

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Acrisure LLC / Acrisure Finance	10.13	8/1/26	413,000	476,499	0.591%
Adient Global Holdings	4.88	8/15/26	200,000	206,000	0.255%
Adient US	9	4/15/25	150,000	166,125	0.206%
Aethon United BR LP / Aethon United Finance	8.25	2/15/26	165,000	169,950	0.211%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	305,000	323,300	0.401%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	4.88	2/15/30	120,000	123,000	0.152%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	405,000	444,994	0.552%
Aldevron	4.25	10/12/26	371,673	371,052	0.460%
Alliant Services			170	170,510	0.211%
Altice Financing	5	1/15/28	345,000	339,394	0.421%
Altice Financing	7.5	5/15/26	200,000	208,500	0.258%
Altice France Holding	6	2/15/28	585,000	575,494	0.713%
Altice France Holding	10.5	5/15/27	350,000	393,750	0.488%
Altice France SA/France	8.13	2/1/27	455,000	497,656	0.617%
American Airlines	5.5	3/24/28	320,000	327,501	0.406%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	315,000	327,206	0.406%
American Airlines Inc/AAdvantage Loyalty IP	5.75	4/20/29	350,000	372,750	0.462%
American Campus Communities, REIT			2,800	120,876	0.150%
American Electric Power			6,350	316,770	0.393%
American Electric Power			2,249	109,046	0.135%
Amwins	7.75	7/1/26	570,000	608,475	0.754%
Apache	4.88	11/15/27	215,000	219,569	0.272%
Apex Tool	6.5	8/1/24	210,865	210,536	0.261%
Applied Systems	6.25	9/19/25	185,000	185,925	0.230%
Archrock Partners LP / Archrock Partners Finance	6.25	4/1/28	145,000	147,175	0.182%
Arconic	6.13	2/15/28	225,000	239,625	0.297%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance	4	9/1/29	400,000	398,000	0.493%
Aruba Investments Holdings	8.5	11/24/28	160,000	160,400	0.199%
Asurion	5.38	1/31/28	1,590,545	1,618,380	2.006%
Asurion	3.37	7/31/27	560,000	555,682	0.689%
athenahealth	4.7	2/11/26	65,000	65,054	0.081%
Avantor			4,890	440,398	0.546%
Avantor Funding	4.63	7/15/28	215,000	224,138	0.278%
Bausch Health	7	1/15/28	10,000	10,863	0.013%
Bausch Health	9	12/15/25	460,000	499,100	0.619%
Bausch Health	7	3/15/24	203,000	207,568	0.257%
Bausch Health	7.25	5/30/29	516,000	575,340	0.713%
Bausch Health Americas	8.5	1/31/27	517,000	573,870	0.711%
BCP Raptor	5.25	6/24/24	530,055	509,149	0.631%
Bellring Brands	4.75	10/21/24	268,907	270,139	0.335%
Big River Steel LLC / BRS Finance	6.63	1/31/29	230,000	247,250	0.307%
Blackstone Mortgage Trust	4.75	3/15/23	240,000	247,229	0.306%
Boston Scientific			331	35,427	0.044%
Boxer Parent	7.13	10/2/25	55,000	59,056	0.073%
Boyd Gaming	8.63	6/1/25	105,000	116,813	0.145%
Caesars Entertainment	8.13	7/1/27	120,000	132,000	0.164%
Caesars Resort Collection LLC / CRC Finco	5.25	10/15/25	135,000	135,000	0.167%
Calpine	5.13	3/15/28	400,000	402,000	0.498%
Camden Property Trust, REIT			1,600	175,856	0.218%
Carnival	7.63	3/1/26	350,000	375,375	0.465%
Carnival	9.88	8/1/27	345,000	404,513	0.501%
CCM Merger	6.38	5/1/26	120,000	126,600	0.157%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	333,000	349,234	0.433%
CCO Holdings LLC / CCO Holdings Capital	5.5	5/1/26	310,000	319,688	0.396%
CCO Holdings LLC / CCO Holdings Capital	5.88	5/1/27	310,000	320,075	0.397%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	800,000	856,000	1.061%
CCO Holdings LLC / CCO Holdings Capital	4.5	8/15/30	95,000	96,663	0.120%
CD&R Smokey Buyer	6.75	7/15/25	40,000	42,600	0.053%
Cedar Fair	5.25	7/15/29	100,000	103,000	0.128%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	6.5	10/1/28	380,000	408,500	0.506%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.38	4/15/27	190,000	194,750	0.241%
Centene	4.63	12/15/29	295,000	317,863	0.394%
Cheniere Energy	4.25	3/15/45	531,000	435,505	0.540%
Chesapeake Energy	5.5	2/1/26	135,000	140,231	0.174%
Chesapeake Energy	5.88	2/1/29	150,000	159,188	0.197%

