358ET.BACKED SECURTIFS. 36.8% ACC Auto Trust Series 2021-1A ^(a) 5 1.4.58% (0/15/26 5 9Business. Jet Securities LLC Series 2021-1A ^(a) 1.972,895 5.07%, 0/415/36 1.972,895 Clace Holdings 221 LLC Series 2021-1A ^(a) 1.4,383,363 6.17%, 0/51/167 1.4,383,363 Goldman Home Improvement Issuer Trust Series 2022-1A ^(a) 4.047,300 0.00%, 06/25/52 50,000 Horizon Aircraft Finance I Ltd. Series 2018-1 ^(a) 4.047,300 4.46%, 12/15/38 50,000 ICG U.S. CLO Ld. Series 2020-1A 4.583,432 (Floating, CE LIBOR USD 3M + 3.60%, 3.60% Floor) ^{(a)(c)} 3,000,000 7.84%, 01/20/35 3,000,000 A46%, 03/15/44 1,328,122 Mercury Financial Credit Card Master Trust Series 2022-3A ^(a) 3,550,000 13.44%, 06/12/37 10,000,000 9,857 Mission Lane Credit Card Master Trust Series 2021-A ^(a) 10,000,000 9,857 Mission Lane Credit Card Master Trust Series 2021-A ^(a) 3,715 3,3751 0.32%, 09/15/27 10,000,000 2,925 NIZ ZAE 5,715,195 5,577 PMAZ CoMAR I		Percentage of Net Assets	Principal Amount	Value
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	SET-BACKED SECURITIES		F I incipal Amount	value
Business Jet Securitizes LLC Series 2021-14 ^(a) 1,972,895 1,73 Clsce Holdings 22t LLC Series 2021-14 ^(a) 1,972,895 1,73 6.17%, 05/11/37 14,383,363 11,61 CP FF Asset Securitization LLLC Series 2022-1A ^(a) 4,047,300 3,98 Goldman Home Improvement Issuer Trust Series 2022-GRN1 ^{(a)(b)(c)(b)(c)(b)} 4,047,300 3,98 Goldman Home Improvement Issuer Trust Series 2022-GRN1 ^{(a)(b)(c)(b)(c)(b)} 4,047,300 3,98 Goldman Home Improvement Issuer Trust Series 2022-GRN1 ^{(a)(b)(c)(b)(c)(b)} 4,283,432 3,75 ICG US, CLO Lut, Series 2020-1A (Floating, ICE LIBOR USD 3M + 3,60%, 3,60% Floor) ^{(a)(c)} 7,84%, 01/20/35 3,000,000 2,77/ MAPS Lut, Series 2019-1A ^(c) 4,46%, 0,3/15/44 1,328,122 1,166 Mercury Financial Credit Card Master Trust Series 2022-3A ^(a) 1,328,102 1,627 (Floating, 06/1/27 3,550,000 3,555 MFI LLC Series 2022-FL0 10,000,000 9,855 Mission Lane Credit Card Master Trust Series 2021-A ^(a) 10,000,000 2,925 Nosi Securitization Funding LLC Series 2021-2A ^(a) 3,000,000 2,925 Nask Securitization Funding LLC Series 2021-2A ^(a) 3,7351 337	ACC Auto Trust Series 2022-A ^(a)	50.070	\$ 7.524.090	\$ 7,394,394
	Business Jet Securities LLC Series 2021-1A ^(a)			1,731,294
$ \begin{array}{llllllllllllllllllllllllllllllllllll$	Clsec Holdings 22t LLC Series 2021-1 ^(a)			11,614,554
Goldman Home Improvement Issuer Trust Series 2022-GRN1 ^{(a)(b)(c)(d)} 50,000 6,39' 0.00%, 06/25/52 50,000 6,39' Horizon Aircraft Finance I Ltd, Series 2018-1 ^(a) 4,46%, 12/15/38 4,583,432 3,753 ICG US, CLO Ltd, Series 2020-1A (Floating, ICE LIBOR USD 3M + 3.60%, 3.60% Floor) ^{(a)(c)} 3,000,000 2,774 MAPS Ltd, Series 2019-1A ^(a) 1,328,122 1,166 Mercury Financial Credit Card Master Trust Series 2022-3A ^(a) 3,550,000 3,551 MF1 LLC Series 2022-FL9 (Floating, CME Term SOFR 1M + 2.15%, 2.15% Floor) ^{(a)(c)} 6,47%, 06/19/37 10,000,000 9,855 Mission Lane Credit Card Master Trust Series 2021-GTN1 ^(a) 3,000,000 2,929 NRZ Excess Spread-Collateralized Notes Series 2021-GTN1 ^(a) 3,000,000 2,929 3.47%, 11/25/26 11,433,073 10,07 Oasis Securitization Funding LLC Series 2021-1A ^(a) 337,351 337,351 2.58%, 02/15/33 5,715,195 5,57 5,57 PAGAYA AT Debt Trust Series 2022-2 ^(a) 4,07%, 01/15/30 7,945,613 7,75 PMT Issuer Trust Series 2022-2 ^(a) 8,000,000 7,699 12,000,000 11,34 9.79%, 07/15/44	CP EF Asset Securitization I LLC Series 2022-1A ^(a)			3,981,243
$\begin{array}{llllllllllllllllllllllllllllllllllll$	Goldman Home Improvement Issuer Trust Series 2022-GRN1 ^{(a)(b)(c)(d)}			6,397,500
$ \begin{array}{llllllllllllllllllllllllllllllllllll$	Horizon Aircraft Finance I Ltd. Series 2018-1 ^(a)			3,753,829
$\begin{array}{llllllllllllllllllllllllllllllllllll$	ICG U.S. CLO Ltd. Series 2020-1A (Floating, ICE LIBOR USD 3M + 3.60%, 3.60% Floor) ^{(a)(e)}			2,776,039
$\begin{array}{llllllllllllllllllllllllllllllllllll$	MAPS Ltd. Series 2019-1A ^(a)			1,165,376
$\begin{array}{llllllllllllllllllllllllllllllllllll$	Mercury Financial Credit Card Master Trust Series 2022-3A ^(a)			3,558,794
$\begin{array}{llllllllllllllllllllllllllllllllllll$	MF1 LLC Series 2022-FL9 (Floating, CME Term SOFR 1M + 2.15%, 2.15% Floor) ^{(a)(e)}			9,853,49
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			3,000,000	2,929,949
$\begin{array}{llllllllllllllllllllllllllllllllllll$			11,433,073	10,073,22
Oasis Securitization Funding LLC Series 2021-2A ^(a) 5,715,195 5,575 2.14%, 10/15/33 5,715,195 5,577 PAGAYA AI Debt Trust Series 2022-2 ^(a) 7,945,613 7,757 4.97%, 01/15/30 7,945,613 7,757 PMT Issuer Trust - FMSR Series 2022-FT1 (Floating, U.S. 30-Day Average SOFR + 4.19%, 4.19% Floor) ^{(a)(e)} 8,13%, 06/25/27 8,000,000 7,699 PNMAC GMSR ISSUER TRUST Series 2022-GT1 (Floating, U.S. 30-Day Average SOFR + 4.25%) ^{(a)(e)} 8,18%, 05/25/27 12,000,000 11,342 Project Silver Series 2019-1 ^(a) 3,359,149 2,644 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 2,250,000 2,179 9.97%, 05/15/32 2,250,000 2,179 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 2,250,000 2,179 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 2,250,000 2,179 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 3,359,149 2,644 Sound Point CLO XXX Ltd. Series 2021-2A ^(a) 4,786,168 4,056 Sound Point CLO XXX Ltd. Series 2021-2A 4,786,168 4,056 Sound Point CLD XXX Ltd. Series 2021-2A 4,786,168 4,056 </td <td></td> <td></td> <td>337,351</td> <td>332,42</td>			337,351	332,42
$\begin{array}{llllllllllllllllllllllllllllllllllll$			5,715,195	5,573,445
PMT Issuer Trust - FMSR Series 2022-FT1 (Floating, U.S. 30-Day Average SOFR + 4.19%, 4.19% Floor) ^{(a)(e)} 8.13% , 06/25/27 $8,000,000$ 7,699 PNMAC GMSR ISSUER TRUST Series 2022-GT1 (Floating, U.S. 30-Day Average SOFR + 4.25%) ^{(a)(e)} 12,000,000 11,342 Project Silver Series 2019-1 ^(a) 12,000,000 11,342 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 2,250,000 2,179 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 2,250,000 2,179 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 4,266%, 05/15/32 8,250,000 7,922 Skyline Aircraft Series 2006-S3 ^(d) 4,786,168 4,056 4,056 50000 7,922 Sound Point CLO XXX Ltd. Series 2021-2A (Floating, ICE LIBOR USD 3M + 3.35%, 3.35% Floor) ^{(a)(e)} 4,786,168 4,056	PAGAYA AI Debt Trust Series 2022-2 ^(a)			7,757,087
$\begin{array}{cccc} (Floating, U.S. 30-Day Average SOFR + 4.25\%)^{(a)(e)} & 12,000,000 & 11,342 \\ 8.18\%, 05/25/27 & 12,000,000 & 11,342 \\ Project Silver Series 2019-1^{(a)} & & & & & & & \\ 3.97\%, 07/15/44 & 3,359,149 & 2,640 & & & & & \\ Santander Bank Auto Credit-Linked Notes Series 2022-A^{(a)} & & & & & & \\ 9.97\%, 05/15/32 & 2,250,000 & 2,179 & & & & \\ Santander Bank Auto Credit-Linked Notes Series 2022-A^{(a)} & & & & & \\ 12.66\%, 05/15/32 & 8,250,000 & 7,922 & & & \\ Skyline Aircraft Series 2006-S3^{(d)} & & & & & \\ 6.17\%, 08/17/33 & 4,786,168 & 4,050 & & \\ Sound Point CLO XXX Ltd. Series 2021-2A & & & & \\ (Floating, ICE LIBOR USD 3M + 3.35\%, 3.35\% Floor)^{(a)(e)} & & & & & \\ \end{array}$	PMT Issuer Trust - FMSR Series 2022-FT1 (Floating, U.S. 30-Day Average SOFR + 4.19%, 4.19% Floor) ^{(a)(e)}			7,699,485
Project Silver Series 2019-1 ^(a) $3,359,149$ $2,640$ 3.97%, 07/15/44 $3,359,149$ $2,640$ Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) $2,250,000$ $2,179$ Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) $2,250,000$ $2,179$ Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) $2,250,000$ $7,922$ Skyline Aircraft Series 2006-S3 ^(d) $6.17\%, 08/17/33$ $4,786,168$ $4,050$ Sound Point CLO XXX Ltd. Series 2021-2A (Floating, ICE LIBOR USD 3M + $3.35\%, 3.35\%$ Floor) ^{(a)(e)} $a,150$ $a,150$	(Floating, U.S. 30-Day Average SOFR + 4.25%) ^{(a)(e)}		12.000.000	11,342,000
Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 2,250,000 2,179 9.97%, 05/15/32 2,250,000 2,179 Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 2,250,000 7,922 12.66%, 05/15/32 8,250,000 7,922 Skyline Aircraft Series 2006-S3 ^(d) 4,786,168 4,050 6.17%, 08/17/33 4,786,168 4,050 Sound Point CLO XXX Ltd. Series 2021-2A (Floating, ICE LIBOR USD 3M + 3.35%, 3.35% Floor) ^{(a)(e)} 1000	Project Silver Series 2019-1 ^(a)			2,646,386
Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a) 8,250,000 7,922 12.66%, 05/15/32 8,250,000 7,922 Skyline Aircraft Series 2006-S3 ^(d) 4,786,168 4,050 6.17%, 08/17/33 4,786,168 4,050 Sound Point CLO XXX Ltd. Series 2021-2A (Floating, ICE LIBOR USD 3M + 3.35%, 3.35% Floor) ^{(a)(e)} 5 5	Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a)			2,179,394
Skyline Aircraft Series 2006-S3 ^(d) 4,786,168 4,050 6.17%, 08/17/33 4,786,168 4,050 Sound Point CLO XXX Ltd. Series 2021-2A (Floating, ICE LIBOR USD 3M + 3.35%, 3.35% Floor) ^{(a)(e)} 4,050	Santander Bank Auto Credit-Linked Notes Series 2022-A ^(a)			7,922,472
Sound Point CLO XXX Ltd. Series 2021-2A (Floating, ICE LIBOR USD 3M + 3.35%, 3.35% Floor) ^{(a)(e)}	Skyline Aircraft Series 2006-S3 ^(d)		, ,	4,056,278
7,000,000 5,57	Sound Point CLO XXX Ltd. Series 2021-2A		4,000,000	3,579,420

	Percentage of Net		
	Assets	Principal Amount	Value
Sound Point CLO XXXI Ltd. Series 2021-3A (Floating, ICE LIBOR USD 3M + 3.25%, 3.25% Floor) ^{(a)(e)} 7.61%, 10/25/34		\$ 2,750,000	\$ 2,468,832
U.S. Auto Funding Trust Series 2022-1A ^(a) 3.98%, 04/15/25		3,637,930	3,588,910
U.S. Auto Funding Trust Series 2022-1A ^(a) 11.79%, 06/15/29		5,000,000	4,552,350
Upstart Securitization Trust Series 2022-2 ^(a) 4.37%, 05/20/32		6,718,920	6,568,757
Upstart Securitization Trust Series 2022-3 ^{(a)(b)(d)} 0.00%, 06/20/32		5,575	1,177,673
TOTAL ASSET-BACKED SECURITIES (Cost \$147,015,031)			136,674,593
BANK DEBTS	7.3%		
PREIT Associates L.P. 9.61%, 12/10/23		2,617,240	2,486,378
Talen Energy Supply LLC 4.40%, 11/13/23		11,772,868	11,839,149
Talen Energy Supply LLC ^(f) 11/13/23		7,576,000	7,618,653
Travelport Finance Luxembourg S.a.r.l. 11.39%, 02/28/25		5,281,009	5,280,428
TOTAL BANK DEBTS (Cost \$27,242,991)			27,224,608
CORPORATE BONDS	12.7%		27,224,000
Arrow Bidco LLC ^(a) 9.50%, 03/15/24	12.770	3,310,000	3,302,048
Centene Corp. 4.25%, 12/15/27		5,000,000	4,693,875
Charter Communications Operating LLC 4.91%, 07/23/25		5,000,000	4,904,494
CSC Holdings LLC ^(a) 7.50%, 04/01/28		3,000,000	2,032,500
LABL, Inc. ^(a) 10.50%, 07/15/27		14,529,000	13,380,033
Surgery Center Holdings, Inc. ^(a) 10.00%, 04/15/27		7,638,000	7,771,665
VICI Properties L.P. ^(a) 4.25%, 12/01/26		10,000,000	9,313,255
VICI Properties L.P. ^(a) 3.50%, 02/15/25		2,000,000	1,885,660
TOTAL CORPORATE BONDS (Cost \$50,017,377)			47,283,530
MORTGAGE-BACKED SECURITIES			
PRIVATE			
Home Equity	14.7%		
Angel Oak Mortgage Trust Series 2022-3 ^{(a)(g)} 4.17%, 01/10/67		6,610,689	5,968,397

	Percentage of Net	Duin singl Arrange	Vol
Barclays Mortgage Loan Trust Series 2022-INV1 ^{(a)(g)}	Assets	Principal Amount	Value
4.57%, 02/25/62		\$ 8,472,800	\$ 6,898,186
CWHEQ Home Equity Loan Trust Series 2006-S2 5.64%, 07/25/27		272,073	204,055
CWHEQ Home Equity Loan Trust Series 2006-S3 (Step to 6.46% on 2/25/23) ^{(h)(i)} 5.84%, 06/25/21		9	623,420
CWHEQ Home Equity Loan Trust Series 2006-S5 ⁽ⁱ⁾ 5.75%, 06/25/35		23	1,811,160
Home Equity Mortgage Trust Series 2006-1 (Floating, ICE LIBOR USD 1M + 0.60%, 0.40% Floor) ^{(c)(d)(e)} 0.66%, 05/25/36		2,731,000	2,377,677
Home Equity Mortgage Trust Series 2006-1 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor) ^(e) 4.89%, 05/25/36		2,695,000	2,533,300
Home Equity Mortgage Trust Series 2006-1 (Step to 5.78% on 4/25/36) ^(h) 5.80%, 05/25/36		469,265	444,017
Home Equity Mortgage Trust Series 2006-3 (Floating, ICE LIBOR USD 1M + 0.46%, 0.46% Floor) ^(e) 4.85%, 09/25/36		2,708,000	5,436
Home Equity Mortgage Trust Series 2006-3 (Step to 5.97% on 1/25/23) ^(h) 5.97%, 09/25/36		2,976,807	2,690,971
Home Equity Mortgage Trust Series 2006-3 (Step to 5.97% on 1/25/23) ^(h) 6.09%, 09/25/36		4,976,000	1,745,568
Home Equity Mortgage Trust Series 2006-4 (Floating, ICE LIBOR USD 1M + 0.61%, 0.61% Floor) ^{(c)(d)(e)} 3.99%, 11/25/36		4,391,000	128
Home Equity Mortgage Trust Series 2006-4 (Floating, ICE LIBOR USD 1M + 0.50%, 0.50% Floor) ^(e) 4.52%, 11/25/36		1,354,000	3,810
Home Equity Mortgage Trust Series 2006-4 ^(j) 6.17%, 11/25/36		5,232,355	4,734,242
Home Equity Mortgage Trust Series 2006-4 ^(j) 6.23%, 11/25/36		3,943,796	1,941,326
Home Equity Mortgage Trust Series 2006-5 (Floating, ICE LIBOR USD 1M + 0.40%, 0.40% Floor) ^(e) 4.79%, 01/25/37		325,277	48,792
Home Equity Mortgage Trust Series 2006-5 (Step to 1.47% on 2/25/37) ^(h) 6.00%, 01/25/37		8,273,899	7,615,917
Imperial Fund Mortgage Trust Series 2022-NQM4 (Step to 5.04% on 2/25/23) ^{(a)(h)} 5.04%, 06/25/67		4,000,000	3,279,660
Imperial Fund Mortgage Trust Series 2022-NQM5 (Step to 6.36% on 8/25/26) ^{(a)(h)}			
6.25%, 08/25/67		4,125,000	3,642,580

	Percentage of Net		
	Assets	Principal Amount	Value
Indymac Residential Mortgage-Backed Trust Series 2005-L3			
(Floating, ICE LIBOR USD 1M + 0.44%, 0.44% Floor) ^(e)		¢ 1.005.000	¢ 025.275
4.83%, 12/16/35		\$ 1,085,888	\$ 825,275
JP Morgan Resecuritization Trust Series 2009-7 ^{(a)(g)} 7.00%, 09/27/37		9,587,937	4 100 614
PRPM Trust Series 2022-INV1 ^{(a)(g)}		9,387,937	4,199,614
4.45%, 04/25/67		2,600,000	1,885,397
Residential Asset Securitization Trust Series 2006-A6		2,000,000	1,005,577
(Floating, 5.90% - ICE LIBOR USD 1M, 5.90% Cap) ^{(c)(e)(k)}			
1.51%, 07/25/36		11,975,566	1,202,832
Total Home Equity		· · ·	
(Cost \$56,705,387)			54,681,760
Commercial Mortgage-Backed Securities	1.2%		
CSMC Trust Series 2022-NQM4			
(Step to 5.16% on $7/25/26$) ^{(a)(h)}			
4.82%, 06/25/67		4,848,900	4,359,181
Total Commercial Mortgage-Backed Securities			
(Cost \$4,658,643)			4,359,181
U.S. GOVERNMENT AGENCIES	12.3%		
FREMF Mortgage Trust Series 2019-KF59			
(Floating, ICE LIBOR USD 1M + 6.00%, 6.00% Floor) ^{(a)(e)} 10.14%, 02/25/29		25,538,666	25,696,268
Government National Mortgage Association Series 2021-205		23,338,000	25,090,208
(Floating, 3.20% - U.S. 30-Day Average SOFR, 3.20% Cap) ^{(c)(e)(k)}			
0.00%, 11/20/51		182,889,791	3,081,949
Government National Mortgage Association Series 2021-70 ^{(c)(g)(k)}			
0.71%, 04/16/63		287,290,995	16,837,579
TOTAL U.S. GOVERNMENT AGENCIES			
(Cost \$61,517,885)			45,615,796
TOTAL MORTGAGE-BACKED SECURITIES			
(Cost \$122,881,915)			104,656,737
MUNICIPAL BONDS	8.2%		
GDB Debt Recovery Authority of Commonwealth Puerto Rico Taxable Revenue			
Bond ⁽¹⁾ 7.50%, 08/20/40		31,681,998	26,454,468
Puerto Rico Commonwealth Notes, Subseries CW ^{(c)(m)}		51,081,998	20,434,408
0.00%, 11/01/43		9,482,569	4,148,624
TOTAL MUNICIPAL BONDS		,402,509	4,140,024
(Cost \$33,726,128)			30,603,092
	Percentage		
	of Net Assets	Shares	Value
SHORT-TERM INVESTMENTS			
Northern Institutional Treasury Portfolio (Premier Class), 3.75% ⁽ⁿ⁾	12.070	46,352,888	46,352,888
TOTAL SHORT-TERM INVESTMENTS		.0,002,000	.0,22,000
(Cost \$46,352,888)			46,352,888
TOTAL INVESTMENTS			,,-
(Cost \$427,236,330)	105.7%		392,795,448

	Percentage of Net Assets	Pri	ncipal Amount	Value
REVERSE REPURCHASE AGREEMENTS	(4.2)%)		
RBC Capital Markets LLC, 4.55% (Reverse Repurchase Agreement dated 12/13/22 to be repurchased at \$7,570,039 on 01/03/23. Collateralized by VICI Properties L.P., 4.25%, with a value of \$9,313,255, due at 12/01/26)		\$	(7,550,000) \$	(7,550,000)
RBC Capital Markets LLC, 4.55% (Reverse Repurchase Agreement dated 12/14/22 to be repurchased at \$7,957,564 on 01/03/23. Collateralized by LABL, Inc., 10.50%, with a value of \$9,209,191, due at 07/15/27)			(7,937,500)	(7,937,500)
TOTAL REVERSE REPURCHASE AGREEMENTS (Cost \$(15,487,500)) NET OTHER ASSETS (LIABILITIES)	(1.5)%	,)	_	(15,487,500) (5,566,465)
NET ASSETS	100.0%	,	\$	371,741,483

^(a)Securities purchased in a transaction exempt from registration under Rule 144A of the Securities Act of 1933. These securities may not be publicly traded without registration under the Securities Act of 1933. The value of these securities is determined by valuations supplied by a pricing service or brokers.

^(b)Equity tranche security.

^(c)Non-income producing security.

^(d)Security valued pursuant to Level 3 unobservable inputs.

^(e)Floating rate security. The rate presented is the rate in effect at December 31, 2022, and the related index and spread are shown parenthetically for each security. ^(f)Position is unfunded. Contract rate was not determined at December 31, 2022 and does not take effect until drawn.

^(g)Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets.

^(h)Step coupon bond. Rate as of December 31, 2022 is disclosed.

⁽ⁱ⁾FGIC insured bond in which the current value primarily relates to pending insurance payments.

⁽ⁱ⁾The interest rate on this certificate may increase 0.50% per annum after the first possible optional termination date.

(k)Interest only security

⁽¹⁾Security is a payment in-kind bond, and unless otherwise noted in the description of the security, pays its entire coupon on an in-kind basis.

^(m)These securities are remarketed by an agent, and the interest rate is determined by general market conditions and supply and demand.

⁽ⁿ⁾7-day current yield as of December 31, 2022 is disclosed.

Abbreviations:

CLO - Collateralized Loan Obligation