	Shares	VALUE		Shares	Value
COMMON STOCKS† - 0.0%			MONEY MARKET FUNDS****† - 6.1%		
COMMUNICATIONS - 0.0%			Dreyfus Treasury Securities		
Vacasa, Inc. — Class A*	1,596	\$ 4,485	Cash Management Fund —		
vacasa, mc. — class A	1,550	y 1,103	Institutional Shares, 4.88% ⁴	127,494,124	\$127,494,124
FINANCIAL - 0.0%			Dreyfus Treasury Obligations		
Pershing Square Tontine Holdings,			Cash Management Fund —	122 720	122 720
Ltd. — Class A*,†††, ¹	622,890	62	Institutional Shares, 4.81% ⁴	123,739	123,739
INDUSTRIAL - 0.0%			Total Money Market Funds		
Constar International Holdings LLC*†††	68		(Cost \$127,617,863)		127,617,863
Total Common Stocks				FACE	
(Cost \$318,203)		4,547		Amount~	-
PREFERRED STOCKS ^{††} - 1.5%			COLLATERALIZED MORTGAGE OBLIGATI	ONSÜ 20.4%	
FINANCIAL - 1.5%			GOVERNMENT AGENCY - 21.2%	ONS 30.476	
Charles Schwab Corp.			Uniform MBS 30 Year TBA		
4.00%	8,500,000	7,601,482	due 12/01/24 ¹²	53,462,754	53,439,979
Wells Fargo & Co.			due 12/01/24 ¹²	42,250,000	37,947,260
3.90%	5,550,000	5,394,077	due 01/01/25 ¹²	29,737,500	29,232,706
State Street Corp.			due 11/01/24 ¹²	16,091,246	16,081,446
6.70%	4,870,000	5,045,257	due 12/01/24 ¹²	18,405,000	15,895,497
Bank of New York Mellon Corp.			due 12/01/24 ¹²	16,012,500	15,744,211
3.75%	3,900,000	3,680,942	due 12/01/24 ¹²	15,965,000	13,235,359
MetLife, Inc.			due 11/01/24 ¹²	10,095,792	10,214,720
3.85%	3,520,000	3,463,174	Fannie Mae		
JPMorgan Chase & Co.	2 250 000	2 272 400	5.50% due 05/01/53	27,410,507	27,761,236
3.65%	2,350,000	2,273,488	3.00% due 05/01/52	18,046,227	16,198,681
Markel Group, Inc.	1 260 000	1 200 021	5.00% due 05/01/53	12,796,114	12,802,509
6.00%	1,360,000	1,358,531	5.50% due 06/01/54	10,626,192	10,750,501
CNO Financial Group, Inc.	47.050	1 022 042	6.00% due 07/01/54	9,487,909	9,796,561
5.13% due 11/25/60 Kuvare US Holdings, Inc.	47,950	1,032,843	5.50% due 07/01/54	9,589,543	9,763,345
7.00% due 02/17/51 ³	1,000,000	1,005,000	5.00% due 04/01/53	7,633,461	7,637,829
Depository Trust & Clearing Corp.	1,000,000	1,005,000	5.00% due 06/01/53	7,095,505	7,140,514
3.38% ³	1,000,000	955,617	5.00% due 08/01/53	5,557,874	5,560,769
First Republic Bank	1,000,000	233,017	6.00% due 09/01/54	3,323,617	3,426,633
4.25%*	77,975	31	5.50% due 09/01/54	3,322,678	3,378,345
Total Financial	77,575		6.50% due 04/25/49	3,169,080	3,223,614
iotai riiianciai		31,810,442	2.78% due 05/01/51	2,608,428	2,085,680
INDUSTRIAL - 0.0%			2.32% due 02/01/51	1,971,158	1,508,412
Constar International Holdings LLC*,†††	7		2.00% due 09/01/50	1,988,804	1,471,275
Total Preferred Stocks			2.11% due 10/01/50	1,757,244	1,320,966
(Cost \$34,906,865)		31,810,442	2.27% due 02/01/51	1,641,102	1,248,247
·			2.39% due 02/01/51	1,366,335	1,056,620
WARRANTS† - 0.0%			4.24% due 08/01/48 2.58% due 10/01/51	984,630 1,144,647	939,327 898,217
Ginkgo Bioworks Holdings, Inc.	6 530	20	3.46% due 08/01/49	913,696	816,637
Expiring 09/16/26	6,510	29	4.37% due 10/01/48	687,987	678,981
Pershing Square SPARC Holdings, Ltd.	100 227	10	4.25% due 05/01/48	603,053	582,487
Expiring 12/31/49* †††,1	190,327	19	due 12/25/43 ⁵	627,216	481,449
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25** ^{†††,1}	69,210	7	Freddie Mac	027,210	101,777
, , ,	09,210	7	6.00% due 08/01/54	19,149,466	19,763,820
Total Warrants			5.50% due 09/01/53	14,922,356	15,303,684
(Cost \$15,075)		55	5.50% due 06/01/53	12,141,094	12,318,558
			5.50% due 06/01/54	11,886,875	12,025,320
			5.00% due 04/01/53	7,613,478	7,617,443
			5.00% due 03/01/53	4,183,090	4,186,252

	FACE			FACE	
	A MOUNT~	Value		A MOUNT~	Valu
6.00% due 09/01/54	2,085,000	\$ 2,148,233	JP Morgan Mortgage Trust		
5.50% due 09/01/54	2,060,000	2,146,233	2021-12, 2.50% (WAC) due 02/25/52 ^{6,3}	7,741,134	\$ 7,193,880
1.98% due 05/01/50	1,312,625	958,195	2021-12, 2.50% (WAC) due 02/25/52 2021-13, 2.50% (WAC) due 04/25/52 ^{♦,3}	3,462,862	3,218,450
GNMA II 30Year TBA	1,512,025	730,173	FIGRE Trust	3,402,002	3,210,430
due 10/21/24 ¹²	28,336,548	28,607,162	2024-HE2, 6.38% (WAC) due 05/25/54 ^{6,3}	3,034,982	3,107,282
Ginnie Mae	20,330,348	20,007,102	2024-HE1, 6.17% (WAC) due 03/25/54 ^{4,3}	2,669,038	2,717,346
due 12/01/24 ¹²	9,470,000	9,477,765	2024-HE4, 5.06% (WAC) due 09/25/54 ^{4,3}	1,650,000	1,656,683
6.00% due 06/20/47	896,700	906,078	2024-HE3, 6.13% (WAC) due 07/25/54 ^{4,3}	1,030,000	1,050,083
Freddie Mac Seasoned Credit	890,700	900,078	GCAT Trust	1,230,100	1,230,93
Risk Transfer Trust			2022-NQM3, 4.35% (WAC) due 04/25/67 ^{♦,3}	2,973,968	2,840,322
2.00% due 05/25/60	3,013,644	2,474,862	2023-NQM3, 7.34% due 08/25/68 ^{3,7}	1,674,524	1,710,624
2.00% due 03/25/00 2.00% due 11/25/59	1,140,484	934,586	2023-NQM3, 6.89% due 08/25/68 ^{3,7}	1,674,524	1,710,02
Fannie Mae-Aces	1,140,464	734,360	2024-NQM2, 6.54% due 06/25/59 ⁷	890,559	903,918
1.59% (WAC) due 03/25/35 ^{♦,6}	17,352,474	1,549,609	2024-NQM2, 6.09% due 06/25/59 ⁷	445,280	451,684
	17,332,474	1,345,005	Verus Securitization Trust	443,200	431,004
FARM Mortgage Trust 2.18% (WAC) due 01/25/51 ^{♦,3}	816,356	669,266	2024-1, 6.12% due 01/25/69 ⁷	4,195,046	4,225,03
	010,330		2023-2, 6.85% due 01/23/09 2023-2, 6.85% due 03/25/68 ⁷	1,470,604	
Total Government Agency		443,361,362	2023-2, 6.83% due 05/23/68 2023-7, 7.42% due 10/25/68 ^{3,7}	1,231,308	1,487,157 1,260,29
RESIDENTIAL MORTGAGE-			2019-4, 3.85% due 10/25/59 ³	360,626	354,85
BACKED SECURITIES - 6.6%			BRAVO Residential Funding Trust	300,020	JJ 4 ,0J.
OBX Trust			2023-NQM2, 4.50% due 05/25/62 ⁷	1,728,769	1,710,944
2023-NQM9, 7.66% due 10/25/63 ^{3,7}	3,296,031	3,382,965	2024-NQM3, 6.39% due 03/25/64 ⁷	1,529,216	1,550,800
2024-NQM4, 6.22% due 01/25/64 ^{3,7}	2,749,539	2,780,575	2023-NQM8, 7.10% due 10/25/63 ^{3,7}	1,323,210	1,352,173
2024-NQM5, 6.29% due 01/25/64 ^{3,7}	1,573,948	1,593,710	2021-HE1, 6.78% (30 Day Average	1,324,330	1,332,17.
2024-NQM6, 6.85% due 02/25/64 ^{3,7}	1,439,238	1,468,314	SOFR + 1.50%, Rate Floor:		
2024-NQM5, 5.99% due 01/25/64 ^{3,7}	1,349,098	1,366,673	0.00%) due 01/25/70 ^{\$\displaystyle 3}	1,000,000	998,608
2024-NQM6, 6.45% due 02/25/64 ^{3,7}	1,114,249	1,138,661	2024-CES1, 6.38% due 04/25/54 ^{3,7}	926,557	940,289
2024-NQM7, 6.24% due 03/25/64 ^{3,7}	939,580	955,804	RCKT Mortgage Trust	720,337	770,20.
2024-NQM7, 6.60% due 03/25/64 ^{3,7}	939,580	954,964	2023-CES2, 6.81% (WAC) due 09/25/43 ⁴ ,3	3,208,858	3,260,41
2024-NQM6, 6.70% due 02/25/64 ^{3,7}	928,541	946,557	2024-CES4, 6.15% due 06/25/44 ^{3,7}	2,652,643	2,695,12
2024-NQM8, 6.59% due 05/25/64 ^{3,7}	896,854	911,973	Mill City Mortgage Loan Trust	2,052,015	2,075,12
2024-NQM5, 6.39% due 01/25/64 ^{3,7}	899,399	910,008	2021-NMR1, 2.50% (WAC) due 11/25/60 ^{♦,3}	5,810,000	5,004,237
2024-NQM3, 6.13% due 12/25/63 ^{3,7}	857,983	871,603	PRPM LLC	2,010,000	-,
2024-NQM3, 6.33% due 12/25/63 ^{3,7}	857,983	868,768	2021-RPL2, 2.93% (WAC) due 10/25/51 ^{\$\display\$}	2,472,000	2,175,896
2024-NQM3, 6.43% due 12/25/63 ⁷	857,983	867,892	2024-RPL2, 3.50% due 05/25/54 ³	2,025,714	1,958,71
2022-NQM8, 6.10% due 09/25/62 ⁷	796,440	797,475	2023-RCF1, 4.00% due 06/25/53 ^{3,7}	821,395	807,908
2024-NQM8, 6.23% due 05/25/64 ^{3,7}	755,245	768,254	GS Mortgage-Backed Securities Trust	,	, , , , , , , , , , , , , , , , , , , ,
2024-NQM7, 6.45% due 03/25/64 ^{3,7}	563,748	572,528	2021-PJ10, 2.50% (WAC) due 03/25/52 ^{♦,3}	4,835,709	4,454,318
2022-NQM9, 6.45% due 09/25/62 ^{3,7}	536,107	540,711	2020-NQM1, 1.79% (WAC) due 09/27/60 ^{♦,3}	147,044	138,21
2024-NQM2, 6.18% due 12/25/63 ⁷	447,850	451,806	New Residential Mortgage Loan Trust		
COLT Mortgage Loan Trust			2024-NQM2, 5.37% due 09/25/64 ³	1,800,000	1,798,650
2023-4, 7.62% due 10/25/68 ^{3,7}	3,398,864	3,489,675	2024-NQM2, 5.42% due 09/25/64 ³	1,800,000	1,798,470
2021-2, 2.38% (WAC) due 08/25/66 ^{♦,3}	4,000,000	2,894,323	2019-6A, 3.50% (WAC) due 09/25/59 ^{♦,3}	375,465	358,568
2023-3, 7.18% due 09/25/68 ^{3,7}	2,611,602	2,672,013	Mill City Securities Ltd.		
2024-1, 6.14% due 02/25/69 ^{3,7}	1,288,530	1,301,878	2024-RS1, 3.00% due 11/01/69 ^{3,7}	4,050,000	3,739,02
2024-2, 6.13% due 04/25/69 ^{3,7}	985,340	997,686	Vista Point Securitization Trust		
2023-3, 7.58% due 09/25/68 ^{3,7}	842,452	863,529	2024-CES2, 5.25% due 10/25/54 ^{3,7}	3,300,000	3,302,297
2024-2, 6.33% due 04/25/69 ^{3,7}	447,882	453,482	Towd Point Mortgage Trust		
2024-2, 6.43% due 04/25/69 ^{3,7}	447,882	453,481	2023-CES2, 7.29% (WAC) due 10/25/63 ^{♦,3}	1,730,287	1,771,920
Angel Oak Mortgage Trust			2023-CES1, 6.75% (WAC) due 07/25/63 ^{4,3}	729,580	739,223
2024-2, 6.25% due 01/25/69 ^{3,7}	4,527,644	4,585,435	CFMT LLC		
2024-4, 6.20% due 01/25/69 ^{3,7}	2,518,694	2,565,154	2022-HB9, 3.25% (WAC) due 09/25/37 ^{♦,3}	2,446,594	2,345,224
2024-3, 4.80% due 11/26/68 ^{3,7}	1,856,943	1,851,091	Morgan Stanley Residential		
2023-1, 4.75% due 09/26/67 ^{3,7}	1,392,571	1,380,303	Mortgage Loan Trust		
2024-4, 6.50% due 01/25/69 ^{3,7}	764,604	774,560	2024-NQM3, 5.04% (WAC) due 07/25/69 ^{♦,3}	1,000,000	997,620
2024-4, 6.40% due 01/25/69 ^{3,7}	359,813	365,169	2024-NQM3, 5.35% due 07/25/69 ^{3,7}	1,000,000	997,560
2020-1, 2.77% (WAC) due 12/25/59 ^{♦,3}	235,019	224,910			

	Face Amount~	V alue		Face Amount~		Value
	7100.11			7100111		771202
Sequoia Mortgage Trust			GS Mortgage Securities Trust			
2024-5, 6.00% (WAC) due 06/25/54 ^{♦,3}	1,764,332	\$ 1,782,764	2020-GSA2, 2.34% due 12/12/53	8,000,000	\$	6,301,818
Saluda Grade Alternative Mortgage Trust			2020-GC45, 0.77% (WAC) due 02/13/53 ⁶	18,628,235		483,736
2023-FIG4, 6.72% (WAC) due 11/25/53 ^{\$\phi\$,3}	1,594,520	1,640,613	2019-GC42, 0.93% (WAC) due 09/10/52 ^{♦,6}	13,886,531		436,715
Imperial Fund Mortgage Trust	007.255	767.056	JP Morgan Chase Commercial			
2022-NQM2, 4.20% (WAC) due 03/25/67 ⁴ ,3	807,355	761,856	Mortgage Securities Trust			
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{♦,3}	807,355	756,556	2021-NYAH, 7.30% (1 Month			
Starwood Mortgage Residential Trust			Term SOFR + 2.20%, Rate			
2020-1, 2.41% (WAC) due 02/25/50 [♦] , ³	650,275	621,524	Floor: 1.84%) due 06/15/38 ^{♦,3}	4,000,000		3,518,280
2020-1, 2.56% (WAC) due 02/25/50 ^{♦,3}	650,275	621,029	2016-JP3, 3.56% (WAC) due 08/15/49 ⁴	4,000,000		3,305,145
SPS Servicer Advance Receivables Trust			DBGS Mortgage Trust			
2020-T2, 1.83% due 11/15/55 ³	1,250,000	1,207,200	2018-C1, 4.80% (WAC) due 10/15/51°	7,000,000	(6,565,982
American Home Mortgage Investment Trust			BX Trust			
2007-1, 2.08% due 05/25/47 ⁶	5,830,924	841,661	2024-VLT4, 7.24% (1 Month Term			
CSMC Trust			SOFR + 2.14%, Rate Floor:			
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{\$\phi\$,3}	629,411	620,285	2.14%) due 07/15/29 ^{♦,3}	1,700,000		1,695,750
2020-NQM1, 2.72% due 05/25/65 ^{3,7}	167,352	155,864	2024-VLT4, 7.04% (1 Month Term			
MFRA Trust	=00.000		SOFR + 1.94%, Rate Floor:			
2021-INV1, 2.29% (WAC) due 01/25/56 ^{♦,3}	700,000	640,919	1.94%) due 07/15/29 ^{♦,3}	1,450,000		1,450,000
Securitized Asset-Backed			SMRT			
Receivables LLC Trust			2022-MINI, 7.05% (1 Month			
2006-HE2, 5.27% (1 Month Term			Term SOFR + 1.95%, Rate			
SOFR + 0.41%, Rate Floor:			Floor: 1.95%) due 01/15/39 ^{♦,3}	2,000,000		1,963,916
0.30%) due 07/25/36 ^{\$}	1,343,484	532,978	GS Mortgage Securities Corporation Trust			
RALI Series Trust			2020-DUNE, 6.72% (1 Month			
2006-QO2, 5.41% (1 Month			Term SOFR + 1.61%, Rate			
Term SOFR + 0.55%, Rate		0.50 .05	Floor: 1.35%) due 12/15/36 ^{♦,3}	1,000,000		993,977
Floor: 0.44%) due 02/25/46 ⁴	1,487,218	263,486	2020-UPTN, 3.35% (WAC) due 02/10/37 ^{♦,3}	1,000,000		955,032
Washington Mutual Mortgage Pass-			Life Mortgage Trust			
Through Certificates WMALT Series Trust			2021-BMR, 6.61% (1 Month Term			
2006-AR9, 5.96% (1 Year CMT			SOFR + 1.51%, Rate Floor:			
Rate + 0.84%, Rate Floor:			1.40%) due 03/15/38 ^{♦,3}	1,586,268		1,554,754
0.84%) due 11/25/46 ^{\$}	220,202	180,976	BMP Trust			
MASTR Adjustable Rate Mortgages Trust			2024-MF23, 6.74% (1 Month			
2003-5, 3.30% (WAC) due 11/25/33 ^{\display}	199,061	174,381	Term SOFR + 1.64%, Rate			
Residential Mortgage Loan Trust			Floor: 1.64%) due 06/15/41 ^{♦,3}	1,000,000		996,875
2020-1, 2.68% (WAC) due 01/26/60°	73,058	71,170	Extended Stay America Trust			
UCFC Manufactured Housing Contract			2021-ESH, 7.46% (1 Month Term			
1997-2, 7.38% due 10/15/28	2,810	2,801	SOFR + 2.36%, Rate Floor:			
Total Residential Mortgage-Backed Securities		136,886,939	2.25%) due 07/15/38 ^{♦,3}	980,139		982,033
COMMERCIAL MORTGAGE-			BENCHMARK Mortgage Trust			
BACKED SECURITIES - 2.0%			2019-B14, 0.89% (WAC) due 12/15/62 ⁶	19,550,246		442,557
BX Commercial Mortgage Trust			2018-B6, 0.55% (WAC) due 10/10/51 ^{♦,6}	28,307,505		294,625
2021-VOLT, 6.31% (1 Month Term			Citigroup Commercial Mortgage Trust	10 500 604		107.710
SOFR + 1.21%, Rate Floor:			2019-GC43, 0.74% (WAC) due 11/10/52 ⁶ ,6	19,592,684		487,748
1.10%) due 09/15/36 ^{\$\displaystyle 3}	3,490,000	3,452,919	2016-C2, 1.80% (WAC) due 08/10/49 ⁶	2,151,471		44,453
2021-VOLT, 7.21% (1 Month Term	J,7JU,000	J,7JL,717	2016-GC37, 1.81% (WAC) due 04/10/49 ⁶ ,6	2,745,030		42,693
SOFR + 2.11%, Rate Floor:			2016-P5, 1.52% (WAC) due 10/10/49 ^{6,6}	1,529,288		28,987
2.00%) due 09/15/36 ^{4,3}	3,450,000	3,424,125	CSAIL Commercial Mortgage Trust	10.050.500		270 000
2024-AIRC, 6.79% (1 Month Term	J,7JU,000	J,724,12J	2019-C15, 1.16% (WAC) due 03/15/52 ^{♦,6}	10,958,592		378,980
SOFR + 1.69%, Rate Floor:			UBS Commercial Mortgage Trust	7 7 10 000		101.000
1.69%) due 08/15/39 ^{4,3}	1,050,000	1,051,312	2017-C2, 1.21% (WAC) due 08/15/50 ^{♦,6}	7,740,263		181,808
	1,000,000	1,001,012	SG Commercial Mortgage Securities Trust	(000 000		155.007
2024-AIRC, 7.24% (1 Month Term SOFR + 2.14%, Rate Floor:			2016-C5, 1.98% (WAC) due 10/10/48 ^{♦,6}	6,992,223		155,897
2.14%) due 08/15/39 ⁴ , ³	7 000 000	1 001 250				
2.1470) uue 06/13/39	1,000,000	1,001,250				