Chobani Llc / Chobani Finance	7.5	4/15/25	275,000	285,313	0.354%
CHS/Community Health Systems	8	12/15/27	200,000	218,000	0.270%
Citgo Holding	9.25	8/1/24	705,000	705,000	0.874%
CITGO Petroleum	7	6/15/25	180,000	184,725	0.229%
Clarios Global Lp / Clarios Us Finance	6.25	5/15/26	160,000	170,200	0.211%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	495,000	532,744	0.660%
Clear Channel Outdoor Holdings	7.75	4/15/28	480,000	475,200	0.589%
Clear Channel Worldwide Holdings	9.25	2/15/24	307,000	319,664	0.396%
Cleveland-Cliffs	9.88	10/17/25	83,000	96,488	0.120%
Colfax	6	2/15/24	95,000	97,613	0.121%
Colfax	6.38	2/15/26	140,000	148,925	0.185%
Commonwealth of Puerto Rico	5.5	7/1/31	135,000	115,763	0.144%
Commonwealth of Puerto Rico	8	7/1/35	595,000	467,075	0.579%
Constellium			15,800	232,260	0.288%
Continental Resources Inc/OK	4.38	1/15/28	160,000	168,400	0.209%
Continental Resources Inc/OK	5.75	1/15/31	230,000	258,750	0.321%
Continental Resources Inc/OK	4.9	6/1/44	115,000	114,713	0.142%
Crocs	4.25	3/15/29	395,000	386,113	0.479%
Crown Castle International, REIT			933	160,597	0.199%
CrownRock LP / CrownRock Finance	5.63	10/15/25	60,000	61,125	0.076%
CSC Holdings	6.5	2/1/29	745,000	819,500	1.016%
CSC Holdings	7.5	4/1/28	625,000	688,281	0.853%
Cushman & Wakefield US Borrower	6.75	5/15/28	370,000	398,675	0.494%
Danaher			223	286,658	0.355%
Dave & Buster s	7.63	11/1/25	276,000	294,630	0.365%
Dcp Midstream Operating	8.13	8/16/30	46,000	59,455	0.074%
Dcp Midstream Operating	6.75	9/15/37	215,000	239,188	0.297%
Delta Air Lines	7.38	1/15/26	225,000	263,813	0.327%
Delta Air Lines Inc / SkyMiles IP	4.5	10/20/25	160,000	170,276	0.211%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	165,000	179,464	0.222%
Delta Topco	8	12/1/28	65,000	66,381	0.082%
Diamond Sports Group Llc / Diamond Sports Finance	5.38	8/15/26	65,000	46,800	0.058%
Diamond Sports Group Llc / Diamond Sports Finance	6.63	8/15/27	155,000	82,150	0.102%
DISH DBS	7.75	7/1/26	145,000	159,500	0.198%
DISH Network	3.38	8/15/26	185,000	178,696	0.222%
Dynasty Acquisition	3.75	4/6/26	198,489	192,048	0.238%
EG America	9	4/20/26	25,000	24,938	0.031%
EG Finco	7	4/12/27	165,000	190,754	0.236%
eG Global Finance	8.5	10/30/25	200,000	212,250	0.263%
eG Global Finance	6.75	2/7/25	200,000	205,750	0.255%
EIG Management	4.5	2/24/25	194,000	192,949	0.239%
Engineered Machinery Holdings	8.25	7/18/25	175,000	175,165	0.217%
Epicor Software	8.75	7/31/28	100,000	103,125	0.128%
EQT	5	1/15/29	70,000	74,900	0.093%
EQT	7.63	2/1/25	35,000	40,163	0.050%
EQT	8.5	2/1/30	270,000	342,900	0.425%
EQT Box Merger Sub	3.75	2/26/28	55,000	54,450	0.068%
Exgen Renewables IV	3.75	12/15/27	149,625	149,688	0.186%
Expedia	6.25	5/1/25	140,000	161,660	0.200%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	310,000	285,200	0.354%
Ford Motor	8.5	4/21/23	95,000	105,936	0.131%
Ford Motor	9	4/22/25	325,000	392,914	0.487%
Ford Motor	9.63	4/22/30	5,000	6,978	0.009%
Ford Motor Credit	5.13	6/16/25	275,000	296,646	0.368%
Freeport-McMoRan	5.4	11/14/34	187,000	222,530	0.276%
Freeport-McMoRan	5.45	3/15/43	245,000	292,775	0.363%
Gainwell Acquisition	4.75	10/1/27	239,400	238,203	0.295%
General Electric	3.51	6/15/69	295,000	278,775	0.346%
Genworth Mortgage Holdings	6.5	8/15/25	150,000	161,625	0.200%
GFL Environmental	8.5	5/1/27	25,000	27,469	0.034%
Golden Nugget	6.75	10/15/24	180,000	181,350	0.225%
Hawaiian Brand Intellectual Property Ltd / Hawaiianmiles Loyalty	5.75	1/20/26	100,000	105,875	0.131%
HCA	5.88	2/1/29	305,000	353,038	0.438%
Hecla Mining	7.25	2/15/28	300,000	321,000	0.398%
Hess	7.88	10/1/29	10,000	12,975	0.016%
Hess	7.3	8/15/31	500,000	636,250	0.789%
Hilton domestic Operating	5.38	5/1/25	30,000	31,575	0.039%
Hilton domestic Operating	5.75	5/1/28	35,000	37,625	0.047%
Howard Hughes	5.38	8/1/28	300,000	315,000	0.391%
HUB International	7	5/1/26	302,000	312,948	0.388%
Hudbay Minerals	4.5	4/1/26	115,000	119,664	0.148%
Hudbay Minerals	6.13	4/1/29	120,000	128,400	0.159%

