, net - (0.3)% Total Net Assets - 100.0%		(24,314,826) \$7,464,947,935
SENIOR FIXED RATE INTERESTS ^{††} - 0.0% INDUSTRIAL - 0.0% Schur Flexibles GmbH 13.17% due 09/30/26 8.66% due 09/30/26	EUR 722,396 EUR 292,063	712,017 287,867			
Total Industrial Total Senior Fixed Rate Interests		999,884			
(Cost \$1,049,733)		999,884			

Volatility Index Pay

		_		
Futu	res	เด	ntra	icts

Futures Contr	acts									Value and
Description							Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation**
C ommodity Fu Gold 100 oz. Fi			sed [†]				293	Dec 2024	\$ 77,729,970	\$ 6,681,528
nterest Rate F	utures Conti	racts Purcha	ısed [†]							
B-Month SOFR							675	Sep 2025	163,341,563	1,838,190
3-Month SOFR							675	Dec 2025	163,586,250	1,829,743
3-Month SOFR	SOFR Futures Contracts					675	Mar 2026	163,704,375	1,770,680	
									\$ 490,632,188	\$ 5,438,613
Centrally Clea	red Credit [Default Swa	p Agreements	Protection	n Purchased ^{††}					
			Protec	tion					Upfront Premiums	Unrealized
Counterparty	Exchange	Index	Prem	iium Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	Paid (Received)	Appreciation (Depreciation)***
.P. Morgan	LACITATISE	IIIucx		Nate	rrequency	Date	Allivulit	Value	(Received)	(Бергесіаноп)
Securities		ITRAXX.								
LLC	ICE	EUR.42.	V1	1.00%	Quarterly	12/20/29	EUR 62,590,000	\$ (1,399,032)	\$ (1,395,662)	\$ (3,370)
.P. Morgan								, ,	, ,	
Securities	ICE	CDX.NA.I	G.43.	7.000/	0	12/20/20	102 422 062	(4 300 024)	(4.307.543)	6 717
LLC	ICE	V1		1.00%	Quarterly	12/20/29	183,422,063	(4,100,824)	(4,107,541)	6,717
								\$ (5,499,856)	\$ (5,503,203)	\$ 3,347
Centrally Clea	red Interest	•	Agreements	Ì						
		Floating	Floating	etd	D	M-1	Natharal		Upfront	Unrealized
Counterparty	Exchange	Rate Type	Rate Index	Fixed Rate	.,	Maturity Date	Notional Amount	Value	Premiums Paid	Appreciation (Depreciation)***
.P. Morgan	- Literaturge	.,,,,	U.S. Secured		· requency		7 illiount	Yuiuc		(Бергесиион)
Securities			Overnight							
LLC			Financing							
	CME	Pay	Rate	3.75%	Annually	08/01/29	\$152,530,000	\$ 3,241,360	\$ 905	\$ 3,240,455
.P. Morgan			U.S. Secured							
Securities			Overnight							
LLC	CME	Receive	Financing Rate	3.55%	Annually	02/14/54	3,060,000	(126.002)	298	(127 201)
	CIVIE	Receive	Rate	3.33%	Annually	03/14/54	3,000,000	(126,983)		(127,281)
								\$ 3,114,377	\$ 1,203	\$ 3,113,174
Total Return S	wap Agreen	nents								v I I
Counterparty		erence ligation	Туре		Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
• • •			.,,,,,			,			7	7.66.00.00.00.00.00.00.00.00.00.00.00.00.
OTC Equity Inc Bank of Americ				5.4	7% (Federal					
Jank of Affiell		F Trust		3.4	Funds Rate					
			Pay		+ 0.64%)	At Maturity	06/02/25	74,100	\$ 42,515,616	\$ 5,412,353
OTC Total Retu	ırn Interest I	Rate Swap A	·		,	7	-1-1-	, , ,	, , , , , , , ,	. , ,
Goldman Sach		dman Sachs								
International	Sv	vaption		5.8	3% (Federal					
		orward	_		Funds Rate					
	1/2	Jotility Inda	v Dov		. 1 000/1	A + Maturit.	04/11/25	27 000 000	E8 UU 4 UUU	2 774 000

+ 1.00%)

At Maturity

04/11/25

37,000,000

58,004,900

3,774,999

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	EUR	Sell	1,710,000	1,908,349 USD	10/18/24	\$ 2,495
Bank of America, N.A.	EUR	Buy	1,295,000	1,447,254 USD	10/18/24	(3,932)
Barclays Bank plc	EUR	Sell	2,325,000	2,587,133 USD	10/18/24	(4,160)
Barclays Bank plc	CAD	Sell	5,455,000	4,019,022 USD	10/18/24	(17,641)
Bank of America, N.A.	EUR	Sell	210,010,000	232,638,281 USD	10/18/24	(1,425,110)
Bank of America, N.A.	GBP	Sell	58,825,000	77,127,340 USD	10/18/24	(1,522,676)
						\$ (2,971,024)

- ~ The face amount is denominated in U.S. dollars unless otherwise indicated.
- * Non-income producing security.
- ** Includes cumulative appreciation (depreciation).
- *** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
 - † Value determined based on Level 1 inputs, 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, 2024. 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 Affiliated issuer.
- ² Special Purpose Acquisition Company (SPAC).
- ³ 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 \$8,196,909 (cost \$10,690,333), or 0.1% of total net assets.
- ⁴ 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 \$3,084,442,154 (cost \$3,195,826,315), or 41.3% of total net assets.
- ⁵ Rate indicated is the 7-day yield as of September 30, 2024.
- ⁶ Perpetual maturity.
- ⁷ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- ⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ⁹ Security is an interest-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, 2024.
- 11 Payment-in-kind security.
- ¹² Rate indicated is the effective yield at the time of purchase.
- ¹³ Zero coupon rate security.
- ¹⁴ Repurchase Agreements The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
- ¹⁵ Security is in default of interest and/or principal obligations.
- ¹⁶ Security is unsettled at period end and does not have a stated effective rate.
- ¹⁷ All or a portion of this security is pledged as collateral for options and total return swap agreements at September 30, 2024.
 - CAD Canadian Dollar
 - CDX.NA.IG.43.V1 Credit Default Swap North American Investment Grade Series 43 Index Version 1
 - CME Chicago Mercantile Exchange
 - CMT Constant Maturity Treasury
 - EUR Euro
 - EURIBOR European Interbank Offered Rate
 - GBP British Pound
 - ICE Intercontinental Exchange
- ITRAXX.EUR.42.V1 iTraxx Europe Series 42 Index Version 1
- plc Public Limited Company
- PPV Public-Private Venture
- REMIC Real Estate Mortgage Investment Conduit
- SARL Société à Responsabilité Limitée
- ${\sf SOFR--Secured\ Overnight\ Financing\ Rate}$
- SONIA Sterling Overnight Index Average
- WAC Weighted Average Coupon