Societe Generale S.A		Face Amount~		Value		Face Amount~	V alue
2015 Ce28, 1048 (PMC) due (1016)1968* 5, 35,130,568 1,300,000 1,335 due (1015)25* 1,037,300 1,038 due (1015)25* 1,037,300 1,038,300 1,038 due (1015)25* 1,037,300 1,038,300 1,03	COMM Mortgage Trust				0.38% due 01/15/27 ¹³	16 890 183	\$ 16.409.425
2015-C2, 1.0196 (WAC) due (8)/15/49° 6 Will Stapp Commercial Mortgage Fourier State 2016-C2, 1.63% (WAC) due (8)/15/49° 6 Will Stapp Commercial Mortgage Securities Tust 2016-C2, 1.63% (WAC) due (8)/15/49° 6 2016-C37, 0.73% (WAC) due (8)/15/49° 6 2016-C37, 0.73% (WAC) due (1)/15/99° 6 2016-C37, 0.73% (WAC) due (1)/15/95° 6 2016-C		35.130.568	\$	103.010			
Morgam Stanley Capital Trust			Ψ			, ,	
2016-C1,135% (WAC) due (8/15/49°.6 5,578,509 111,534 11,534 13,854 due (9/15/2713 1,998,766 1,970,102 2016-C2,145% (WAC) due (9/15/49°.6 3,160,688 42,320 2,016-XSS, 1,56% (WAC) due (17/15/59°.6 2,334,378 3,132 2,048,378 2,016-C2,7,09.25% (WAC) due (17/15/59°.6 2,334,378 3,132 2,016-XSS, 1,56% (WAC) due (17/15/59°.6 2,334,378 3,132 2,016-XSS, 1,156% (WAC) due (17/15/59°.6 2,007,855 3,8313 2,016-XSS, 1,156% (WAC) due (17/15/59°.6 2,007,855 2,9837 3,25% due (17/15/30 4,000,000 3,577,800 2,000,000 3,577,800 2,000,000 3,577,800 2,000,000 3,577,800 2,000,000 3,577,800 2,000,000 3,577,800 2,000,000 3,577,800 2,000,000 3,000,000		7,507,717		33, 131			
PMDBG Commercial Mortgage Fourtier 101,078 97,521		5,578,450		111.534			
2016 C.27, 163% (WAC) due (0/15/199		3,37 0, 130		,55			
Wells Fargo Commercial Mortgage Trust 2016-RN25.1 Seys (WAC) due 17/15/95* 3,160,688 42,320 CORPORATE EONDS*†; 24.0% 519,295,290 2016-CO], 1.17% (WAC) due 17/15/49* 4,730,800 38,113 325% due 10/01/31* 6,000 000 5,314,764 2016-CO], 1.48% (WAC) due 18/10/49* 4,730,800 38,113 325% due 10/01/31* 6,000 000 5,314,764 2016-CO], 1.48% (WAC) due 18/10/49* 4,730,800 38,113 325% due 10/01/31* 6,000 000 5,314,764 2016-CO], 1.48% (WAC) due 18/10/49* 4,730,800 38,113 325% due 10/01/31* 6,000 000 5,314,764 2016-CO], 1.48% (WAC) due 18/10/49* 4,700,800 3,517,800 8,7278 8,800 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754 8,900 000 7,115,754		6.110.768		97,521		1,222,	
2016-K35, 1.58% (WAC) due 10/15/89 * 6 2,354,378 30,132 COPPORTE BONDS ^{T1} - 24.0% FINANCIAL - 12.7% F		0,1.10,7.00		27,52.			510 205 200
2016-C3, 1.11% (WAC) due 01/10/48° .6		3.160.688		42.320	(Cost \$510,002,055)		
FIRANCIAL 127% FIRA					CORPORATE BONDS ^{††} - 24.0%		
2016-CD1, 1.48% (WAC) due 08/10/49° 6 2007-856 2018-CD1, 1.48% (WAC) due 08/10/49° 6 2007-856 2018-CD1, 1.48% (WAC) due 08/10/49° 6 2007-856 2018-CD1, 1.48% (WAC) due 08/10/49° 6 2018-CD1, 1.48% (WAC) due 11/25/55° 3 2018-		, ,		,	FINANCIAL - 12.7%		
CD Mortgage Tiust		4,730,800		38,113	Pershing Square Holdings Ltd.		
2016-CD] 1.48% (WAC) due 08/10/49°-b 2,007.856 29.337 3.25% due 11/15/30 4,000,000 3,517,680				,	3.25% due 10/01/31 ³	6,200,000	5,314,764
Nignon Life Insurance Co.		2,007,856		29,837		4,000,000	3,517,680
MILITARY HOUSING - 0.6% Freddie Mac Military Housing Bonds Service Generale S.A. Score General Score Generale S.A. Score General Score Gen				<u> </u>			
BPCE S.A. Score Securitization Trust (critificates Score Sco				42 677 285	2.75% due 01/21/51 ^{2,3}	8,150,000	7,115,754
Freedlink Mark Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 4.65% (WAC) due 11/25/55° 3	bucked Securities		_	12,077,203			
Resecuritization Trust Certificates 2015-R1, 4.669 (WAC) due 11/25/55° 3.6 6,730,869 6,229,239 3,34% due 01/21/33 ²³ 1,300,000 1,142,667 2015-R1, 4.459 (WAC) due 11/25/55° 3.6 9,851,139 616,807 2015-R1, 4.596 (WAC) due 11/25/55° 3.6 9,851,139 616,807 2015-R1, 0.70% (WAC) due 11/25/55° 3.6 9,851,139 616,807 2007-R1C, 6.15% due 07/10/51 ¹¹¹⁻³ 2,207,981 2,048,918 2007-R1C, 6.15% due 07/10/51 ¹¹¹⁻³ 2,207,981 2,048,918 2007-R1C, 6.15% due 07/10/51 ¹¹¹⁻³ 445,548 398,761 5.00% due 06/15/27 5,036,000 5,067,772 2007-R1CT, 5.75% due 02/10/52 ¹¹¹⁻³ 445,548 398,761 5.00% due 06/15/27 5,036,000 1,005,779 CMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ¹¹¹⁻³ 1,400,530 1,278,642 3.30% due 09/15/30 3,385,000 3,385,000 3,399,266 CTotal Military Housing 636,267,625 10tel Multiary Housing 7.278,640 20/07/31 2,750,000 2,389,446 U.S. Teasury Notes 4.13% due 03/31/31 85,322,400 49,746,094 4.63% due 04/30/31 60,000 63,386,719 4.63% due 09/15/27 50,000,000 49,746,094 4.63% due 09/15/27 50,000,000 49,746,094 4.63% due 09/15/27 50,000,000 49,746,094 4.13% due 09/15/27 50,000,000 49,746,094 4.13% due 09/15/55 2.200,000 23,808,818 due 09/15/55 2.200,000 23,808,818 due 09/15/35 2.200,000 23,808,818 due 09/15/35 3.000,000 1,214,343 4.13% due 09/15/35 3.000,000 1,214,343 4.13% due 09/15/35 3.000,000 1,214,343 4.000 1,2214,343 4.000 1	MILITARY HOUSING - 0.6%				2.28% due 01/20/32 ^{2,3}	8,200,000	6,987,278
2015.R1, 4.66% (WAC) due 11/2/5/5 ²	Freddie Mac Military Housing Bonds						
2015-R1, 4.75% (WAC) due 11/2/5/25°.36 9,851,139 616,807 6.63% due 11/01/34² 4,000,000 4,524,182 2005-R1V, 6.15% due 07/10/51***13 2,207.981 2,048,918 American National Group, Inc. 237.921 5,75% due 02/10/152**1*3 261,746 237.921 5,75% due 07/10/52**1*3 245,548 398,761 5,00% due 06/15/27 5,036,000 5,067,772 2007-ACTC, 5,75% due 02/10/52**1*3 1,400,530 1,278,642 13,342,039 5,00% due 06/15/27 5,036,000 1,005,779 1,000,000 1,					, ,	5,500,000	5,576,470
2015-RI, 0.70% (WAC) due 11/25/55°.36 9,851,139 616,807 6.63% due 11/01/34² 4,000,000 4,524,182 Capmark Military Housing Trust 2,207,981 2,048,918 American National Group, Inc. 2007-RCRS, 6.06% due 10/10/52 ^{†††,3} 445,548 398,761 5,00% due 06/15/37² 5,056,000 1,005,779 2,007-RCR,5,575% due 02/10/52 ^{†††,3} 26,1746 237,921 5,75% due 10/10/129 1,000,000 1,005,779 2,007-RCK,6,611% due 08/10/52 ^{†††,3} 1,400,530 1,278,642 3,50% due 09/15/30 3,385,000 3,139,266 2,000 2,007-RCKM, 6.11% due 08/10/52 ^{†††,3} 1,400,530 1,278,642 3,50% due 09/15/30 3,385,000 3,139,266 2,000 2,007-RCKM, 6.11% due 08/10/52 ^{†††,3} 1,400,530 1,278,642 3,50% due 09/10/34 2,750,000 2,839,446 2,000 2		6,730,869		6,229,239		1,300,000	1,142,667
Capmark Military Housing Trust 2,048,918 2,048,9							
2007-RILY, 6,15% due 07/10/51 ^{†††3} 2,207,981 2,048,918 American National Croup, Inc. 2007-ROBS, 6,06% due 10/10/52 ^{†††3} 465,000 3,007,772 2007-RCTC, 5,75% due 02/10/52 ^{†††3} 261,746 237,921 5,00% due 06/15/27 1,000,000 1,005,779 2,007-RCTK, 6,11% due 08/10/52 ^{†††3} 1,400,530 1,278,642 3,50% due 09/15/30 3,385,000 3,139,266 2,000 2,839,446 2,750,000 2,750,000 2,7		9,851,139		616,807			
2007-RCITC, 57% due 02/10/52†††3						1,950,000	2,047,408
2007-AETC, 5.75% due 02/10/52 ^{†††3} 261,746 237,921 5.75% due 10/01/29 1,000,000 1,005,779 GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ^{†††3} 1,400,530 1,278,642 3.50% due 09/15/30 3.385,000 3,139,266 Total Military Housing 13,342,039 5.70% due 09/15/30 2,839,446 Wilton RE Ltd. 6.00% ^{2,39} 6,237,000 5,762,388 (Cost \$648,876,065) 636,267,625 Liberty Mutual Group, Inc. 4.13% due 12/15/51 ^{2,3} 5,800,000 5,486,827 U.S. Treasury Notes 4.13% due 03/31/31 85,820,000 63,386,719 18.65% due 09/15/30 5.70% due 09/15/31 5.000,000 5.486,400 19.65% due 09/15/31 5.000,000 5.486,400 19.65% due 09/15/31 5.000,000 5.486,400 19.65% due 09/15/31 5.000,000 1.214,343 due 03/31/31 60,000,000 63,386,719 19.65% due 09/15/27 50,000,000 49,746,094 6.20% due 04/14/34 1.650,000 1.766,311 1.400,000 1.214,343 due 01/15/31 1.400,000 1.214,343 due 06/15/26 260,000 261,757 GUE Financing II, Inc. U.S. Treasury Bonds 4.000,000 19.81,288 due 09/15/25 2.99,800,000 9,72,869 due 09/15/35 3.500,000 9,72,869 due 09/15/35 3.500,000 9,72,869 due 09/15/35 3.880,000 9,72,869 due 09/15/35 3.880,000 9,72,869 due 09/15/31 1,931,000 1,695,168 due 09/15/34 2.89,000 9,72,869 6.10% due 09/15/31 1,931,000 1,695,168 due 09/15/34 2.89,000 08,735,154 2.89,000 8,735,154 2.89,000 8,735,154 2.89,000 1,225,000 1,225,000 1,225,000 1,225,000 1,225,000 1,225,000 1,233,42,81 1,63% due 09/15/33 3,841,000 5,117,298 4,880,000 1,234,428 1,255,000 8,175,233 4,000,000 5,117,298 1,255 due 08/15/34 4.25% due 08/15/54 2.25,000 08/15/35 2.37,13642 2.47,10,31 4.66,94 3.79,594 due 06/15/33 3,841,000 4,384,281 1,669,043 7.95% due 06/15/33 3,841,000 4,384,281 1,669,040,041,044 1.000,044 1.000,044 1.000,044 1.000,044 1.000,044 1.00							
GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ^{11†-3} 1,400,530 1,278,642 3.50% due 09/15/30 3,385,000 3,139,266 Total Military Housing 13,342,039 5.70% due 07/01/34 2,750,000 2,839,446 Wilton RE Ltd. 6.00%*.539 6,237,000 5,762,388 Liberty Mutual Group, Inc. 12S. GOVERNMENT SECURITIES†† - 24.8% U.S. GOVERNMENT SECURITIES†† - 24.8% U.S. Teasury Notes 4.13% due 03/31/31 85,832,400 88,165,968 4.63% due 04/30/31 60,000,000 63,386,719 3.38% due 09/15/27 50,000,000 55,518,669 2.75% due 10/15/32 2,720,000 2,320,373 3.38% due 09/15/27 50,000,000 49,746,094 4.13% due 04/30/29 22,800,000 23,808,188 due 09/15/26 20,000 65,518,669 2.75% due 10/15/31 1,400,000 1,766,311 1,400,000 1,214,343 due 05/15/518* 167,110,000 54,894,425 due 05/15/518* 167,110,000 54,894,425 due 06/15/528 29,980,000 9,572,869 due 06/15/528 29,980,000 9,572,869 due 02/15/5528 29,980,000 9,572,869 due 02/15/548* 22,990,000 8,710,241 due 06/15/54* 22,990,000 1,120,550 due 08/15/54* 22,990,000 1,120,							
2007-HCKM, 6.11% due 08/10/52 ^{†††,3} 1,400,530 1,278,642 13,342,039 5,70% due 09/15/30 2,750,000 2,839,446 Total Collateralized Mortgage Obligations (Cost \$648,876,065) 636,267,625	· · ·	261,746		237,921		1,000,000	1,005,779
Total Collateralized Mortgage Obligations (Cost \$648,876,065) 636,267,625 636,26							
Wilton RE Ltd.	2007-HCKM, 6.11% due 08/10/52 ^{111,3}	1,400,530		1,278,642			
Total Collateralized Mortgage Obligations (Cost \$648,876,065) 636,267,625 Liberty Mutual Group, Inc.	Total Military Housing			13,342,039	• •	2,750,000	2,839,446
U.S. GOVERNMENT SECURITIES *† - 24.8% U.S. Treasury Notes 4.13% due 03/31/31 8.5,832,400 8.165,968 4.63% due 04/30/31 3.75% due 08/31/31 5.6,220,000 5.486,400 4.746,094 4.63% due 09/15/27 50,000,000 49,746,094 4.63% due 04/30/29 22,800,000 23,808,188 4.13% due 09/15/26 U.S. Treasury Bonds due 05/15/515.8 167,110,000 54,894,425 due 11/15/535.8 160,000,000 11,391,653 due 08/15/545.8 20,900,000 10,918,288 due 02/15/545.8 21,200,000 22,3713,642 23,713,642 24,371,031 21,38% due 04/15/29 ¹³ 23,800,000 24,374,094 2.66% due 04/14/44 2.66% due 04/14/44 2.66% due 04/14/44 2.66% due 04/15/29 2.75% due 10/15/32 2.720,000 2,320,373 2.75% due 10/15/32 2.720,000 2,320,373 3.88% due 09/15/27 4.63% due 10/15/31 1,400,000 1,766,311 2.67% due 04/14/44 1,400,000 1,214,343 3.61 due 04/15/29 3.50% due 04/15/29 3.50% due 04/15/29 3.50% due 01/15/31 3.50% due 01/15/31 4.650,000 4.359,034 4.00% due 01/15/31 4.650,000 4.359,034 4.650,0000 4.359,000 4.359,000 4.359,000 4.369,000 4.369,000 4.369,000 4.3	Total Collatoralized Mortgage Obligations					6 227 000	F 762 200
U.S. GOVERNMENT SECURITIES*† - 24.8% U.S. Treasury Notes 4.13% due 03/31/31 85,832,400 88,165,968 4.63% due 04/30/31 3.75% due 08/31/31 56,220,000 5,486,400 46,63% due 04/30/29 4.33% due 09/15/27 50,000,000 49,746,094 4.63% due 04/30/29 22,800,000 23,808,188 due 06/15/26 260,000 261,757 U.S. Treasury Bonds due 05/15/5158 167,110,000 54,894,425 due 08/15/5258 29,980,000 9,572,869 4.00% due 01/15/29 4.00% due 01/15/29 36400 02/15/5468 23,500,000 1,200,0			6	36 267 625		6,237,000	5,/62,388
Blue Owl Capital GP LLC	,		U	30,207,023		E 900 000	E 406 027
0.5. Ireastry None 08/31/31	U.S. GOVERNMENT SECURITIES ^{††} - 24.8%					5,800,000	5,486,827
4.13% due 04/30/31	U.S. Treasury Notes					5 000 000	5 486 400
4.5% due 04/30/31 3.75% due 08/31/31 3.75% due 09/15/27 50,000,000 49,746,094 4.63% due 04/30/29 22,800,000 23,808,188 4.13% due 06/15/26 260,000 261,757 U.S. Treasury Bonds due 05/15/51 ^{5,8} 460,000 000 14,391,653 due 01/15/31 1,400,000 1,214,343 GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31 4,650,000 4,359,034 due 11/15/53 ^{5,8} 46,000,000 14,391,653 due 08/15/55 ^{5,8} 29,980,000 9,572,869 4.38% due 01/15/32 2.80% due 04/15/31 1,931,000 1,991,289 4.38% due 11/15/39 4.38% due 11/15/39 4.38% due 11/15/39 4.38% due 01/15/36 4.000,000 4,348,840 4.000,000 4,334,874 due 02/15/54 ^{5,8} due 05/15/44 ^{6,8} 28,290,000 4,334,874 due 08/15/54 ^{5,8} 14,290,000 4,334,874 due 08/15/54 ^{5,8} 4,600,000 1,885,043 Citigroup, Inc. 5,833 due 02/13/35 ² 4,900,000 5,117,298 Global Atlantic Finance Co. 7,95% due 06/15/33 ³ 3,841,000 4,384,281	4.13% due 03/31/31	85,832,400		88,165,968		3,000,000	3,460,400
3.38% due 09/15/27 50,000,000 49,746,094 4.63% due 04/30/29 22,800,000 23,808,188 4.13% due 06/15/26 260,000 261,757 U.S. Treasury Bonds due 05/15/51 ^{5.8} 167,110,000 54,894,425 due 01/15/35 ^{5.8} 46,000,000 14,391,653 due 08/15/53 ^{5.8} 35,000,000 10,918,288 due 02/15/52 ^{5.8} 29,980,000 9,572,869 4.38% due 11/15/39 8,880,000 9,288,966 due 02/15/54 ^{5.8} 28,290,000 8,710,241 due 05/15/44 ^{6.8} 20,000,000 1,835,043 due 08/15/54 ^{5.8} 14,290,000 4,334,874 due 08/15/54 ^{5.8} 4600,000 1,200,						2 720 000	2 320 373
4.63% due 04/30/29	• •						
4.13% due 06/15/26 260,000 261,757 GLP Capital Limited Partnership 4.13% due 06/15/26 260,000 261,757 U.S. Treasury Bonds due 05/15/51 ^{5,8} 167,110,000 54,894,425 due 11/15/53 ^{5,8} 46,000,000 14,391,653 due 08/15/52 ^{5,8} 35,000,000 10,918,288 due 02/15/52 ^{5,8} 29,980,000 9,572,869 4.38% due 11/15/39 8,880,000 9,288,966 due 02/15/46 ^{6,8} 23,500,000 9,112,052 due 02/15/54 ^{5,8} due 02/15/54 ^{5,8} due 05/15/44 ^{6,8} 28,290,000 8,710,241 due 05/15/44 ^{6,8} 20,000,000 8,385,151 due 08/15/54 ^{5,8} 14,290,000 4,334,874 due 11/15/49 ^{6,8} 4,600,000 1,885,043 4.25% due 08/15/54 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 0.13% due 10/15/275 ¹³ 3,841,000 4,384,281							
U.S. Treasury Bonds due 05/15/51 ^{5,8} due 07/15/51 ^{5,8} due 08/15/53 ^{5,8} due 08/15/53 ^{5,8} due 02/15/52 ^{5,8} due 02/15/52 ^{5,8} due 02/15/54 ^{6,8} due 03/15/54 ^{6,8} due 08/15/54 due 08/15/54 ^{6,8} due 08/15/54 due 08/15/54 ^{6,8} due 08/15/54 due 08/15						1,100,000	1,211,313
due 05/15/515.8 167,110,000 54,894,425 4.00% due 01/15/29 900,000 4,359,034 due 08/15/535.8 46,000,000 14,391,653 5.30% due 01/15/29 900,000 915,289 due 08/15/525.8 29,980,000 9,572,869 due 02/15/525.8 29,980,000 9,112,052 due 02/15/46.8 23,500,000 8,710,241 due 05/15/446.8 20,000,000 8,385,151 due 08/15/545.8 14,290,000 4,334,874 due 01/15/446.8 4,600,000 1,885,043 4.25% due 08/15/54 1,200,000 1,225,500 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 4,650,000 4,359,034 4,000% due 01/15/29 900,000 4,359,034 4,000% due 01/15/29 900,000 915,289 5.30% due 01/15/29 900,000 915,289 5.30% due 01/15/32 2,428,000 2,098,418 2.85% due 01/15/32 2,428,000 2,098,418 2.85% due 01/15/32 2,428,000 2,098,418 2.80% due 06/15/31 1,931,000 1,695,168 6.10% due 04/01/34 1,400,000 1,479,540 GA Global Funding Trust 1.63% due 01/15/26 ³ 5,450,000 5,246,437 Brighthouse Financial Global Funding 5.65% due 06/10/29 ³ 4,975,000 5,138,901 Citigroup, Inc. 5.83% due 02/13/35 ² 4,900,000 5,117,298 Global Atlantic Finance Co. 7.95% due 06/15/33 ³ 3,841,000 4,384,281		260,000		261,757	·		
due 03/15/53 ^{5,8} 46,000,000 14,391,653		167710000		F 4 00 4 40 F		4.650.000	4.359.034
due 08/15/53 ^{5,8} 35,000,000 10,918,288 due 02/15/52 ^{5,8} 29,980,000 9,572,869 4.38% due 11/15/39 8,880,000 9,288,966 due 02/15/54 ^{6,8} 23,500,000 9,112,052 due 02/15/54 ^{5,8} 28,290,000 8,710,241 due 05/15/44 ^{6,8} 20,000,000 8,385,151 due 08/15/54 ^{5,8} 14,290,000 4,334,874 due 11/15/44 ^{6,8} 4,600,000 1,885,043 4.25% due 08/15/54 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 3,841,000 4,384,281							
due 02/15/52 ^{5,8} 29,980,000 9,572,869 2.85% due 01/15/32 2,428,000 2,098,418 4.38% due 11/15/39 8,880,000 9,288,966 due 02/15/54 ^{5,8} 23,500,000 9,112,052 due 02/15/54 ^{5,8} 28,290,000 8,710,241 due 05/15/44 ^{6,8} 20,000,000 8,385,151 due 08/15/54 ^{5,8} 14,290,000 4,334,874 due 11/15/44 ^{6,8} 4,600,000 1,885,043 4.25% due 08/15/54 1,200,000 1,225,500 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 23,841,000 4,384,281						,	,
4.38% due 11/15/39 4.38% due 11/15/39 8,880,000 9,288,966 due 02/15/46 ^{6,8} 23,500,000 9,112,052 due 02/15/54 ^{5,8} 28,290,000 8,710,241 due 05/15/44 ^{6,8} 20,000,000 8,385,151 due 08/15/54 ^{5,8} 4,600,000 1,885,043 4.25% due 08/15/54 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 21,930,000 9,288,966 6.10% due 04/10/34 1,400,000 1,479,540 GA Global Funding Trust 1.63% due 01/15/26 ³ 5,450,000 5,246,437 Brighthouse Financial Global Funding 5.65% due 06/10/29 ³ 4,975,000 5,138,901 Citigroup, Inc. 5.83% due 02/13/35 ² 4,900,000 5,117,298 Global Atlantic Finance Co. 7.95% due 06/15/33 ³ 3,841,000 4,384,281						2.428.000	2.098.418
4.38% due 11/15/39 due 02/15/46 ^{6,8} 23,500,000 9,112,052 due 02/15/54 ^{5,8} 28,290,000 8,710,241 due 05/15/44 ^{6,8} 20,000,000 8,385,151 due 08/15/54 ^{5,8} 14,290,000 4,334,874 due 11/15/44 ^{6,8} 4,600,000 1,885,043 4.25% due 08/15/54 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 3,841,000 1,479,540 GA Global Funding Trust 1.63% due 01/15/26 ³ 5,450,000 5,246,437 Brighthouse Financial Global Funding 5.65% due 06/10/29 ³ 4,975,000 5,117,298 Global Atlantic Finance Co. 7.95% due 06/15/33 ³ 3,841,000 4,384,281							
due 02/15/54 ^{5,8} due 05/15/44 ^{6,8} due 05/15/44 ^{6,8} due 08/15/54 ^{5,8} due 11/15/44 ^{6,8} 4,600,000 1,885,043 4.25% due 08/15/54 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 013% due 10/15/25 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 25,450,000 5,246,437 1.63% due 01/15/26 ³ 5,450,000 5,246,437 8righthouse Financial Global Funding 5.65% due 06/10/29 ³ 4,975,000 5,138,901 Citigroup, Inc. 5.83% due 02/13/35 ² 4,900,000 5,117,298 Global Atlantic Finance Co. 7.95% due 06/15/33 ³ 3,841,000 4,384,281							
due 05/15/44 ^{6,8} 20,000,000 8,385,151 1.63% due 01/15/26 ³ 5,450,000 5,246,437 due 08/15/54 ^{5,8} 14,290,000 4,334,874 due 11/15/44 ^{6,8} 4,600,000 1,885,043 4.25% due 08/15/54 1,200,000 1,225,500 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 16 970 660 16 640 943 1.63% due 06/15/33 ³ 3,841,000 4,384,281						. ,	
due 08/15/54 ^{5,8} 14,290,000 4,334,874 due 11/15/44 ^{6,8} 4,600,000 1,885,043 4.25% due 08/15/54 1,200,000 1,225,500 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 16 970 660 16 640 943 Prince Financial Global Funding 5.65% due 06/10/29 ³ 4,975,000 5,138,901 (Citigroup, Inc. 5.83% due 02/13/35 ² 4,900,000 5,117,298 (Global Atlantic Finance Co. 7.95% due 06/15/33 ³ 3,841,000 4,384,281	due 02/15/34''-				o .	5,450,000	5,246,437
due 11/15/44 ^{6,8} 4,600,000 1,885,043 4,975,000 5,138,901 4,25% due 08/15/54 1,200,000 1,225,500 Citigroup, Inc. United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 013% due 10/15/25 ¹³ 16 970 660 16 640 943 7,95% due 06/15/33 ³ 3,841,000 4,384,281							•
4.25% due 08/15/54 1,200,000 1,863,043 Citigroup, Inc. 4.25% due 08/15/54 1,200,000 1,225,500 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 Global Atlantic Finance Co. 0.13% due 10/15/25 ¹³ 16 970 660 16 640 943 3,841,000 4,384,281						4,975,000	5,138,901
4.23% due 06/13/34 1,200,000 1,223,300 5.83% due 02/13/35 ² 4,900,000 5,117,298 United States Treasury Inflation Indexed Bonds 2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 Global Atlantic Finance Co. 7.95% due 06/15/33 ³ 3,841,000 4,384,281							
2.13% due 04/15/29 ¹³ 23,713,642 24,371,031 0.13% due 10/15/25 ¹³ 16,970,660 16,640,943 Global Atlantic Finance Co. 7.95% due 06/15/33 ³ 3,841,000 4,384,281		1,200,000		1,223,300		4,900,000	5,117,298
2.13% due 04/15/29 23,713,642 24,371,051 7.95% due 06/15/33 ³ 3,841,000 4,384,281		22 712 642		24 271 021			•
0.13/0 due 10/13/23 10,3/0,000 10,040,343 6 750/ Am 03/15/543 630 non 670 not						3,841,000	4,384,281
و الاروام 000, و و م عند المروزة عند المروزة المروزة و المروزة المروزة المروزة المروزة المروزة المروزة المروزة	3.13/0 due 10/13/23	10,770,000		10,010,773	6.75% due 03/15/54 ³	639,000	679,905