iHeartCommunications	6.38	5/1/26	194,896	206,833	0.256%
iHeartCommunications	8.38	5/1/27	738,249	789,004	0.978%
Intelsat Jackson Holdings	8	11/27/23	1,430,000	1,451,450	1.799%
Intelsat Jackson Holdings	8.63	1/2/24	105,000	107,001	0.133%
Intelsat Jackson Holdings	6.5	7/13/22	425,138	429,602	0.533%
Intelsat Jackson Holdings	9.5	9/30/22	1,128,000	1,340,910	1.662%
International Game Technology	6.25	1/15/27	620,000	684,325	0.848%
International Game Technology	6.5	2/15/25	400,000	439,000	0.544%
Joseph T Ryerson & Son	8.5	8/1/28	189,000	210,971	0.262%
Kilroy Realty, REIT			1,300	85,319	0.106%
Laureate Education	8.25	5/1/25	140,000	146,300	0.181%
L Brands	6.63	10/1/30	115,000	130,381	0.162%
L Brands	7.5	6/15/29	70,000	79,625	0.099%
L Brands	9.38	7/1/25	260,000	324,350	0.402%
Legacy LifePoint Health	6.75	4/15/25	240,000	255,000	0.316%
Liberty Broadband			1,000	150,150	0.186%
Life Time	5.75	1/15/26	158,000	162,740	0.202%
Life Time	5.75	12/16/24	234,267	233,682	0.290%
Life Time	8	4/15/26	80,000	82,300	0.102%
Lions Gate Capital Holdings	6.38	2/1/24	155,000	159,941	0.198%
Loire Finco Luxembourg Sarl	3.11	1/24/27	267,980	264,518	0.328%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	65,000	66,625	0.083%
Maravai Intermediate Holdings	5.25	10/19/27	155,408	156,185	0.194%
Matador Resources	5.88	9/15/26	55,000	53,350	0.066%
Mauser Packaging Solutions Holding	7.25	4/15/25	350,000	349,563	0.433%
MDC Partners	7.5	5/1/24	555,000	561,938	0.697%
Methanex	5.13	10/15/27	82,000	83,845	0.104%
Methanex	5.65	12/1/44	186,000	184,312	0.228%
Methanex	5.25	12/15/29	120,000	123,750	0.153%
MGIC Investment	5.25	8/15/28	60,000	62,250	0.077%
MH Sub I	6.36	2/23/29	265,000	266,325	0.330%
MH Sub I	4.75	9/13/24	124,686	124,553	0.154%
Mileage Plus Holdings	6.25	6/21/27	505,000	536,012	0.664%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	130,000	142,188	0.176%
Navient	4.88	3/15/28	175,000	171,281	0.212%
Navient	6.75	6/25/25	255,000	276,675	0.343%
Navient	7.25	9/25/23	350,000	378,875	0.470%
Navistar International	9.5	5/1/25	165,000	181,500	0.225%
Navitas Midstream Midland Basin	5.5	12/13/24	273,830	273,487	0.339%
Nep	7.15	10/19/26	195,000	178,587	0.221%
Netflix	5.88	11/15/28	215,000	259,075	0.321%
Netflix	5.38	11/15/29	65,000	76,863	0.095%
Netflix	6.38	5/15/29	260,000	322,400	0.400%
New Albertsons	8	5/1/31	5,000	6,131	0.008%
New Albertsons	7.45	8/1/29	15,000	17,550	0.022%
New Gold	6.38	5/15/25	91,000	93,730	0.116%
Nexstar Broadcasting	5.63	7/15/27	200,000	210,250	0.261%
NextEra Energy			7,144	354,505	0.439%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	900,000	922,500	1.144%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	138,000	132,825	0.165%
NRG Energy	5.75	1/15/28	315,000	333,900	0.414%
NRG Energy	7.25	5/15/26	325,000	338,000	0.419%
NRG Energy	5.25	6/15/29	190,000	202,350	0.251%
Nustar Logistics	5.75	10/1/25	80,000	85,200	0.106%
Nustar Logistics	6	6/1/26	300,000	318,750	0.395%
Occidental Petroleum	7.95	6/15/39	90,000	106,088	0.132%
Occidental Petroleum	8.5	7/15/27	300,000	354,375	0.439%
Occidental Petroleum	8.88	7/15/30	820,000	1,031,150	1.278%
Occidental Petroleum	5.88	9/1/25	125,000	132,969	0.165%
OneMain Finance	6.13	3/15/24	25,000	27,000	0.033%
OneMain Finance	6.88	3/15/25	155,000	175,538	0.218%
OneMain Finance	8.88	6/1/25	110,000	121,688	0.151%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.25	2/1/28	12,000	13,095	0.016%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.38	6/1/25	20,000	21,500	0.027%
Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In	8.5	11/15/27	215,000	228,975	0.284%
Peraton	4.5	2/1/28	200,000	199,834	0.248%
Peraton	8.5	2/1/29	140,000	142,100	0.176%
PetSmart Inc / PetSmart Finance	4.75	2/15/28	380,000	388,550	0.482%
PetSmart Inc / PetSmart Finance	7.75	2/15/29	580,000	623,500	0.773%
PG&E	5	7/1/28	195,000	205,238	0.254%
PG&E	5.25	7/1/30	220,000	232,650	0.288%
Photo Holdings Merger Sub	8.5	10/1/26	290,000	313,563	0.389%

