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5.13% due 11/25/0 715.225 715.275 8.00% 472,000 12,154,000 8.00% 541,225 9,833,234 9.00% 475,000 4461,319 9.33% due 11/25 9,833,234 3,385,44 0.70% 4,675,000 4,461,319 5.25% due 11/501 14,220 2,506,007 5.25% due 11/501 14,200 29,7664 First Republic Bank 2,608,525 4,737 4.55% 2,268,525 4,737 4.55% 2,268,525 4,737 4.55% 2,268,525 4,737 4.55% 2,268,525 4,737 4.55% 2,268,525 4,737 4.55% 2,268,525 4,737 4.55% 2,268,525 4,737 5.25% due 11/501 2,668,525 4,737 6.6%% ³⁺¹¹⁴ 2,668,525 4,737 6.6%% ³⁺¹¹⁴ 3,00,000 2,570,004 6.7%,684,000 4,509,000 2,500,004 10,490 2,860,257 2,860,274 2,860,274		15,731,000		15,652,345
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4.6% 541.25 9.823.234 Depository Trust Celeming Corp. 4.750.000 4.461.319 3.3%s ^{3,4} 2.665.000 2.660.767 Assumati, Enc. 14.200 297.064 5.25% due 0/15/61 14.200 297.064 First Republic Bank 2.368.525 47.371 4.25% ⁴ 2.368.525 47.371 4.5% ⁴ 276.77 5.533 Total Financial 267.858.109 627.888.109 Communications - 0.2% 27.064 627.888.109 Costank ACB 47.000 46.910.230 4.25% ⁴ 3.300.000 2.27.0001 4.25% Statistics 3.300.000 2.870.001 4.25% Statistics 3.300.000 2.870.001 4.25% Statistics 3.300.000 2.870.001 At 25% Statistics 3.300.000 2.870.001 Statistics Protect Stacis 01.490 2.862 (Cost St77.801.923) 0.01.490 2.862 Pachning Super State Holdings, Ltd. 2.866.274 285 Pachning Super State		472,000		12,154,000
Depository Trast & Clearing Corp. 4,750,000 4,461,319 3,38% ⁴ 2,645,000 2,660,767 5,25% die 0/15/61 14,200 297.664 First Republic Bank 276,775 5,535 4,25% [*] 2,368,25 47,371 4,50% [*] 276,675 5,535 Fortal Financial 276,775 5,535 Consolved 47,000 4,69,0229 Consolved 47,000 4,69,00239 Consolved 3,300,000 2,870,091 Footal Fredered Stocks 3,300,000 2,870,991 Footal Fredered Stocks 3,300,000 2,870,991 Footal Fredered Stocks 3,300,000 2,870,691 Footal Stocks 3,300,000 2,862 Pershing Stare SDARC Holdings, I.d. 2,862,741		541 225		9 823 234
State Steret Cop. 24.64.000 2.64.000 2.600,767 Assumat, Inc. 5.25% the 01/15/61 14.200 297.064 First Republic Bank 21.368.255 47.371 4.25% 23.68.255 47.371 4.50% 276.675 5.535 Total Financial 276.775 6.25.388.109 Commitcations - 0.2% 47.000 46.910.230 Consort 10.04 2.860.271 Forsing Spure Strace (Lokings, Lok 10.200 2.862 Expring 0106.05 101.490 2.862 </td <td>Depository Trust & Clearing Corp.</td> <td></td> <td></td> <td></td>	Depository Trust & Clearing Corp.			
Assumit, Inc. 12000000000000000000000000000000000000		4,750,000		4,461,319
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4 23% ¹ 236.825 47,371 4 50% ¹ 276,775 5,535 Communications - 0.2% 627,888,100 627,888,100 Communications - 0.2% 47,000 46,910,230 Government - 0.0% 47,000 46,910,230 Cobark ACB 3300,000 2.870,091 4.25% 3,300,000 2.870,091 Total France 677,668,430 677,668,430 VARRANTS ¹ , 0.0% 011,490 2.862 Ginkge Broworks Holdings, Inc. 101,490 2.862 Expring 09/16/26 101,490 2.862 Pershing Square SPARC Holdings, Id. 1035,008 103 Expring 12/149 ^{-11+1/2} 2.846,274 285 Pershing Square SPARC Holdings, Id. 1035,008 103 Expring 07/24/25 ⁻¹¹⁺² 1,035,008 103 Total Warrants 1,035,008 103 (Cost S233,835) 3,220 29,633,728 Guggenheim Extractor Fund II ¹ 1,220,601 30,078,805 Guggenheim Stategy Fund II ¹ 2,281,260 29,633,728 Guggenheim Stategy Fund II ¹ 1,220,001 20,637,825		14,200		297,064
4.50% ⁴ 276,775 5.535 Total Financial 627,888.109 Communications - 0.2% 47,000 46,910.230 AT&T Mohiny II LLC 630% ⁺¹¹ 47,000 46,910.230 Government - 0.9% 0 0 2,870.091 Cobask ACB 3,300,000 2,870.091 0 2,870.091 4.25% 3,300,000 2,870.091 0 6677,668,430 WARRANTS ¹ - 0.0% 677,668,430 0 677,668,430 0 WARRANTS ¹ - 0.0% 101,490 2,862 2,862,74 2,862 Cost \$777,801,923) 101,490 2,862 2,862,74 2,852 Pershing Square SPARC Holdings, Ltd. 101,490 2,862 2,862,74 2,853 Expring 07,024,25 ^{+117,2} 1,035,008 103 103 103 Total Warrants 3,220 3,220 3,220 3,220 MUTUAL FUNDS ⁵ - 0,8% 12,20,601 30,087,805 3,220 3,220 2,981,260 2,963,728 0,963,728 0,963,7378 0,963,7378		2 268 525		47.271
Total Financial 627,888,109 Communications 0.2%				
ATACT Mobility II LLC 47,000 46,910,230 6.80%**ftil 47,000 46,910,230 CoBank ACB 3,300,000 2.870,091 4.25% 3,300,000 2.870,091 Total Preferred Stock 677,668,430 (Cost \$777,801,923) 677,668,430 WARANTS*-0.0% 677,668,430 Cobank ACB 677,668,430 WARANTS*-0.0% 101,490 2.862 Expring 09/16/26* 101,490 2.862 Pershing Square Tontine Holdings, Ltd. 2.846,274 285 Expring 123/149**fti-2 1.035,008 103 Total Warrants 1.025,008 103 (Cost \$233,835) 3220 3220 MUTUAL FUNDS*-0.8% 2.981,260 127,692,456 Guggenheim Utra Stort Duration Fund — Institutional Class ¹ 2.286,633 127,692,456 Guggenheim Utra Stort Duration Fund — Institutional Class ¹ 2.981,260 29,633,728 Guggenheim Utra Stort Duration Fund — Institutional Class ¹ 2.03,655,010 203,655,010 MOTEY MARKET FUNDS************************************				627,888,109
Government - 0.0% Coloratic ACB 4.25% 3,300.000 2.870,091 Total Preferred Stocks 677,668,430 677,668,430 Cost 877,7801,233 677,668,430 677,668,430 WARRANTS [†] 0.0% 677,668,430 677,668,430 Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26 101,490 2,862 Pershing Square SPARC Holdings, Ltd. Expiring 107,14/97, ^{417,12} 2,846,274 285 Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25, ^{417,12} 1,035,008 103 Total Warrants (Cost \$233,85) 3,250 3,250 MUTUAL FUNDS [†] - 0.8% 1,220,601 30,087,805 Guggenheim Uita Short Duration Fund — Institutional Class ¹ 2,981,260 29,633,728 Guggenheim Strategr Fund II ¹ 656,734 16,241,00 203,655,010 Cost \$201,610,504) 203,655,010 203,655,010 203,655,010 MONEY MARKET FUNDS ^{***,*} - 0.8% 203,655,010 203,655,010 203,655,010 MONEY MARKET FUNDS ^{***,*} - 0.8% 6,902,409 6,902,409 6,902,409 6,902,409 6,902,409	AT&T Mobility II LLC			
CoBank ACB 3,300,000 2,870,091 425% 3,300,000 2,870,091 Total Preferred Stocks 677,668,430 (Cost \$777,801,923) 677,668,430 WARANTS ⁷ -0.0% Ginkgo Bioworks Holdings, Inc. Expiring 091626 ² 101,490 2,862 Pershing Square SPARC Holdings, Ltd. 2,846,274 285 Expiring 0724/25 ^{-111/2} 1,035,008 103 Total Warrants 3,320,001 3,220 MUTUAL FUNDS ¹ - 0.8% 3,220 3,220 MUTUAL FUNDS ¹ - 0.8% 127,692,456 3,320,001 Guggenheim Limited Duration Fund — Class R6 ¹ 5,289,663 127,692,456 Guggenheim Strategy Fund II ¹ 2,981,260 29,33,728 Guggenheim Strategy Fund II ¹ 2,081,610 203,655,010 MONEY MARKET FUNDS ^{***,1} - 0.8% 203,655,010 203,655,010 MONEY MARKET FUNDS ^{***,1} - 0.8% 183,982,826 183,982,826 Preyfus Treasury Osligations Cash Management Fund — Institutional Shares, 5,18% ⁵ 183,982,826 183,982,826 Dreyfus Treasury Osligations Cash Management Fund — Institutional		47,000		46,910,230
Total Preferred Stocks(Cost \$777,801,923)677,668,430WARRANTS*-0.0%Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*101,4902,846,2742,886Pershing Square SPARC Holdings, Ltd. Expiring 107/24/25**† 1^{+2} 2,846,27428,846,274288Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25**† 1^{+2} 1,035,008101,4971,035,008103Total Warrants (Cost \$233,835)3,250MUTUAL FUNDS*-0.8%1,220,601Guggenheim Limited Duration Fund — Class Rd ¹ 5,289,6631127,692,4561,220,601Guggenheim Strategy Fund II ¹ 2,981,26029,81,26029,633,725Guggenheim Strategy Fund II ¹ 656,73416,241,021203,655,010MUNEY MARKET FUNDS****,† - 0.8%203,655,010MONEY MARKET FUNDS****,† - 0.8%183,982,826Peryfus Treasury Securities Cash Management Fund — Institutional Shares, 5,18%,5183,982,826Preyfus Treasury Cobligations Cash Anagement Fund — Institutional Shares, 5,118%,5183,982,826Preyfus Treasury Obligations Cash Reserves Fund — Institutional Shares, 5,118%,5183,982,826Preyfus Treasury Obligations Cash Reserves Fund — Institutional Shares, 5,118%,5183,982,826Preyfus Treasury Obligations Cash Reserves Fund — Institutional Shares, 5,118%,54,633,176Total Money Market Funds4633,1764,633,176	CoBank ACB			
(Cost \$777,801,923) 677,668,430 WARANTS [†] -0.0% Ginkgo Bioworks Holdings, Inc. Expiring 0/16/26 [*] 101,490 2,862 Pershing Square SPARC Holdings, Ltd. 2,846,274 285 Pershing Square Tontine Holdings, Ltd. 103 103 Expiring 0/724/25 ^{*/11/2} 1,035,008 103 Giox S233,835) 3250 3250 MUTLAL FUNDS ⁺ - 0.8% 30,087,805 Guggenheim Strategy Fund II ¹ 1,220,601 30,087,805 Guggenheim Strategy Fund II ¹ 656,734 16,241,021 Total MARKET FUNDS ^{***,†} - 0.8% 203,655,010 203,655,010 MONEY MARKET FUNDS ^{***,†} - 0.8% 183,982,826 183,982,826 Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5,18% ⁵ 6,902,409 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5,18% ⁵ 6,902,409 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5,18% ⁵ 6,902,409 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5,18% ⁵		3,300,000		2,870,091
Ginkgo Bioworks Holdings, Inc.Expiring 09/16/26*101,4902,862Pershing Square SPARC Holdings, Ltd.2,846,274285Pershing Square Tortine Holdings, Ltd.1,035,008103Expiring 07/24/25**t ^{1††,2} 1,035,008103Total Warrants(Cost \$233,835)3.250MUTUAL FUNDS [†] - 0.8%3.2503.250Guggenheim Limited Duration Fund — Class Ro ¹ 5,289,663127,692,456Guggenheim Strategy Fund II ¹ 1,220,60130,087,805Guggenheim Strategy Fund II ¹ 2,981,26029,633,728Guggenheim Strategy Fund II ¹ 656,73416,241,021Total Mutual Funds203,655,010203,655,010MONEY MARKET FUNDS***, [†] - 0.8%183,982,826183,982,826Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826183,982,826Dreyfus Treasury Cash Reserves Fund — Institutional Shares, 5.18% ⁵ 6,902,4096,902,409Federated Hernes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵ 4,633,1764,633,176Total Market Funds4,633,1764,633,1764,633,176				677,668,430
Expiring 09/16/26 [*] 101,490 2,862 Pershing Square SPARC Holdings, Ltd. Expiring 12/31/49 ^{*,4††,2} 2,846,274 285 Pershing Square Tontine Holdings, Ltd. 1,035,008 103 Total Warrants 3,250 3,250 MUTUAL FUNDS ^{+,4††,2} 5,289,663 127,692,456 Guggenheim Limited Duration Fund — Class R6 ¹ 5,289,663 127,692,456 Guggenheim Strategy Fund II ¹ 1,220,601 30,033,728 Guggenheim Strategy Fund II ¹ 2,981,260 29,633,728 Guggenheim Strategy Fund III ¹ 656,734 16,241,021 Total Mutual Funds 203,655,010 203,655,010 MONEY MARKET FUNDS ^{***,†} - 0.8% 183,982,826 183,982,826 Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.18% ⁵ 6,902,409 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵ 4,633,176 4,633,176	WARRANTS [†] - 0.0%			
Pershing Square SPARC Holdings, Ltd. Expiring 12/31/49*,†t†,22,846,2742.85Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25*,†t†,21,035,008103Total Warrants (Cost \$233,835)3,2503,250MUTUAL FUNDS [†] - 0.8%3,2503,250MUTUAL FUNDS [†] - 0.8%5,289,663127,692,456Guggenheim Limited Duration Fund — Class Rd ¹ 5,289,663127,692,456Guggenheim Ultra Short Duration Fund — Institutional Class ¹ 2,981,26029,633,728Guggenheim Strategy Fund II ¹ 65,673416,241,021Total Mutual Funds (Cost \$201,610,504)5,18% ⁵ 183,982,826MONEY MARKET FUNDS***, [‡] - 0.8%183,982,826183,982,826Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5,18% ⁵ 183,982,826183,982,826Dreyfus Treasury Cash Reserves Fund — Institutional Shares, 5,18% ⁵ 4,633,1764,633,176Total Maree Hunds (Cost S20,1610,504)4,633,1764,633,176				
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25 ^{*,†††,2} 1,035,008103Total Warrants(Cost \$233,835)3,250MUTUAL FUNDS [†] - 0.8%Suggenheim Limited Duration Fund — Class R6 ¹ 5,289,663127,692,456Guggenheim Strategy Fund II ¹ 1,220,60130,087,805Guggenheim Strategy Fund II ¹ 2,981,26029,633,728Guggenheim Strategy Fund III ¹ 656,7341624,021Total Mutual Funds203,655,010203,655,010MONEY MARKET FUNDS***, [†] - 0.8%183,982,826183,982,826Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826183,982,826Dreyfus Treasury Colsi Reserves Fund — Institutional Shares, 5.18% ⁵ 4,633,1764,633,176Total Muter Funds6,902,4096,902,4096,902,409Cotal Money Market Funds4,633,1764,633,1764,633,176		101,490		2,862
Expiring 07/24/25** ^{†††,2} 1,035,008 103 Total Warrants		2,846,274		285
Total Warrants (Cost \$233,835) 3,250 MUTUAL FUNDS [†] - 0.8% - Guggenheim Limited Duration Fund — Class R6 ¹ 5,289,663 127,692,456 Guggenheim Strategy Fund II ¹ 5,289,663 127,692,456 Guggenheim Ultra Short Duration Fund — Class R6 ¹ 5,289,663 127,692,456 Guggenheim Ultra Short Duration Fund — Institutional Class ¹ 2,981,260 29,633,728 Guggenheim Ultra Short Duration Fund — Institutional Class ¹ 29,81,260 29,633,728 Guggenheim Strategy Fund III ¹ 656,734 16,241,021 Total Mutual Funds (Cost \$201,610,504) 203,655,010 203,655,010 MONEY MARKET FUNDS ^{***,†} - 0.8% 183,982,826 183,982,826 Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826 183,982,826 Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.18% ⁵ 4,633,176 4,633,176 Total Money Market Funds 4,633,176 4,633,176 4,633,176		1.035.008		103
MUTUAL FUNDS [†] - 0.8% Guggenheim Limited Duration Fund — Class R6 ¹ 5,289,663 127,692,456 Guggenheim Strategy Fund II ¹ 1,220,601 30,087,805 Guggenheim Ultra Short Duration Fund — Institutional Class ¹ 2,981,260 29,633,728 Guggenheim Strategy Fund III ¹ 656,734 16,241,021 Total Mutual Funds 203,655,010 203,655,010 MONEY MARKET FUNDS ^{***,†} - 0.8% 203,655,010 203,655,010 Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826 183,982,826 Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.18% ⁵ 4,633,176 4,633,176 Total Money Market Funds 4,633,176 4,633,176 4,633,176	Total Warrants	-,000,000		
Guggenheim Limited Duration Fund — Class R615,289,663127,692,456Guggenheim Strategy Fund II11,220,60130,087,805Guggenheim Ultra Short Duration Fund — Institutional Class12,981,26029,633,728Guggenheim Strategy Fund III1656,73416,241,021Total Mutual Funds(Cost \$201,610,504)203,655,010MONEY MARKET FUNDS***,† - 0.8%Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18%5183,982,826183,982,826183,982,826183,982,826Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18%56,902,4096,902,409Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17%54,633,1764,633,176Total Money Market Funds	(Cost \$233,855)			3,230
Guggenheim Strategy Fund II11,220,60130,087,805Guggenheim Ultra Short Duration Fund — Institutional Class12,981,26029,633,728Guggenheim Strategy Fund III1656,73416,241,021Total Mutual Funds (Cost \$201,610,504)203,655,010203,655,010MONEY MARKET FUNDS***,† - 0.8%203,655,010203,655,010Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18%5183,982,826183,982,826Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18%56,902,4096,902,409Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17%54,633,1764,633,176Total Money Market Funds4,633,1764,633,1764,633,176				
Guggenheim Ultra Short Duration Fund — Institutional Class ¹ 2,981,26029,633,728Guggenheim Strategy Fund III ¹ $656,734$ $16,241,021$ Total Mutual Funds (Cost \$201,610,504) $203,655,010$ $203,655,010$ MONEY MARKET FUNDS***,† - 0.8% $203,655,010$ $203,655,010$ Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, $5.18\%^5$ $183,982,826$ $183,982,826$ Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, $5.18\%^5$ $6,902,409$ $6,902,409$ Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, $5.17\%^5$ $4,633,176$ $4,633,176$ Total Money Market Funds $4,633,176$ $4,633,176$				
Guggenheim Strategy Fund III ¹ 656,734 16,241,021 Total Mutual Funds (Cost \$201,610,504) 203,655,010 MONEY MARKET FUNDS***,† - 0.8% 203,655,010 Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826 Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵ 4,633,176 Total Money Market Funds 4,633,176				
(Cost \$201,610,504) 203,655,010 MONEY MARKET FUNDS***, [†] - 0.8% Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826 Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵ 4,633,176 Total Money Market Funds	Guggenheim Strategy Fund III ¹	656,734		16,241,021
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826 Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵ 4,633,176 Total Money Market Funds				203,655,010
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ⁵ 183,982,826 Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵ 4,633,176 Total Money Market Funds	MONEV MARKET FUNDS ^{***,†} - 0.9%			
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵ 6,902,409 Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵ 4,633,176 Total Money Market Funds 4,633,176		183,982.826		183,982,826
Total Money Market Funds	Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵			6,902,409
		4,633,176		4,633,176
				195,518,411

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7%		
Government Agency - 21.8% Uniform MBS 30 Year		
due 09/01/24 ¹⁵	665,909,319	\$ 667,567,433
due 09/01/24 ¹⁵	769,000,000	654,485,134
due 08/01/24 ¹⁵	254,894,289	255,564,661
due 09/01/24 due 09/01/24 ¹⁵		
due 09/01/24 due 09/01/24 ¹⁵	200,240,000	164,173,334
	192,250,000	150,496,184
due 09/01/24 ¹⁵ Fannie Mae	123,633,969	122,141,669
5.00% due 05/01/53	282,052,219	273,020,698
3.00% due 05/01/52	220,813,968	188,069,908
5.50% due 05/01/52	182,726,744	180,345,644
5.00% due 04/01/53	176,557,187	170,867,753
5.50% due 06/01/54	159,581,799	157,419,737
5.50% due 06/01/53	152,879,928	151,113,641
5.00% due 08/01/53	79,802,710	77,225,702
5.00% due 12/01/53	76,874,903	74,306,405
5.00% due 06/01/53	59,456,983	57,488,514
5.00% due 09/01/52	29,068,025	28,151,350
5.00% due 01/01/54	23,524,935	22,738,917
due 12/25/43 ^{6,13}	9,648,879	7,073,131
3.05% due 03/01/50 2.51% due 10/01/46	5,792,065	4,518,203
	5,408,089	4,139,645
due 10/25/43 ^{6,13}	4,914,550	3,627,254
2.49% due 12/01/39	4,086,658	3,164,229
4.24% due 08/01/48 2.54% due 12/01/39	3,359,880 3,565,224	2,991,286 2,773,489
3.00% due 01/01/52	2,828,956	2,410,798
3.42% due 10/01/47	2,634,968	2,225,859
3.26% due 11/01/46	2,262,074	1,885,314
2.69% due 02/01/52	2,407,370	1,779,226
2.49% due 09/01/51	2,439,959	1,736,807
2.62% due 12/01/51	2,250,950	1,647,650
2.93% due 03/01/52	2,016,264	1,549,996
3.46% due 08/01/49	1,607,119	1,343,470
2.51% due 07/01/50	1,722,489	1,266,917
2.43% due 12/01/51	1,900,000	1,198,327
3.74% due 02/01/48 4.05% due 09/01/48	1,195,918 1,107,938	1,038,680 991,463
2.32% due 07/01/50	1,107,538 1,318,824	943,765
2.34% due 09/01/39	1,231,291	909,186
3.96% due 06/01/49	921,115	800,095
3.00% due 05/01/52	915,983	788,601
3.60% due 10/01/47	882,999	753,920
2.65% due 12/01/51	964,091	705,112
3.63% due 01/01/37	687,362	612,150
2.34% due 03/01/51	846,749	606,896
3.50% due 12/01/46	623,823	564,644
3.91% due 07/01/49	646,470	556,849
5.32% due 06/01/33	530,000	533,561
2.50% due 01/25/52 2.75% due 11/01/31	851,540 589,269	524,974 520,917
3.18% due 09/01/42	622,900	518,753
4.00% due 06/01/52	517,270	477,571
2.56% due 05/01/39	583,152	444,013
3.50% due 11/01/47	468,471	423,636
2.51% due 02/01/48	560,197	420,767
3.00% due 07/01/46	435,761	378,406
4.00% due 01/01/46	382,314	357,942
4.00% due 12/01/38	345,492	330,695
3.51% due 11/01/47	356,016	303,446
3.50% due 10/01/45	327,478	297,187
4.33% due 09/01/48	318,740	294,274

	Face	
**	Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Government Agency - 21.8% (continued) 4.22% due 04/01/49	314,300	\$ 277,776
4.00% due 11/01/38	290,157	277,750
2.50% due 11/25/50	463,454	264,567
4.50% due 02/01/45	271,342	262,232
4.50% due 03/01/48	254,527	244,135
4.23% due 07/01/39	265,210	239,588
3.77% due 08/01/45	282,889	239,495
5.00% due 12/01/44	219,794	216,799
4.50% due 04/01/48	219,325	209,308
3.00% due 03/01/52	230,703	197,771
3.50% due 12/01/45	197,175	178,719
3.50% due 08/01/43	187,160	170,033
2.00% due 10/25/51	338,078	168,442
3.95% due 06/01/49	186,970	162,475
3.18% due 08/01/42	178,418	148,561
4.50% due 05/01/47	147,723	142,760
4.00% due 10/01/45	122,110	114,363
2.06% due 09/01/36	140,000	104,811
5.00% due 05/01/44	104,750	103,322
3.50% due 04/01/48 5.00% due 04/01/44	105,641	95,192
2.28% due 01/01/51	69,410 67,226	67,813 48,082
3.50% due 06/01/46	12,490	11,305
Freddie Mac	12,490	11,505
5.50% due 09/01/53	197,442,495	196,910,513
5.00% due 04/01/53	197,442,495	190,910,913
5.50% due 06/01/54	189,434,553	186,868,048
5.00% due 06/01/53	172.566.986	166,795,526
5.50% due 06/01/53	167,825,221	165,977,100
5.00% due 09/01/52	78,324,814	75,902,421
5.00% due 03/01/53	67,629,666	65,461,115
5.00% due 01/01/54	24,445,246	23,627,341
5.50% due 02/01/53	12,586,195	12,483,661
5.00% due 08/01/53	9,535,023	9,288,322
4.50% due 08/01/52	1,086,845	1,035,070
1.96% due 05/01/50	1,507,559	1,018,902
3.50% due 01/01/44	562,796	513,198
2.00% due 10/25/51	845,194	423,692
3.00% due 08/01/46	463,312	405,420
2.00% due 09/25/51	560,874	275,067
4.00% due 02/01/46	275,678	255,545
4.00% due 01/01/46	256,875	240,813
4.00% due 05/25/52	270,000	217,443
4.50% due 06/01/48	201,091	192,882
3.50% due 12/01/45	175,144	158,867
4.00% due 11/01/45	156,494	146,707
4.00% due 08/01/45	141,249	132,415
4.00% due 09/01/45	132,301	124,027
2.50% due 02/25/52	138,088	79,795
Uniform MBS 15 Year		_
due 08/01/24 ¹⁵	367,358,741	364,158,311
due 09/01/24 ¹⁵	62,191,259	61,627,682
Ginnie Mae		
due 08/01/24 ¹⁵	82,908,123	83,248,046
due 08/01/24 ¹⁵	78,577,939	77,963,695
due 09/01/24 ¹⁵	38,683,269	38,817,887
due 09/01/24 ¹⁵	36,815,962	36,512,304
6.00% due 06/20/47	14,126,490	14,087,899