	Face A mount~	Value		Face Amount~	V alue
CNA Financial Com			Desific Description		
CNA Financial Corp. 5.13% due 02/15/34	4,950,000	\$ 5,061,840	Pacific Beacon LLC 5.51% due 07/15/36 ³	2,900,000	\$ 2,858,112
LPL Holdings, Inc.	2 000 000	2 002 017	OneAmerica Financial Partners, Inc.	2 (20 000	2 (07 220
4.38% due 05/15/31 ³ 6.00% due 05/20/34	3,060,000 1,490,000	2,883,817 1,557,447	4.25% due 10/15/50 ³ UBS Group AG	3,620,000	2,687,330
Demeter Investments BV	1,450,000	1,337,447	3.09% due 05/14/32 ^{2,3}	2,950,000	2,660,172
5.63% due 08/15/52	4,350,000	4,412,205	Ares Finance Company II LLC	2,730,000	2,000,172
Allianz SE	4,550,000	7,712,203	3.25% due 06/15/30 ³	2,760,000	2,575,876
3.20% ^{2,3,9}	5,000,000	4,281,613	Accident Fund Insurance Company of America	2,700,000	2,373,070
Iron Mountain, Inc.	3,000,000	1,201,015	8.50% due 08/01/32 ³	2,450,000	2,492,004
4.50% due 02/15/31 ³	1,917,000	1,818,460	TPG Operating Group II, LP	2, .50,000	2, 1,2,00 1
5.25% due 07/15/30 ³	1,283,000	1,266,801	5.88% due 03/05/34	2,300,000	2,452,168
5.63% due 07/15/32 ³	1,000,000	997,434	Jefferies Finance LLC / JFIN	,,	, - ,
Reliance Standard Life Global Funding II	, ,	,	Company-Issuer Corp.		
5.24% due 02/02/26 ³	4,016,000	4,035,139	5.00% due 08/15/28 ³	2,450,000	2,329,486
First American Financial Corp.			Voya Financial, Inc.		
4.00% due 05/15/30	3,180,000	3,020,502	4.80% due 06/15/46	2,500,000	2,268,448
5.45% due 09/30/34	1,000,000	995,399	Sumitomo Life Insurance Co.		
PartnerRe Finance B LLC			3.38% due 04/15/81 ^{2,3}	2,500,000	2,256,742
4.50% due 10/01/50 ²	4,040,000	3,736,515	Fidelity National Financial, Inc.		
FS KKR Capital Corp.			3.40% due 06/15/30	2,350,000	2,188,528
2.63% due 01/15/27	2,150,000	2,022,116	2.45% due 03/15/31	70,000	60,672
3.25% due 07/15/27	1,800,000	1,704,754	Standard Chartered plc		
CoStar Group, Inc.			4.64% due 04/01/31 ^{2,3}	2,250,000	2,241,963
2.80% due 07/15/30 ³	4,130,000	3,720,762	Capital One Financial Corp.	2 200 200	2 117 604
Macquarie Group Ltd.	2.150.000	3 067 474	6.05% due 02/01/35 ²	2,000,000	2,117,684
2.87% due 01/14/33 ^{2,3}	2,150,000	1,867,474	Aon North America, Inc.	7 000 000	7 004 050
2.69% due 06/23/32 ^{2,3}	2,000,000	1,740,865	5.45% due 03/01/34	1,900,000	1,994,850
Maple Grove Funding Trust I	4 750 000	2 425 600	Stewart Information Services Corp.	2 250 000	1 075 455
4.16% due 08/15/51 ³ Lazard Group LLC	4,750,000	3,425,609	3.60% due 11/15/31 AmFam Holdings, Inc.	2,250,000	1,975,455
6.00% due 03/15/31	3,230,000	3,406,025	2.81% due 03/11/31 ³	1,800,000	1,430,161
Macquarie Bank Ltd.	3,230,000	3,400,023	3.83% due 03/11/51 ³	850,000	539,759
3.62% due 06/03/30 ³	3,570,000	3,335,209	Mid-Atlantic Military Family	050,000	337,733
Fairfax Financial Holdings Ltd.	3,370,000	3,333,E03	Communities LLC		
3.38% due 03/03/31	2,500,000	2,284,454	5.30% due 08/01/50 ³	2,127,979	1,921,413
5.63% due 08/16/32	1,000,000	1,036,079	Westpac Banking Corp.	_, , ,	1,2=1,112
Brookfield Finance, Inc.	,,	,,	3.02% due 11/18/36 ²	1,200,000	1,041,474
5.97% due 03/04/54	1,300,000	1,411,919	2.96% due 11/16/40	805,000	609,087
4.70% due 09/20/47	650,000	600,892	2.67% due 11/15/35 ²	295,000	257,386
3.50% due 03/30/51	630,000	475,047	Equinix Europe 2 Financing Corporation LLC		
3.63% due 02/15/52	620,000	467,858	5.50% due 06/15/34	1,800,000	1,888,797
5.68% due 01/15/35	300,000	314,877	Reinsurance Group of America, Inc.		
CNO Financial Group, Inc.			5.75% due 09/15/34	1,750,000	1,843,469
6.45% due 06/15/34	2,410,000	2,547,652	Americo Life, Inc.		
5.25% due 05/30/29	700,000	708,467	3.45% due 04/15/31 ³	2,060,000	1,753,962
Nuveen LLC			QBE Insurance Group Ltd.		
5.85% due 04/15/34 ³	2,150,000	2,276,902	5.88% ^{2,3,9}	1,750,000	1,740,240
5.55% due 01/15/30 ³	700,000	732,993	KKR Group Finance Company VIII LLC		
Old Republic International Corp.	2.050.000	2 000 45 1	3.50% due 08/25/50 ³	2,360,000	1,729,136
5.75% due 03/28/34	2,850,000	2,989,454	Corebridge Life Holdings, Inc.	1 400 000	1 (00 140
Nationwide Mutual Insurance Co.	2 (07 000	2 005 (02	8.13% due 03/15/46 ³	1,400,000	1,686,146
4.35% due 04/30/50 ³	3,687,000	2,985,603	Markel Group, Inc.	1 550 000	1 640 070
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.			6.00% due 05/16/54 Bank of America Corp.	1,550,000	1,648,078
3.88% due 03/01/31 ³	3,150,000	2,900,332	2.59% due 04/29/31 ²	1,800,000	1,632,316
3.0070 due 03/01/31	3,130,000	2,500,552	2.37/0 aue 07/27/31	1,000,000	1,032,310

