

# MainStay Floating Rate Fund

## Portfolio of Investments January 31, 2024<sup>†</sup> (Unaudited)

	Principal Amount	Value
<b>Long-Term Bonds 96.1%</b>		
<b>Asset-Backed Securities 5.2%</b>		
<b>Other Asset-Backed Securities 5.2%</b>		
720 East CLO IV Ltd. (a)(b)		
Series 2024-1A, Class B (zero coupon) (3 Month SOFR + 2.00%), due 4/15/37	\$ 787,500	\$ 787,500
Series 2024-1A, Class D (zero coupon) (3 Month SOFR + 3.85%), due 4/15/37	1,250,000	1,250,000
AGL CLO 20 Ltd. (a)(b)		
Series 2022-20A, Class B 8.268% (3 Month SOFR + 2.95%), due 7/20/35	2,500,000	2,512,765
Series 2022-20A, Class E 13.678% (3 Month SOFR + 8.36%), due 7/20/35	2,500,000	2,511,942
AIMCO CLO 16 Ltd. (a)(b)		
Series 2021-16A, Class B 7.228% (3 Month SOFR + 1.912%), due 1/17/35	2,500,000	2,500,270
Series 2021-16A, Class E 11.778% (3 Month SOFR + 6.462%), due 1/17/35	2,500,000	2,501,720
AIMCO CLO 20 Ltd. (a)(b)		
Series 2023-20A, Class B1 7.565% (3 Month SOFR + 2.20%), due 10/16/36	1,500,000	1,499,495
Series 2023-20A, Class D 9.365% (3 Month SOFR + 4.00%), due 10/16/36	1,276,785	1,276,823
Ballyrock CLO 21 Ltd. (a)(b)		
Series 2022-21A, Class A2A 8.118% (3 Month SOFR + 2.80%), due 10/20/35	2,700,000	2,716,702
Series 2022-21A, Class C 10.638% (3 Month SOFR + 5.32%), due 10/20/35	2,500,000	2,533,657
Carlyle U.S. CLO Ltd. (a)(b)		
Series 2022-2A, Class A2 7.318% (3 Month SOFR + 2.00%), due 4/20/35	2,500,000	2,500,542
Series 2022-2A, Class D 12.718% (3 Month SOFR + 7.40%), due 4/20/35	2,500,000	2,501,442
Danby Park CLO Ltd. (a)(b)		
Series 2022-1A, Class B 8.268% (3 Month SOFR + 2.95%), due 10/21/35	1,000,000	1,007,139
Series 2022-1A, Class D 10.648% (3 Month SOFR + 5.33%), due 10/21/35	1,000,000	1,011,546
Elmwood CLO 16 Ltd. (a)(b)		
Series 2022-3A, Class B 7.268% (3 Month SOFR + 1.95%), due 4/20/34	2,500,000	2,500,542
Series 2022-3A, Class E 12.538% (3 Month SOFR + 7.22%), due 4/20/34	2,500,000	2,505,795
Elmwood CLO XII Ltd. (a)(b)		
Series 2021-5A, Class B 7.279% (3 Month SOFR + 1.962%), due 1/20/35	2,500,000	2,501,620
Series 2021-5A, Class E 11.929% (3 Month SOFR + 6.612%), due 1/20/35	2,500,000	2,503,320

	Principal Amount	Value
<b>Asset-Backed Securities</b>		
<b>Other Asset-Backed Securities</b>		
Empower CLO Ltd. (a)(b)		
Series 2023-2A, Class B		
8.064% (3 Month SOFR + 2.75%), due 7/15/36	\$ 1,250,000	\$ 1,258,223
Series 2023-2A, Class D		
10.714% (3 Month SOFR + 5.40%), due 7/15/36	1,250,000	1,253,420
Galaxy 32 CLO Ltd. (a)(b)		
Series 2023-32A, Class B		
7.644% (3 Month SOFR + 2.30%), due 10/20/36	1,500,000	1,509,212
Series 2023-32A, Class D		
9.644% (3 Month SOFR + 4.30%), due 10/20/36	1,500,000	1,478,139
Magnetite XXI Ltd. (a)(b)		
Series 2021-31A, Class B		
7.226% (3 Month SOFR + 1.912%), due 7/15/34	2,500,000	2,501,030
Series 2021-31A, Class E		
11.576% (3 Month SOFR + 6.262%), due 7/15/34	2,500,000	2,463,328
Neuberger Berman Loan Advisers CLO 43 Ltd. (a)(b)		
Series 2021-43A, Class C		
7.528% (3 Month SOFR + 2.212%), due 7/17/35	2,500,000	2,493,353
Series 2021-43A, Class E		
11.578% (3 Month SOFR + 6.262%), due 7/17/35	2,500,000	2,462,368
Neuberger Berman Loan Advisers CLO 51 Ltd. (a)(b)		
Series 2022-51A, Class B		
8.366% (3 Month SOFR + 3.05%), due 10/23/35	1,250,000	1,256,393
Series 2022-51A, Class D		
11.016% (3 Month SOFR + 5.70%), due 10/23/35	1,250,000	1,262,114
Octagon Investment Partners 51 Ltd. (a)(b)		
Series 2021-1A, Class B		
7.279% (3 Month SOFR + 1.962%), due 7/20/34	2,500,000	2,500,552
Series 2021-1A, Class E		
12.329% (3 Month SOFR + 7.012%), due 7/20/34	2,500,000	2,437,748
OHA Credit Funding 16 Ltd. (a)(b)		
Series 2023-16A, Class B		
7.606% (3 Month SOFR + 2.25%), due 10/20/36	1,500,000	1,513,224
Series 2023-16A, Class D		
9.356% (3 Month SOFR + 4.00%), due 10/20/36	1,500,000	1,502,814
Palmer Square CLO Ltd. (a)(b)		
Series 2021-4A, Class B		
7.226% (3 Month SOFR + 1.912%), due 10/15/34	2,500,000	2,501,370
Series 2022-2A, Class B		
7.518% (3 Month SOFR + 2.20%), due 7/20/34	2,500,000	2,503,085
Series 2021-4A, Class D		
8.526% (3 Month SOFR + 3.212%), due 10/15/34	1,500,000	1,482,197
Series 2021-4A, Class E		
11.626% (3 Month SOFR + 6.312%), due 10/15/34	2,500,000	2,475,698
Series 2022-2A, Class E		
13.148% (3 Month SOFR + 7.83%), due 7/20/34	2,500,000	2,511,462

	Principal Amount	Value
<b>Asset-Backed Securities</b>		
<b>Other Asset-Backed Securities</b>		
Rockland Park CLO Ltd. (a)(b)		
Series 2021-1A, Class B		
7.229% (3 Month SOFR + 1.912%), due 4/20/34	\$ 2,500,000	\$ 2,500,273
Series 2021-1A, Class E		
11.829% (3 Month SOFR + 6.512%), due 4/20/34	2,500,000	2,502,207
Sixth Street CLO XXI Ltd. (a)(b)		
Series 2022-21A, Class B		
8.314% (3 Month SOFR + 3.00%), due 10/15/35	2,500,000	2,517,767
Series 2022-21A, Class D		
10.414% (3 Month SOFR + 5.10%), due 10/15/35	1,429,000	1,443,334
Total Asset-Backed Securities		<u>83,452,131</u>
(Cost \$83,199,226)		
<b>Corporate Bonds 4.5%</b>		
<b>Aerospace &amp; Defense 0.1%</b>		
Spirit AeroSystems, Inc.		
9.375%, due 11/30/29 (a)	250,000	270,869
TransDigm, Inc.		
7.125%, due 12/1/31 (a)	1,000,000	1,042,276
		<u>1,313,145</u>
<b>Airlines 0.0% ‡</b>		
United Airlines, Inc.		
4.375%, due 4/15/26 (a)	800,000	771,713
<b>Auto Manufacturers 0.3%</b>		
Ford Motor Co.		
6.10%, due 8/19/32	1,900,000	1,903,929
Ford Motor Credit Co. LLC		
7.35%, due 11/4/27	2,000,000	2,103,759
		<u>4,007,688</u>
<b>Building Materials 0.1%</b>		
JELD-WEN, Inc. (a)		
4.625%, due 12/15/25	294,000	285,034
4.875%, due 12/15/27	780,000	739,609
		<u>1,024,643</u>
<b>Chemicals 0.6%</b>		
ASP Unifrax Holdings, Inc.		
5.25%, due 9/30/28 (a)	730,000	484,574
INEOS Finance plc		
7.50%, due 4/15/29 (a)	1,250,000	1,241,562
INEOS Quattro Finance 2 plc		
9.625%, due 3/15/29 (a)	2,330,000	2,446,780
Olympus Water US Holding Corp.		
9.75%, due 11/15/28 (a)	3,500,000	3,702,911

	Principal Amount	Value
<b>Corporate Bonds</b>		
<b>Chemicals</b>		
SCIL IV LLC		
5.375%, due 11/1/26 (a)	\$ 660,000	\$ 641,578
WR Grace Holdings LLC		
5.625%, due 8/15/29 (a)	700,000	<u>617,211</u>
		<u>9,134,616</u>
<b>Commercial Services 0.3%</b>		
Avis Budget Car Rental LLC		
8.00%, due 2/15/31 (a)	2,500,000	2,494,750
Prime Security Services Borrower LLC		
6.25%, due 1/15/28 (a)	1,000,000	990,989
Sotheby's		
5.875%, due 6/1/29 (a)	2,100,000	<u>1,812,791</u>
		<u>5,298,530</u>
<b>Distribution &amp; Wholesale 0.0% ‡</b>		
OPENLANE, Inc.		
5.125%, due 6/1/25 (a)	400,000	<u>394,109</u>
<b>Diversified Financial Services 0.3%</b>		
GGAM Finance Ltd. (a)		
7.75%, due 5/15/26	2,625,000	2,670,547
8.00%, due 2/15/27	1,250,000	1,287,788
NFP Corp.		
8.50%, due 10/1/31 (a)	1,330,000	<u>1,463,551</u>
		<u>5,421,886</u>
<b>Electric 0.1%</b>		
Vistra Operations Co. LLC		
5.00%, due 7/31/27 (a)	1,500,000	<u>1,453,190</u>
<b>Engineering &amp; Construction 0.1%</b>		
Brand Industrial Services, Inc.		
10.375%, due 8/1/30 (a)	1,500,000	<u>1,584,375</u>
<b>Entertainment 0.2%</b>		
Caesars Entertainment, Inc.		
7.00%, due 2/15/30 (a)	1,420,000	1,459,262
Caesars Resort Collection LLC		
5.75%, due 7/1/25 (a)	500,000	500,962
Light & Wonder International, Inc.		
7.00%, due 5/15/28 (a)	1,350,000	<u>1,348,407</u>
		<u>3,308,631</u>

	Principal Amount	Value
<b>Corporate Bonds</b>		
<b>Environmental Control 0.2%</b>		
GFL Environmental, Inc. (a)		
4.25%, due 6/1/25	\$ 1,200,000	\$ 1,178,940
4.75%, due 6/15/29	2,000,000	<u>1,877,494</u>
		<u>3,056,434</u>
<b>Food 0.0% ‡</b>		
Post Holdings, Inc.		
5.50%, due 12/15/29 (a)	240,000	231,987
US Foods, Inc.		
7.25%, due 1/15/32 (a)	500,000	<u>523,750</u>
		<u>755,737</u>
<b>Healthcare-Products 0.0% ‡</b>		
Medline Borrower LP		
5.25%, due 10/1/29 (a)	470,000	<u>438,232</u>
<b>Healthcare-Services 0.1%</b>		
Acadia Healthcare Co., Inc.		
5.00%, due 4/15/29 (a)	240,000	228,900
Fortrea Holdings, Inc.		
7.50%, due 7/1/30 (a)	840,000	<u>853,709</u>
		<u>1,082,609</u>
<b>Insurance 0.1%</b>		
Acrisure LLC		
8.25%, due 2/1/29 (a)	1,110,000	1,112,845
GTCR AP Finance, Inc.		
8.00%, due 5/15/27 (a)	900,000	<u>901,700</u>
		<u>2,014,545</u>
<b>Internet 0.1%</b>		
Gen Digital, Inc.		
6.75%, due 9/30/27 (a)	1,320,000	<u>1,340,030</u>
<b>Iron &amp; Steel 0.0% ‡</b>		
Carpenter Technology Corp.		
6.375%, due 7/15/28	630,000	<u>629,250</u>
<b>Lodging 0.1%</b>		
Hilton Domestic Operating Co., Inc.		
5.375%, due 5/1/25 (a)	1,000,000	<u>996,239</u>
<b>Machinery-Diversified 0.1%</b>		
GrafTech Finance, Inc.		
4.625%, due 12/15/28 (a)	430,000	284,715