	I ace	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Government Agency - 21.8% (continued)		
Fannie Mae-Aces		
1.59% (WAC) due 03/25/35 ^{0,7}	200,687,927	\$ 18,814,935
Freddie Mac Seasoned Credit Risk Transfer Trust 2.00% due 11/25/59	10,495,357	8,292,239
2.00% due 05/25/60	8,597,405	6,805,915
FARM Mortgage Trust	0,007,100	0,005,715
2.18% (WAC) due $01/25/51^{0,4}$	10,111,374	7,978,227
Freddie Mac Multifamily Structured Pass Through Certificates		.,
0.63% (WAC) due $12/25/24^{0,7}$	40,016,410	55,315
Total Government Agency		5,273,627,137
Residential Mortgage-Backed Securities - 9.7% OBX Trust		
2024-NQM5, 6.39% due 12/01/64 ^{4,8}	21,534,412	21,507,214
2024-NOM6, 6.85% due 02/25/64 ^{4,8}	18,214,351	18,355,269
2024-NQM5, 5.99% due 12/01/64 ^{4,8}	17,428,071	17,418,964
2024-NQM4, 6.07% due 01/25/64 ^{4,8}	16,000,939	15,975,575
2024-NQM7, 6.24% due 03/25/64 ^{4,8}	14,068,474	14,126,953
2024-NOM6, 6.45% due 02/25/64 ^{4,8}	13,913,809	14,015,452
2024-NQM9, 6.44% due 01/25/64 ^{4,8}	12,857,000	12,814,424
2024-NQM8, 6.59% due 05/25/64 ^{4,8}	11,014.837	11,054,898
2024-NQM6, 6.70% due 02/25/64 ^{4,8}	10,876,287	10,949,452
2024-NQM5, 6.29% due 12/01/64 ^{4,8}	10,743,332	10,737,657
2022-NQM9, 6.45% due 09/25/62 ^{4,8,9}	10,511,945	10,505,785
2024-NOM7. 6.60% due $03/25/64^{4,8}$	10,182,427	10,210,332
2024-NQM8, 6.23% due $05/25/64^{4,8}$	9,670,839	9,715,193
2024-NQM10, due 05/25/64 ^{4,8,15}	8,700,000	8,699,931
2024-NOM4, 6.32% due 01/25/64 ^{4,8}	8,719,075	8,692,763
2024-NQM8, 6.44% due 05/25/64 ^{4,8}	8,232,612	8,253,163
2024-NQM7, 6.45% due 03/25/64 ^{4,8}	7,083,428	7,099,627
2024-NOM3, 6.13% due 12/25/63 ^{4,8}	6,804,514	6,816,790
2024-NQM3, 6.33% due 12/25/63 ^{4,8}	5,639,358	5,639,219
2023-NOM9, 7.66% due 10/25/63 ^{4,8}	5,454,123	5,538,543
2023-NQM2, 6.32% due $01/25/62^{4,8}$	5,151,125	5,499,186
2024-NQM4, 6.22% due $01/25/64^{4,8}$	4,024,188	4,016,544
2024-NQM2, 6.18% due 12/25/63 ^{4,8}	3,724,501	3,702,921
2024-NQM9, 6.28% due 01/25/64 ^{4,8}	3,600,000	3,588,616
2022-NQM8, 6.10% due 09/25/62 ^{4,8}	3,465,233	3,444,709
2022-NQM8, 6.10% due 09/25/62 ** 2023-NQM2, 6.72% due 01/25/62 ^{8,9}		3,202,643
2023-NQM2, 6.72% due 01/25/62** 2024-NQM3, 6.43% due 12/25/63 ^{8,9}	3,197,851	
2024-INQIVIS, 0.45% due $12/25/65$ °	1,771,038	1,767,446

Face

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued) CSMC Trust		
2021-RPL4, 4.04% (WAC) due 12/27/60 ^{0,4}	59.414.465 \$	58,257,421
2021-REL4, 4.04% (WAC) due $12/27/00^{\circ}$ 2020-RPL5, 4.71% (WAC) due $08/25/60^{\circ,4}$	57,256,576	56,993,453
2021-RPL7, 1.93% (WAC) due 06/25/00 ⁻⁰ 2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0,4}	50,273,852	48,507,536
2021 -RPL7, 1.95% (WAC) due $07/27/60^{\circ}$,4 2021-RPL1, 4.06% (WAC) due $09/27/60^{\circ}$,4	23,089,830	48,507,530
BRAVO Residential Funding Trust	23,089,850	22,393,301
2022-R1, 3.13% due 01/29/70 ^{4,8}	78,718,326	74,067,750
2023-NQM2, 4.50% due 05/25/62 ^{4,8,9}	29.253.346	28,346,406
2022-NQM3, 6.19% due 03/25/64 ^{4,8}	13,623,975	13,657,539
2021-HC1, 6.84% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due $01/25/70^{0,4}$	7,500,000	7,481,487
2021-1121, 0.04/8 (30 Day Average Solar + 1.50%, Rate 1.601, 0.00/8) die 0.125/70 2024-NQM1, 6.40% due 12/01/63 ^{4,8}	7,099,386	7,100,773
2024-NQM3, 6.50% due 03/25/64 ^{4,8}	6,291,627	6,304,714
2023-NQM6, 7.06% due 09/25/63 ^{4,8}	5,923,940	5,945,319
2023-NQM5, 7.01% due 06/25/63 ^{4,8}	3,772,483	3,779,895
2025-NQM3, 6.39% due 03/25/64 ^{8,9}	2,307,561	2,312,385
2024-10(MIS, 0.39%) due 03/23/04	2,507,501	2,312,385
2021-5, 4.79% due 06/25/26 ^{4,8}	52,610,090	52,189,704
2021-8, 1.74% (WAC) due 09/25/26 $^{\circ,4}$	26,823,697	26,037,676
2021-R, 1, 1, 1, 0 (1110) dat 05/25/26 2024-RPL2, 3.50% due 05/25/54 ⁴	25,157,378	23,770,110
2023-1, 6.88% (WAC) due $02/25/28^{0,4}$	17,937,418	18,001,725
2022-1, 3.72% due 02/25/27 ^{4,8}	9,829,033	9,658,061
2023-RCF1, 4.00% due 06/25/53 ^{4,8}	4,185,251	4,038,334
Angel Oak Mortgage Trust	4,105,251	-,050,554
2024-4, 6.20% due 01/25/69 ^{4,8}	30,912,792	30,930,718
$2023-1, 4.75\%$ due $09/26/67^{4,8}$	21,334,017	20,536,754
2023-2, 4.65% due 10/25/67 ^{4,8}	21,038,750	20,333,844
2024-2, 5.99% due $01/25/69^{4,8}$	18,993,343	18,904,121
2024-4, 6.50% due 01/25/69 ^{4,8}	9,522,453	9,523,612
2024-2, 6.19% due 01/25/69 ^{4,8}	9,306,738	9,269,297
2024-2, 6.25% due 01/25/69 ^{4,8}	8,584,041	8,523,511
2024-3, 4.80% due 11/26/68 ^{4,8,9}	7,808,309	7,565,787
$2024-4$, 6.40% due $01/25/69^{4,8}$	4,690,864	4,691,388
P Morgan Mortgage Trust	1,050,001	1,071,500
2021-12, 2.50% (WAC) due $02/25/52^{0,4}$	97,330,461	87,983,641
$2021-13, 2.50\%$ (WAC) due $04/25/52^{0,4}$	43,713,631	39,390,209
Legacy Mortgage Asset Trust		, , ,
2021-GS2, 4.75% due 04/25/61 ^{4,8}	34,168,225	33,537,634
2021-GS3, 4.75% due 07/25/61 ^{4,8}	31,319,764	30,477,288
2021-GS5, 2.25% due 07/25/67 ^{4,8}	21,779,200	21,197,137
2021-GS4, 1.65% due 11/25/60 ^{4,8}	4,714,884	4,593,457

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued)		
COLT Mortgage Loan Trust		
2023-3, 7.18% due 09/25/68 ^{4,8}	38,593,108	\$ 39,123,836
2024-2, 6.13% due 04/25/69 ^{4,8}	12,749,657	12,753,193
2023-3, 7.58% due 09/25/68 ^{4,8}	8,686,842	8,780,952
2023-4, 7.62% due 10/25/68 ^{4,8}	5,307,262	5,375,266
2024-2, 6.33% due 04/25/69 ^{4,8}	5,252,667	5,253,626
2024-2, 6.43% due 04/25/69 ^{4,8}	4,870,655	4,873,490
2021-2, 2.38% (WAC) due $08/25/66^{\diamond,4}$	7,108,000	4,775,413
2024-1, 6.14% due 02/25/69 ^{4,8}	4,384,901	4,351,282
GCAT Trust		
2022-NQM5, 5.71% due 08/25/67 ^{4,8}	21,075,357	20,838,219
2023-NQM3, 6.89% due 08/25/68 ^{4,8}	17,892,003	18,114,197
2024-NQM2, 6.44% due 06/25/59 ^{4,8}	13,565,977	13,567,306
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{0,4}	10,790,274	9,971,714
2023-NQM3, 7.34% due 08/25/68 ^{4,8}	4,550,322	4,582,012
2024-NQM2, 6.09% due 06/25/59 ^{4,8}	3,952,262	3,956,373
2024-NQM2, 6.54% due 06/25/59 ^{8,9}	3,003,680	3,003,960
2023-NOM2, 6.24% due 11/25/67 ^{8,9}	2,648,800	2,646,016
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due $10/25/36^{\circ}$	24,821,401	13,138,367
2007-HE5, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due $03/25/37^{\circ}$	25,939,038	10,854,865
2006-HE6, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due $09/25/36^{\circ}$	22,613,343	7,659,625
2006-HE5, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due $08/25/36^{\circ}$	12,666,943	6,269,178
2007-HE3, 5.57% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due $12/25/36^{\circ}$	10,588,857	5,211,091
2006-HE4, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 ⁰	7,892,348	4,008,625
2006-HE5, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 08/25/36 ⁰	7,589,938	3,756,316
2007-HE2, 5.55% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due $01/25/37^{\circ}$	8,164,995	3,696,766
2007-HE2, 5.59% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due $0.1/25/37^{\circ}$	7,758,375	3,512,638

June 30, 2024

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued)		
2007-HE2, 5.67% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due $01/25/37^{\circ}$	6,108,957	\$ 2,765,814
2007-NC3, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due $05/25/37^{\circ}$	3,084,607	2,290,345
2007-HE6, 5.52% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due $05/25/37^{\diamond}$	2,252,589	1,971,330
2007-HE3, 5.59% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due $12/25/36^{\circ,9}$	1,924,101	1,158,507
2006-HE6, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $09/25/36^{\circ}$	2,866,480	970,973
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{4,8}	60,109,931	58,882,655
FIGRE Trust		
2024-HE2, 6.38% (WAC) due 05/25/54 ^{0,4}	38,725,085	39,045,756
2024-HE1, 6.17% (WAC) due 03/25/54 ^{0,4}	16,838,339	16,834,865
Verus Securitization Trust		
2023-7, 7.42% due 10/25/68 ^{4,8}	17,639,104	17,813,865
2024-5, 6.65% due 06/25/69 ^{4,8}	14,800,000	14,844,256
2022-8, 6.13% due 09/25/67 ^{4,8,9}	13,717,494	13,571,958
2024-1, 6.12% due 01/25/69 ^{4,8}	3,723,205	3,700,225
2023-2, 6.85% due 03/25/68 ^{8,9}	3,307,562	3,315,255
2024-5, 6.45% due 06/25/69 ^{8,9}	2,500,000	2,505,678
OSAT Trust		
2021-RPL1, 5.12% due 05/25/65 ^{4,8}	54,569,136	54,350,035
GS Mortgage-Backed Securities Trust		
2021-PJ10, 2.50% (WAC) due $03/25/52^{0,4}$	60,469,694	54,097,228
RCKT Mortgage Trust		
2024-CES4, 6.15% due 06/25/44 ^{4,8}	32,329,185	32,532,914
2024-CES4, 6.30% due 06/25/44 ^{4,8}	6,721,094	6,747,904
2023-CES1, 6.52% (WAC) due $06/25/43^{\circ,4}$	5,047,569	5,060,601
2023-CES2, 6.81% (WAC) due 09/25/43 ^{0,4}	4,343,274	4,375,805
Top Pressure Recovery Turbines	11 101 000	11.51(5)-
7.51% due 11/01/69	44,494,000	44,516,247

	Face	Face	
	Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)			
Residential Mortgage-Backed Securities - 9.7% (continued) JP Morgan Mortgage Acquisition Trust			
2006-WMC4, 5.59% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due $12/25/36^{\circ}$	58,502,517	\$	35,436,010
2006-WMC4, 5.58% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due $12/25/36^{\diamond}$	12,107,347		6,311,157
2006-WMC3, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due $08/25/36^{\diamond}$ Home Equity Loan Trust	1,729,311		1,238,427
2007-FRE1, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due $04/25/37^{\circ}$ Citigroup Mortgage Loan Trust, Inc.	44,813,858		41,699,640
2022-A, 6.17% due 09/25/62 ^{4,8}	16,002,879		15,999,150
2007-AMC1, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 12/25/36 ^{0,4} 2006-WF1, 4.97% due 03/25/36	19,845,681 13,397,395		10,622,209 6,490,960
2007-AMC3, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37 [◊] GSAMP Trust	5,631,923		4,630,306
2007-NC1, 5.72% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due $12/25/46^{\circ}$	24,257,074		12,437,254
2006-HE8, 5.92% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 ⁶	10,107,000		8,258,848
2006-NC2, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $06/25/36^{\diamond}$	11,380,970		6,352,700
2007-NC1, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/46 $^{\diamond}$ Sequoia Mortgage Trust	6,938,951		3,352,937
2024-5, 6.00% (WAC) due $06/25/54^{0,4}$	23,772,007		23,683,942
Soundview Home Loan Trust			
2006-OPT5, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 $^{\diamond}$ Alternative Loan Trust	23,885,839		22,685,478
2007-OA4, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 05/25/47 $^{\circ}$	13,915,310		11,620,910
2007-OH3, 6.04% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 $^{\Diamond}$	5,976,626		5,210,799

	Face		
	Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)			
Residential Mortgage-Backed Securities - 9.7% (continued)			
2006-43CB, 6.00% (1 Month Term SOFR + 0.61%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 [◊]	5,878,331	\$	3,164,218
2007-OA7, 5.82% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 [◊]	2,123,310		1,922,606
2007-OH3, 5.90% (1 Month Term SOFR + 0.55%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 [◊]	594,098		539,194
Imperial Fund Mortgage Trust			
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,4}	12,051,436	1	1,044,892
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{0,4}	11,846,652	1	0,899,572
Saluda Grade Alternative Mortgage Trust			
2023-FIG4, 6.72% (WAC) due 11/25/53 ^{0,4}	20,118,399	2	0,363,620
NovaStar Mortgage Funding Trust Series			
2007-2, 5.66% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 [◊]	18,528,246	1	7,809,549
2007-1, 5.72% (1 Month Term SOFR + 0.37%, Rate Cap/Floor: 11.00%/0.26%) due 03/25/37 [◊]	2,593,994		1,613,189
ACE Securities Corporation Home Equity Loan Trust Series			
2006-NC1, 6.08% (1 Month Term SOFR + 0.73%, Rate Floor: 0.62%) due 12/25/35 [◊]	14,604,912	1	3,435,361
2007-ASP1, 5.86% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due $03/25/37^{\diamond}$	8,013,610		3,220,027
2007-WM2, 5.67% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due $02/25/37^{\diamond}$	6,044,731		2,510,852
SPS Servicer Advance Receivables Trust			
2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	1	8,890,042
American Home Mortgage Investment Trust			
2007 -1, 2.08% due $05/25/47^7$	122,037,387	1	7,301,350
IXIS Real Estate Capital Trust			
2007-HE1, 5.57% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 05/25/37 [◊]	31,683,304		7,338,709
2006-HE1, 6.06% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 $^{\circ}$	10,953,025		5,633,387

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued)		
2007-HE1, 5.69% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due $05/25/37^{\circ}$	6,013,038 \$	1,392,727
2007-HE1, 5.62% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due $05/25/37^{\circ}$	5,647,340	1,308,055
2007-HE1, 5.52% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due $05/25/37^{\circ}$	4,698,326	1,088,275
Securitized Asset-Backed Receivables LLC Trust		
2007-BR2, 5.82% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 02/25/37 ^{0,4}	9,264,993	7,632,061
2006-WM4, 5.62% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due $11/25/36^{\diamond}$	29,554,109	7,628,459
2006-HE2, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $07/25/36^{\diamond}$	3,170,431	1,242,413
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 5.98% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due $11/25/46^{\circ}$	8,207,689	6,548,478
2006-AR10, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due $12/25/36^{\diamond}$	7,051,263	5,421,437
2006-AR9, 5.99% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due $11/25/46^{\circ}$	3,594,515	2,825,378
2006-7, 4.05% due 09/25/36	5,160,993	1,365,235
2006-8, 4.14% due 10/25/36	331,342	108,812
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due $02/25/61^{0,4}$	16,341,772	16,233,168
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 3.79% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37 [¢]	15,269,019	14,507,031
2006-BC4, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due $12/25/36^{\diamond}$	1,465,100	1,402,331
2006-BC6, 5.63% (1 Month Term SOFR + 0.28%, Rate Floor: 0.17%) due 01/25/37 ⁰	76,948	75,477
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 5.76% (1 Month Term SOFR + 0.26%, Rate Floor: 0.26%) due $01/25/37^{\circ}$	32,177,986	14,657,414

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued) Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 ^{6,4}	8,665,556 \$	8,103,185
2020-1, 2.41% (WAC) due 02/25/50 ^{0,4}	6,665,812	6,237,872
American Home Mortgage Assets Trust		- , ,
2007-5, 5.84% (1 Month Term SOFR + 0.49%, Rate Cap/Floor: 99.00%/0.19%) due 06/25/47 $^{\Diamond}$	8,704,461	7,478,016
2006-4, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due $10/25/46^{\circ}$	6,512,528	3,555,634
2006-6, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due $12/25/46^{\circ}$	1,949,167	1,613,020
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 5.98% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due $02/25/37^{\circ}$	30,853,973	8,731,427
2006-HE6, 4.49% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due $11/25/37^{\circ}$	7,572,214	3,611,136
LSTAR Securities Investment Ltd.		
2024-1, 8.43% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/01/29 ^{0,4} RALI Series Trust	11,884,455	11,807,682
2007-QO4, 5.84% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due $05/25/47^{\circ}$	3,899,667	3,359,957
2006-QO2, 5.90% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due $02/25/46^{\diamond}$	16,536,210	2,926,137
2007-QO2, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due $02/25/47^{\diamond}$	7,409,529	2,474,068
2006-QO6, 5.62% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due $06/25/46^{\circ}$	4,715,292	1,060,990
2006-QO2, 6.00% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due $02/25/46^{\diamond}$	5,362,610	967,697
2007-QO3, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due $03/25/47^{\circ}$	764,698	647,587

	Face Amount∼	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{+†} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued)		
2006-QO2, 6.14% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due $02/25/46^{\diamond}$	1,105,132	\$ 204,269
Ameriquest Mortgage Securities Trust		
2006-M3, 5.62% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due $10/25/36^{\diamond}$	26,124,999	7,502,643
2006-M3, 5.56% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due $10/25/36^{\diamond}$	10,974,254	3,151,665
ABFC Trust		
2007-WMC1, 6.71% (1 Month Term SOFR + 1.36%, Rate Floor: 1.25%) due 06/25/37 ⁰	14,251,976	9,991,737
Master Asset-Backed Securities Trust		
2006-WMC4, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 10/25/36 [◊]	10,415,029	3,388,443
2006-NC2, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due $08/25/36^{\diamond}$	7,367,308	2,727,646
2006-WMC3, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due $08/25/36^{\circ}$	5,566,895	1,951,003
2007-WMC1, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 01/25/37 ⁶	5,726,460	1,615,052
Vista Point Securitization Trust 2024-CES1		
2024-CES1, 6.68% due 05/25/54 ^{4,8}	8,826,241	8,877,133
HarborView Mortgage Loan Trust		
2006-14, 5.75% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $01/25/47^{\circ}$	5,847,706	5,150,085
2006-12, 5.83% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due $01/19/38^{\circ}$	4,333,179	3,726,563
Fremont Home Loan Trust		
2006-E, 5.58% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due $01/25/37^{\diamond}$	11,220,146	5,000,452
2006-D, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due $11/25/36^{\diamond}$	10,085,392	3,449,441
First NLC Trust		
2005-4, 6.24% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due $02/25/36^{\circ}$	6,584,674	6,368,292

	Face	X 7 1
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)	Amount~	Value
Residential Mortgage-Backed Securities - 9.7% (continued)		
2005-1, 2.85% (1 Month Term SOFR + 0.57%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 [§]	1.988.626	\$ 1,706,809
First Franklin Mortgage Loan Trust	1,700,020	φ 1,700,009
2006-FF16, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 12/25/36 [¢] CFMT LLC	19,387,843	7,808,675
2022-HB9, 3.25% (WAC) due $09/25/37^{\circ,9}$	7,841,722	7,528,106
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due $11/25/36^{\circ}$	7,495,183	7,324,904
Merrill Lynch Alternative Note Asset Trust Series		
2007-A1, 5.92% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due $01/25/37^{\circ}$	18,730,774	5,248,217
2007-A1, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $01/25/37^{\diamond}$	7,103,022	1,988,230
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 6.22% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due $02/25/36^{\circ}$	9,185,081	7,040,187
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 4.23% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due $01/25/36^{\circ}$	6,938,384	6,660,529
Long Beach Mortgage Loan Trust		
2006-8, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36	14,198,363	3,790,127
2006-6, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due $07/25/36^{\circ}$	4,425,866	1,683,210
2006-8, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due $09/25/36^{\circ}$	3,789,278	1,009,427
Option One Mortgage Loan Trust		
2007-5, 5.68% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due $05/25/37^{\circ}$	6,633,177	3,903,132
2007-2, 5.71% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due $03/25/37^{\circ}$	4,722,231	2,302,055
Towd Point Mortgage Trust		
2023-CES1, 6.75% (WAC) due 07/25/63 ^{0,4}	6,067,761	6,104,252

	Face	
	Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued)		
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{◊,9}	5,358,697 \$	5,307,841
2019-RM3, 2.80% (WAC) due 06/25/69 ^{◊,9}	767,961	760,899
Lehman XS Trust Series		
2007-2N, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due $02/25/37^{\circ}$	4,437,631	4,011,785
2007-15N, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.00%) due $08/25/37^{\circ}$	1,162,669	1,089,856
2006-10N, 5.88% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due $07/25/46^{\circ}$	274,957	247,119
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due $11/25/36^{\circ}$	16,171,364	5,192,685
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 5.63% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due $07/25/47^{\circ}$	4,619,461	3,289,686
2007-HE4, 5.71% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 $^{\diamond}$	3,238,669	1,888,529
CWABS Asset-Backed Certificates Trust		
2006-12, 5.72% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 ⁰	5,596,666	5,028,881
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 5.96% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 $^{\circ}$	4,302,595	3,369,513
2006-AR13, 6.03% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due $10/25/46^{\diamond}$	1,324,844	1,077,637
2006-AR11, 6.07% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 $^{\circ}$	581,028	487,246
Deutsche Alt-A Securities Mortgage Loan Trust Series	· · · · · ·	,
2006-AR4, 5.72% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due $12/25/36^{\diamond}$	9,234,791	3,089,939
2007-OA2, 5.92% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 [◊]	1,990,512	1,684,349

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued) Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 3.61% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due $12/25/36^{\diamond}$ GSAA Home Equity Trust	5,096,778 \$	4,768,841
2006-5, 5.82% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due $03/25/36^{\circ}$	12,089,306	3,889,766
2007-7, 6.00% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 ⁰ Impac Secured Assets CMN Owner Trust	117,243	108,289
2005-2, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36 ⁵ GSAA Trust	4,101,421	3,704,656
2007-3, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47 ⁰ ASG Resecuritization Trust	10,558,810	2,819,848
2010-3, 5.05% (1 Month Term SOFR + 0.40%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{0,9} C-BASS Mortgage Loan Trust	2,011,250	1,837,820
2007-CB2, 3.55% due 02/25/37 Morgan Stanley Capital I Incorporated Trust	2,536,767	1,501,262
2006-HE1, 6.04% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 ⁵ Securitized Asset Backed Receivables LLC Trust	1,503,972	1,432,889
2006-WM4, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 ⁰ Countrywide Asset-Backed Certificates	5,186,707	1,338,716
2005-15, 3.65% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36 [◊] Structured Asset Investment Loan Trust	689,507	668,432
2004-BNC2, 6.66% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 12/25/34 [◊]	278,400	272,656
2006-3, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 ⁰ Residential Mortgage Loan Trust	220,359	205,252
2020-1, 2.68% (WAC) due 01/26/60 ^{0,9}	465,498	445,941

	Face	
**	Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Residential Mortgage-Backed Securities - 9.7% (continued) Impac Secured Assets Trust		
2006-2, 5.80% (1 Month Term SOFR + 0.45%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 [◊] Alliance Bancorp Trust	448,769	\$ 443,563
2007-OA1, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 [§]	511,205	425,238
Nomura Resecuritization Trust		
2015-4R, 3.07% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 ^{\$,9}	407,412	385,270
Morgan Stanley Re-REMIC Trust		
2010-R5, 5.75% due 06/26/36 ⁹	94,925	83,712
GreenPoint Mortgage Funding Trust		
2006-AR1, 6.04% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 ⁶	85,803	71,625
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	33,407	33,247
Irwin Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 ⁹	62	61
Total Residential Mortgage-Backed Securities		2,357,173,585
Commercial Mortgage-Backed Securities - 1.4%		
BX Commercial Mortgage Trust		
2021-VOLT, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 ^{0,4}	60,050,000	59,261,712
2021-VOLT, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 ^{0,4}	52,000,000	51,206,532
2022-LP2, 7.29% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{0,4}	4,981,600	4,906,904
BX Trust		
2024-VLT4, 7.46% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 07/15/29 ^{0,4}	20,650,000	20,553,203
2024-VLT4, 7.26% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 07/15/29 ^{0,4}	17,150,000	17,076,499

	Face	
**	Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Commercial Mortgage-Backed Securities - 1.4% (continued) SMRT		
2022-MINI, 7.28% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	32,500,000 \$	31,850,000
JP Morgan Chase Commercial Mortgage Securities Trust	52,500,000 \$	51,850,000
2021-NYAH, 7.53% (1 Month Term SOFR + 1.95%, Rate Floor: 1.84%) due $06/15/38^{0,4}$	14,350,000	12,460,932
2016-JP3, 3.56% (WAC) due $08/15/49^{\circ}$	10,290,000	8,406,681
2021-NYAH, 7.88% (1 Month Term SOFR + 2.30%, Rate Floor: 2.19%) due 06/15/38 ^{0,4}	8,000,000	6,666,424
2016-JP3, 1.46% (WAC) due 08/15/49 ^{0,7}	51,533,331	1,126,936
Life Mortgage Trust		
2021-BMR, 7.79% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38 ^{0,4}	19,167,918	18,378,136
2021-BMR, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 03/15/38 ^{0,4}	5,160,593	4,960,848
Extended Stay America Trust		
2021-ESH, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38 ^{6,4}	11,347,431	11,340,355
2021-ESH, 7.14% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38 ^{0,4}	5,855,274	5,840,687
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.74% (WAC) due 11/10/52 ^{0,7}	217,404,921	5,547,695
2019-GC41, 1.17% (WAC) due 08/10/56 ^{0,7}	101,763,454	3,577,810
2016-P4, 2.05% (WAC) due 07/10/40 ^{6,7}	27,707,436	749,295
2016-C2, 1.80% (WAC) due 08/10/49 ^{0,7}	29,915,090	726,611
2015-GC35, 4.35% (WAC) due $11/10/48^{\circ}$	810,679	681,202
2016-P5, 1.52% (WAC) due 10/10/49 ^{0,7}	24,590,897	543,641
2016-GC37, 1.81% (WAC) due $04/10/49^{0,7}$	18,895,665	368,858
2015-GC35, 0.86% (WAC) due 11/10/48 ^{0,7}	27,533,665	179,748
2016-C3, 1.06% (WAC) due 11/15/49 ^{0,7}	8,975,016	150,734
2015-GC29, 1.15% (WAC) due 04/10/48 ^{0,7}	17,843,255	79,212
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{0,4}	5,350,000	5,057,289

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Commercial Mortgage-Backed Securities - 1.4% (continued)		
2020-DUNE, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due $12/15/36^{0,4}$	3,750,000	\$ 3,700,208
2020-DUNE, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 ^{0,4}	1,000,000	977,228
BENCHMARK Mortgage Trust		
2020-IG3, 3.23% (WAC) due $09/15/48^{0,4}$	5,232,000	3,059,572
2019-B14, 0.89% (WAC) due $12/15/62^{0,7}$	107,675,007	2,533,518
2018-B2, 0.59% (WAC) due 02/15/51 ^{0,7}	97,985,097	1,128,093
2018-B6, 4.74% (WAC) due 10/10/51 [◊]	750,000	682,378
2018-B6, 0.55% (WAC) due 10/10/51 ^{6,7}	58,608,225	643,342
GS Mortgage Securities Trust		
2020-GC45, 0.77% (WAC) due $02/13/53^{0,7}$	151,381,626	4,077,434
2019-GC42, 0.93% (WAC) due $09/10/52^{0,7}$	64,868,301	2,105,904
2017-GS6, 1.15% (WAC) due 05/10/50 ^{0,7}	40,574,512	925,200
2017-GS6, 3.87% due 05/10/50	521,000	440,816
2015-GC28, 1.10% (WAC) due 02/10/48 ^{0,7}	13,658,703	19,043
DBGS Mortgage Trust		
2018-C1, 4.80% (WAC) due $10/15/51^{\circ}$	7,588,000	6,879,474
JPMDB Commercial Mortgage Securities Trust	100 000 071	2.445.070
2017-C7, 0.96% (WAC) due 10/15/50 ^{6,7}	120,003,371	2,445,069
2016-C4, 3.64% (WAC) due $12/15/49^{\circ}$	2,650,000	2,328,165
2016-C4, 0.83% (WAC) due 12/15/49 ^{0,7}	72,008,058	940,555
2016-C2, 1.63% (WAC) due 06/15/49 ^{0,7}	22,752,596	437,758
2017-C5, 1.02% (WAC) due 03/15/50 ^{0,7}	7,256,549	118,246
Wells Fargo Commercial Mortgage Trust	FR 818 000	
2017-C38, 1.07% (WAC) due $07/15/50^{\circ,7}$	62,212,092	1,306,939
2016-BNK1, 1.85% (WAC) due 08/15/49 ^{0,7}	33,821,557	842,644
2017-C42, 1.00% (WAC) due 12/15/50 ^{0,7}	33,492,971	810,540
2017-RB1, 1.35% (WAC) due 03/15/50 ^{0,7}	32,508,774	809,953
2016-C35, 2.03% (WAC) due $07/15/48^{0,7}$	21,325,345	586,705
2017-RC1, 1.54% (WAC) due $01/15/60^{0,7}$	16,109,357	480,607
2015-NXS4, 1.15% (WAC) due $12/15/48^{0,7}$	35,766,002	348,693
2016-NXS5, 1.56% (WAC) due 01/15/59 ^{0,7}	19,737,144	330,966
2015-P2, 1.08% (WAC) due 12/15/48 ^{0,7}	21,449,398	211,678
2015-C30, 1.01% (WAC) due 09/15/58 ^{0,7}	27,572,680	184,993
2016-C37, 0.93% (WAC) due 12/15/49 ^{0,7}	10,224,316	149,053

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Commercial Mortgage-Backed Securities - 1.4% (continued)		
2015-NXS1, 1.17% (WAC) due 05/15/48 ^{0,7}	6,836,226 \$	22,387
BMP Trust		
2024-MF23, 6.97% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41 ^{0,4}	4,900,000	4,869,413
BANK		
2020-BN25, 0.53% (WAC) due 01/15/63 ^{0,7}	140,000,000	2,953,986
2017-BNK6, 0.90% (WAC) due 07/15/60 ^{0,7}	37,455,986	653,596
2017-BNK4, 1.50% (WAC) due $05/15/50^{\circ,7}$	10,511,146	317,261
COMM Mortgage Trust		
2018-COR3, 0.58% (WAC) due 05/10/51 ^{0,7}	194,936,377	2,833,673
2015-CR26, 1.04% (WAC) due 10/10/48 ^{0,7}	73,697,406	484,413
2015-CR27, 1.05% (WAC) due $10/10/48^{0,7}$	24,566,150	192,164
2015-CR24, 0.83% (WAC) due $08/10/48^{\circ,7}$	37,494,272	177,854
2015-CR23, 0.96% (WAC) due $05/10/48^{0.7}$	34,077,868	156,802
CSAIL Commercial Mortgage Trust		,
2019-C15, 1.16% (WAC) due 03/15/52 ^{0,7}	85,735,041	3,102,280
2016-C6, 2.02% (WAC) due $01/15/49^{0.7}$	4,724,306	107,016
2015-C1, 0.94% (WAC) due $04/15/50^{0,7}$	47,016,801	80,733
UBS Commercial Mortgage Trust	.,,,	,
2017-C2, 1.21% (WAC) due 08/15/50 ^{0,7}	37,841,517	969,871
2017-C5, 1.21% (WAC) due 11/15/50 ^{0,7}	41,304.075	959,890
CD Mortgage Trust		,
2017-CD6, 1.01% (WAC) due 11/13/50 ^{\$,7}	39,941,410	783,295
2016-CD1, 1.48% (WAC) due 08/10/49 ^{0,7}	28,005,040	505,146
2016-CD2, 0.69% (WAC) due $11/10/49^{\circ,7}$	29,324,452	256,346
BBCMS Mortgage Trust	27,021,102	200,010
2018 -C2. 0.91% (WAC) due $12/15/51^{\circ,7}$	56,447,593	1,470,031
CD Commercial Mortgage Trust	20,,	-,,
2017-CD4, 1.38% (WAC) due 05/10/50 ^{0,7}	25,050,798	676,797
2017-CD3, 1.10% (WAC) due 02/10/50 ^{0,7}	31,065,353	632,720
CGMS Commercial Mortgage Trust	- ,,	
2017-B1, 0.86% (WAC) due 08/15/50 ^{◊,7}	58,058,282	1,073,538
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.16% (WAC) due $07/15/50^{\circ,7}$	46,884,989	955,600
Morgan Stanley Bank of America Merrill Lynch Trust		
2014-C18, 4.00% due 08/15/31	525,365	441,285

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.7% (continued)		
Commercial Mortgage-Backed Securities - 1.4% (continued)		
2015-C27, 1.00% (WAC) due $12/15/47^{0,7}$	60,101,591 \$	367,726
CFCRE Commercial Mortgage Trust		
2016-C3, 1.14% (WAC) due $01/10/48^{0,7}$	42,277,780	459,610
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.16% (WAC) due $02/15/50^{0,7}$	20,851,374	424,826
2016-UB10, 1.89% (WAC) due 07/15/49 ^{0,7}	1,522,152	31,622
DBJPM Mortgage Trust		
2017-C6, 1.05% (WAC) due 06/10/50 ^{0,7}	19,510,058	379,826
Morgan Stanley Capital I Trust		
2016-UBS9, 4.75% (WAC) due 03/15/49 ⁰	275,000	246,364
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.27% (WAC) due 02/15/48 ^{6,7}	63,050,095	141,440
SG Commercial Mortgage Securities Trust		
2016-C5, 2.01% (WAC) due 10/10/48 ^{0,†††,7}	4,815,762	118,375
Total Commercial Mortgage-Backed Securities		338,048,604
Military Housing - 0.8%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{0,4}	109,670,715	96,087,645
2015-R1, 4.44% (WAC) due 11/25/52 ^{0,4}	20,575,390	18,584,857
2015-R1, 4.31% (WAC) due 10/25/52 ^{0,4}	13,107,081	11,047,128
2015-R1, 0.70% (WAC) due 11/25/55 ^{\$,4,7}	164,801,022	10,322,032
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{†††,4}	12,450,917	10,991,014
2007-AETC, 5.75% due 02/10/52 ^{†††,4}	7,055,247	6,163,194
2006-RILY, 5.80% (1 Month Term SOFR + 0.48%, Rate Floor: 0.37%) due 07/10/51 ^{0,†††,4}	6,681,200	4,657,183
2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	4,469,991	3,934,145
2007-AET2, 6.06% due 10/10/52 ^{†††,4}	2.936.524	2,825,066
GMAC Commercial Mortgage Asset Corp.	2,930,524	2,823,000
2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	21,213,347	20,403,316
2005-DRUM, 5.47% due 05/10/50 ^{†††,4}	4,289,813	3,808,976
2005-BLIS, 5.25% due 07/10/50 ^{†††,4}		
	2,500,000	2,011,130 190,835,686
Total Military Housing Total Collateralized Mortgage Obligations		190,835,080
(Cost \$8,484,435,424)		8,159,685,012
		-, ,. ,. ,. ,. ,.
CORPORATE BONDS ^{††} - 28.0%		
Financial - 13.2% Pershing Square Holdings Ltd.		
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reising Square moldings Ltd.		
3.25% due 10/01/31 ⁴	101,800,000	82,884,949
3.25% due 11/15/30	55,930,000	47,164,650
Reliance Standard Life Global Funding II		
5.24% due 02/02/26 ⁴	93,191,000	92,193,167

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	Face	
	Amount	Value
CORPORATE BONDS ^{††} - 28.0% (continued) Financial - 13.2% (continued)		
Wilton RE Ltd.		
6.00% ^{†††} ,3,4,10	92.239,000 \$	83,932,020
CoStar Group, Inc.	<i>72,237,000</i> \$	05,752,020
2.80% due $07/15/30^4$	90,310,000	76,367,603
GLP Capital Limited Partnership / GLP Financing II, Inc.	70,510,000	10,501,005
4.00% due 01/15/31	54,748,000	49,084,040
5.30% due 01/15/29	20,867,000	20,559,717
3.25% due 01/15/32	4,150,000	3,487,419
4.00% due 01/15/30	475,000	435,194
Host Hotels & Resorts, LP 3.50% due 09/15/30	44,753,000	39,546,904
2.90% due 12/15/31	20,200,000	16,875,098
5.70% due 07/01/34	12,075,000	11,866,927
Jefferies Financial Group, Inc.	,,	,,
2.75% due 10/15/32	40,642,000	32,473,020
2.63% due 10/15/31	27,400,000	22,111,856
6.20% due 04/14/34	7,970,000	8,072,171
5.88% due 07/21/28	3,700,000	3,737,156
6.25% due 01/15/36 Nippon Life Insurance Co.	1,000,000	1,009,807
2.75% due $01/21/51^{3,4}$	45 250 000	37,795,316
5.95% due $04/16/54^{3,4}$	45,350,000	
	13,950,000	13,754,506
2.90% due 09/16/51 ^{3,4}	10,380,000	8,559,313
Morgan Stanley		
6.63% due $11/01/34^3$	31,480,000	33,998,507
5.94% due $02/07/39^3$	23,310,000	23,053,491
2.51% due 10/20/32 ³ FS KKR Capital Corp.	1,200,000	991,802
2.63% due 01/15/27	33,971,000	30,665,447
3.25% due 07/15/27	30,100,000	27,261,540
Safehold GL Holdings LLC	20.247.000	25 202 (28
2.80% due 06/15/31 2.85% due 01/15/32	30,247,000 27,008,000	25,292,638 22,189,238
6.10% due 04/01/34	10,480,000	10,352,436
United Wholesale Mortgage LLC		
5.50% due $04/15/29^4$	32,712,000	31,078,376
5.50% due $11/15/25^4$	23,739,000	23,567,251
Liberty Mutual Group, Inc.	25,757,000	25,507,251
4.30% due $02/01/61^4$	74,981,000	46,679,429
4.13% due 12/15/51 ^{3,4}	3,600,000	3,371,387
3.95% due $05/15/60^4$		
Macquarie Bank Ltd.	4,064,000	2,779,853
3.62% due $06/03/30^4$	50.025.000	52 541 150
Maple Grove Funding Trust I	59,035,000	52,541,150
4.16% due 08/15/51 ⁴	77.700.000	52 504 419
4.10% due 08/15/51 Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.	//,/00,000	52,504,418
	46 802 000	40 865 576
3.88% due 03/01/31 ⁴	46,892,000	40,865,576
2.88% due 10/15/26 ⁴ Global Atlantic Finance Co.	11,869,000	11,084,302
4.70% due $10/15/51^{3,4}$	25 ((2.000	22 110 000
	35,662,000	33,118,880
7.95% due 06/15/33 ⁴	6,974,000	7,655,104
3.13% due 06/15/31 ⁴	6,871,000	5,682,844
6.75% due 03/15/54 ⁴	4,956,000	4,900,108
LPL Holdings, Inc.		
6.00% due 05/20/34	22,970,000	22,935,530
4.00% due 03/15/29 ⁴	20,257,000	18,882,881
4.38% due 05/15/31 ⁴	9,541,000	8,750,508
Fairfax Financial Holdings Ltd.	14 = 00 00-	
3.38% due 03/03/31 5.63% due 08/16/32	41,708,000	36,222,724
3.05% due 00/10/32	13,100,000	12,913,263

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	Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)		
Financial - 13.2% (continued)		
Ares Finance Company II LLC		
3.25% due $06/15/30^4$	53,785,000 \$	47,938,257
First American Financial Corp.		
4.00% due 05/15/30	40,891,000	36,724,300
2.40% due 08/15/31	11,875,000	9,470,187
Macquarie Group Ltd.		
2.69% due $06/23/32^{3,4}$	31,550,000	26,152,529
2.87% due $01/14/33^{3,4}$	17,431,000	14,405,048
1.63% due 09/23/27 ^{3,4}	4,845,000	4,445,857
1.34% due 01/12/27 ^{3,4}	570,000	533,548
Blue Owl Capital GP LLC		
7.21% due 08/22/43 ^{†††}	28,550,000	29,244,527
7.11% due 08/22/43 ^{†††}	15,200,000	15,500,393
Nationwide Mutual Insurance Co.	.,,	- , ,
4.35% due $04/30/50^4$	57,736,000	44,333,744
Lazard Group LLC		,,.
6.00% due 03/15/31	42,290,000	42,739,543
Fidelity National Financial, Inc.		
3.40% due 06/15/30	43,590,000	38,660,538
2.45% due 03/15/31	2,540,000	2,069,578
Bain Capital, LP		
3.41% due 04/15/41 ^{†††}	36,000,000	24,975,373
3.72% due 04/15/42 ^{†††}	20,300,000	14,510,886
Reinsurance Group of America, Inc.		
5.75% due 09/15/34	20,050,000	19,977,235
3.15% due 06/15/30 OneAmerica Financial Partners, Inc.	21,830,000	19,417,580
	54 505 000	26.054.002
4.25% due 10/15/50 ⁴ Brookfield Finance. Inc.	54,705,000	36,854,982
5.68% due 01/15/35	9,400,000	9,299,401
4.70% due 09/20/47	9,790,000	8,291,216
3.50% due 03/30/51	9,526,000	6,588,002
3.63% due 02/15/52	9,380,000	6,498,487
5.97% due 03/04/54	4,425,000	4,376,246
6.35% due 01/05/34	1,640,000	1,718,825
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁴	39,650,000	36,575,924
CBS Studio Center		
8.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/25 ^{0,†††}	34,100,000	34,330,405
Sumitomo Life Insurance Co.		
3.38% due $04/15/81^{3,4}$	39,900,000	34,328,288
CNO Financial Group, Inc.		
6.45% due 06/15/34	23,390,000	23,367,608
5.25% due 05/30/29	11,125,000	10,793,891
Old Republic International Corp. 5.75% due 03/28/34	33,750,000	33,647,700
Nuveen LLC		
5.85% due 04/15/34 ⁴	25,425,000	25,526,274
5.55% due 01/15/30 ⁴	8,075,000	8,118,098
Stewart Information Services Corp.		
3.60% due 11/15/31	39,359,000	32,538,974
Prudential Financial, Inc.		
6.50% due $03/15/54^3$	17,300,000	17,464,056
3.70% due $10/01/50^3$	17,139,000	14,908,333

Face

CORPORATE BONDS ^{††} - 28.0% (continued) Financial - 13.2% (continued) Assurant, Inc.	Amount~	Value
Financial - 13.2% (continued)		
2.65% due 01/15/32	36,922,000 \$	30,445,009
6.75% due 02/15/34	1,450,000	1,547,623
Belrose Funding Trust		
2.33% due 08/15/30 ⁴	38,420,000	31,296,008
National Australia Bank Ltd.		
3.35% due $01/12/37^{3,4}$	14,550,000	12,298,604
2.99% due $05/21/31^4$	14,525,000	12,218,668
2.33% due $08/21/30^4$	7,498,000	6,201,987
OneMain Finance Corp.		
7.13% due 03/15/26	18,872,000	19,176,839
7.50% due 05/15/31 3.88% due 09/15/28	8,250,000 2,270,000	8,347,969 2,035,335
UBS Group AG	2,270,000	2,035,335
3.09% due 05/14/32 ^{3,4}	33,400,000	28,490,385
5.71% due 01/12/27 ^{3,4}	1,000,000	1,000,526
TPG Operating Group II, LP	1,000,000	1,000,520
5.88% due 03/05/34	28,630,000	28,737,491
Standard Chartered plc		
4.64% due 04/01/31 ^{3,4}	28,908,000	27,523,308
5.69% due 05/14/28 ^{3,4}	420,000	420,063
Societe Generale S.A.	120,000	120,000
3.34% due $01/21/33^{3,4}$	21,150,000	17,522,633
6.07% due $01/19/35^{3,4}$	8,750,000	8,662,426
1.79% due 06/09/27 ^{3,4}	1,630,000	1,503,514
Iron Mountain, Inc.	1,050,000	1,505,514
4.50% due 02/15/31 ⁴	18,937,000	17,093,989
5.63% due 07/15/32 ⁴	8,431,000	8,005,776
4.88% due 09/15/27 ⁴		
	1,938,000	1,879,263
5.25% due 07/15/30 ⁴	74,000	70,336
Capital One Financial Corp.	22.450.000	22.022.007
6.38% due 06/08/34 ³	22,450,000	23,032,807
6.05% due $02/01/35^3$	2,570,000	2,584,929
5.47% due 02/01/29 ³	1,000,000	995,376
Bank of America Corp.		
2.59% due $04/29/31^3$	28,440,000	24,589,667
1.73% due 07/22/27 ³	1,650,000	1,529,427
Americo Life, Inc.		
3.45% due 04/15/31 ⁴	32,364,000	25,806,951
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31 ⁴	24,480,000	25,103,609
Westpac Banking Corp.	15 (50.000	12 020 250
3.02% due 11/18/36 ³ 2.96% due 11/16/40	15,650,000 12,214,000	12,839,378
		8,558,318
2.67% due 11/15/35 ³ Dyal Capital Partners III	4,467,000	3,691,171
4.40% due $06/15/40^{111}$	26 750 000	22 007 571
Trustage Financial Group, Inc.	26,750,000	23,887,571
4.63% due 04/15/32 ⁴	26 450 000	22 214 020
4.65% due 04/15/32 Hunt Companies, Inc.	26,450,000	23,214,930
5.25% due 04/15/29 ⁴	25,121,000	22 820 171
Corebridge Financial, Inc.	25,121,000	22,830,171
6.88% due 12/15/52 ³	20,694,000	20,881,295
3.90% due 04/05/32	1,950,000	1,745,438
Aon North America, Inc.	1,230,000	1,743,430
5.45% due 03/01/34	22,300,000	22,202,054
Equinix Europe 2 Financing Corporation LLC		
5.50% due 06/15/34	21,600,000	21,564,904

	Face Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)	Amount	Value
Financial - 13.2% (continued)		
Brown & Brown, Inc.		
5.65% due 06/11/34	21,200,000 \$	21,063,848
2.38% due 03/15/31	57,000	47,067
Manulife Financial Corp.	17 800 000	16 400 477
2.48% due 05/19/27	17,800,000	16,490,477
4.06% due $02/24/32^3$	4,815,000	4,612,403
AmFam Holdings, Inc. 2.81% due 03/11/31 ⁴	10.050.000	14 560 599
	19,050,000	14,560,588
3.83% due 03/11/51 ⁴	9,613,000	5,763,214
Corebridge Life Holdings, Inc.		10 (01 000
8.13% due 03/15/46 ⁴ PartnerRe Finance B LLC	17,100,000	19,631,390
	21.056.000	10 115 201
4.50% due 10/01/50 ³	21,056,000	19,115,321
Lloyds Banking Group plc	17 200 000	17 162 462
5.46% due 01/05/28 ³	17,200,000	17,163,463
3.51% due $03/18/26^3$	1,580,000	1,553,843
5.87% due 03/06/29 ³	300,000	304,151
Markel Group, Inc.	10,000,000	10 705 574
6.00% due 05/16/54	18,900,000	18,705,574
4.30% due 11/01/47 BPCE S.A.	350,000	280,184
7.00% due $10/19/34^{3,4}$	10 000 000	10 (00 114
	10,000,000	10,690,114
5.94% due 05/30/35 ^{3,4} JPMorgan Chase & Co.	7,750,000	7,719,142
6		
2.96% due 05/13/31 ³	17,276,000	15,141,017
6.54% (SOFR + 1.20%) due $01/23/28^{\diamond}$	1,850,000	1,871,749
2.07% due 06/01/29 ³	900,000	800,601
Swiss Re Finance Luxembourg S.A.		
5.00% due $04/02/49^{3,4}$	18,300,000	17,613,750
BNP Paribas S.A.		
5.50% due 05/20/30 ^{3,4}	15,990,000	15,926,435
1.32% due $01/13/27^{3,4}$	1,640,000	1,530,869
Brookfield Capital Finance LLC		
6.09% due 06/14/33	16,800,000	17,272,205
Horace Mann Educators Corp.	11 1/7 000	11.042 (47
7.25% due 09/15/28 4.50% due 12/01/25	11,167,000 4,560,000	11,842,647 4,464,826
ABN AMRO Bank N.V.	4,300,000	4,404,820
2.47% due 12/13/29 ^{3,4}	18,000,000	15,834,319
QBE Insurance Group Ltd.	18,000,000	15,054,519
5.88% ^{3,4,10}	15,700,000	15,538,825
KKR Group Finance Company VIII LLC	13,700,000	15,558,825
3.50% due 08/25/50 ⁴	22,210,000	15,348,304
Central Storage Safety Project Trust	22,210,000	15,546,504
4.82% due 02/01/38 ⁹	16,577,120	14,845,735
GA Global Funding Trust	10,577,120	14,045,755
2.90% due 01/06/32 ⁴	17,480,000	14 501 505
RGA Global Funding	17,480,000	14,581,585
5.50% due 01/11/31 ⁴	14 420 000	14,398,853
Kennedy-Wilson, Inc.	14,420,000	14,390,033
4.75% due 03/01/29	15,662,000	13,400,119
4.75% due 02/01/30	81,000	67,240
SLM Corp.	- j.**	
4.20% due 10/29/25	6,900,000	6,711,669
3.13% due 11/02/26	6,632,000	6,177,513
VFH Parent LLC / Valor Company-Issuer, Inc.		
7.50% due $06/15/31^4$	12,675,000	12,735,840

	Face	
	Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued) Financial - 13.2% (continued)		
Athene Global Funding		
5.58% due 01/09/29 ⁴	9.750,000 \$	9,789,442
2.67% due 06/07/31 ⁴	1,550,000	1,279,433
6.58% (SOFR Compounded Index + 1.21%) due $03/25/27^{0,4}$	500,000	502,691
2.65% due 10/04/31 ⁴	400,000	328,693
PennyMac Financial Services, Inc.		
5.38% due 10/15/25 ⁴	11,933,000	11,826,992
NatWest Group plc		
6.02% due $03/02/34^3$	10,130,000	10,354,888
4.45% due 05/08/30 ³	1,100,000	1,051,142
HSBC Holdings plc 6.16% due 03/09/29 ³	10,340,000	10,576,891
Atlantic Marine Corporations Communities LLC	10,340,000	10,570,891
5.34% due 12/01/50 ⁴	10,771,915	9,522,050
5.37% due 12/01/50 ⁹	731,395	623,609
Encore Capital Group, Inc.	101,000	025,007
8.50% due 05/15/30 ⁴	9,950,000	10,122,384
Mutual of Omaha Insurance Co.		
6.14% due 01/16/64 ^{3,4}	10,150,000	10,030,739
KKR Group Finance Company X LLC		
3.25% due 12/15/51 ⁴	15,150,000	9,934,307
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	11,900,000	9,679,622
Lincoln National Corp. 5.85% due 03/15/34	9.685.000	9,671,200
Penn Mutual Life Insurance Co.		.,,
3.80% due 04/29/61 ⁴	14,970,000	9,588,680
Pine Street Trust III		
6.22% due 05/15/54 ⁴	9,370,000	9,361,038
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,031,000	9,002,953
Aretec Group, Inc.	13,031,000	9,002,933
10.00% due $08/15/30^4$	8,275,000	8,999,791
Blue Owl Finance LLC	•,•,•••	-,,
6.25% due 04/18/34 ⁴	8,820,000	8,843,285
Accident Fund Insurance Company of America		
8.50% due 08/01/32 ⁴	9,000,000	8,824,902
Western & Southern Life Insurance Co.		
3.75% due 04/28/61 ⁴ CBRE Services, Inc.	13,360,000	8,769,451
5.95% due 08/15/34	8,500,000	8,605,021
Kemper Corp.		
2.40% due 09/30/30	10,006,000	8,182,311
American National Group, Inc. 5.00% due 06/15/27	8,142,000	7,955,121
Credit Agricole S.A.	8,142,000	7,955,121
5.34% due $01/10/30^{3,4}$	7,780,000	7,696,939
Five Corners Funding Trust III	,,,	.,,.
5.79% due 02/15/33 ⁴	7,550,000	7,677,158
CNO Global Funding		
1.75% due 10/07/26 ⁴	7,400,000	6,777,504
VICI Properties Limited Partnership / VICI Note Company, Inc.		
4.63% due 12/01/29 ⁴	3,500,000	3,312,309
4.13% due $08/15/30^4$	3,600,000	3,274,070
Cooperatieve Rabobank UA		
4.66% due 08/22/28 ^{3,4} Mid-Atlantic Military Family Communities LLC	6,200,000	6,054,264
5.30% due 08/01/50 ⁴	5 025 662	5 021 042
5.30% due 08/01/50 ⁻ 5.24% due 08/01/50 ⁴	5,835,662	5,021,043
5.24% due 08/01/50	1,066,934	959,024

June 30, 2024

	Amount	Value
CORPORATE BONDS ^{††} - 28.0% (continued)	Amount	Value
Financial - 13.2% (continued)		
Ohana Military Communities LLC		
5.56% due $10/01/36^4$	3,820,000 \$	3,722,865
5.78% due $10/01/36^4$	2,200,000	2,182,554
Belvoir Land LLC	2,200,000	2,102,554
5.60% due $12/15/35^4$	5,600,000	5,296,194
Deloitte LLP	5,000,000	5,290,194
7.33% due $11/20/26^{\dagger\dagger\dagger}$	4,800,000	4,934,034
Demeter Investments BV	4,000,000	4,754,054
5.63% due 08/15/52	4,900,000	4,824,662
Brookfield Finance LLC / Brookfield Finance, Inc.		
3.45% due 04/15/50	6,852,000	4,713,094
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 ⁴	4,710,000	4,675,275
Dyal Capital Partners III (B) LP		
6.55% due 06/15/44 ^{†††}	4,620,000	4,540,999
HS Wildcat LLC		
3.83% due $12/31/50^{\dagger\dagger\dagger\dagger}$	4,964,837	3,576,891
Commonwealth Bank of Australia		-))
3.61% due $09/12/34^{3,4}$	3,550,000	3,197,671
Nationstar Mortgage Holdings, Inc.		•,-,,,•,•
5.00% due $02/01/26^4$	2,780,000	2,720,961
Enstar Group Ltd.	2,,00,000	2,720,701
3.10% due 09/01/31	1,670,000	1,380,608
4.95% due 06/01/29	1,250,000	1,201,075
Fidelity & Guaranty Life Holdings, Inc.		
5.50% due 05/01/25 ⁴	2,540,000	2,524,955
KKR Group Finance Company III LLC		
5.13% due $06/01/44^4$	2,710,000	2,445,435
Aurora Military Housing LLC		, -,
5.82% due 07/15/34 ⁴	2,200,617	2,126,428
American National Group LLC		_,,
6.14% due $06/13/32^4$	2,000,000	1,915,497
Jackson Financial, Inc.	_,,	-,, -+, ., ,
4.00% due 11/23/51	2,610,000	1,821,354
Deutsche Bank AG NY		
3.55% due 09/18/31 ³	1,990,000	1,751,725
Skandinaviska Enskilda Banken AB		
6.23% (SOFR + 0.89%) due 03/05/27 ^{0,4}	1,730,000	1,744,965
Apollo Global Management, Inc.		
6.38% due 11/15/33	1,640,000	1,730,617
Ares Finance Company IV LLC		
3.65% due 02/01/52 ⁴	2,450,000	1,693,935
Danske Bank A/S		
0.98% due 09/10/25 ^{3,4}	1,660,000	1,643,522
Jackson National Life Global Funding		
1.75% due 01/12/25 ⁴	1,650,000	1.613.298
ING Groep N.V.		
1.73% due $04/01/27^3$	1,360,000	1,271,940
2.73% due $04/01/32^3$	400,000	337,375
Transatlantic Holdings, Inc.	400,000	551,515
8.00% due 11/30/39	1,265,000	1,587,836
GMAC, Inc.	,,	,
8.00% due 11/01/31	1,390,000	1,533,987
BGC Group, Inc.		
8.00% due 05/25/28	1,410,000	1,485,565
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 ⁴	1,617,000	1,477,034
Blackstone Holdings Finance Company LLC		
3.20% due $01/30/52^4$	2,150,000	1,412,105
Mizuho Financial Group, Inc.		
5.41% due $09/13/28^3$	1,400,000	1,403,711

Face

	Face Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)		
Financial - 13.2% (continued) F&G Global Funding		
2.30% due $04/11/27^4$	790,000	\$ 714,795
2.00% due 09/20/28 ⁴ Fort Moore Family Communities LLC	800,000	685,834
6.09% due 01/15/51 ⁴ Australia & New Zealand Banking Group Ltd.	1,553,811	1,368,063
2.57% due 11/25/35 ^{3,4} Fort Knox Military Housing Privatization Project	1,600,000	1,313,650
5.78% (1 Month Term SOFR + 0.45%) due $02/15/52^{0,4}$ Banco Santander S.A.	1,630,764	1,284,677
6.94% due 11/07/33	1,000,000	1,092,257
Midwest Family Housing LLC 5.58% due 01/01/51 ⁴	1,269,879	1,079,106
Barclays plc		
6.84% (SOFR + 1.49%) due 03/12/28 [◊] KKR Group Finance Company II LLC	1,000,000	1,010,280
5.50% due 02/01/43 ⁴ Wells Fargo & Co.	1,000,000	952,079
2.41% due 10/30/25 ³	600,000	593,184
Mitsubishi UFJ Financial Group, Inc. 5.72% due 02/20/26 ³	500,000	499,801
Pacific Beacon LLC		
5.51% due 07/15/36 ⁴ Peachtree Corners Funding Trust	500,000	475,528
3.98% due 02/15/25 ⁴ Equitable Holdings, Inc.	215,000	211,883
4.57% due 02/15/29 ⁴	65,000	62,485
Atlas Mara Ltd.		
8.00% due 12/31/21 ^{†††,11} Total Financial	542,348	 3,204,946,713
Industrial - 3.4%		
AP Grange Holdings		
6.50% due 03/20/45 5.00% due 03/20/45	155,100,000 16,400,000	155,100,000 16,400,000
TD SYNNEX Corp.	24 240 000	20 1 (0 7 (0
2.65% due 08/09/31 2.38% due 08/09/28	34,240,000 20,581,000	28,168,768 18,331,402
6.10% due 04/12/34	11,775,000	11,807,755
Builders FirstSource, Inc. 6.38% due 03/01/34 ⁴	52,000,000	51,480,557
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39 ^{†††} Vontier Corp.	62,179,170	48,765,707
2.95% due 04/01/31 2.40% due 04/01/28	36,612,000 19,150,000	30,448,692 16,974,560
Flowserve Corp. 3.50% due 10/01/30	22,421,000	19,952,421
2.80% due 01/15/32 Dyal Capital Partners IV	19,800,000	16,249,439
3.65% due 02/22/41 ^{†††}	41,800,000	35,299,998
Berry Global, Inc. 5.80% due 06/15/31 ⁴	20,700,000	20,669,754
5.65% due 01/15/34 ⁴	9,050,000	8,839,210
Boeing Co. 6.86% due 05/01/54 ⁴	14,350,000	14,725,566
6.53% due 05/01/34 ⁴	11,625,000	11,902,833
Mauser Packaging Solutions Holding Co. 7.88% due 04/15/27 ⁴	23,759,000	24,233,971
Cliffwater Corporate Lending Fund	23,139,000	27,233,771
6.77% due 08/04/28 ^{†††}	22,700,000	22,685,395

		Face	
		Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)			
Industrial - 3.4% (continued)			
Sealed Air Corp. 5.50% due 09/15/25 ⁴		14,250,000 \$	14,211,046
6.50% due 07/15/32 ⁴		8,500,000 \$	8,452,303
Smurfit Kappa Treasury ULC		8,500,000	8,432,303
5.44% due 04/03/34 ⁴		22,000,000	21,803,746
Stadco LA LLC		,,	
3.75% due 05/15/56 ^{†††}		31,000,000	20,868,638
Owens Corning			
3.50% due 02/15/30 ⁴		8,760,000	7,981,565
5.95% due 06/15/54 7.00% due 12/01/36		6,310,000 900,000	6,360,431 1,000,895
Trinity Industries, Inc.		900,000	1,000,895
7.75% due $07/15/28^4$		13,225,000	13,690,580
TransDigm, Inc.		-, -,	- , ,
6.63% due $03/01/32^4$		7,300,000	7,373,433
6.88% due 12/15/30 ⁴		5,375,000	5,487,069
Graphic Packaging International LLC			
6.38% due 07/15/32 ⁴		12,525,000	12,509,310
Weir Group plc			
2.20% due 05/13/26 ⁴		13,015,000	12,215,341
TFI International, Inc.			
3.35% due 01/05/33 ^{†††} Crown Americas LLC / Crown Americas Capital Corporation VI		14,000,000	11,352,962
4.75% due 02/01/26		11,379,000	11,183,149
Hillenbrand, Inc.		11,579,000	11,105,115
3.75% due 03/01/31		7,650,000	6,645,758
6.25% due 02/15/29		4,500,000	4,521,568
Sealed Air Corporation/Sealed Air Corp US			
6.13% due 02/01/28 ⁴		11,046,000	11,019,363
GATX Corp. 6.05% due 06/05/54		9,700,000	9,713,303
3.50% due 06/01/32		480,000	416,637
4.70% due 04/01/29		400,000	391,087
Textron, Inc.		40.000.000	
6.10% due 11/15/33		10,000,000	10,360,567
QTS Irving DC3 LLC		5 000 000	5 001 003
5.96% due 07/09/29 ^{†††} Norfolk Southern Corp.		7,000,000	7,001,002
4.10% due 05/15/21		9,100,000	6,420,950
Penske Truck Leasing Company Lp / PTL Finance Corp.		,,,	•, ·= •, · • •
5.25% due 07/01/29 ⁴		6,000,000	5,949,369
Wrangler Holdco Corp.			
6.63% due $04/01/32^4$		5,900,000	5,873,941
Dyal Capital Partners III (A) LP			
6.55% due 06/15/44 ^{†††}		5,880,000	5,779,453
Westinghouse Air Brake Technologies Corp.		5 650 000	5 681 060
5.61% due 03/11/34 Virgin Media Vendor Financing Notes III DAC		5,650,000	5,681,060
4.88% due 07/15/28	GBP	5,000,000	5,641,236
Amazon.com Inc			
2.65% due 10/01/49 ^{†††}		6,701,185	5,290,503
Enpro, Inc.			
5.75% due 10/15/26 EnerSys		5,007,000	4,935,819
6.63% due $01/15/32^4$		4 725 000	4 802 660
Mueller Water Products, Inc.		4,725,000	4,802,660
4.00% due 06/15/29 ⁴		5,216,000	4,775,653
Fortune Brands Innovations, Inc.		5,210,000	1,775,055
5.88% due 06/01/33		4,200,000	4,255,889
4.50% due 03/25/52		300,000	235,701
Ball Corp.		4 250 000	4 4 6 4 71 2
6.88% due 03/15/28		4,350,000	4,464,713

		Face Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)		Amount	Value
Industrial - 3.4% (continued)			
Genesee & Wyoming, Inc.			
6.25% due 04/15/32 ⁴		3,925,000	\$ 3,910,295
GrafTech Global Enterprises, Inc.			
9.88% due 12/15/28 ⁴		3,100,000	2,284,902
Avnet, Inc.			
5.50% due 06/01/32		1,550,000	1,499,231
nVent Finance SARL			
2.75% due 11/15/31		1,300,000	1,069,844
Virgin Media Inc.	CDD	150.000	1(2.020
4.00% due 01/31/29 Stor doed Le dustriss Tre	GBP	150,000	163,928
Standard Industries, Inc.		404.000	
4.38% due $07/15/30^4$		101,000	91,255
3.38% due 01/15/31 ⁴		81,000	68,245
British Air 20-1 A			
4.25% due 11/15/32		168,603	 156,176
Total Industrial			 829,946,604
Consumer, Non-cyclical - 2.7%			
Smithfield Foods, Inc.			
2.63% due $09/13/31^4$		45,782,000	36,627,213
3.00% due $10/15/30^4$		15,528,000	13,183,761
5.20% due 04/01/29 ⁴		850,000	824,134
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.			
3.00% due 05/15/32		29,206,000	24,043,061
5.50% due 01/15/30		12,550,000	12,358,746
4.38% due 02/02/52		12,630,000	9,439,152
5.13% due 02/01/28		2,250,000	2,224,108
Global Payments, Inc.		20.265.000	05 0 41 5 41
2.90% due 11/15/31		30,265,000	25,341,541
2.90% due 05/15/30 5.30% due 08/15/29		18,405,000	16,022,586 4,270,162
3.20% due 08/15/29		4,300,000 1,405,000	1,262,266
Altria Group, Inc.		1,405,000	1,202,200
4.45% due 05/06/50		25,185,000	19,340,434
3.70% due 02/04/51		25,038,000	16,922,900
Brink's Co.			
6.75% due $06/15/32^4$		22,420,000	22,584,555
6.50% due $06/15/29^4$		13,500,000	13,641,526
GXO Logistics, Inc.		15,500,000	15,041,520
6.25% due 05/06/29		18,120,000	18,431,629
6.50% due 05/06/34		11,975,000	12,152,313
Triton Container International Ltd.		,,	, - ,
3.15% due 06/15/31 ⁴		34,821,000	28,941,532
Royalty Pharma plc		5 1,021,000	20,7 11,002
3.55% due 09/02/50		39,920,000	26,795,293
1.20% due 09/02/25		1,875,000	1,780,697
Icon Investments Six DAC			
5.85% due 05/08/29		14,400,000	14,631,974
6.00% due 05/08/34		10,700,000	10,930,787
CVS Health Corp.			
5.70% due 06/01/34		24,150,000	24,084,816
Element Fleet Management Corp.			
6.32% due 12/04/28 ⁴		21,730,000	22,464,427
IQVIA, Inc.			
5.00% due 05/15/27 ⁴		10,699,000	10,439,059
5.00% due 10/15/26 ⁴		8,700,000	8,536,204
5.70% due 05/15/28		1,000,000	1,009,680
Yale-New Haven Health Services Corp.			
2.50% due 07/01/50		32,350,000	19,336,441
Universal Health Services, Inc.			
2.65% due 10/15/30		18,757,000 2,140,000	16,013,715 1,745,904
2.65% due 01/15/32			

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	Face Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)	Ambuit	Value
Consumer, Non-cyclical - 2.7% (continued)		
Prime Security Services Borrower LLC / Prime Finance, Inc.		
5.75% due 04/15/26 ⁴	17,352,000 \$	17,220,161
AZ Battery Property LLC		
6.73% due $02/20/46^{\dagger\dagger\dagger}$	16,480,000	16,590,397
Valvoline, Inc.	· · ·	
3.63% due 06/15/31 ⁴	18,300,000	15,764,023
Catalent Pharma Solutions, Inc.		
3.50% due 04/01/30 ⁴	9,500,000	9,094,231
3.13% due 02/15/29 ⁴	6,654,000	6,368,425
Highmark, Inc.		
2.55% due 05/10/31 ⁴	17,850,000	14,429,361
Williams Scotsman, Inc.		
6.13% due 06/15/25 ⁴	14,075,000	14,051,424
HCA, Inc.		
6.00% due 04/01/54	8,960,000	8,852,767
5.88% due 02/15/26	2,775,000	2,778,684
3.50% due 09/01/30 Transurban Finance Company Pty Ltd.	1,600,000	1,443,259
2.45% due $03/16/31^4$	14 400 000	10.022.477
	14,400,000	12,033,477
Medline Borrower Limited Partnership/Medline Company-Issuer, Inc. 6.25% due 04/01/29 ⁴	10 250 000	10 467 141
6.23% due 04/01/29 Block, Inc.	10,350,000	10,467,141
6.50% due 05/15/32 ⁴	7 875 000	7.000.446
BAT Capital Corp.	7,875,000	7,980,446
6.00% due 02/20/34	5,925,000	5,993,990
4.76% due 09/06/49	2,300,000	1,809,613
TriNet Group, Inc.		
7.13% due 08/15/31 ⁴	5,450,000	5,536,050
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC		
3.25% due 03/15/26 ⁴	5,690,000	5,465,813
Tyson Foods, Inc.		, ,
5.70% due 03/15/34	4,900,000	4,881,079
Graham Holdings Co.		
5.75% due 06/01/26 ⁴	4,767,000	4,730,445
Health Care Service Corporation A Mutual Legal Reserve Co.		
5.88% due 06/15/54 ⁴	4,800,000	4,722,912
WW International, Inc.		
4.50% due 04/15/29 ⁴	11,651,000	4,503,866
Medline Borrower, LP		
3.88% due 04/01/29 ⁴	4,345,000	4,001,353
APi Group DE, Inc.		
4.13% due 07/15/29 ⁴	4,150,000	3,776,505
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁴	3,854,000	3,396,520
Darling Ingredients, Inc.		
6.00% due 06/15/30 ⁴	3,394,000	3,337,207
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 ⁴	3,900,000	2,902,290
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	3,775,000	2,867,244
Boost Newco Borrower LLC		
7.50% due 01/15/31 ⁴	2,600,000	2,710,896
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4 250 000	2 517 429
Z. 70% due 10/01/51 Tenet Healthcare Corp.	4,250,000	2,517,438
4.63% due 06/15/28	2,096,000	1,993,292
	2,0,000	1,770,272

June	30,	2024
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	Face Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)		
Consumer, Non-cyclical - 2.7% (continued) Beth Israel Lahey Health, Inc.		
3.08% due 07/01/51	2,700,000	\$ 1,712,487
Quanta Services, Inc.	2,700,000	φ 1,/12,+07
0.95% due 10/01/24	1,660,000	1,638,670
Pilgrim's Pride Corp.		
3.50% due 03/01/32	1,810,000	1,539,296
Triton Container International Limited / TAL International Container Corp.	1.050.000	1 517 050
3.25% due 03/15/32 Molina Healthcare. Inc.	1,850,000	1,517,050
	1 200 000	1 214 104
4.38% due 06/15/28 ⁴ DaVita, Inc.	1,290,000	1,214,194
	140.000	127.001
3.75% due 02/15/31 ⁴	149,000	127,091
4.63% due 06/01/30 ⁴	76,000	68,676
Total Consumer, Non-cyclical		645,418,389
Consumer, Cyclical - 2.6%		
Choice Hotels International, Inc. 3.70% due 01/15/31	49,207,000	43,412,720
5.85% due 08/01/34	11,150,000	10,989,532
Delta Air Lines, Inc.	11,100,000	10,00,002
7.00% due $05/01/25^4$	46,883,000	47,237,591
Hyatt Hotels Corp.	10,000,000	17,207,071
5.75% due 04/23/30	24,039,000	24,446,950
5.38% due 04/23/25	18,928,000	18,851,153
Alt-2 Structured Trust		
2.95% (0 - $-\%$) due 05/14/31 ^{$0, \dagger \dagger \dagger$}	44,908,006	40,122,360
Warnermedia Holdings, Inc.		
5.14% due 03/15/52	27,327,000	21,277,028
6.41% due 03/15/26 Flutter Treasury Designated Activity Co.	9,250,000	9,249,970
	25.050.000	26 114 200
6.38% due 04/29/29 ⁴ Delta Air Lines, Inc. / SkyMiles IP Ltd.	25,950,000	26,114,298
4.50% due 10/20/25 ⁴	22,606,500	22,332,726
4.75% due 10/20/28 ⁴ International Game Technology plc	3,800,000	3,700,850
	17.024.000	17.2(1.400
4.13% due 04/15/26 ⁴	17,834,000	17,361,490
6.50% due $02/15/25^4$	7,252,000	7,255,930
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁴	23,515,486	23,562,422
Hasbro, Inc. 6.05% due 05/14/34	22,746,000	22,709,686
LG Energy Solution Ltd.	22,740,000	22,709,080
5.38% due 07/02/29 ⁴	15,000,000	14,872,891
5.58% due 07/02/34 ⁴		
S.50% due 07/02/34 Walgreens Boots Alliance, Inc.	7,100,000	6,926,443
3.45% due 06/01/26	11,825,000	11,125,942
4.10% due 04/15/50	15,203,000	10,440,797
Ferguson Finance plc		- •, • •, • •, • •
3.25% due $06/02/30^4$	17,904,000	16,153,039
4.65% due $04/20/32^4$	5,200,000	4,921,468
Air Canada	5,200,000	1,721,100
3.88% due 08/15/26 ⁴	20,329,000	19,336,782
1011778 BC ULC / New Red Finance, Inc.	20,527,000	17,350,702
5.75% due 04/15/25 ⁴	14,509,000	14,456,023
6.13% due 06/15/29 ⁴	4,800,000	4,817,398
0.13% due 06/15/29* Whirlpool Corp.	4,800,000	4,817,398
4.60% due 05/15/50	13,326,000	10,552,606
5.75% due 03/01/34	8,070,000	8,057,351
	0,070,000	0,007,001

June	30,	2024	

	Face	
	Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued) Consumer, Cyclical - 2.6% (continued)		
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 ⁴	17,620,000 \$	17,508,178
Clarios Global, LP	17,020,000 \$	17,500,170
6.75% due 05/15/25 ⁴	17,071,000	17,065,814
Clarios Global Limited Partnership / Clarios US Finance Co.	17,071,000	17,005,614
6.25% due $05/15/26^4$	17.027.000	17.010.026
	17,027,000	17,010,036
British Airways Class A Pass Through Trust	10.770.007	11 000 647
2.90% due 03/15/35 ⁴	13,772,306	11,888,647
4.25% due 11/15/32 ⁴	4,672,218	4,377,504
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	7,586,620	6,984,545
3.20% due 06/15/28	4,824,800	4,473,949
3.00% due 10/15/28	3,454,835	3,177,045
3.15% due 02/15/32 Polaris, Inc.	144,855	129,100
,	12 000 000	12 507 514
6.95% due 03/15/29 Hilton Domostin Characteric Company, Inc.	13,000,000	13,597,514
Hilton Domestic Operating Company, Inc.	10 000 000	
6.13% due 04/01/32 ⁴	12,925,000	12,987,699
United Airlines, Inc.		
4.38% due 04/15/26 ⁴	12,700,000	12,268,293
Vail Resorts, Inc.		
6.50% due 05/15/32 ⁴	11,650,000	11,789,311
Beacon Roofing Supply, Inc.		
4.50% due $11/15/26^4$	6,120,000	5,948,199
6.50% due $08/01/30^4$	1,925,000	1,942,341
United Airlines 2023-1 Class A Pass Through Trust	1,725,000	1,742,541
5.80% due 01/15/36	7,450,000	7,562,919
Live Nation Entertainment, Inc.	.,	.,,.
6.50% due $05/15/27^4$	4,635,000	4,661,540
LKQ Corp.	1,055,000	1,001,010
6.25% due 06/15/33	3,412,000	3,501,954
Brunswick Corp.	*;:;***	-,,
5.10% due 04/01/52	2,030,000	1,576,006
PulteGroup, Inc.		
6.38% due 05/15/33	1,400,000	1,470,546
JB Poindexter & Company, Inc.		
8.75% due 12/15/31 ⁴	1,230,000	1,274,269
NVR, Inc.	-,,	-,,,
3.00% due 05/15/30	1,200,000	1,063,500
JetBlue Class A Pass Through Trust		, ,
4.00% due 11/15/32	115,646	108,184
Total Consumer, Cyclical		622,652,539
Energy - 1.9%		· · · · ·
BP Capital Markets plc		
4.88% ^{3,10}	75,020,000	70,725,953
Venture Global LNG, Inc.	10,020,000	10,120,000
9.50% due 02/01/29 ⁴	29,800,000	32,633,874
9.88% due 02/01/32 ⁴	10,300,000	11,210,778
Plains All American Pipeline Limited Partnership / PAA Finance Corp.	27 720 000	27 202 427
5.70% due 09/15/34	37,730,000	37,383,437
ITT Holdings LLC		
6.50% due 08/01/29 ⁴	38,518,000	34,897,531
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ⁴	43,921,000	33,260,432

	Face Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)		
Energy - 1.9% (continued)		
Energy Transfer, LP 6.00% due 02/01/29 ⁴	11,400,000 \$	11,478,272
7.38% due 02/01/31 ⁴	7,610,000	7,940,951
5.50% due 06/01/27	3,175,000	3,184,021
6.13% due 12/15/45	1,190,000	1,166,688
6.05% due 09/01/54	500,000	493,052
Enbridge, Inc.		
5.63% due 04/05/34 Sunoco, LP	22,300,000	22,263,299
7.25% due 05/01/32 ⁴	17,125,000	17,713,398
Midwest Connector Capital Company LLC	17,123,000	17,713,398
4.63% due 04/01/29 ⁴	16,048,000	15,577,439
ONEOK, Inc.	10,040,000	15,577,455
6.05% due 09/01/33	11,350,000	11,685,784
3.95% due 03/01/50	1,600,000	1,160,896
5.15% due 10/15/43	1,100,000	997,831
4.50% due 03/15/50	850,000	672,332
Venture Global Calcasieu Pass LLC		
3.88% due 11/01/33 ⁴	10,672,000	9,093,682
4.13% due 08/15/31 ⁴	2,667,000	2,393,274
6.25% due 01/15/30 ⁴	1,500,000	1,522,344
NuStar Logistics, LP	10.500.000	10 720 0(2
6.38% due 10/01/30 5.63% due 04/28/27	10,560,000 1,880,000	10,738,063 1,864,167
Greensaif Pipelines Bidco SARL	1,880,000	1,004,107
6.51% due $02/23/42^4$	6,500,000	6,759,295
6.13% due 02/23/38 ⁴	5,550,000	5,640,544
TransCanada PipeLines Ltd.	5,550,000	5,040,544
6.20% due 03/09/26	10,900,000	10,905,295
4.88% due 05/15/48	1,200,000	1,053,891
Cheniere Energy Partners, LP		
5.95% due 06/30/33	8,845,000	8,968,335
5.75% due 08/15/34 ⁴	2,950,000	2,961,753
Viper Energy, Inc.		
7.38% due 11/01/31 ⁴	11,300,000	11,703,274
Targa Resources Corp.	0.027.000	10 522 (01
6.50% due 03/30/34 6.50% due 02/15/53	9,937,000 1,000,000	10,522,601 1,050,561
Cheniere Energy, Inc.	1,000,000	1,050,501
5.65% due 04/15/34 ⁴	11,550,000	11,559,124
Kinetik Holdings, LP	11,550,000	11,557,124
6.63% due 12/15/28 ⁴	9,625,000	9,778,596
Parkland Corp.	,,,22,,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.63% due $05/01/30^4$	8.000.000	7,296,352
Boardwalk Pipelines, LP	0,000,000	,,2,0,002
5.63% due 08/01/34	6,675,000	6,559,386
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
5.50% due 03/01/30	5,863,000	5,826,997
CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC		
7.50% due 12/15/33 ⁴	5,000,000	5,186,490
Kinder Morgan, Inc. 5.20% due 06/01/33	4,700,000	4,560,544
Buckeye Partners, LP	4,700,000	4,500,544
3.95% due 12/01/26	4,250,000	4,033,962
DT Midstream, Inc.		
4.30% due $04/15/32^4$	3,250,000	2,938,055
4.13% due 06/15/29 ⁴	550,000	508,115
Marathon Petroleum Corp.	,000	,
6.50% due 03/01/41	1,650,000	1,717,227
Kinder Morgan Energy Partners, LP		
7.50% due 11/15/40	1,380,000	1,552,781
Valero Energy Corp. 7.50% due 04/15/32	1,350,000	1 522 602
7.50% due 07/15/52	1,550,000	1,523,603

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	Face		
CORPORATE BONDS ^{††} - 28.0% (continued)	Amount~		Value
Energy - 1.9% (continued)			
EnLink Midstream Partners, LP			
5.60% due 04/01/44	1,680,000	\$	1,490,069
Western Midstream Operating, LP			
5.30% due 03/01/48	1,690,000		1,459,176
DCP Midstream Operating, LP			
6.45% due 11/03/36 ⁴	1,000,000		1,052,424
MPLX, LP 5.50% due 02/15/49	1,100,000		1,014,705
Eastern Gas Transmission & Storage, Inc.	1,100,000		1,014,705
4.60% due 12/15/44	500,000		420,277
Total Energy	••••,•••	_	468,100,930
Communications - 1.5%			
Level 3 Financing, Inc.			
10.75% due 12/15/30 ⁴	20,300,000		20,249,250
11.00% due 11/15/29 ⁴	19,567,314		20,023,291
3.88% due $10/15/30^4$	34,939,000		18,310,073
4.50% due $04/01/30^4$	26,815,000		14,574,749
4.00% due 04/15/31 ⁴	13,950,000		7,288,875
British Telecommunications plc	13,930,000		1,200,075
4.88% due 11/23/81 ^{3,4}	47,450,000		42,555,414
4.25% due 11/23/81 ^{3,4} 9.63% due 12/15/30	8,250,000 2,391,000		7,785,138 2,919,431
Sirius XM Radio, Inc.	2,391,000		2,919,451
3.13% due 09/01/26 ⁴	26,975,000		25,379,086
· ·			
4.13% due 07/01/30 ⁴ Vodafone Group plc	12,010,000		10,257,937
	10 525 000		24,522,224
4.13% due 06/04/81 ³ Paramount Global	40,537,000		34,523,324
5.90% due 10/15/40	20,648,000		16,559,078
5.25% due 04/01/44	7,691,000		5,601,283
4.90% due 08/15/44	6,518,000		4,533,182
4.85% due 07/01/42	4,496,000		3,220,166
4.60% due 01/15/45	2,403,000		1,604,477
Rogers Communications, Inc.	20.725.000		24.267.024
4.55% due 03/15/52 Cogent Communications Group, Inc.	29,725,000		24,267,024
	16 765 000		16.055.262
3.50% due 05/01/26 ⁴	16,765,000		16,055,363
7.00% due 06/15/27 ⁴	8,285,000		8,206,881
Fox Corp. 6.50% due 10/13/33	19,400,000		20,321,842
Charter Communications Operating LLC / Charter Communications Operating Capital	19,400,000		20,521,042
3.90% due 06/01/52	21,690,000		13,601,508
Altice France S.A.			
5.13% due 07/15/29 ⁴	17,800,000		11,705,298
5.13% due 01/15/29 ⁴	2,290,000		1,494,216
Virgin Media Secured Finance plc	2,2,0,000		1,1210
4.50% due $08/15/30^4$	10,656,000		9,035,607
Go Daddy Operating Company LLC / GD Finance Co., Inc.	10,020,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3.50% due $03/01/29^4$	8,203,000		7,407,782
CSC Holdings LLC	0,200,000		.,
4.13% due 12/01/30 ⁴	5,772,000		3,730,702
Outfront Media Capital LLC / Outfront Media Capital Corp.	5,772,000		5,750,702
7.38% due 02/15/31 ⁴	1,450,000		1,509,028
	1,100,000		1,000,020

June	30,	2024	
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	Face Amount	Value
CORPORATE BONDS ^{††} - 28.0% (continued)	Amount	value
Communications - 1.5% (continued)		
McGraw-Hill Education, Inc.	1 540 000	1 402 605
5.75% due 08/01/28 ⁴ Interpublic Group of Companies, Inc.	1,549,000 \$	1,493,695
3.38% due 03/01/41	1,950,000	1,428,992
Koninklijke KPN N.V.	1 140 000	1 21 (042
8.38% due 10/01/30 Match Group Holdings II LLC	1,140,000	1,316,943
4.13% due 08/01/30 ⁴	1,250,000	1,105,976
Virgin Media Finance plc	,	7
5.00% due 07/15/30 ⁴	1,050,000	865,773
Sunrise FinCo I BV		101 (00
4.88% due 07/15/31 ⁴ Total Communications	200,000	<u>181,603</u> 359,112,987
Technology - 1.2%		559,112,987
Broadcom, Inc.		
4.93% due 05/15/37 ⁴	33,182,000	31,208,118
3.19% due 11/15/36 ⁴	3,135,000	2,480,930
Fiserv, Inc. 5.35% due 03/15/31	20,920,000	20,907,985
2.65% due 06/01/30	7,920,000	6,889,820
5.60% due 03/02/33	3,523,000	3,551,992
5.63% due 08/21/33	2,300,000	2,319,384
Foundry JV Holdco LLC 5.88% due 01/25/34 ⁴	13,506,000	13,390,520
6.40% due 01/25/38 ⁴	10,950,000	11,286,155
6.15% due 01/25/32 ⁴	6,550,000	6,676,837
Leidos, Inc.	0,550,000	0,070,057
2.30% due 02/15/31	20,050,000	16,519,472
5.75% due 03/15/33 4.38% due 05/15/30	9,550,000 2,650,000	9,633,333 2,505,221
4.56% due 05/15/50 Oracle Corp.	2,030,000	2,303,221
3.95% due 03/25/51	33,794,000	24,986,449
Qorvo, Inc.	14 751 000	12 021 9(5
4.38% due 10/15/29 3.38% due 04/01/31 ⁴	14,751,000	13,931,865
MSCI, Inc.	10,809,000	9,265,333
3.63% due $09/01/30^4$	17,718,000	15,907,291
3.88% due 02/15/31 ⁴	1,769,000	1,593,318
3.63% due 11/01/31 ⁴	1,780,000	1,561,788
Atlassian Corp.		
5.50% due 05/15/34 Fair Isaac Corp.	17,500,000	17,339,811
5.25% due 05/15/26 ⁴	15,640,000	15,471,798
Booz Allen Hamilton, Inc.	15,010,000	15,171,790
5.95% due 08/04/33	10,470,000	10,798,988
3.88% due 09/01/28 ⁴	4,550,000	4,284,727
CGI, Inc. 2.30% due 09/14/31	16,050,000	12,778,506
Constellation Software, Inc.	10,050,000	12,778,500
5.16% due 02/16/29 ⁴	8,250,000	8,247,047
5.46% due 02/16/34 ⁴	4,425,000	4,425,543
ACI Worldwide, Inc.		
5.75% due 08/15/26 ⁴	6,973,000	6,934,789
Cloud Software Group, Inc. 6.50% due 03/31/29 ⁴	7 0 00 000	6014.066
Broadridge Financial Solutions, Inc.	7,200,000	6,914,266
2.90% due 12/01/29 CDW LLC / CDW Finance Corp.	1,200,000	1,069,352
3.25% due 02/15/29 NXP BV / NXP Funding LLC / NXP USA, Inc.	1,100,000	993,708
3.13% due 02/15/42	1,400,000	984,772
Total Technology		284,859,118
Utilities - 0.8%		
NRG Energy, Inc. 2.45% due 12/02/27 ⁴	25,000,000	22 164 145
7.00% due $03/15/33^4$	26,000,000 9,490,000	23,464,145 10,017,663
7.0070 due 03/13/33	2,420,000	10,017,005

	Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)		
Utilities - 0.8% (continued)		
AES Corp.		
3.95% due $07/15/30^4$	28,124,000 \$	25,714,693
3.30% due 07/15/25 ⁴	3,750,000	3,655,802
Liberty Utilities Co.	16 (00.000	16 660 221
5.58% due 01/31/29 ⁴	16,600,000	16,669,221
5.87% due 01/31/34 ⁴	6,450,000	6,454,249
Black Hills Corp. 6.00% due 01/15/35	9,020,000	9,073,352
5.95% due 03/15/28	5,050,000	5,166,943
4.20% due 09/15/46	1,200,000	914,533
Public Service Company of Colorado		
5.35% due 05/15/34	13,400,000	13,281,910
Alexander Funding Trust II		
7.47% due 07/31/28 ⁴ Enel Finance International N.V.	12,360,000	13,078,725
5.00% due $06/15/32^4$	12 (00.000	12 00(712
5.00% due 06/15/32 [°] AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.	13,690,000	13,006,713
5.88% due 08/20/26	10,945,000	10,605,500
5.50% due 05/20/25	1,859,000	1,851,386
Brooklyn Union Gas Co.		
6.39% due 09/15/33 ⁴	10,800,000	11,032,524
4.27% due 03/15/48 ⁴	1,300,000	979,712
DTE Energy Co.		
5.85% due 06/01/34	8,600,000	8,724,508
Terraform Global Operating, LP		
6.13% due 03/01/26 ⁴	5,235,000	5,168,951
Appalachian Power Co. 5.80% due 10/01/35	4.150.000	4,123,050
Constellation Energy Generation LLC	4,150,000	4,125,050
5.75% due 10/01/41	1,800,000	1,763,455
Entergy Texas, Inc.		
1.50% due 09/01/26	1,650,000	1,517,730
Nevada Power Co.	1 100 000	1 270 249
6.65% due 04/01/36 Southern Power Co.	1,180,000	1,270,248
5.25% due 07/15/43	1,350,000	1,250,704
Washington Gas Light Co.		, ,
3.80% due 09/15/46	1,300,000	976,423
Duke Energy Ohio, Inc.	1 200 000	0.00.057
4.30% due 02/01/49 Louisville Gas and Electric Co.	1,200,000	963,957
4.25% due 04/01/49	1,100,000	869,435
Total Utilities	1,100,000	191,595,532
Basic Materials - 0.6%		
Anglo American Capital plc		
5.63% due $04/01/30^4$	21,300,000	21,437,779
2.63% due $09/10/30^4$	18,000,000	15,357,655
3.95% due 09/10/50 ⁴	14,140,000	10,435,381
5.75% due $04/05/34^4$	5,550,000	5,538,522
Alcoa Nederland Holding BV	2,220,000	0,000,022
5.50% due 12/15/27 ⁴	14,325,000	14,105,856
4.13% due $03/31/29^4$	8,600,000	7,976,607
7.13% due $03/15/31^4$	3,200,000	3,288,756
6.13% due $05/15/28^4$	2,800,000	2,788,021
International Flavors & Fragrances, Inc.	2,000,000	2,700,021
1.23% due $10/01/25^4$	21,520,000	20,353,653
Minerals Technologies, Inc.	21,020,000	20,000,000
5.00% due $07/01/28^4$	18,748,000	17,793,914
Yamana Gold, Inc.		
2.63% due 08/15/31	14,431,000	11,992,539
4.63% due 12/15/27	3,000,000	2,901,068

		Face Amount~	Value
CORPORATE BONDS ^{††} - 28.0% (continued)		Amount	Value
Basic Materials - 0.6% (continued)			
Steel Dynamics, Inc.			
2.40% due 06/15/25		5,950,000	\$ 5,764,474
Novelis Corp.			
3.25% due 11/15/26 ⁴		5,923,000	5,573,568
Axalta Coating Systems Dutch Holding B BV			
7.25% due 02/15/31 ⁴		2,000,000	2,076,888
FMC Corp.			
6.38% due 05/18/53		1,530,000	1,513,389
Southern Copper Corp.		1 250 000	1 454 000
7.50% due 07/27/35		1,250,000	1,454,880
Carpenter Technology Corp. 6.38% due 07/15/28		178,000	177,963
Total Basic Materials		178,000	150,530,913
Transporation - 0.1%			150,550,915
Stolthaven Houston. Inc.			
5.88% due 07/17/31		14,200,000	14,105,212
Stolthaven Houston, Inc.		, ,	, ,
5.98% due 07/17/34		12,800,000	12,656,012
Total Transportation			26,761,224
Consumer Cyclical - 0.0%			
Flutter Entertainment plc			
5.00% due 04/29/29	EUR	4,900,000	5,319,805
Total Corporate Bonds			
(Cost \$7,463,405,517)			6,789,244,754
ASSET-BACKED SECURITIES ^{††} - 23.1%			
Collateralized Loan Obligations - 12.8%			
LCCM Trust			
2021-FL3 A, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 ^{0,4}		88,008,005	87,072,753
2021-FL3 AS, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/15/38 ^{0,4}		37,152,000	35,957,370
2021-FL3 B, 7.64% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 11/15/38 ^{0,4}		21,450,000	20,762,766
2021-FL2 B, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due $11/13/38^{0,4}$		400.000	384,257
Palmer Square Loan Funding Ltd.		400,000	584,237
2022-1A A2, 6.93% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0,4}		23,000,000	22,976,227
2021-3A B, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 07/20/29 ^{0,4}		22,500,000	22,521,852
2023-2A A2, 7.65% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due $01/25/32^{0,4}$		19,500,000	19,515,204
2023-2A A2, 7.05% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $04/12/32$ 2024-3A BR, 7.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $04/15/31^{0,4}$		16,050,000	16,049,165
2024-3A DK, 7.3370 (3 WORLD 1erm SOFK + 2.00%, Kale Ploor: 2.00%) due 04/13/31		16,050,000	10,049,165

	Face	
	Amount	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Collateralized Loan Obligations - 12.8% (continued)		
2023-1A B, 8.13% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due $07/20/31^{\circ,4}$	15,250,000 \$	15,249,890
2023-2A B, 8.05% (3 Month Term SOFR + 2.70%, Rate Floor: 2.70%) due $01/25/32^{\diamond,4}$	11,750,000	11,748,998
2021-2A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29 ^{\$,4}	10,500,000	10,505,759
2021-1A B, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 04/20/29 ^{0,4}	7,100,000	7,108,597
2023-4A B, 8.07% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/24/31 ^{0,4}	7,050,000	7,064,373
2021-2A C, 7.99% (3 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 05/20/29 ^{0,4}	7,000,000	7,004,124
BXMT Ltd.		
2020-FL2 A, 6.34% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 ^{0,4}	38,526,755	36,991,391
2020-FL3 AS, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 ^{0,4}	23,550,000	22,604,597
2020-FL2 B, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due $02/15/38^{0,4}$	16,000,000	14,400,238
2020-FL3 C, 7.99% (1 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 11/15/37 ^{0,4}	16,327,000	13,890,651
2020-FL3 B, 7.59% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 ^{0,4}	10,600,000	9,943,600
2020-FL2 AS, 6.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{0,4}	6,008,500	5,742,335
2020-FL2 C, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{0,4}	5,360,000	4,786,486
Cerberus Loan Funding XXXII, LP		
2021-2A A, 7.21% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{0,4}	65,000,000	65,085,651
2021-2A C, 8.44% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 ^{0,4}	20,925,000	20,849,892
2021-2A B, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33 ^{0,4}	19,200,000	19,091,173

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)	Amount	Value
Collateralized Loan Obligations - 12.8% (continued) Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 7.46% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{0,4} HERA Commercial Mortgage Ltd.	105,004,127 \$	104,421,701
2021-FL1 B, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 ^{0,4}	49,562,000	47,931,019
2021-FL1 AS, 6.75% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38 ^{0,4}	28,000,000	27,184,732
2021-FL1 C, 7.40% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/18/38 ^{0,4}	19,200,000	18,301,644
2021-FL1 A, 6.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 ^{0,4}	7,230,027	7,058,370
Woodmont Trust		
2020-7A A1A, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 01/15/32 ^{0,4}	72,314,637	72,314,637
2020-7A B, 8.19% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 01/15/32 ^{0,4}	13,500,000	13,500,000
2020-7A A2, 7.84% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due $01/15/32^{0,4}$	7,000,000	7,000,000
Cerberus Loan Funding XLV LLC		
2024-1A A, 7.22% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due $04/15/36^{0,4}$	75,250,000	75,796,563
2024-1A B, 7.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due $04/15/36^{\circ,4}$	12,000,000	12,131,575
LoanCore Issuer Ltd.		
2021-CRE6 B, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/15/38 ^{0,4}	44,000,000	42,069,953
2021-CRE6 C, 7.74% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38 ^{0,4}	22,825,000	21,438,749
2021-CRE5 D, 8.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 ^{0,4}	14,350,000	13,839,081
2021-CRE5 A, 6.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.41%) due $07/15/36^{0,4}$	9,860,307	9,835,723

	Face	
	Amount	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Collateralized Loan Obligations - 12.8% (continued) ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32 ^{0,4} Cerberus Loan Funding XLIV LLC	84,258,254 \$	84,252,878
2024-5A A, 7.45% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 ^{0,4}	50,000,000	50,586,530
2024-5A B, 8.30% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36 ^{0,4} Cerberus Loan Funding XLII LLC	24,950,000	25,315,745
2023-3A A1, 7.81% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 ^{0,4}	54,450,000	54,803,854
2023-3A B, 8.68% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 ^{0,4} Cerberus Loan Funding XL LLC	15,700,000	15,700,086
2023-1A A, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{0,4}	64,859,750	65,475,074
2023-1A B, 8.93% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 ^{0,4} Owl Rock CLO XVI	4,600,000	4,653,516
2024-16A A, 7.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $04/20/36^{\circ,4}$	57,300,000	57,548,957
2024-16A B, 7.82% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 ^{0,4} THL Credit Lake Shore MM CLO I Ltd.	9,550,000	9,642,416
2021-1A A1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{0,4}	33,500,000	33,491,682
2021-1A BR, 7.59% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33 ^{0,4} ABPCI Direct Lending Fund CLO I LLC	30,400,000	30,216,928
2021-1A A1A2, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 $^{\circ,4}$	59,500,000	59,648,179
2021-1A B12, 7.59% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 07/20/33 ^{0,4}	2,500,000	2,495,371
FS Rialto		
2021-FL3 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due $11/16/36^{0,4}$	31,150,000	29,760,442

	Face	
	Amount	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)	Amount	value
Collateralized Loan Obligations - 12.8% (continued)		
2021-FL2 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 ^{0,4}	15,665,000 \$	14,959,292
2021-FL3 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due $11/16/36^{0,4}$	8,420,000	8,317,109
2021-FL2 A, 6.66% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38 ^{0,4}	6,173,620	6,108,238
Ares Direct Lending CLO 1 LLC		
2024-1A A, 7.18% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due $04/25/36^{\circ,4}$	49,000,000	48,992,229
2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due $04/25/36^{\diamond,4}$	9,750,000	9,748,277
Owl Rock CLO IV Ltd.		
2021-4A A1R, 7.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due $08/20/33^{0,4}$	40,750,000	40,879,736
2021-4A A2R, 7.48% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33 ^{0,4}	16,750,000	16,636,968
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 7.15% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 ^{0,4}	47,750,000	47,840,668
2021-3A B, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due $07/23/3^{0,4}$	9,500,000	9,500,022
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due $10/15/33^{0,4}$	46,200,000	46,278,378
2021-9A BR, 7.54% (3 Month Term SOFR + 2.21%, Rate Floor: 1.95%) due 10/15/33 ^{0,4}	6,700,000	6,701,556
2021-9A A1TR, 7.14% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33 ^{0,4}	3,450,000	3,458,415
Owl Rock CLO III Ltd.		
2024-3A AR, 7.23% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $04/20/36^{0,4}$	41,250,000	41,241,672
2024-3A BR, 7.65% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due $04/20/36^{0,4}$	13,500,000	13,496,865

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	Face Amount~	¥7-1
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)	Amount	Value
Collateralized Loan Obligations - 12.8% (continued)		
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 6.90% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31 ^{0,4}	52,375,886 \$	52,316,387
Cerberus Loan Funding XXXV, LP		
2021-5A A, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due $09/22/33^{0,4}$	41,500,000	41,599,637
2021-5A B, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due $09/22/33^{0,4}$	8,000,000	7,979,504
Cerberus Loan Funding XLVII LLC		
2024-3A A, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due $07/15/36^{0,4}$	44,000,000	44,000,000
2024-3A B, 7.35% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due $07/15/36^{0,4}$	5,250,000	5,250,000
GoldenTree Loan Management US CLO 1 Ltd.		
2024-9A BR, 7.28% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/20/37 ^{0,4}	28,900,000	29,172,767
2024-9A CR, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due $04/20/37^{0,4}$	18,550,000	18,794,782
ACRES Commercial Realty Ltd.		
2021-FL1 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 06/15/36 ^{0,4}	13,092,000	12,543,631
2021-FL1 D, 8.09% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due $06/15/36^{0,4}$	11,750,000	10,783,449
2021-FL2 B, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/37 ^{0,4}	10,100,000	9,864,370
2021-FL1 AS, 7.04% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 06/15/36 ^{¢,4}	6,425,000	6,319,928
2021-FL2 AS, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 01/15/37 ^{¢,4}	3,500,000	3,461,183
Golub Capital Partners CLO 54M LP		
2021-54A B, 7.45% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 08/05/33 ^{0,4}	21,000,000	20,970,764
2021-54A A, 7.13% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due $08/05/33^{0,4}$	16,700,000	16,733,400

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Collateralized Loan Obligations - 12.8% (continued) LCM XXIV Ltd.		
2021-24A BR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due $03/20/30^{\circ,4}$	24,200,000 \$	24,205,113
2021-24A CR, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 0.00%) due 03/20/30 ^{0,4} Golub Capital Partners CLO 16 Ltd.	13,050,000	13,072,874
2021-16A A1R2, 7.20% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33 ^{0,4}	26,750,000	26,897,173
2021-16A A2R2, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 07/25/33 ^{0,4} Carlyle Direct Lending CLO 2015-1R LLC	9,750,000	9,777,112
2024-1A A11A, due 07/15/36 ^{0,4}	36,350,000	36,350,000
Fortress Credit BSL XV Ltd.		, ,
2024-2A AR, 6.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33 ^{0,4} KREF Ltd.	35,000,000	35,000,000
2021-FL2 AS, 6.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 ^{0,4}	19,300,000	18,711,985
2021-FL2 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 ^{0,4}	16,600,000	15,512,730
Madison Park Funding XLVIII Ltd.		
2021-48A B, 7.04% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due $04/19/33^{0,4}$	27,500,000	27,472,500
2021-48A C, 7.59% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 ^{0,4}	6,650,000	6,660,007
Golub Capital Partners CLO 49M Ltd.		
2021-49A BR, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 08/26/33 ^{6,4}	21,695,000	21,611,637
2021-49A CR, 8.19% (3 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due $08/26/33^{\diamond,4}$	12,600,000	12,481,244
Cerberus Loan Funding XXXI, LP		
2021-1A A, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due $04/15/32^{0,4}$	21,757,520	21,777,322
2021-1A C, 8.19% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 04/15/32 ^{0,4}	12,000,000	11,923,981

	Face	
	Amount	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Collateralized Loan Obligations - 12.8% (continued) Palmer Square CLO Ltd.		
2023-4A C, 7.93% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/20/33 ^{\$,4}	16,250,000 \$	16,289,652
2023-4A B, 7.48% (3 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due $10/20/33^{\diamond,4}$ BCC Middle Market CLO LLC	14,200,000	14,261,263
2021-1A A1R, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due $10/15/33^{0,4}$ Owl Rock CLO II Ltd.	30,450,000	30,453,276
2021-2A ALR, 7.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due $04/20/33^{0,4}$ Neuberger Berman Loan Advisers CLO 40 Ltd.	30,350,000	30,448,076
2021-40A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 ^{0,4}	26,700,000	26,700,000
2021-40A C, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due $04/16/33^{0,4}$ STWD Ltd.	2,500,000	2,502,457
2019-FL1 B, 7.04% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 07/15/38 ^{0,4}	11,210,000	11,043,994
2019-FL1 C, 7.39% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38 ^{0,4}	8,800,000	8,465,770
2021-FL2 A, 6.65% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 04/18/38 ^{0,4}	4,379,268	4,280,378
2021-FL2 C, 7.55% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due $04/18/38^{\circ,4}$	2,820,000	2,543,479
2019-FL1 AS, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 07/15/38 ^{0,4} MidOcean Credit CLO VII	2,200,000	2,185,514
2020-7A BR, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29 ^{0,4}	27,500,000	27,620,035
Fontainbleau Vegas		
10.97% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due $01/31/26^{0,\dagger\dagger\dagger\dagger}$	26,250,000	26,250,000

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Collateralized Loan Obligations - 12.8% (continued) Madison Park Funding LIII Ltd.		
2022-53A B, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} BSPDF Issuer Ltd.	24,000,000 \$	24,012,067
2021-FL1 C, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 ^{0,4}	15,300,000	14,179,684
2021-FL1 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 10/15/36 ^{0,4}	6,500,000	6,126,948
2021-FL1 D, 8.19% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 ^{0,4} BDS Ltd.	3,500,000	3,238,370
2021-FL9 C, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 ^{0,4}	19,500,000	18,815,864
2021-FL9 D, 7.70% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 11/16/38 ^{0,4} Magnetite XXIX Ltd.	4,400,000	4,176,964
2021-29A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due $01/15/34^{0,4}$	15,100,000	15,104,821
2021-29A C, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 01/15/34 ^{0,4} Venture XIV CLO Ltd.	7,700,000	7,710,222
2020-14A CRR, 7.85% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29 ^{0,4} Fortress Credit Opportunities XI CLO Ltd.	22,725,000	22,717,624
2018-11A A1T, 6.89% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	20,449,596	20,408,039
2018-11A C, 8.09% (3 Month Term SOFR + 2.76%, Rate Floor: 0.00%) due 04/15/31 ^{0,4} Cerberus Loan Funding XLVI, LP	2,300,000	2,256,916
2024-2A A, 7.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36 ^{0,4}	16,500,000	16,497,010
2024-2A B, 7.61% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36 ^{0,4} KREF Funding V LLC	5,900,000	5,898,793
7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due $06/25/26^{0, \dagger \dagger \dagger}$	22,081,647	21,982,194

	Face	
	Amount	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Collateralized Loan Obligations - 12.8% (continued)		
0.15% due $06/25/26^{\dagger\dagger\dagger,7}$	313,636,364 \$	31,364
Madison Park Funding LVIII Ltd.		
2024-58A B, 7.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/25/37 ^{0,4}	11,700,000	11,818,585
2024-58A C, 7.77% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due $04/25/37^{0,4}$	8,250,000	8,312,818
VOYA CLO		
2024-2A B, 7.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due $07/20/37^{\circ,4}$	14,750,000	14,750,000
2021-2A BR, 7.74% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 ^{0,4}	4,950,000	4,959,631
Recette CLO Ltd.		
2021-1A BRR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due $04/20/34^{0,4}$	9,800,000	9,799,791
2021-1A CRR, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 0.00%) due $04/20/34^{0,4}$	9,200,000	9,121,971
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due $01/20/32^{0,4}$	14,100,000	14,114,330
2021-32A CR, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 01/20/32 ^{0,4}	4,200,000	4,208,430
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due $10/25/30^{0,4}$	17,022,577	17,035,182
BSPRT Issuer Ltd.		
2021-FL7 C, 7.74% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due $12/15/38^{0,4}$	7,250,000	6,997,544
2021-FL6 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due $03/15/36^{0,4}$	5,550,000	5,208,240
2021-FL7 B, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due $12/15/38^{0,4}$	4,875,000	4,762,059

	Face	
	Amount	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)	Anount	value
Collateralized Loan Obligations - 12.8% (continued) Cerberus Loan Funding XXXVIII, LP		
2022-2A A1, 8.08% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 ^{0,4} Owl Rock CLO I LLC	16,570,000 \$	16,663,191
2024-1A ANR, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36 ^{0,4}	14,400,000	14,438,426
2024-1A BR, 8.58% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/20/36 ^{0,4} Dryden 36 Senior Loan Fund	1,100,000	1,116,236
2020-36A CR3, 7.64% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29 ^{0,4} Owl Rock CLO XIII LLC	15,200,000	15,215,220
2023-13A B, 8.69% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 ^{0,4} Madison Park Funding Ltd.	14,750,000	14,962,247
2024-69A B, 2.00% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/25/37 ^{0,4} Octagon Investment Partners 49 Ltd.	14,500,000	14,644,613
2024-5A BR, 7.24% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/15/37 ^{0,4} Greystone Commercial Real Estate Notes	12,800,000	12,849,519
2021-FL3 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} NewStar Fairfield Fund CLO Ltd.	12,000,000	11,759,076
2018-2A A1N, 6.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due $04/20/30^{0,4}$ Golub Capital Partners CLO 46 Ltd.	11,050,847	11,046,681
2024-46A BR, 7.62% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37 ^{0,4} Neuberger Berman CLO XVI-S Ltd.	10,300,000	10,299,555
2021-16SA BR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} HPS Loan Management Ltd.	10,200,000	10,213,441
2018-2016 BR, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30 ^{0,4}	9,500,000	9,514,304

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Collateralized Loan Obligations - 12.8% (continued)		
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A B, 7.13% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{\diamond,4} Boyce Park CLO Ltd.	9,000,000 \$	9,003,019
2022-1A B1, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Lake Shore MM CLO II Ltd.	8,800,000	8,797,860
2021-2A A1R, 7.06% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} Dryden 37 Senior Loan Fund	7,158,941	7,189,495
2015-37A Q, due 01/15/31 ^{4,12}	10.000.000	6,938,710
ACRE Commercial Mortgage Ltd.		
2021-FL4 B, 6.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 12/18/37 ^{0,4}	3,100,000	3,081,186
2021-FL4 C, 7.20% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 12/18/37 ^{0,4} HGI CRE CLO Ltd.	3,100,000	3,020,805
2021-FL2 B, 6.94% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 ^{0,4}	5,000,000	4,828,320
2021-FL2 C, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 09/17/36 ^{0,4} Sound Point CLO XXIV	1,000,000	957,423
2021-3A B1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34 ^{0,4} Golub Capital Partners CLO 25M Ltd.	5,150,000	5,129,727
2018-25A AR, 6.98% (3 Month Term SOFR + 1.64%, Rate Floor: 1.38%) due 05/05/30 ^{0,4} Owl Rock CLO XVII LLC	5,032,695	5,041,456
2024-17A B, due 07/15/36 ^{0,4}	4,300,000	4,300,000
Northwoods Capital XII-B Ltd.		
2018-12BA B, 7.45% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 06/15/31 ^{6,4} Shackleton CLO Ltd.	4,000,000	4,028,888
2021-16A B, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 10/20/34 ^{0,4} BRSP Ltd.	3,900,000	3,917,463
2021-FL1 D, 8.15% (1 Month Term SOFR + 2.81%, Rate Floor: 2.70%) due 08/19/38 ^{0,4}	4,200,000	3,825,609

		Face	V-l
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		Amount~	Value
ASSEI-DACKED SECONTIES - 23.1% (continued) Collateralized Loan Obligations - 12.8% (continued)			
MF1 Multifamily Housing Mortgage Loan Trust			
2021-FL6 D, 8.00% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 ^{0,4}		3,800,000 \$	3,653,695
Dryden XXVI Senior Loan Fund			
2018-26A CR, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 0.00%) due 04/15/29 ^{0,4} Allegro CLO VII Ltd.		3,500,000	3,503,328
2024-1A CR, 7.41% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/13/31 ^{0,4}		2,500,000	2,500,000
Carlyle Global Market Strategies CLO Ltd.			
2012-3A SUB, due 01/14/32 ^{4,12}		8,920,000	2,448,540
Sound Point CLO XXXI Ltd.			
2021-3A B, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due $10/25/34^{0,4}$ Wellfleet CLO Ltd.		2,200,000	2,199,086
2018-2A A2R, 7.17% (3 Month Term SOFR + 1.84%, Rate Floor: 1.58%) due 10/20/28 ^{6,4}		1,465,379	1,465,313
Voya CLO Ltd.			
2013-1A INC, due 10/15/30 ^{4,12}		10,575,071	355,957
Great Lakes CLO Ltd.			
2014-1A SUB, due 10/15/29 ^{4,12}		461,538	174,525
Babson CLO Ltd.			
2014-IA SUB, due 07/20/25 ^{†††,4,12}		1,300,000	38,857
Treman Park CLO Ltd.			
2015-1A SUB, due 10/20/28 ^{4,12}		6,859,005	22,909
Atlas Senior Loan Fund IX Ltd.		1 200 000	0.000
2018-9A SUB, due 04/20/28 ^{4,12} Venture XIII CLO Ltd.		1,200,000	9,696
2013-13A SUB, due 09/10/29 ^{4,12}		3,700,000	370
Copper River CLO Ltd.		3,700,000	570
2007-1A INC, due 01/20/21 ^{9,12}		1,500,000	150
Total Collateralized Loan Obligations		1,300,000	3.095,569,910
Financial - 2.6%			5,075,507,710
Station Place Securitization Trust			
due 08/11/25 [◊]		50,125,000	50,125,000
due 07/11/26 ⁰		50,125,000	50,125,000
KKR Core Holding Company LLC			,
4.00% due 08/12/31 ^{†††}		79,276,536	71,017,733
Strategic Partners Fund VIII, LP			
7.93% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††} HV Eight LLC		59,879,700	59,317,699
7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due $12/31/27^{0,\dagger\dagger\dagger}$	EUR	55,583,426	58,895,425

Total Return Bond Fund SCHEDULE OF INVESTMENTS (Unaudited)

SSET-BACKED SECURITIES ^{††} - 23.1% (continued) nancial - 2.6% (continued) oject Onyx I 8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due $01/26/27^{0,†††}$ /NV Funding LLC 7.80% due $11/05/28^{†††}$ underbird A 5.50% due $03/01/37^{†††}$ ghtning A 5.50% due $03/01/37^{†††}$ structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due $09/15/26^{0,†††}$ 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0,†††}$ oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,†††}$ adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,†††,4}$	Amount~	Value
nancial - 2.6% (continued) oject Onyx I 8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due $01/26/27^{0, \dagger \dagger \dagger}$ /NV Funding LLC 7.80% due $11/05/28^{\dagger \dagger \dagger}$ nunderbird A 5.50% due $03/01/37^{\dagger \dagger \dagger}$ ghtning A 5.50% due $03/01/37^{\dagger \dagger \dagger}$ s.50% due $03/01/37^{\dagger \dagger \dagger}$ arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due $09/15/26^{0, \dagger \dagger \dagger}$ 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0, \dagger \dagger \dagger}$ 6.38% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0, \dagger \dagger \dagger}$ adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0, \dagger \dagger \dagger, 4}$		
8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ /NV Funding LLC 7.80% due $11/05/28^{\dagger\dagger\dagger}$ nunderbird A 5.50% due $03/01/37^{\dagger\dagger\dagger}$ ghtning A 5.50% due $03/01/37^{\dagger\dagger\dagger}$ arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ 6.38% (3 Month Term SOFR + 2.95%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ 6.38% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,\dagger\dagger\dagger,4}$		
/NV Funding LLC 7.80% due 11/05/28 ^{†††} nunderbird A 5.50% due 03/01/37 ^{†††} ghtning A 5.50% due 03/01/37 ^{†††} arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} EUR oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4}		
7.80% due 11/05/28 ^{†††} nunderbird A 5.50% due 03/01/37 ^{†††} ghtning A 5.50% due 03/01/37 ^{†††} arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} EUR oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4}	50,417,401 \$	50,320,713
nunderbird A 5.50% due $03/01/37^{\dagger\dagger\dagger}$ ghtning A 5.50% due $03/01/37^{\dagger\dagger\dagger}$ arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ 6.38% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,\dagger\dagger\dagger,4}$		
	39,400,000	40,145,494
ghtning A 5.50% due $03/01/37^{\dagger\dagger\dagger}$ arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ 6.38% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,\dagger\dagger\dagger,4}$		
5.50% due 03/01/37 ^{†††} arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} EUR oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4}	37,505,000	34,416,392
arbourVest Structured Solutions IV Holdings, LP 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} coject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4}		
8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} EUR 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††} EUR oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4} Adventional Avenue Secured Funding Trust	37,505,000	34,416,392
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ EUR oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,\dagger\dagger\dagger,4}$ EUR		
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$ EUR oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due $01/26/27^{0,\dagger\dagger\dagger}$ adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,\dagger\dagger\dagger,4}$ EUR	17,351,537	17,289,986
oject Onyx 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4}	11,100,000	11,755,357
adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4}	, ,	,,
adison Avenue Secured Funding Trust 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4}	27,961,036	27,888,386
	.,	.,
	25,350,000	25,350,000
earner Finance LLC	- , ,	- , ,
3.69% due 03/24/31 ^{†††}	17,009,952	15,983,574
6.92% due 11/15/37 ^{†††}	6,701,280	6,503,906
oječ Onyx II	0,701,200	0,000,000
8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††}	15,226,839	15,126,740
b Merchant Voucher Receivables Ltd.	13,220,007	15,120,710
4.18% due 04/07/28 ^{†††}	13,845,667	13,411,502
ation Place Securitization Trust		,
2023-SP1, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ⁰ ,†††,4	12,650,000	12,650,000
NV Funding LLC	12,000,000	12,000,000
6.84% due 06/12/29	11,400,000	11,400,000
assau LLC		
2019-1, 3.98% due 08/15/34 ⁴	10,047,450	9,615,161
esf Vi Verdi, LP		
7.60% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/25/24 ^{0,†††}	4,826,336	4,826,336
xford Finance Funding		
2020-1A, 3.10% due 02/15/28 ⁴	4,472,580	4,414,237
dustrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁴	1,294,975	1,275,918
tal Financial	· · · <u> </u>	626,270,951
ransport-Aircraft - 1.7%		
ASET Trust		
2024-1A, 6.26% due 05/16/49 ⁹	50,850,000	50,877,704
2021-1A, 2.95% due 11/16/41 ⁴	52,570,194	48,450,268
2021-2A, 2.80% due 01/15/47 ⁴	32,382,624	28,956,814
$2020-1A$, 3.35% due $01/16/40^4$	12,554,844	11,550,110
2019-1, 3.84% due 05/15/39 ⁴	1.915.032	1.809.758
2017-1, 5.04/0 due 05/15/59	1,915,052	

	race	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Transport-Aircraft - 1.7% (continued)		
2019-2, 3.38% due 10/16/39 ⁴	1,347,758 \$	1,280,395
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 ⁴	44,730,330	40,212,965
Next10, Inc.		
6.73% due 12/15/30	39,437,008	39,526,225
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 ⁴	32,270,731	28,844,225
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁴	30,660,360	28,840,282
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	23,818,874	22,294,702
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	22,845,699	20,964,127
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁴	18,718,896	16,903,910
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	17,903,766	16,863,858
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	15,692,349	14,201,576
Sapphire Aviation Finance I Ltd.		, , , , , , , , , , , , , , , , , , , ,
$2018-1A$, 4.25% due $03/15/40^4$	9,602,035	9,159,381
Falcon Aerospace Ltd.	,, <u>,</u> ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2019-1, 3.60% due 09/15/39 ⁴	7,172,015	6,599,270
$2017-1, 4.58\%$ due $02/15/42^4$	1,971,396	1,892,547
Castlelake Aircraft Securitization Trust	1,771,570	1,072,347
2018-1, 4.13% due 06/15/43 ⁴	5,492,236	5,121,742
MAPS Ltd.	5,472,230	5,121,742
2018-1A, 4.21% due 05/15/43 ⁴	4,735,688	4,498,904
Slam Ltd.	4,755,088	4,490,904
2021-1A, 2.43% due 06/15/46 ⁴	1,625,000	1,454,050
2021-1A, 3.42% due 06/15/46 ⁴	1,218,750	1,080,544
Total Transport-Aircraft		401,383,357
Whole Business - 1.6% Arbys Funding LLC		
	041(40(2	07 220 (20
2020-1A, 3.24% due 07/30/50 ⁴ SERVPRO Master Issuer LLC	94,164,263	87,320,630
	20.105.760	24 540 001
2021-1A, 2.39% due 04/25/51 ⁴	39,195,760	34,549,981
2022-1A, 3.13% due 01/25/52 ⁴	22,971,250	20,462,459
2024-1A, 6.17% due 01/25/54 ⁴	16,578,450	16,687,145
2019-1A, 3.88% due 10/25/49 ⁴	6,547,480	6,217,050
Subway Funding LLC		
2024-1A, 6.27% due 07/30/54 ⁴	18,900,000	19,149,049
2024-1A. 6.51% due 07/30/54 ⁴	17,750,000	18,068,229
2024-1A, 6.03% due 07/30/54 ⁴	9,500,000	9,584,458
Sonic Capital LLC	2,200,000	9,504,458
2021-1A, 2.64% due 08/20/51 ⁴	23,452,810	18,785,989
2021-1A, 2.04% due $03/20/512020-1A, 3.85% due 01/20/50^4$		
$2020-1A$, 3.85% due $01/20/50^{-1}$	12,202,588	11,589,037
7071 LA 7 19% due 08/20/517	10 010 015	V 675 270

2020 2021-1A, 2.19% due 08/20/51⁴ June 30, 2024

Face

10,010,915

8,675,279

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Whole Business - 1.6% (continued)		
2020-1A, 4.34% due 01/20/50 ⁴ ServiceMaster Funding LLC	7,005,742	6,485,645
2020-1, 3.34% due 01/30/51 ⁴	27,779,485	23,392,893
2020-1, 3.54% due 01/30/51 2020-1, 2.84% due 01/30/51 ⁴	9.241.007	8,221,360
2020-1, 2.84% due 01/30/51 Wingstop Funding LLC	9,241,007	8,221,300
2020-1A, 2.84% due 12/05/50 ⁴	25,117,500	22.859.864
$2022-1A$, 3.73% due $03/05/52^4$	1,191,000	1,087,123
Applebee's Funding LLC / IHOP Funding LLC	1,171,000	1,007,125
2019-1A, 4.72% due 06/05/49 ⁴	22,918,500	22,086,137
Taco Bell Funding LLC		,,,,
2016-1A, 4.97% due 05/25/46 ⁴	17,392,559	17,056,907
DB Master Finance LLC		
2019-1A, due 05/20/49 ^{4,15}	15,954,375	15,443,356
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	12,108,692	11,601,462
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 ⁴	7,802,000	7,464,469
Total Whole Business Infrastructure - 1.4%		386,788,522
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	38,106,416
2024-1A, 5.59% due 05/15/54 ⁴	28.950,000	28,937.048
2024-1A, 6.64% due 05/15/54 ⁴	3,950,000	3,979,379
Stack Infrastructure Issuer LLC	5,20,000	5,57,5,57,5
2023-3A, 5.90% due 10/25/48 ⁴	31,313,000	31,236,117
$2024-1A$, 5.90% due $03/25/49^4$	16,250,000	16,297,029
2020-1A. 1.89% due 08/25/45 ⁴	11,624,000	11,057,786
2023-1A. 5.90% due 03/25/48 ⁴	6,000,000	5,980,221
2023-2A, 5.90% due 07/25/48 ⁴	6,000,000	5,954,521
Hotwire Funding LLC	- , ,	-))-
2023-1A, 8.84% due 05/20/53 ⁴	31,200,000	31,162,051
2024-1A, 5.89% due 06/20/54 ⁴	22,750,000	23,029,661
2021-1, 2.31% due 11/20/51 ⁴	5,350,000	4,932,591
2021-1, 2.66% due 11/20/51 ⁴	4,025,000	3,674,732
2024-1A. 6.67% due 06/20/54 ⁴	3,150,000	3,187,829
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54 ⁴	52,900,000	51,333,525
2024-1A, 6.28% due 03/25/54 ⁴	9,550,000	9,581,088
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46 ⁴	47,980,000	44,189,988
2023-1A, 6.00% due 08/17/48 ⁴	2,600,000	2,601,483
2023-2A, 6.50% due 11/16/48 ⁴	1,345,000	1,374,366

June 30, 2024

June 30, 2	2024
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	Face	
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)	Amount~	Value
ASSET-BACKED SECURT IES - 23.1% (continued) Infrastructure - 1.4% (continued) Blue Stream Issuer LLC		
2023-1A, 5.40% due 05/20/53 ⁴	6.625.000	\$ 6,521,205
SBA Tower Trust		,- ,
6.60% due 01/15/28 ⁴	3,800,000	3,878,163
Vantage Data Centers Issuer LLC		
2020-1A, 1.65% due 09/15/45 ⁴	3,100,000	2,935,936
Total Infrastructure		329,951,135
Net Lease - 0.9%		
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁴	21,907,675	20,317,772
2024-2A, 5.25% due 05/15/54 ⁴	14,185,208	13,724,349
2021-1A, 2.76% due 08/15/51 ⁴	6,551,875	5,177,476
2024-2A, 4.90% due 05/15/54 ⁴	3,488,333	3,396,410
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	27,052,469	25,639,873
2016-1A, 4.32% due 10/20/46 ⁴	10,709,717	10,090,163
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62 ⁴	20,275,457	19,893,920
2020-1, 2.28% due 07/15/60 ⁴	10,076,831	9,414,722
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁴	19,963,759	17,340,076
2020-1A, 3.25% due 02/15/50 ⁴	3,384,621	2,960,111
2020-1A, 2.69% due 02/15/50 ⁴	1,860,656	1,820,848
SVC ABS LLC		
2023-1A, 5.15% due 02/20/53 ⁴	15,247,667	14,654,728
2023-1A, 5.55% due 02/20/53 ⁴	3,488,333	3,294,744
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51 ⁴	10,050,000	8,587,159
2021-1, 3.04% due 07/20/51 ⁴	5,050,000	4,000,236
2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,555,522
$2021-1$, 3.44% due $07/20/51^4$	3,215,000	2,549,556
Oak Street Investment Grade Net Lease Fund Series		,- · ,- · ·
2020-1A, 2.26% due 11/20/50 ⁴	14,956,250	13,772,414
STORE Master Funding LLC		
2021-1A, 2.96% due 06/20/51 ⁴	12,608,000	10,129,463
$2021-1A$, 3.70% due $06/20/51^4$	3,529,255	2,827,873
STORE Master Funding I LLC		,- · ,- · -
2015-1A, 4.17% due 04/20/45 ⁴	9,917,169	9,743,089
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,618,243
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.69% due 05/20/54 ⁴	5,995,000	5,997,028
CARS-DB7, LP		
2023-1A, 5.75% due 09/15/53 ⁴	4,413,500	4,366,291
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ⁴	4,312,872	3,612,352

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Net Lease - 0.9% (continued)		
Store Master Funding I-VII		
2018-1A, 4.74% due 10/20/48 ⁴	2,817,100	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Total Net Lease		227,215,563
Single Family Residence - 0.8%		
Tricon Residential Trust		
2023-SFR2, 5.00% due 12/17/40 ⁴	31,239,000	30,171,507
2024-SFR2, 4.75% due 06/17/40 ⁴	10,000,000	9,759,076
2024-SFR2, 5.90% due 06/17/28 ⁴	9,215,000	9,143,176
2024-SFR2, 5.70% due 06/17/28 ⁴	7.950.000	7.884.481
2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	6,490,294
2024-SFR1, 4.75% due 04/17/41 ⁴	3,600,000	3,453,001
FirstKey Homes Trust	5,000,000	5,455,001
2020-SFR2, 4.50% due 10/19/37 ⁴	21,640,000	20,706,946
· · · · · · · · · · · · · · · · · · ·		- / /
2020-SFR2, 4.00% due 10/19/37 ⁴	20,340,000	19,422,522
2020-SFR2, 3.37% due 10/19/37 ⁴	13,010,000	12,358,800
2021-SFR1, 2.19% due 08/17/38 ⁴	13,174,000	12,103,540
Home Partners of America Trust		
$2021-2, 2.65\%$ due $12/17/26^4$	46,368,810	42,287,585
2021-3, 2.80% due 01/17/41 ⁴	15,202,543	13,259,360
Total Single Family Residence		187,040,288
Collateralized Debt Obligations - 0.4%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ⁴	111,754,127	101,153,734
Anchorage Credit Funding 13 Ltd.		
2021-13A A2, 2.80% due 07/27/39 ⁴	2,700,000	2,435,713
2021-13A C2, 3.65% due 07/27/39 ⁴	1,950,000	1,612,826
Total Collateralized Debt Obligations		105,202,273
Transport-Container - 0.4%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	40,032,507	37,487,936
2021-2A, 2.23% due 04/20/46 ⁴	2,426,667	2,170,209
TIF Funding III LLC		
2024-1A, 5.48% due 04/20/49 ⁴	32,675,625	32,505,202
Textainer Marine Containers Ltd.		
2021-3A, 1.94% due 08/20/46 ⁴	23,965,600	20,605,930
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	9,074,167	8,246,235
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46 ⁴	2,633,754	2,340,199
Total Transport-Container	_,,	103,355,711
Insurance - 0.2%		
Obra Longevity		
8.48% due 06/30/39	26,800,000	26,800,000
due 06/30/39	40,200,000	-
CHEST		
7.13% due 03/15/43 ^{†††}	18,145,000	18,403,155

	Face Amount~	Value
ASSET-BACKED SECURITIES ^{††} - 23.1% (continued)		
Insurance - 0.2% (continued)		
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 ⁴	2,016,651 \$	1,948,835
JGWPT XXIV LLC	1 404 501	1 440 224
2011-2A, 4.94% due 09/15/56 ⁴ 321 Henderson Receivables VI LLC	1,494,701	1,449,236
2010-1A, 5.56% due 07/15/59 ⁴	510.092	507,721
VICOF 2	510,092	507,721
4.00% due 02/22/30 ^{†††}	473,920	457,721
SPSS	(73,720	137,721
5.14% due 11/15/52 ^{†††,9}	139,360	127,304
Total Insurance		49,693,972
Automotive - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.66% due 02/20/30 ⁴	15,350,000	15,852,419
$2023-8A, 6.02\%$ due $02/20/30^4$	11,000,000	11,268,685
$2024-3A$, 5.58% due $12/20/30^4$	8,250,000	8,177,687
Total Automotive	0,250,000	35,298,791
Unsecured Consumer Loans - 0.1%	_	
Service Experts Issuer LLC		
2024-1A, 6.39% due 11/20/35 ⁴	23,150,000	23,286,175
Asset Backed Securities - 0.1%		- , - ,
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due $12/15/41^{\dagger\dagger\dagger}$	15,650,000	15,812,475
Total Asset-Backed Securities		· · · -
(Cost \$5,712,566,995)		5,586,869,123
U.S. GOVERNMENT SECURITIES ^{††} - 17.6%		
U.S. Treasury Notes		
4.00% due 02/15/34	612,000,000	594,022,500
3.50% due 01/31/28	511,600,000	495,472,608
4.13% due 06/15/26 4.25% due 02/28/31	453,680,000 197,000,000	448,469,767
3.75% due 12/31/30	157,200,000	195,838,007 151,857,655
2.75% due 02/15/28	138,420,000	130,509,513
3.88% due 11/30/27	96,894,000	95,050,743
4.63% due 03/15/26	4,900,000	4,882,965
3.63% due 03/31/28	2,570,000	2,497,719
4.63% due 04/30/29	1,400,000	1,416,078
2.13% due 05/15/25	1,100,000	1,071,512
4.38% due 05/15/34	400,000	400,125
U.S. Treasury Bonds		
due 05/15/53 ^{6,13}	2,169,990,000	607,278,776
4.38% due 11/15/39	481,570,000	476,133,527
due 02/15/46 ^{7,13}	371,000,000	131,436,162
due 05/15/44 ^{7,13}	318,000,000	121,973,775
due 11/15/51 ^{6,13}	275,000,000	80,598,548
due 11/15/44 ^{7,13}	75,000,000	28,098,469
2.88% due 08/15/45	3,600,000	2,734,172
United States Treasury Inflation Indexed Bonds		
0.13% due 10/15/25	216,520,192	209,367,335
0.13% due 04/15/25	210,035,977	204,311,950
0.13% due 04/15/27	106,217,038	90,003,227 72,808,987
0.38% due 01/15/27 1.38% due 07/15/33	99,429,098 28,872,592	27,262,125
U.S. Treasury Strip Principal	20,072,392	27,202,123
due 02/15/51 ^{6,13}	280,000,000	84,146,969
Total U.S. Government Securities	200,000,000	04,140,709
(Cost \$4 554 054 966)		1 257 643 214

(Cost \$4,554,054,966)

4,257,643,214

IOR FLOATING RATE INTERESTS^{††,0} - 2.8% istrial - 0.7% rete Holdings, Inc. .59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29 .84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31 RLD Borrower, LP	Amount~	Value
strial - 0.7% rete Holdings, Inc. .59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29 .84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31 RLD Borrower, LP		
strial - 0.7% rete Holdings, Inc. .59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29 .84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31 RLD Borrower, LP		
.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29 .84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31 RLD Borrower, LP		
.84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31 RLD Borrower, LP		
RLD Borrower, LP	16,458,750 \$	16,458,750
	11,770,500	11,788,862
.84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	18,427,400	18,408,235
ue 06/18/31	7,770,000	7,760,287
age Plus Holdings LLC		
0.74% (3 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 06/21/27	18,615,219	18,976,913
n Harbors, Inc.		
21% (1 Month Term SOFR + 1.75%), Rate Floor: 1.75%) due 10/08/28	18,306,122	18,378,615
ed Rentals, Inc.	17 820 212	17.0(0.5(7
.09% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31 ed Airlines Inc.	17,830,313	17,969,567
.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/24/31	16,300,000	16,314,507
vn Group Holding LLC	10,500,000	10,514,507
	4.071 (21	4.0(4.000
ue 06/07/28	4,971,631	4,964,820
ue 07/02/29	4,478,369	4,472,771
Stone Acquisition Holdings, Inc.		
0.19% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{†††}	8,497,114	8,456,317
ature Aviation		
ue 07/01/31	4,971,631	4,965,417
Iled Building Products, Inc.		
.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/21/31	3,591,000	3,610,068
Canada		
.85% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/21/31	3,325,000	3,326,031
atch Terra Acquisition LLC		
/3% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,776,837	3,224,475
see & Wyoming, Inc.	2 500 000	0 406 550
33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/05/31	2,500,000	2,496,550
on Roofing Supply, Inc. .34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/19/28	2.238.750	2,244,548
nan Group, Inc.	2,238,730	2,244,348
.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 07/14/28	1,789,813	1,789,813
in Buyer, Inc.	1,709,015	1,709,015
34% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	612,778	608,948
		000,910

June 30, 2024

June 30, 2024

** ^	Face Amount~	 Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 2.8% (continued)		
Industrial - 0.7% (continued) API Heat Transfer Thermasys Corp.		
13.61% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due $11/10/27^{\dagger\dagger\dagger}$	20,216	\$ 20,216
	,	\$ · · · · ·
10.61% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27 ^{†††}	11,730	 11,730
Total Industrial		 166,247,440
Financial - 0.6%		
Higginbotham Insurance Agency, Inc.		
10.94% (1 Month Term SOFR + 5.50%, Rate Floor: 6.50%) due $11/24/28^{\dagger\dagger\dagger}$	49,972,820	49,554,823
10.09% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/25/28 ^{†††}	892,632	885,165
Jane Street Group LLC		
7.96% (3 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/26/28	35,386,302	35,337,823
Citadel Securities, LP		
7.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 07/29/30	24,835,334	24,897,422
HighTower Holding LLC		
9.59% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 04/21/28	17,329,559	17,345,849
Eisner Advisory Group	16 150 000	16 277 000
9.34% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/22/31	16,150,000	16,277,908
Osaic Holdings, Inc. 9.34% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/17/28	4,500,000	4,511,835
Worldpay	4,500,000	4,511,655
	0.005.000	2 004 505
due 01/31/31 Virtu Financial	2,895,000	2,894,595
	2.070.000	2,064,825
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/23/31 CPI Holdco B LLC	2,070,000	2,004,825
7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/10/31	850,000	848,674
7.3478 (1 Mohar Tehn Sof R + 2.0076) Rate Front. 2.0076) due 05/10/51	850,000	 154,618,919
Consumer, Cyclical - 0.6%		 134,010,717
First Brands Group LLC		
10.59% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	23,938,267	23,751,309
MB2 Dental Solutions. LLC	23,750,207	25,751,507
11.33% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 01/29/31 ^{†††}	19,872,980	19,834,683
13.50% (Commercial Prime Lending Rate + 5.00%, Rate Floor: 5.75%) due 01/29/31 ^{†††}	301,325	265,731
rs.30% (commercial rime Lending Rate + 5.00%, Rate Floor, 5.75%) due 01/25/31	301,323	205,751
7.09% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/23/30	9,200,000	9,166,972
7.09% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due $09/20/30$	5,750,000	5,729,358
10770 (1 1101al 1011 001 (1 11070, falle 1 1001 11707) aut 07/20100	5,750,000	5,727,550

		Face	
$(\mathbf{E}_{\mathbf{A}}) = \mathbf{E}_{\mathbf{A}} + \mathbf{E}_{\mathbf{A}} = \mathbf{E}_{\mathbf{A}} $		Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 2.8% (continued)			
Consumer, Cyclical - 0.6% (continued) Pacific Bells LLC			
10.10% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28		13.824.338 \$	13,807,058
BCP V Modular Services Holdings IV Ltd.		15,824,558 \$	15,607,056
8.15% (3 Month EURIBOR + 4.43%, Rate Floor: 4.43%) due 12/15/28	EUR	11,600,000	12,332,690
PCI Gaming Authority, Inc.	EOK	11,000,000	12,552,090
due 05/29/26		10 251 962	10,226,233
		10,251,863	10,220,233
Peer Holding III BV		o /== 000	0.450.540
due 06/21/31		8,475,000	8,478,560
Entain Holdings (Gibraltar) Ltd.	DUD	7 000 000	0.050.550
6.92% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR	7,800,000	8,358,779
Packers Holdings LLC		14 424 265	7 001 774
8.69% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28		14,434,365	7,801,774
Wyndham Hotels & Resorts, Inc. 7.09% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 05/24/30		7 (20,000	7.621.067
7.09% (1 Mohth Term SOFR + 1.85%, Kate Floor: 1.85%) due 05/24/30 Scientific Games Corp.		7,620,000	/,021,00/
8.31% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29		5,000,000	4,987,500
Go Daddy Operating Company LLC		5,000,000	4,987,500
7.09% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/21/31		4,270,000	4,264,449
Prime Security Services Borrower LLC		4,270,000	4,204,449
7.58% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 10/13/30		3,200,000	3,196,928
Clarios Global, LP		5,200,000	5,190,920
	DI ID	2 850 870	2 0 40 (25
due 07/11/31	EUR	2,850,870	3,048,625
Station Casinos LLC		2 104 500	2 101 054
7.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/14/31		2,194,500	2,191,954
WW International, Inc. 8.96% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28		1 205 000	516.150
8.90% (1 Month Term SOFR + 5.50%, Kate Floor: 4.00%) due 04/15/28 Rent-A-Center, Inc.		1,395,000	516,150
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28		450 (50	160 126
		459,659	460,426
Total Consumer, Cyclical			146,040,246
Consumer, Non-cyclical - 0.6%			
Quirch Foods Holdings LLC 10.64% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/27/27		28,449,452	27.631.530
PetIQ LLC		28,449,432	27,031,330
9.71% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/13/28		27.484.013	27,243,528
Southern Veterinary Partners LLC		27,484,015	27,243,320
9.09% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/05/27		19.376.376	19,388,583
Midwest Veterinary Partners LLC		19,570,570	17,500,505
9.08% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 04/28/28		18,817,500	18,808,091
Women's Care Holdings, Inc.		10,017,000	10,000,001
9.93% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/17/28		15,595,134	14,433,297
19979 (9 Hondi Terri Borre + 19979, Rule Floor, 9/2070) due 01/11/20		10,000,107	1,155,277

		Face	V-l
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 2.8% (continued)		Amount~	Value
SENIOR FLOATING KATE INTERESTS ¹¹⁷ - 2.8% (continued) Consumer, Non-cyclical - 0.6% (continued)			
Nidda Healthcare Holding GmbH			
7.32% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR	12,766,306 \$	13,648,717
Blue Ribbon LLC			
11.57% (3 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28		12,808,125	9,670,134
HAH Group Holding Co. LLC			
10.45% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27		4,454,024	4,459,592
Elanco Animal Health, Inc.			4 (00 5(0
7.18% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/02/27		1,696,643	1,689,568
Medline Borrower LP			
due 10/23/28		850,000	850,000
Energizer Holdings, Inc.			(20.00)
7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/22/27		450,000	450,284
Total Consumer, Non-cyclical			138,273,324
Technology - 0.2%			
Datix Bidco Ltd.			
10.70% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 04/30/31 ⁺⁺⁺	GBP	10,570,675	13,101,752
10.82% (1 Month Term SOFR + 5.50%, Rate Floor: 6.00%) due 04/30/31 ^{†††}		2,613,869	2,562,799
Modena Buyer LLC			
due 04/17/31		11,400,000	11,111,466
Aston FinCo SARL			
9.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP	5,626,725	6,503,969
9.71% (1 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 10/09/26		737,792	675,817
Iron Mountain Information Management Services, Inc.			
7.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/31/31		5,796,623	5,765,205
Dun & Bradstreet			
8.10% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/18/29		3,752,070	3,752,070
Total Technology			43,473,078
Energy - 0.1%			
ITT Holdings LLC 8.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 10/11/30		8,337,354	8,339,939
Venture Global Calcasieu Pass LLC		6,557,554	8,339,939
8.07% (1 Month Term SOFR + 2.63%, Rate Floor: 3.63%) due 08/19/26		5,689,085	5,689,085
White Water DBR HoldCo LLC		5,087,085	5,085,085
8.08% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/16/31		4,600,000	4,602,898
Total Energy		1,000,000	18,631,922
Basic Materials - 0.0%			10,051,722
Trinseo Materials Operating S.C.A.			
8.11% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28		10,767,000	8,539,631
		.,,,,,,,,	

Total Return Bond Fund SCHEDULE OF INVESTMENTS (Unaudited)

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 2.8% (continued)	Amount	value
Basic Materials - 0.0% (continued)		
Arsenal AIC Parent LLC		
9.10% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 08/19/30	1,875,575 <u>\$</u>	1,884,484
Total Basic Materials		10,424,115
Jtilities - 0.0% JGI Energy Services LLC		
due 02/22/30	3,811,580	3,813,638
VRG Energy, Inc.	5,611,580	5,615,056
7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/16/31	2,493,750	2,492,503
FerraForm Power Operating LLC 7.93% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 05/21/29	198.895	199,331
otal Utilities	· · · · · · · · · · · · · · · · · · ·	6,505,472
Communications - 0.0%		
Zayo Group Holdings, Inc.		
8.46% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,433,885
Style Communications, Inc. 9.57% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 10/02/28	5.936.493	898,726
otal Communications	5,950,495	2,332,611
Total Senior Floating Rate Interests		2,552,011
(Cost \$707,585,170)		686,547,127
EDERAL AGENCY BONDS ^{††} - 0.9% Cennessee Valley Authority		
4.25% due 09/15/65	138,205,000	117,238,334
4.63% due 09/15/60	42,436,000	38,669,423
5.38% due 04/01/56	9,283,000	9,623,083
due 09/15/53 ^{7,13}	1,612,000	347,939
due 09/15/55 ^{7,13}	1,612,000	309,475
due 09/15/56 ^{7,13}	1,612,000	292,613
due 03/15/57 ^{7,13}	1,612,000	283,154
due 09/15/57 ^{7,13}	1,612,000	275,725
due 09/15/58 ^{7,13}	1,612,000	261,444
due 03/15/59 ^{7,13}	1,612,000	252,870
due 09/15/59 ^{7,13}	1,612,000	246,210
due 09/15/60 ^{7,13}	1,612,000	233,414
due 09/15/54 ^{7,13}	1,020,000	207,064
due 03/15/61 ^{7,13}	1,020,000	143,805
due 09/15/61 ^{7,13}		140,525
due 09/15/62 ^{7,13}	1,020,000	
due 09/15/02 *** due 03/15/63 ^{7,13}	1,020,000	133,234
	1,020,000	129,733
due 09/15/63 ^{7,13}	1,020,000	126,323
due 09/15/64 ^{7,13}	1,020,000	121,183
due 03/15/65 ^{7,13}	1,020,000	118,015
due 09/15/65 ^{7,13}	1,020,000	114,470
Cennessee Valley Authority Principal Strips		
due 01/15/48 ^{6,13}	38,804,000	11,565,532
due $12/15/42^{6,13}$	23,785,000	9,223,680
due $01/15/38^{6,13}$	15,800,000	8,001,341
due 04/01/56 ^{6,13}	11,415,000	2,122,699
due 09/15/65 ^{6,13}	3,500,000	392,788
due 09/15/39 ^{6,13}	570,000	264,677
ederal Farm Credit Bank	2 170 000	1 070 004
2.04% due 12/22/45 3.11% due 08/05/48	2,170,000 1,500,000	1,278,894 1,085,400
2.90% due 12/09/41	720,000	533,910
2.84% due 06/01/46	720,000	489,759
1.99% due 07/30/40	300,000	198,222
2.60% due 09/06/39	250,000	183,886
2.59% due 12/30/41	180,000	127,716
2.74% due 11/01/39	144,000	107,944

June 30, 2024

	Face	Face		
	Amount~		Value	
FEDERAL AGENCY BONDS ^{††} - 0.9% (continued)				
3.67% due 02/26/44	70,000	\$	57,670	
Freddie Mac				
2.05% due 08/19/50	2,010,000		1,090,811	
2.02% due 10/05/45	720,000		423,934	
2.25% due 09/15/50	360,000		204,236	
Federal Home Loan Bank				
2.45% due 08/16/41	540,000		376,279	
3.63% due 06/22/43	350,000		288,103	
Total Federal Agency Bonds				
(Cost \$323,835,751)			207,376,334	

Californi Statewide Communities Development Authority Revenue Bonds Californi Publis Finance Authority Revenue Bonds Californi Publis Finance Authority Revenue Bonds 3,000,000 3,000,000 3,000,000 3,000,000	MUNICIPAL BONDS ^{††} - 0.2%		
7.14% due 08/15/47 10,500.000 11,180.000 3.07% due 10/15/40 8,000.000 6,175,355 3.05% due 10/15/40 3,600.000 2,501,635 0.40% due 09/01/39 11,000.000 943,927 4.00% due 09/01/39 10,000.000 447,685 0.00 % 00/01/39 10,000.000 447,685 5.00% School District General Obligation Unlimited 21,724,183 100% due 09/01/39 ¹³ 10,000.000 447,685 5.00% School District General Obligation Unlimited 21,724,183 21,724,183 100% due 09/01/39 ¹³ 1,500,000 43,950,000 43,950,000 43,950,000 5.05% due 1201/38 4,875,000 1,630,900 1,130,500 1,630,900 1,130,500 1,630,900 1,130,500 1,630,900 1,130,500 1,530,900 1,135,700 1,238,700 1,238,	California - 0.2%		
California Public Finance Authority Revenue Bonds 307% der (101540 30,0000 4,515,35 2,55% der (101740 307% der (101540 30,0000 4,515,35 2,55% der (101740 30,0000 434,000 435,35 2,55% der (101740 40,000,000 444,000 445,000 445,000 445,000 445,000 445,000 445,000 445,000 445,000 445,000 445,000 445,00 44			
3.07% due 101540 8,000,000 6,175,355 2.55% due 10140 3,650,000 2,6134 4.00% due 0901739 1,000,000 943,027 Hillsbornugh City School Distric General Obligation Unlimited 20,0000 24,754 due 0901739 ¹³ 1,000,000 444,600 due 0901739 ¹³ 1,000,000 447,855 Total California 1,000,000 447,855 Total California 1,000,000 447,855 Total California 4,875,000 4,875,000 Schw due 120135 4,875,000 4,859,000 City of the due 100144 4,500,000 4,757,000 City of the due 100144 4,500,000 2,390,000 City of the due 100144 4,500,000 2,390,000 City of the due 100144 4,500,000 2,390,744 City of due 15,400		10,500,000	11,180,800
2.55% due 01.01.40 3,600,000 2,501,633 A.00% due 09.01.73 1,100,000 943,302 Hilbsborugh (Crypt School Distric General Obligation Unlimited 1,000,000 444,608 due 09.01.071 ³⁵ 1,000,000 447,608 Solt of Hilmois General Obligation Unlimited 21,734,181 Solt of Ulinois General Obligation Unlimited 4,875,000 4,689,000 Solts of Ulinois General Obligation Unlimited 4,550,000 4,757,006 Solts of Ulinois General Obligation Unlimited 11,335,260 4,875,000 Solts of Ulinois General Obligation Unlimited 11,335,260 11,335,260 Contral Texas Sumple System Revenue Bonds 11,335,260 11,335,260 Texas - 0.0% 1,350,000 1,238,207 Taral Contry Cultural Education Facilities Finance Corp, Revenue Bonds 1,500,000 1,238,707 Taral Contry Cultural Education Facilities Finance Corp, Revenue Bonds 1,500,000 1,238,707 Cottara Statu Corp			
Oakland Redevelopment Agency Successor Agency Tax Allocation 1,100,000 943.92 4.00% due 0901/39 1,000,000 443.92 4.00% due 0901/39 ¹³ 1,000,000 443.785 ftail Sortough City School District General Obligation Unlimited 21,734.185 ftail Sortough City School District General Obligation Unlimited 21,734.185 ftail Sortough City School District General Obligation Unlimited 4,875,000 4,875,000 Softs due 1201/38 4,875,000 4,959,962 4,959,962 Softs due 1201/38 4,875,000 4,509,000 4,759,966 Softs due 1201/38 4,800,000 4,759,966 11,1365,766 Softs due 1201/38 4,500,000 4,759,966 11,1365,766 Softs due 1201/38 4,500,000 4,759,766 11,1365,766 Softs due 1201/38 4,500,000 4,759,966 11,1365,766 Softs due 1201/38 4,500,000 4,759,966 11,1365,766 Softs due 1201/38 5,300,000 2,390,744 11,1365,766 11,1365,766 Soft due 11,135,766 2,500,000 1,760,007 1,349,496 1,750,00			6,175,355
4.00% due 09:01/39 1,100.000 943.922 due 09:01/37 ¹³ 1,000.000 494.600 due 09:01/37 ¹³ 1,000.000 493.602 due 09:01/37 ¹³ 1,000.000 493.602 Stale California 21.734.100 437.855 Endo California 21.734.100 4.955.000 4.958.722 5.65% due 02.01/35 4.975.000 4.958.722 6.56% due 02.01/35 1.940.000 1.63.96.200 6.65% due 02.01/35 4.975.000 4.958.722 6.56% due 02.01/35 1.940.000 1.63.96.200 6.65% due 02.01/35 4.950.000 4.757.067 11.345.766 11.345.766 Fears - 0.0% 11.345.766 11.345.766 11.345.766 11.345.766 Castar - 0.0% 2.500.000 1.760.077 1.358.600 2.359.000 1.760.077 5.42% due 09.150 2.500.000 1.760.077 5.338.552 1.550.000 1.238.757 5.42% due 09.150 5.338.552 5.338.552 5.338.552 5.338.552 5.338.552 5.45% due 05.01.40 1.000.000 70.4562		3,600,000	2,501,638
Hillsbrough City School District General Obligation Unlimited 1,000,000 494,600 due 09/01/37 ¹³ 1,000,000 494,600 21,734,182 Hillsbrough City School Dilgation Unlimited 21,734,182 21,734,182 Hillsbrough City School Dilgation Unlimited 4,875,500 4,595,000 4,595,000 4,595,000 4,595,000 4,595,000 4,597,000 4,597,000 4,597,000 4,597,000 1,345,976 5,36% due 12,01/38 4,500,000 4,757,067 11,345,976 11,345,9			
due 0901/37 ¹³ 1,000,000 494,600 due 0901/39 ¹³ 1,000,000 493,805 Stall California 21,734,182 21,734,182 Illinois General Obligation Unlimited 4,875,000 4,958,722 5.63% due 1201/38 4,875,000 4,958,722 6.63% due 0201/35 1,540,000 1,639,660 City of Chicago Illinois General Obligation Unlimited 4,500,000 4,757,067 6.31% due 01/01/44 4,500,000 4,757,067 City of Chicago Illinois General Obligation Unlimited 11,345,760 11,345,760 City of Chicago Illinois General Obligation Facilities Finance Corp. Revenue Bonds 3,150,000 2,390,744 3.03% due 08/15/41 1,500,000 1,238,707 5,389,520 3.42% due 09/15/0 1,500,000 1,238,707 5,389,523 3.42% due 09/15/0 1,500,000 1,238,707 5,389,523 Vashington University Revenue Bonds 1,500,000 1,238,707 5,389,523 Otal Catalon Deventer Hustenston Bonds 1,750,000 1,238,707 5,389,523 Otal Antore 0% 1,000,000 704,625		1,100,000	943,927
due 09/01/39 ¹³ 1,000,000 437,855 Total California 21,734,185 Total California 21,734,185 State of Illmois General Obligation Unlimited 5,85% due 120/138 4,875,000 4,958,722 6,35% due 02/01,75 1,540,000 1,629,961 (1,629,961 City of Chicago Illmois General Obligation Unlimited 1,345,760 4,259,061 6,31% due 01,01/44 4,500,000 4,757,000 4,757,000 City of Chicago Illmois General Obligation Unlimited 1,345,760 1,345,760 City of Chicago Illmois General Obligation Unlimited 3,150,000 2,309,741 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3,150,000 1,760,007 3,49% due 09,01/50 1,500,000 1,288,070 5,389,522 Washington - 0.0% 1,500,000 1,288,070 5,389,523 Washington - 0.0% 1,500,000 1,288,070 5,389,523 Washington - 0.0% 1,000,000 704,693 1,302,293 Washington - 0.0% 1,000,000 704,693 1,302,293 Washington - 0.0% 1,000,000 <td></td> <td></td> <td></td>			
Total California 21,734,182 Ulinois 0.09% 4,875,000 21,734,182 State of Illinois General Obligation Unlimited 4,875,000 4,958,722 5.63% due 0.201/35 1,540,000 1,629,660 6.31% due 0.01/44 4,500,000 4,757,062 Fexa e - 0.0% 11,345,766 11,345,766 Central Texas Tumpike System Revenue Bonds 3,150,000 2,300,000 1,760,007 3.03% due 0.01/544 Stonov 2,500,000 1,760,007 A42% due 0.901/50 2,500,000 1,760,007 1,238,707 State Stonov Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,400 1,238,707 State Stonov Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,400 1,238,707 State Stonov Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,622 5,389,523 Contral Vashingto University Revenue Bonds 1,500,000 1,238,707 State Storov Cultural Education Facilities Finance Corp. Revenue Bonds 1,000,000 1,388,557 Otal texas 0.000 1,458,50 2,000,000 1,458,558 Otal boras	due 09/01/37 ¹³	1,000,000	494,608
Total California 21,734,182 Ulinois 0.09% 4,875,000 21,734,182 State of Illinois General Obligation Unlimited 4,875,000 4,958,722 5.63% due 0.201/35 1,540,000 1,629,660 6.31% due 0.01/44 4,500,000 4,757,062 Fexa e - 0.0% 11,345,766 11,345,766 Central Texas Tumpike System Revenue Bonds 3,150,000 2,300,000 1,760,007 3.03% due 0.01/544 Stonov 2,500,000 1,760,007 A42% due 0.901/50 2,500,000 1,760,007 1,238,707 State Stonov Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,400 1,238,707 State Stonov Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,400 1,238,707 State Stonov Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,622 5,389,523 Contral Vashingto University Revenue Bonds 1,500,000 1,238,707 State Storov Cultural Education Facilities Finance Corp. Revenue Bonds 1,000,000 1,388,557 Otal texas 0.000 1,458,50 2,000,000 1,458,558 Otal boras	due 09/01/39 ¹³	1.000.000	437 855
Ullinois 4,875,000 4,875,000 4,958,722 6.3% due 02/01/35 1,540,000 1,639,661 1,639,661 6.3% due 02/01/35 1,540,000 1,639,661 1,340,000 1,639,661 6.3% due 02/01/35 4,805,000 4,757,065 1,345,766 6.3% due 01/01/44 4,800,000 4,757,065 1,345,766 Contral Texas Tumpite System Revenue Bonds 3,150,000 2,390,748 3,350,000 2,300,000 1,760,073 3.42% due 09/01/30 2,500,000 1,760,073 3,269,000 1,760,073 3,349,000 1,258,702 S.42% due 09/01/30 2,500,000 1,760,073 3,349,000 1,258,702 5,389,523 Maria County Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,523 5,389,523 5,389,523 Mashington University Revenue Bonds 1,500,000 1,238,700 1,389,000 1,389,000 1,393,855 Oklahoma - 0.0% 1 1,000,000 704,692 3,108,000 1,303,283,553 3,108,000 1,303,283,553 3,108,000 1,303,285 1,303,228 1,303,228 <td></td> <td>1,000,000</td> <td></td>		1,000,000	
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City of Chicago Illinois General Obligation Unlimited 4,500,000 4,757,067 Iotal Illinois 11,345,7067 Texas - 0.0% 3,150,000 2,370,677 Central Texas Tumpike System Revenue Bonds 3,150,000 2,309,744 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3,150,000 1,600,007 3,42% due 09/01/50 2,500,000 1,760,007 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,529 Mashington - 0.0% 5,389,529 Central Washington University Revenue Bonds 5,389,529 S.10% due 60/01/45 1,000,000 704,692 Oklahoma - 0.0% 1,750,000 1,938,852 Central Washington University Revenue Bonds 1,000,000 704,692 S.10% due 60/01/45 1,000,000 704,692 Oklahoma - 0.0% 1,000,000 704,692 Cottal University Revenue Bonds 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 1,010,020 1,130,225 Total Municipia Bonds 1000,000 704,692 1,130,225 Cottal Munic		,,	·····
6.31% due 01/01/44 4,500,000 4,757,065 Total Illinois 11,345,706 Texas - 0.0% 11,345,706 Central Texas Turnpike System Revenue Bonds 3,150,000 2,300,744 3.03% due 08/15/41 3,150,000 2,500,000 1,760,073 3.42% due 10/15/37 1,500,000 1,238,707 Total Texas 5,389,523 5,389,523 Washington - 0.0% 5,389,523 5,389,523 Central Washington University Revenue Bonds 5,389,523 5,389,523 Contral Vestington University Revenue Bonds 1,750,000 1,938,854 Oklahoma - 0.0% 1,750,000 1,938,854 Oklahoma - 0.0% 1,000,000 704,692 Oklahoma - 0.0% 1,000,000 704,692 Oklahoma - 0.0% 1,000,000 704,692 Oklahoma - 0.0% 1,130,228 1,130,228 Total Oklahoma - 0.0%		1,540,000	1,029,900
Total Illinois 11.345,760 Texas - 0.0% 11.345,760 Central Texas Tumpike System Revenue Bonds 3,150,000 2,390,741 3.0% due 0%/15/41 3,150,000 2,390,741 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 2,500,000 1,760,007 3.42% due 09/01/50 2,500,000 1,760,007 1,238,707 Total Texas 11.345,766 5,389,523 5,389,523 Washington - 0.0% 5,389,523 5,389,523 5,389,523 Central Washington - 0.0% 1,750,000 1,238,707 1,938,855 Oklahoma Development Trust Revenue Bonds 1,000,000 704,692 3,180,000 425,533 Oklahoma Development Trust Revenue Bonds 1,130,223 1,130,223 1,130,223 1,130,223 Total Municipal Bonds 1,130,223 1,130,223 1,130,223 1,130,223 Total Municipal Bonds 1,130,223 1,130,223 1,130,223 1,130,223 1,130,223 Total Municipal Bonds 1,130,223 1,130,223 1,130,223 1,130,223 1,130,223 1,130,223		4 500 000	4 757 067
Texas - 0.0% 100.00.00 Central Texas Tumpike System Revenue Bonds 3.150,000 2,390,744 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 2,500,000 1,760,073 3.42% due 09/01/50 2,500,000 1,760,073 Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 5,389,523 3.34% due 11/15737 1,500,000 1,238,707 Total Texas 5,389,523 5,389,523 Washington - 0.0% 6,95% due 05/01/40 1,750,000 1,938,855 Oklahoma - 0.0% 1,750,000 1,938,855 Oklahoma - 0.0% 1,000,000 704,692 Tulsa Airports Improvement Trust Revenue Bonds 1,000,000 704,692 3.10% due 06/01/45 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 1,000,000 704,692 Cital Oklahoma 4,65% due 08/15/30 450,000 425,533 Total Oklahoma 1,000,000 704,692 1,103,022 Total Oklahoma 1,000,000 704,693 1,103,022 Total Oklahoma 0 1,103,022 </td <td></td> <td>4,500,000</td> <td></td>		4,500,000	
Central Texas Tumpike System Revenue Bonds 3,150,000 2,390,748 3.03% due 08/15/41 3,150,000 2,390,748 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 2,500,000 1,760,073 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3,24% 400,01750 1,238,707 3.34% due 11/15/37 1,500,000 1,238,707 5,389,525 Washington - 0.0% 5,389,525 5,389,525 Central Washington University Revenue Bonds 5,389,525 5,389,525 Mashington - 0.0% 1,750,000 1,238,707 1,308,000 1,938,855 Oklahoma - 0.0% 1,750,000 1,938,855 1,900,000 704,692 Oklahoma - 0.0% 1,000,000 704,692 1,130,225 1,130,255 Oklahoma - 0.0% 1,000,000 704,692 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130,255 1,130			11,345,760
3.03% due 08/15/41 3,150,000 2,390,748 Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 2,500,000 1,760,073 3.42% due 09/01/50 2,500,000 1,228,703 Total Texas 5,38%, due 05/01/40 1,238,702 Vashington - 0.0% 1,750,000 1,238,852 Vashington - 0.0% 1,750,000 1,938,852 Oklahoma - 0.0% 1,750,000 1,938,852 Vashington 1,00% due 05/01/40 1,750,000 1,938,852 Oklahoma - 0.0% 1,750,000 1,938,852 Vashington 1,00% due 06/01/45 1,000,000 704,692 Oklahoma - 0.0% 1,000,000 704,692 Vashington 1,00% due 06/01/45 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 1,130,223 1,130,223 Total Oklahoma 450,000 425,534 1,130,223 Total Oklahoma 450,000 425,534 1,130,223 Total Oklahoma 450,000 41,538,555 41,538,555 Cost \$47,358,934) 2,2700,000 15,231,142 Pomama Government International Bond 2,700,000 15,231,142 </td <td></td> <td></td> <td></td>			
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 2,500,000 1,760,073 3.42% due 09/01/50 2,500,000 1,238,703 Total Texas 5,389,524 Washington - 0.0% 2 5,389,524 Central Washington University Revenue Bonds 5,389,524 Mashington - 0.0% 1,750,000 1,238,703 Central Washington University Revenue Bonds 6,95% due 05/01/40 1,938,855 Oklahoma - 0.0% 1,000,000 704,692 Uslas Airports Improvement Trust Revenue Bonds 3,10% due 06/01/45 1,000,000 704,692 Oklahoma - 0.0% 450,000 425,536 1,130,228 1,130,228 1,130,228 Cost \$47,358,934) 41,538,555 41,538,555 41,538,555 1,130,228 1,130		2 1 50 000	2 200 740
3.42% due 09/01/50 2,500,000 1,760,073 Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 1,500,000 1,238,703 3.34% due 11/15/37 1,500,000 1,238,703 Total Texas 5,389,528 538 Washington - 0.0% 1,750,000 1,938,855 Central Washington University Revenue Bonds 1,750,000 1,938,855 Oklahoma - 0.0% 1,000,000 704,692 Oklahoma 2.0% 1,000,000 704,692 Oklahoma 2.0% 1,000,000 704,692 Oklahoma 2.0% 1,000,000 704,692 Oklahoma 2.0% 450,000 425,536 Oklahoma 2.0% 450,000 425,536 Oklahoma 2.0% 41,538,553 1,130,228 Total Oklahoma 3.0% 41,538,553 1,130,228 Total Oklahoma 4.0% 41,538,553 1,130,228 Total Oklahoma 4.0% 41,538,553 1,130,228 Total Oklahoma 4.0% 22,700,000 15,231,142 Panama Government International Bond 22,700,000 15,231,142 Israel Government International Bond 22,700,000 15,231,142		3,150,000	2,390,748
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 3.34% due 11/15/37 1,500,000 1,238,707 5,389,528 Washington -0.0% Central Washington University Revenue Bonds 6.95% due 05/01/40 Central Washington University Revenue Bonds 6.95% due 05/01/40 Central Washington University Revenue Bonds 6.95% due 05/01/40 Central Washington University Revenue Bonds 3.10% due 06/01/45 Central Washington University Revenue Bonds Central Washington University Revenue Bonds 3.10% due 06/01/45 Central Mashington University Revenue Bonds Central Mashington Development Finance Authority Revenue Bonds Central Kentral Education Development Finance Authority Revenue Bonds Central Kentral Education Bond Central Kentral Education Bond Size Central Kentral Education Bond Size Central Kentral Education Bond Size Central Kentral Education Central Kentral Education Bond Size Central Kentral Education Central Kentral Education Central Kentral Education Central Kentral Education Central Kentral Kentral Education Central Kentral Kentral K		2,500,000	1 7(0 072
3.34% due 11/15/37 1,500,000 1,238,707 Total Texas 5,389,528 Washington - 0.0% 1,750,000 1,938,854 Central Washington University Revenue Bonds 1,750,000 1,938,854 Kashoma - 0.0% 1,750,000 1,938,854 Oklahoma - 0.0% 1,000,000 704,692 S.10% due 06/01/45 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 450,000 425,536 J.10% due 08/15/30 450,000 425,536 Total Municipal Bonds 1,130,222 1,130,222 (Cost \$47,358,934) 41,538,555 41,538,555 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 22,700,000 15,231,142 Israel Government International Bond 22,700,000 15,231,142 S.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875		2,500,000	1,/00,0/5
Total Texas 5,389,522 Washington - 0.0% 5 Central Washington University Revenue Bonds 1,750,000 6.95% due 05/01/40 1,750,000 Oklahoma - 0.0% 1,750,000 Tulsa Airports Improvement Trust Revenue Bonds 1,000,000 3.10% due 06/01/45 1,000,000 Oklahoma Development Finance Authority Revenue Bonds 4,55% due 08/15/30 4.65% due 08/15/30 450,000 Total Oklahoma 1,130,228 Total Oklahoma 1,130,228 (Cost \$47,358,934) 41,538,555 FOREIGN GOVERNMENT DEBT ^{+†} - 0.1% 22,700,000 15,231,142 Panama Government International Bond 22,700,000 15,231,142 S.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875		1 500 000	1 000 707
Washington - 0.0% 0.100 Central Washington University Revenue Bonds 1,750,000 1,938,854 6.95% due 05/01/40 1,750,000 1,938,854 Oklahoma - 0.0% 1,000,000 704,692 Tulsa Airports Improvement Trust Revenue Bonds 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 4,509,000 425,533 A 65% due 08/15/30 450,000 425,533 Total Oklahoma 1,130,222 1,130,225 Total Municipal Bonds 1,130,225 1,130,225 (Cost \$47,358,934) 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 22,700,000 15,231,142 Israel Government International Bond 22,700,000 15,231,142 Israel Government International Bond 23,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875		1,500,000	
Central Washington University Revenue Bonds 1,750,000 1,938,854 Oklahoma - 0.0% 1,000,000 704,692 Tulsa Airports Improvement Trust Revenue Bonds 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 4,65% due 08/15/30 425,536 Ac5% due 08/15/30 450,000 425,536 Total Oklahoma 1,130,228 1,130,228 Total Municipal Bonds 41,538,553 41,538,553 Coxt \$47,358,934) 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 22,700,000 15,231,142 Panama Government International Bond 22,700,000 15,231,142 A.50% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875			5,389,528
6.95% due 05/01/40 1,750,000 1,938,854 Oklahoma - 0.0% 1,000,000 704,692 Tulsa Airports Improvement Trust Revenue Bonds 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 450,000 425,530 Total Oklahoma 450,000 425,530 Total Oklahoma 1,130,228 1,130,228 Total Oklahoma 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 22,700,000 15,231,142 Panama Government International Bond 22,700,000 15,231,142 S.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875			
Oklahoma - 0.0% (1,00,000(1,00,000)Tulsa Airports Improvement Trust Revenue Bonds 3.10% due $06/01/45$ 1,000,000704,692Oklahoma Development Finance Authority Revenue Bonds 4.65% due $08/15/30$ 450,000425,536Total Oklahoma (Cost \$47,358,934)1,130,226FOREIGN GOVERNMENT DEBT ^{††} - 0.1%Panama Government International Bond 4.50% due $04/16/50$ 22,700,00015,231,142Israel Government International Bond 5.38% due $03/12/29$ 9,800,0009,613,875Total Foreign Government Debt9,800,0009,613,875			
Tulsa Airports Improvement Trust Revenue Bonds 1,000,000 704,692 3.10% due 06/01/45 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 450,000 425,536 4.65% due 08/15/30 450,000 425,536 Total Oklahoma 1,130,228 1,130,228 Total Municipal Bonds 41,538,553 41,538,553 (Cost \$47,358,934) 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% Panama Government International Bond 4,50% due 04/16/50 22,700,000 15,231,142 Israel Government International Bond 5,38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 5,38% due 03/12/29 9,800,000 9,613,875		1,750,000	1,938,854
3.10% due 06/01/45 1,000,000 704,692 Oklahoma Development Finance Authority Revenue Bonds 450,000 425,536 4.65% due 08/15/30 450,000 425,536 Total Oklahoma 1,130,228 1,130,228 Total Municipal Bonds 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 22,700,000 15,231,142 Panama Government International Bond 22,700,000 15,231,142 4.50% due 04/16/50 22,700,000 15,231,142 Israel Government International Bond 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875			
Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30 425,536 Ac50% due 08/15/30 425,536 1,130,228 Total Municipal Bonds 1,130,228 1,130,228 (Cost \$47,358,934) 41,538,553 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% Panama Government International Bond 4,50% due 04/16/50 22,700,000 15,231,142 Israel Government International Bond 5.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875 9,613,875			
4.65% due 08/15/30 450,000 425,536 Total Oklahoma 1,130,228 Total Municipal Bonds 4.55% (Cost \$47,358,934) 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 22,700,000 Panama Government International Bond 22,700,000 4.50% due 04/16/50 22,700,000 Israel Government International Bond 9,800,000 5.38% due 03/12/29 9,800,000 9,613,879		1,000,000	704,692
Total Oklahoma 11/12/02/0 Total Oklahoma 1,130,228 Total Municipal Bonds 1,130,228 (Cost \$47,358,934) 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 22,700,000 Panama Government International Bond 22,700,000 4.50% due 04/16/50 22,700,000 Israel Government International Bond 9,800,000 5.38% due 03/12/29 9,800,000 Total Foreign Government Debt 9,613,875			
Total Municipal Bonds (Cost \$47,358,934) 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1% 41,538,553 Panama Government International Bond 4.50% due 04/16/50 22,700,000 15,231,142 Israel Government International Bond 5.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875		450,000	425,536
(Cost \$47,358,934) 41,538,553 FOREIGN GOVERNMENT DEBT ^{††} - 0.1%	Total Oklahoma		1,130,228
FOREIGN GOVERNMENT DEBT ^{††} - 0.1% Panama Government International Bond 4.50% due 04/16/50 22,700,000 Israel Government International Bond 5.38% due 03/12/29 9,800,000 Total Foreign Government Debt	Total Municipal Bonds		
Panama Government International Bond 22,700,000 15,231,142 4.50% due 04/16/50 22,700,000 15,231,142 Israel Government International Bond 5.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875 9,800,000 9,613,875	(Cost \$47,358,934)		41,538,553
Panama Government International Bond 22,700,000 15,231,142 4.50% due 04/16/50 22,700,000 15,231,142 Israel Government International Bond 5.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt 9,800,000 9,613,875 9,800,000 9,613,875	FOREIGN GOVERNMENT DEBT ^{††} - 0.1%		
Israel Government International Bond 5.38% due 03/12/29 9,800,000 9,613,879 Total Foreign Government Debt	Panama Government International Bond		
Israel Government International Bond 5.38% due 03/12/29 9,800,000 9,613,879 Total Foreign Government Debt	4.50% due 04/16/50	22,700,000	15,231,142
5.38% due 03/12/29 9,800,000 9,613,875 Total Foreign Government Debt	Israel Government International Bond		, ,
Total Foreign Government Debt		9,800.000	9,613,879
			,,,,.,,
	(Cost \$35.089.446)		24,845,021

				Face		
				Amount		Value
U.S. TREASURY BILLS ^{††} - 0.0%						
U.S. Treasury Bills						
5.19% due 07/11/24 ¹⁴			\$	5,300,000	\$	5,292,268
5.12% due 10/17/24 ¹⁴				1,650,000		1,624,235
4.88% due 04/17/25 ¹⁴				550,000		528,234
Total U.S. Treasury Bills				550,000	_	520,251
(Cost \$7,445,071)						7,444,737
					_	
				Notional Value		
OTC INTEREST RATE SWAPTIONS PURCHASED ^{††,16} - 0.0%						
Call Swaptions on: Interest Rate Swaptions						
Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap Expiring Decemb exercise rate of 2.92% (Notional Value \$892,977,813)	er 2024 with	EUR		833,196,000		3,754,096
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring Decem exercise rate of 2.21% (Notional Value \$196,258,860)	ber 2024 with	EUR		183,120,000		914.381
Total OTC Interest Rate Swaptions Purchased						
(Cost \$5,229,385)						4,668,477
Total Investments - 110.8%					_	
(Cost \$28,519,839,673)					\$	26,843,008,801
OTC INTEREST RATE SWAPTIONS WRITTEN ^{††,16} - (0.0)%						
Call Swaptions on:						
Interest Rate Swaptions Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap Expiring Decemb	or 2024 with					
exercise rate of 2.36% (Notional Value \$892,977,813)	ci 2024 with	EUR		833,196,000		(1,122,962)
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring Decem	ber 2024 with			,,		(-,-=,, •=)
exercise rate of 2.71% (Notional Value \$196,258,860)		EUR		183,120,000		(3,342,885)
Total OTC Interest Rate Swaptions Written						
(Premiums received \$5,229,385)						(4,465,847)
Other Assets & Liabilities, net - (10.8)%					0	(2,626,462,142)
Total Net Assets - 100.0%					\$	24,212,080,812
Futures Contracts						X 7 1 X 1 1 1
						Value and Unrealized Appreciation
Description Nu	nber of Contracts		Expiration Date	Notional Amount		(Depreciation)**
Interest Rate Futures Contracts Purchased [†]						
3-Month SOFR Futures Contracts	2,426		Mar 2026 \$	582,391,625	\$	389,931
3-Month SOFR Futures Contracts	2,426		Dec 2025	581,512,200		147,331
3-Month SOFR Futures Contracts	2,426		Sep 2025	580,359,850	<u>^</u>	(95,234)
			<u>\$</u>	1,744,263,675	\$	442,028

Centrally Cleared Credit Default Swap Agreements Protection Purchased ††

Counterparty		xchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notion: Amount		ue	Upfront Premiums Received	Unrealized Appreciation ^{**}
BofA Securities, Inc	. IC	CE	ITRAXX.EUR.41.V1	1.00%	Quarterly	06/20/29 EU	R 56,240,00	0 \$ (1,071,84	41)	\$ (1,294,864)	\$ 223,023
Centrally Cleared I	Interest Rate	Swap Agree	ments ^{††}								
Counterparty	Exchange	Floating Rate Type		Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value		Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate U.S. Secured	4.48%	Annually	11/02/33	\$ 389,640,000	\$ 16,608,015	\$	3,001 \$	16,605,014
BofA Securities, Inc.	CME	Pay	Overnight Financing Rate U.S. Secured	3.94%	Annually	06/05/30	1,958,500,000	8,997,819		231,249	8,766,570
BofA Securities, Inc.	CME	Pay	Overnight Financing Rate U.S. Secured	4.99%	Annually	10/11/25	1,337,210,000	1,225,861		2,321	1,223,540
BofA Securities, Inc.	CME	Pay	Overnight Financing Rate	3.96%	Annually	04/03/34	53,740,000	113,964		512	113,452
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.55%	Annually	02/05/29	1,960,000	(43,987)		188	(44,175)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.75%	Annually	02/05/27	6,000,000	(96,198)		272	(96,470)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.66%	Annually	01/16/29	240,000,000	(4,306,949)		1,251	(4,308,200)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.76%	Annually	02/06/29	650,000,000	(9,072,791)		2,966	(9,075,757)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.59%	Annually	01/02/28	660,000,000	(13,634,795)		2,857	(13,637,652)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	900,000,000	(24,469,281)		3,262	(24,472,543)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	1,803,000,000	(77,778,030)		5,081	(77,783,111)
								\$ (102,456,372)	\$	252,960 \$	(102,709,332)

Forward Foreign Currency Exchange Contracts ††

Counterparty	Currency	Туре	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation
Barclays Bank plc	EUR	Sell	99,195,000	106,718,970 USD	07/16/24 \$	361,956
Goldman Sachs International	GBP	Sell	20,490,000	26,100,818 USD	07/16/24	196,274
					\$	558,230

OTC Interest Rate Swaptions Purchased

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital								
Services LLC								
6-Month/2-Year		6 Month						
Interest Rate Swap	Pay	EURIBOR	Semi-annual	2.92%	12/20/24	2.92%	\$ 892,977,813	\$ 3,754,096
Morgan Stanley Capital								
Services LLC								
6-Month/10-Year		6 Month						
Interest Rate Swap	Pay	EURIBOR	Semi-annual	2.21%	12/20/24	2.21%	196,258,860	914,381
								\$ 4,668,477

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital								
Services LLC								
6-Month/2-Year		6 Month						
Interest Rate Swap	Receive	EURIBOR	Semi-annual	2.36%	12/20/24	2.36%	892,977,813	(1,122,962)
Morgan Stanley Capital								
Services LLC								
6-Month/10-Year		6 Month						
Interest Rate Swap	Receive	EURIBOR	Semi-annual	2.71%	12/20/24	2.71%	196,258,860	(3,342,885)
								\$ (4,465,847)

The face amount is denominated in U.S. dollars unless otherwise indicated.

Non-income producing security. **

Includes cumulative appreciation (depreciation). ***

A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.

t 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 June 30, 2024. 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. ٥

Affiliated issuer.

Special Purpose Acquisition Company (SPAC).

Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date. 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 \$10,495,520,429 (cost \$11,039,663,439), or 43.4% of total net assets.

Rate indicated is the 7-day yield as of June 30, 2024.

Security is a principal-only strip.

Security is an interest-only strip. 8

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 June 30, 2024. 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 \$98,610,943 (cost \$101,037,036), or 0.4% of total net assets. 9 10

Perpetual maturity.

11 Security is in default of interest and/or principal obligations.

12 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

13 Zero coupon rate security. 14

Rate indicated is the effective yield at the time of purchase. 15

Security is unsettled at period end and does not have a stated effective rate.

16 Swaptions - See additional disclosure in the swaptions table above for more information on swaptions.

BofA — Bank of America CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury EUR — Euro

EURIBOR – European Interbank Offered Rate GBP – British Pound ICE – Intercontinental Exchange

ICE — Intercontinental Exchange ITRAXX.EUR.41.V1 — iTraxx Europe Series 41 Index Version 1 plc — Public Limited Company REMIC — Real Estate Mortgage Investment Conduit REIT — Real Estate Investment Trust SARL — Société à Responsabilité Limitée SOFR — Secured Overnight Financing Rate SONIA — Sterling Overnight Index Average WAC — Weighted Average Coupon