Pike	5.5	9/1/28	195,000	198,413	0.246%
Presidio Holdings	8.25	2/1/28	215,000	234,350	0.291%
Prime Security Services Borrower LLC / Prime Finance	6.25	1/15/28	185,000	191,475	0.237%
Prime Security Services Borrower LLC / Prime Finance	5.75	4/15/26	185,000	198,875	0.247%
Prologis, REIT			400	42,400	0.053%
Radiology Partners	9.25	2/1/28	23,000	24,984	0.031%
Range Resources	9.25	2/1/26	150,000	162,938	0.202%
RealPage	7.25	2/17/29	480,000	492,000	0.610%
RealPage	3.75	2/18/28	165,000	164,152	0.203%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	57,000	61,703	0.076%
Renaissance Holdings	7.11	5/29/26	185,000	184,260	0.228%
Rent-A-Center Inc/TX	6.38	2/15/29	85,000	89,675	0.111%
Royal Caribbean Cruises	5.25	11/15/22	180,000	184,950	0.229%
Royal Caribbean Cruises	11.5	6/1/25	150,000	174,375	0.216%
Sabre GLBL	4.75	12/17/27	69,825	70,480	0.087%
Sabre GLBL	9.25	4/15/25	215,000	256,388	0.318%
Sabre GLBL	7.38	9/1/25	65,000	70,688	0.088%
Scientific Games International	7.25	11/15/29	90,000	97,200	0.120%
Scientific Games International	8.25	3/15/26	185,000	198,413	0.246%
Scientific Games International	7	5/15/28	65,000	69,063	0.086%
Scientific Games International	8.63	7/1/25	130,000	141,050	0.175%
SeaWorld Parks & Entertainment	9.5	8/1/25	140,000	151,900	0.188%
Sempra Energy			1,000	132,580	0.164%
Seven Generations Energy	5.38	9/30/25	345,000	357,506	0.443%
Shift4 Payments LLC / Shift4 Payments Finance Sub	4.63	11/1/26	70,000	72,713	0.090%
Six Flags theme Parks	7	7/1/25	80,000	86,400	0.107%
SkyMiles IP	4.75	10/20/27	100,000	104,900	0.130%
Solaris Midstream Holdings	7.63	4/1/26	165,000	168,713	0.209%
Southern			4,000	202,960	0.252%
Sprint	7.63	2/15/25	675,000	799,875	0.992%
Sprint	7.13	6/15/24	250,000	287,500	0.356%
Sprint Capital	6.88	11/15/28	170,000	214,200	0.266%
Staples	10.75	4/15/27	80,000	78,800	0.098%
Stars Group Holdings BV / Stars Group US Co-Borrower	7	7/15/26	145,000	151,163	0.187%
Stonepeak Lonestar Holdings	4.73	10/19/26	132,506	132,478	0.164%
Tacala Investment	8.25	2/4/28	350,000	348,033	0.431%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	185,000	197,950	0.245%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	12/31/30	220,000	216,700	0.269%
Targa Resources			1,190	1,262,648	1.565%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	260,000	286,325	0.355%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	150,000	162,938	0.202%
Tegra118 Wealth Solutions	4.19	2/18/27	582,075	581,103	0.720%
Tenet Healthcare	6.13	10/1/28	290,000	302,325	0.375%
Tenet Healthcare	7.5	4/1/25	310,000	333,250	0.413%
Tenneco	7.88	1/15/29	525,000	590,625	0.732%
Tenneco	5	7/15/26	365,000	344,925	0.428%
Terrier Media Buyer	8.88	12/15/27	460,000	494,500	0.613%
Tesla	5.3	8/15/25	299,000	309,839	0.384%
Teva Pharmaceutical Finance Netherlands III BV	7.13	1/31/25	1,075,000	1,183,844	1.468%
T-Mobile US			2,230	279,397	0.346%
TransDigm	8	12/15/25	275,000	299,063	0.371%
TransDigm	6.25	3/15/26	360,000	380,700	0.472%
TransDigm	7.5	3/15/27	100,000	106,875	0.132%
Transocean Phoenix 2	7.75	10/15/24	24,000	23,280	0.029%
Transocean Pontus	6.13	8/1/25	119,625	112,448	0.139%
Transocean Proteus	6.25	12/1/24	99,000	93,803	0.116%
Triton Water Holdings	6.25	4/1/29	147,000	149,389	0.185%
Trivium Packaging Finance BV	5.5	8/15/26	200,000	210,000	0.260%
Trivium Packaging Finance BV	8.5	8/15/27	225,000	244,125	0.303%
TRP Government Reserve	0.04		4,054,483	4,054,483	5.026%
UKG	7.5	5/3/27	2,580,000	2,638,050	3.270%
United Airlines Holdings	4.25	10/1/22	70,000	71,225	0.088%
United Airlines Holdings	4.88	1/15/25	75,000	76,500	0.095%
United Airlines Holdings	5	2/1/24	132,000	133,980	0.166%
Urban One	7.38	2/1/28	70,000	72,013	0.089%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27	205,000	211,150	0.262%
Veritas US Inc / Veritas Bermuda	10.5	2/1/24	400,000	410,000	0.508%
Verscend Holding	4.11	8/27/25	70,000	69,921	0.087%
Vertical Holdco GmbH	7.63	7/15/28	490,000	526,138	0.652%
Vertical US Newco	5.25	7/15/27	490,000	512,663	0.636%
Viking Cruises	13	5/15/25	90,000	105,525	0.131%
Vistra			15,000	265,200	0.329%