Trustage Financial Croup, Inc. 4 458's due 0/19/532' 4 458's due 0/19/532' 1,800,000 1,561,333 3,75% due 0/12/535' 3,00% due 0/13/55 3,00% due 0/13/35 3,00%		Face Amount [~]	Value		Face Amount~	V alue
4.496 due 16/15/240 ⁻¹¹ 1,790,000 s 1,625,102 3,80% due 04/12/915 ⁻¹ 990,000 s 6.56,5	Dyal Capital Partners III			Penn Mutual Life Insurance Co.		
A.635 due 04/15/32 ¹² 1,790,000 1,613.33 3,75% due 04/12/6/6 ¹³ 8,00,000 618.6 Assurate Causarthy U5 Holdings, Inc. 2,57% due 11/25/35 ²³ 1,800,000 1,561.88\$ 3,60% due 09/15/51 800,000 586.3 8,00% due 09/15/51 8,00% due 09/15/52 8,00% due 09/15/5	4.40% due 06/15/40 ^{†††}	1,750,000	\$ 1,632,102		950,000	\$ 656,524
2.57% due 1/12/3/95 ³³ 1,800,000 1,561,838 3,60% due 09/15/51 800,000 586.3 Uoyli Spiral Event Process of the Company inc. 4,38% due 09/13/39 1,000,000 1,005,285 6,00% due 09/13/39 3,000,000 586.3 Uoyli Spiral Event Spiral Spi	4.63% due 04/15/32 ³	1,750,000	1,613,333	3.75% due 04/28/61 ³	850,000	618,657
S.46% due 0/19/3/2 1,500,000 1,533,610 2.40% due 0/19/3/20 675,000 585,1	2.57% due 11/25/35 ^{2,3}	1,800,000	1,561,858	3.60% due 09/15/51	800,000	586,330
3.83% due 12/31/9/fit	5.46% due 01/05/28 ²	1,500,000	1,533,610	2.40% due 09/30/30	675,000	585,129
S.59% due 05/20/30 ²³ 1,400,000 1,450,763 5.34% due 07/10/30 ²³ 500,000 514.5	3.83% due 12/31/50 ^{†††}	1,982,347	1,493,976	7.25% due 09/15/28	517,000	561,556
Cesellschaft AC in Muenchen 2,50% due 09/01/30 480,000 420,75.88% due 05/21/31 ²³ 1,350,000 1,414,233 Cooperatives Rabobank UA	5.50% due 05/20/30 ^{2,3}	1,400,000	1,450,763	5.34% due 01/10/30 ^{2,3}	500,000	514,510
National Australia Bank Ltd. 2.99% due 05/21/31 ³ 975,000 867,215 Brookfield Finance, Inc.	Gesellschaft AG in Muenchen	1 250 000	1 414 222	2.50% due 09/01/30	480,000	420,785
ABN AMRO Bank N.V. 347,354 Brookfield Finance, Inc.	National Australia Bank Ltd.			4.66% due 08/22/28 ^{2,3}	400,000	403,103
2.47% due 12/13/29 ^{2,3} 1,400,000 1,287,230 Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ² 296,000 298,65 5.85% due 09/15/34 1,160,000 1,198,657 Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 ^{2,3} 200,000 203,000 6.09% due 06/14/33 1,100,000 1,190,387 Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ³ 127,000 126,90 26,55% due 01/15/32 1,377,000 1,086,979 KKR Group Finance Company III LLC 5.13% due 05/01/44 ³ 100,000 96,73,379% due 10/01/59 ² 1,160,000 1,071,110 Total Financial Inc. 3.13% due 06/01/44 ³ 100,000 96,737 3.79% due 10/01/59 ³ 1,000,000 1,045,199 INDUSTRIAL - 2.8% AP Grange Holdings 5.50% due 01/11/31 ³ 1,000,000 1,045,199 INDUSTRIAL - 2.8% AP Grange Holdings 5.50% due 01/11/31 ³ 1,000,000 988,414 TD SYNNEX Corp. 1,150,000 1,300,560% due 12/15/35 ³ 1,000,000 988,414 TD SYNNEX Corp. 1,150,000 1,835,89 1,150,000 1,435,00	2.33% due 08/21/30 ³			Brookfield Finance, Inc.		
S.55% due 09/15/34 1,160,000 1,198,657 Swiss Re Finance Lucembourg S.A. 200,000 203,006,09% due 06/17/433 1,100,000 1,190,387 Fidelity & Guaranty Life Holdings, Inc. 3,50% due 05/01/25³ 127,000 126,9	2.47% due 12/13/29 ^{2,3}	1,400,000	1,287,230	Cushman & Wakefield US Borrower LLC	,	349,737
Assurant, Inc. S.00% due 06/14/33 1,100,000 1,190,387 Fidelity & Guaranty Life Holdings, Inc. 127,000 126,9 2.65% due 01/15/32 1,377,000 1,186,979 KKR Group Finance Company III LLC 265,980,9 265,9	5.85% due 09/15/34	1,160,000	1,198,657	Swiss Re Finance Luxembourg S.A.		298,685
Prudential Financial, Inc. 1,377,000 1,186,979 KKR Group Finance Company III LLC 5.13% due 06/01/44 100,000 96,7 3.70% due 10/01/50 1,160,000 1,071,110 Total Financial 100,000 265,980,9 RGA Clobal Funding 5.50% due 01/11/31 1,000,000 1,045,199 INDUSTRIAL - 2.8% AP Grange Holdings 2.96% due 05/13/31 1,093,000 1,005,285 6.50% due 03/20/45††† 1,400,000 1,360,000 1,005,285 6.50% due 03/20/45††† 1,400,000 1,436,00		1,100,000	1,190,387		200,000	203,027
3.70% due 10/01/50 ² 1,160,000 1,071,110 Total Financial 265,980,980,880 1,000,000 1,000,000 1,045,199 INDUSTRIAL - 2,8% AP Grange Holdings AP Grange Holdings 1,000,000 1,005,285 6.50% due 03/20/45 ^{†††} 12,900,000 13,000,90 1,005,000 1,005,000 1,005,000 1,005,000 1,000,000		1,377,000	1,186,979		127,000	126,993
RGA Global Funding 5.50% due 01/11/31³ 1,000,000 1,045,199 RPMorgan Chase & Co. 2,96% due 05/13/31² 1,093,000 1,005,285 6.50% due 03/20/45††† 12,900,000 1,405,285 8elvoir Land LLC 5.60% due 12/15/35³ 1,000,000 5.60% due 12/15/35³ 1,000,000 988,414 TD 5YNNEX Corp. VICI Properties Limited Partnership / VICI Note Company, Inc. 4.13% due 08/15/30³ 1,000,000 949,631 2.38% due 08/09/31 2.142,000 1,475,1 Mutual of Omaha Insurance Co. 6.14% due 01/16/64²³ 850,000 907,218 Semitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31 Nells Fargo & Co. 6.85% 4.9 850,000 887,148 FLNG Liquefaction 3 LLC Apollo Management Holdings, LP 2.65% due 06/05/30³ 930,000 843,096 Vontier Corp. Della Management Holdings, LP 2.65% due 06/05/30³ 930,000 843,096 Vontier Corp. Della Capital Partners III (B) LP 6.09% due 01/15/51³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (B) LP 6.55% due 06/15/318° 793,920 749,577 2.80% due 01/15/32 Robert Corp. Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Billours Tlale 2.8% 800 Billours Tlale Goldings 84,300 Billours Tlale Co. 85,60% due 05/101/43³ 81,150,000 1,656,20% 800 Beeing Co. 800 Beeing Co. 800 Billours Tlale Goldings 84,906 85,60% due 05/101/43³ 861,787 879,3920 749,577 880 Beeing Co. 800 Beeing Co. 800 Beeing Co. 800 Billours Tlale Goldings 84,906 85,100 Billours Tlale Co. 800 Billours Tlale Billours Tlale Co. 800 Billours Tlale Co.		1,160,000	1,071,110	• •	100,000	 96,792 65 980 906
JPMorgan Chase & Co. 2.96% due 05/13/31 ² 1,093,000 1,095,285 6.50% due 03/20/45 ^{†††} 12,900,000 13,006,9 Belvoir Land LLC 5.60% due 12/15/35 ³ 1,000,000 988,414 TD SYNNEX Corp. VICI Properties Limited Partnership 6.10% due 04/12/34 1,750,000 1,851,8 / VICI Note Company, Inc. 2.65% due 08/09/31 2,142,000 1,835,2 4.13% due 08/15/30 ³ 1,000,000 949,631 2.38% due 08/09/28 1,600,000 1,475,1 Mutual of Omaha Insurance Co. 8erry Global, Inc. 6.14% due 01/16/64 ^{2.3} 850,000 907,218 5.80% due 06/15/31 ³ 2,350,000 2,445,1 Sumitomo Mitsui Financial Group, Inc. 4.88% due 07/15/26 ³ 2,156,000 2,152,5 2.22% due 09/17/31 1,050,000 904,371 Howmet Aerospace, Inc. Wells Fargo & Co. 3.00% due 01/15/29 3,800,000 3,602,8 6.85% ^{2.9} 850,000 887,148 FLNC Liquefaction 3 LLC Apollo Management Holdings, LP 2.65% due 06/05/30 ³ 930,000 843,096 Vontier Corp. Fort Moore Family Communities LLC 2.95% due 04/01/31 3,450,000 3,001,5 6.09% due 01/15/51 ³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (8) LP 2.65% due 06/15/44 ^{†††} 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,000 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,000 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,685,000 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,20 3.40% due 01/15/30 ³ 1,150,000 1,262,20 3.40% due 01/15	RGA Global Funding					 33,300,300
Belvoir Land LLC	JPMorgan Chase & Co.				12,900,000	13,006,948
VICI Properties Limited Partnership /VICI Note Company, Inc. 4.13% due 08/15/30³ 1,000,000 949,631 2.38% due 08/09/28 1,600,000 1,475,1 Mutual of Omaha Insurance Co. 6.14% due 01/15/64²³ 850,000 907,218 Serry Global, Inc. 6.16% due 06/15/31³ 2,350,000 2,445,1 Sumitomo Mitsu Financial Group, Inc. 2.22% due 09/17/31 1,050,000 904,371 Howmet Aerospace, Inc. 3.00% due 01/15/29 3,800,000 3,602,8 6.85% ²-9 850,000 887,148 FLNG Liquefaction 3 LLC Apollo Management Holdings, LP 2.65% due 06/05/30³ 930,000 843,096 Vontier Corp. Fort Moore Family Communities LLC 6.09% due 01/15/51³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (B) LP 6.55% due 06/15/44††† 770,000 794,625 Flowserve Corp. 6.10% due 01/15/29 1,500,000 1,851,8 1,750,000 1,851,8 2,850,000 1,851,8 2,850,000 1,475,1 1,600,000 1,481,51 1,600,	Belvoir Land LLC	, ,		5.00% due 03/20/45 ^{†††}		1,436,083
4.13% due 08/15/30 ³ 1,000,000 949,631 2.38% due 08/09/28 1,600,000 1,475,1 Mutual of Omaha Insurance Co. 6.14% due 01/16/64 ^{2,3} 850,000 907,218 5.80% due 06/15/31 ³ 2,350,000 2,445,1 4.88% due 07/15/26 ³ 2,156,000 2,152,5 2.22% due 09/17/31 1,050,000 904,371 Howmet Aerospace, Inc. Wells Fargo & Co. 6.85% ^{2,9} 850,000 887,148 FLNG Liquefaction 3 LLC Apollo Management Holdings, LP 3.08% due 06/30/39††† 3,918,460 3,183,8 2.65% due 06/05/30 ³ 930,000 843,096 Vontier Corp. Fort Moore Family Communities LLC 5.09% due 01/15/51 ³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (B) LP 2.65% due 06/15/44††† 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 3.50% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,0 Protective Life Corp. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2	VICI Properties Limited Partnership	1,000,000	700,414	6.10% due 04/12/34		1,851,878
6.14% due 01/16/64 ^{2,3} 850,000 907,218 5.80% due 06/15/31 ³ 2,350,000 2,445,1 Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31 1,050,000 904,371 Howmet Aerospace, Inc. 3.00% due 01/15/29 3,800,000 3,602,8 6.85% ^{2,9} 850,000 887,148 FLNG Liquefaction 3 LLC Apollo Management Holdings, LP 3.08% due 06/30/39 ^{†††} 3,918,460 3,183,8 2.65% due 06/05/30 ³ 930,000 843,096 Vontier Corp. Fort Moore Family Communities LLC 2.95% due 04/01/31 3,450,000 3,001,5 6.09% due 01/15/51 ³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (B) LP 2.65% due 06/15/44 ^{†††} 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 3.50% due 01/15/32 1,150,000 1,685,0 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,0 Protective Life Corp. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2	4.13% due 08/15/30 ³	1,000,000	949,631	2.38% due 08/09/28		1,475,124
2.22% due 09/17/31 1,050,000 904,371 Howmet Aerospace, Inc. 3.00% due 01/15/29 3,800,000 3,602,8 6.85% ^{2.9} 850,000 887,148 FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††} 3,918,460 3,183,8 2.65% due 06/05/30 ³ 930,000 843,096 Vontier Corp. Fort Moore Family Communities LLC 6.09% due 01/15/51 ³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (B) LP 6.55% due 06/15/44 ^{†††} 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 Root of the decomposite of the corp. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2	6.14% due 01/16/64 ^{2,3}	850,000	907,218	5.80% due 06/15/31 ³		2,445,199
6.85% ^{2.9} 850,000 887,148 FLNG Liquefaction 3 LLC Apollo Management Holdings, LP 2.65% due 06/05/30 ³ 930,000 843,096 Vontier Corp. Fort Moore Family Communities LLC 6.09% due 01/15/51 ³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (B) LP 6.55% due 06/15/44 ^{†††} 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,0 Protective Life Corp. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2	2.22% due 09/17/31	1,050,000	904,371	Howmet Aerospace, Inc.		
2.65% due 06/05/30 ³ 930,000 843,096 Vontier Corp. 2.95% due 04/01/31 3,450,000 3,001,5 6.09% due 01/15/51 ³ 861,787 819,780 Amazon.com, Inc. Dyal Capital Partners III (B) LP 6.55% due 06/15/44††† 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,0 Protective Life Corp. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2		850,000	887,148	FLNG Liquefaction 3 LLC	, ,	
6.09% due 01/15/51 ³ 861,787 819,780 Amazon.com, Inc. 2.65% due 10/10/42 ^{†††} 3,419,585 2,835,0 6.55% due 06/15/44 ^{†††} 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,0 Protective Life Corp. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2		930,000	843,096	Vontier Corp.		3,183,827
6.55% due 06/15/44 ^{†††} 770,000 794,625 Flowserve Corp. Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,0 Protective Life Corp. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2		861,787	819,780	Amazon.com, Inc.	3,450,000	3,001,509
Central Storage Safety Project Trust 3.50% due 10/01/30 1,810,000 1,685,0 4.82% due 02/01/38 ¹⁰ 793,920 749,577 2.80% due 01/15/32 1,150,000 996,0 Boeing Co. 3.40% due 01/15/30 ³ 740,000 700,559 6.86% due 05/01/54 ³ 1,150,000 1,262,2	Dyal Capital Partners III (B) LP				3,419,585	2,835,007
Protective Life Corp. 3.40% due 01/15/30³ 740,000 700,559 Boeing Co. 1,150,000 1,262,2	Central Storage Safety Project Trust					1,685,069 996,044
	Protective Life Corp.				1,150,000	1,262,252
2.38% due 03/15/31 800,000 692,560	Brown & Brown, Inc.			6.53% due 05/01/34 ³		1,019,602