	Principal Amount	Value
<b>Corporate Bonds</b>		
<b>Machinery-Diversified</b>		
GrafTech Global Enterprises, Inc. 9.875%, due 12/15/28 (a)	\$ 2,100,000	\$ 1,569,351
		<u>1,854,066</u>
<b>Media 0.4%</b>		
Radiate Holdco LLC 4.50%, due 9/15/26 (a)	730,000	564,432
Univision Communications, Inc. (a) 6.625%, due 6/1/27	1,400,000	1,384,859
8.00%, due 8/15/28	4,456,000	4,534,292
		<u>6,483,583</u>
<b>Oil &amp; Gas 0.2%</b>		
Civitas Resources, Inc. 8.625%, due 11/1/30 (a)	2,270,000	2,421,090
<b>Oil &amp; Gas Services 0.0% ‡</b>		
USA Compression Partners LP 6.875%, due 4/1/26	640,000	636,241
<b>Packaging &amp; Containers 0.3%</b>		
Ardagh Metal Packaging Finance USA LLC 4.00%, due 9/1/29 (a)	600,000	486,283
Ardagh Packaging Finance plc 5.25%, due 4/30/25 (a)	1,000,000	977,544
Clydesdale Acquisition Holdings, Inc. 8.75%, due 4/15/30 (a)	900,000	854,956
Mauser Packaging Solutions Holding Co. 7.875%, due 8/15/26 (a)	1,500,000	1,515,679
Trident TPI Holdings, Inc. 12.75%, due 12/31/28 (a)	1,180,000	1,258,576
		<u>5,093,038</u>
<b>Pharmaceuticals 0.1%</b>		
Bausch Health Cos., Inc. 5.50%, due 11/1/25 (a)	700,000	643,296
Organon & Co. 5.125%, due 4/30/31 (a)	1,400,000	1,202,778
		<u>1,846,074</u>
<b>Pipelines 0.1%</b>		
Global Partners LP 8.25%, due 1/15/32 (a)	1,000,000	1,025,742
NGL Energy Operating LLC 8.125%, due 2/15/29 (a)	1,000,000	1,005,028
		<u>2,030,770</u>

	Principal Amount	Value
<b>Corporate Bonds</b>		
<b>Real Estate 0.1%</b>		
Realogy Group LLC		
5.75%, due 1/15/29 (a)	\$ 1,670,000	\$ 1,240,426
<b>Real Estate Investment Trusts 0.2%</b>		
RHP Hotel Properties LP		
4.75%, due 10/15/27	300,000	287,984
7.25%, due 7/15/28 (a)	2,100,000	2,164,690
		<u>2,452,674</u>
<b>Retail 0.1%</b>		
IRB Holding Corp.		
7.00%, due 6/15/25 (a)	580,000	576,416
LBM Acquisition LLC		
6.25%, due 1/15/29 (a)	2,000,000	1,815,000
		<u>2,391,416</u>
<b>Software 0.1%</b>		
Clarivate Science Holdings Corp. (a)		
3.875%, due 7/1/28	700,000	645,058
4.875%, due 7/1/29	700,000	653,479
		<u>1,298,537</u>
<b>Telecommunications 0.1%</b>		
Level 3 Financing, Inc.		
10.50%, due 5/15/30 (a)	731,000	727,345
Telesat Canada		
4.875%, due 6/1/27 (a)	900,000	531,000
		<u>1,258,345</u>
Total Corporate Bonds		
(Cost \$75,062,433)		<u>73,031,862</u>
<b>Loan Assignments 86.4%</b>		
<b>Aerospace &amp; Defense 2.9%</b>		
Amentum Government Services Holdings LLC (b)		
First Lien Tranche 3 Term Loan		
9.337% (1 Month SOFR + 4.00%), due 2/15/29	4,022,083	4,013,705
First Lien Tranche Term Loan 1		
9.447% (1 Month SOFR + 4.00%), due 1/29/27	1,993,772	1,990,658
Arcline FM Holdings LLC		
First Lien Initial Term Loan		
10.36% (3 Month SOFR + 4.75%), due 6/23/28 (b)	3,110,350	3,091,881
Asplundh Tree Expert LLC		
Amendment No. 1 Term Loan		
7.183% (1 Month SOFR + 1.75%), due 9/7/27 (b)	3,758,338	3,754,312
Barnes Group, Inc.		
Initial Term Loan		
8.433% (1 Month SOFR + 3.00%), due 9/3/30 (b)	1,197,000	1,195,504

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Aerospace &amp; Defense</b>		
Cobham Ultra SeniorCo. SARL		
USD Facility Term Loan B		
9.363% (6 Month SOFR + 3.50%), due 8/3/29 (b)	\$ 3,352,762	\$ 3,306,661
Dynasty Acquisition Co., Inc. (b)		
2023 Specified Refinancing Term Loan B1		
9.333% (1 Month SOFR + 4.00%), due 8/24/28	3,979,542	3,982,626
2023 Specified Refinancing Term Loan B2		
9.333% (1 Month SOFR + 4.00%), due 8/24/28	1,705,518	1,706,840
KBR, Inc.		
Incremental Term Loan B		
7.583% (1 Month SOFR + 2.25%), due 1/17/31 (b)	1,300,000	1,298,375
Russell Investments U.S. Institutional Holdco, Inc.		
2025 Term Loan		
8.933% (1 Month SOFR + 3.50%), due 5/30/25 (b)	5,399,014	5,081,822
SkyMiles IP Ltd.		
Initial Term Loan		
9.068% (3 Month SOFR + 3.75%), due 10/20/27 (b)	3,985,714	4,072,404
TransDigm, Inc. (b)		
Tranche Term Loan H		
8.598% (3 Month SOFR + 3.25%), due 2/22/27	1,954,873	1,955,076
Tranche Term Loan I		
8.598% (3 Month SOFR + 3.25%), due 8/24/28	4,991,010	4,992,207
United AirLines, Inc.		
Term Loan B		
9.201% (1 Month SOFR + 3.75%), due 4/21/28 (b)	3,250,929	3,251,381
WestJet Airlines Ltd.		
Term Loan		
8.437% (1 Month SOFR + 3.00%), due 12/11/26 (b)	3,646,133	<u>3,636,562</u>
		<u>47,330,014</u>
<b>Animal Food 0.2%</b>		
Alltech, Inc.		
Term Loan B		
9.447% (1 Month SOFR + 4.00%), due 10/13/28 (b)	3,058,262	<u>3,023,856</u>
<b>Automobile 1.7%</b>		
American Auto Auction Group LLC		
First Lien Tranche Term Loan B		
10.498% (3 Month SOFR + 5.00%), due 12/30/27 (b)	5,880,000	5,786,285
Autokiniton U.S. Holdings, Inc.		
Closing Date Term Loan B		
9.97% (1 Month SOFR + 4.50%), due 4/6/28 (b)	4,033,450	4,030,090
Belron Finance 2019 LLC		
Dollar Second Incremental Term Loan		
7.829% (3 Month SOFR + 2.25%), due 10/30/26 (b)	4,146,292	4,146,292
Belron Finance U.S. LLC		
2029 Dollar Incremental Term Loan		
7.664% (3 Month SOFR + 2.25%), due 4/18/29 (b)	497,500	496,967



	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Automobile</b>		
Clarios Global LP		
First Lien 2024 Refinancing Term Loan		
8.333% (1 Month SOFR + 3.00%), due 5/6/30 (b)	\$ 6,412,500	\$ 6,410,499
First Brand Group LLC		
First Lien 2021 Term Loan		
10.574% (3 Month SOFR + 5.00%), due 3/30/27 (b)	1,329,915	1,327,144
Mavis Tire Express Services Topco Corp.		
Term Loan		
9.076%, due 5/4/28	600,000	599,625
Wand Newco 3, Inc.		
First Lien 2024 Refinancing Term Loan		
9.086% (1 Month SOFR + 3.75%), due 1/17/31 (b)	4,333,333	4,334,686
		<u>27,131,588</u>
<b>Banking 0.8%</b>		
Apollo Commercial Real Estate Finance, Inc.		
Term Loan B1		
8.947% (1 Month SOFR + 3.50%), due 3/11/28 (b)	82,283	80,842
Edelman Financial Engines Center LLC (The)		
First Lien 2021 Initial Term Loan		
8.947% (1 Month SOFR + 3.50%), due 4/7/28 (b)	5,568,891	5,535,690
Jane Street Group LLC		
2024 Repricing Term Loan		
7.951% (1 Month SOFR + 2.50%), due 1/26/28 (b)	6,666,971	6,630,303
		<u>12,246,835</u>
<b>Beverage, Food &amp; Tobacco 1.5%</b>		
8th Avenue Food & Provisions, Inc.		
First Lien Term Loan		
9.197% (1 Month SOFR + 3.75%), due 10/1/25 (b)	2,220,772	2,150,911
CHG PPC Parent LLC		
First Lien 2021-1 U.S. Term Loan		
8.447% (1 Month SOFR + 3.00%), due 12/8/28 (b)	4,239,998	4,234,698
Froneri International Ltd.		
First Lien Facility Term Loan B2		
7.683% (1 Month SOFR + 2.25%), due 1/29/27 (b)	2,909,475	2,903,880
H-Food Holdings LLC		
Initial Term Loan		
9.337% (3 Month SOFR + 3.688%), due 5/23/25 (b)	2,447,108	1,889,628
Naked Juice LLC		
First Lien Initial Term Loan		
8.698% (3 Month SOFR + 3.25%), due 1/24/29 (b)	884,954	835,839
Pegasus BidCo BV		
Initial Dollar Term Loan		
9.63% (3 Month SOFR + 4.25%), due 7/12/29 (b)	4,356,000	4,354,183
Sotheby's		
2021 Second Refinancing Term Loan		
10.076% (3 Month SOFR + 4.50%), due 1/15/27 (b)	2,233,880	2,209,865

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Beverage, Food &amp; Tobacco</b>		
U.S. Foods, Inc.		
Incremental 2021 Term Loan B		
7.947% (1 Month SOFR + 2.50%), due 11/22/28 (b)	\$ 3,982,294	\$ 3,991,422
United Natural Foods, Inc.		
Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 10/22/25 (b)	1,093,784	<u>1,090,925</u>
		<u>23,661,351</u>
<b>Broadcasting &amp; Entertainment 1.5%</b>		
Altice France SA		
USD Term Loan B14		
10.814% (3 Month SOFR + 5.50%), due 8/15/28 (b)	6,080,181	5,513,204
Clear Channel Outdoor Holdings, Inc.		
Term Loan B 9.074% - 9.145%		
(3 Month SOFR + 3.50%), due 8/21/26 (b)	4,134,249	4,080,223
CMG Media Corp.		
First Lien 2021 Term Loan B		
8.948% (3 Month SOFR + 3.50%), due 12/17/26 (b)	5,173,450	4,791,908
Gray Television, Inc. (b)		
Term Loan E		
7.967% (1 Month SOFR + 2.50%), due 1/2/26	11,963	11,941
Term Loan D		
8.467% (1 Month SOFR + 3.00%), due 12/1/28	2,329,646	2,310,093
Nexstar Media, Inc.		
Term Loan B4		
7.951% (1 Month SOFR + 2.50%), due 9/18/26 (b)	2,916,699	2,915,179
Univision Communications, Inc. (b)		
First Lien Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 1/31/29	4,426,051	4,414,986
First Lien 2022 Incremental Term Loan		
9.598% (3 Month SOFR + 4.25%), due 6/24/29	923,437	<u>923,207</u>
		<u>24,960,741</u>
<b>Buildings &amp; Real Estate 2.2%</b>		
Allspring Buyer LLC		
Initial Term Loan		
8.887% (3 Month SOFR + 3.25%), due 11/1/28 (b)	3,655,680	3,636,261
Beacon Roofing Supply, Inc.		
2028 Term Loan		
7.947% (1 Month SOFR + 2.50%), due 5/19/28 (b)	3,412,500	3,414,278
Core & Main LP		
Tranche Term Loan B 7.937% - 8.056%		
(1 Month SOFR + 2.50%, 6 Month SOFR + 2.50%), due 7/27/28 (b)	5,328,296	5,318,305
Cornerstone Building Brands, Inc.		
Tranche Term Loan B		
8.683% (1 Month SOFR + 3.25%), due 4/12/28 (b)	6,409,578	6,346,482

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Buildings &amp; Real Estate</b>		
Cushman & Wakefield U.S. Borrower LLC (b)		
Replacement Term Loan		
8.197% (1 Month SOFR + 2.75%), due 8/21/25	\$ 32,501	\$ 32,420
2023-1 Refinancing Term Loan		
8.683% (1 Month SOFR + 3.25%), due 1/31/30	4,095,871	4,049,792
2023-2 Refinancing Term Loan		
9.333% (1 Month SOFR + 4.00%), due 1/31/30	208,333	206,510
SRS Distribution, Inc. (b)		
2022 Refinancing Term Loan		
8.683% (1 Month SOFR + 3.25%), due 6/2/28	1,372,000	1,361,024
2021 Refinancing Term Loan		
8.947% (1 Month SOFR + 3.50%), due 6/2/28	2,964,331	2,946,628
VC GB Holdings I Corp.		
First Lien Initial Term Loan		
8.61% (3 Month SOFR + 3.00%), due 7/21/28 (b)	3,172,595	3,138,886
Wilsonart LLC		
Tranche Term Loan E		
8.698% (3 Month SOFR + 3.25%), due 12/31/26 (b)	5,672,996	<u>5,660,584</u>
		<u>36,111,170</u>
<b>Capital Equipment 0.5%</b>		
AZZ, Inc.		
Initial Term Loan		
9.083% (1 Month SOFR + 3.75%), due 5/13/29 (b)	3,170,000	3,175,284
CPM Holdings, Inc.		
Initial Term Loan		
9.853% (1 Month SOFR + 4.50%), due 9/28/28 (b)	3,000,000	2,999,376
Discovery Energy Corp.		
USD Term Loan		
TBD, due 10/5/28	2,600,000	<u>2,528,500</u>
		<u>8,703,160</u>
<b>Cargo Transport 0.2%</b>		
Genesee & Wyoming, Inc.		
Initial Term Loan		
7.448% (3 Month SOFR + 2.00%), due 12/30/26 (b)	3,829,693	<u>3,824,393</u>
<b>Chemicals 0.3%</b>		
ASP Unifrax Holdings, Inc.		
First Lien USD Term Loan		
9.248% (3 Month SOFR + 3.75%), due 12/12/25 (b)	2,938,144	2,792,339
LSF11 A5 Holdco LLC (b)		
Term Loan		
8.947% (1 Month SOFR + 3.50%), due 10/15/28	2,282,576	2,267,597
Fourth Amendment Incremental Term Loan		
9.683% (1 Month SOFR + 4.25%), due 10/15/28	447,750	<u>446,631</u>
		<u>5,506,567</u>

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Chemicals, Plastics &amp; Rubber 5.4%</b>		
Aruba Investments Holdings LLC (b)		
First Lien Initial Dollar Term Loan		
9.433% (1 Month SOFR + 4.00%), due 11/24/27	\$ 1,281,816	\$ 1,265,794
First Lien 2022 Incremental Term Loan		
10.083% (1 Month SOFR + 4.75%), due 11/24/27 (c)(d)	1,485,000	1,455,300
Bakelite UK Intermediate Ltd.		
Term Loan		
9.498% (3 Month SOFR + 4.00%), due 5/29/29 (b)	5,114,557	5,098,574
Clydesdale Acquisition Holdings, Inc.		
First Lien Term Loan B		
9.108% (1 Month SOFR + 3.675%), due 4/13/29 (b)	4,910,163	4,874,564
Entegris, Inc.		
Tranche Term Loan B 7.833% - 7.848%		
(1 Month SOFR + 2.50%, 3 Month SOFR + 2.50%), due 7/6/29 (b)	3,483,652	3,480,750
Herens Holdco SARL		
USD Facility Term Loan B		
9.373% (3 Month SOFR + 3.925%), due 7/3/28 (b)	1,808,121	1,673,157
Ineos Quattro Holdings U.K. Ltd. (b)		
2030 Tranche Dollar Term Loan B		
9.183% (1 Month SOFR + 3.75%), due 3/14/30	1,492,500	1,487,836
2029 Tranche Dollar Term Loan B		
9.683% (1 Month SOFR + 4.25%), due 4/2/29	3,479,900	3,471,200
Ineos U.S. Finance LLC (b)		
2030 Dollar Term Loan		
8.933% (1 Month SOFR + 3.50%), due 2/18/30	995,000	981,319
2027-II Dollar Term Loan		
9.183% (1 Month SOFR + 3.75%), due 11/8/27	2,345,441	2,326,384
Innophos Holdings, Inc.		
Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 2/5/27 (b)	5,322,907	5,247,056
Jazz Pharmaceuticals plc		
Additional Dollar Tranche Term Loan B1		
8.447% (1 Month SOFR + 3.00%), due 5/5/28 (b)	7,154,937	7,148,977
Koppers, Inc.		
Term Loan B		
8.94% (1 Month SOFR + 3.50%), due 4/10/30 (b)	4,477,528	4,488,722
Nouryon Finance BV (b)		
2023 Term Loan		
9.448% (1 Month SOFR + 4.00%), due 4/3/28	1,243,750	1,241,807
Extended Dollar Term Loan		
9.467% (3 Month SOFR + 4.00%), due 4/3/28	6,413,914	6,397,880
Olympus Water U.S. Holding Corp.		
Initial Dollar Term Loan		
9.36% (3 Month SOFR + 3.75%), due 11/9/28 (b)	2,670,290	2,659,184
Oxea Holding Vier GmbH		
Tranche Term Loan B2		
8.93% (3 Month SOFR + 3.50%), due 10/14/24 (b)	3,400,209	3,314,142

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Chemicals, Plastics &amp; Rubber</b>		
PMHC II, Inc.		
Initial Term Loan		
9.723% (3 Month SOFR + 4.25%), due 4/23/29 (b)	\$ 5,925,000	\$ 5,638,627
SCIH Salt Holdings, Inc.		
First Lien Incremental Term Loan B1 9.447% - 9.451%		
(1 Month SOFR + 4.00%), due 3/16/27 (b)	6,228,104	6,209,612
Sparta U.S. Holdco LLC		
First Lien Initial Term Loan		
8.717% (1 Month SOFR + 3.25%), due 8/2/28 (b)	2,058,000	2,051,141
Tricorbraun Holdings, Inc.		
First Lien Closing Date Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 3/3/28 (b)	5,806,232	5,682,124
Tronox Finance LLC		
First Lien 2022 Incremental Term Loan		
8.598% (3 Month SOFR + 3.25%), due 4/4/29 (b)	2,534,181	2,529,430
W. R. Grace Holdings LLC		
Initial Term Loan		
9.36% (3 Month SOFR + 3.75%), due 9/22/28 (b)	3,430,000	3,426,426
Windsor Holdings III LLC		
Dollar Term Loan B		
9.848% (1 Month SOFR + 4.50%), due 8/1/30 (b)	4,990,000	4,988,613
		<u>87,138,619</u>
<b>Commercial Services 0.3%</b>		
Prime Security Services Borrower LLC		
First Lien 2023 Refinancing Term Loan B1		
7.827% (3 Month SOFR + 2.50%), due 10/13/30 (b)	5,000,000	4,998,610
<b>Consumer Durables 0.3%</b>		
SWF Holdings I Corp.		
First Lien Initial Term Loan		
9.447% (1 Month SOFR + 4.00%), due 10/6/28 (b)	4,799,401	4,265,468
<b>Containers, Packaging &amp; Glass 3.0%</b>		
Alliance Laundry Systems LLC		
Initial Term Loan B 8.926% - 8.934%		
(1 Month SOFR + 3.50%, 3 Month SOFR + 3.50%), due 10/8/27 (b)	4,729,383	4,722,487
Altium Packaging LLC		
First Lien 2021 Term Loan		
8.197% (1 Month SOFR + 2.75%), due 2/3/28 (b)	3,000,266	2,988,079
Anchor Glass Container Corp.		
First Lien August 2023 Extended Term Loan 10.827% - 10.896%		
(3 Month SOFR + 5.00%, 6 Month SOFR + 5.00%), due 12/7/25 (b)	2,630,556	2,176,785
Berlin Packaging LLC (b)		
Tranche Initial Term Loan B4 8.604% - 8.728%		
(1 Month SOFR + 3.25%, 3 Month SOFR + 3.25%), due 3/11/28	3,890,015	3,854,355

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Containers, Packaging &amp; Glass</b>		
Berlin Packaging LLC (b)		
Tranche Term Loan B5 9.217% - 9.36%		
(1 Month SOFR + 3.75%, 3 Month SOFR + 3.75%), due 3/11/28	\$ 1,055,700	\$ 1,048,725
Charter Next Generation, Inc.		
First Lien 2021 Initial Term Loan		
9.22% (1 Month SOFR + 3.75%), due 12/1/27 (b)	5,988,744	5,954,644
Flint Group Packaging Inks North America Holdings LLC (b)		
First Lien USD Facility Term Loan B		
5.677% (6.90% PIK) (3 Month SOFR + 0.10%), due 12/31/27 (e)	425,823	311,561
Second Lien USD Facility Term Loan B		
5.677% (6.90% PIK) (3 Month SOFR + 0.10%), due 12/31/27 (e)	567,858	58,489
USD Facility Term Loan B		
9.827% (3 Month SOFR + 4.25%), due 12/31/26	847,711	770,004
Graham Packaging Co., Inc.		
2021 Initial Term Loan		
8.447% (1 Month SOFR + 3.00%), due 8/4/27 (b)	4,314,429	4,306,132
Mauser Packaging Solutions Holding Co.		
Initial Term Loan		
9.355% (1 Month SOFR + 4.00%), due 8/14/26 (b)	181,958	182,085
Pactiv Evergreen, Inc. (b)		
Tranche U.S. Term Loan B2		
8.697% (1 Month SOFR + 3.25%), due 2/5/26	1,729,178	1,730,043
Tranche U.S. Term Loan B3		
8.697% (1 Month SOFR + 3.25%), due 9/24/28	975,000	974,797
Pretium PKG Holdings, Inc. (b)		
First Lien Initial Third Amendment Term Loan A1		
9.953% (1 Month SOFR + 4.60%), due 10/2/28	3,396,335	2,768,013
First Lien Third Amendment Tranche Term Loan A		
10.353% (1 Month SOFR + 5.00%), due 10/2/28	2,086,351	2,072,441
Second Lien Initial Term Loan		
12.208% (1 Month SOFR + 6.75%), due 10/1/29 (c)	1,750,000	739,375
ProAmpac PG Borrower LLC		
2023-1 Term Loan 9.798% - 9.868%		
(3 Month SOFR + 4.50%), due 9/15/28 (b)	3,166,667	3,166,667
Reynolds Consumer Products LLC		
Initial Term Loan		
7.183% (1 Month SOFR + 1.75%), due 2/4/27 (b)	117,380	117,130
RLG Holdings LLC		
First Lien Closing Date Initial Term Loan		
9.697% (1 Month SOFR + 4.25%), due 7/7/28 (b)	4,900,000	4,699,100
Trident TPI Holdings, Inc. (b)		
Tranche Initial Term Loan B3		
9.61% (3 Month SOFR + 4.00%), due 9/15/28	3,689,045	3,675,724
Tranche Initial Term Loan B5		
9.848% (3 Month SOFR + 4.50%), due 9/15/28	968,123	965,184
Tranche Incremental Term Loan B4		
10.598% (3 Month SOFR + 5.25%), due 9/15/28	396,000	396,330
		<u>47,678,150</u>

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Diversified/Conglomerate Manufacturing 2.1%</b>		
Allied Universal Holdco LLC (b)		
Initial U.S. Dollar Term Loan		
9.183% (1 Month SOFR + 3.75%), due 5/12/28	\$ 5,961,361	\$ 5,884,984
Amendment No. 3 Term Loan		
10.083% (1 Month SOFR + 4.75%), due 5/12/28	2,992,500	2,974,731
Filtration Group Corp. (b)		
2021 Incremental Term Loan		
8.947% (1 Month SOFR + 3.50%), due 10/21/28	2,947,236	2,942,079
2023 Extended Dollar Term Loan		
9.697% (1 Month SOFR + 4.25%), due 10/21/28	2,750,032	2,750,320
Gardner Denver, Inc.		
2020 GDI Tranche Dollar Term Loan B2		
7.183% (1 Month SOFR + 1.75%), due 3/1/27 (b)	3,300,225	3,300,974
GYP Holdings III Corp.		
First Lien 2023 Refinancing Term Loan		
8.333% (1 Month SOFR + 3.00%), due 5/12/30 (b)	569,360	570,072
Ingersoll-Rand Services Co.		
2020 Spinco Tranche Dollar Term Loan B1		
7.183% (1 Month SOFR + 1.75%), due 3/1/27 (b)	159,843	159,879
Iron Mountain Information Management LLC		
Incremental Term Loan B		
7.197% (1 Month LIBOR + 1.75%), due 1/2/26 (b)	3,169,007	3,156,464
LTI Holdings, Inc. (b)		
First Lien Initial Term Loan		
8.947% (1 Month SOFR + 3.50%), due 9/6/25	1,279,090	1,245,514
First Lien First Amendment Additional Term Loan		
10.197% (1 Month SOFR + 4.75%), due 7/24/26	1,714,734	1,665,970
QUIKRETE Holdings, Inc.		
First Lien Fourth Amendment Term Loan		
8.197% (1 Month SOFR + 2.75%), due 3/19/29 (b)	5,403,750	5,398,687
Red Ventures LLC		
First Lien Term Loan B4		
8.333% (1 Month SOFR + 3.00%), due 3/3/30 (b)	4,126,354	4,102,285
		<u>34,151,959</u>
<b>Diversified/Conglomerate Service 2.2%</b>		
Applied Systems, Inc. (b)		
First Lien 2026 Term Loan		
9.848% (3 Month SOFR + 4.50%), due 9/18/26	3,437,819	3,445,342
Second Lien 2021 Term Loan		
12.098% (3 Month SOFR + 6.75%), due 9/17/27	1,982,109	1,987,064
Blackhawk Network Holdings, Inc.		
First Lien Term Loan		
8.138% (3 Month SOFR + 2.75%), due 6/15/25 (b)	3,768,657	3,758,764
Brightview Landscapes LLC		
2022 Initial Term Loan		
8.313% (3 Month SOFR + 3.00%), due 4/20/29 (b)	880,595	879,494

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Diversified/Conglomerate Service</b>		
Element Materials Technology Group U.S. Holdings, Inc. (b)		
Initial USD Term Loan B		
9.698% (3 Month SOFR + 4.25%), due 7/6/29	\$ 1,896,632	\$ 1,879,245
First Lien Delayed Draw Term Loan B		
9.698% (3 Month SOFR + 4.25%), due 7/6/29	875,368	867,344
Genesys Cloud Services Holdings I LLC		
2020 Initial Dollar Term Loan		
9.447% (1 Month SOFR + 4.00%), due 12/1/27 (b)	5,754,408	5,755,305
MKS Instruments, Inc.		
2023-1 Dollar Term Loan B		
7.848% (1 Month SOFR + 2.50%), due 8/17/29 (b)	6,774,095	6,753,393
TruGreen LP		
First Lien Second Refinancing Term Loan		
9.433% (1 Month SOFR + 4.00%), due 11/2/27 (b)	6,301,447	6,078,269
Verscend Holding Corp.		
Term Loan B1		
9.447% (1 Month SOFR + 4.00%), due 8/27/25 (b)	4,025,954	<u>4,023,438</u>
		<u>35,427,658</u>
<b>Ecological 0.2%</b>		
GFL Environmental, Inc.		
2023 Refinancing Term Loan A		
7.816% (3 Month SOFR + 2.50%), due 5/31/27 (b)	3,012,118	<u>3,010,235</u>
<b>Electronics 6.0%</b>		
Camelot U.S. Acquisition LLC		
Initial Term Loan 8.447% - 8.47%		
(1 Month SOFR + 3.00%), due 10/30/26 (b)	2,475,189	2,472,095
Term Loan B		
8.076%, due 1/25/31	966,816	963,190
Amendment No. 2 Incremental Term Loan		
8.447% (1 Month SOFR + 3.00%), due 10/30/26 (b)	2,634,854	2,631,012
Castle U.S. Holding Corp. (b)		
Initial Dollar Term Loan		
9.40% (3 Month SOFR + 3.75%), due 1/29/27	218,576	153,049
Dollar Term Loan B2		
9.65% (3 Month SOFR + 4.00%), due 1/29/27	4,885,417	3,419,792
Commscope, Inc.		
Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 4/6/26 (b)	6,107,205	5,323,956
CoreLogic, Inc.		
First Lien Initial Term Loan		
8.947% (1 Month SOFR + 3.50%), due 6/2/28 (b)	6,398,162	6,128,237
DCert Buyer, Inc.		
First Lien Initial Term Loan		
9.333% (1 Month SOFR + 4.00%), due 10/16/26 (b)	5,333,975	5,294,845



	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Electronics</b>		
ECi Macola/MAX Holding LLC		
First Lien Initial Term Loan		
9.36% (3 Month SOFR + 3.75%), due 11/9/27 (b)	\$ 3,395,000	\$ 3,386,513
Epicor Software Corp. (b)		
Term Loan C		
8.697% (1 Month SOFR + 3.25%), due 7/30/27	6,091,637	6,093,714
Term Loan D		
9.083% (1 Month SOFR + 3.75%), due 7/30/27	1,250,000	1,256,250
Flexera Software LLC		
First Lien Term Loan B1		
9.197% (1 Month SOFR + 3.75%), due 3/3/28 (b)	3,643,549	3,633,788
Gainwell Acquisition Corp.		
First Lien Term Loan B		
9.448% (3 Month SOFR + 4.00%), due 10/1/27 (b)	5,518,570	5,354,734
Helios Software Holdings, Inc.		
2021 Initial Dollar Term Loan		
9.248% (3 Month SOFR + 3.75%), due 3/11/28 (b)	1,403,008	1,384,155
ION Trading Finance Ltd.		
2021 Initial Dollar Term Loan		
10.198% (3 Month SOFR + 4.75%), due 4/1/28 (b)	3,900,000	3,826,875
MH Sub I LLC		
First Lien 2023 May Incremental Term Loan		
9.583% (1 Month SOFR + 4.25%), due 5/3/28 (b)	6,734,431	6,588,799
Project Alpha Intermediate Holding, Inc.		
Initial Term Loan		
10.063% (3 Month SOFR + 4.75%), due 10/28/30 (b)	6,500,000	6,507,222
Proofpoint, Inc.		
First Lien Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 8/31/28 (b)	5,458,378	5,420,475
Rocket Software, Inc.		
Extended Dollar Term Loan		
10.083% (1 Month SOFR + 4.75%), due 11/28/28 (b)	5,158,535	5,086,800
Sharp Services LLC (b)		
First Lien Initial Term Loan		
9.448% (3 Month SOFR + 4.00%), due 12/31/28	4,106,651	4,106,652
First Lien Tranche Term Loan B		
9.848% (3 Month SOFR + 4.50%), due 12/31/28	1,000,000	999,375
Sophos Holdings SARL		
First Lien Dollar Tranche Term Loan		
8.948% (1 Month SOFR + 3.50%), due 3/5/27 (b)	2,949,610	2,944,693
SS&C Technologies Holdings, Inc. (b)		
Term Loan B6		
7.683% (1 Month SOFR + 2.25%), due 3/22/29	1,629,698	1,629,229
Term Loan B7		
7.683% (1 Month SOFR + 2.25%), due 3/22/29	3,167,583	3,166,670
Ultimate Software Group, Inc.		
Term Loan B		
TBD, due 1/1/38	1,519,141	1,517,242

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Electronics</b>		
Vertiv Group Corp.		
Term Loan B1		
7.967% (1 Month SOFR + 2.50%), due 3/2/27 (b)	\$ 5,778,589	\$ 5,782,200
VS Buyer LLC		
Initial Term Loan		
8.683% (1 Month SOFR + 3.25%), due 2/28/27 (b)	1,443,750	<u>1,440,141</u>
		<u>96,511,703</u>
<b>Energy (Electricity) 0.3%</b>		
Covanta Holding Corp. (b)		
Initial Term Loan B		
7.833% (1 Month SOFR + 2.50%), due 11/30/28	4,021,746	4,003,793
Initial Term Loan C		
7.833% (1 Month SOFR + 2.50%), due 11/30/28	306,620	<u>305,251</u>
		<u>4,309,044</u>
<b>Entertainment 1.0%</b>		
Alterra Mountain Co. (b)		
Term Loan B2		
8.947% (1 Month SOFR + 3.50%), due 8/17/28	4,730,730	4,730,730
Term Loan B3		
9.183% (1 Month SOFR + 3.75%), due 5/31/30	497,500	498,122
Fertitta Entertainment LLC		
Initial Term Loan B		
9.333% (1 Month SOFR + 4.00%), due 1/27/29 (b)	4,138,615	4,126,041
Formula One Management Ltd.		
First Lien Facility Term Loan B		
7.598% (3 Month SOFR + 2.25%), due 1/15/30 (b)	984,615	983,385
J&J Ventures Gaming LLC		
Initial Term Loan		
9.61% (3 Month SOFR + 4.00%), due 4/26/28 (b)	5,356,502	<u>5,245,355</u>
		<u>15,583,633</u>
<b>Finance 6.9%</b>		
AAAdvantage Loyalty IP Ltd.		
Initial Term Loan		
10.329% (3 Month SOFR + 4.75%), due 4/20/28 (b)	5,270,000	5,392,169
Acuris Finance U.S., Inc.		
Initial Dollar Term Loan		
9.498% (3 Month SOFR + 4.00%), due 2/16/28 (b)	5,647,135	5,528,308
ADMI Corp. (b)		
Amendment No.4 Refinancing Term Loan		
8.822% (1 Month SOFR + 3.375%), due 12/23/27	2,431,250	2,308,929
Amendment No. 5 Incremental Term Loan		
9.197% (1 Month SOFR + 3.75%), due 12/23/27	3,665,625	3,507,545
Ahlstrom-Munksjo Holding 3 Oy		
USD Facility Term Loan B		
9.61% (3 Month SOFR + 4.00%), due 2/4/28 (b)	3,113,092	3,094,933

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Finance</b>		
AlixPartners LLP		
Initial Dollar Term Loan		
8.197% (1 Month SOFR + 2.75%), due 2/4/28 (b)	\$ 3,349,356	\$ 3,346,566
Blackstone Mortgage Trust, Inc.		
Term Loan B4		
8.833% (1 Month SOFR + 3.50%), due 5/9/29 (b)	201,390	196,859
Blue Tree Holdings, Inc.		
Term Loan		
8.11% (3 Month SOFR + 2.50%), due 3/4/28 (b)	1,458,750	1,447,809
Boxer Parent Co., Inc.		
2028 Extended Dollar Term Loan		
9.583% (1 Month SOFR + 4.25%), due 12/29/28 (b)	6,352,448	6,355,161
Covia Holdings LLC		
Initial Term Loan		
9.592% (3 Month SOFR + 4.00%), due 7/31/26 (b)	837,917	833,030
CPC Acquisition Corp.		
First Lien Initial Term Loan		
9.36% (3 Month SOFR + 3.75%), due 12/29/27 (b)	3,770,462	3,049,361
Deerfield Dakota Holding LLC		
First Lien Initial Dollar Term Loan		
9.098% (3 Month SOFR + 3.75%), due 4/9/27 (b)	5,282,726	5,182,027
Endurance International Group Holdings, Inc.		
Initial Term Loan		
9.422% (6 Month SOFR + 3.50%), due 2/10/28 (b)	5,603,245	5,418,803
GTCR W. Merger Sub LLC		
USD Term Loan B		
8.326%, due 9/20/30	5,000,000	4,991,965
LBM Acquisition LLC		
First Lien Initial Term Loan		
9.183% (1 Month SOFR + 3.75%), due 12/17/27 (b)	4,459,323	4,417,824
LSF11 Trinity Bidco, Inc.		
Initial Term Loan		
9.332% (1 Month SOFR + 4.00%), due 6/14/30 (b)	3,677,836	3,682,433
Minimax Viking GmbH		
Facility Term Loan B1D		
8.197% (1 Month SOFR + 2.75%), due 7/31/28 (b)	4,022,789	4,017,761
Onex TSG Intermediate Corp.		
Initial Term Loan		
10.324% (3 Month SOFR + 4.75%), due 2/28/28 (b)	2,905,102	2,872,420
Park River Holdings, Inc.		
First Lien Initial Term Loan		
8.843% (3 Month SOFR + 3.25%), due 12/28/27 (b)	4,518,288	4,379,603
Peraton Corp.		
First Lien Term Loan B		
9.183% (1 Month SOFR + 3.75%), due 2/1/28 (b)	4,955,840	4,944,139
Pluto Acquisition I, Inc.		
First Lien 2021 Term Loan		
9.65% (3 Month SOFR + 4.00%), due 6/22/26 (b)	3,737,920	3,009,026

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Finance</b>		
Potters Industries LLC		
Initial Term Loan		
9.448% (3 Month SOFR + 4.00%), due 12/14/27 (b)	\$ 1,167,000	\$ 1,169,431
RealPage, Inc.		
First Lien Initial Term Loan		
8.447% (1 Month SOFR + 3.00%), due 4/24/28 (b)	4,777,205	4,667,545
RealTruck Group, Inc.		
Initial Term Loan		
8.947% (1 Month SOFR + 3.50%), due 1/31/28 (b)	5,869,148	5,771,943
Triton Water Holdings, Inc.		
First Lien Initial Term Loan		
8.86% (3 Month SOFR + 3.25%), due 3/31/28 (b)	3,791,901	3,726,490
WCG Purchaser Corp.		
First Lien Initial Term Loan		
9.447% (1 Month SOFR + 4.00%), due 1/8/27 (b)	6,401,212	6,377,207
WildBrain Ltd.		
Initial Term Loan		
9.697% (1 Month SOFR + 4.25%), due 3/24/28 (b)	5,455,281	5,305,261
WIN Waste Innovations Holdings, Inc.		
Initial Term Loan		
8.197% (1 Month SOFR + 2.75%), due 3/24/28 (b)	6,268,653	5,751,489
		<u>110,746,037</u>
<b>Healthcare 2.1%</b>		
AHP Health Partners, Inc.		
Initial Term Loan		
8.947% (1 Month SOFR + 3.50%), due 8/24/28 (b)	1,955,000	1,956,466
Chariot Buyer LLC (b)		
First Lien Initial Term Loan		
8.683% (1 Month SOFR + 3.25%), due 11/3/28	5,056,529	4,991,916
First Lien Amendment No. 2 Term Loan		
9.087% (1 Month SOFR + 3.75%), due 11/3/28	3,000,000	2,970,624
CHG Healthcare Services, Inc.		
First Lien Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 9/29/28 (b)	6,067,850	6,041,843
ICU Medical, Inc.		
Tranche Term Loan B		
7.998% (3 Month SOFR + 2.50%), due 1/8/29 (b)	4,293,227	4,281,601
LSCS Holdings, Inc.		
First Lien Initial Term Loan		
9.947% (1 Month SOFR + 4.50%), due 12/16/28 (b)	4,704,000	4,604,040
Medical Solutions Holdings, Inc.		
First Lien Initial Term Loan		
8.683% (1 Month SOFR + 3.25%), due 11/1/28 (b)	2,022,796	1,815,459
Medline Borrower LP		
Initial Dollar Term Loan		
8.451% (1 Month SOFR + 3.00%), due 10/23/28 (b)	5,270,827	5,261,493

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Healthcare</b>		
U.S. Anesthesia Partners, Inc.		
First Lien Initial Term Loan		
9.717% (1 Month SOFR + 4.25%), due 10/1/28 (b)	\$ 1,895,455	\$ 1,787,521
		<u>33,710,963</u>
<b>Healthcare &amp; Pharmaceuticals 1.4%</b>		
Bausch & Lomb Corp.		
Initial Term Loan		
8.683% (1 Month SOFR + 3.25%), due 5/10/27 (b)	4,907,594	4,791,721
Bausch Health Cos., Inc.		
Second Amendment Term Loan		
10.687% (1 Month SOFR + 5.25%), due 2/1/27 (b)	2,631,756	2,068,560
Embecta Corp.		
First Lien Initial Term Loan		
8.333% (1 Month SOFR + 3.00%), due 3/30/29 (b)	6,311,495	6,085,859
Owens & Minor, Inc.		
Term Loan B1 9.183% - 9.198%		
(1 Month SOFR + 3.75%, 3 Month SOFR + 3.75%), due 3/29/29 (b)	3,446,667	3,446,667
Pediatric Associates Holding Co. LLC		
Amendment No. 1 Incremental Term Loan		
8.697% (1 Month SOFR + 3.25%), due 12/29/28 (b)	3,316,842	3,065,316
Physician Partners LLC		
Initial Term Loan		
9.463% (3 Month SOFR + 4.00%), due 12/23/28 (b)	2,564,251	2,421,935
Surgery Center Holdings, Inc.		
Initial Term Loan		
8.835% (1 Month SOFR + 3.50%), due 12/19/30 (b)	537,500	537,933
		<u>22,417,991</u>
<b>Healthcare, Education &amp; Childcare 4.5%</b>		
Agility Health, Inc.		
Term Loan		
8.33% (3 Month SOFR + 3.00%), due 5/1/30 (b)	7,859,581	7,820,283
Amneal Pharmaceuticals LLC		
Initial Term Loan		
10.833% (1 Month SOFR + 5.50%), due 5/4/28 (b)	6,888,268	6,817,663
athenahealth Group, Inc.		
Initial Term Loan		
8.583% (1 Month SOFR + 3.25%), due 2/15/29 (b)	4,810,606	4,735,440
Carestream Dental Technology Parent Ltd. (b)		
First Lien Initial Term Loan		
8.86% (3 Month LIBOR + 3.25%), due 9/1/24	1,382,762	1,054,356
First Lien Tranche Term Loan B		
9.948% (3 Month SOFR + 4.50%), due 9/1/24	1,834,678	1,400,089
Carestream Health, Inc.		
Term Loan		
12.948% (3 Month SOFR + 7.50%), due 9/30/27 (b)	2,498,325	1,998,660

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Healthcare, Education &amp; Childcare</b>		
Ecovyst Catalyst Technologies LLC		
Initial Term Loan		
7.913% (3 Month SOFR + 2.50%), due 6/9/28 (b)	\$ 3,441,403	\$ 3,437,717
Elanco Animal Health, Inc.		
Term Loan		
7.203% (1 Month SOFR + 1.75%), due 8/1/27 (b)	2,603,577	2,553,947
FC Compassus LLC		
Term Loan B1		
9.697% (1 Month SOFR + 4.25%), due 12/31/26 (b)(c)	5,253,159	5,078,055
Grifols Worldwide Operations Ltd.		
Dollar Tranche Term Loan B		
7.538% (3 Month SOFR + 2.00%), due 11/15/27 (b)	3,720,581	3,621,223
Insulet Corp.		
Term Loan B		
8.333% (1 Month SOFR + 3.25%), due 5/4/28 (b)	4,447,598	4,444,262
Journey Personal Care Corp.		
Initial Term Loan		
9.701% (1 Month SOFR + 4.25%), due 3/1/28 (b)	3,880,102	3,792,800
Mallinckrodt International Finance SA		
Second Out Term Loan		
14.833% (1 Month SOFR + 9.50%), due 11/14/28 (b)	918,508	983,952
National Mentor Holdings, Inc. (b)		
First Lien Initial Term Loan 9.183% - 9.198%		
(1 Month SOFR + 3.75%, 3 Month SOFR + 3.75%), due 3/2/28	2,136,895	1,943,506
First Lien Initial Term Loan C		
9.198% (3 Month SOFR + 3.75%), due 3/2/28	79,651	72,443
Organon & Co.		
Dollar Term Loan		
8.45% (1 Month SOFR + 3.00%), due 6/2/28 (b)	5,594,676	5,580,689
Petco Health and Wellness Co., Inc.		
First Lien Initial Term Loan		
8.86% (3 Month SOFR + 3.25%), due 3/3/28 (b)	5,034,215	4,716,430
Raptor Acquisition Corp.		
First Lien Term Loan B		
9.633% (3 Month SOFR + 4.00%), due 11/1/26 (b)	4,186,250	4,182,323
Select Medical Corp.		
Tranche Term Loan B1		
8.333% (1 Month SOFR + 3.00%), due 3/6/27 (b)	2,343,071	2,338,678
Sound Inpatient Physicians, Inc.		
First Lien Initial Term Loan		
8.447% (1 Month SOFR + 3.00%), due 6/27/25 (b)(c)	1,890,000	573,615
Sunshine Luxembourg VII SARL		
Facility Term Loan B3		
8.948% (3 Month SOFR + 3.50%), due 10/1/26 (b)	5,614,407	5,612,847
		<u>72,758,978</u>

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>High Tech Industries 2.3%</b>		
Altar BidCo, Inc.		
First Lien Initial Term Loan		
7.947% (1 Year SOFR + 3.10%), due 2/1/29 (b)	\$ 4,051,960	\$ 4,040,987
AP Gaming I LLC		
Term Loan B		
9.433% (1 Month SOFR + 4.00%), due 2/15/29 (b)	5,731,250	5,725,519
Central Parent LLC		
First Lien 2023 Refinancing Term Loan		
9.348% (3 Month SOFR + 4.00%), due 7/6/29 (b)	2,000,000	2,002,084
Hanesbands, Inc.		
Tranche Initial Term Loan B		
9.083% (1 Month SOFR + 3.75%), due 3/8/30 (b)	3,473,750	3,445,526
NAB Holdings LLC		
Initial Term Loan		
8.248% (3 Month SOFR + 2.75%), due 11/23/28 (b)	1,423,073	1,421,294
Nielsen Consumer, Inc.		
Fifth Amendment Dollar Incremental Term Loan		
11.583% (1 Month SOFR + 6.25%), due 3/6/28 (b)	1,824,167	1,791,483
Open Text Corp.		
2023 Replacement Term Loan		
8.183% (1 Month SOFR + 2.75%), due 1/31/30 (b)	4,206,926	4,206,926
Plusgrade LP		
Term Loan		
9.841%, due 1/29/31	3,900,000	3,885,375
Scientific Games Holdings LP		
First Lien Initial Dollar Term Loan		
8.58% (3 Month SOFR + 3.25%), due 4/4/29 (b)	4,291,827	4,253,677
Star Parent, Inc.		
Term Loan		
9.348% (3 Month SOFR + 4.00%), due 9/27/30 (b)	4,500,000	4,391,924
Trans Union LLC		
2021 Incremental Term Loan B6		
7.701% (1 Month SOFR + 2.25%), due 12/1/28 (b)	1,691,353	1,689,474
		<u>36,854,269</u>
<b>Hotel, Gaming &amp; Leisure 0.4%</b>		
Flutter Entertainment plc		
2028 Third Amendment Term Loan B		
8.863% (3 Month SOFR + 3.25%), due 7/22/28 (b)	3,028,324	3,027,243
Hilton Domestic Operating Co., Inc.		
Term Loan B4		
7.436% (1 Month SOFR + 2.00%), due 11/8/30 (b)	1,720,157	1,720,372
Ontario Gaming GTA LP		
First Lien Term Loan B		
9.598% (3 Month SOFR + 4.25%), due 8/1/30 (b)	1,000,000	1,000,781

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Hotel, Gaming &amp; Leisure</b>		
Tacala Investment Corp.		
Term Loan		
9.326%, due 1/26/31	\$ 600,000	\$ 599,063
		<u>6,347,459</u>
<b>Hotels, Motels, Inns &amp; Gaming 3.5%</b>		
Aimbridge Acquisition Co., Inc.		
First Lien 2019 Initial Term Loan		
9.197% (1 Month SOFR + 3.75%), due 2/2/26 (b)	3,298,821	3,139,380
Caesars Entertainment, Inc.		
Term Loan B1		
8.04%, due 1/24/31	2,100,000	2,093,874
2023 Incremental Term Loan B		
8.663% (3 Month SOFR + 3.25%), due 2/6/30 (b)	2,084,250	2,079,619
Entain plc (b)		
USD Facility Term Loan B		
7.948% (3 Month SOFR + 2.50%), due 3/29/27	4,700,981	4,695,105
USD Facility Term Loan B2		
8.948% (3 Month SOFR + 3.50%), due 10/31/29	1,584,009	1,583,679
Everi Holdings, Inc.		
Term Loan B		
7.947% (1 Month SOFR + 2.50%), due 8/3/28 (b)	3,997,413	3,995,190
Four Seasons Holdings, Inc.		
First Lien 2023 Repricing Term Loan		
7.933% (1 Month SOFR + 2.50%), due 11/30/29 (b)	1,423,398	1,422,508
Golden Entertainment, Inc.		
First Lien 2023 Refinancing Facility Term Loan B1		
8.187% (1 Month SOFR + 2.75%), due 5/28/30 (b)	870,625	869,174
Light & Wonder International, Inc.		
Term Loan B1		
8.083% (1 Month SOFR + 2.75%), due 4/14/29 (b)	5,902,594	5,870,130
Oceankey U.S. II Corp.		
Initial Term Loan		
8.933% (1 Month SOFR + 3.50%), due 12/15/28 (b)	3,542,427	3,472,684
PCI Gaming Authority		
Facility Term Loan B		
7.947% (1 Month SOFR + 2.50%), due 5/29/26 (b)	1,370,300	1,368,587
Penn Entertainment, Inc.		
Facility Term Loan B		
8.183% (1 Month SOFR + 2.75%), due 5/3/29 (b)	1,970,000	1,963,160
Station Casinos LLC		
Facility Term Loan B1		
7.683% (1 Month SOFR + 2.25%), due 2/8/27 (b)	1,870,293	1,865,477
Travel + Leisure Co. (b)		
Term Loan B		
7.697% (1 Month SOFR + 2.25%), due 5/30/25	3,790,000	3,781,707
2023 Incremental Term Loan		
8.687% (1 Month SOFR + 3.25%), due 12/14/29	1,500,000	1,499,375



	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Hotels, Motels, Inns &amp; Gaming</b>		
UFC Holdings LLC		
First Lien Term Loan B3		
8.336% (3 Month SOFR + 2.75%), due 4/29/26 (b)	\$ 7,392,793	\$ 7,384,476
Whatabrands LLC		
Initial Term Loan B		
8.447% (1 Month SOFR + 3.00%), due 8/3/28 (b)	6,520,175	6,497,537
Wyndham Hotels & Resorts, Inc.		
2023 Term Loan B		
7.683% (1 Month SOFR + 2.25%), due 5/24/30 (b)	2,489,988	<u>2,489,729</u>
		<u>56,071,391</u>
<b>Insurance 4.0%</b>		
Acrisure LLC		
First Lien 2021-2 Additional Term Loan		
9.90% (3 Month LIBOR + 4.25%), due 2/15/27 (b)	4,851,000	4,846,450
Alliant Holdings Intermediate LLC		
New Term Loan B6		
8.833% (1 Month SOFR + 3.50%), due 11/6/30 (b)	3,212,177	3,216,340
AmWINS Group, Inc.		
Term Loan		
7.697% (1 Month SOFR + 2.25%), due 2/19/28 (b)	7,281,780	7,243,100
AssuredPartners, Inc. (b)		
2022 Term Loan		
8.833% (1 Month SOFR + 3.50%), due 2/12/27	2,947,500	2,935,834
2020 February Refinancing Term Loan		
8.947% (1 Month SOFR + 3.50%), due 2/12/27	3,876,310	3,862,378
Asurion LLC (b)		
New Term Loan B8		
8.697% (1 Month SOFR + 3.25%), due 12/23/26	2,992,288	2,979,197
New Term Loan B11		
9.683% (1 Month SOFR + 4.25%), due 8/19/28	3,269,285	3,229,782
Second Lien New Term Loan B3		
10.697% (1 Month SOFR + 5.25%), due 1/31/28	4,200,000	4,014,498
Second Lien New Term Loan B4		
10.697% (1 Month SOFR + 5.25%), due 1/20/29	4,500,000	4,256,721
Broadstreet Partners, Inc. (b)		
2020 Initial Term Loan		
8.447% (1 Month SOFR + 3.00%), due 1/27/27	4,197,116	4,183,345
Tranche Term Loan B2		
8.697% (1 Month SOFR + 3.25%), due 1/27/27	1,140,417	1,137,177
2023 Term Loan B		
9.083% (1 Month SOFR + 3.75%), due 1/27/29	498,750	497,893
Hub International Ltd. (b)		
2022 Incremental Term Loan		
9.369% (3 Month SOFR + 4.00%), due 11/10/29	356,400	356,307
2023 Refinancing Term Loan		
9.587% (1 Month SOFR + 4.25%), due 6/20/30	3,591,000	3,591,000

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Insurance</b>		
NFP Corp.		
Closing Date Term Loan		
8.697% (1 Month SOFR + 3.25%), due 2/16/27 (b)	\$ 3,303,836	\$ 3,305,488
Ryan Specialty Group LLC		
Initial Term Loan		
8.083% (1 Month SOFR + 2.75%), due 9/1/27 (b)	3,906,740	3,900,880
Sedgwick Claims Management Services, Inc.		
2023 Term Loan		
9.083% (1 Month SOFR + 3.75%), due 2/24/28 (b)	6,169,785	6,168,070
USI, Inc.		
2023 Term Loan B		
8.348% (3 Month SOFR + 3.00%), due 11/22/29 (b)	5,186,757	<u>5,172,862</u>
		<u>64,897,322</u>
<b>Leisure, Amusement, Motion Pictures &amp; Entertainment 0.9%</b>		
Bombardier Recreational Products, Inc.		
2020 Replacement Term Loan		
7.433% (1 Month SOFR + 2.00%), due 5/24/27 (b)	1,327,124	1,323,569
Creative Artists Agency LLC		
Term Loan B		
8.833% (1 Month SOFR + 3.50%), due 11/27/28 (b)	5,784,873	5,783,838
Lions Gate Capital Holdings LLC		
Term Loan B		
7.683% (1 Month SOFR + 2.25%), due 3/24/25 (b)	1,317,417	1,314,359
Marriott Ownership Resorts, Inc.		
2019 Refinancing Term Loan		
7.183% (1 Month SOFR + 1.75%), due 8/29/25 (b)	2,910,432	2,902,550
William Morris Endeavor Entertainment LLC		
First Lien Term Loan B1		
8.197% (1 Month SOFR + 2.75%), due 5/18/25 (b)	3,631,884	<u>3,628,859</u>
		<u>14,953,175</u>
<b>Machinery (Non-Agriculture, Non-Construct &amp; Non-Electronic) 0.6%</b>		
Advanced Drainage Systems, Inc.		
Initial Term Loan		
7.703% (1 Month SOFR + 2.25%), due 7/31/26 (b)	450,268	452,069
Columbus McKinnon Corp.		
Initial Term Loan		
8.389% (3 Month SOFR + 2.75%), due 5/14/28 (b)	5,404,415	5,397,659
Husky Injection Molding Systems Ltd.		
Initial Term Loan		
8.447% (1 Month SOFR + 3.00%), due 3/28/25 (b)	3,388,615	<u>3,383,533</u>
		<u>9,233,261</u>
<b>Manufacturing 2.9%</b>		
ASP Blade Holdings, Inc.		
Initial Term Loan		
9.61% (3 Month SOFR + 4.00%), due 10/13/28 (b)	4,397,590	3,843,766

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Manufacturing</b>		
Chart Industries, Inc.		
Amendment No. 5 Term Loan		
8.698% (1 Month SOFR + 3.25%), due 3/15/30 (b)	\$ 2,866,054	\$ 2,866,054
Clark Equipment Co.		
Tranche Term Loan B		
7.948% (3 Month SOFR + 2.50%), due 4/20/29 (b)	432,426	432,156
Coherent Corp.		
Initial Term Loan B		
8.197% (1 Month SOFR + 2.75%), due 7/2/29 (b)	5,570,779	5,535,962
CP Atlas Buyer, Inc.		
Term Loan B		
9.183% (1 Month SOFR + 3.75%), due 11/23/27 (b)	5,332,625	5,165,372
CPG International LLC		
Closing Date Term Loan		
7.933% (1 Month SOFR + 2.50%), due 4/28/29 (b)	3,703,125	3,692,941
EMRLD Borrower LP		
Initial Term Loan B		
8.313% (3 Month SOFR + 3.00%), due 5/31/30 (b)	6,193,766	6,192,657
FCG Acquisitions, Inc.		
First Lien Initial Term Loan		
9.197% (1 Month SOFR + 3.75%), due 3/31/28 (b)	3,375,887	3,365,760
LSF12 Badger Bidco LLC		
Initial Term Loan		
11.333% (1 Month SOFR + 6.00%), due 8/30/30 (b)	1,250,000	1,244,531
Madison IAQ LLC		
Term Loan		
8.701% (1 Month LIBOR + 3.25%), due 6/21/28 (b)	2,742,552	2,719,241
Pro Mach Group, Inc.		
First Lien Amendment No. 3 Refinancing Term Loan		
9.083% (1 Month SOFR + 3.75%), due 8/31/28 (b)	6,279,914	6,285,623
Standard Building Solutions, Inc.		
Initial Term Loan		
7.701% (1 Month SOFR + 2.25%), due 9/22/28 (b)	2,418,975	2,415,518
Summit Materials LLC		
Incremental Cov-Lite Term Loan B		
7.826%, due 11/30/28	1,500,000	1,502,250
Zurn LLC		
First Lien Term Loan B		
7.447% (1 Month SOFR + 2.00%), due 10/4/28 (b)	1,877,830	1,883,110
		<u>47,144,941</u>
<b>Media 1.4%</b>		
Apple Bidco LLC (b)		
First Lien Initial Term Loan		
8.197% (1 Month SOFR + 2.75%), due 9/22/28	5,394,590	5,357,502
First Lien Amendment No. 3 Term Loan		
8.833% (1 Month SOFR + 3.50%), due 9/22/28	1,732,533	1,729,438

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Media</b>		
Cogeco Communications Finance LP		
Incremental Term Loan		
7.947% (1 Month SOFR + 2.50%), due 9/1/28 (b)	\$ 4,113,655	\$ 3,986,818
Diamond Sports Group LLC		
Second Lien Term Loan		
10.67% (1 Month SOFR + 5.25%), due 8/24/26 (b)(f)(g)	2,898,312	188,993
DIRECTV Financing LLC		
Closing Date Term Loan		
10.65% (3 Month SOFR + 5.00%), due 8/2/27 (b)	1,185,830	1,184,348
Mission Broadcasting, Inc.		
Term Loan B4		
7.951% (1 Month SOFR + 2.50%), due 6/2/28 (b)	1,365,000	1,363,578
Radiate Holdco LLC		
Amendment No. 6 Term Loan B		
8.697% (1 Month SOFR + 3.25%), due 9/25/26 (b)	2,534,595	2,045,365
Sinclair Television Group, Inc.		
Term Loan B4		
9.183% (1 Month SOFR + 3.75%), due 4/21/29 (b)	2,936,410	2,649,194
Virgin Media Bristol LLC		
Facility Term Loan Y		
8.79% (6 Month SOFR + 3.25%), due 3/31/31 (b)	3,666,666	3,615,594
		<u>22,120,830</u>
<b>Mining, Steel, Iron &amp; Non-Precious Metals 0.7%</b>		
American Rock Salt Co. LLC		
First Lien Initial Term Loan		
9.447% (1 Month SOFR + 4.00%), due 6/9/28 (b)	3,406,144	3,250,030
Arsenal AIC Parent LLC		
Term Loan B		
9.833% (1 Month SOFR + 4.50%), due 8/18/30 (b)	2,565,000	2,564,200
Gates Global LLC		
Initial Dollar Term Loan B3		
7.933% (1 Month SOFR + 2.50%), due 3/31/27 (b)	3,786,506	3,779,951
MRC Global U.S., Inc.		
2018 Refinancing Term Loan		
8.447% (1 Month LIBOR + 3.00%), due 9/20/24 (b)	2,277,059	2,276,110
		<u>11,870,291</u>
<b>Oil &amp; Gas 2.2%</b>		
Buckeye Partners LP		
2021 Tranche Term Loan B1		
7.683% (1 Month SOFR + 2.25%), due 11/1/26 (b)	203,919	203,593
ChampionX Corp.		
Term Loan B2		
8.187% (1 Month SOFR + 2.75%), due 6/7/29 (b)	4,443,863	4,452,195
DT Midstream, Inc.		
Initial Term Loan		
7.447% (1 Month SOFR + 2.00%), due 6/26/28 (b)	1,277,850	1,280,132

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Oil &amp; Gas</b>		
Fleet Midco I Ltd.		
Facility Term Loan B		
8.447% (1 Month LIBOR + 3.00%), due 10/7/26 (b)	\$ 3,155,954	\$ 3,140,174
GIP III Stetson I LP		
2023 Initial Term Loan		
9.683% (1 Month SOFR + 4.25%), due 10/31/28 (b)	1,727,080	1,732,261
GIP Pilot Acquisition Partners LP		
Initial Term Loan		
8.327% (3 Month SOFR + 3.00%), due 10/4/30 (b)	1,363,636	1,363,068
Medallion Midland Acquisition LP		
2023 Repricing Term Loan		
8.864% (3 Month SOFR + 3.50%), due 10/18/28 (b)	3,751,237	3,744,203
Murphy Oil USA, Inc.		
Tranche Term Loan B		
7.217% (1 Month SOFR + 1.75%), due 1/31/28 (b)	778,000	778,972
NGL Energy Operating LLC		
Term Loan		
9.826%, due 1/27/31	800,000	798,000
NorthRiver Midstream Finance LP		
First Lien Initial Term Loan B		
8.33% (3 Month SOFR + 3.00%), due 8/16/30 (b)	1,558,486	1,556,343
Oryx Midstream Services Permian Basin LLC		
2023 Incremental Term Loan		
8.708% (1 Month SOFR + 3.25%), due 10/5/28 (b)	3,881,758	3,874,480
Prairie ECI Acquiror LP		
Initial Term Loan		
10.183% (1 Month SOFR + 4.75%), due 3/11/26 (b)	3,241,934	3,236,423
TransMontaigne Operating Co. LP		
Tranche Term Loan B		
8.947% (1 Month SOFR + 3.50%), due 11/17/28 (b)	4,900,000	4,843,998
Traverse Midstream Partners LLC		
Advance Term Loan 8.817% - 9.24%		
(3 Month SOFR + 3.50%, 3 Month SOFR + 3.75%), due 2/16/28 (b)	2,890,791	2,889,889
Veritas U.S., Inc.		
2021 Dollar Term Loan B		
10.447% (1 Month SOFR + 5.00%), due 9/1/25 (b)	2,729,648	2,349,203
		<u>36,242,934</u>
<b>Packaging 0.3%</b>		
LABL, Inc.		
Initial Dollar Term Loan		
10.433% (1 Month SOFR + 5.00%), due 10/29/28 (b)	2,646,000	2,513,700
Plastipak Holdings, Inc.		
2021 Tranche Term Loan B 7.933% - 10.00%		
(1 Month SOFR + 2.50%, 3 Month SOFR + 1.50%), due 12/1/28 (b)	1,901,176	1,896,764
		<u>4,410,464</u>

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Personal &amp; Nondurable Consumer Products 1.8%</b>		
ABG Intermediate Holdings 2 LLC		
First Lien Tranche Term Loan B1		
8.933% (1 Month SOFR + 3.50%), due 12/21/28 (b)	\$ 6,998,363	\$ 7,011,485
Foundation Building Materials, Inc.		
First Lien Initial Term Loan 8.697% - 8.824%		
(1 Month SOFR + 3.25%, 3 Month SOFR + 3.25%), due 1/31/28 (b)	5,111,182	5,046,020
2024 Incremental Term Loan		
9.313%, due 1/24/31	2,250,000	2,236,406
Hunter Douglas Holding BV		
Tranche Term Loan B1		
8.88% (3 Month SOFR + 3.50%), due 2/26/29 (b)	3,432,576	3,370,055
Leslie's Poolmart, Inc.		
Initial Term Loan		
8.197% (1 Month SOFR + 2.75%), due 3/9/28 (b)	4,321,710	4,264,689
Michaels Cos., Inc. (The)		
Term Loan B		
9.86% (3 Month SOFR + 4.25%), due 4/15/28 (b)	1,708,176	1,406,872
Perrigo Co. plc		
Initial Term Loan B		
7.683% (1 Month SOFR + 2.25%), due 4/20/29 (b)	4,937,500	4,914,353
Prestige Brands, Inc.		
Term Loan B5		
7.447% (1 Month SOFR + 2.00%), due 7/3/28 (b)	647,500	648,984
		<u>28,898,864</u>
<b>Personal &amp; Nondurable Consumer Products (Manufacturing Only) 0.7%</b>		
American Builders & Contractors Supply Co., Inc.		
Restatement Effective Date Term Loan		
7.433% (1 Month SOFR + 2.00%), due 1/15/27 (b)	2,633,125	2,626,176
Hercules Achievement LLC		
First Lien Third Amendment Extended Term Loan		
10.447% (1 Month SOFR + 5.00%), due 12/15/26 (b)	4,232,448	4,210,405
SRAM LLC		
Initial Term Loan		
8.197% (1 Month SOFR + 2.75%), due 5/18/28 (b)	4,422,727	4,397,850
		<u>11,234,431</u>
<b>Personal Transportation 0.1%</b>		
Uber Technologies, Inc.		
2023 Refinancing Term Loan		
8.135% (3 Month SOFR + 2.75%), due 3/3/30 (b)	1,992,131	1,991,135
<b>Personal, Food &amp; Miscellaneous Services 1.3%</b>		
1011778 B.C. Unlimited Liability Co.		
Term Loan B5		
7.583% (1 Month SOFR + 2.25%), due 9/20/30 (b)	5,004,160	4,974,445

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Personal, Food &amp; Miscellaneous Services</b>		
Aramark Intermediate HoldCo Corp.		
U.S. Term Loan B5		
7.947% (1 Month SOFR + 2.50%), due 4/6/28 (b)	\$ 6,051,889	\$ 6,033,733
Hayward Industries, Inc.		
First Lien Refinancing Term Loan		
8.197% (1 Month SOFR + 2.75%), due 5/30/28 (b)	1,590,540	1,585,371
Hillman Group, Inc. (The)		
Initial Term Loan		
8.197% (1 Month SOFR + 2.75%), due 7/14/28 (b)	1,480,441	1,476,122
IRB Holding Corp.		
2024 Replacement Term Loan B		
8.183% (1 Month SOFR + 2.75%), due 12/15/27 (b)	4,092,099	4,075,048
KFC Holding Co.		
2021 Term Loan B		
7.196% (1 Month SOFR + 1.75%), due 3/15/28 (b)	2,156,116	<u>2,153,121</u>
		<u>20,297,840</u>
<b>Pharmaceuticals 0.2%</b>		
Padagis LLC		
Term Loan B		
10.341% (3 Month SOFR + 4.75%), due 7/6/28 (b)	4,011,765	<u>3,871,353</u>
<b>Printing &amp; Publishing 0.4%</b>		
Getty Images, Inc.		
Initial Dollar Term Loan		
9.948% (3 Month SOFR + 4.50%), due 2/19/26 (b)	2,549,206	2,543,896
Severin Acquisition LLC		
First Lien Initial Term Loan		
8.563% (3 Month SOFR + 3.25%), due 8/1/27 (b)	4,318,042	<u>4,320,741</u>
		<u>6,864,637</u>
<b>Real Estate 0.2%</b>		
RHP Hotel Properties LP		
Tranche Term Loan B		
8.083% (1 Month SOFR + 2.75%), due 5/18/30 (b)	2,646,667	<u>2,642,808</u>
<b>Retail 0.4%</b>		
Great Outdoors Group LLC		
Term Loan B2		
9.197% (1 Month SOFR + 3.75%), due 3/6/28 (b)	6,031,621	<u>6,011,264</u>
<b>Retail Store 0.9%</b>		
EG Group Ltd.		
USD Additional Facility Term Loan		
9.99% (1 Month SOFR + 4.25%), due 3/31/26 (b)	1,469,772	1,465,485

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Retail Store</b>		
Harbor Freight Tools USA, Inc.		
2021 Initial Term Loan		
8.197% (1 Month SOFR + 2.75%), due 10/19/27 (b)	\$ 2,814,039	\$ 2,779,302
PetSmart LLC		
Initial Term Loan		
9.183% (1 Month SOFR + 3.75%), due 2/11/28 (b)	4,899,198	4,870,621
White Cap Supply Holdings LLC		
Initial Closing Date Term Loan		
9.083% (1 Month SOFR + 3.75%), due 10/19/27 (b)	5,797,715	<u>5,791,071</u>
		<u>14,906,479</u>
<b>Services: Business 5.6%</b>		
Ascensus Group Holdings, Inc.		
First Lien Initial Term Loan		
8.947% (1 Month SOFR + 3.50%), due 8/2/28 (b)	5,394,179	5,367,208
Avis Budget Car Rental LLC		
New Tranche Term Loan C		
8.433% (1 Month SOFR + 3.00%), due 3/16/29 (b)	3,591,667	3,591,667
Brown Group Holdings LLC (b)		
Facility Incremental Term Loan B2 8.356% - 8.388%		
(1 Month SOFR + 3.00%, 3 Month SOFR + 3.00%), due 7/2/29	1,197,571	1,192,438
Initial Term Loan		
8.183% (1 Month SOFR + 2.75%), due 6/7/28	4,840,704	4,803,532
Charlotte Buyer, Inc.		
First Lien Initial Term Loan B		
10.586% (1 Month SOFR + 5.25%), due 2/11/28 (b)	2,517,975	2,519,722
ConnectWise LLC		
Initial Term Loan		
8.97% (1 Month SOFR + 3.50%), due 9/29/28 (b)	3,528,000	3,520,281
Corporation Service Co.		
Initial USD Tranche Term Loan B		
8.183% (1 Month SOFR + 2.75%), due 11/2/29 (b)	1,179,000	1,179,295
Dun & Bradstreet Corp. (The) (b)		
Refinancing Term Loan		
8.187% (1 Month SOFR + 2.75%), due 2/6/26	4,847,011	4,844,989
2022 Incremental Term Loan B2		
8.337% (1 Month SOFR + 3.00%), due 1/18/29	687,750	686,890
Electron Bidco, Inc.		
First Lien Initial Term Loan		
8.447% (1 Month SOFR + 3.00%), due 11/1/28 (b)	7,014,039	7,000,888
Fortrea Holdings, Inc.		
Initial Term Loan B		
9.083% (1 Month SOFR + 3.75%), due 7/1/30 (b)	1,243,750	1,243,231
GIP II Blue Holding LP		
Initial Term Loan		
9.941%, due 9/29/28	4,029,860	4,029,139



	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Services: Business</b>		
Hunter Holdco 3 Ltd.		
First Lien Initial Dollar Term Loan		
9.698% (3 Month SOFR + 4.25%), due 8/19/28 (b)	\$ 7,077,000	\$ 7,023,922
Icon plc (b)		
Lux Term Loan		
7.86% (3 Month SOFR + 2.25%), due 7/3/28	2,709,306	2,709,645
U.S. Term Loan		
7.86% (3 Month SOFR + 2.25%), due 7/3/28	675,025	675,110
Mitchell International, Inc. (b)		
First Lien Initial Term Loan		
9.40% (3 Month SOFR + 3.75%), due 10/15/28	3,275,000	3,245,888
Second Lien Initial Term Loan		
12.15% (3 Month SOFR + 6.50%), due 10/15/29	1,800,000	1,758,001
MPH Acquisition Holdings LLC		
Initial Term Loan		
9.90% (3 Month SOFR + 4.25%), due 9/1/28 (b)	4,887,500	4,660,691
Nielsen Consumer, Inc.		
2021 Refinancing Dollar Term Loan		
9.083% (1 Month SOFR + 3.75%), due 3/6/28 (b)	4,337,360	4,198,565
Orbit Private Holdings I Ltd.		
First Lien Initial Dollar Term Loan		
9.934% (6 Month SOFR + 4.50%), due 12/11/28 (b)	3,598,246	3,605,741
Parexel International, Inc.		
First Lien Initial Term Loan		
8.697% (1 Month SOFR + 3.25%), due 11/15/28 (b)	5,875,189	5,856,094
PECF USS Intermediate Holding III Corp.		
Initial Term Loan 9.697% - 9.824%		
(1 Month SOFR + 4.25%, 3 Month SOFR + 4.25%), due 12/15/28 (b)	2,890,518	2,136,920
Polaris Newco LLC		
First Lien Dollar Term Loan		
9.574% (3 Month SOFR + 4.00%), due 6/2/28 (b)	4,396,188	4,282,986
Project Boost Purchaser LLC		
2021 Tranche Term Loan 2		
8.947% (1 Month SOFR + 3.50%), due 5/30/26 (b)	4,244,963	4,240,540
Prometric Holdings, Inc.		
First Lien Initial Term Loan		
10.697% (1 Month SOFR + 5.25%), due 1/31/28 (b)	1,617,647	1,616,300
Ryan LLC		
Closing Date Initial Term Loan		
9.833% (1 Month SOFR + 4.50%), due 11/14/30 (b)	1,900,000	1,903,562
Vizient, Inc.		
Term Loan B7		
7.683% (1 Month SOFR + 2.25%), due 5/16/29 (b)	2,216,250	2,215,558
		<u>90,108,803</u>

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Services: Consumer 0.1%</b>		
Planet US Buyer LLC		
Term Loan		
8.814% (3 Month SOFR + 3.50%), due 2/7/31	1,500,000	\$ 1,496,250
West Technology Group LLC		
Term Loan B3		
9.563% (3 Month SOFR + 4.00%), due 4/10/27 (b)	\$ 914,010	<u>873,069</u>
		<u>2,369,319</u>
<b>Software 3.3%</b>		
AppLovin Corp.		
Amendment No. 6 New Term Loan		
8.433% (1 Month SOFR + 3.10%), due 10/25/28 (b)	4,720,925	4,709,123
Cloud Software Group, Inc.		
First Lien Dollar Term Loan B		
9.948% (3 Month SOFR + 4.50%), due 3/30/29 (b)	4,875,669	4,777,688
Cloudera, Inc.		
First Lien Initial Term Loan		
9.183% (1 Month SOFR + 3.75%), due 10/8/28 (b)	2,493,639	2,465,585
Cornerstone OnDemand, Inc.		
First Lien Initial Term Loan		
9.197% (1 Month SOFR + 3.75%), due 10/16/28 (b)	2,571,638	2,496,096
Gen Digital, Inc.		
Tranche Initial Term Loan B		
7.433% (1 Month SOFR + 2.00%), due 9/12/29 (b)	4,209,607	4,197,581
Informatica LLC		
Initial Term Loan		
8.197% (1 Month SOFR + 2.75%), due 10/27/28 (b)	3,718,366	3,708,141
ISolved, Inc.		
Closing Date Term Loan		
9.484% (6 Month SOFR + 4.00%), due 10/15/30 (b)	588,235	589,216
Magenta Buyer LLC		
First Lien Initial Term Loan		
10.574% (3 Month SOFR + 5.00%), due 7/27/28 (b)	3,191,117	2,068,906
McAfee Corp.		
Tranche Term Loan B1		
9.203% (1 Month SOFR + 3.75%), due 3/1/29 (b)	2,922,808	2,886,273
Mitnick Corp. Purchaser, Inc.		
Initial Term Loan		
9.913% (3 Month SOFR + 4.50%), due 5/2/29 (b)	3,456,250	3,280,558
Precisely Software, Inc.		
First Lien Third Incremental Term Loan		
9.586% (3 Month SOFR + 4.00%), due 4/24/28 (b)	2,738,687	2,689,618
Quartz AcquireCo LLC		
Term Loan		
8.833% (1 Month SOFR + 3.50%), due 6/28/30 (b)	1,246,875	1,243,758
Quest Software U.S. Holdings, Inc.		
First Lien Initial Term Loan		
9.713% (3 Month SOFR + 4.25%), due 2/1/29 (b)	4,484,163	3,518,198

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Software</b>		
Sophia LP		
First Lien Term Loan B		
8.937% (1 Month SOFR + 3.50%), due 10/7/27 (b)	\$ 2,816,311	\$ 2,809,270
Sovos Compliance LLC		
First Lien Initial Term Loan		
9.947% (1 Month SOFR + 4.50%), due 8/11/28 (b)	2,924,697	2,874,559
UKG, Inc. (b)		
First Lien 2021-2 Incremental Term Loan		
8.68% (3 Month SOFR + 3.25%), due 5/4/26	2,094,970	2,092,827
First Lien Initial Term Loan		
9.163% (3 Month SOFR + 3.75%), due 5/4/26	4,861,154	4,857,104
Second Lien 2021 Incremental Term Loan		
10.68% (3 Month SOFR + 5.25%), due 5/3/27	1,300,000	<u>1,298,375</u>
		<u>52,562,876</u>
<b>Telecommunications 3.1%</b>		
Avaya, Inc.		
Initial Term Loan		
13.837% (7.00% PIK) (1 Month SOFR + 8.50%), due 8/1/28 (b)(e)	416,998	364,873
Azalea TopCo, Inc. (b)		
First Lien Initial Term Loan		
8.947% (1 Month SOFR + 3.50%), due 7/24/26	905,408	896,542
First Lien 2022 Incremental Term Loan		
9.183% (1 Month SOFR + 3.75%), due 7/24/26	2,947,500	2,924,474
First Lien 2021 Term Loan		
9.197% (1 Month SOFR + 3.75%), due 7/24/26	1,950,000	1,933,751
Cablevision Lightpath LLC		
Initial Term Loan		
8.698% (1 Month SOFR + 3.25%), due 11/30/27 (b)	4,001,541	3,983,202
Ciena Corp.		
2020 Refinancing Term Loan		
7.337% (1 Month SOFR + 2.00%), due 10/24/30 (b)	992,513	994,285
Connect Finco SARL		
Amendment No.1 Refinancing Term Loan		
8.833% (1 Month SOFR + 3.50%), due 12/11/26 (b)	7,502,758	7,487,752
CSC Holdings LLC		
September 2019 Initial Term Loan		
7.948% (1 Month LIBOR + 2.50%), due 4/15/27 (b)	6,411,920	6,091,324
Cyxtera DC Holdings, Inc.		
First Lien Initial Term Loan		
10.50% (3 Month SOFR + 2.00%), due 5/1/24 (b)(c)(f)	492,462	312,714
Frontier Communications Holdings LLC		
Term Loan B		
9.197% (1 Month SOFR + 3.75%), due 10/8/27 (b)	4,202,745	4,144,957
Gogo Intermediate Holdings LLC		
Initial Term Loan		
9.197% (1 Month SOFR + 3.75%), due 4/30/28 (b)	5,417,467	5,398,841

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Telecommunications</b>		
Iridium Satellite LLC		
Term Loan B3		
7.833% (1 Month SOFR + 2.50%), due 9/20/30 (b)	\$ 500,000	\$ 498,572
Lumen Technologies, Inc.		
Term Loan B		
7.697% (1 Month SOFR + 2.25%), due 3/15/27 (b)	3,468,374	2,385,746
Redstone HoldCo 2 LP		
First Lien Initial Term Loan		
10.201% (1 Month SOFR + 4.75%), due 4/27/28 (b)	1,525,765	1,257,994
SBA Senior Finance II LLC		
Initial Term Loan		
7.34%, due 1/31/31	6,168,470	6,153,049
Telesat Canada		
Term Loan B5		
8.40% (3 Month SOFR + 2.75%), due 12/7/26 (b)	2,034,078	1,231,252
Zayo Group Holdings, Inc.		
Initial Dollar Term Loan		
8.447% (1 Month SOFR + 3.00%), due 3/9/27 (b)	5,075,110	<u>4,289,046</u>
		<u>50,348,374</u>
<b>Utilities 1.3%</b>		
Astoria Energy LLC		
2020 Advance Term Loan B		
8.947% (1 Month SOFR + 3.50%), due 12/10/27 (b)	856,028	855,790
Brookfield WEC Holdings, Inc. (b)		
First Lien 2021 Initial Term Loan		
8.22% (1 Month SOFR + 2.75%), due 8/1/25	2,235,698	2,223,402
Initial Term Loan		
9.106% (1 Month SOFR + 3.75%), due 8/1/25	1,728,125	1,729,565
Compass Power Generation LLC		
Tranche Term Loan B2		
9.697% (1 Month SOFR + 4.25%), due 4/14/29 (b)	1,676,766	1,682,005
Constellation Renewables LLC		
Term Loan		
8.15% (3 Month SOFR + 2.50%), due 12/15/27 (b)	2,348,856	2,338,091
Edgewater Generation LLC		
Term Loan		
9.197% (1 Month SOFR + 3.75%), due 12/13/25 (b)	4,495,843	4,438,840
Granite Generation LLC		
Term Loan		
9.197% (1 Month SOFR + 3.75%), due 11/9/26 (b)	5,898,555	5,869,882
Hamilton Projects Acquiror LLC		
Term Loan		
9.947% (1 Month SOFR + 4.50%), due 6/17/27 (b)	1,926,860	<u>1,926,259</u>
		<u>21,063,834</u>

	Principal Amount	Value
<b>Loan Assignments</b>		
<b>Water 0.3%</b>		
Osmosis Buyer Ltd. (b)		
2022 Refinancing Term Loan B		
9.105% (1 Month SOFR + 3.75%), due 7/31/28	\$ 3,995,834	\$ 3,967,112
2023 Incremental Delayed Draw Term Loan		
9.587% (1 Month SOFR + 4.25%), due 7/31/28	1,032,609	1,027,446
		<u>4,994,558</u>
Total Loan Assignments		
(Cost \$1,419,655,800)		<u>1,393,521,635</u>
Total Long-Term Bonds		
(Cost \$1,577,917,459)		<u>1,550,005,628</u>

	Shares	
<b>Affiliated Investment Company 0.4%</b>		
<b>Fixed Income Fund 0.4%</b>		
MainStay MacKay High Yield Corporate Bond Fund Class I	1,299,065	6,684,860
Total Affiliated Investment Company		
(Cost \$7,308,298)		<u>6,684,860</u>
<b>Common Stocks 0.1%</b>		
<b>Automobile Components 0.0% ‡</b>		
Millennium Corporate Trust (c)(d)(h)	4,973	—
Millennium Lender Trust (c)(d)(h)	5,298	—
		<u>—</u>
<b>Communications Equipment 0.0% ‡</b>		
Avaya, Inc. (c)(d)(h)	40,688	233,956
<b>Financial Services 0.0% ‡</b>		
New Topco Shares, Class A (c)(d)(h)	482,014	—
<b>Health Care Equipment &amp; Supplies 0.0% ‡</b>		
Carestream Equity (c)(d)(h)	5,387	54
<b>Health Care Providers &amp; Services 0.0% ‡</b>		
Mallinckrodt International Corp. (c)(d)(h)	11,784	424,224
<b>Household Durables 0.0% ‡</b>		
SSB Equipment Co., Inc. (c)(d)(h)	1,277	—
<b>Independent Power and Renewable Electricity Producers 0.0% ‡</b>		
Sempra Texas Holdings Corp. (c)(d)(h)	175,418	—

	Shares	Value
<b>Common Stocks</b>		
<b>Machinery 0.0% ‡</b>		
Ameriforge Group, Inc. (c)(d)(h)	60,753	\$ 59,538
<b>Software 0.1%</b>		
Envision Financial Technologies, Inc. (c)(d)(h)	62,402	624,020
<b>Specialty Retail 0.0% ‡</b>		
Serta Simmons Bedding, Inc. (c)(d)(h)	1,277	10,216
<b>Technology Hardware, Storage &amp; Peripherals 0.0% ‡</b>		
Diebold Nixdorf, Inc. (h)	11,878	361,091
Total Common Stocks (Cost \$4,061,050)		1,713,099

	Number of Rights	
<b>Rights 0.0% ‡</b>		
<b>Independent Power and Renewable Electricity Producers 0.0% ‡</b>		
Vistra Corp. Expires 12/31/46 (c)(d)(h)	107,130	160,374
Total Rights (Cost \$87,847)		160,374

	Number of Warrants	
<b>Warrants 0.0% ‡</b>		
<b>Capital Markets 0.0% ‡</b>		
THAIHOT Investment Co. Ltd. Expires 10/13/27 (c)(d)(h)(i)	26	0
Total Warrants (Cost \$0)		0

	Principal Amount	
<b>Short-Term Investments 5.0%</b>		
<b>U.S. Treasury Debt 5.0%</b>		
U.S. Treasury Bills (j)		
5.286%, due 2/20/24	\$ 8,011,000	7,988,752
5.294%, due 2/6/24	7,003,000	6,997,893
5.294%, due 3/19/24	1,927,000	1,913,731
5.30%, due 2/13/24	18,638,000	18,605,337

	Principal Amount	Value
<b>Short-Term Investments</b>		
<b>U.S. Treasury Debt</b>		
U.S. Treasury Bills (j)		
5.303%, due 3/12/24	\$ 6,269,000	\$ 6,232,317
9.772%, due 2/27/24	39,558,000	39,407,652
Total Short-Term Investments (Cost \$81,145,685)		81,145,682
Total Investments (Cost \$1,670,520,339)	101.6%	1,639,709,643
Other Assets, Less Liabilities	(1.6)	(25,603,490)
Net Assets	100.0%	\$ 1,614,106,153

† Percentages indicated are based on Fund net assets.

^ Industry classifications may be different than those used for compliance monitoring purposes.

‡ Less than one-tenth of a percent.

(a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.

(b) Floating rate—Rate shown was the rate in effect as of January 31, 2024.

(c) Illiquid security—As of January 31, 2024, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$9,671,441, which represented 0.6% of the Fund's net assets.

(d) Security in which significant unobservable inputs (Level 3) were used in determining fair value.

(e) PIK ("Payment-in-Kind")—issuer may pay interest or dividends with additional securities and/or in cash.

(f) Issue in default.

(g) Issue in non-accrual status.

(h) Non-income producing security.

(i) Less than \$1.

(j) Interest rate shown represents yield to maturity.

### Investments in Affiliates (in 000's)

Investments in issuers considered to be affiliate(s) of the Fund during the period ended January 31, 2024 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay MacKay High Yield Corporate Bond Fund Class I	\$ 6,377	\$ —	\$ —	\$ —	\$ 308	\$ 6,685	\$ 107	\$ —	1,299

Abbreviation(s):

CLO—Collateralized Loan Obligation

LIBOR—London Interbank Offered Rate

SOFR—Secured Overnight Financing Rate

TBD—To Be Determined

USD—United States Dollar

The following is a summary of the fair valuations according to the inputs used as of January 31, 2024, for valuing the Fund's assets:

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
<b>Asset Valuation Inputs</b>				
Investments in Securities (a)				
Long-Term Bonds				
Asset-Backed Securities	\$ —	\$ 83,452,131	\$ —	\$ 83,452,131
Corporate Bonds	—	73,031,862	—	73,031,862
Loan Assignments	—	1,392,066,335	1,455,300	1,393,521,635
Total Long-Term Bonds	—	1,548,550,328	1,455,300	1,550,005,628
Affiliated Investment Company				
Fixed Income Fund	6,684,860	—	—	6,684,860
Common Stocks	361,091	—	1,352,008	1,713,099
Rights	—	—	160,374	160,374
Warrants (b)	—	—	0	0
Short-Term Investments				
U.S. Treasury Debt	—	81,145,682	—	81,145,682
Total Investments in Securities	<u>\$ 7,045,951</u>	<u>\$ 1,629,696,010</u>	<u>\$ 2,967,682</u>	<u>\$ 1,639,709,643</u>

(a) For a complete listing of investments and their industries, see the Portfolio of Investments.

(b) Less than \$1.