Vistra Operations	5	7/31/27	23,000	23,604	0.029%
Vistra Operations	5.5	9/1/26	290,000	299,425	0.371%
Vtr Finance	6.38	7/15/28	200,000	216,557	0.268%
Watco Cos LLC / Watco Finance	6.5	6/15/27	370,000	390,350	0.484%
Welbilt	9.5	2/15/24	27,000	27,810	0.034%
Wolverine World Wide	6.38	5/15/25	130,000	138,450	0.172%
Woof Holdings	4.5	12/21/27	160,000	159,200	0.197%
Woof Holdings	8	12/21/28	400,000	405,500	0.503%
WW International	5.5	11/29/24	141,284	140,931	0.175%
Wynn Macau	5.63	8/26/28	200,000	209,435	0.260%
Wynn Resorts Finance LLC / Wynn Resorts Capital	5.13	10/1/29	200,000	204,250	0.253%
Yum Brands	7.75	4/1/25	180,000	196,200	0.243%
Ziggo Bond Co BV	5.13	2/28/30	230,000	234,025	0.290%

Total Investments in Securities **82,530,512**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 12/20/2021	25,000	(29)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	15,000	(18)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	15,000	(18)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	50,000	(59)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	40,000	(47)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	65,000	(77)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2021	75,000	(88)	0.000%
ROYAL CARIBBEAN CRUISES CDS 12/20/2023	35,000	1,576	0.002%
ROYAL CARIBBEAN CRUISES CDS 12/20/2023	35,000	1,576	0.002%
ROYAL CARIBBEAN CRUISES CDS 12/20/2023	65,000	2,926	0.004%
UNITED CONTINENTAL CDS 06/20/2021	70,000	631	0.001%

Total Swap Contracts **6,373**

**NET ASSETS 80,664,465**

**NET ASSET VALUE PER SHARE**

**Credit Opportunities Fund Shares 8.71**  
(\$54,503,920 / 6,256,729 Shares Outstanding)

**Credit Opportunities Fund - Advisor Class Shares 8.69**  
(\$129,169 / 14,860 Shares Outstanding)

**Credit Opportunities Fund - I Class Shares 8.70**  
(\$26,031,377 / 2,991,776 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
- STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
- TAN Tax Anticipation Note

TAW Tax Anticipation Warrant  
TBA To Be Announced purchase commitment  
TDFA Trade & Deposit Facility Agreement  
TECP Tax-Exempt Commercial Paper  
TRAN Tax Revenue Anticipation Note  
VR Variable Rate; rate shown is effective rate at period end  
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

**Important Information**

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.