	Shares	Value
COMMON STOCKS† - 0.0%		
Communications - 0.0%		
Vacasa, Inc. — Class A*	1,596	$ 13,087
Financial - 0.0%		
Pershing Square Tontine Holdings, Ltd. — Class A*,†††,1	622,890	62
Industrial - 0.0%		
Constar International Holdings LLC*,†††	68	–
Total Common Stocks		
(Cost $318,203)		13,149
PREFERRED STOCKS†† - 1.4%		
Financial - 1.4%		
Charles Schwab Corp.		
4.00%	8,500,000	6,713,383
Wells Fargo & Co.		
3.90%	5,550,000	5,127,959
Bank of New York Mellon Corp.		
3.75%	3,900,000	3,370,894
MetLife, Inc.		
3.85%	3,520,000	3,332,026
JPMorgan Chase & Co.		
3.65%[2]	2,350,000	2,150,565
Bank of America Corp.		
6.13%	1,650,000	1,653,960
Markel Group, Inc.		
6.00%	1,360,000	1,344,629
Kuvare US Holdings, Inc.		
7.00% due 02/17/51[3]	1,000,000	1,007,500
CNO Financial Group, Inc.		
5.13% due 11/25/60	48,000	836,160
Depository Trust & Clearing Corp.		
3.38%[2,3]	1,000,000	780,000
Assurant, Inc.		
5.25% due 01/15/61	35,075	699,389
Lincoln National Corp.		
9.25%[2]	63,000	68,760
First Republic Bank		
4.25%	77,975	7,018
Total Financial		27,092,243
Industrial - 0.0%		
Constar International Holdings LLC *,†††	7	–
Total Preferred Stocks		
(Cost $32,627,086)		27,092,243
WARRANTS† - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26*	6,510	685
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25*,†††,1	69,210	7
Total Warrants		
(Cost $15,075)		692
MONEY MARKET FUNDS† - 3.6%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.25%[4]	37,954,009	37,954,009
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.25%[4]	29,884,868	29,884,868
Total Money Market Funds		
(Cost $67,838,877)		67,838,877

	Face Amount~	
U.S. GOVERNMENT SECURITIES†† - 33.0%		
U.S. Treasury Notes		
4.63% due 09/30/28	172,282,200	177,827,533
3.75% due 12/31/28	89,000,000	88,589,765
4.13% due 07/31/28	73,650,000	74,409,516
3.50% due 01/31/28	61,817,000	60,841,450
4.50% due 11/15/33	36,000,000	37,794,375
3.63% due 05/15/26	22,000,000	21,744,766
4.38% due 08/31/28	14,500,000	14,810,391
2.75% due 02/15/28	8,370,000	8,000,870
4.13% due 06/15/26	260,000	259,939
U.S. Treasury Bonds		
due 05/15/53[5,6]	164,480,000	52,192,442
due 08/15/53[5,6]	35,000,000	11,077,087
due 02/15/52[5,6]	29,980,000	9,759,061
due 02/15/46[5,6]	22,605,000	8,876,906
due 05/15/44[5,6]	19,265,000	8,130,021
due 11/15/53[5,6]	20,000,000	6,358,329
4.75% due 11/15/53	3,000,000	3,379,687
due 11/15/44[5,6]	4,520,000	1,866,935
United States Treasury Inflation Indexed Bonds		
0.13% due 10/15/25[13]	16,600,920	15,962,384
0.13% due 04/15/25[13]	16,116,260	15,540,502
1.25% due 04/15/28[13]	4,000,425	3,895,934
1.38% due 07/15/33[13]	1,955,206	1,895,411
Total U.S. Government Securities		
(Cost $619,351,484)		623,213,304
ASSET-BACKED SECURITIES†† - 21.7%		
Collateralized Loan Obligations - 12.9%		
LoanCore Issuer Ltd.		
2021-CRE5 C, 7.83% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 07/15/36◊,3	7,500,000	7,054,095
2021-CRE4 D, 7.98% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 07/15/35◊,3	4,426,000	4,182,341
2021-CRE6 C, 7.78% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38◊,3	4,000,000	3,830,500
2021-CRE4 C, 7.18% (1 Month Term SOFR + 1.81%, Rate Floor: 1.81%) due 07/15/35◊,3	994,129	979,574
Octagon Investment Partners 49 Ltd.		
2021-5A B, 7.21% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 01/15/33◊,3	8,500,000	8,441,690

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 21.7% (continued)		
Collateralized Loan Obligations - 12.9% (continued)		
2021-5A C, 7.71% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 01/15/33◊,3	7,450,000	$ 7,403,044
Woodmont Trust		
2020-7A A1A, 7.56% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 01/15/32◊,3	12,000,000	11,950,126
2020-7A B, 8.26% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 01/15/32◊,3	3,750,000	3,676,064
Cerberus Loan Funding XXX, LP		
2020-3A A, 7.51% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 01/15/33◊,3	13,500,000	13,445,799
2020-3A B, 8.16% (3 Month Term SOFR + 2.76%, Rate Floor: 2.50%) due 01/15/33◊,3	2,000,000	1,965,912
LCCM Trust		
2021-FL3 A, 6.93% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38◊,3	6,000,000	5,914,568
2021-FL3 AS, 7.28% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/15/38◊,3	3,950,000	3,775,784
2021-FL2 C, 7.63% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 12/13/38◊,3	3,100,000	2,851,132
Cerberus Loan Funding XLIV LLC		
2024-5A A, (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36◊,3	11,900,000	11,900,000
Palmer Square Loan Funding Ltd.		
2021-1A B, 7.48% (3 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 04/20/29◊,3	2,000,000	1,999,032
2021-1A A2, 6.93% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/29◊,3	2,000,000	1,986,122
2021-3A C, 8.18% (3 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 07/20/29◊,3	2,000,000	1,970,213
2023-2A A2, 7.65% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 01/25/32◊,3	1,500,000	1,500,027
2023-1A B, 7.96% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 07/20/31◊,3	1,250,000	1,248,786
2023-4A B, 8.15% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/24/31◊,3	1,000,000	1,000,783
2023-2A B, 8.05% (3 Month Term SOFR + 2.70%, Rate Floor: 2.70%) due 01/25/32◊,3	1,000,000	999,473
2021-2A C, 8.03% (3 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 05/20/29◊,3	1,000,000	990,428
Dryden 36 Senior Loan Fund		
2020-36A CR3, 7.71% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29◊,3	8,000,000	7,978,858
Madison Park Funding XLVIII Ltd.		
2021-48A C, 7.66% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33◊,3	4,000,000	3,982,553
2021-48A B, 7.11% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33◊,3	4,000,000	3,975,738
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 D, 8.02% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36◊,3	4,000,000	3,820,097
2021-FL6 C, 7.32% (1 Month Term SOFR + 1.96%, Rate Floor: 1.85%) due 07/16/36◊,3	3,400,000	3,249,113
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 7.50% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33◊,3	6,500,000	6,258,762
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 7.25% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33◊,3	4,000,000	3,986,616