	Face A mount~		V ALUE		Face Amount [~]		V ALUE
Penske Truck Leasing Company				United Airlines 2023-1 Class			
Lp / PTL Finance Corp.				A Pass Through Trust			
5.25% due 07/01/29 ³	2,100,000	\$	2,162,581	5.80% due 01/15/36	1,417,603	\$	1,487,785
Fortune Brands Innovations, Inc.	, ,			Mileage Plus Holdings LLC / Mileage	, ,		, ,
4.00% due 03/25/32	2,050,000		1,951,799	Plus Intellectual Property Assets Ltd.			
Smurfit Kappa Treasury ULC	, ,		, ,	6.50% due 06/20/27 ³	1,402,500		1,419,939
5.44% due 04/03/34 ³	1,850,000		1,928,078	Delta Air Lines, Inc. / SkyMiles IP Ltd.	, ,		, ,
Cliffwater Corporate Lending Fund	, ,			4.50% due 10/20/25 ³	1,311,250		1,303,270
6.77% due 08/04/28 ^{†††}	1,550,000		1,613,953	Polaris, Inc.			
Owens Corning				6.95% due 03/15/29	1,050,000		1,139,627
5.95% due 06/15/54	1,380,000		1,464,638	Flutter Treasury Designated Activity Co.			
Stadco LA LLC				6.38% due 04/29/29 ³	1,050,000		1,087,195
3.75% due 05/15/56 ^{†††}	2,000,000		1,423,940	American Airlines Class AA	, ,		, ,
GATX Corp.	, ,		, ,	Pass Through Trust			
6.05% due 06/05/54	1,258,000		1,360,175	3.20% due 06/15/28	652,000		617,579
Cellnex Finance Company S.A.	, ,		, ,	LKQ Corp.	,		,
3.88% due 07/07/41 ³	1,372,000		1,121,419	6.25% due 06/15/33	300,000		318,114
Amcor Flexibles North America, Inc.	, ,		, , -	Total Consumer, Cyclical	222,222	_	46,536,183
2.63% due 06/19/30	1,230,000		1,106,254	iotal Consumer, Cyclical		_	40,330,163
Dyal Capital Partners III (A) LP	,,		.,,	CONSUMER, NON-CYCLICAL - 2.0%			
6.55% due 06/15/44 ^{†††}	980,000		1,011,340	Philip Morris International, Inc.			
Sonoco Products Co.	500,000		1,011,310	5.13% due 02/13/31	4,900,000		5,093,058
5.00% due 09/01/34	700,000		690,233	5.25% due 02/13/34	750,000		778,885
Westinghouse Air Brake Technologies Corp.	700,000		050,255	JBS USA Holding Lux SARL/ JBS USA	,		,
5.61% due 03/11/34	500,000		528,516	Food Company/ JBS Lux Co SARL			
Norfolk Southern Corp.	300,000		320,310	5.50% due 01/15/30	2,200,000		2,228,389
4.10% due 05/15/21	600,000		453,972	3.00% due 05/15/32	1,750,000		1,517,565
• •	000,000	_		4.38% due 02/02/52	600,000		476,544
Total Industrial		_	58,606,140	Smithfield Foods, Inc.	333,000		., 0,5
CONSUMER, CYCLICAL - 2.2%				2.63% due 09/13/31 ³	2,500,000		2,118,428
Hyatt Hotels Corp.				5.20% due 04/01/29 ³	1,200,000		1,203,966
5.38% due 04/23/25	3,950,000		3,956,425	3.00% due 10/15/30 ³	970,000		869,402
5.75% due 04/23/30	3,010,000		3,150,447	BAT Capital Corp.	2. 2,222		,
Choice Hotels International, Inc.	2,012,000		2,123,111	6.00% due 02/20/34	3,000,000		3,206,384
3.70% due 01/15/31	7,340,000		6,789,145	Global Payments, Inc.	3,000,000		3,200,301
Advance Auto Parts, Inc.	7,5 .0,000		0,7 05,1 15	2.90% due 11/15/31	1,650,000		1,452,300
5.90% due 03/09/26	4,972,000		5,023,295	2.90% due 05/15/30	1,506,000		1,371,696
Whirlpool Corp.	.,57 2,000		3,023,233	3.20% due 08/15/29	114,000		106,803
4.60% due 05/15/50	4,840,000		4,053,470	GXO Logistics, Inc.	,000		100,003
Delta Air Lines, Inc.	.,0 .0,000		.,033, 0	6.50% due 05/06/34	1,250,000		1,329,818
7.00% due 05/01/25 ³	3,014,000		3,045,749	6.25% due 05/06/29	1,250,000		1,315,557
Smithsonian Institution	3,01.,000		3,0 .3,1 .3	Universal Health Services, Inc.	1,230,000		1,515,557
2.70% due 09/01/44	4,000,000		2,900,612	2.65% due 10/15/30	1,320,000		1,177,308
Alt-2 Structured Trust	1,000,000		2,500,012	5.05% due 10/15/34	1,000,000		981,616
2.95% due 05/14/31 ^{♦,†††}	2,826,547		2,601,724	Altria Group, Inc.	1,000,000		501,010
British Airways Class A Pass Through Trust	2,020,317		2,001,721	4.45% due 05/06/50	1,365,000		1,143,738
4.25% due 11/15/32 ³	1,836,510		1,758,702	3.70% due 02/04/51	1,280,000		944,617
2.90% due 03/15/35 ³	746,966		662,563	CVS Health Corp.	1,200,000) 11 ,01/
Warnermedia Holdings, Inc.	, 40,,000		002,303	5.70% due 06/01/34	2,000,000		2,086,452
5.14% due 03/15/52	1,640,000		1,264,890	Royalty Pharma plc	2,000,000		۷,000,432
6.41% due 03/15/26	600,000		600,355	3.55% due 09/02/50	2,690,000		1,949,232
Ferguson Finance plc	000,000		000,555	Triton Container International Ltd.	2,000,000		1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3.25% due 06/02/30 ³	1,204,000		1,121,744	3.15% due 06/15/31 ³	2,100,000		1,830,102
4.65% due 04/20/32 ³	600,000		588,401	Element Fleet Management Corp.	۷,۱۰۰,۰۰۰		1,050,102
LG Energy Solution Ltd.	000,000		J00, 4 01	6.32% due 12/04/28 ³	1 500 000		1 509 426
	1 600 000		1 645 152	0.32/0 due 12/04/20	1,500,000		1,598,436
5.50% due 07/02/34 ³	1,600,000		1,645,152				

Face Amount~		VALUE		Face Amount~		VALUE
			Energy Transfer I P			
1,420,000	\$	1,490,105	7.38% due 02/01/31 ³	710,000	\$	755,333
2 250 000		1 420 440	<u> </u>	524 000		554 000
2,230,000		1,429,440	• •			554,090 201,189
1 500 000		1 270 758		200,000		201,105
1,300,000		1,270,730	•	700 000		700,682
1 300 000		1 129 656	' '	700,000	_	
1,500,000		1,123,030	lotal Energy			33,167,505
850.000		855,444	TECHNOLOGY - 1.0%			
030,000		055,	Entegris, Inc.			
650.000		776,468	4.75% due 04/15/29 ³	3,700,000		3,646,166
,		,	Foundry JV Holdco LLC			
400.000		421,470	5.88% due 01/25/34 ³	1,900,000		1,935,671
,		,	6.15% due 01/25/32 ³	600,000		623,971
250,000		245,575	6.40% due 01/25/38 ³	550,000		579,147
			Fiserv, Inc.			
			5.35% due 03/15/31	1,850,000		1,935,119
200,000		172,883	5.63% due 08/21/33	1,000,000		1,059,259
		12.572.095	•			
						2,304,005
				217,000		183,915
			•			
6,348,000		6,279,142	• •			1,520,315
			• •			525,968
			• •	200,000		196,798
2,000,000		1,536,884	·	2 720 000		1 710 (01
1 500 000		1 551 472	• •	2,128,000		1,712,621
			·	7 450 000		1 517 262
				1,450,000		1,517,363
				1 200 000		1 100 412
330,000		370,622	• •	1,300,000		1,196,412
			· ·	1 200 000		1 114 225
2 850 000		2 061 620	• •	1,300,000		1,114,225
2,830,000		2,901,030	<u>'</u>	700 000		721,573
2 086 000		2 417 210	• • • •	,		365,862
2,360,000		2,417,213		330,000		303,002
2 000 000		2 063 026		700 000		747,142
2,000,000		2,005,020	• •	700,000		
1.900.000		1.992.750	iotai rechnology			21,885,532
1,500,000		.,,	COMMUNICATIONS - 0.8%			
			British Telecommunications plc			
			4.88% due 11/23/81 ^{2,3}	2,900,000		2,677,125
1,734,000		1,777,891	4.25% due 11/23/81 ^{2,3}	500,000		485,237
, ,		, ,	9.63% due 12/15/30	150,000		189,422
1,050,000		1,043,690	Vodafone Group plc			
		•	4.13% due 06/04/81 ²	2,550,000		2,311,508
1,000,000		1,034,610	Paramount Global			
				1,035,000		795,442
750,000		793,610	5.90% due 10/15/40	666,000		589,282
150,000		156,262				285,198
						225,838
850,000		896,473				224,133
725,000		761,726	4.60% due 01/15/45	150,000		110,706
	1,420,000 2,250,000 1,500,000 1,300,000 400,000 250,000 200,000 3,800,000 2,000,000 1,500,000 2,850,000 2,986,000 2,986,000 1,900,000 1,734,000 1,050,000 1,000,000 1,000,000 1,000,000	AMOUNT 1,420,000 \$ 2,250,000 1,500,000 1,300,000 850,000 400,000 250,000 200,000 3,800,000 2,000,000 1,500,000 2,850,000 2,986,000 2,986,000 2,000,000 1,734,000 1,734,000 1,050,000 1,000,000 1,000,000 1,000,000 1,000,000	AMOUNT VALUE 1,420,000 \$ 1,490,105 2,250,000 1,429,440 1,500,000 1,270,758 1,300,000 1,129,656 850,000 855,444 650,000 776,468 400,000 421,470 250,000 245,575 200,000 172,883 / 42,572,095 6,348,000 6,279,142 3,800,000 4,060,167 / 2,000,000 1,500,000 1,551,473 / 800,000 / 430,566 / 350,000 350,000 370,622 2,850,000 2,961,630 2,986,000 2,417,219 2,000,000 1,992,750 1,734,000 1,777,891 1,050,000 1,043,690 1,000,000 1,043,690 1,000,000 1,034,610 750,000 793,610 / 156,262 850,000 896,473	Table	National	Note

	Face Amount~	Value		Face Amount~	Value
Charter Communications Operating			ASSET-BACKED SECURITIES ^{††} - 22.0%		
LLC / Charter Communications			COLLATERALIZED LOAN		
Operating Capital			OBLIGATIONS - 11.0%		
3.90% due 06/01/52	3,350,000	\$ 2,196,409	Cerberus Loan Funding XLIV LLC		
Level 3 Financing, Inc.	3,330,000	2,.50,.05	2024-5A A, 7.65% (3 Month Term		
4.50% due 04/01/30 ³	2,175,000	1,684,552	SOFR + 2.35%, Rate Floor:		
11.00% due 11/15/29 ³	359,563	398,243	2.35%) due 01/15/36 ^{\$\display\$}	8,900,000	\$ 8,931,008
Fox Corp.		575,=15	2024-5A B, 8.50% (3 Month Term	5,555,555	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.50% due 10/13/33	1,650,000	1,805,477	SOFR + 3.20%, Rate Floor:		
Rogers Communications, Inc.	1,000,000	.,,	3.20%) due 01/15/36 ^{6,3}	3,000,000	3,003,426
4.55% due 03/15/52	2,000,000	1,731,874	Palmer Square Loan Funding Ltd.	2,222,222	5,555, 125
CSC Holdings LLC	_,,,,,,,,	1,101,01	2021-3A C, 8.04% (3 Month Term		
4.13% due 12/01/30 ³	600,000	437,253	SOFR + 2.76%, Rate Floor:		
Telenet Finance Luxembourg Notes SARL	,	,	2.76%) due 07/20/29 ^{♦,3}	2,000,000	2,003,909
5.50% due 03/01/28	200,000	195,547	2021-1A B, 7.34% (3 Month Term	,,	,,-
Altice France S.A.	,	,	SOFR + 2.06%, Rate Floor:		
5.13% due 01/15/29 ³	250,000	175,582	2.06%) due 04/20/29 ^{\$\display\$}	2,000,000	1,999,994
Total Communications	,	16,518,828	2021-1A A2, 6.79% (3 Month	_,,,,,,,,	.,,
iotal Communications		10,318,828	Term SOFR + 1.51%, Rate		
UTILITIES - 0.5%			Floor: 1.51%) due 04/20/29 ^{\$3}	1,528,175	1,528,152
Liberty Utilities Co.			2023-2A A2, 7.59% (3 Month	1,0=0,1110	.,,
5.58% due 01/31/29 ³	1,400,000	1,447,284	Term SOFR + 2.30%, Rate		
5.87% due 01/31/34 ³	550,000	576,432	Floor: 2.30%) due 01/25/32 ^{4,3}	1,500,000	1,504,928
AES Corp.			2024-3A BR, 7.30% (3 Month	,,	, ,-
3.95% due 07/15/30 ³	1,760,000	1,678,450	Term SOFR + 2.00%, Rate		
NRG Energy, Inc.			Floor: 2.00%) due 04/15/31 ^{4,3}	1,500,000	1,503,595
2.45% due 12/02/27 ³	1,750,000	1,639,534	2023-4A B, 8.03% (3 Month Term	,,	,,
Public Service Company of Colorado			SOFR + 2.75%, Rate Floor:		
5.35% due 05/15/34	1,100,000	1,153,687	2.75%) due 07/24/31 ^{♦,3}	1,000,000	1,004,651
Brooklyn Union Gas Co.			2023-2A B, 7.99% (3 Month Term	,,	,,
6.39% due 09/15/33 ³	800,000	871,115	SOFR + 2.70%, Rate Floor:		
Enel Finance International N.V.			2.70%) due 01/25/32 ^{♦,3}	1,000,000	1,004,238
5.00% due 06/15/32 ³	850,000	859,845	2021-2A C, 7.79% (3 Month Term	, ,	, ,
Black Hills Corp.			SOFR + 2.66%, Rate Floor:		
6.00% due 01/15/35	800,000	851,856	2.66%) due 05/20/29 ^{♦,3}	1,000,000	1,000,941
Alexander Funding Trust II			LoanCore Issuer Ltd.		
7.47% due 07/31/28 ³	450,000	486,208	2021-CRE5 C, 7.56% (1 Month		
Total Utilities		9,564,411	Term SOFR + 2.46%, Rate		
DASIC MATERIALS 0.20/			Floor: 2.46%) due 07/15/36 ^{♦,3}	7,500,000	7,372,799
BASIC MATERIALS - 0.3%			2021-CRE6 C, 7.51% (1 Month		
Anglo American Capital plc	1 900 000	1 070 014	Term SOFR + 2.41%, Rate		
5.63% due 04/01/30 ³ 5.75% due 04/05/34 ³	1,800,000	1,870,814	Floor: 2.30%) due 11/15/38 ^{♦,3}	4,000,000	3,902,748
3.95% due 04/03/34 3.95% due 09/10/50 ³	1,650,000 970,000	1,722,472 761,255	LCCM Trust		
			2021-FL3 A, 6.66% (1 Month		
2.63% due 09/10/30 ³ Yamana Gold, Inc.	250,000	222,509	Term SOFR + 1.56%, Rate		
,	1,200,000	1,038,892	Floor: 1.56%) due 11/15/38 ^{♦,3}	4,465,705	4,435,978
2.63% due 08/15/31	1,200,000		2021-FL3 AS, 7.01% (1 Month		
Total Basic Materials		5,615,942	Term SOFR + 1.91%, Rate		
TRANSPORATION - 0.1%			Floor: 1.91%) due 11/15/38 ^{♦,3}	3,950,000	3,842,411
Stolthaven Houston, Inc.			2021-FL2 C, 7.36% (1 Month		
5.98% due 07/17/34 ^{†††}	2,000,000	2,060,120	Term SOFR + 2.26%, Rate		
• •	_,500,000		Floor: 2.26%) due 12/13/38 ^{♦,3}	3,100,000	2,982,339
Total Corporate Bonds		500 507 660	Octagon Investment Partners 49 Ltd.		
(Cost \$528,610,555)		_502,507,662	2024-5A BR, 7.25% (3 Month		
			Term SOFR + 1.95%, Rate		
			Floor: 1.95%) due 04/15/37 ^{♦,3}	8,500,000	8,549,065
			• •		

	Face A mount~	Value		Face Amount	Value
Dryden 36 Senior Loan Fund 2020-36A CR3, 7.61% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29 ^{4,3} Madison Park Funding XLVIII Ltd.	8,000,000	\$ 8,023,977	2021-2A C, 8.41% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 ^{4,3} GoldenTree Loan Management US CLO 1 Ltd. 2024-9A BR, 7.23% (3 Month	1,250,000	\$ 1,255,341
2021-48A C, 7.54% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 ^{♦,3}	4,000,000	4,011,338	Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/20/37 ^{4,3} 2024-9A CR, 7.68% (3 Month	3,000,000	3,021,347
2021-48A B, 6.99% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 ^{⋄,3} Cerberus Loan Funding XLV LLC	4,000,000	4,004,667	Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/20/37 ^{4,3} Cerberus Loan Funding XLII LLC 2023-3A A1, 7.77% (3 Month	2,000,000	2,029,135
2024-1A A, 7.20% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 04/15/36 ^{♦,3}	6,500,000	6,516,674	Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 ^{\$\display\$} ,3 2023-3A B, 8.64% (3 Month Term	3,750,000	3,776,732
2024-1A B, 7.70% (3 Month Term SOFR + 2.40%, Rate Floor:	1 000 000	1 010 950	SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 ^{\$\infty\$}	1,250,000	1,249,955
2.40%) due 04/15/36 ^{6,3} MF1 Multifamily Housing Mortgage Loan Trust	1,000,000	1,010,850	Palmer Square CLO Ltd. 2024-4A BR, due 10/20/37 ^{°,3} 2023-4A C, 7.88% (3 Month Term	2,700,000	2,700,986
2021-FL6 D, 7.68% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 ^{4,3}	4,000,000	3,858,151	SOFR + 2.60%, Rate Floor: 2.60%) due 10/20/33 ^{4,3} 2023-4A B, 7.43% (3 Month Term	1,250,000	1,252,621
2021-FL6 C, 6.98% (1 Month Term SOFR + 1.96%, Rate Floor: 1.85%) due 07/16/36 ^{♦,3} Owl Rock CLO III Ltd.	3,400,000	3,324,605	SOFR + 2.15%, Rate Floor: 2.15%) due 10/20/33 ^{4,3} Cerberus Loan Funding XL LLC 2023-1A A, 7.70% (3 Month Term	1,000,000	1,001,905
2024-3A AR, 7.23% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36 ^{♦,3} 2024-3A BR, 7.65% (3 Month	5,500,000	5,524,179	SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{4,3} Fortress Credit Opportunities IX CLO Ltd. 2021-9A A2TR, 7.36% (3 Month	4,500,000	4,532,921
Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36 ^{5,3} Golub Capital Partners CLO 33M Ltd.	1,250,000	1,249,922	Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 ^{¢,3} 2021-9A A1TR, 7.11% (3 Month	3,250,000	3,264,099
2021-33A AR2, 7.19% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{⋄,3} Owl Rock CLO XVI LLC	6,500,000	6,483,977	Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33 ^{°,3} THL Credit Lake Shore MM CLO I Ltd. 2021-1A A1R, 7.26% (3 Month	1,000,000	1,002,212
2024-16A A, 7.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36 ^{♦,3}	5,000,000	5,034,889	Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{¢,3} Cerberus Loan Funding XLVII LLC	4,250,000	4,249,975
2024-16A B, 7.78% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 ^{♦,3} Golub Capital Partners CLO 16 Ltd.	1,000,000	1,002,320	2024-3A B, 7.35% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 ^{6,3} 2024-3A A, 7.08% (3 Month Term	3,000,000	3,002,664
2021-16A A1R2, 7.16% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33 ^{♦,3}	4,000,000	4,002,916	SOFR + 1.75%, Rate Floor: 1.75%) due 07/15/36 ^{4,3} ACRES Commercial Royal Ltd.	1,000,000	1,001,519
2021-16A A2R2, 7.35% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 07/25/33 ^{♦,3} Cerberus Loan Funding XXXII, LP	2,000,000	2,001,153	2021-FL2 AS, 6.95% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 01/15/37 ^{¢,3} 2021-FL1 AS, 6.80% (1 Month	2,000,000	1,980,621
2021-2A A, 7.18% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{♦,3}	4,250,000	4,251,024	Term SOFR + 1.71%, Rate Floor: 1.71%) due 06/15/36 ^{\$\display\$}	2,000,000	1,962,000

) \$	3,843,411	Owl Rock CLO I LLC 2024-1A ANR, 7.53% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due $02/20/36^{4}$			
	3,843,411	2024-1A ANR, 7.53% (3 Month Term SOFR + 2.40%, Rate			
	3,843,411	Term SOFR + 2.40%, Rate			
	3,843,411				
	, ,		2,000,000	\$	2,022,484
		Madison Park Funding LVIII Ltd.	,,		,- , -
		2024-58A C, 7.77% (3 Month			
`		Term SOFR + 2.45%, Rate			
)	3,768,928	Floor: 2.45%) due 04/25/37 ^{♦,3}	1,000,000		1,012,649
		2024-58A B, 7.27% (3 Month			
		Term SOFR + 1.95%, Rate			
		Floor: 1.95%) due 04/25/37 ^{♦,3}	1,000,000		1,008,369
)	3,756,699	MidOcean Credit CLO VII			
		2020-7A BR, 7.16% (3 Month			
		Term SOFR + 1.86%, Rate			
		Floor: 0.00%) due 07/15/29 ^{♦,3}	2,000,000		2,006,643
4	3,726,168	Neuberger Berman Loan Advisers CLO 40 Ltd.			
		2021-40A C, 7.30% (3 Month			
		Term SOFR + 2.01%, Rate			
		Floor: 1.75%) due 04/16/33 ^{♦,3}	2,000,000		2,003,929
)	2,553,468	Cerberus Loan Funding XLVI, LP			
		2024-2A A, 7.16% (3 Month Term			
		SOFR + 1.85%, Rate Floor:			
)	1,002,281		1,500,000		1,503,728
		2024-2A B, 7.61% (3 Month Term			
)	3,505,100	SOFR + 2.30%, Rate Floor:			
			500,000		499,927
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)	2,004,209				
			2,000,000		2,003,474
)	1,251,258				
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	00 4 00 00 00 00 00 00 00 00 00 00 00 00	3,726,168 2,553,468 1,002,281 3,505,100 2,004,209 1,251,258 3,001,093 1,500,631 1,497,947 2,751,478 1,467,850 955,957	Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/25/37°, 3 MidOcean Credit CLO VII 2020-7A BR, 7.16% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29°, 3 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A C, 7.30% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33°, 3 Cerberus Loan Funding XLVI, LP 2024-2A A, 7.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36°, 3 2024-2A B, 7.61% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36°, 3 HPS Loan Management Ltd. 2018-2016 BR, 7.14% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30°, 3 Sound Point CLO XXXI Ltd. 2021-3A B, 7.20% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34°, 3 BRSP Ltd. 0 3,001,093 2021-FL1 C, 7.23% (1 Month Term SOFR + 2.16%, Rate Floor: 2.15%) due 08/19/38°, 3 FS Rialto 2021-FL3 C, 7.26% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36°, 3 Golub Capital Partners CLO 36M Ltd. 2018-36A A, 6.80% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31°, 3 Canyon Capital CLO Ltd. 2018-1A A2R, 7.02% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31°, 3 Canyon Capital CLO Ltd. 2018-1A A2R, 7.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/30/31°, 3 BXMT Ltd. 0 955,957 2020-FL2 A, 6.10% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38°, 3	Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/25/37°.3 1,000,000 3,756,699 MidOcean Credit CLO VII 2020-7A BR, 7.16% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29°.3 2,000,000 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A C, 7.30% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33°.3 2,000,000 2,553,468 Cerberus Loan Funding XLVI, LP 2024-2A A, 7.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1,002,281 1,85%) due 07/15/36°.3 1,500,000 2024-2A B, 7.61% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36°.3 500,000 HPS Loan Management Ltd. 2018-2016 BR, 7.14% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30°.3 Sound Point CLO XXXI Ltd. 2021-3A B, 7.20% (3 Month Term SOFR + 1.91%, Rate Floor: 1,65%) due 10/25/34°.3 2,000,000 BRSP Ltd. 2021-FL1 C, 7.23% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38°.3 FS Rialto 2021-FL3 C, 7.26% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 17/16/36°.3 2,000,000 1,497,947 Golub Capital Partners CLO 36M Ltd. 2018-36A A, 6.80% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31°.3 Canyon Capital CLO Ltd. 2018-1A A2R, 7.02% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31°.3 1,918,541 Canyon Capital CLO Ltd. 2018-1A A2R, 7.02% (3 Month Term SOFR + 1.15%, Rate Floor: 1.50%) due 01/30/31°.3 1,918,541 Canyon Capital CLO Ltd. 2018-1A A2R, 7.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/30/31°.3 1,900,000 BXMT Ltd. 2020-FL2 A, 6.10% (1 Month Term SOFR + 1.10%, Rate Floor: 1.50%) due 02/15/38°.3 1,877,336	Term SOFR + 1.95%, Rate Floor: 1.95% due 04/25/37°,3 1,000,000 3,756,699 MidOcean Credit CLO VII 2020-7A BR, 7.16% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00% due 07/15/29°,3 2,000,000 44 3,726,168 Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A C, 7.30% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33°,3 2,000,000 0 2,553,468 Cerberus Loan Funding XLVI, LP 2024-2A A, 7.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36°,3 1,500,000 2024-2A B, 7.61% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36°,3 500,000 HPS Loan Management Ltd. 2018-2016 BR, 7.14% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30°,3 2,000,000 Sound Point CLO XXXI Ltd. 2013-3A B, 7.20% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34°,3 2,000,000 BRSP Ltd. 2021-3A B, 7.20% (3 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38°,3 2,000,000 BRSP Ltd. 2021-13 C, 7.25% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38°,3 2,000,000 FS Rialto 2021-FL3 C, 7.26% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36°,3 2,000,000 FS Rialto 2021-FL3 C, 7.26% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36°,3 2,000,000 FS Rialto 2021-FL3 C, 7.26% (1 Month Term SOFR + 1.56%, Rate Floor: 1.060%) due 01/20/31°,3 1,918,541 Canyon Capital Partners CLO 36M Ltd. 2018-36 A, 6.80% (3 Month Term SOFR + 1.56%, Rate Floor: 1.00%) due 02/05/31°,3 1,918,541 Canyon Capital CLO Ltd. 2018-1A A2R, 7.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/30/31°,3 1,900,000 BXMT Ltd. 2020-FL2 A, 6.10% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38°,3 1,877,336

2024-46A BR, 7.58% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37°,3 1,000,000 BSPRT Issuer LLC 2024-FL11 B, 7.46% (1 Month 2024-FP2, 6.81% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26°,↑↑↑,3 3,800,000 3,800,000 3,800,000 SOFR + 1.85%, Rate Floor:		Face A mount~		V ALUE		Face A mount~		V ALUE
5.69% (1 Month Term SOFR + 1.85%, Rate Floor: 1.80%) due 60/52/86**. 1 1,536,115 \$ 1,536,283	KREE Funding VIIC				Sound Point CLO XXIV			
Rate Floor: 1808) due 06/75/8-111 1,536,115 5 1,526,283 1,527,283 1,527,28								
0.13% due 66/57/56/11-6 2.1818,182 2.1818,1838,184 2.1818,1838,184 2.1817,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1838,184 2.1818,1839,184 2.1818,1839,184 2.1818,184,184 2.1818,184		1 536 115	\$	1 526 283				
STMD Ltd. NewStar Fairfield Fund CLO Ltd. 2018-12A.1M, 6.81% (a) Month	, , , , , , , , , , , , , , , , , , ,	, ,	Ψ		,	500,000	\$	500 252
2019-F11 D. 7.55% (1 Month	• •	21,010,102		25,515		300,000	Ψ	300,232
Term SOFR + 2.469%, Rate Floor 2.469% and poly 15/38°-3 1,459,000 1,421,703 Floor 1.279% (a) dup (0/15/38°-3 481,741 481,85 Colub Capital Partners CLO 17 Ltd. 20/17/17 ARIR, 7.20% (a) Month Term SOFR + 1.95%, Rate Floor 1.95%) due 0/72/37°-3 1,250,000 1,257,366 Floor 0.00%) due 10/25/30°-3 270,228 270,39 270,228 270,228 270,228 270,228 270,228 270,228 270,228 27								
Floor: 24698) due 07/15/38°-3					*			
Madison Park Funding Ltd. 20024-94 R. 7.28% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/25/37°-3 Cerherus Loan Funding 20XVIII, LP 20022-AA I, 8.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34°-3 Town Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34°-3 Town Month Term SOFR + 2.75%, Rate Floor: 3.35%) due 09/20/35°-3 Town Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35°-3 Town Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35°-3 Town Month Term SOFR + 3.55%, Rate Floor: 3.95%) due 09/20/35°-3 Town Month Term SOFR + 3.55%, Rate Floor: 3.95%) due 09/20/35°-3 Town Month Term SOFR + 2.39%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%) due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95% due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95% due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95% due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95% due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%, 8 due 10/15/25°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%, 8 due 10/15/25°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%, 8 due 10/15/25°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%, 8 due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%, 8 due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%, 8 due 09/20/35°-3 Town Month Term SOFR + 2.25%, Rate Floor: 2.95%, 8 due 09/20/35°-3 Town Month Term SOFR + 2.55%, Rate Floor: 2.95%, 8 due 09/20/35°-3 Town Month Term SOFR + 2.55%, Rate Floor: 2.95%, 8 due 09		1 459 000		1 421 703		181 711		1 21 257
2007-47A A R, 7.20% (β Month Term SOFR + 195%, Rate Floor: 0.09%) due 07/25/37°-3 1,250,000 1,257,386 Floor: 0.00%) due 107/25/30°-3 270,228 270,395 2002-22A AI, 805% (β Month Term SOFR + 195%, Rate Floor: 0.09%) due 107/25/30°-3 270,228 270,395 2002-22A AI, 805% (β Month Term SOFR + 2.75%, Rate Floor: 2.75%, Rate Floor: 1.75% (bue 07/20/25³-11) 162,950 1,444 1,445 1,455 1,445 1,445 1,445 1,445 1,445 1,445 1,445 1,45		1,432,000		1,421,703		401,741		401,037
Term SOFR + 199%, Rate Floor: 1.95%) due 07/25/37° 3	<u> </u>				·			
Floor 1.95% due 07/25/37° 3	•				·			
Cerberus Loan Funding XXXVIII, LP 2014-1A SUB, due 07/20/25 ^{3,11} 650,000 15,54, Term SOFR + 275%, Rate 1,000,000 1,008,887 2015-1A COM, due 10/20/25 ^{3,11} 162,950 1,44 2007-1A N.B., due 07/20/25 ^{3,11} 700,000 7 7 7 7 7 7 7 7 7		1 250 000		1 257 286	,	270 228		270 202
2022-A A 1, 805% (3 Month Term SOFR + 2.75%, Rate Floor: 3.75%, Bate Floor: 3.35%, Bate F		1,230,000		1,237,360		270,228		270,333
Terman Park CLO Ltd. Terman Park CLO Ltd.	•					650,000		15 542
Floor: 275% due 10/15/34°-3 1,000,000 1,008,887 2015-1A COM, due 10/20/28³-11 162,950 1,440 2007-1A INC, due 10/20/21³-11 700,000 70 70 70 70 70 70						630,000		13,342
Owl Rock CLO XIII LLC 2023-13A B, 8,16% (3 Month		1 000 000		1 000 007		162.050		1 440
2023-13A B, 8, 16% (3 Month Term SOFR + 3,35%, Rate Floor: 3,35%) due (9)/20)35° 3 1,000,000 1,003,841 Cerberus Loan Funding XXXV, LP 2021-5A A, 7,06% (3 Month Term SOFR + 1,76%, Rate Floor: 1,50%) due (9)/22)33° 3 1,000,000 1,000,000 Club Capital Partners CLO 46 Ltd. 2024-5R B, 7,35% (5 Month Term SOFR + 2,20%, Rate Floor: 2,30%) due 04/20/37° 3 1,000,000 SOFR + 1,10%, Rate Floor: 1,50%) due 09/20/37° 3 1,000,000 SOFR + 1,10%, Rate Floor: 1,50% due 09/20/37° 3 1,000,000 SOFR + 1,10%, Rate Floor: 1,50% due 09/20/37° 3 1,000,000 SOFR + 1,10%, Rate Floor: 1,10%, Rate Floor: 2,20%, Rate Floor: 2,20%, Rate Floor: 2,20%, Rate Floor: 2,20%, Rate Floor: 2,50%) due 07/15/39° 3 1,000,000 SOFR + 1,25%, Rate Floor: 2,50% (1 Month Term SOFR + 2,20%, Rate Floor: 2,50%) due 07/15/39° 3 1,000,000 SOFR + 1,50%, Rate Floor: 1,50% due 09/12/36° 400 400 400 400 400 400 400 400 400 40		1,000,000		1,000,007		102,930		1,449
Term SOFR + 335%, Rate Floor: 3.35%) due 09/20/35° 3 1,000,000 1,003,841 Floor: 3.35%) due 09/20/35° 3 1,000,000 1,003,841 Floor 2.001-5A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33° 3 1,000,000 1,000,080 SOFR + 1.40%, Rate Floor: 1.50%) due 09/22/33° 3 1,000,000 1,000,080 SOFR + 1.40%, Rate Floor: 2.004-6A BA, 7.58% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37° 3 1,000,000 999,915 1.70%) due 09/12/26° 41113 3,800,000 3,800,						700 000		70
Floor: 3.35% due 09/20/35°-3 1,000,000 1,003,841 FINANCIAL - 2.2% Station Place Securitization Trust 2024-5P1, 6.51% (1 Month Term 50FR + 1,40%, Rate Floor: 1,50%) due 09/22/33°-3 1,000,000 1,000,080 1,000,080 3,000,000	•					700,000		
Cerberus Loan Funding XXXV, LP Station Place Securitization Trust SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33°-3 1,000,000 1,000,080 SOFR + 1.40%, Rate Floor: 2.004-450 RA, 7.58% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37°-3 1,000,000 999,915 1.70%) due 09/12/26°-1113 3,800,000 3,800,000 3,800,000 2024-450 RA, 7.58% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37°-3 1,000,000 999,915 1.70%) due 07/12/26°-1113 3,800,000 3,80		1.000.000		1.003.841	Total Collateralized Loan Obligations		_22	29,937,616
2021-5A A, 7,06% (§ Month Term Station Place Securitization Trust 2024-5P1, 6.51% (§ Month Term 2024-5P2, 6.81% (§ Mon		,,		,,-	FINANCIAL - 2.2%			
SOFR + 1.76%, Rate Floor: 1.0%) due 09/12/33°-3	•				Station Place Securitization Trust			
1.50%) due 09/22/33° 3 1,000,000 1,000,080 SOFR + 1.40%, Rate Floor: Golub Capital Partners CLO 46 Ltd. 2024-45R 87,758% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37° 3 1,000,000 999,915 SPRT Issuer LLC 2024-FLI 18, 7.46% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%, Rate Floor: 2.29% (1 Month) Term SOFR + 2.29%, Rate Floor: 2.29% (1 Month) Term SOFR + 2.29%, Rate Floor: 2.29% (1 Month) Term SOFR + 2.29%, Rate Floor: 2.41%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.41%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.41% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.40% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.40% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.40% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.71%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month) Term SOFR + 2.70%, Rate Floor: 2.60% (1 Month)	•				2024-SP1, 6.51% (1 Month Term			
Golub Capital Partners CLO 46 Ltd. 2024-46A BR, 7.58% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37° .3 1,000,000 BSPRT Issuer LLC 2021-FL1 B, 7.46% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39° .3 1,000,000 998,125 BSPRT Issuer Ltd. 2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38° .3 1,000,000 988,125 BSPRT Issuer Ltd. 2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38° .3 1,000,000 988,125 BSPRT Issuer Ltd. 2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38° .3 1,000,000 983,137 Cerberus Loan Funding XXVI, LP 2021-IA A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32° .3 816,093 816,742 ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37° .3 773,000 758,753 Ares Direct Lending CLO 1 LLC 2024-IA B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36° .3 750,000 750,832 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31° .3 723,126 723,655 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31° .3 723,126 723,655 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31° .3 723,126 723,655 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31° .3 723,126 723,655 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31° .3 723,126 723,655 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month Term SOFR + 2.59%, Rate Floor: 0.00%) due 04/15/31° .3 723,126 723,655 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month Term SOFR + 2.59%, Rate Floor: 0.00%) due 04/15/31° .3 723,126 723,655 Fortress Credit Opportunities XI CLO Ltd. 2018-1IA A1T, 6.86% (3 Month	, <u> </u>	1.000.000		1.000.080				
2024-86A BR, 7.58% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%, due 04/20/37°3 1,000,000 999,915 1.70%, due 07/12/26°-1††3 3,800,000 3,800,000 BSPRT Issuer LLC 2024-FL11 B, 7.46% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39°3 1,000,000 998,125 Project Onyx I BSPRT Issuer Ltd. 2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38°3 1,000,000 983,137 due 11/10/25¹2 3,000,000 3,000,000 due 12/15/31°3 816,093 816,742 HV Eight LLC 2021-FL4 D, 7.73% (1 Month Term SOFR + 1.26%, Rate Floor: 1.50%) due 04/15/31°3 816,093 816,742 HV Eight LLC 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/15/36°3 773,000 758,753 78,75		1,000,000		1,000,000	1.40%) due 08/12/25 ^{♦,†††,3}	3,800,000		3,800,000
Term SOFR + 2.30%, Rate SOFR + 1.70%, Rate Floor: 2.30%) due 04/20/37°, 3	•							
Floor: 2.30% due 04/20/37°.3 1,000,000 999,915 1.70% due 07/12/26°.†††.3 3,800,000 3,800	•				•			
BSPRT Issuer LLC 2023-SP1, 6.96% (1 Month Term SOFR + 1.85%, Rate Floor: 2.29%) due 07/15/39°-3 1,000,000 998,125 Project Onyx S4.7% (3 Month Term SOFR + 3.15%, Rate Floor: 2.29%) due 07/15/39°-3 1,000,000 998,125 Project Onyx S4.7% (3 Month Term SOFR + 3.15%, Rate Floor: 2.41%) due 17/15/38°-3 1,000,000 983,137 due 11/10/25¹-2 3,000,000 3,000,000 4,989,05 S7 Group Food Industries Holdings Ltd. General Industries Holdings Ltd.		1 000 000		999 915	·	3,800,000		3,800,000
2024-FL11 B, 7.46% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39° ³ BSPRT Issuer Ltd. 2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38° ³ 1,000,000 983,125 Rate Floor: 3.15%) due 07/15/27° ^{1†††} 5,000,761 Rate Floor: 3.15%) due 07/26/27° ^{1†††} 5,000,000 3,000,000 3,000,000 3,000,000		1,000,000		333,313				
Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39°-3 1,000,000 998,125 Project Onyx I 8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27°-††† 5,000,761 4,989,055 Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38°-3 1,000,000 983,137 Rate Floor: 3.15%) due 01/26/27°-††† 5,000,761 4,989,055 Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38°-3 1,000,000 983,137 Cerberus Loan Funding XXXI, LP 2021-1A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1,50%) due 04/15/32°-3 816,093 816,742 ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.271%, Rate Floor: 2.60%) due 12/18/37°-3 Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 2.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 2.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 2.56%, Rate Floor: 0.00%) due 04/15/31°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 M					*			
Floor: 2.29%) due 07/15/39° .3 1,000,000 998,125 Project Onyx I 8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27° .††† 5,000,761 4,989,055	•					575.000		575,000
BSPRT Issuer Ltd. 2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38° ³ 1,000,000 983,137 Cerberus Loan Funding XXXI, LP 2021-1A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32° ³ 816,093 816,742 ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37° ³ Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36° ³ 750,000 750,832 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31° ³ 723,126 Pryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31³ ¹¹ 1,000,000 691,261 8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27° ^{††††} 5,000,761 4,989,055 ST Group Food Industries Holdings Ltd. S		1 000 000		008 125		,		,
2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38° 3 1,000,000 983,137 due 11/10/25 ¹² 3,000,000 3,000,000 due 11/10/25 ¹² 1,500,000 1,5		1,000,000		JJ0,12J	· · · · ·			
Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38°-3 1,000,000 P83,137 Cerberus Loan Funding XXXI, LP 2021-1A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/31°-3 RACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37°-3 Ares Direct Lending CLO1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°-3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°-3 723,126 Toryen Food Industries Holdings Ltd. due 11/10/25¹² 3,000,000 3,000,000 due 11/10/25¹² 1,500,000 1,500,000 KKR Core Holding Company LLC 4.00% due 08/12/31††† 4,620,675 4,309,88i HV Eight LLC 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27°-††† EUR 3,739,527 4,166,28i Strategic Partners Fund VIII, LP 7.85% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26°-††† 3,598,331 3,564,61i LVNV Funding LLC 7.80% due 01/105/28††† 2,900,000 3,093,92 Lightning A 5.50% due 03/01/37††† 2,521,111 2,364,80i Thunderbird A 5.50% due 03/01/37††† 2,503,333 2,348,12i HarbourVest Structured Solutions IV Holdings, LP 2015-37A Q, due 01/15/31³-11 1,000,000 691,261 Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,						5.000.761		4.989.059
Floor: 2.41%) due 12/15/38° ^{.3} 1,000,000 983,137 due 11/10/25¹² 3,000,000 3,000,000 (Cerberus Loan Funding XXXI, LP 2021-1A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32° 3 816,093 816,742 HV Eight LLC 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 2.60%) due 04/15/36° 3 750,000 750,832 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31° 3 723,126 723,265 Fortress Tomor VIII of the substitute of the su	•					3,000,701		.,,,,,,,,,,,
Cerberus Loan Funding XXXI, LP 2021-1A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32 ^{⋄,3} 816,093 816,742 ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 ^{⋄,3} Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 ^{⋄,3} Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{⋄,3} 723,126 Dryden 37 Senior Loan Fund 2015-37A O, due 01/15/31 ^{3,11} 1,000,000 1,500,000 KKR Core Holding Company LLC 4.00% due 08/12/31 ^{†††} 4,620,675 4,309,885 HV Eight LLC 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{⋄,†††} EUR 3,739,527 4,166,285 Strategic Partners Fund VIII, LP 7.85% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{⋄,†††} 3,598,331 3,564,615 LVNV Funding LLC 7.80% due 11/05/28 ^{†††} 2,900,000 3,093,925 Lightning A 5.50% due 03/01/37 ^{†††} 2,521,111 2,364,805 Thunderbird A 5.50% due 03/01/37 ^{†††} 2,503,333 2,348,125 HarbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,		1 000 000		002 127		3 000 000		3 000 000
2021-1A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32°.3 816,093 816,742 ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37°.3 Are Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°.3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°.3 723,126 Total Commercial Mortgage Ltd. 4.00% due 08/12/31 ^{†††} 4,620,675 4,309,886 HV Eight LLC 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27°.††† EUR 3,739,527 4,166,285 Floor: 2.60%) due 12/18/37°.†† EUR 3,739,527 4,166,285 Floor: 2.60%) due 03/10/26°.††† 3,598,331 3,564,615 LVNV Funding LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°.³ 750,000 750,832 Lightning A 5.50% due 03/01/37 ^{†††} 2,503,333 2,348,125 Floor: 0.00%) due 04/15/31°.³ 723,126 Thunderbird A 5.50% due 03/01/37 ^{†††} 2,503,333 2,348,125 HarbourVest Structured Solutions IV Holdings, LP 2015-37A O, due 01/15/31³.11 1,000,000 691,261 8.28% (3 Month Term SOFR + 2.95%,		1,000,000		983,137				
SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32°,3 816,093 816,742 HV Eight LLC ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37°,3 773,000 758,753 7.85% (1 Month Term SOFR + 2.60%, Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°,3 750,000 750,832 Lightning A Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°,3 723,126 723,265 Products of the design of th	•					1,500,000		1,500,000
1.50%) due 04/15/32°.3′ 816,093 816,742 HV Eight LLC ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37°.3′ 773,000 758,753 7.85% (1 Month Term SOFR + 2.60%, Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°.3′ 750,000 750,832 Lightning A Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°.3′ 723,126 723,265 Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31³.11 1,000,000 691,261 8.28% (3 Month Term SOFR + 2.95%,						4 620 675		4 309 888
ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37¢,3 Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36¢,3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31³,3 723,126 Dryden 37 Senior Loan Fund 2015-37A O, due 01/15/31³,11 Acres Commercial Mortgage Ltd. 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27¢,††† EUR 3,739,527 4,166,289 5.466,289 5.50% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26¢,††† 3,598,331 3,564,619 2,900,000 3,093,929 2,		016 002		016 742		1,020,073		1,505,000
2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37°, 3 Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°, 3 Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°, 3 T23,126 Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31³, 11 1,000,000 Rate Floor: 3.50%) due 12/31/27°, ††† EUR 3,739,527 4,166,289 Strategic Partners Fund VIII, LP 7.85% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26°, ††† 3,598,331 3,564,619 LVNV Funding LLC 7.80% due 11/05/28††† 2,900,000 3,093,929 2,900,000 3,093,929 2,521,111 2,364,809 Thunderbird A 5.50% due 03/01/37††† 2,503,333 2,348,129 HarbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,	· · · ·	816,093		816,742	=			
Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37°.3 773,000 758,753 Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.60%) due 03/10/26°.††† 3,598,331 3,564,615 LVNV Funding LLC 7.80% due 11/05/28††† 2,900,000 3,093,925 2.20%) due 04/25/36°.3 750,000 750,832 Eightning A Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°.3 723,126 723,265 Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31³,311 1,000,000 691,261 Strategic Partners Fund VIII, LP 7.85% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26°.††† 3,598,331 3,564,615 LVNV Funding LLC 7.80% due 11/05/28††† 2,900,000 3,093,925 2.900,000 3,093,925 2.900,000 3,093,925 4.550% due 03/01/37††† 2,521,111 2,364,805 4.550% due 03/01/37††† 2,503,333 2,348,125 4.5	8 8					FIIR 3 739 527		4 166 289
Floor: 2.60%) due 12/18/37°.3 773,000 758,753 7.85% (1 Month Term SOFR + 2.60%, Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°.3 750,000 750,832 Lightning A Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°.3 723,126 723,265 Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31³,311 1,000,000 691,261 8.28% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26°.††† 3,598,331 3,564,615 LVNV Funding LLC 7.80% due 11/05/28††† 2,900,000 3,093,925 Lightning A 5.50% due 03/01/37††† 2,521,111 2,364,805 Thunderbird A 5.50% due 03/01/37††† 2,503,333 2,348,125 HarbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,						LON 3,7 37,327		1,100,200
Ares Direct Lending CLO 1 LLC 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 ³ , 750,000 750,832 Lightning A Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ³ , 723,126 723,265 Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ³ , 11 1,000,000 691,261 Rate Floor: 2.60%) due 03/10/26 ³ , 3,598,331 3,564,619 LVNV Funding LLC 7.80% due 11/05/28 ^{†††} 2,900,000 3,093,921 2,900,000 3,093,921 2,900,000 3,093,921 2,900,000 3,093,921 2,521,111 2,364,801 2,521,111 2,364,801 2,503,333 2,348,121 4 arbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,		772.000		750 750	<u> </u>			
2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°,3 750,000 750,832 Lightning A 5.50% due 03/01/37 ^{†††} 2,900,000 3,093,927 Lightning A 5.50% due 03/01/37 ^{†††} 7,507,000 2,521,111 2,364,807 Thunderbird A Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°,3 723,126 Total Control of the contr		//3,000		/58,/53		3 508 331		3 564 615
SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36°,3 750,000 750,832 Lightning A 5.50% due 03/01/37 ^{†††} 2,900,000 3,093,92: Lightning A 5.50% due 03/01/37 ^{†††} 2,521,111 2,364,80: Thunderbird A Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31°,3 723,126 Tyden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{3,11} 1,000,000 For the second sec	ě .					3,376,331		J,JU 1 ,U1J
2.20%) due 04/25/36 ^{°,3} 750,000 750,832 Lightning A 5.50% due 03/01/37 ^{†††} 2,521,111 2,364,807 Thunderbird A Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{°,3} 723,126 Total Rational Solutions IV Holdings, LP 2018-37A Q, due 01/15/31 ^{3,11} 1,000,000 Floor: 0.000, due 04/15/31 ^{3,11} Floor: 0.000, due 04/15/31 ^{3,11} 1,000,000 Floor: 0.000, due 04/15/31 ^{3,11} 1,000,000 Floor: 0.000, due 04/15/31 ^{3,11} Floor: 0.000, due 0	•					2 000 000		2 002 022
Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 \$\frac{1}{3}\$. 723,126 Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 \$\frac{3}{3}\$. 11 1,000,000 5.50% due 03/01/37 ^{†††} 2,521,111 2,364,807 Thunderbird A 5.50% due 03/01/37 ^{†††} 2,503,333 2,348,127 4 ArbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,				750 00-		2,300,000		2,073,723
2018-11A A1T, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{6,3} Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{3,11} 1,000,000 Thunderbird A 5.50% due 03/01/37 ^{†††} 2,503,333 2,348,125 HarbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,		/50,000		/50,832		2 521 111		2 364 902
Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{¢,3} 723,126 723,265 Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{¢,3} 723,126 723,265 Toolutions IV Holdings, LP 2015-37A Q, due 01/15/31 ^{3,11} 1,000,000 691,261 5.50% due 03/01/37 ^{†††} 2,503,333 2,348,120 HarbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%,						۷,3۷۱,۱۱۱		2,304,602
Floor: 0.00%) due 04/15/31 ⁴ , 3 723,126 723,265 HarbourVest Structured Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{3,11} 1,000,000 691,261 8.28% (3 Month Term SOFR + 2.95%,	·					2 502 222		2 2 4 0 1 2 7
Dryden 37 Senior Loan Fund Solutions IV Holdings, LP 2015-37A Q, due 01/15/31 ^{3,11} 1,000,000 691,261 Solutions IV Holdings, LP					· ·	2,303,333		۷,3 4 0,12/
2015-37A Q, due 01/15/31 ^{3,11} 1,000,000 691,261 8.28% (3 Month Term SOFR + 2.95%,		723,126		723,265				
Rate Floor: 2.45%) due 09/15/26**** 1,490,2// 1,483,94.	2015-37A Q, due 01/15/31 ^{3,11}	1,000,000		691,261		1 400 077		1 402 042
					kate Floor: 2.45%) due 09/15/26*,111	1,490,2//		1,485,943

	Face Amount~		V alue		Face Amount~		V alue
6.38% (3 Month EURIBOR + 2.45%,				TRANSPORT-AIRCRAFT - 1.5%			
Rate Floor: 2.45%) due 09/15/26 ^{6,†††}	EUR 728,947	¢	802,573	AASET Trust			
Ceamer Finance LLC	LUK 720,547	Ψ	802,373	2024-1A, 6.26% due 05/16/49 ³	2,901,108	¢	3,012,970
6.92% due 11/15/37 ^{†††}	1,787,008		1,798,749	2021-1A, 2.95% due 03/10/43 2021-1A, 2.95% due 11/16/41 ³	3,018,117	Ф	2,808,895
Project Onyx II	1,767,006		1,750,745	2021-1A, 2.80% due 11/10/41 2021-2A, 2.80% due 01/15/47 ³	2,871,099		2,628,159
8.47% (3 Month Term SOFR + 3.15%,				2020-1A, 3.35% due 01/15/47 2020-1A, 3.35% due 01/16/40 ³	743,335		706,230
Rate Floor: 3.15%) due 01/26/27 ^{6,†††}	1,428,028		1,418,103	Slam Ltd.	745,555		700,230
Madison Avenue Secured Funding Trust	1,420,020		1,410,103	2024-1A, 5.34% due 09/15/49 ³	2,500,000		2,493,267
2023-2, 6.96% (1 Month Term				2021-1A, 2.43% due 05/15/46 ³	1,633,645		1,505,824
SOFR + 1.85%, Rate Floor:				Navigator Aircraft ABS Ltd.	1,055,045		1,303,624
1.85%) due 10/15/24 ^{♦,†††,3}	1,175,000		1,175,000	2021-1, 2.77% due 11/15/46 ³	4,275,373		3,953,366
Bib Merchant Voucher Receivables Ltd.	1,175,000		1,173,000	Navigator Aviation Ltd.	4,2/3,3/3		3,933,300
4.18% due 04/07/28 ^{†††}	(00 (22		601 202	2024-1, 5.40% due 08/15/49 ³	3,200,000		2 105 442
• •	609,633		601,293	Castlelake Aircraft Structured Trust	3,200,000		3,195,443
Nassau LLC	538,721		402 125		1 025 075		1 774 747
2019-1, 3.98% due 08/15/34 ¹⁰	336,721	_	493,135	2021-1A, 3.47% due 01/15/46 ³ Lunar Structured Aircraft Portfolio Notes	1,835,875		1,774,747
Total Financial		_	45,284,499		1 002 701		1 742 252
WHOLE BUSINESS - 2.1%				2021-1, 2.64% due 10/15/46 ³	1,902,791		1,742,252
Subway Funding LLC				MACH 1 Cayman Ltd.	1 422 160		1 222 721
2024-3A, 5.91% due 07/30/54 ³	2,750,000		2,752,159	2019-1, 3.47% due 10/15/39 ³	1,423,168		1,323,731
2024-1A, 6.51% due 07/30/54 ³	2,050,000		2,732,133	Sprite Ltd.	1 272 555		1 214 070
2024-1A, 6.27% due 07/30/34 2024-1A, 6.27% due 07/30/54 ³	1,600,000		1,652,354	2021-1, 3.75% due 11/15/46 ³	1,373,555		1,314,978
2024-1A, 6.03% due 07/30/54 ³	800,000		825,385	Sapphire Aviation Finance II Ltd.			7 200 056
· ·	800,000		023,303	2020-1A, 3.23% due 03/15/40 ³	1,417,333		1,300,956
SERVPRO Master Issuer LLC	4 200 625		2 922 047	AASET US Ltd.			
2021-1A, 2.39% due 04/25/51 ³	4,208,625		3,833,947	2018-2A, 4.45% due 11/18/38 ³	1,137,348		1,094,704
2019-1A, 3.88% due 10/25/49 ³	1,524,000		1,486,821	Falcon Aerospace Ltd.	0.40.400		=00.400
2024-1A, 6.17% due 01/25/54 ³	1,393,000		1,431,816	2019-1, 3.60% due 09/15/39 ³	842,408		789,409
Arbys Funding LLC	C 490 000		(19((7(2017-1, 4.58% due 02/15/42 ³	88,143		86,381
2020-1A, 3.24% due 07/30/50 ³	6,480,000		6,186,676	WAVE LLC			
Sonic Capital LLC	2 102 104		2 110 004	2019-1, 3.60% due 09/15/44 ³	642,423		594,267
2020-1A, 3.85% due 01/20/50 ³	2,182,104		2,118,084	Sapphire Aviation Finance I Ltd.			
2021-1A, 2.19% due 08/20/51 ³	2,226,150		1,996,675	2018-1A, 4.25% due 03/15/40 ³	481,670		459,566
2020-1A, 4.34% due 01/20/50 ³	959,167		917,612	MAPS Ltd.			
Domino's Pizza Master Issuer LLC	F 076 000		4 00 4 63 7	2018-1A, 4.21% due 05/15/43 ³	361,677		357,174
2017-1A, 4.12% due 07/25/47 ³	5,076,000		4,984,617	Castlelake Aircraft Securitization Trust			
Taco Bell Funding LLC			. =00	2018-1, 4.13% due 06/15/43 ³	261,173		243,565
2016-1A, 4.97% due 05/25/46 ³	3,515,625		3,520,664	Total Transport-Aircraft			31,385,884
ServiceMaster Funding LLC	2 777 040		2 402 202				
2020-1, 2.84% due 01/30/51 ³	3,771,840		3,483,282	INFRASTRUCTURE - 1.5%			
Five Guys Holdings, Inc.				Stack Infrastructure Issuer LLC	2 000 000		2.052.400
2023-1A, 7.55% due 01/26/54 ³	2,050,000		2,167,038	2023-3A, 5.90% due 10/25/48 ³	3,000,000		3,053,408
Applebee's Funding LLC / IHOP Funding LLC				2024-1A, 5.90% due 03/25/49 ³	1,250,000		1,283,012
2019-1A, 4.72% due 06/05/49 ³	1,732,500		1,704,137	2023-1A, 5.90% due 03/25/48 ³	1,000,000		1,010,984
Wingstop Funding LLC				2020-1A, 1.89% due 08/25/45 ³	1,000,000		970,598
2020-1A, 2.84% due 12/05/50 ³	1,231,250		1,157,732	VB-S1 Issuer LLC - VBTEL			
2022-1A, 3.73% due 03/05/52 ³	248,125		234,951	2022-1A, 4.29% due 02/15/52 ³	2,500,000		2,396,922
Wendy's Funding LLC				2024-1A, 5.59% due 05/15/54 ³	2,350,000		2,388,128
2019-1A, 3.78% due 06/15/49 ³	1,306,525		1,282,180	2024-1A, 6.64% due 05/15/54 ³	1,250,000		1,288,019
DB Master Finance LLC				Hotwire Funding LLC			
2019-1A, 4.02% due 05/20/49 ³	1,187,500	_	1,172,648	2024-1A, 5.89% due 06/20/54 ³	1,950,000		2,000,556
Total Whole Business		_	45,034,613	2021-1, 2.31% due 11/20/51 ³	2,000,000		1,891,151
				2023-1A, 5.69% due 05/20/53 ³	1,005,000		1,029,334
				Switch ABS Issuer LLC			
				2024-2A, 5.44% due 06/25/54 ³	4,000,000		4,041,694
				2024-1A, 6.28% due 03/25/54 ³	800,000		817,422

	Face A mount~	Value		Face A mount [~]	Value
Aligned Data Centers Issuer LLC			Home Partners of America Trust		
2021-1A, 1.94% due 08/15/46 ³	3,350,000	\$ 3,175,076	2021-3, 2.80% due 01/17/41 ³	910,553	
SBA Tower Trust 1.84% due 04/15/27 ³	3,000,000	2,790,737	2021-2, 2.40% due 12/17/26 ³ Total Single Family Residence	480,445	453,740 17,484,657
Vantage Data Centers Issuer LLC	2,222,222	_,,,,,,,,	- '		
2020-1A, 1.65% due 09/15/45 ³	1,366,000	1,321,163	TRANSPORT-CONTAINER - 0.6%		
2024-1A, due 09/15/54 ^{3,12}	1,100,000	1,100,000	Textainer Marine Containers VII Ltd.	2 [(1 (21	2 444 003
Total Infrastructure		30,558,204	2020-1A, 2.73% due 08/21/45 ³ 2021-2A, 2.23% due 04/20/46 ³	2,561,631 1,431,533	2,444,981 1,319,447
NET LEASE - 1.3%			MC Ltd.	1, 10 1,000	.,,
CARS-DB4, LP			2021-1, 2.63% due 11/05/35 ³	2,900,271	2,706,766
2020-1A, 3.81% due 02/15/50 ³	2,212,969	2,007,128	TIF Funding III LLC		
2020-1A, 2.69% due 02/15/50 ³	1,769,680	1,767,361	2024-1A, 5.48% due 04/20/49 ³	2,646,875	2,683,695
2020-1A, 4.95% due 02/15/50 ³	1,500,000	1,342,364	Textainer Marine Containers Ltd.		
CF Hippolyta Issuer LLC			2021-3A, 1.94% due 08/20/46 ³	1,506,667	1,338,799
2022-1A, 6.11% due 08/15/62 ³	2,687,109	2,705,664	CLI Funding VI LLC		
2020-1, 2.28% due 07/15/60 ³	674,589	645,842	2020-1A, 2.08% due 09/18/45 ³	1,009,210	933,251
SVC ABS LLC	2 224 277	2 102 020	TIF Funding II LLC	672.125	602.050
2023-1A, 5.15% due 02/20/53 ³	3,224,271	3,192,020	2021-1A, 1.65% due 02/20/46 ³	672,125	602,858
CMFT Net Lease Master Issuer LLC 2021-1, 3.44% due 07/20/51 ³	2 570 000	2 112 740	Total Transport-Container		12,029,797
STORE Master Funding I-VII	3,570,000	3,112,740	COLLATERALIZED DEBT		
2016-1A, 3.96% due 10/20/46 ³	2,433,916	2,361,416	OBLIGATIONS - 0.4%		
Oak Street Investment Grade	2,433,710	2,301,410	Anchorage Credit Funding 4 Ltd.		
Net Lease Fund Series			2021-4A AR, 2.72% due 04/27/39 ³	7,250,000	6,887,718
2020-1A, 2.26% due 11/20/50 ³	2,489,583	2,350,588	Anchorage Credit Funding 13 Ltd.		
CF Hippolyta LLC	2, 103,303	2,550,500	2021-13A A2, 2.80% due 07/27/39 ³	1,000,000	915,505
2020-1, 2.60% due 07/15/60 ³	2,479,789	2,165,753	Total Collateralized Debt Obligations		7,803,223
Capital Automotive REIT			-		
2020-1A, 3.48% due 02/15/50 ³	1,229,427	1,174,629	UNSECURED CONSUMER LOANS - 0.2%		
2024-3A, due 10/15/54 ^{3,12}	700,000	675,613	Foundation Finance Trust	2 220 000	2 202 (11
STORE Master Funding LLC			2024-1A, 5.95% due 12/15/49 ³ Service Experts Issuer LLC	2,220,000	2,283,611
2021-1A, 2.96% due 06/20/51 ³	1,967,500	1,645,400	2024-1A, 6.39% due 11/20/35 ³	1,825,094	1,881,538
AFN ABSPROP001 LLC			• •	1,023,034	
2021-1A, 2.21% due 05/20/51 ³	1,525,736	1,367,655	Total Unsecured Consumer Loans		4,165,149
CARS-DB5, LP	001.450	040.764	INSURANCE - 0.2%		
2021-1A, 2.76% due 08/15/51 ³	991,458	840,164	Obra Longevity		
Store Master Funding I-VII			8.48% due 06/30/39 ^{†††}	3,060,000	3,114,162
XIV XIX XX XXIV XXII 2024-1A, 5.69% due 05/20/54 ³	498,958	506,618	CHEST		
	450,530		7.13% due 03/15/43 ^{†††}	950,000	997,167
Total Net Lease		27,860,955	Total Insurance		4,111,329
SINGLE FAMILY RESIDENCE - 0.8%			AUTOMOTIVE - 0.1%		
Tricon Residential Trust			Avis Budget Rental Car Funding AESOP LLC		
2021-SFR1, 2.34% due 07/17/38 ³	2,850,000	2,716,334	2023-8A, 6.66% due 02/20/30 ³	1,800,000	1,904,986
2023-SFR1, 5.10% due 07/17/40 ³	2,722,000	2,706,122	2024-1A, 5.85% due 06/20/30 ³	1,300,000	1,338,768
2023-SFR2, 5.00% due 12/17/40 ³	2,550,000	2,536,745	Total Automotive		3,243,754
2024-SFR2, 5.70% due 06/17/40 ³	1,500,000	1,526,310			
2024-SFR1, 4.75% due 04/17/41 ³ FirstKey Homes Trust	1,000,000	990,466	CONSUMER, NON-CYCLICAL - 0.1%		
2020-SFR2, 2.67% due 10/19/37 ³	2,250,000	2,179,902	Endo Luxembourg Finance Co		
2020-SFR2, 4.00% due 10/19/37 ³	1,400,000	1,361,956	I SARL / Endo US, Inc.	1 200 000	1 267 240
2020-SFR2, 4.50% due 10/19/37 ³	1,350,000	1,315,420	7.40% due 09/30/45 ^{†††}	1,300,000	1,367,249
2020-SFR2, 3.37% due 10/19/37 ³	900,000	871,935	Total Asset-Backed Securities		400 200 020
	,	,	(Cost \$462,587,612)		460,266,929

	Face Amount [~]		Value		Face Amount [~]		Value
SENIOR FLOATING RATE INTERESTS 77,0 - 1.0%				FEDERAL AGENCY BONDS ^{††} - 0.9%			
INDUSTRIAL - 0.4%				Tennessee Valley Authority Principal Strips			
Summit Materials LLC				due 06/15/38 ^{5,8}	9,400,000	\$	5,144,864
7.05% (3 Month Term SOFR + 1.75%,				due 01/15/48 ^{5,8}	9,700,000		3,238,587
Rate Floor: 1.75%) due 01/12/29	2,743,108	\$	2,752,243	due 01,/15/38 ⁸	4,000,000		2,226,892
XPO, Inc.				due 06/15/35 ^{5,8}	1,583,000		1,011,214
7.11% (1 Month Term SOFR + 2.00%,				due 12/15/42 ^{5,8}	1,600,000		683,568
Rate Floor: 2.00%) due 02/03/31	2,475,000		2,476,559	Federal Farm Credit Bank			
United Rentals, Inc.				3.51% due 06/11/40	3,300,000		2,960,361
6.60% (1 Month Term SOFR + 1.75%,				Tennessee Valley Authority			
Rate Floor: 1.75%) due 02/14/31	1,492,500		1,501,455	4.25% due 09/15/65	2,450,000		2,239,511
Standard Industries, Inc.				5.38% due 04/01/56	600,000		668,750
6.92% (1 Month Term SOFR + 2.00%,				U.S. International Development Finance Corp.			
Rate Floor: 2.50%) due 09/22/28	945,182		946,761	due 01/17/26 ⁸	800,000	_	870,198
SkyMiles IP Ltd.				Total Federal Agency Bonds			
9.03% (3 Month Term SOFR + 3.75%,				(Cost \$25,017,607)			19,043,945
Rate Floor: 4.75%) due 10/20/27	677,642	_	689,670	ANNUAL PONDOÜÈ A 20/			
Total Industrial			8,366,688	MUNICIPAL BONDS ^{††} - 0.3%			
CONCUMED CYCLICAL A 20/				TEXAS - 0.1%			
CONSUMER, CYCLICAL - 0.2%				Tarrant County Cultural Education			
Wyndham Hotels & Resorts, Inc.				Facilities Finance Corp. Revenue Bonds	2 100 000		1 720 026
6.60% (1 Month Term SOFR + 1.75%,	4 007 500		4 007 266	3.29% due 09/01/40	2,100,000		1,728,036
Rate Floor: 1.75%) due 05/24/30 UTILITIES - 0.2%	4,987,500		4,981,266	2.78% due 09/01/34	700,000 500,000		601,952 435,694
				2.69% due 09/01/33 2.41% due 09/01/31	450,000		400,045
NRG Energy, Inc. 7.26% (3 Month Term SOFR + 2.00%,					430,000	_	
Rate Floor: 2.00%) due 04/16/31	2,985,000		2,987,239	Total Texas		_	3,165,727
Rate 11001. 2.00/0] due 04/10/31	2,363,000		2,767,237	CALIFORNIA - 0.2%			
FINANCIAL - 0.1%				California Statewide Communities			
Citadel Securities, LP				Development Authority Revenue Bonds			
7.10% (1 Month Term SOFR + 2.25%,				7.14% due 08/15/47	1,180,000		1,289,833
Rate Floor: 2.25%) due 07/29/30	2,027,543		2,025,698	2.68% due 02/01/39	1,200,000		941,149
Eagle Point Holdings Borrower LLC				Total California			2,230,982
9.06% (3 Month Term SOFR + 3.75%,						_	
Rate Floor: 4.75%) due 03/31/28 ^{†††}	766,667	_	766,667	ILLINOIS - 0.0%			
Total Financial			2,792,365	State of Illinois General Obligation Unlimited			
CONCUMED NON CYCLICAL A 10/				5.65% due 12/01/38	416,667	_	431,471
CONSUMER, NON-CYCLICAL - 0.1%				Total Municipal Bonds			
Southern Veterinary Partners LLC 8.00% (3 Month Term SOFR + 3.75%,				(Cost \$6,553,183)		_	5,828,180
Rate Floor: 4.75%) due 10/05/27	1 0/0 1/0		1 040 580	FOREIGN GOVERNMENT DEBT ^{††} - 0.1%			
HAH Group Holding Co. LLC	1,049,149		1,049,589	Panama Government International Bond			
10.26% (3 Month Term SOFR + 5.00%,				4.50% due 01/19/63	2,600,000		1,813,919
Rate Floor: 6.00%) due 09/17/31	230,177		230,080	4.50% due 01/15/05 4.50% due 04/16/50	1,450,000		1,064,011
10.35% (3 Month Term SOFR + 5.00%,	230,177		230,080		1,430,000	_	1,004,011
Rate Floor: 6.00%) due 09/17/31	29,126		29,114	Total Foreign Government Debt			2 077 020
, , ,	27,120	_		(Cost \$4,201,362)		_	2,877,930
Total Consumer, Non-cyclical		_	1,308,783	Total Investments - 111.1%			
ENERGY - 0.0%				(Cost \$2,369,470,599)		\$2	326,337,109
Venture Global Calcasieu Pass LLC				Other Assets & Liabilities, net - (11.1)%			32,937,382)
7.82% (1 Month Term SOFR + 2.88%,				Total Net Assets - 100.0%			093,399,727
Rate Floor: 3.88%) due 08/19/26	380,616	_	380,300	10tul 11ct 133ct3 - 100.0/0		ΨZ	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Total Senior Floating Rate Interests							
(Cost \$20,764,156)			20,816,641				
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Futu	res	(.ก	ntra	cts

Description							Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Interest Rate F	utures Cont	racts Purchas	ed [†]							
3-Month SOFR 3-Month SOFR 3-Month SOFR	R Futures Cor R Futures Cor	ntracts ntracts					205 205 205	Sep 2025 Dec 2025 Mar 2026	\$ 49,607,438 49,681,750 49,717,625	\$ 558,296 555,730 537,793
									\$ 149,006,813	\$ 1,651,819
Centrally Clea	red Credit [Exchange	Default Swap Index	Protec Prem	tion	Purchased ^{††} Payment Frequency	Maturity Date	Notional Amount [~]	Value	Upfront Premiums (Received)	Unrealized Appreciation (Depreciation)***
BofA	ICE	ITRAXX.	_							
Securities, Inc. BofA Securities,	ICE	EUR.42.V CDX.NA.IC V1		1.00%	Quarterly	12/20/29	EUR 4,750,000	\$ (106,174)	\$ (105,553)	\$ (621)
Inc.				1.00%	Quarterly	12/20/29	49,214,557	(1,100,305) \$ (1,206,479)	(1,101,580) \$ (1,207,133)	1,275 \$ 654
Centrally Clea	red Interest	Rate Swap A Floating Rate Type	Agreements ^{††} Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA	Excitating	1,790	U.S. Secured	Nutc	Trequency	Dute	Amount	Value	- uiu	<i>п</i> рргесівноп
Securities, Inc. BofA Securities,	СМЕ	Pay	Overnight Financing Rate U.S. Secured Overnight	3.94%	Annually	06/05/30	\$153,100,000	\$ 1,872,471	\$ 17,192	\$ 1,855,279
Inc. BofA Securities,	CME	Pay	Financing Rate U.S. Secured Overnight	4.32%	Annually	07/02/27	65,000,000	1,645,047	424	1,644,623
Inc. BofA Securities,	CME	Pay	Financing Rate U.S. Secured Overnight	4.99%	Annually	10/11/25	98,748,000	1,143,416	280	1,143,136
Inc. BofA Securities,	СМЕ	Pay	Financing Rate U.S. Secured Overnight	4.96%	Annually	10/16/25	95,000,000	1,083,792	278	1,083,514
Inc. BofA Securities,	CME	Pay	Financing Rate U.S. Secured Overnight	3.75%	Annually	08/01/29	45,560,000	968,179	488	967,691
BofA Securities,	CME	Pay	Financing Rate U.S. Secured Overnight Financing	3.98%	Annually	02/06/27	70,000,000	902,665	371	902,294
Inc.	СМЕ	Pay	Rate	3.39%	Annually	08/02/29	43,670,000	174,712 \$ 7,790,282	395 \$ 19,428	174,317 \$ 7,770,854

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CORE BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Appreciation (Depreciation)
Bank of America, N.A.	EUR	Buy	190,000	211,413 USD	10/18/24	\$ 349
Citibank, N.A.	EUR	Buy	49,000	54,550 USD	10/18/24	62
Bank of America, N.A.	EUR	Sell	4,390,000	4,862,852 USD	10/18/24	(29,955)
						\$ (29,544)

- ~ 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 Special Purpose Acquisition Company (SPAC).
- ² Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- ³ Security is a 144A or Section 4(a) (2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a) (2) securities is \$793,302,977 (cost \$813,236,809), or 37.9% of total net assets.
- ⁴ Rate indicated is the 7-day yield as of September 30, 2024.
- ⁵ Security is a principal-only strip.
- ⁶ Security is an interest-only strip.
- ⁷ 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.
- ⁸ Zero coupon rate security.
- ⁹ Perpetual maturity.
- ¹⁰ 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 \$1,242,782 (cost \$1,348,900), or 0.1% of total net assets.
- 11 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ¹² Security is unsettled at period end and does not have a stated effective rate.
- ¹³ Face amount of security is adjusted for inflation.

BofA — Bank of America

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

ICE — Intercontinental Exchange

ITRAXX.EUR.42.V1 — iTraxx Europe Series 42 Index Version 1

plc — Public Limited Company

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon