

MainStay Floating Rate Fund

Portfolio of Investments January 31, 2021[†] (Unaudited)

	Principal Amount	Value
Long-Term Bonds 90.7%		
Corporate Bonds 5.7%		
Aerospace & Defense 0.3%		
Howmet Aerospace, Inc. 6.875%, due 5/1/25	\$ 500,000	\$ 583,750
Spirit AeroSystems, Inc. 7.50%, due 4/15/25 (a)	2,100,000	<u>2,252,691</u>
		<u>2,836,441</u>
Auto Manufacturers 0.2%		
Ford Motor Co. 8.50%, due 4/21/23	700,000	783,790
9.00%, due 4/22/25	1,400,000	<u>1,702,652</u>
		<u>2,486,442</u>
Building Materials 0.2% (a)		
JELD-WEN, Inc. 4.625%, due 12/15/25	590,000	601,800
4.875%, due 12/15/27	780,000	819,000
U.S. Concrete, Inc. 5.125%, due 3/1/29	400,000	<u>408,502</u>
		<u>1,829,302</u>
Chemicals 0.3% (a)		
Atotech Alpha 3 BV 6.25%, due 2/1/25	1,600,000	1,624,000
Kraton Polymers LLC 4.25%, due 12/15/25	800,000	804,000
Nouryon Holding BV 8.00%, due 10/1/26	1,000,000	<u>1,061,700</u>
		<u>3,489,700</u>
Commercial Services 0.6% (a)		
Herc Holdings, Inc. 5.50%, due 7/15/27	850,000	896,070
Jaguar Holding Co. II 4.625%, due 6/15/25	2,800,000	2,936,500
Prime Security Services Borrower LLC 6.25%, due 1/15/28	1,000,000	1,065,000
Refinitiv U.S. Holdings, Inc. 8.25%, due 11/15/26	1,000,000	1,090,000
Team Health Holdings, Inc. 6.375%, due 2/1/25	1,000,000	<u>900,000</u>
		<u>6,887,570</u>
Distribution & Wholesale 0.1% (a)		
IAA, Inc. 5.50%, due 6/15/27	500,000	525,050
KAR Auction Services, Inc. 5.125%, due 6/1/25	400,000	<u>410,500</u>
		<u>935,550</u>

	Principal Amount	Value
Corporate Bonds		
Electric 0.3%		
Clearway Energy Operating LLC		
5.75%, due 10/15/25	\$ 1,776,000	\$ 1,867,020
Vistra Operations Co. LLC		
5.00%, due 7/31/27 (a)	1,500,000	<u>1,584,450</u>
		<u>3,451,470</u>
Entertainment 0.2% (a)		
Caesars Resort Collection LLC		
5.75%, due 7/1/25	500,000	524,772
Scientific Games International, Inc.		
7.00%, due 5/15/28	1,350,000	<u>1,431,000</u>
		<u>1,955,772</u>
Environmental Control 0.4% (a)		
GFL Environmental, Inc.		
3.75%, due 8/1/25	2,000,000	2,040,000
4.25%, due 6/1/25	1,200,000	1,236,000
8.50%, due 5/1/27	462,000	<u>512,104</u>
		<u>3,788,104</u>
Food 0.1% (a)		
Post Holdings, Inc.		
5.50%, due 12/15/29	240,000	260,693
U.S. Foods, Inc.		
6.25%, due 4/15/25	1,200,000	<u>1,281,132</u>
		<u>1,541,825</u>
Healthcare-Services 0.0%‡		
Acadia Healthcare Co., Inc.		
5.00%, due 4/15/29 (a)	240,000	<u>252,600</u>
Household Products & Wares 0.1%		
Prestige Brands, Inc.		
6.375%, due 3/1/24 (a)	700,000	<u>714,000</u>
Insurance 0.1%		
GTCR AP Finance, Inc.		
8.00%, due 5/15/27 (a)	900,000	<u>969,750</u>
Iron & Steel 0.1%		
Carpenter Technology Corp.		
6.375%, due 7/15/28	630,000	<u>688,848</u>
Lodging 0.4%		
Boyd Gaming Corp.		
4.75%, due 12/1/27	600,000	617,250
8.625%, due 6/1/25 (a)	2,000,000	2,210,000

	Principal Amount	Value
Corporate Bonds		
Lodging		
Hilton Domestic Operating Co., Inc. 5.375%, due 5/1/25 (a)	\$ 1,000,000	\$ 1,055,250
		<u>3,882,500</u>
Machinery-Diversified 0.0%‡		
GrafTech Finance, Inc. 4.625%, due 12/15/28 (a)	430,000	<u>435,375</u>
Media 0.2% (a)		
Radiate Holdco LLC 4.50%, due 9/15/26	730,000	743,045
Univision Communications, Inc. 6.625%, due 6/1/27	1,400,000	<u>1,472,380</u>
		<u>2,215,425</u>
Mining 0.2%		
Kaiser Aluminum Corp. 6.50%, due 5/1/25 (a)	1,550,000	<u>1,654,625</u>
Miscellaneous—Manufacturing 0.2%		
Koppers, Inc. 6.00%, due 2/15/25 (a)	2,000,000	<u>2,055,000</u>
Oil & Gas Services 0.1%		
USA Compression Partners LP 6.875%, due 4/1/26	640,000	<u>668,928</u>
Packaging & Containers 0.1% (a)		
Ardagh Packaging Finance plc 5.25%, due 4/30/25	1,000,000	1,053,750
Plastipak Holdings, Inc. 6.25%, due 10/15/25	530,000	<u>541,925</u>
		<u>1,595,675</u>
Pharmaceuticals 0.1%		
Bausch Health Cos., Inc. 5.50%, due 11/1/25 (a)	700,000	<u>720,790</u>
Real Estate 0.2% (a)		
Realogy Group LLC 5.75%, due 1/15/29	1,670,000	1,705,487
7.625%, due 6/15/25	560,000	<u>608,300</u>
		<u>2,313,787</u>
Real Estate Investment Trusts 0.1%		
Iron Mountain, Inc. 5.00%, due 7/15/28 (a)	650,000	683,111

	Principal Amount	Value
Corporate Bonds		
Real Estate Investment Trusts		
RHP Hotel Properties LP 4.75%, due 10/15/27	\$ 300,000	\$ 306,000
		<u>989,111</u>
Retail 0.5% (a)		
1011778 BC ULC 4.00%, due 10/15/30	3,120,000	3,108,300
IRB Holding Corp. 7.00%, due 6/15/25	580,000	628,636
LBM Acquisition LLC 6.25%, due 1/15/29	2,000,000	2,024,400
		<u>5,761,336</u>
Telecommunications 0.5% (a)		
Frontier Communications Corp. 5.875%, due 10/15/27	560,000	603,064
LogMeIn, Inc. 5.50%, due 9/1/27	2,200,000	2,301,750
Lumen Technologies, Inc. 4.50%, due 1/15/29	1,330,000	1,365,192
Telesat Canada 4.875%, due 6/1/27	900,000	935,910
		<u>5,205,916</u>
Trucking & Leasing 0.1%		
DAE Funding LLC 5.00%, due 8/1/24 (a)	1,000,000	1,037,400
Total Corporate Bonds (Cost \$57,512,665)		<u>60,363,242</u>
Loan Assignments 85.0%(b)		
Aerospace & Defense 2.2%		
AI Convoy (Luxembourg) SARL Term Loan B 4.50% (6 Month LIBOR + 3.50%), due 1/18/27	1,612,812	1,612,309
Asplundh Tree Expert LLC Initial Term Loan 2.621% (1 Month LIBOR + 2.50%), due 9/7/27	3,874,875	3,888,197
CP Atlas Buyer, Inc. Initial Tranche Term Loan B1 5.25% (3 Month LIBOR + 4.50%), due 11/23/27	1,875,000	1,874,218
CP Atlas Buyer, Inc. Initial Tranche Term Loan B2 5.25% (3 Month LIBOR + 4.50%), due 11/23/27	625,000	627,214
Delta Air Lines, Inc. Term Loan 5.75% (1 Month LIBOR + 4.75%), due 12/30/38	2,000,000	2,018,750
Dynasty Acquisition Co., Inc. 2020 Term Loan B1 3.754% (3 Month LIBOR + 3.50%), due 4/6/26	1,822,038	1,748,507
Dynasty Acquisition Co., Inc. 2020 Term Loan B2 3.754% (3 Month LIBOR + 3.50%), due 4/6/26	979,591	940,057
Kestrel Bidco, Inc. Term Loan B 4.00% (3 Month LIBOR + 3.00%), due 12/11/26	1,237,500	1,177,945

	Principal Amount	Value
Loan Assignments (b)		
Aerospace & Defense		
Russell Investments U.S. Institutional Holdco, Inc. 2025 Term Loan 4.00% (3 Month LIBOR + 3.00%), due 5/30/25	\$ 1,548,133	\$ 1,543,780
Science Applications International Corp. Tranche Term Loan B 1.996% (1 Month LIBOR + 1.875%), due 10/31/25	2,052,750	2,049,328
SkyMiles IP Ltd. Initial Term Loan 4.75% (3 Month LIBOR + 3.75%), due 10/20/27	1,814,286	1,900,011
TransDigm, Inc. Term Loan 2.371% (1 Month LIBOR + 2.25%), due 5/30/25	972,675	955,653
TransDigm, Inc. Tranche F Refinancing Term Loan 2.371% (1 Month LIBOR + 2.25%), due 12/9/25	3,407,334	<u>3,343,446</u>
		<u>23,679,415</u>
Automobile 2.2%		
American Axle & Manufacturing, Inc. Tranche B Term Loan 3.00% (1 Month LIBOR + 2.25%), due 4/6/24	1,849,316	1,838,220
Autokiniton U.S. Holdings, Inc. Closing Date Term Loan B 6.496% (1 Month LIBOR + 6.375%), due 5/22/25 (c)(d)	3,120,000	3,104,400
Belron Finance U.S. LLC 2019 Dollar Second Incremental Loan 2.462% (3 Month LIBOR + 2.25%), due 10/30/26	1,237,500	1,232,859
Belron Finance U.S. LLC Initial Term Loan B 2.463% (3 Month LIBOR + 2.25%), due 11/7/24	2,425,000	2,417,422
Chassis, Inc. Initial Term Loan 6.50% (3 Month LIBOR + 5.50%), due 11/15/23	2,407,723	2,377,626
Clarios Global L.P. First Lien Term Loan B 3.621% (1 Month LIBOR + 3.50%), due 4/30/26	961,745	960,543
IAA, Inc. Initial Term Loan B 2.375% (1 Month LIBOR + 2.25%), due 6/28/26	1,418,750	1,416,977
KAR Auction Services, Inc. Term Loan B6 2.438% (1 Month LIBOR + 2.25%), due 9/19/26	738,150	734,459
Mavis Tire Express Services Corp. First Lien Term Loan 3.504% (3 Month LIBOR + 3.25%), due 3/20/25	4,119,831	4,091,507
Mavis Tire Express Services Corp. First Lien Term Loan B2 5.00% (3 Month LIBOR + 4.00%), due 3/20/25	500,000	501,875
Wand Newco 3, Inc. First Lien Tranche Term Loan B1 3.121% (1 Month LIBOR + 3.00%), due 2/5/26	4,278,385	<u>4,237,740</u>
		<u>22,913,628</u>
Banking 1.6%		
Apollo Commercial Real Estate Finance, Inc. Initial Term Loan B 2.88% (1 Month LIBOR + 2.75%), due 5/15/26	1,477,500	1,440,562
Broadstreet Partners, Inc. 2020 Initial Term Loan 3.371% (1 Month LIBOR + 3.25%), due 1/27/27	3,346,080	3,319,312
Brookfield Property REIT, Inc. Initial Term Loan B 2.621% (1 Month LIBOR + 2.50%), due 8/27/25	1,381,958	1,334,886
Edelman Financial Center LLC First Lien Initial Term Loan 3.121% (1 Month LIBOR + 3.00%), due 7/21/25	2,744,000	2,722,849
Greenhill & Co., Inc. Term Loan B 3.371% (1 Month LIBOR + 3.25%), due 4/12/24 (c)	1,562,332	1,550,614

	Principal Amount	Value
Loan Assignments (b)		
Banking		
Jane Street Group LLC Term Loan		
TBD, due 1/31/28	\$ 6,899,000	\$ 6,865,940
		<u>17,234,163</u>
Beverage, Food & Tobacco 2.6%		
8th Avenue Food & Provisions, Inc. First Lien Term Loan		
3.63% (1 Month LIBOR + 3.50%), due 10/1/25	3,352,000	3,353,398
American Seafoods Group LLC First Lien Tranche B Term Loan		
3.75% (1 Month LIBOR + 2.75%, 3 Month LIBOR + 2.75%), due 8/21/23	1,154,513	1,154,513
Arctic Glacier Group Holdings, Inc. Specified Refinancing Term Loan		
4.50% (3 Month LIBOR + 3.50%), due 3/20/24 (c)	961,552	895,044
B&G Foods, Inc. Tranche Term Loan B4		
2.621% (1 Month LIBOR + 2.50%), due 10/10/26	825,833	826,571
CHG PPC Parent LLC First Lien Initial Term Loan		
2.871% (1 Month LIBOR + 2.75%), due 3/31/25	3,656,250	3,601,406
Froneri International Ltd. First Lien Term Loan B2		
2.371% (1 Month LIBOR + 2.25%), due 1/29/27	2,999,925	2,982,010
H Food Holdings LLC Initial Term Loan B		
3.808% (1 Month LIBOR + 3.688%), due 5/23/25	1,632,785	1,624,621
JBS USA Lux SA Term Loan B		
2.121% (1 Month LIBOR + 2.00%), due 5/1/26	4,655,084	4,649,265
Sunshine Investments BV Term Loan B3		
3.471% (3 Month LIBOR + 3.25%), due 3/28/25	2,237,500	2,219,320
U.S. Foods, Inc. Initial Term Loan		
1.871% (1 Month LIBOR + 1.75%), due 6/27/23	4,767,654	4,718,275
United Natural Foods, Inc. Initial Term Loan		
4.371% (1 Month LIBOR + 4.25%), due 10/22/25	1,575,663	<u>1,577,070</u>
		<u>27,601,493</u>
Broadcasting & Entertainment 4.0%		
Altice France SA USD Incremental Term Loan B13		
4.127% (1 Month LIBOR + 4.00%), due 8/14/26	2,036,457	2,031,684
Charter Communications Operating LLC Term Loan B1		
1.88% (1 Month LIBOR + 1.75%), due 4/30/25	9,700,000	9,687,875
Clear Channel Outdoor Holdings, Inc. Term B Loan 3.659%-3.712%		
(2 Month LIBOR + 3.50%, 3 Month LIBOR + 3.50%), due 8/21/26	1,234,375	1,199,658
Diamond Sports Group LLC Term Loan		
3.38% (1 Month LIBOR + 3.25%), due 8/24/26	2,957,538	2,518,837
Gray Television, Inc. Term Loan C		
2.644% (1 Month LIBOR + 2.50%), due 1/2/26	3,011,963	3,006,942
Nexstar Broadcasting, Inc. Term Loan B4		
2.894% (1 Month LIBOR + 2.75%), due 9/18/26	2,480,394	2,482,331
Numericable U.S. LLC Term Loan B11		
2.871% (1 Month LIBOR + 2.75%), due 7/31/25	436,994	431,736
Numericable U.S. LLC Term Loan B12		
3.814% (1 Month LIBOR + 3.6875%), due 1/31/26	3,869,976	3,851,833
Radiate Holdco LLC Term Loan B		
4.25% (1 Month LIBOR + 3.50%), due 9/25/26	4,755,487	4,754,003

	Principal Amount	Value
Loan Assignments (b)		
Broadcasting & Entertainment		
Terrier Media Buyer, Inc. First Lien Term B1 Loan 4.371% (1 Month LIBOR + 4.25%), due 12/17/26 (c)	\$ 1,492,500	\$ 1,491,878
Terrier Media Buyer, Inc. Term Loan B 4.371% (1 Month LIBOR + 4.25%), due 12/17/26	2,650,000	2,648,895
Univision Communications, Inc. First Lien 2017 Replacement Repriced Term Loan 3.75% (1 Month LIBOR + 2.75%), due 3/15/24	5,032,476	5,011,089
WideOpenWest Finance LLC Eighth Amendment Term Loan B 4.25% (1 Month LIBOR + 3.25%), due 8/18/23	2,880,728	<u>2,874,555</u>
		<u>41,991,316</u>
Buildings & Real Estate 2.6%		
Core & Main LP Initial Term Loan 3.75% (3 Month LIBOR + 2.75%), due 8/1/24	3,509,612	3,497,546
Cushman & Wakefield U.S. Borrower LLC Replacement Term Loan 2.873% (1 Month LIBOR + 2.75%), due 8/21/25	3,920,375	3,890,972
Hamilton Holdco LLC Term Loan B 2.26% (3 Month LIBOR + 2.00%), due 1/2/27	1,462,500	1,451,531
Jeld-Wen First Lien Term Loan B4 2.121% (1 Month LIBOR + 2.00%), due 12/14/24	1,667,187	1,660,936
Ply Gem Midco, Inc. Initial Term Loan 3.876% (1 Month LIBOR + 3.75%), due 4/12/25	3,640,977	3,637,336
Realogy Group LLC Extended 2025 Term Loan 3.00% (1 Month LIBOR + 2.25%), due 2/8/25	2,226,300	2,209,602
SIWF Holdings, Inc. First Lien Initial Term Loan 4.371% (1 Month LIBOR + 4.25%), due 6/15/25	2,837,272	2,813,331
SIWF Holdings, Inc. Second Lien Initial Term Loan 8.621% (1 Month LIBOR + 8.50%), due 6/15/26	480,000	472,800
SRS Distribution, Inc. First Lien Initial Term Loan 3.121% (1 Month LIBOR + 3.00%), due 5/23/25	3,603,835	3,573,426
Wilsonart LLC Tranche Term Loan D 4.25% (3 Month LIBOR + 3.25%), due 12/19/23	3,889,256	<u>3,886,825</u>
		<u>27,094,305</u>
Cargo Transport 0.3%		
Genesee & Wyoming, Inc. Initial Term Loan 2.254% (3 Month LIBOR + 2.00%), due 12/30/26	2,977,500	<u>2,974,841</u>
Chemicals, Plastics & Rubber 4.9%		
Allnex (Luxembourg) & Cy S.C.A. Tranche Term Loan B2 4.00% (3 Month LIBOR + 3.25%), due 9/13/23 (c)	1,103,920	1,099,320
Allnex (Luxembourg) & Cy S.C.A. Tranche Term Loan B3 4.00% (3 Month LIBOR + 3.25%), due 9/13/23 (c)	831,742	828,276
Alpha 3 BV Initial Term Loan B1 4.00% (3 Month LIBOR + 3.00%), due 1/31/24	1,861,325	1,865,978
Altium Packaging LLC First Lien Initial Term Loan 3.75% (1 Month LIBOR + 2.75%), due 5/22/24	2,883,023	2,883,023
Altium Packaging LLC Term Loan B 1.625%, due 1/1/28	3,085,106	3,069,681

	Principal Amount	Value
Loan Assignments (b)		
Chemicals, Plastics & Rubber		
Aruba Investments Holdings LLC First Lien Initial Dollar Term Loan 4.75% (6 Month LIBOR + 4.00%), due 11/24/27	\$ 1,066,655	\$ 1,069,988
Cabot Microelectronics Corp. Term Loan B 2.125% (1 Month LIBOR + 2.00%), due 11/17/25	1,841,100	1,841,100
Diamond (BC) BV Initial Term Loan 3.121% (1 Month LIBOR + 3.00%), due 9/6/24	2,246,056	2,233,422
Emerald Performance Materials LLC Term Loan B 5.00% (1 Month LIBOR + 4.00%), due 8/12/25	1,718,347	1,720,495
Flex Acquisition Co., Inc. First Lien Initial Term Loan 4.00% (3 Month LIBOR + 3.00%), due 12/29/23	1,645,444	1,645,444
Ineos 226 Ltd. Term Loan B TBD, due 1/21/26	3,560,000	3,568,900
Ineos U.S. Finance LLC 2024 Dollar Term Loan B 2.121% (1 Month LIBOR + 2.00%), due 4/1/24	2,406,582	2,391,166
Innophos Holdings, Inc. Initial Term Loan B 3.621% (1 Month LIBOR + 3.50%), due 2/5/27	2,481,240	2,481,240
Milk Specialties Company Term Loan B 5.00% (1 Month LIBOR + 4.00%), due 8/16/23 (c)	1,053,845	1,051,869
Minerals Technologies, Inc. Term Loan B1 3.00% (1 Month LIBOR + 2.25%, 3 Month LIBOR + 2.25%), due 2/14/24 (c)	1,183,342	1,180,384
Nouryon Finance BV Initial Term Loan B 3.129% (1 Month LIBOR + 3.00%), due 10/1/25	3,589,329	3,574,372
Oxea Holding Vier GMBH Term Loan B2 3.688% (1 Month LIBOR + 3.50%), due 10/14/24	3,055,188	3,032,274
Pactiv Evergreen, Inc. Term Loan B1 2.871% (1 Month LIBOR + 2.75%), due 2/5/23	1,013,051	1,012,328
PAREXEL International Corp. Initial Term Loan 2.871% (1 Month LIBOR + 2.75%), due 9/27/24	2,188,137	2,185,050
PPD, Inc. Initial Term Loan 2.75% (1 Month LIBOR + 2.25%), due 1/13/28	1,692,745	1,697,241
PQ Corp. Third Amendment Tranche Term Loan B1 2.462% (3 Month LIBOR + 2.25%), due 2/7/27	1,838,110	1,834,827
Tricorbraun Holdings, Inc. First Lien Term Loan 4.75% (1 Month LIBOR + 3.75%), due 11/30/23	2,872,117	2,867,929
Tricorbraun, Inc. Delayed Draw Term Loan TBD, due 3/3/28	499,235	497,987
Tricorbraun, Inc. Term Loan TBD, due 3/3/28	2,219,515	2,213,966
Tronox Finance LLC Initial Dollar Term Loan B 3.120%-3.253% (1 Month LIBOR + 3.00%, 3 Month LIBOR + 3.00%), due 9/23/24	2,602,001	2,600,606
Univar Solutions USA, Inc. Term Loan B5 2.121% (1 Month LIBOR + 2.00%), due 7/1/26	594,000	591,278
Venator Finance SARL Initial Term Loan 3.121% (1 Month LIBOR + 3.00%), due 8/8/24	1,410,212	1,392,584
		<u>52,430,728</u>

	Principal Amount	Value
Loan Assignments (b)		
Commercial Services 0.5%		
MHI Holdings LLC Initial Term Loan B		
5.121% (1 Month LIBOR + 5.00%), due 9/21/26	\$ 2,795,464	\$ 2,805,947
Sotheby's Retired Initial Term Loan Retired 02/02/2021		
6.50% (1 Month LIBOR + 5.50%), due 1/15/27	2,302,672	<u>2,314,185</u>
		<u>5,120,132</u>
Containers, Packaging & Glass 3.4%		
Alliance Laundry Systems LLC Initial Term Term Loan B		
4.25% (3 Month LIBOR + 3.50%), due 10/8/27	2,825,000	2,833,577
Anchor Glass Container Corp. First Lien July 2017 Additional Term Loan		
3.75% (3 Month LIBOR + 2.75%), due 12/7/23	2,673,978	2,178,814
Berry Global, Inc. Term Loan Y		
2.133% (1 Month LIBOR + 2.00%), due 7/1/26	3,693,750	3,683,256
BWAY Holding Company Initial Term Loan		
3.381% (1 Month LIBOR + 3.25%), due 4/3/24	4,805,306	4,707,196
Charter NEX U.S., Inc. First Lien Initial Term Loan		
5.00% (1 Month LIBOR + 4.25%), due 12/1/27	853,890	858,922
Clearwater Paper Corp. Initial Term Loan B 3.188%-3.25%		
(1 Month LIBOR + 3.00%, 2 Month LIBOR + 3.00%, 3 Month LIBOR + 3.00%), due 7/26/26	1,077,083	1,079,776
Fort Dearborn Holding Co., Inc. First Lien Initial Term Loan		
5.00% (1 Month LIBOR + 4.00%, 3 Month LIBOR + 4.00%), due 10/19/23	2,370,160	2,356,828
Fort Dearborn Holding Co., Inc. Second Lien Initial Term Loan		
9.50% (3 Month LIBOR + 8.50%), due 10/21/24 (c)(d)	1,500,000	1,483,125
Graham Packaging Co., Inc. Initial Term Loan		
4.50% (1 Month LIBOR + 3.75%), due 8/4/27	2,571,610	2,578,754
Klockner Pentaplast of America, Inc. Term Loan		
5.25% (1 Month LIBOR + 4.25%), due 6/30/22	4,837,500	4,832,459
Pretium PKG Holdings, Inc. First Lien Initial Term Loan		
4.75% (3 Month LIBOR + 4.00%), due 11/5/27	1,733,333	1,740,917
Reynolds Consumer Products LLC Initial Term Loan		
1.871% (1 Month LIBOR + 1.75%), due 2/4/27	2,279,230	2,279,515
Tank Holding Corp. First Lien 2020 Incremental Term Loan		
5.75% (2 Month LIBOR + 5.00%, 3 Month LIBOR + 5.00%), due 3/26/26 (c)	860,000	862,866
Tank Holding Corp. First Lien 2020 Refinancing Term Loan		
3.371% (1 Month LIBOR + 3.25%), due 3/26/26	2,443,971	2,410,366
Trident TPI Holdings, Inc. Tranche Term Loan B1		
4.00% (3 Month LIBOR + 3.00%), due 10/17/24	2,017,146	<u>2,007,901</u>
		<u>35,894,272</u>
Diversified/Conglomerate Manufacturing 4.2%		
Al Ladder (Luxembourg) Subco SARL Facility B		
4.621% (1 Month LIBOR + 4.50%), due 7/9/25 (c)	1,983,537	1,973,619
Allied Universal Holdco LLC Initial Term Loan		
4.371% (1 Month LIBOR + 4.25%), due 7/10/26	2,984,962	2,983,303
Bright Bidco BV 2018 Refinancing Term Loan B		
4.50% (3 Month LIBOR + 3.50%), due 6/30/24	2,877,935	1,678,196
EWT Holdings III Corp. First Lien Refinancing Refinancing Term Loan		
2.621% (1 Month LIBOR + 2.50%), due 12/20/24	3,716,443	3,719,539

	Principal Amount	Value
Loan Assignments (b)		
Diversified/Conglomerate Manufacturing		
Filtration Group Corp. First Lien Initial Term Loan 3.121% (1 Month LIBOR + 3.00%), due 3/31/25	\$ 2,899,423	\$ 2,871,153
Gardner Denver, Inc. Term Loan 1.871% (1 Month LIBOR + 1.75%), due 3/1/27	3,403,089	3,393,972
GYP Holdings III Corp. First Lien Term Loan B 2.871% (1 Month LIBOR + 2.75%), due 6/1/25	2,619,549	2,618,145
Hyster-Yale Group, Inc. Term Loan B 3.371% (1 Month LIBOR + 3.25%), due 5/30/23 (c)(d)	825,000	816,750
Ingersoll-Rand Services Co. Tranche Term Loan B1 1.871% (1 Month LIBOR + 1.75%), due 3/1/27	866,522	864,200
Iron Mountain Information Management LLC Term Loan B 1.871% (1 Month LIBOR + 1.75%), due 1/2/26	3,269,877	3,241,266
LTI Holdings, Inc. First Lien Initial Term Loan 3.621% (1 Month LIBOR + 3.50%), due 9/6/25	1,356,126	1,321,206
Pre-Paid Legal Services, Inc. First Lien Initial Term Loan 3.371% (1 Month LIBOR + 3.25%), due 5/1/25	3,840,993	3,832,189
Prime Security Services Borrower LLC First Lien Term Loan 3.50%, due 9/23/26	4,387,944	4,385,750
QUIKRETE Holdings, Inc. First Lien Initial Term Loan 2.647% (1 Month LIBOR + 2.50%), due 2/1/27	2,353,064	2,347,671
Red Ventures LLC First Lien Term Loan B2 2.621% (1 Month LIBOR + 2.50%), due 11/8/24	3,687,117	3,642,565
Red Ventures LLC First Lien Term Loan B3 4.25% (1 Month LIBOR + 3.50%), due 11/8/24	2,000,000	2,000,000
TRC Companies, Inc. Term Loan 4.50% (1 Month LIBOR + 3.50%), due 6/21/24 (c)	2,451,459	2,452,482
WP CPP Holdings LLC First Lien Initial Term Loan 4.75% (1 Month LIBOR + 3.75%, 3 Month LIBOR + 3.75%), due 4/30/25	1,000,000	960,000
		<u>45,102,006</u>
Diversified/Conglomerate Service 2.9%		
Applied Systems, Inc. First Lien Closing Date Term Loan 4.00% (3 Month LIBOR + 3.00%), due 9/19/24	904,226	904,848
Blackhawk Network Holdings, Inc. First Lien Term Loan 3.121% (1 Month LIBOR + 3.00%), due 6/15/25	2,917,632	2,874,778
BrightView Landscapes LLC First Lien 2018 Term Loan 2.625% (1 Month LIBOR + 2.50%), due 8/15/25	1,450,457	1,443,204
CCC Information Services, Inc. First Lien 2017 Initial Term Loan 4.00% (1 Month LIBOR + 3.00%), due 4/29/24	1,880,513	1,883,450
Change Healthcare Holdings, Inc. Closing Date Term Loan 3.50% (1 Month LIBOR + 2.50%), due 3/1/24	2,636,347	2,639,094
Greeneden U.S. Holdings I LLC Initial Term Loan 4.75% (1 Month LIBOR + 4.00%), due 12/1/27	1,436,885	1,441,196
IRI Holdings, Inc. First Lien Initial Term Loan 4.371% (1 Month LIBOR + 4.25%), due 12/1/25	4,160,190	4,145,887
Mitchell International, Inc. First Lien Initial Term Loan 3.371% (1 Month LIBOR + 3.25%), due 11/29/24	1,919,017	1,890,831

	Principal Amount	Value
Loan Assignments (b)		
Diversified/Conglomerate Service		
MKS Instruments, Inc. Tranche Term Loan B6 1.871% (1 Month LIBOR + 1.75%), due 2/2/26	\$ 1,281,056	\$ 1,281,056
Monitronics International, Inc. Term Loan 7.75% (1 Month LIBOR + 6.50%), due 3/29/24 (c)	1,839,800	1,717,146
TruGreen Limited Partnership First Lien Second Refinancing Term Loan 4.75% (1 Month LIBOR + 4.00%), due 11/2/27	2,992,889	3,004,113
Verint Systems, Inc. Refinancing Term Loan 2.144% (1 Month LIBOR + 2.00%), due 6/28/24	2,895,000	2,895,000
Verscend Holding Corp. Term Loan B 4.621% (1 Month LIBOR + 4.50%), due 8/27/25	2,932,486	2,932,486
WEX, Inc. Term Loan B3 2.371% (1 Month LIBOR + 2.25%), due 5/15/26	1,910,963	1,908,574
		<u>30,961,663</u>
Ecological 0.4%		
GFL Environmental Inc. Refinancing Term Loan 3.50% (3 Month LIBOR + 3.00%), due 5/30/25	3,454,593	3,465,696
Sophia, LP Term Loan 4.50% (3 Month LIBOR + 3.75%), due 10/7/27	892,858	895,313
		<u>4,361,009</u>
Electronics 10.9%		
ASG Technologies Group, Inc. Replacement Term Loan 4.50% (1 Month LIBOR + 3.50%), due 7/31/24 (c)(d)	2,737,645	2,682,892
Barracuda Networks, Inc. First Lien Term Loan 4.50% (3 Month LIBOR + 3.75%), due 2/12/25	1,953,797	1,954,406
Camelot U.S. Acquisition 1 Co. Amendment No. 2 Incremental Term Loan 4.00% (1 Month LIBOR + 3.00%), due 10/30/26	2,250,000	2,257,031
Camelot U.S. Acquisition 1 Co. Initial Term Loan 3.121% (1 Month LIBOR + 3.00%), due 10/30/26	3,259,184	3,265,703
Castle U.S. Holding Corp. Initial Dollar Term Loan 4.004% (3 Month LIBOR + 3.75%), due 1/29/27	2,296,029	2,268,764
Cologix, Inc. First Lien Initial Term Loan 4.00% (1 Month LIBOR + 3.00%), due 3/20/24	3,835,218	3,825,630
CommScope, Inc. Initial Term Loan 3.371% (1 Month LIBOR + 3.25%), due 4/6/26	5,363,344	5,346,106
DCert Buyer, Inc. First Lien Initial Term Loan 4.121% (1 Month LIBOR + 4.00%), due 10/16/26	1,985,000	1,983,759
Dell International LLC Refinancing Term Loan B1 2.75% (1 Month LIBOR + 2.00%), due 9/19/25	1,494,981	1,496,695
Diebold Nixdorf, Inc. New Dollar Term Loan B 2.938% (1 Month LIBOR + 2.75%), due 11/6/23	951,738	936,272
ECi Macola/MAX Holding LLC First Lien Initial Term Loan 4.50% (3 Month LIBOR + 3.75%), due 11/9/27	3,500,000	3,514,000
Endurance International Group, Inc. 4.75% (3 Month LIBOR + 3.75%), due 2/9/23	2,762,433	2,759,065
Endurance International Group, Inc., Delayed Term Loan 4.25%, due 2/10/28	4,772,234	4,760,304

	Principal Amount	Value
Loan Assignments (b)		
Electronics		
Epicor Software Corp. Term Loan C 5.25% (1 Month LIBOR + 3.25%), due 7/30/27	\$ 3,807,604	\$ 3,821,882
Flexera Software LLC First Lien Initial Term Loan 4.25% (2 Month LIBOR + 3.25%, 3 Month LIBOR + 3.25%), due 2/26/25	1,812,982	1,817,515
Flexera Software LLC First Lien Term Loan 4.50% (1 Month LIBOR + 3.75%), due 1/26/28	1,498,299	1,502,045
Go Daddy Operating Co. LLC Term Loan B2 1.871% (1 Month LIBOR + 1.75%), due 2/15/24	2,200,950	2,197,893
Hyland Software, Inc. First Lien Refinancing Term Loan 4.25% (1 Month LIBOR + 3.50%), due 7/1/24	3,442,851	3,454,326
Hyland Software, Inc. Second Lien Initial Term Loan 7.75% (1 Month LIBOR + 7.00%), due 7/7/25	1,246,667	1,252,900
Informatica LLC 2020 Dollar Term Loan B 3.371% (1 Month LIBOR + 3.25%), due 2/25/27	2,977,500	2,966,954
ION Trading Technologies SARL First Lien Initial Dollar Term Loan B 5.00% (3 Month LIBOR + 4.00%), due 11/21/24	1,893,391	1,888,658
MA FinanceCo. LLC Term Loan B3 2.871% (1 Month LIBOR + 2.75%), due 6/21/24	399,538	395,044
McAfee LLC Term Loan B 3.871% (1 Month LIBOR + 3.75%), due 9/30/24	5,311,227	5,322,290
MH Sub I LLC First Lien Amendment No. 2 Initial Term Loan 3.621% (1 Month LIBOR + 3.50%), due 9/13/24	4,110,844	4,084,296
Misys Ltd. First Lien Dollar Term Loan 4.50% (3 Month LIBOR + 3.50%), due 6/13/24	3,055,326	2,993,129
Misys Ltd. Second Lien Dollar Term Loan 8.25% (3 Month LIBOR + 7.25%), due 6/13/25	2,450,000	2,450,000
Oberthur Technologies Holding S.A.S. Facility B1 4.004% (3 Month LIBOR + 3.75%), due 1/10/24	2,188,013	2,152,458
Precisely Term Loan TBD, due 1/1/28	1,998,000	2,002,995
Project Alpha Intermediate Holding, Inc. 2019 Incremental Term Loan B 4.48% (3 Month LIBOR + 4.25%), due 4/26/24	1,379,000	1,382,448
Project Alpha Intermediate Holding, Inc. Term Loan B 4.50% (3 Month LIBOR + 3.50%), due 4/26/24	915,513	915,131
Project Leopard Holdings, Inc. 2018 Repricing Term Loan 5.50% (3 Month LIBOR + 4.50%), due 7/7/23	1,935,150	1,933,538
Rocket Software, Inc. First Lien Initial Term Loan 4.371% (1 Month LIBOR + 4.25%), due 11/28/25	2,063,250	2,064,110
Seattle SpinCo, Inc. Initial Term Loan 2.871% (1 Month LIBOR + 2.75%), due 6/21/24	2,698,182	2,667,828
Solera LLC Dollar Term Loan 2.871% (1 Month LIBOR + 2.75%), due 3/3/23	1,347,450	1,340,787
SS&C Technologies Holdings Europe SARL 2018 Term Loan B4 1.871% (1 Month LIBOR + 1.75%), due 4/16/25	3,183,853	3,164,397
SS&C Technologies Holdings, Inc. Term Loan B3 1.871% (1 Month LIBOR + 1.75%), due 4/16/25	4,181,139	4,155,588
Surf Holdings LLC SARL First Lien Term Loan 3.726% (3 Month LIBOR + 3.50%), due 3/5/27	1,741,250	1,739,073

	Principal Amount	Value
Loan Assignments (b)		
Electronics		
Tempo Acquisition LLC Extended Term Loan 3.75% (1 Month LIBOR + 3.25%), due 11/2/26	\$ 1,425,654	\$ 1,424,941
Tibco Software, Inc. Second Lien Term Loan 7.38% (1 Month LIBOR + 7.25%), due 3/3/28	600,000	606,500
Tibco Software, Inc. Term Loan B3 3.88% (1 Month LIBOR + 3.750%), due 6/30/26	1,492,500	1,485,037
Trader Corporation First Lien 2017 Refinancing Term Loan 4.00% (1 Month LIBOR + 3.00%), due 9/28/23	4,034,981	4,019,849
UKG, Inc. First Lien 2021 Incremental Term Loan 4.00% (2 Month LIBOR + 3.25%), due 5/4/26	3,000,000	3,009,750
UKG, Inc. First Lien Initial Term Loan 3.871% (1 Month LIBOR + 3.75%), due 5/4/26	1,975,000	1,981,172
Vertiv Group Corp. Initial Term Loan 3.144% (1 Month LIBOR + 3.00%), due 3/2/27	2,977,500	2,981,222
VS Buyer LLC Term Loan B 3.121% (1 Month LIBOR + 3.00%), due 2/28/27	1,488,750	1,487,510
Web.com Group, Inc. First Lien Initial Term Loan 3.898% (1 Month LIBOR + 3.75%), due 10/10/25	1,589,498	1,584,729
Web.com Group, Inc. Second Lien Initial Term Loan 7.898% (1 Month LIBOR + 7.75%), due 10/9/26	1,084,054	1,073,213
Western Digital Corp. U.S. Term Loan B4 1.871% (1 Month LIBOR + 1.75%), due 4/29/23	1,897,648	1,898,439
		<u>116,268,274</u>
Entertainment 0.7%		
Formula One Management Ltd. Facility B3 3.50% (1 Month LIBOR + 2.50%), due 2/1/24	3,650,036	3,624,183
UFC Holdings, LLC Term Loan B 3.75%, due 4/29/26	3,848,070	3,840,054
		<u>7,464,237</u>
Finance 4.7%		
Acrisu Term Loan B TBD, due 1/1/28	1,950,000	1,930,500
Acuity Specialty Products, Inc. First Lien Initial Term Loan 5.00% (3 Month LIBOR + 4.00%), due 8/12/24 (c)	1,047,932	1,034,833
ADMI Corp. Amendment No. 3 Incremental Term Loan 4.75% (1 Month LIBOR + 4.00%), due 12/23/27	1,500,000	1,511,718
Amentum Government Services Holdings LLC First Lien Tranche 1 Term Loan B 3.621% (1 Month LIBOR + 3.50%), due 1/29/27	621,875	615,656
Amentum Government Services Holdings LLC First Lien Tranche 2 Term Loan B 5.50% (3 Month LIBOR + 4.75%), due 1/29/27	1,000,000	1,000,000
Brand Energy & Infrastructure Services, Inc. Initial Term Loan 5.25% (3 Month LIBOR + 4.25%), due 6/21/24	1,536,492	1,518,246
Colouroz Investment 1 GMBH First Lien Initial Term Loan C 5.25% (2 Month LIBOR + 4.25%, 3 Month LIBOR + 4.25%), due 9/21/23 (c)	343,909	328,648
Colouroz Investment 2 GMBH First Lien Initial Term Loan B2 5.25% (2 Month LIBOR + 4.25%, 3 Month LIBOR + 4.25%), due 9/21/23 (c)	2,080,365	1,988,048

	Principal Amount	Value
Loan Assignments (b)		
Finance		
Covia Holdings LLC Initial Term Loan 5.00% (3 Month LIBOR + 4.00%), due 7/31/26	\$ 837,917	\$ 807,542
Cytxera DC Holdings, Inc. Second Lien Initial Term Loan 8.25% (3 Month LIBOR + 7.25%), due 5/1/25 (c)	1,200,000	1,047,000
Deerfield Dakota Holding LLC First Lien Initial Dollar Term Loan 4.75% (1 Month LIBOR + 3.75%), due 4/9/27	1,492,500	1,498,097
FC Compassus, LLC Initial Term Loan 6.00% (3 Month LIBOR + 5.00%), due 12/31/26 (c)	3,031,875	3,011,661
Greenrock Finance, Inc., First Lien Initial Term Loan B 4.50% (3 Month LIBOR + 3.50%), due 6/28/24 (c)	1,920,228	1,889,025
Intelsat Jackson Holdings SA Term Loan 6.50% (3 Month LIBOR + 5.50%), due 7/13/22	411,246	418,785
IPS Acquisition LLC First Lien Term Loan B2 4.25% (1 Month LIBOR + 3.25%), due 11/7/24	954,334	954,334
iStar, Inc. Term Loan B 2.877%-2.894% (1 Month LIBOR + 2.75%), due 6/28/23	630,585	629,797
LBM Acquisition LLC First Lien Initial Term Loan 4.50% (3 Month LIBOR + 3.75%), due 12/17/27	1,300,000	1,301,355
Minimax Viking GmbH Facility Term Loan B1C 3.50% (1 Month LIBOR + 2.75%), due 7/31/25	4,149,582	4,156,844
NIC Acquisition Corp. First Lien Initial Term Loan 4.50% (3 Month LIBOR + 3.75%), due 12/29/27	1,500,000	1,501,875
ON Semiconductor Corp. Replacement Term Loan B4 2.121% (1 Month LIBOR + 2.00%), due 9/19/26	488,800	489,689
Pactiv Evergreen, Inc. Term Loan B2 3.371% (1 Month LIBOR + 3.25%), due 2/5/26	1,125,000	1,123,594
Park River Holdings, Inc. First Lien Initial Term Loan 4.00%, due 12/28/27	1,666,667	1,668,750
Peak 10 Holding Corp. First Lien Initial Term Loan 3.754% (3 Month LIBOR + 3.50%), due 8/1/24	2,709,000	2,442,050
Pluto Acquisition I, Inc. First Lien 2020 Incremental Term Loan 5.50% (1 Month LIBOR + 5.00%), due 6/22/26	2,400,000	2,400,000
Potters Industries LLC Initial Term Loan 4.75% (3 Month LIBOR + 4.00%), due 12/14/27	1,200,000	1,203,000
Transplace Holdings, Inc. First Lien Term Loan 4.75% (3 Month LIBOR + 3.75%), due 10/7/24 (c)	1,238,977	1,237,429
Truck Hero, Inc., Initial Term Loan TBD, due 1/31/28	2,520,000	2,521,051
UKG, Inc. First Lien 2020 Incremental Term Loan 4.75% (3 Month LIBOR + 4.00%), due 5/4/26	1,436,400	1,441,068
USS Ultimate Holdings, Inc. First Lien Initial Term Loan 4.75% (1 Month LIBOR + 3.75%), due 8/25/24	1,838,250	1,841,467
USS Ultimate Holdings, Inc. Second Lien Initial Term Loan 8.75% (1 Month LIBOR + 7.75%), due 8/25/25 (c)	600,000	600,750
WCG Purchaser Corp. First Lien Initial Term Loan 5.00% (3 Month LIBOR + 4.00%), due 1/8/27	3,814,167	3,826,086

	Principal Amount	Value
Loan Assignments (b)		
Finance		
WildBrain Ltd. Initial Term Loan		
5.25% (1 Month LIBOR + 4.25%), due 12/29/23	\$ 1,536,055	\$ 1,509,174
		<u>49,448,072</u>
Healthcare, Education & Childcare 7.7%		
Agiliti Health, Inc. Initial Term Loan		
2.938% (1 Month LIBOR + 2.75%), due 1/4/26	2,063,250	2,042,618
AHP Health Partners, Inc. Term Loan		
5.50% (1 Month LIBOR + 4.50%), due 6/30/25	3,046,127	3,054,692
Akorn, Inc. Term Loan		
8.50% (3 Month LIBOR + 7.50%), due 10/1/25	149,190	149,190
Alliance Healthcare Services, Inc. First Lien Initial Term Loan		
5.50% (1 Month LIBOR + 4.50%), due 10/24/23 (c)	939,052	852,972
Alvogen Pharma U.S., Inc. January 2020 Loan		
6.25% (3 Month PRIME + 5.25%), due 12/31/23	943,433	938,716
Amneal Pharmaceuticals LLC Initial Term Loan		
3.625% (1 Month LIBOR + 3.50%), due 5/4/25	4,130,198	4,082,011
Athenahealth, Inc. First Lien Term Loan B		
4.633% (1 Month LIBOR + 4.50%), due 2/11/26	3,226,126	3,232,846
Athenahealth, Inc. Term Loan B		
4.683%, due 12/31/27	900,000	900,000
Auris Luxembourg III SARL First Lien Facility B2		
3.871% (1 Month LIBOR + 3.75%), due 2/27/26	1,387,539	1,359,788
Avantor Funding, Inc. Initial Dollar Term Loan B3		
3.25% (1 Month LIBOR + 2.25%), due 11/21/24	1,497,605	1,499,851
Bausch Health Cos., Inc. Initial Term Loan		
3.121% (1 Month LIBOR + 3.00%), due 6/2/25	6,447,802	6,453,444
Carestream Dental Equipment, Inc. First Lien Initial Term Loan		
4.25% (3 Month LIBOR + 3.25%), due 9/1/24	1,939,862	1,903,489
Carestream Health, Inc. First Lien 2023 Extended Term Loan		
7.75% (3 Month LIBOR + 6.75%), due 5/8/23	2,815,937	2,805,378
Carestream Health, Inc. Second Lien 2023 Extended Term Loan		
13.50% (3 Month LIBOR + 4.50%), due 8/8/23	2,141,136	1,927,023
DaVita, Inc. Tranche Term Loan B1		
1.871% (1 Month LIBOR + 1.75%), due 8/12/26	3,703,219	3,692,698
Elanco Animal Health, Inc. Term Loan B		
1.894% (1 Month LIBOR + 1.75%), due 8/1/27	2,824,914	2,816,673
Endo Luxembourg Finance Co. I SARL Initial Term Loan B		
5.00% (3 Month LIBOR + 4.25%), due 4/29/24	2,528,532	2,512,277
Envision Healthcare Corp. First Lien Initial Term Loan		
3.871% (1 Month LIBOR + 3.75%), due 10/10/25	3,302,575	2,818,748
eResearchTechnology, Inc. First Lien Initial Term Loan		
5.50% (1 Month LIBOR + 4.50%), due 2/4/27	3,986,000	3,998,811
ExamWorks Group, Inc. Term Loan B1		
4.25% (3 Month LIBOR + 3.25%), due 7/27/23	4,684,844	4,690,700
Gentiva Health Services, Inc. First Lien Term Loan		
3.375% (1 Month LIBOR + 3.25%), due 7/2/25	2,793,348	2,789,856

	Principal Amount	Value
Loan Assignments (b)		
Healthcare, Education & Childcare		
Grifols Worldwide Operations Ltd. Tranche Term Loan B 2.092% (1 Week LIBOR + 2.00%), due 11/15/27	\$ 990,000	\$ 987,649
HCA, Inc. Tranche Term Loan B12 1.871% (1 Month LIBOR + 1.75%), due 3/13/25	2,456,282	2,458,912
LifePoint Health, Inc. First Lien Term Loan B 3.871% (1 Month LIBOR + 3.75%), due 11/16/25	4,642,116	4,633,091
Mallinckrodt International Finance SA Term Loan B 5.50% (3 Month LIBOR + 4.75%), due 9/24/24 (e)(f)	2,141,463	2,015,652
Ortho-Clinical Diagnostics, Inc. Term Loan B 3.394% (1 Month LIBOR + 3.25%), due 6/30/25	1,869,978	1,864,134
Select Medical Corp. Tranche Term Loan B 2.53% (1 Month LIBOR + 2.25%), due 3/6/25	4,354,845	4,331,255
Sound Inpatient Physicians, Inc. First Lien Initial Term Loan 2.871% (1 Month LIBOR + 2.75%), due 6/27/25 (c)	1,950,000	1,946,100
Sunshine Luxembourg VII SARL Term Loan B1 5.00% (3 Month LIBOR + 4.00%), due 10/1/26	4,377,171	4,386,749
Team Health Holdings, Inc. Initial Term Loan 3.75% (1 Month LIBOR + 2.75%), due 2/6/24	2,774,714	2,590,889
U.S. Anesthesia Partners, Inc. First Lien Term Loan 4.00% (3 Month LIBOR + 3.00%), due 6/23/24	2,382,780	<u>2,344,060</u>
		<u>82,080,272</u>
Home and Office Furnishings, Housewares & Durable Consumer Products 0.3%		
Serta Simmons Bedding LLC First Lien Initial Term Loan 4.50% (3 Month LIBOR + 3.50%), due 11/8/23	5,900,518	<u>3,448,853</u>
Hotels, Motels, Inns & Gaming 4.3%		
Aimbridge Acquisition Co., Inc. First Lien 2019 Initial Term Loan B 3.871% (1 Month LIBOR + 3.75%), due 2/2/26	3,221,875	3,060,781
AP Gaming I LLC First Lien Incremental Term Loan 4.50% (3 Month LIBOR + 3.50%), due 2/15/24	2,993,096	2,904,551
Caesars Resort Collection LLC Term Loan B 2.871% (1 Month LIBOR + 2.75%), due 12/23/24	3,629,799	3,583,603
Churchill Downs, Inc. Term B Facility Loan 2.13% (1 Month LIBOR + 2.00%), due 12/27/24	2,425,000	2,398,475
CityCenter Holdings LLC Term Loan B 3.00% (1 Month LIBOR + 2.25%), due 4/18/24	4,571,438	4,516,581
Everi Payments, Inc. Term Loan 11.50% (1 Month LIBOR + 10.50%), due 5/9/24 (c)(d)	796,000	827,840
Everi Payments, Inc. Term Loan B 3.75% (1 Month LIBOR + 2.75%), due 5/9/24	4,253,389	4,247,311
Flutter Entertainment PLC Term Loan 3.754% (3 Month LIBOR + 3.50%), due 7/10/25	95,427	95,703
Four Seasons Holdings, Inc. First Lien Term Loan 2.121% (1 Month LIBOR + 2.00%), due 11/30/23	1,457,099	1,455,732
Golden Entertainment, Inc. First Lien Term Loan 3.75% (1 Month LIBOR + 3.00%), due 10/21/24	1,600,000	1,580,000

	Principal Amount	Value
Loan Assignments (b)		
Hotels, Motels, Inns & Gaming		
GVC Holdings PLC, Facility B3 3.25% (3 Month LIBOR + 2.25%), due 3/29/24	\$ 2,917,500	\$ 2,918,717
Hilton Worldwide Finance LLC Refinancing Term Loan B2 1.88% (1 Month LIBOR + 1.75%), due 6/22/26	1,720,157	1,712,631
PCI Gaming Authority Term Loan B 2.621% (1 Month LIBOR + 2.50%), due 5/29/26	658,702	655,408
Penn National Gaming, Inc. Term Loan B1 3.00% (1 Month LIBOR + 2.25%), due 10/15/25	1,170,823	1,165,782
Scientific Games International, Inc. Initial Term Loan B5 2.871% (1 Month LIBOR + 2.75%), due 8/14/24	5,700,128	5,611,953
Station Casinos LLC 2020 Term Loan B 2.50% (1 Month LIBOR + 2.25%), due 2/8/27	1,993,286	1,958,818
Wyndham Destinations, Inc. Term Loan B 2.371% (1 Month LIBOR + 2.25%), due 5/30/25	3,910,000	3,881,895
Wyndham Hotels & Resorts, Inc. Term Loan B 1.871% (1 Month LIBOR + 1.75%), due 5/30/25	3,421,250	<u>3,397,017</u>
		<u>45,972,798</u>
Insurance 2.9%		
AmWINS Group, Inc. First Lien 2017 Term Loan 3.75% (1 Month LIBOR + 2.75%), due 1/25/24	1,835,934	1,839,377
AssuredPartners, Inc. 2020 February Refinancing Term Loan 3.647% (1 Month LIBOR + 3.50%), due 2/12/27	5,023,351	4,991,956
Asurion LLC New Term Loan B7 3.121% (1 Month LIBOR + 3.00%), due 11/3/24	804,221	800,344
Asurion LLC New Term Loan B8 3.371% (1 Month LIBOR + 3.25%), due 12/23/26	2,000,000	1,989,166
Asurion LLC Replacement Term Loan B6 3.147% (1 Month LIBOR + 3.00%), due 11/3/23	2,308,444	2,300,941
Asurion LLC Second Lien Replacement Term Loan B2 6.621% (1 Month LIBOR + 6.50%), due 8/4/25	375,758	375,758
Asurion, LLC Term Loan TBD, due 12/31/27	1,200,000	1,200,000
Asurion, LLC Term Loan B9 3.142%, due 12/31/27	2,000,000	1,980,000
Hub International Limited Initial Term Loan B 2.910%-2.965% (2 Month LIBOR + 2.75%, 3 Month LIBOR + 2.75%), due 4/25/25	1,597,496	1,584,016
NFP Corp. Term Loan 3.371% (1 Month LIBOR + 3.25%), due 2/15/27	2,406,813	2,389,262
Ryan Specialty Group LLC Initial Term Loan 4.00% (1 Month LIBOR + 3.25%), due 9/1/27	997,500	997,084
Sedgwick Claims Management Services, Inc. Initial Term Loan B 3.371% (1 Month LIBOR + 3.25%), due 12/31/25	4,892,594	4,857,426
USI, Inc. 2017 New Term Loan 3.254% (3 Month LIBOR + 3.00%), due 5/16/24	4,343,878	4,311,299
USI, Inc. 2019 New Term Loan 4.254% (3 Month LIBOR + 4.00%), due 12/2/26	990,000	<u>990,000</u>
		<u>30,606,629</u>

	Principal Amount	Value
Loan Assignments (b)		
Leisure, Amusement, Motion Pictures & Entertainment 2.5%		
Alterra Mountain Company Initial Bluebird Term Loan 2.871% (1 Month LIBOR + 2.75%), due 7/31/24	\$ 4,864,697	\$ 4,828,212
Bombardier Recreational Products, Inc. 2020 Incremental Loan 6.00% (3 Month LIBOR + 5.00%), due 5/24/27	597,000	607,572
Bombardier Recreational Products, Inc. 2020 Replacement Term Loan 2.121% (1 Month LIBOR + 2.00%), due 5/24/27	4,295,902	4,266,612
Boyd Gaming Corp. Refinancing Term Loan B 2.342% (1 Week LIBOR + 2.25%), due 9/15/23	1,996,564	1,987,967
Creative Artists Agency LLC Closing Date Term Loan B 3.871% (1 Month LIBOR + 3.75%), due 11/27/26	2,475,000	2,453,859
Fitness International LLC Term Loan A 4.25% (1 Week LIBOR + 3.25%), due 1/8/25	1,638,750	1,458,487
Fitness International LLC Term Loan B 4.25% (1 Week LIBOR + 3.25%), due 4/18/25	291,959	259,539
Lions Gate Capital Holdings LLC Term Loan B 2.371% (1 Month LIBOR + 2.25%), due 3/24/25	1,376,744	1,364,697
Marriott Ownership Resorts, Inc. Refinancing Term Loan B 1.871% (1 Month LIBOR + 1.75%), due 8/29/25	2,717,760	2,687,185
TKC Holdings, Inc First Lien Term Loan 4.75% (2 Month LIBOR + 3.75%, 3 Month LIBOR + 3.75%), due 2/1/23	2,704,002	2,641,473
William Morris Endeavor Entertainment LLC First Lien Term Loan B1 2.88% (1 Month LIBOR + 2.75%), due 5/18/25	4,558,388	<u>4,246,900</u>
		<u>26,802,503</u>
Machinery (Non-Agriculture, Non-Construct & Non-Electronic) 1.2%		
Advanced Drainage Systems, Inc. Initial Term Loan 2.438% (1 Month LIBOR + 2.25%), due 7/31/26	472,768	471,980
Altra Industrial Motion Corp. Term Loan 2.121% (1 Month LIBOR + 2.00%), due 10/1/25	2,677,239	2,673,057
Columbus McKinnon Corp. Repriced Term Loan 3.50% (3 Month LIBOR + 2.50%), due 1/31/24	2,525,842	2,522,684
CPM Holdings, Inc. First Lien Initial Term Loan 3.894% (1 Month LIBOR + 3.75%), due 11/17/25	1,465,075	1,446,762
CPM Holdings, Inc. Second Lien Initial Term Loan 8.394% (1 Month LIBOR + 8.25%), due 11/16/26 (c)(d)	1,000,000	980,000
Titan Acquisition Ltd. Initial Term Loan 3.267% (3 Month LIBOR + 3.00%), due 3/28/25	2,523,298	2,465,263
Welbilt, Inc. Term Loan B 2.621% (1 Month LIBOR + 2.50%), due 10/23/25	1,994,060	<u>1,896,227</u>
		<u>12,455,973</u>
Manufacturing 0.1%		
Weber-Stephen Products LLC Initial Term Loan B 4.00% (3 Month LIBOR + 3.25%), due 10/30/27	720,000	<u>721,800</u>
Mining, Steel, Iron & Non-Precious Metals 1.2%		
American Rock Salt Company LLC First Lien Initial Loan 4.50% (1 Month LIBOR + 3.50%), due 3/21/25	3,018,994	3,026,541

	Principal Amount	Value
Loan Assignments (b)		
Mining, Steel, Iron & Non-Precious Metals		
Gates Global LLC Initial Term Loan B 3.75% (1 Month LIBOR + 2.75%), due 4/1/24	\$ 2,980,361	\$ 2,977,879
Graftech International Ltd. Initial Term Loan B 4.50% (1 Month LIBOR + 3.50%), due 2/12/25	2,442,919	2,445,972
MRC Global (U.S.), Inc. 2018 Refinancing Term Loan B 3.121% (1 Month LIBOR + 3.00%), due 9/20/24	3,200,745	3,136,730
U.S. Silica Company Term Loan 5.00% (1 Month LIBOR + 4.00%), due 5/1/25	1,433,921	<u>1,325,660</u>
		<u>12,912,782</u>
Oil & Gas 1.6%		
Buckeye Partners, LP Initial Term Loan B 2.897% (1 Month LIBOR + 2.75%), due 11/1/26	2,357,187	2,356,893
ChampionX Corp. Initial Term Loan 2.625% (1 Month LIBOR + 2.50%), due 5/9/25 (c)(d)	472,289	472,289
Fleet Midco I Ltd. Facility B 3.397% (1 Month LIBOR + 3.25%), due 10/7/26	1,234,375	1,225,117
GIP III Stetson I, LP Initial Term Loan B 4.397% (1 Month LIBOR + 4.25%), due 7/18/25 (c)	2,162,766	1,999,400
Keane Group Holdings LLC First Lien Initial Term Loan 4.50% (1 Month LIBOR + 3.50%), due 5/25/25	951,625	923,076
Lucid Energy Group II Borrower LLC First Lien Initial Term Loan 4.00% (1 Month LIBOR + 3.00%), due 2/17/25	2,528,500	2,398,914
Medallion Midland Acquisition LLC Initial Term Loan 4.25% (1 Month LIBOR + 3.25%), due 10/30/24	1,358,000	1,346,118
Murphy USA, Inc., Term Loan B TBD, due 1/31/28	800,000	802,000
NorthRiver Midstream Finance L.P. Initial Term Loan B 3.488% (3 Month LIBOR + 3.25%), due 10/1/25	2,737,000	2,729,473
PES Holdings LLC Term Loan TBD, due 12/31/22 (c)(d)(e)(f)	1,876,522	93,826
Prairie ECI Acquiror LP Initial Term Loan B 4.871% (1 Month LIBOR + 4.75%), due 3/11/26	1,185,525	1,164,037
Traverse Midstream Partners LLC Advance 6.50% (1 Month LIBOR + 5.50%), due 9/27/24	1,880,414	<u>1,843,981</u>
		<u>17,355,124</u>
Personal & Nondurable Consumer Products 0.2%		
Caesars Resort Collection LLC Term Loan B1 4.621% (1 Month LIBOR + 4.50%), due 7/21/25	1,945,125	1,944,082
Prestige Brands, Inc. Term Loan B4 2.121% (1 Month LIBOR + 2.00%), due 1/26/24	574,967	<u>575,686</u>
		<u>2,519,768</u>
Personal & Nondurable Consumer Products (Manufacturing Only) 0.7%		
American Builders & Contractors Supply Co., Inc. Restatement Effective Date Term Loan 2.121% (1 Month LIBOR + 2.00%), due 1/15/27	2,715,625	2,704,309
Hercules Achievement, Inc. First Lien Initial Term Loan B 4.50% (1 Month LIBOR + 3.50%), due 12/16/24	4,365,111	4,182,322

	Principal Amount	Value
Loan Assignments (b)		
Personal & Nondurable Consumer Products (Manufacturing Only)		
SRAM LLC First Lien 2018 Term Loan B		
3.75% (1 Month LIBOR + 2.75%, 3 Month LIBOR + 2.75%), due 3/15/24	\$ 1,014,649	\$ 1,010,844
		<u>7,897,475</u>
Personal Transportation 0.3%		
Uber Technologies, Inc. 2018 Refinancing Term Loan		
3.621% (1 Month LIBOR + 3.50%), due 7/13/23	525,645	526,021
Uber Technologies, Inc. Term Loan		
5.00% (1 Month LIBOR + 4.00%), due 4/4/25	2,244,246	<u>2,250,657</u>
		<u>2,776,678</u>
Personal, Food & Miscellaneous Services 1.7%		
1011778 B.C. Unlimited Liability Co. Term Loan B4		
1.871% (1 Month LIBOR + 1.75%), due 11/19/26	2,095,438	2,078,675
Aramark Intermediate HoldCo Corp. U.S. Term Loan B4		
1.871% (1 Month LIBOR + 1.75%), due 1/15/27	1,736,875	1,724,283
Aramark Intermediate HoldCo Corp. U.S. Term Loan B3		
1.871% (1 Month LIBOR + 1.75%), due 3/11/25	1,480,650	1,468,002
IRB Holding Corp. 2020 Replacement Term Loan B		
3.75% (3 Month LIBOR + 2.75%), due 2/5/25	2,411,403	2,407,258
IRB Holding Corp. Fourth Amendment Incremental Term Loan		
4.25% (3 Month LIBOR + 3.25%), due 12/15/27	2,166,667	2,175,695
Jacobs Douwe Egberts International BV Term Loan B		
2.188% (1 Month LIBOR + 2.00%), due 11/1/25	4,069,569	4,069,569
KFC Holding Co. Term Loan B		
1.879% (1 Month LIBOR + 1.75%), due 4/3/25	2,831,842	2,825,944
Weight Watchers International, Inc. Initial Term Loan		
5.50% (1 Month LIBOR + 4.75%), due 11/29/24	1,235,941	<u>1,235,168</u>
		<u>17,984,594</u>
Printing & Publishing 0.8%		
Getty Images, Inc. Initial Term Loan B		
4.625% (1 Month LIBOR + 4.50%), due 2/19/26	995,521	990,128
McGraw Hill LLC First Lien Term Loan		
5.75% (3 Month LIBOR + 4.75%), due 11/1/24	1,226,684	1,204,196
Severin Acquisition LLC First Lien Initial Term Loan		
3.377% (1 Month LIBOR + 3.25%), due 8/1/25	2,437,595	2,413,219
Springer Nature Deutschland GmbH Initial Term Loan B16		
4.50% (1 Month LIBOR + 3.50%), due 8/14/24	3,576,165	<u>3,581,192</u>
		<u>8,188,735</u>
Radio and TV Broadcasting 0.1%		
Nielsen Finance LLC Term Loan B4		
2.133% (1 Month LIBOR + 2.00%), due 10/4/23	1,195,520	<u>1,190,788</u>
Retail Store 2.4%		
Alphabet Holding Co., Inc. First Lien Term Loan		
3.621% (1 Month LIBOR + 3.50%), due 9/26/24	2,758,900	2,752,863

	Principal Amount	Value
Loan Assignments (b)		
Retail Store		
Bass Pro Group LLC Initial Term Loan 5.75% (1 Month LIBOR + 5.00%), due 9/25/24	\$ 3,852,885	\$ 3,852,885
Belk, Inc. First Lien 2019 Term Loan 7.75% (3 Month LIBOR + 6.75%), due 7/31/25 (e)	1,283,469	485,152
BJ's Wholesale Club, Inc. First Lien Tranche Term Loan B 2.126% (1 Month LIBOR + 2.00%), due 2/3/24	3,324,541	3,325,372
EG Group Ltd. Facility Term Loan B 4.254% (3 Month LIBOR + 4.00%), due 2/7/25	1,238,267	1,235,172
EG Group Ltd. LLC Term Loan 4.254% (3 Month LIBOR + 4.00%), due 2/7/25	1,448,996	1,445,373
Harbor Freight Tools USA, Inc. Initial Term Loan B 4.00% (1 Month LIBOR + 3.25%), due 10/19/27	2,033,997	2,035,087
Party City Holdings, Inc. 2018 Replacement Term Loan 3.25% (2 Month LIBOR + 2.50%, 3 Month LIBOR + 2.50%), due 8/19/22	1,048,229	1,007,610
Petco Animal Supplies, Inc. Term Loan B 4.25% (3 Month LIBOR + 3.25%), due 1/26/23	1,248,245	1,245,348
PetSmart, Inc. Term Loan 4.50% (3 Month LIBOR + 3.50%), due 3/11/22	1,500,000	1,497,813
Petsmart, Inc. Term Loan B TBD, due 12/31/27	2,600,000	2,574,000
White Cap Buyer LLC Term Loan 4.50% (3 Month LIBOR + 4.00%), due 10/19/27	3,500,000	<u>3,508,750</u>
		<u>24,965,425</u>
Services: Business 0.9%		
AlixPartners, LLP Initial Dollar Term Loan TBD, due 1/1/28	3,000,000	2,996,250
Dun & Bradstreet Corp. Initial Initial Term Loan B 3.378% (1 Month LIBOR + 3.25%), due 2/6/26	3,050,000	3,049,238
Intrado Corp. Initial Term Loan B 5.00% (1 Month LIBOR + 4.00%, 3 Month LIBOR + 4.00%), due 10/10/24	3,849,421	<u>3,780,855</u>
		<u>9,826,343</u>
Telecommunications 4.2%		
Avaya, Inc. Term Loan B 4.377% (1 Month LIBOR + 4.25%), due 12/15/24	2,242,575	2,243,976
Azalea TopCo, Inc. First Lien Initial Term Loan 3.714% (3 Month LIBOR + 3.50%), due 7/24/26	2,468,750	2,463,608
Boxer Parent Company, Inc. Initial Dollar Term Loan 4.371% (1 Month LIBOR + 4.25%), due 10/2/25	3,781,690	3,771,185
CenturyLink, Inc. Term Loan B 2.371% (1 Month LIBOR + 2.25%), due 3/15/27	3,712,500	3,696,002
Conduent, Inc. Term Loan B 2.621% (1 Month LIBOR + 2.50%), due 12/7/23	2,884,677	2,841,407
Connect Finco SARL Term Loan B 4.50% (1 Month LIBOR + 4.50%), due 12/11/26	2,729,375	2,725,963
CSC Holdings LLC September 2019 Initial Term Loan 2.627% (1 Month LIBOR + 2.50%), due 4/15/27	4,653,619	4,633,259

	Principal Amount	Value
Loan Assignments (b)		
Telecommunications		
Cytera DC Holdings, Inc. First Lien Initial Term Loan 4.00% (3 Month LIBOR + 3.00%), due 5/1/24 (c)	\$ 1,447,500	\$ 1,389,600
Frontier Communications Corp. Initial Term Loan 5.75% (1 Month LIBOR + 4.75%), due 10/8/21	2,100,000	2,101,313
Intelsat Jackson Holdings SA Tranche Term Loan B3 9.00% (1 Month LIBOR + 4.75%), due 11/27/23	2,702,081	2,734,506
Level 3 Financing, Inc. Tranche 2027 Term Loan B 1.871% (1 Month LIBOR + 1.75%), due 3/1/27	2,500,000	2,482,590
SBA Senior Finance II LLC Initial Term Loan 1.88% (1 Month LIBOR + 1.75%), due 4/11/25	6,364,295	6,326,790
Telesat Canada Term Loan B5 2.88% (1 Month LIBOR + 2.75%), due 12/7/26	2,034,078	2,021,999
Zayo Group Holdings, Inc. Initial Dollar Term Loan 3.121% (1 Month LIBOR + 3.00%), due 3/9/27	4,825,110	4,803,194
		<u>44,235,392</u>
Utilities 3.8%		
Astoria Energy LLC 2020 Term B Advance 4.50% (6 Month LIBOR + 3.50%), due 12/10/27	938,522	937,935
Brookfield WEC Holdings, Inc. First Lien Term Loan 3.25%, due 8/1/25	2,450,000	2,445,406
Calpine Corp. 2019 Term Loan 2.38% (1 Month LIBOR + 2.25%), due 4/5/26	2,068,500	2,063,329
Compass Power Generation LLC Tranche Term Loan B1 4.50% (1 Month LIBOR + 3.50%), due 12/20/24	1,453,515	1,445,037
Edgewater Generation LLC Term Loan 3.871% (1 Month LIBOR + 3.75%), due 12/13/25	4,834,349	4,808,669
ExGen Renewables IV LLC Loan 3.75% (2 Month LIBOR + 2.75%), due 12/15/27	2,700,000	2,712,657
Granite Acquisition, Inc. First Lien Initial Term Loan B 4.75% (1 Month LIBOR + 3.75%), due 9/19/22	6,267,295	6,277,085
Granite Acquisition, Inc. Second Lien Term Loan B 8.25% (1 Month LIBOR + 7.25%), due 12/19/22	1,513,603	1,506,981
Granite Generation LLC Term Loan B 4.75% (1 Month LIBOR + 3.75%, 3 Month LIBOR + 3.75%), due 11/9/26	4,672,141	4,658,125
Hamilton Projects Acquiror LLC Term Loan 5.75% (3 Month LIBOR + 4.75%), due 6/17/27	2,487,500	2,508,228
Helix Gen Funding LLC Term Loan B 4.75% (1 Month LIBOR + 3.75%), due 6/3/24	2,054,651	2,037,040
PG&E Corp. Loan 6.75% (3 Month LIBOR + 3.50%), due 6/23/25	3,233,750	3,260,697
Southeast PowerGen LLC Advance Term Loan B 4.50% (1 Month LIBOR + 3.50%), due 12/2/21	806,048	765,746

	Principal Amount	Value
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Loan Assignments (b)

Utilities

Vistra Operations Co., LLC First Lien 2018 Incremental Term Loan B3

1.871% (1 Month LIBOR + 1.75%), due 12/31/25

\$ 4,986,646 \$ 4,986,023

40,412,958

Total Loan Assignments

(Cost \$913,655,482)

902,894,444

Total Long-Term Bonds

(Cost \$971,168,147)

963,257,686

	Shares	
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Common Stocks 0.2%(h)

Communications Equipment 0.0%‡(c)(d)(g)

Energy Future Holdings Corp.

175,418 —

Millennium Corporate Trust

4,973 —

Millennium Lender Trust

5,298 —

—

Energy Equipment & Services 0.1% (c)(d)(g)

Covia Holdings Corp.

83,168 644,552

Metals & Mining 0.1% (c)(d)(g)

AFGlobal Corp.

60,753 697,445

Oil, Gas & Consumable Fuels 0.0%‡

Ascent Resources - Utica LLC (c)(d)(g)

244,062 156,200

Summit Midstream Partners LP

15,430 239,937

396,137

Pharmaceuticals 0.0%‡(c)(d)(g)

Akorn Equity

12,701 171,464

Total Common Stocks

(Cost \$3,933,281)

1,909,598

Affiliated Investment Company 0.2%

Fixed Income Fund 0.2%

MainStay MacKay High Yield Corporate Bond Fund Class I

282,663 1,589,923

Total Affiliated Investment Company

(Cost \$1,605,526)

1,589,923

	Number of Rights	Value
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Rights 0.0%±

Independent Power and Renewable Electricity Producers 0.0%±(c)(d)(g)(h)

Vistra Energy Corp.		
Expires 12/31/46	107,130	\$ 116,772
Total Rights		
(Cost \$87,847)		116,772

	Number of Warrants	
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Warrants 0.0%±(c)(d)(g)

Health Care Equipment & Supplies 0.0%±(h)

Carestream Health, Inc.		
Expires 12/21/31	43	1

Health Care Providers & Services 0.0%±

THAIHOT Investment Co. Ltd.		
Expires 10/13/27	26	—

Oil, Gas & Consumable Fuels 0.0%±

Ascent Resources - Utica LLC		
Expires 3/30/23	23,368	234
Expires 3/30/23	62,000	620
Ascent Resources Marcellus Minerals		
Expires 3/30/30	30,044	300
		1,154
Total Warrants		
(Cost \$12,795)		1,155

	Principal Amount	
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Short-Term Investments 14.5%(i)

U.S. Treasury Debt 14.5%

U.S. Treasury Bills		
0.052%, due 2/16/21	\$ 45,988,000	45,987,090
0.053%, due 3/9/21	41,000,000	40,997,643
0.059%, due 3/11/21	9,075,000	9,074,545
0.066%, due 3/4/21	5,977,000	5,976,717
0.078%, due 2/18/21	13,135,000	13,134,736
0.079%, due 2/2/21	8,260,000	8,259,996

	Principal Amount	Value
Short-Term Investments (i)		
U.S. Treasury Debt		
U.S. Treasury Bills		
0.081%, due 2/4/21	\$ 20,941,000	\$ 20,940,921
0.087%, due 3/2/21	9,885,000	<u>9,884,522</u>
Total Short-Term Investments (Cost \$154,255,888)		<u>154,256,170</u>
Total Investments (Cost \$1,131,063,484)	105.6%	1,121,131,304
Other Assets, Less Liabilities	<u>(5.6)</u>	<u>(59,193,033)</u>
Net Assets	<u>100.0%</u>	<u>\$ 1,061,938,271</u>

† Percentages indicated are based on Fund net assets.

‡ 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, 2021.

(c) Illiquid security—As of January 31, 2021, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$44,677,674, which represented 4.2% of the Fund's net assets.

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

(e) Issue in default.

(f) Issue in non-accrual status.

(g) Fair valued security—Represents fair value as measured in good faith under procedures approved by the Board of Trustees. As of January 31, 2021, the total market value was \$1,787,588, which represented 0.2% of the Fund's net assets.

(h) Non-income producing security.

(i) Interest rate shown represents yield to maturity.

Abbreviation(s):

LIBOR—London Interbank Offered Rate

REIT—Real Estate Investment Trust

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, 2021, 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
Asset Valuation Inputs				
Investments in Securities (a)				
Long-Term Bonds				
Corporate Bonds	\$ —	\$ 60,363,242	\$ —	\$ 60,363,242
Loan Assignments	—	888,541,563	8,067,421	902,894,444
Total Long-Term Bonds	—	948,904,805	8,067,421	963,257,686
Affiliated Investment Company				
Fixed Income Fund	1,589,923	—	—	1,589,923
Common Stocks	239,937	—	1,669,661	1,909,598
Rights	—	—	116,772	116,772
Warrants	—	—	1,155	1,155
Short-Term Investments				
U.S. Treasury Debt	—	154,256,170	—	154,256,170
Total Investments in Securities	\$ 1,829,860	\$ 1,103,160,975	\$ 9,855,009	\$ 1,121,131,304

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

Investments in Securities	Balance as of October 31, 2020	Accrued Discounts (Premiums)	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Purchases	Sales	Transfers in to Level 3	Transfers out of Level 3	Balance as of January 31, 2021	Change in Unrealized Appreciation (Depreciation) from Investments Still Held as of January 31, 2021
Long-Term Bonds										
Loan Assignments	\$15,007,590	\$1,744	\$ 1,488	\$ 370,026	\$ —	\$(1,271,262)	\$2,586,127	\$(8,628,292)	\$8,067,421	\$344,336
Common Stocks	1,056,068	—	(784,919)	737,393	661,119	—	—	—	1,669,661	(47,526)
Rights	116,772	—	—	—	—	—	—	—	116,772	—
Warrants	1,174	—	(127,585)	127,566	—	—	—	—	1,155	—
Total	\$16,181,604	\$1,744	\$(911,016)	\$1,234,985	\$661,119	\$(1,271,262)	\$2,586,127	\$(8,628,292)	\$9,855,009	\$296,810

As of January 31, 2021, Loan Assignments with a market value of \$2,586,127 transferred from Level 2 to Level 3 as the the fair value obtained by an independent pricing service, utilized significant unobservable inputs. As of October 31, 2020, the fair value obtained for these Loan Assignments, as determined by an independent pricing service, utilized significant other observable inputs.

As of January 31, 2021, Loan Assignments with a market value of \$8,628,292 transferred from Level 3 to Level 2 as the the fair value obtained by an independent pricing service, utilized significant other observable inputs. As of October 31, 2020, the fair value obtained for these Loan Assignments, as determined by an independent pricing service, utilized significant unobservable inputs.