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 21.7% (continued)			
Collateralized Loan Obligations - 12.9% (continued)			
2021-16A A2R2, 7.44% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 07/25/33◊,3	2,000,000	$	1,970,200
ABPCI Direct Lending Fund CLO II LLC			
2021-1A A1R, 7.28% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32◊,3	5,500,000		5,456,004
Cerberus Loan Funding XXXII, LP			
2021-2A A, 7.28% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33◊,3	4,250,000		4,209,311
2021-2A C, 8.51% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33◊,3	1,250,000		1,208,419
Cerberus Loan Funding XLII LLC			
2023-3A A1, 7.91% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35◊,3	3,750,000		3,750,337
2023-3A B, 8.78% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35◊,3	1,250,000		1,249,762
THL Credit Lake Shore MM CLO I Ltd.			
2021-1A A1R, 7.36% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33◊,3	4,250,000		4,215,618
Fortress Credit Opportunities IX CLO Ltd.			
2021-9A A2TR, 7.46% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33◊,3	3,250,000		3,171,172
2021-9A A1TR, 7.21% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33◊,3	1,000,000		983,349
ACRES Commercial Realty Ltd.			
2021-FL2 AS, 7.23% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 01/15/37◊,3	2,000,000		1,955,845
2021-FL1 AS, 7.08% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 06/15/36◊,3	2,000,000		1,924,901
ABPCI Direct Lending Fund CLO I LLC			
2021-1A A1A2, 7.38% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33◊,3	3,750,000		3,714,182
Owl Rock CLO IV Ltd.			
2021-4A A1R, 7.23% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33◊,3	3,750,000		3,695,261
BSPDF Issuer Ltd.			
2021-FL1 C, 7.73% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36◊,3	4,000,000		3,646,258
PFP Ltd.			
2021-7 D, 7.88% (1 Month Term SOFR + 2.51%, Rate Floor: 2.40%) due 04/14/38◊,3	3,749,813		3,578,403
Cerberus Loan Funding XL LLC			
2023-1A A, 7.79% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35◊,3	3,500,000		3,500,074
Golub Capital Partners CLO 36M Ltd.			
2018-36A A, 6.95% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31◊,3	3,450,739		3,435,985
Cerberus Loan Funding XXXI, LP			
2021-1A A, 7.16% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32◊,3	3,235,053		3,227,803
Cerberus Loan Funding XXXIII, LP			
2021-3A B, 7.51% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33◊,3	2,000,000		1,943,258
2021-3A A, 7.22% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33◊,3	1,250,000		1,237,474
Owl Rock CLO II Ltd.			
2021-2A ALR, 7.23% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33◊,3	3,000,000		2,965,037

	Face Amount~	Value
ASSET-BACKED SECURITIES[††] - 21.7% (continued)		
Collateralized Loan Obligations - 12.9% (continued)		
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A1R, 7.18% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/20/31[◊,3]	2,976,805	$ 2,947,304
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A C, 7.48% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 01/20/33[◊,3]	3,000,000	2,946,555
KREF Funding V LLC		
7.22% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26[◊,†††]	2,789,820	2,772,690
0.15% due 06/25/26[†††,7]	21,818,182	10,473
BXMT Ltd.		
2020-FL2 A, 6.38% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38[◊,3]	2,880,757	2,743,921
VOYA CLO		
2021-2A A2AR, 7.31% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 06/07/30[◊,3]	2,550,000	2,549,781
Palmer Square CLO Ltd.		
2023-4A C, 8.01% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/20/33[◊,3]	1,250,000	1,249,818
2023-4A B, 7.56% (3 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 10/20/33[◊,3]	1,000,000	1,003,545
Owl Rock CLO I LLC		
2024-1A ANR, (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36[◊,3]	2,000,000	2,000,000
MidOcean Credit CLO VII		
2020-7A BR, 7.26% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29[◊,3]	2,000,000	1,995,459
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A C, 7.41% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33[◊,3]	2,000,000	1,974,297
Magnetite XXIX Ltd.		
2021-29A C, 7.31% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 01/15/34[◊,3]	2,000,000	1,969,932
ABPCI Direct Lending Fund IX LLC		
2021-9A A2R, 7.45% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 11/18/31[◊,3]	2,000,000	1,941,475
FS Rialto		
2021-FL3 C, 7.52% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36[◊,3]	2,000,000	1,891,637
Canyon Capital CLO Ltd.		
2018-1A A2R, 7.15% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/30/31[◊,3]	1,900,000	1,886,073
FS RIALTO		
2021-FL2 A, 6.69% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38[◊,3]	1,932,942	1,880,930
BRSP Ltd.		
2021-FL1 C, 7.62% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38[◊,3]	2,000,000	1,848,419
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 6.96% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31[◊,3]	1,735,595	1,728,770
OCP CLO Ltd.		
2020-4A A2RR, 7.11% (3 Month Term SOFR + 1.71%, Rate Floor: 1.45%) due 04/24/29[◊,3]	1,500,000	1,496,079
Golub Capital Partners CLO 54M L.P		
2021-54A B, 7.50% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 08/05/33[◊,3]	1,500,000	1,441,329
KREF Ltd.		
2021-FL2 AS, 6.78% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39[◊,3]	1,500,000	1,380,534
STWD Ltd.		
2019-FL1 D, 7.83% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 07/15/38[◊,3]	1,459,000	1,350,920

		Face Amount~	Value
ASSET-BACKED SECURITIES†† - 21.7% (continued)			
Collateralized Loan Obligations - 12.9% (continued)			
Owl Rock CLO XIII LLC			
2023-13A B, 8.77% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35[◊,3]		1,000,000	$ 997,545
Cerberus Loan Funding XXXV, LP			
2021-5A A, 7.16% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33[◊,3]		1,000,000	997,181
Cerberus Loan Funding XXXVIII, LP			
2022-2A A1, 8.14% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34[◊,3]		1,000,000	992,374
Northwoods Capital XII-B Ltd.			
2018-12BA B, 7.50% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 06/15/31[◊,3]		1,000,000	987,405
BSPRT Issuer Ltd.			
2021-FL7 C, 7.78% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38[◊,3]		1,000,000	956,666
KREF			
2021-FL2 C, 7.48% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39[◊,3]		1,000,000	924,370
NewStar Fairfield Fund CLO Ltd.			
2018-2A A1N, 6.95% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30[◊,3]		799,984	796,536
ACRE Commercial Mortgage Ltd.			
2021-FL4 D, 8.07% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37[◊,3]		773,000	722,029
Dryden 37 Senior Loan Fund			
2015-37A Q, due 01/15/31[3,8]		1,000,000	716,581
Owl Rock CLO I Ltd.			
2019-1A A, 7.43% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 05/20/31[◊,3]		647,847	646,418
Golub Capital Partners CLO 17 Ltd.			
2017-17A A1R, 7.29% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30[◊,3]		555,518	555,578
Cerberus Loan Funding XXXVI, LP			
2021-6A A, 7.06% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/22/33[◊,3]		133,082	133,020
Babson CLO Ltd.			
2014-IA SUB, due 07/20/25[3,8]		633,344	17,493
Treman Park CLO Ltd.			
2015-1A COM, due 10/20/28[3,8]		162,950	640
Copper River CLO Ltd.			
2007-1A INC, due 01/20/21[8,9]		700,000	70
Total Collateralized Loan Obligations			243,809,730
Financial - 2.1%			
Project Onyx I			
7.67% due 01/26/27[†††]		5,700,000	5,698,290
HV Eight LLC			
7.10% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27[◊,†††]	EUR	4,400,000	4,860,989
KKR Core Holding Company LLC			
4.00% due 08/12/31[†††]		5,122,847	4,606,003
Strategic Partners Fund VIII LP			
7.95% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26[◊,†††]		4,386,865	4,363,352
Madison Avenue Secured Funding Trust			
2023-1, 7.36% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24[◊,†††,3]		3,050,000	3,050,000
2023-2, 7.21% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24[◊,†††,3]		1,175,000	1,175,000
LVNV Funding LLC			
7.80% due 11/05/28[†††]		2,900,000	3,027,948
HarbourVest Structured Solutions IV Holdings, LP			
7.61% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26[◊,†††]		1,715,148	1,714,702
6.05% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26[◊,†††]	EUR	1,000,000	1,104,560
Project Onyx II			
7.67% due 01/26/27[†††]		1,900,000	1,899,259

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 21.7% (continued)			
Financial - 2.1% (continued)			
Ceamer Finance LLC			
6.92% due 11/15/37†††	1,933,271	$	1,884,514
Thunderbird A			
5.50% due 03/01/37†††	1,906,889		1,796,423
Lightning A			
5.50% due 03/01/37†††	1,878,444		1,769,626
Bib Merchant Voucher Receivables Ltd.			
4.18% due 04/07/28†††	720,561		687,732
Nassau LLC			
2019-1, 3.98% due 08/15/34[3]	633,435		606,896
Station Place Securitization Trust			
2023-SP1, 7.21% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24◊,†††,3	575,000		575,000
Total Financial			38,820,294
Whole Business - 1.8%			
Arbys Funding LLC			
2020-1A, 3.24% due 07/30/50[3]	6,530,625		5,958,111
Domino's Pizza Master Issuer LLC			
2017-1A, 4.12% due 07/25/47[3]	5,089,500		4,854,213
2021-1A, 3.15% due 04/25/51[3]	1,121,250		961,199
SERVPRO Master Issuer LLC			
2021-1A, 2.39% due 04/25/51[3]	4,143,750		3,559,481
2019-1A, 3.88% due 10/25/49[3]	1,536,000		1,442,791
Taco Bell Funding LLC			
2016-1A, 4.97% due 05/25/46[3]	3,515,625		3,461,214
2021-1A, 2.29% due 08/25/51[3]	1,404,975		1,205,616
Sonic Capital LLC			
2021-1A, 2.19% due 08/20/51[3]	2,243,363		1,912,727
2020-1A, 3.85% due 01/20/50[3]	1,715,833		1,615,510
2020-1A, 4.34% due 01/20/50[3]	966,667		889,051
ServiceMaster Funding LLC			
2020-1, 2.84% due 01/30/51[3]	3,791,840		3,309,184
Applebee's Funding LLC / IHOP Funding LLC			
2019-1A, 4.72% due 06/05/49[3]	1,732,500		1,659,825
DB Master Finance LLC			
2021-1A, 2.79% due 11/20/51[3]	1,960,000		1,617,216
Wendy's Funding LLC			
2019-1A, 3.78% due 06/15/49[3]	1,317,576		1,257,019
Total Whole Business			33,703,157
Transport-Aircraft - 1.3%			
AASET Trust			
2021-1A, 2.95% due 11/16/41[3]	3,451,587		3,092,622
2021-2A, 2.80% due 01/15/47[3]	3,244,185		2,786,528
2020-1A, 3.35% due 01/16/40[3]	853,845		753,876
2017-1A, 3.97% due 05/16/42[3]	38,517		35,228
Navigator Aircraft ABS Ltd.			
2021-1, 2.77% due 11/15/46[3]	2,989,583		2,603,688
Castlelake Aircraft Structured Trust			
2021-1A, 3.47% due 01/15/46[3]	2,699,204		2,477,518
Lunar Structured Aircraft Portfolio Notes			
2021-1, 2.64% due 10/15/46[3]	2,025,638		1,746,849
Sprite Ltd.			
2021-1, 3.75% due 11/15/46[3]	1,701,458		1,559,437
MACH 1 Cayman Ltd.			
2019-1, 3.47% due 10/15/39[3]	1,722,658		1,488,061
AASET US Ltd.			
2018-2A, 4.45% due 11/18/38[3]	1,526,543		1,336,690
Sapphire Aviation Finance II Ltd.			
2020-1A, 3.23% due 03/15/40[3]	1,563,652		1,333,967
Falcon Aerospace Ltd.			
2019-1, 3.60% due 09/15/39[3]	992,540		906,057
2017-1, 4.58% due 02/15/42[3]	148,738		139,038
Raspro Trust			
2005-1A, 6.18% (3 Month Term SOFR + 1.19%, Rate Floor: 0.93%) due 03/23/24◊,3	984,943		980,589
MAPS Ltd.			
2018-1A, 4.21% due 05/15/43[3]	950,263		851,882
Slam Ltd.			
2021-1A, 2.43% due 06/15/46[3]	843,700		729,244
Sapphire Aviation Finance I Ltd.			
2018-1A, 4.25% due 03/15/40[3]	679,055		604,570

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 21.7% (continued)		
Transport-Aircraft - 1.3% (continued)		
WAVE LLC		
2019-1, 3.60% due 09/15/44[3]	708,628	$ 591,718
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[3]	526,328	479,831
Total Transport-Aircraft		24,497,393
Net Lease - 1.2%		
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62[3]	2,687,109	2,624,145
2020-1, 2.28% due 07/15/60[3]	674,589	617,315
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50[3]	2,221,406	1,880,034
2020-1A, 4.95% due 02/15/50[3]	1,500,000	1,253,071
SVC ABS LLC		
2023-1A, 5.15% due 02/20/53[3]	3,236,458	3,114,372
CMFT Net Lease Master Issuer LLC		
2021-1, 3.44% due 07/20/51[3]	3,570,000	2,615,522
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46[3]	2,484,654	2,344,908
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50[3]	2,498,958	2,259,662
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60[3]	2,479,789	2,023,410
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50[3]	1,234,115	1,123,573
2021-1A, 2.76% due 08/15/51[3]	995,208	732,224
STORE Master Funding LLC		
2021-1A, 2.96% due 06/20/51[3]	1,975,000	1,520,596
AFN ABSPROP001 LLC		
2021-1A, 2.21% due 05/20/51[3]	1,575,469	1,327,745
Total Net Lease		23,436,577
Single Family Residence - 0.8%		
Tricon Residential Trust		
2023-SFR1, 5.10% due 07/17/40[3]	2,722,000	2,632,541
2021-SFR1, 2.34% due 07/17/38[3]	2,850,000	2,596,067
2023-SFR2, 5.00% due 12/17/28[3]	2,550,000	2,445,800
FirstKey Homes Trust		
2020-SFR2, 2.67% due 10/19/37[3]	2,250,000	2,095,627
2020-SFR2, 4.00% due 10/19/37[3]	1,400,000	1,307,099
2020-SFR2, 4.50% due 10/19/37[3]	1,350,000	1,264,190
2020-SFR2, 3.37% due 10/19/37[3]	900,000	834,220
Home Partners of America Trust		
2021-3, 2.80% due 01/17/41[3]	918,621	793,105
2021-2, 2.40% due 12/17/26[3]	481,120	433,087
Total Single Family Residence		14,401,736
Infrastructure - 0.7%		
Stack Infrastructure Issuer LLC		
2023-3A, 5.90% due 10/25/48[3]	2,000,000	1,992,514
2023-1A, 5.90% due 03/25/48[3]	1,000,000	983,972
2020-1A, 1.89% due 08/25/45[3]	1,000,000	925,723
Hotwire Funding LLC		
2021-1, 2.31% due 11/20/51[3]	2,000,000	1,803,988
2023-1A, 5.69% due 05/20/53[3]	1,005,000	996,154
Vantage Data Centers Issuer LLC		
2020-1A, 1.65% due 09/15/45[3]	1,366,000	1,263,008
2019-1A, 3.19% due 07/15/44[3]	1,124,083	1,103,286
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[3]	2,500,000	2,252,804
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[3]	2,500,000	2,240,577
Total Infrastructure		13,562,026
Transport-Container - 0.5%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45[3]	2,921,681	2,726,359
2021-2A, 2.23% due 04/20/46[3]	1,549,733	1,382,750
MC Ltd.		
2021-1, 2.63% due 11/05/35[3]	3,200,000	2,872,685
CLI Funding VI LLC		
2020-1A, 2.08% due 09/18/45[3]	1,134,325	1,013,061

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 21.7% (continued)		
Transport-Container - 0.5% (continued)		
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[3]	730,906	$ 627,480
Total Transport-Container		8,622,335
Collateralized Debt Obligations - 0.3%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39[3]	7,250,000	6,318,374
Automotive - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.66% due 02/20/30[3]	1,600,000	1,652,840
Insurance - 0.0%		
CHEST		
7.13% due 03/15/43†††	950,000	962,778
Total Asset-Backed Securities		
(Cost $423,950,136)		409,787,240
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.0%		
Government Agency - 13.4%		
Fannie Mae		
5.50% due 05/01/53	28,757,705	28,891,559
5.00% due 06/01/53	26,835,797	26,588,348
5.00% due 05/01/53	17,424,145	17,242,056
5.00% due 04/01/53	13,004,281	12,871,776
4.00% due 06/01/52	7,005,514	6,671,960
5.00% due 08/01/53	5,814,172	5,753,488
4.00% due 07/01/52	5,812,412	5,520,443
6.50% due 04/25/49	3,878,560	4,016,135
2.00% due 03/01/52	4,622,563	3,807,971
2.50% due 10/01/51	3,825,009	3,270,056
2.36% due 08/01/50	4,430,677	3,114,542
3.00% due 03/01/52	3,141,806	2,785,422
5.00% due 09/01/52	2,134,192	2,114,133
2.78% due 05/01/51	2,642,057	1,971,733
2.32% due 02/01/51	1,999,506	1,433,446
2.00% due 09/01/50	2,024,329	1,401,978
2.11% due 10/01/50	1,786,028	1,258,133
2.27% due 02/01/51	1,665,043	1,186,252
2.39% due 02/01/51	1,386,268	1,004,924
4.24% due 08/01/48	995,339	900,038
2.58% due 10/01/51	1,159,478	847,899
3.46% due 08/01/49	927,623	786,710
2.68% due 04/01/50	928,011	716,051
4.07% due 05/01/49	746,696	677,945
4.37% due 10/01/48	696,971	654,932
4.25% due 05/01/48	612,353	563,114
due 12/25/43[6]	696,187	535,003
Freddie Mac		
5.50% due 09/01/53	15,976,217	16,236,018
5.50% due 06/01/53	12,809,372	12,884,027
3.00% due 08/01/52	14,291,599	12,726,805
5.00% due 04/01/53	12,852,364	12,720,320
3.00% due 06/01/52	14,254,575	12,679,129
5.00% due 06/01/53	11,111,277	10,992,483
5.00% due 08/01/53	8,159,465	8,237,499
4.00% due 02/01/53	7,768,683	7,426,857
5.00% due 09/01/52	5,599,205	5,546,577
5.00% due 03/01/53	4,306,968	4,263,682
4.00% due 10/01/52	3,078,645	2,923,871
4.00% due 04/01/52	1,978,116	1,888,235
1.98% due 05/01/50	1,330,993	907,809
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	3,198,095	2,529,977
2.00% due 11/25/59	1,219,553	965,004
Fannie Mae-Aces		
1.49% (WAC) due 03/25/35[◊,7]	17,515,517	1,713,643
Ginnie Mae		
6.00% due 06/20/47	1,136,010	1,162,053
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51[◊,3]	851,464	664,362
Total Government Agency		253,054,398
Residential Mortgage-Backed Securities - 3.0%		
COLT Mortgage Loan Trust		
2023-4, 7.62% due 10/25/68[3,10]	3,971,003	4,043,922
2023-3, 7.18% due 09/25/68[3,10]	3,051,733	3,125,827
2021-2, 2.38% (WAC) due 08/25/66[◊,3]	4,000,000	2,423,913
2023-3, 7.58% due 09/25/68[3,10]	984,430	996,724
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,3]	3,142,981	2,911,159
2023-NQM3, 6.89% (WAC) due 08/25/68[◊,3]	1,962,432	1,991,936
2023-NQM3, 7.34% (WAC) due 08/25/68[◊,3]	1,962,432	1,990,945
OBX Trust		
2023-NQM9, 7.66% due 10/25/63[3,10]	3,895,009	3,974,757
2022-NQM8, 6.10% due 09/25/62[3,10]	866,748	858,653
2022-NQM9, 6.45% due 09/25/62[3,10]	574,146	580,089
BRAVO Residential Funding Trust		
2023-NQM2, 4.50% due 05/25/62[3,10]	1,841,335	1,728,560
2023-NQM8, 7.10% due 10/25/63[3,10]	1,500,000	1,509,353
2021-HE1, 6.84% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70[◊,3]	1,000,000	985,206
RCKT Mortgage Trust		
2023-CES2, 6.81% (WAC) due 09/25/43[◊,3]	3,870,233	3,925,155

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 19.0% (continued)		
Residential Mortgage-Backed Securities - 3.0% (continued)		
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60[◊,3]	4,800,000	$ 3,920,093
Towd Point Mortgage Trust		
2023-CES2, 7.29% (WAC) due 10/25/63[◊,3]	2,061,108	2,108,848
2023-CES1, 6.75% (WAC) due 07/25/63[◊,3]	918,682	933,246
PRPM LLC		
2021-RPL2, 2.93% (WAC) due 10/25/51[◊,3]	2,472,000	1,983,202
2023-RCF1, 4.00% due 06/25/53[3,10]	919,811	885,069
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◊]	2,714,420	2,498,964
Verus Securitization Trust		
2023-7, 7.42% due 10/25/68[3,10]	1,473,504	1,495,039
2019-4, 3.85% due 11/25/59[3]	497,072	482,030
Saluda Grade Alternative Mortgage Trust		
2023-FIG4, 6.72% (WAC) due 11/25/53[◊,3]	1,850,000	1,878,906
Angel Oak Mortgage Trust		
2023-1, 4.75% due 09/26/67[3,10]	1,492,687	1,441,131
2020-1, 2.77% (WAC) due 12/25/59[◊,3]	300,307	279,333
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,3]	874,925	794,544
2022-NQM2, 4.20% (WAC) due 03/25/67[◊,3]	874,925	787,219
Starwood Mortgage Residential Trust		
2020-1, 2.41% (WAC) due 02/25/50[◊,3]	697,814	654,878
2020-1, 2.56% (WAC) due 02/25/50[◊,3]	697,814	654,543
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55[3]	1,250,000	1,156,610
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57[◊,3]	738,569	715,214
2020-NQM1, 1.72% due 05/25/65[3,10]	194,348	173,872
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47[7]	5,970,665	869,320
MFRA Trust		
2021-INV1, 2.29% (WAC) due 01/25/56[◊,3]	700,000	581,549
Securitized Asset-Backed Receivables LLC Trust		
2006-HE2, 5.77% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36[◊]	1,391,097	543,243
New Residential Mortgage Loan Trust		
2019-6A, 3.50% (WAC) due 09/25/59[◊,3]	430,733	402,611
RALI Series Trust		
2006-QO2, 5.91% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46[◊]	1,487,218	288,762
MASTR Adjustable Rate Mortgages Trust		
2003-5, 2.58% (WAC) due 11/25/33[◊]	218,520	189,288
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 5.85% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46[◊]	228,019	182,724
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.79% (WAC) due 09/27/60[◊,3]	185,058	167,072
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60[◊,3]	118,320	111,882
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	17,429	17,270
Total Residential Mortgage-Backed Securities		57,242,661
Commercial Mortgage-Backed Securities - 1.9%		
GS Mortgage Securities Trust		
2020-GSA2, 2.34% due 12/12/53	8,000,000	5,741,099
2020-GC45, 0.66% (WAC) due 02/13/53[◊,7]	18,726,159	535,838
2019-GC42, 0.80% (WAC) due 09/10/52[◊,7]	14,817,461	488,178
DBGS Mortgage Trust		
2018-C1, 4.65% (WAC) due 10/15/51[◊]	7,000,000	6,169,471

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.0% (continued)		
Commercial Mortgage-Backed Securities - 1.9% (continued)		
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 7.32% (1 Month Term SOFR + 1.95%, Rate Floor: 1.84%) due 06/15/38◊,3	4,000,000	$ 3,244,007
2016-JP3, 3.43% (WAC) due 08/15/49◊	4,000,000	2,781,970
CD Mortgage Trust		
2017-CD4, 3.95% (WAC) due 05/10/50◊	4,750,000	3,951,376
2016-CD1, 1.36% (WAC) due 08/10/49◊,7	2,077,913	50,708
BX Commercial Mortgage Trust		
2021-VOLT, 7.48% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36◊,3	3,450,000	3,298,403
SMRT		
2022-MINI, 7.31% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39◊,3	2,000,000	1,902,128
Life Mortgage Trust		
2021-BMR, 6.88% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38◊,3	1,965,940	1,891,806
GS Mortgage Securities Corporation Trust		
2020-DUNE, 6.99% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 12/15/36◊,3	1,000,000	983,315
2020-UPTN, 3.25% (WAC) due 02/10/37◊,3	1,000,000	901,461
Extended Stay America Trust		
2021-ESH, 7.73% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38◊,3	1,026,784	1,008,729
BENCHMARK Mortgage Trust		
2019-B14, 0.77% (WAC) due 12/15/62◊,7	19,634,488	522,103
2018-B6, 0.40% (WAC) due 10/10/51◊,7	28,707,998	344,134
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.62% (WAC) due 11/10/52◊,7	19,802,402	543,105
2016-GC37, 1.65% (WAC) due 04/10/49◊,7	2,796,942	75,003
2016-C2, 1.66% (WAC) due 08/10/49◊,7	2,182,232	68,167
2016-P5, 1.38% (WAC) due 10/10/49◊,7	1,552,306	43,465
CSAIL Commercial Mortgage Trust		
2019-C15, 1.03% (WAC) due 03/15/52◊,7	12,028,028	437,813
COMM Mortgage Trust		
2015-CR24, 0.69% (WAC) due 08/10/48◊,7	36,669,261	294,172
2015-CR26, 0.89% (WAC) due 10/10/48◊,7	8,137,042	88,467
SG Commercial Mortgage Securities Trust		
2016-C5, 1.86% (WAC) due 10/10/48◊,7	7,744,021	242,091
UBS Commercial Mortgage Trust		
2017-C2, 1.07% (WAC) due 08/15/50◊,7	7,885,835	236,305
Morgan Stanley Capital I Trust		
2016-UB11, 1.44% (WAC) due 08/15/49◊,7	5,720,377	167,415
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.48% (WAC) due 06/15/49◊,7	6,206,608	156,925
Wells Fargo Commercial Mortgage Trust		
2016-NXS5, 1.40% (WAC) due 01/15/59◊,7	3,228,480	74,046
2016-C37, 0.78% (WAC) due 12/15/49◊,7	2,411,470	41,518
CFCRE Commercial Mortgage Trust		
2016-C3, 0.98% (WAC) due 01/10/48◊,7	5,263,069	81,370
Total Commercial Mortgage-Backed Securities		36,364,588
Military Housing - 0.7%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55◊,3	6,816,503	5,618,129
2015-R1, 4.44% (WAC) due 11/25/52◊,3	2,748,914	2,383,560
2015-R1, 0.70% (WAC) due 11/25/55◊,3,7	9,999,693	632,982
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51†††,3	2,238,364	2,095,691
2007-ROBS, 6.06% due 10/10/52†††,3	449,834	420,320
2007-AETC, 5.75% due 02/10/52†††,3	264,554	238,021

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.0% (continued)		
Military Housing - 0.7% (continued)		
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52†††,3	1,414,201	$ 1,408,898
Total Military Housing		12,797,601
Total Collateralized Mortgage Obligations		
(Cost $380,627,277)		359,459,248
CORPORATE BONDS†† - 18.0%		
Financial - 9.5%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[3]	6,200,000	4,872,518
3.25% due 11/15/30	4,000,000	3,245,920
Nippon Life Insurance Co.		
2.75% due 01/21/51[2,3]	8,150,000	6,750,520
BPCE S.A.		
2.28% due 01/20/32[2,3]	8,200,000	6,568,357
Reliance Standard Life Global Funding II		
2.75% due 05/07/25[3]	5,989,000	5,754,820
Wilton RE Ltd.		
6.00% [2,3,11]	6,237,000	5,517,519
Blue Owl Capital GP LLC		
7.21% due 08/22/43†††	5,000,000	5,160,950
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	4,650,000	4,187,946
5.30% due 01/15/29	900,000	894,796
GA Global Funding Trust		
1.63% due 01/15/26[3]	5,450,000	5,015,631
Liberty Mutual Group, Inc.		
4.13% due 12/15/51[2,3]	5,800,000	4,859,821
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	5,036,000	4,836,149
Allianz SE		
3.20% [2,3,11]	5,000,000	3,946,490
Iron Mountain, Inc.		
4.50% due 02/15/31[3]	1,917,000	1,735,877
5.25% due 07/15/30[3]	1,283,000	1,221,297
5.63% due 07/15/32[3]	1,000,000	946,670
FS KKR Capital Corp.		
2.63% due 01/15/27	2,150,000	1,929,811
3.25% due 07/15/27	1,800,000	1,637,332
Safehold GL Holdings LLC		
2.85% due 01/15/32	2,428,000	1,967,583
2.80% due 06/15/31	1,931,000	1,586,639
Morgan Stanley		
2.70% due 01/22/31[2]	4,000,000	3,496,706
PartnerRe Finance B LLC		
4.50% due 10/01/50[2]	4,040,000	3,439,025
Macquarie Group Ltd.		
2.87% due 01/14/33[2,3]	2,150,000	1,767,397
2.69% due 06/23/32[2,3]	2,000,000	1,641,151
Jefferies Financial Group, Inc.		
2.75% due 10/15/32	2,720,000	2,227,837
2.63% due 10/15/31	1,400,000	1,159,641
Maple Grove Funding Trust I		
4.16% due 08/15/51[3]	4,750,000	3,326,733
Ares Finance Company II LLC		
3.25% due 06/15/30[3]	3,660,000	3,232,144
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	2,500,000	2,196,916
5.63% due 08/16/32	1,000,000	999,030
Macquarie Bank Ltd.		
3.62% due 06/03/30[3]	3,570,000	3,102,265
Host Hotels & Resorts, LP		
3.50% due 09/15/30	3,385,000	3,019,826
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50[3]	3,687,000	2,955,325
First American Financial Corp.		
4.00% due 05/15/30	3,180,000	2,859,990
Fidelity National Financial, Inc.		
3.40% due 06/15/30	3,085,000	2,749,284
2.45% due 03/15/31	70,000	57,988
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31[3]	3,150,000	2,770,413
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[3]	3,620,000	2,603,882
Accident Fund Insurance Company of America		
8.50% due 08/01/32[3]	2,450,000	2,486,050
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	2,764,000	2,480,733
UBS Group AG		
2.10% due 02/11/32[2,3]	2,950,000	2,352,975
Belrose Funding Trust		
2.33% due 08/15/30[3]	2,780,000	2,220,279
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[3]	2,450,000	2,192,944
Sumitomo Life Insurance Co.		
3.38% due 04/15/81[2,3]	2,500,000	2,133,924
Standard Chartered plc		
4.64% due 04/01/31[2,3]	2,250,000	2,119,777
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50[3]	2,164,746	1,915,512
Assurant, Inc.		
2.65% due 01/15/32	2,300,000	1,857,222
Westpac Banking Corp.		
3.02% due 11/18/36[2]	1,200,000	975,471
2.96% due 11/16/40	805,000	557,362
2.67% due 11/15/35[2]	295,000	239,951
Stewart Information Services Corp.		
3.60% due 11/15/31	2,250,000	1,752,580

	Face Amount~		Value
CORPORATE BONDS†† - 18.0% (continued)			
Financial - 9.5% (continued)			
QBE Insurance Group Ltd.			
5.88% [2,3,11]	1,750,000	$	1,705,010
KKR Group Finance Company VIII LLC			
3.50% due 08/25/50[3]	2,360,000		1,678,486
Manulife Financial Corp.			
2.48% due 05/19/27	1,800,000		1,667,412
Americo Life, Inc.			
3.45% due 04/15/31[3]	2,060,000		1,612,832
Bank of America Corp.			
2.59% due 04/29/31[2]	1,800,000		1,551,222
Trustage Financial Group, Inc.			
4.63% due 04/15/32[3]	1,750,000		1,524,120
Dyal Capital Partners III			
4.40% due 06/15/40†††	1,750,000		1,499,172
HS Wildcat LLC			
3.83% due 12/31/50†††	1,990,513		1,492,208
Brookfield Finance, Inc.			
4.70% due 09/20/47	650,000		565,007
3.50% due 03/30/51	630,000		460,680
3.63% due 02/15/52	620,000		440,561
Australia & New Zealand Banking Group Ltd.			
2.57% due 11/25/35[2,3]	1,800,000		1,451,676
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen			
5.88% due 05/23/42[2,3]	1,350,000		1,350,000
AmFam Holdings, Inc.			
2.81% due 03/11/31[3]	1,750,000		1,340,463
Global Atlantic Finance Co.			
3.13% due 06/15/31[3]	1,582,000		1,296,043
ABN AMRO Bank N.V.			
2.47% due 12/13/29[2,3]	1,400,000		1,231,591
National Australia Bank Ltd.			
2.33% due 08/21/30[3]	1,500,000		1,221,973
Brookfield Capital Finance LLC			
6.09% due 06/14/33	1,100,000		1,147,276
Societe Generale S.A.			
2.89% due 06/09/32[2,3]	1,300,000		1,072,645
Horace Mann Educators Corp.			
7.25% due 09/15/28	950,000		1,010,135
Prudential Financial, Inc.			
3.70% due 10/01/50[2]	1,160,000		1,005,651
Corebridge Financial, Inc.			
6.88% due 12/15/52[2]	1,000,000		996,606
Belvoir Land LLC			
5.60% due 12/15/35[3]	1,000,000		977,341
JPMorgan Chase & Co.			
2.96% due 05/13/31[2]	1,093,000		960,500
Sumitomo Mitsui Financial Group, Inc.			
2.22% due 09/17/31	1,050,000		865,390
Fort Moore Family Communities LLC			
6.09% due 01/15/51[3]	874,640		826,798
Apollo Management Holdings, LP			
2.65% due 06/05/30[3]	930,000		804,314
Central Storage Safety Project Trust			
4.82% due 02/01/38[9]	838,080		732,812
CNO Financial Group, Inc.			
5.25% due 05/30/29	700,000		691,056
Brown & Brown, Inc.			
2.38% due 03/15/31	800,000		655,809
Protective Life Corp.			
3.40% due 01/15/30[3]	740,000		654,270
Penn Mutual Life Insurance Co.			
3.80% due 04/29/61[3]	950,000		637,654
Western & Southern Life Insurance Co.			
3.75% due 04/28/61[3]	850,000		592,711
Assured Guaranty US Holdings, Inc.			
3.60% due 09/15/51	800,000		570,867
Lincoln National Corp.			
4.38% due 06/15/50	713,000		561,463
Kemper Corp.			
2.40% due 09/30/30	675,000		522,816
Fidelity & Guaranty Life Holdings, Inc.			
5.50% due 05/01/25[3]	400,000		395,051
Cooperatieve Rabobank UA			
4.66% due 08/22/28[2,3]	400,000		393,907
Hanover Insurance Group, Inc.			
2.50% due 09/01/30	480,000		393,258
Brookfield Finance LLC / Brookfield Finance, Inc.			
3.45% due 04/15/50	470,000		327,256
Cushman & Wakefield US Borrower LLC			
6.75% due 05/15/28[3]	296,000		294,520
KKR Group Finance Company III LLC			
5.13% due 06/01/44[3]	100,000		91,426
Total Financial			178,796,967
Consumer, Cyclical - 2.1%			
Hyatt Hotels Corp.			
5.38% due 04/23/25	3,950,000		3,954,382
5.75% due 04/23/30	3,010,000		3,110,018
Choice Hotels International, Inc.			
3.70% due 01/15/31	7,340,000		6,327,449
Whirlpool Corp.			
4.60% due 05/15/50	4,840,000		4,077,563
Delta Air Lines, Inc.			
7.00% due 05/01/25[3]	3,014,000		3,066,480
Alt-2 Structured Trust			
2.95% due 05/14/31◊,†††	3,107,377		2,808,105
Smithsonian Institution			
2.70% due 09/01/44	4,000,000		2,715,683

	Face Amount~	Value
CORPORATE BONDS[††] - 18.0% (continued)		
Consumer, Cyclical - 2.1% (continued)		
British Airways Class A Pass Through Trust		
4.25% due 11/15/32[3]	1,944,336	$ 1,810,156
2.90% due 03/15/35[3]	786,129	671,825
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25[3]	2,098,000	2,066,122
Warnermedia Holdings, Inc.		
5.14% due 03/15/52	1,428,000	1,225,732
6.41% due 03/15/26	600,000	600,408
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27[3]	1,785,000	1,790,068
Ferguson Finance plc		
3.25% due 06/02/30[3]	1,204,000	1,076,708
4.65% due 04/20/32[3]	600,000	579,739
United Airlines 2023-1 Class A Pass Through Trust		
5.80% due 01/15/36	1,450,000	1,470,426
Polaris, Inc.		
6.95% due 03/15/29	1,050,000	1,116,868
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	674,500	613,824
Steelcase, Inc.		
5.13% due 01/18/29	42,000	39,807
Total Consumer, Cyclical		39,121,363
Consumer, Non-cyclical - 1.8%		
Altria Group, Inc.		
3.40% due 05/06/30	2,510,000	2,289,565
4.45% due 05/06/50	1,365,000	1,082,433
3.70% due 02/04/51	1,280,000	900,548
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
5.50% due 01/15/30	2,200,000	2,162,108
3.00% due 05/15/32	1,750,000	1,424,782
4.38% due 02/02/52	600,000	446,666
Smithfield Foods, Inc.		
2.63% due 09/13/31[3]	2,400,000	1,856,272
5.20% due 04/01/29[3]	1,200,000	1,148,460
3.00% due 10/15/30[3]	970,000	796,295
CoStar Group, Inc.		
2.80% due 07/15/30[3]	4,130,000	3,510,248
Global Payments, Inc.		
2.90% due 05/15/30	1,620,000	1,424,921
2.90% due 11/15/31	1,650,000	1,411,392
BAT Capital Corp.		
3.98% due 09/25/50	2,800,000	1,970,584
Royalty Pharma plc		
3.55% due 09/02/50	2,690,000	1,909,912
Triton Container International Ltd.		
3.15% due 06/15/31[3]	2,100,000	1,670,598
Element Fleet Management Corp.		
6.32% due 12/04/28[3]	1,500,000	1,549,150
California Institute of Technology		
3.65% due 09/01/19	2,000,000	1,424,311
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	2,250,000	1,397,021
Universal Health Services, Inc.		
2.65% due 10/15/30	1,320,000	1,119,266
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31[3]	1,300,000	1,082,031
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31[3]	1,027,000	881,575
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	1,000,000	792,489
Kraft Heinz Foods Co.		
7.13% due 08/01/39[3]	650,000	770,018
OhioHealth Corp.		
3.04% due 11/15/50	1,000,000	730,518
Children's Hospital Corp.		
2.59% due 02/01/50	1,000,000	648,524
Catalent Pharma Solutions, Inc.		
3.13% due 02/15/29[3]	250,000	218,780
Triton Container International Limited / TAL International Container Corp.		
3.25% due 03/15/32	200,000	160,116
Total Consumer, Non-cyclical		34,778,583
Industrial - 1.4%		
Howmet Aerospace, Inc.		
3.00% due 01/15/29	3,800,000	3,472,250
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39[†††]	4,109,105	3,225,935
TD SYNNEX Corp.		
2.65% due 08/09/31	2,142,000	1,730,305
2.38% due 08/09/28	1,600,000	1,380,462
Vontier Corp.		
2.95% due 04/01/31	3,450,000	2,902,993
Flowserve Corp.		
3.50% due 10/01/30	1,810,000	1,598,866
2.80% due 01/15/32	1,150,000	949,920
Fortune Brands Innovations, Inc.		
4.00% due 03/25/32	2,050,000	1,909,522
Owens Corning		
3.88% due 06/01/30	1,839,000	1,724,998
Cliffwater Corporate Lending Fund		
6.77% due 08/04/28[†††]	1,550,000	1,554,976
Stadco LA, LLC		
3.75% due 05/15/56[†††]	2,000,000	1,385,640
Level 3 Financing, Inc.		
4.25% due 07/01/28	2,175,000	1,261,500
11.00% due 11/15/29[†††]	323,607	–

	Face Amount~	Value
CORPORATE BONDS†† - 18.0% (continued)		
Industrial - 1.4% (continued)		
Amcor Flexibles North America, Inc.		
2.63% due 06/19/30	1,230,000	$ 1,063,257
Cellnex Finance Company S.A.		
3.88% due 07/07/41[3]	1,372,000	1,062,710
IP Lending V Ltd.		
5.13% due 04/02/26[†††,3]	1,050,000	1,016,768
Norfolk Southern Corp.		
4.10% due 05/15/21	600,000	451,781
Total Industrial		26,691,883
Energy - 1.1%		
BP Capital Markets plc		
4.88% [2,11]	6,401,000	6,079,654
ONEOK, Inc.		
6.05% due 09/01/33	3,800,000	4,026,167
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40[3]	2,986,000	2,336,979
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	2,158,000	2,228,588
Magellan Midstream Partners, LP		
3.95% due 03/01/50	2,000,000	1,527,992
Midwest Connector Capital Company LLC		
4.63% due 04/01/29[3]	1,050,000	1,010,890
Viper Energy, Inc.		
7.38% due 11/01/31[3]	850,000	879,750
Greensaif Pipelines Bidco SARL		
6.51% due 02/23/42[3]	400,000	422,850
6.13% due 02/23/38[3]	350,000	364,901
Kinder Morgan Energy Partners, LP		
5.80% due 03/15/35	725,000	738,157
NuStar Logistics, LP		
6.38% due 10/01/30	534,000	534,945
6.00% due 06/01/26	200,000	199,648
TransCanada PipeLines Ltd.		
6.20% due 03/09/26	700,000	699,948
Total Energy		21,050,469
Technology - 0.8%		
Entegris Escrow Corp.		
4.75% due 04/15/29[3]	3,700,000	3,564,631
Broadcom, Inc.		
4.93% due 05/15/37[3]	2,306,000	2,231,586
3.19% due 11/15/36[3]	217,000	175,847
Leidos, Inc.		
2.30% due 02/15/31	1,750,000	1,464,758
5.75% due 03/15/33	500,000	521,389
4.38% due 05/15/30	200,000	191,477
Oracle Corp.		
3.95% due 03/25/51	2,128,000	1,666,363
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	1,467,000	1,300,231
MSCI, Inc.		
3.63% due 11/01/31[3]	1,300,000	1,144,180
CGI, Inc.		
2.30% due 09/14/31	1,300,000	1,062,855
Fiserv, Inc.		
5.63% due 08/21/33	1,000,000	1,047,577
Booz Allen Hamilton, Inc.		
5.95% due 08/04/33	700,000	739,477
Foundry JV Holdco LLC		
5.88% due 01/25/34[3]	400,000	410,854
Total Technology		15,521,225
Communications - 0.8%		
British Telecommunications plc		
4.88% due 11/23/81[2,3]	2,900,000	2,479,204
4.25% due 11/23/81[2,3]	500,000	461,204
9.63% due 12/15/30	150,000	185,610
Paramount Global		
4.90% due 08/15/44	1,035,000	814,524
5.90% due 10/15/40	666,000	602,082
5.25% due 04/01/44	358,000	286,723
4.85% due 07/01/42	281,000	225,441
2.90% due 01/15/27	236,000	218,394
4.60% due 01/15/45	150,000	114,070
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	3,350,000	2,252,474
Vodafone Group plc		
4.13% due 06/04/81[2]	2,550,000	2,189,190
Virgin Media Secured Finance plc		
4.50% due 08/15/30[3]	2,350,000	2,092,205
Rogers Communications, Inc.		
4.55% due 03/15/52	2,000,000	1,744,170
CSC Holdings LLC		
4.13% due 12/01/30[3]	600,000	456,450
Altice France S.A.		
5.13% due 01/15/29[3]	250,000	194,437
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	200,000	187,000
Discovery Communications LLC		
5.20% due 09/20/47	217,000	186,947
Total Communications		14,690,125
Utilities - 0.3%		
AES Corp.		
3.95% due 07/15/30[3]	1,760,000	1,625,001
NRG Energy, Inc.		
2.45% due 12/02/27[3]	1,750,000	1,577,774
Brooklyn Union Gas Co.		
6.39% due 09/15/33[3]	800,000	835,139

		Face Amount~	Value
CORPORATE BONDS†† - 18.0% (continued)			
Utilities - 0.3% (continued)			
Enel Finance International N.V.			
5.00% due 06/15/32[3]		850,000	$ 829,053
Alexander Funding Trust II			
7.47% due 07/31/28[3]		450,000	472,517
Total Utilities			5,339,484
Basic Materials - 0.2%			
Anglo American Capital plc			
5.63% due 04/01/30[3]		1,800,000	1,826,971
3.95% due 09/10/50[3]		970,000	736,606
2.63% due 09/10/30[3]		250,000	212,670
Yamana Gold, Inc.			
2.63% due 08/15/31		1,200,000	1,011,531
Total Basic Materials			3,787,778
Total Corporate Bonds			
(Cost $392,993,344)			339,777,877
U.S. TREASURY BILLS†† - 3.5%			
U.S. Treasury Bills			
5.23% due 01/16/24[12]		55,055,000	54,942,436
5.26% due 01/02/24[12]		5,435,000	5,435,000
5.26% due 01/23/24[12]		4,945,000	4,929,803
Total U.S. Treasury Bills			
(Cost $65,298,351)			65,307,239
FEDERAL AGENCY DISCOUNT NOTES†† - 1.5%			
Federal Home Loan Bank			
5.20% due 01/02/24[12]		21,760,000	21,756,801
5.25% due 01/12/24[12]		6,575,000	6,564,453
Total Federal Agency Discount Notes			
(Cost $28,321,310)			28,321,254
SENIOR FLOATING RATE INTERESTS††,◊ - 1.3%			
Industrial - 0.6%			
Mileage Plus Holdings LLC			
10.77% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 06/21/27		5,915,000	6,109,367
XPO, Inc.			
7.36% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/28/31		2,475,000	2,476,039
SkyMiles IP Ltd.			
9.17% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 10/20/27		1,360,000	1,391,022
Air Canada			
9.14% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 08/11/28		444,761	445,455
Total Industrial			10,421,883
Technology - 0.3%			
Datix Bidco Ltd.			
9.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 04/28/25†††	GBP	2,900,000	3,678,561
RLDatix			
9.94% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25†††		1,252,544	1,246,281
Total Technology			4,924,842
Consumer, Cyclical - 0.2%			
Amaya Holdings BV			
6.43% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR	4,000,000	4,415,150
Financial - 0.1%			
Citadel Securities, LP			
7.97% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 07/29/30		1,947,625	1,950,060
Consumer, Non-cyclical - 0.1%			
Southern Veterinary Partners LLC			
9.47% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/05/27		1,054,496	1,050,014
HAH Group Holding Co. LLC			
10.46% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27		260,643	257,875
Total Consumer, Non-cyclical			1,307,889
Energy - 0.0%			
Venture Global Calcasieu Pass LLC			
8.08% (1 Month Term SOFR + 2.73%, Rate Floor: 2.73%) due 08/19/26†††		444,419	443,308
Communications - 0.0%			
Radiate Holdco LLC			
8.72% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26		161,095	128,411
Total Senior Floating Rate Interests			
(Cost $24,139,347)			23,591,543
FEDERAL AGENCY BONDS†† - 1.0%			
Tennessee Valley Authority Principal Strips			
due 06/15/38[5,6]		9,400,000	4,729,817
due 01/15/48[5,6]		9,700,000	2,995,273
due 01/15/38[5]		4,000,000	2,055,756
due 06/15/35[5,6]		1,583,000	938,633
due 12/15/42[5,6]		1,600,000	634,626
Tennessee Valley Authority			
4.25% due 09/15/65		2,450,000	2,245,290
5.38% due 04/01/56		600,000	664,816
Federal Farm Credit Bank			
3.51% due 06/11/40		3,300,000	2,843,715

		Face Amount~		Value
FEDERAL AGENCY BONDS†† - 1.0% (continued)				
U.S. International Development Finance Corp.				
due 01/17/26[5]		800,000	$	831,649
Total Federal Agency Bonds				
(Cost $24,734,600)				17,939,575
MUNICIPAL BONDS†† - 0.5%				
Texas - 0.2%				
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds				
3.29% due 09/01/40		2,100,000		1,656,316
2.78% due 09/01/34		700,000		567,287
2.69% due 09/01/33		500,000		410,449
2.57% due 09/01/32		475,000		394,438
2.41% due 09/01/31		450,000		377,911
Grand Parkway Transportation Corp. Revenue Bonds				
3.31% due 10/01/49		1,500,000		1,138,053
Total Texas				4,544,454
California - 0.2%				
California Statewide Communities Development Authority Revenue Bonds				
7.14% due 08/15/47		1,200,000		1,306,866
2.68% due 02/01/39		1,200,000		915,195
Total California				2,222,061
Idaho - 0.1%				
Boise State University Revenue Bonds				
3.06% due 04/01/40		1,150,000		916,096
Mississippi - 0.0%				
Medical Center Educational Building Corp. Revenue Bonds				
2.92% due 06/01/41		1,000,000		751,530
Ohio - 0.0%				
County of Franklin Ohio Revenue Bonds				
2.88% due 11/01/50		1,000,000		689,217
Alabama - 0.0%				
Auburn University Revenue Bonds				
2.68% due 06/01/50		1,000,000		656,694
Illinois - 0.0%				
State of Illinois General Obligation Unlimited				
5.65% due 12/01/38		416,667		417,544
Total Municipal Bonds				
(Cost $12,797,080)				10,197,596
SENIOR FIXED RATE INTERESTS††† - 0.2%				
Industrial - 0.2%				
CTL Logistics				
2.65% due 10/10/42		3,506,935		2,839,250
Total Senior Fixed Rate Interests				
(Cost $3,506,935)				2,839,250
FOREIGN GOVERNMENT DEBT†† - 0.1%				
Panama Government International Bond				
4.50% due 01/19/63		2,600,000		1,696,406
4.50% due 04/16/50		1,450,000		1,003,631
Total Foreign Government Debt				
(Cost $4,204,493)				2,700,037
		Notional Value		
OTC OPTIONS PURCHASED†† - 0.0%				
Call Options on:				
Interest Rate Options				
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD	34,200,000		50,138
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD	33,900,000		49,698
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD	17,150,000		25,142
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD	13,950,000		20,451
Total OTC Options Purchased				
(Cost $447,756)				145,429
Total Investments - 104.8%				
(Cost $2,081,171,354)			$	1,978,224,553
Other Assets & Liabilities, net - (4.8)%				(89,764,284)
Total Net Assets - 100.0%			$	1,888,460,269

Futures Contracts

Description	Number of Contracts	Expiration Date		Notional Amount		Value and Unrealized Appreciation**
Interest Rate Futures Contracts Purchased†						
3-Month SOFR Futures Contracts	726	Jun 2025	$	175,274,550	$	1,326,507

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	Upfront Premiums Paid(Received)	Unrealized Depreciation**
BofA Securities, Inc.	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27	EUR14,500,000	$ (329,030)	$ (106,173)	$ (222,857)
BofA Securities, Inc.	ICE	CDX.NA.HY.41.V2	5.00%	Quarterly	12/20/28	9,108,000	(531,296)	33,843	(565,139)
							$ (860,326)	$ (72,330)	$ (787,996)

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.48%	Annually	11/02/33	$ 80,000,000	$ 6,632,731	$ 891	$ 6,631,840
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.35%	Annually	10/03/28	75,000,000	2,665,813	588	2,665,225
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.51%	Annually	10/11/28	41,851,000	1,788,067	466	1,787,601
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.25%	Annually	11/08/30	38,000,000	1,754,620	517	1,754,103
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.50%	Annually	11/02/30	23,900,000	1,452,163	433	1,451,730
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25	98,748,000	1,335,627	484	1,335,143
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.96%	Annually	10/16/25	95,000,000	1,254,808	479	1,254,329
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.28%	Annually	11/08/30	26,000,000	1,236,707	446	1,236,261
								$ 18,120,536	$ 4,304	$ 18,116,232

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Credit Index Swap Agreements Sold Short††								
JPMorgan Chase Bank, N.A.	iShares iBoxx $ Investment Grade Corporate Bond ETF	Receive	4.53% (Federal Funds Rate - 0.80%)	At Maturity	01/06/25	21,268	$ 2,353,517	$ (84,646)
OTC Equity Index Swap Agreements††								
JPMorgan Chase Bank, N.A.	Vanguard Intermediate-Term Corporate Bond ETF	Pay	5.18% (Federal Funds Rate - 0.15%)	At Maturity	01/04/24	26,266	2,134,901	67,241
Bank of America, N.A.	Vanguard Short-Term Corporate Bond ETF	Pay	5.78% (Federal Funds Rate + 0.45%)	At Maturity	01/06/25	26,266	2,032,200	26,397
							$ 4,167,101	$ 93,638

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Barclays Bank plc	GBP	Sell	2,931,000	3,682,928 USD	01/17/24	$ (53,981)
Barclays Bank plc	EUR	Sell	8,948,000	9,673,298 USD	01/17/24	(213,583)
						$ (267,564)

~ *The face amount is denominated in U.S. dollars unless otherwise indicated.*
* *Non-income producing security.*
** *Includes cumulative appreciation (depreciation).*
† *Value determined based on Level 1 inputs, unless otherwise noted.*
†† *Value determined based on Level 2 inputs, unless otherwise noted.*
††† *Value determined based on Level 3 inputs.*
◊ *Variable rate security. Rate indicated is the rate effective at December 31, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.*
1 *Special Purpose Acquisition Company (SPAC).*
2 *Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.*
3 *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $611,889,057 (cost $658,964,826), or 32.4% of total net assets.*
4 *Rate indicated is the 7-day yield as of December 31, 2023.*
5 *Zero coupon rate security.*
6 *Security is a principal-only strip.*
7 *Security is an interest-only strip.*
8 *Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.*
9 *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is $732,882 (cost $855,931), or 0.0% of total net assets.*
10 *Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2023.*
11 *Perpetual maturity.*
12 *Rate indicated is the effective yield at the time of purchase.*
13 *Face amount of security is adjusted for inflation.*

BofA — Bank of America
CDX.NA.HY.41.V2 — Credit Default Swap North American High Yield Series 41 Index Version 2
CME — Chicago Mercantile Exchange
CMS — Constant Maturity Swap
CMT — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
ICE — Intercontinental Exchange
ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version 1
LIBOR — London Interbank Offered Rate
plc — Public Limited Company
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon