	Shares	Value
COMMON STOCKS[†] - 0.0%		
Industrial - 0.0%		
YAK BLOCKER 2 LLC[*,†††]	44,094	$ 85,554
YAK BLOCKER 2 LLC[*,†††]	40,754	79,075
API Heat Transfer Intermediate[*,†††]	31	46,405
BP Holdco LLC[*,†††,1]	532	645
Vector Phoenix Holdings, LP[*,†††]	532	11
Total Industrial		211,690
Communications - 0.0%		
Vacasa, Inc. — Class A[*]	18,219	88,727
Financial - 0.0%		
Pershing Square Tontine Holdings, Ltd. — Class A[*,†††,2]	9,315,080	931
Total Common Stocks		
(Cost $3,668,341)		301,348
PREFERRED STOCKS[††] - 2.8%		
Financial - 2.6%		
Markel Group, Inc.		
6.00%	72,131,000	71,630,988
Equitable Holdings, Inc.		
4.95%	71,314,000	70,203,605
Citigroup, Inc.		
3.88%	31,175,000	29,504,248
4.00%	26,571,000	25,446,438
7.63%[3]	14,300,000	14,888,874
Wells Fargo & Co.		
3.90%	66,688,000	63,815,474
7.63%[3]	4,100,000	4,366,111
Charles Schwab Corp.		
4.00%	73,673,000	62,917,773
Bank of New York Mellon Corp.		
3.75%	65,200,000	60,165,752
Goldman Sachs Group, Inc.		
7.50%	25,300,000	26,017,356
3.80%[3]	25,830,000	24,344,331
3.65%[3]	2,450,000	2,278,245
MetLife, Inc.		
3.85%	53,467,000	51,748,608
JPMorgan Chase & Co.		
3.65%[3]	37,412,000	35,386,499
Bank of America Corp.		
4.38%	27,700,000	26,196,807
Kuvare US Holdings, Inc.		
7.00% due 02/17/51[4]	15,731,000	15,652,345
CNO Financial Group, Inc.		
5.13% due 11/25/60	715,225	13,875,365
Jackson Financial, Inc.		
8.00%	472,000	12,154,000
Selective Insurance Group, Inc.		
4.60%	541,225	9,823,234
Depository Trust & Clearing Corp.		
3.38%[3,4]	4,750,000	4,461,319
State Street Corp.		
6.70%[3]	2,645,000	2,660,767
Assurant, Inc.		
5.25% due 01/15/61	14,200	297,064
First Republic Bank		
4.25%[*]	2,368,525	47,371
4.50%[*]	276,775	5,535
Total Financial		627,888,109
Communications - 0.2%		
AT&T Mobility II LLC		
6.80%[*,†††]	47,000	46,910,230
Government - 0.0%		
CoBank ACB		
4.25%	3,300,000	2,870,091
Total Preferred Stocks		
(Cost $777,801,923)		677,668,430
WARRANTS[†] - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26[*]	101,490	2,862
Pershing Square SPARC Holdings, Ltd.		
Expiring 12/31/49[*,†††,2]	2,846,274	285
Pershing Square Tontine Holdings, Ltd.		
Expiring 07/24/25[*,†††,2]	1,035,008	103
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]	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		
(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	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		
(Cost $195,518,411)		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[15]	200,240,000	164,173,334
due 09/01/24[15]	192,250,000	150,496,184
due 09/01/24[15]	123,633,969	122,141,669
Fannie Mae		
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 05/01/53	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	5,792,065	4,518,203
2.51% due 10/01/46	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	3,359,880	2,991,286
2.54% due 12/01/39	3,565,224	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	1,195,918	1,038,680
4.05% due 09/01/48	1,107,938	991,463
2.32% due 07/01/50	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	851,540	524,974
2.75% due 11/01/31	589,269	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	105,641	95,192
5.00% due 04/01/44	69,410	67,813
2.28% due 01/01/51	67,226	48,082
3.50% due 06/01/46	12,490	11,305
Freddie Mac		
5.50% due 09/01/53	197,442,495	196,910,513
5.00% due 04/01/53	193,470,271	187,179,705
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

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 33.7% (continued)		
Government Agency - 21.8% (continued)		
Fannie Mae-Aces		
1.59% (WAC) due 03/25/35◊,7	200,687,927	$ 18,814,934
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		
2.18% (WAC) due 01/25/51◊,4	10,111,374	7,978,227
Freddie Mac Multifamily Structured Pass Through Certificates		
0.63% (WAC) due 12/25/24◊,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-NQM6, 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-NQM6, 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-NQM7, 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-NQM4, 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-NQM3, 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-NQM9, 7.66% due 10/25/63[4,8]	5,454,123	5,538,543
2023-NQM2, 6.32% due 01/25/62[4,8]	5,497,495	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
2023-NQM2, 6.72% due 01/25/62[8,9]	3,197,851	3,202,643
2024-NQM3, 6.43% due 12/25/63[8,9]	1,771,038	1,767,446

	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[◊,4]	59,414,465	$	58,257,421
2020-RPL5, 4.71% (WAC) due 08/25/60[◊,4]	57,256,576		56,993,453
2021-RPL7, 1.93% (WAC) due 07/27/61[◊,4]	50,273,852		48,507,536
2021-RPL1, 4.06% (WAC) due 09/27/60[◊,4]	23,089,830		22,595,301
BRAVO Residential Funding Trust			
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
2024-NQM3, 6.19% due 03/25/64[4,8]	13,623,975		13,657,539
2021-HE1, 6.84% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70[◊,4]	7,500,000		7,481,487
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
2024-NQM3, 6.39% due 03/25/64[8,9]	2,307,561		2,312,385
PRPM LLC			
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[◊,4]	26,823,697		26,037,676
2024-RPL2, 3.50% due 05/25/54[4]	25,157,378		23,770,110
2023-1, 6.88% (WAC) due 02/25/28[◊,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			
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
JP Morgan Mortgage Trust			
2021-12, 2.50% (WAC) due 02/25/52[◊,4]	97,330,461		87,983,641
2021-13, 2.50% (WAC) due 04/25/52[◊,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[◊,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[◊,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-NQM2, 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[◊]	24,821,401	13,138,367
2007-HE5, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/37[◊]	25,939,038	10,854,865
2006-HE6, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 09/25/36[◊]	22,613,343	7,659,625
2006-HE5, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/36[◊]	12,666,943	6,269,178
2007-HE3, 5.57% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 12/25/36[◊]	10,588,857	5,211,091
2006-HE4, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36[◊]	7,892,348	4,008,625
2006-HE5, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 08/25/36[◊]	7,589,938	3,756,316
2007-HE2, 5.55% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37[◊]	8,164,995	3,696,766
2007-HE2, 5.59% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 01/25/37[◊]	7,758,375	3,512,638

	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◊	6,108,957	$ 2,765,814
2007-NC3, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37◊	3,084,607	2,290,345
2007-HE6, 5.52% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37◊	2,252,589	1,971,330
2007-HE3, 5.59% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36◊,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◊	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◊,4	38,725,085	39,045,756
2024-HE1, 6.17% (WAC) due 03/25/54◊,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◊,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◊,4	5,047,569	5,060,601
2023-CES2, 6.81% (WAC) due 09/25/43◊,4	4,343,274	4,375,805
Top Pressure Recovery Turbines		
7.51% due 11/01/69	44,494,000	44,516,247

	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◊	58,502,517	$ 35,436,010
2006-WMC4, 5.58% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36◊	12,107,347	6,311,157
2006-WMC3, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36◊	1,729,311	1,238,427
Home Equity Loan Trust		
2007-FRE1, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37◊	44,813,858	41,699,640
Citigroup Mortgage Loan Trust, Inc.		
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◊,[4]	19,845,681	10,622,209
2006-WF1, 4.97% due 03/25/36	13,397,395	6,490,960
2007-AMC3, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37◊	5,631,923	4,630,306
GSAMP Trust		
2007-NC1, 5.72% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46◊	24,257,074	12,437,254
2006-HE8, 5.92% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37◊	10,107,000	8,258,848
2006-NC2, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36◊	11,380,970	6,352,700
2007-NC1, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/46◊	6,938,951	3,352,937
Sequoia Mortgage Trust		
2024-5, 6.00% (WAC) due 06/25/54◊,[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◊	23,885,839	22,685,478
Alternative Loan Trust		
2007-OA4, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 05/25/47◊	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◊	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◊,4	12,051,436		11,044,892
2022-NQM2, 4.20% (WAC) due 03/25/67◊,4	11,846,652		10,899,572
Saluda Grade Alternative Mortgage Trust			
2023-FIG4, 6.72% (WAC) due 11/25/53◊,4	20,118,399		20,363,620
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		17,809,549
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		13,435,361
2007-ASP1, 5.86% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 03/25/37◊	8,013,610		3,220,027
2007-WM2, 5.67% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 02/25/37◊	6,044,731		2,510,852
SPS Servicer Advance Receivables Trust			
2020-T2, 1.83% due 11/15/55[4]	20,000,000		18,890,042
American Home Mortgage Investment Trust			
2007-1, 2.08% due 05/25/47[7]	122,037,387		17,301,350
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◊	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◊	6,013,038	$	1,392,727
2007-HE1, 5.62% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37◊	5,647,340		1,308,055
2007-HE1, 5.52% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37◊	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◊,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◊	29,554,109		7,628,459
2006-HE2, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36◊	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◊	8,207,689		6,548,478
2006-AR10, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36◊	7,051,263		5,421,437
2006-AR9, 5.99% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46◊	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◊,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◊	1,465,100		1,402,331
2006-BC6, 5.63% (1 Month Term SOFR + 0.28%, Rate Floor: 0.17%) due 01/25/37◊	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◊	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◊,4	8,665,556	$	8,103,185
2020-1, 2.41% (WAC) due 02/25/50◊,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◊	8,704,461		7,478,016
2006-4, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 10/25/46◊	6,512,528		3,555,634
2006-6, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/46◊	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◊	30,853,973		8,731,427
2006-HE6, 4.49% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/37◊	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◊,4	11,884,455		11,807,682
RALI Series Trust			
2007-QO4, 5.84% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 05/25/47◊	3,899,667		3,359,957
2006-QO2, 5.90% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46◊	16,536,210		2,926,137
2007-QO2, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47◊	7,409,529		2,474,068
2006-QO6, 5.62% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46◊	4,715,292		1,060,990
2006-QO2, 6.00% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46◊	5,362,610		967,697
2007-QO3, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 03/25/47◊	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◊	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◊	26,124,999		7,502,643
2006-M3, 5.56% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36◊	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◊	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◊	7,367,308		2,727,646
2006-WMC3, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36◊	5,566,895		1,951,003
2007-WMC1, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 01/25/37◊	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◊	5,847,706		5,150,085
2006-12, 5.83% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38◊	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◊	11,220,146		5,000,452
2006-D, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36◊	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◊	6,584,674		6,368,292

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 33.7% (continued)			
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			
2006-FF16, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 12/25/36◊	19,387,843		7,808,675
CFMT LLC			
2022-HB9, 3.25% (WAC) due 09/25/37◊,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◊	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◊	18,730,774		5,248,217
2007-A1, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/37◊	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◊	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◊	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◊	4,425,866		1,683,210
2006-8, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36◊	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◊	6,633,177		3,903,132
2007-2, 5.71% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37◊	4,722,231		2,302,055
Towd Point Mortgage Trust			
2023-CES1, 6.75% (WAC) due 07/25/63◊,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◊	4,437,631		4,011,785
2007-15N, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.00%) due 08/25/37◊	1,162,669		1,089,856
2006-10N, 5.88% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46◊	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◊	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◊	4,619,461		3,289,686
2007-HE4, 5.71% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47◊	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◊	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◊	4,302,595		3,369,513
2006-AR13, 6.03% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46◊	1,324,844		1,077,637
2006-AR11, 6.07% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46◊	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◊	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◊	5,096,778	$ 4,768,841
GSAA Home Equity Trust		
2006-5, 5.82% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 03/25/36◊	12,089,306	3,889,766
2007-7, 6.00% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37◊	117,243	108,289
Impac Secured Assets CMN Owner Trust		
2005-2, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36◊	4,101,421	3,704,656
GSAA Trust		
2007-3, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47◊	10,558,810	2,819,848
ASG Resecuritization Trust		
2010-3, 5.05% (1 Month Term SOFR + 0.40%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45◊,9	2,011,250	1,837,820
C-BASS Mortgage Loan Trust		
2007-CB2, 3.55% due 02/25/37	2,536,767	1,501,262
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 6.04% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36◊	1,503,972	1,432,889
Securitized Asset Backed Receivables LLC Trust		
2006-WM4, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36◊	5,186,707	1,338,716
Countrywide Asset-Backed Certificates		
2005-15, 3.65% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36◊	689,507	668,432
Structured Asset Investment Loan Trust		
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◊	220,359	205,252
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60◊,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[◊]	448,769	$	443,563
Alliance Bancorp Trust			
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[◊]	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[◊,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[◊,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[◊,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[◊,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[◊,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◊,4	32,500,000	$	31,850,000
JP Morgan Chase Commercial Mortgage Securities Trust			
2021-NYAH, 7.53% (1 Month Term SOFR + 1.95%, Rate Floor: 1.84%) due 06/15/38◊,4	14,350,000		12,460,932
2016-JP3, 3.56% (WAC) due 08/15/49◊	10,290,000		8,406,681
2021-NYAH, 7.88% (1 Month Term SOFR + 2.30%, Rate Floor: 2.19%) due 06/15/38◊,4	8,000,000		6,666,424
2016-JP3, 1.46% (WAC) due 08/15/49◊,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◊,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◊,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◊,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◊,4	5,855,274		5,840,687
Citigroup Commercial Mortgage Trust			
2019-GC43, 0.74% (WAC) due 11/10/52◊,7	217,404,921		5,547,695
2019-GC41, 1.17% (WAC) due 08/10/56◊,7	101,763,454		3,577,810
2016-P4, 2.05% (WAC) due 07/10/49◊,7	27,707,436		749,295
2016-C2, 1.80% (WAC) due 08/10/49◊,7	29,915,090		726,611
2015-GC35, 4.35% (WAC) due 11/10/48◊	810,679		681,202
2016-P5, 1.52% (WAC) due 10/10/49◊,7	24,590,897		543,641
2016-GC37, 1.81% (WAC) due 04/10/49◊,7	18,895,665		368,858
2015-GC35, 0.86% (WAC) due 11/10/48◊,7	27,533,665		179,748
2016-C3, 1.06% (WAC) due 11/15/49◊,7	8,975,016		150,734
2015-GC29, 1.15% (WAC) due 04/10/48◊,7	17,843,255		79,212
GS Mortgage Securities Corporation Trust			
2020-UPTN, 3.35% (WAC) due 02/10/37◊,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[◊,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[◊,4]	1,000,000		977,228
BENCHMARK Mortgage Trust			
2020-IG3, 3.23% (WAC) due 09/15/48[◊,4]	5,232,000		3,059,572
2019-B14, 0.89% (WAC) due 12/15/62[◊,7]	107,675,007		2,533,518
2018-B2, 0.59% (WAC) due 02/15/51[◊,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[◊,7]	58,608,225		643,342
GS Mortgage Securities Trust			
2020-GC45, 0.77% (WAC) due 02/13/53[◊,7]	151,381,626		4,077,434
2019-GC42, 0.93% (WAC) due 09/10/52[◊,7]	64,868,301		2,105,904
2017-GS6, 1.15% (WAC) due 05/10/50[◊,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[◊,7]	13,658,703		19,043
DBGS Mortgage Trust			
2018-C1, 4.80% (WAC) due 10/15/51[◊]	7,588,000		6,879,474
JPMDB Commercial Mortgage Securities Trust			
2017-C7, 0.96% (WAC) due 10/15/50[◊,7]	120,003,371		2,445,069
2016-C4, 3.64% (WAC) due 12/15/49[◊]	2,650,000		2,328,165
2016-C4, 0.83% (WAC) due 12/15/49[◊,7]	72,008,058		940,555
2016-C2, 1.63% (WAC) due 06/15/49[◊,7]	22,752,596		437,758
2017-C5, 1.02% (WAC) due 03/15/50[◊,7]	7,256,549		118,246
Wells Fargo Commercial Mortgage Trust			
2017-C38, 1.07% (WAC) due 07/15/50[◊,7]	62,212,092		1,306,939
2016-BNK1, 1.85% (WAC) due 08/15/49[◊,7]	33,821,557		842,644
2017-C42, 1.00% (WAC) due 12/15/50[◊,7]	33,492,971		810,540
2017-RB1, 1.35% (WAC) due 03/15/50[◊,7]	32,508,774		809,953
2016-C35, 2.03% (WAC) due 07/15/48[◊,7]	21,325,345		586,705
2017-RC1, 1.54% (WAC) due 01/15/60[◊,7]	16,109,357		480,607
2015-NXS4, 1.15% (WAC) due 12/15/48[◊,7]	35,766,002		348,693
2016-NXS5, 1.56% (WAC) due 01/15/59[◊,7]	19,737,144		330,966
2015-P2, 1.08% (WAC) due 12/15/48[◊,7]	21,449,398		211,678
2015-C30, 1.01% (WAC) due 09/15/58[◊,7]	27,572,680		184,993
2016-C37, 0.93% (WAC) due 12/15/49[◊,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◊,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◊,4	4,900,000		4,869,413
BANK			
2020-BN25, 0.53% (WAC) due 01/15/63◊,7	140,000,000		2,953,986
2017-BNK6, 0.90% (WAC) due 07/15/60◊,7	37,455,986		653,596
2017-BNK4, 1.50% (WAC) due 05/15/50◊,7	10,511,146		317,261
COMM Mortgage Trust			
2018-COR3, 0.58% (WAC) due 05/10/51◊,7	194,936,377		2,833,673
2015-CR26, 1.04% (WAC) due 10/10/48◊,7	73,697,406		484,413
2015-CR27, 1.05% (WAC) due 10/10/48◊,7	24,566,150		192,164
2015-CR24, 0.83% (WAC) due 08/10/48◊,7	37,494,272		177,854
2015-CR23, 0.96% (WAC) due 05/10/48◊,7	34,077,868		156,802
CSAIL Commercial Mortgage Trust			
2019-C15, 1.16% (WAC) due 03/15/52◊,7	85,735,041		3,102,280
2016-C6, 2.02% (WAC) due 01/15/49◊,7	4,724,306		107,016
2015-C1, 0.94% (WAC) due 04/15/50◊,7	47,016,801		80,733
UBS Commercial Mortgage Trust			
2017-C2, 1.21% (WAC) due 08/15/50◊,7	37,841,517		969,871
2017-C5, 1.21% (WAC) due 11/15/50◊,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◊,7	28,005,040		505,146
2016-CD2, 0.69% (WAC) due 11/10/49◊,7	29,324,452		256,346
BBCMS Mortgage Trust			
2018-C2, 0.91% (WAC) due 12/15/51◊,7	56,447,593		1,470,031
CD Commercial Mortgage Trust			
2017-CD4, 1.38% (WAC) due 05/10/50◊,7	25,050,798		676,797
2017-CD3, 1.10% (WAC) due 02/10/50◊,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◊,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◊,7	60,101,591	$ 367,726
CFCRE Commercial Mortgage Trust		
2016-C3, 1.14% (WAC) due 01/10/48◊,7	42,277,780	459,610
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.16% (WAC) due 02/15/50◊,7	20,851,374	424,826
2016-UB10, 1.89% (WAC) due 07/15/49◊,7	1,522,152	31,622
DBJPM Mortgage Trust		
2017-C6, 1.05% (WAC) due 06/10/50◊,7	19,510,058	379,826
Morgan Stanley Capital I Trust		
2016-UBS9, 4.75% (WAC) due 03/15/49◊	275,000	246,364
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.27% (WAC) due 02/15/48◊,7	63,050,095	141,440
SG Commercial Mortgage Securities Trust		
2016-C5, 2.01% (WAC) due 10/10/48◊,†††,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◊,4	109,670,715	96,087,645
2015-R1, 4.44% (WAC) due 11/25/52◊,4	20,575,390	18,584,857
2015-R1, 4.31% (WAC) due 10/25/52◊,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◊,†††,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.		
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
Total Military Housing		190,835,686
Total Collateralized Mortgage Obligations		
(Cost $8,484,435,424)		8,159,685,012
CORPORATE BONDS†† - 28.0%		
Financial - 13.2%		
Pershing Square Holdings 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

	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.		
2.80% due 07/15/30[4]	90,310,000	76,367,603
GLP Capital Limited Partnership / GLP Financing II, Inc.		
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	1,000,000	1,009,807
Nippon Life Insurance Co.		
2.75% due 01/21/51[3,4]	45,350,000	37,795,316
5.95% due 04/16/54[3,4]	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]	1,200,000	991,802
FS KKR Capital Corp.		
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		
2.80% due 06/15/31	30,247,000	25,292,638
2.85% due 01/15/32	27,008,000	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.		
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]	4,064,000	2,779,853
Macquarie Bank Ltd.		
3.62% due 06/03/30[4]	59,035,000	52,541,150
Maple Grove Funding Trust I		
4.16% due 08/15/51[4]	77,700,000	52,504,418
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31[4]	46,892,000	40,865,576
2.88% due 10/15/26[4]	11,869,000	11,084,302
Global Atlantic Finance Co.		
4.70% due 10/15/51[3,4]	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.		
3.38% due 03/03/31	41,708,000	36,222,724
5.63% due 08/16/32	13,100,000	12,913,263

	Face 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	21,830,000		19,417,580
OneAmerica Financial Partners, Inc.			
4.25% due 10/15/50[4]	54,705,000		36,854,982
Brookfield Finance, Inc.			
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◊,†††	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 Amount~		Value
CORPORATE BONDS†† - 28.0% (continued)			
Financial - 13.2% (continued)			
Assurant, Inc.			
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	8,250,000		8,347,969
3.88% due 09/15/28	2,270,000		2,035,335
UBS Group AG			
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			
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.			
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.			
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.			
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.			
3.02% due 11/18/36[3]	15,650,000		12,839,378
2.96% due 11/16/40	12,214,000		8,558,318
2.67% due 11/15/35[3]	4,467,000		3,691,171
Dyal Capital Partners III			
4.40% due 06/15/40†††	26,750,000		23,887,571
Trustage Financial Group, Inc.			
4.63% due 04/15/32[4]	26,450,000		23,214,930
Hunt Companies, Inc.			
5.25% due 04/15/29[4]	25,121,000		22,830,171
Corebridge Financial, Inc.			
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.			
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)		
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.		
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]	19,050,000	14,560,588
3.83% due 03/11/51[4]	9,613,000	5,763,214
Corebridge Life Holdings, Inc.		
8.13% due 03/15/46[4]	17,100,000	19,631,390
PartnerRe Finance B LLC		
4.50% due 10/01/50[3]	21,056,000	19,115,321
Lloyds Banking Group plc		
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.		
6.00% due 05/16/54	18,900,000	18,705,574
4.30% due 11/01/47	350,000	280,184
BPCE S.A.		
7.00% due 10/19/34[3,4]	10,000,000	10,690,114
5.94% due 05/30/35[3,4]	7,750,000	7,719,142
JPMorgan Chase & Co.		
2.96% due 05/13/31[3]	17,276,000	15,141,017
6.54% (SOFR + 1.20%) due 01/23/28◊	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.		
7.25% due 09/15/28	11,167,000	11,842,647
4.50% due 12/01/25	4,560,000	4,464,826
ABN AMRO Bank N.V.		
2.47% due 12/13/29[3,4]	18,000,000	15,834,319
QBE Insurance Group Ltd.		
5.88% [3,4,10]	15,700,000	15,538,825
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50[4]	22,210,000	15,348,304
Central Storage Safety Project Trust		
4.82% due 02/01/38[9]	16,577,120	14,845,735
GA Global Funding Trust		
2.90% due 01/06/32[4]	17,480,000	14,581,585
RGA Global Funding		
5.50% due 01/11/31[4]	14,420,000	14,398,853
Kennedy-Wilson, Inc.		
4.75% due 03/01/29	15,662,000	13,400,119
4.75% due 02/01/30	81,000	67,240
SLM Corp.		
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[◊,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			
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.			
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.			
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]	13,360,000		8,769,451
CBRE Services, Inc.			
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.			
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]	6,200,000		6,054,264
Mid-Atlantic Military Family Communities LLC			
5.30% due 08/01/50[4]	5,835,662		5,021,043
5.24% due 08/01/50[4]	1,066,934		959,024

	Face Amount~	Value
CORPORATE BONDS†† - 28.0% (continued)		
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		
5.60% due 12/15/35[4]	5,600,000	5,296,194
Deloitte LLP		
7.33% due 11/20/26†††	4,800,000	4,934,034
Demeter Investments BV		
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†††	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.		
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[◊,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.		
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 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]	800,000	685,834
Fort Moore Family Communities LLC		
6.09% due 01/15/51[4]	1,553,811	1,368,063
Australia & New Zealand Banking Group Ltd.		
2.57% due 11/25/35[3,4]	1,600,000	1,313,650
Fort Knox Military Housing Privatization Project		
5.78% (1 Month Term SOFR + 0.45%) due 02/15/52[◊,4]	1,630,764	1,284,677
Banco Santander S.A.		
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[◊]	1,000,000	1,010,280
KKR Group Finance Company II LLC		
5.50% due 02/01/43[4]	1,000,000	952,079
Wells Fargo & Co.		
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]	500,000	475,528
Peachtree Corners Funding Trust		
3.98% due 02/15/25[4]	215,000	211,883
Equitable Holdings, Inc.		
4.57% due 02/15/29[4]	65,000	62,485
Atlas Mara Ltd.		
8.00% due 12/31/21[†††,11]	542,348	–
Total Financial		3,204,946,713
Industrial - 3.4%		
AP Grange Holdings		
6.50% due 03/20/45	155,100,000	155,100,000
5.00% due 03/20/45	16,400,000	16,400,000
TD SYNNEX Corp.		
2.65% due 08/09/31	34,240,000	28,168,768
2.38% due 08/09/28	20,581,000	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[†††]	62,179,170	48,765,707
Vontier Corp.		
2.95% due 04/01/31	36,612,000	30,448,692
2.40% due 04/01/28	19,150,000	16,974,560
Flowserve Corp.		
3.50% due 10/01/30	22,421,000	19,952,421
2.80% due 01/15/32	19,800,000	16,249,439
Dyal Capital Partners IV		
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		
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			
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		6,310,000	6,360,431
7.00% due 12/01/36		900,000	1,000,895
Trinity Industries, Inc.			
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†††		14,000,000	11,352,962
Crown Americas LLC / Crown Americas Capital Corporation VI			
4.75% due 02/01/26		11,379,000	11,183,149
Hillenbrand, Inc.			
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.			
6.10% due 11/15/33		10,000,000	10,360,567
QTS Irving DC3 LLC			
5.96% due 07/09/29†††		7,000,000	7,001,002
Norfolk Southern Corp.			
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.			
5.61% due 03/11/34		5,650,000	5,681,060
Virgin Media Vendor Financing Notes III DAC			
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		5,007,000	4,935,819
EnerSys			
6.63% due 01/15/32[4]		4,725,000	4,802,660
Mueller Water Products, Inc.			
4.00% due 06/15/29[4]		5,216,000	4,775,653
Fortune Brands Innovations, Inc.			
5.88% due 06/01/33		4,200,000	4,255,889
4.50% due 03/25/52		300,000	235,701
Ball Corp.			
6.88% due 03/15/28		4,350,000	4,464,713

		Face Amount~	Value
CORPORATE BONDS[††] - 28.0% (continued)			
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.			
4.00% due 01/31/29	GBP	150,000	163,928
Standard Industries, Inc.			
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.			
2.90% due 11/15/31		30,265,000	25,341,541
2.90% due 05/15/30		18,405,000	16,022,586
5.30% due 08/15/29		4,300,000	4,270,162
3.20% due 08/15/29		1,405,000	1,262,266
Altria Group, Inc.			
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.			
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			
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	16,013,715
2.65% due 01/15/32		2,140,000	1,745,904

	Face Amount~		Value
CORPORATE BONDS[††] - 28.0% (continued)			
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[†††]	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	1,600,000		1,443,259
Transurban Finance Company Pty Ltd.			
2.45% due 03/16/31[4]	14,400,000		12,033,477
Medline Borrower Limited Partnership/Medline Company-Issuer, Inc.			
6.25% due 04/01/29[4]	10,350,000		10,467,141
Block, Inc.			
6.50% due 05/15/32[4]	7,875,000		7,980,446
BAT Capital Corp.			
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		2,517,438
Tenet Healthcare Corp.			
4.63% due 06/15/28	2,096,000		1,993,292

	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.		
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.		
3.25% due 03/15/32	1,850,000	1,517,050
Molina Healthcare, Inc.		
4.38% due 06/15/28[4]	1,290,000	1,214,194
DaVita, Inc.		
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.		
7.00% due 05/01/25[4]	46,883,000	47,237,591
Hyatt Hotels Corp.		
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[◊,†††]	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	9,250,000	9,249,970
Flutter Treasury Designated Activity Co.		
6.38% due 04/29/29[4]	25,950,000	26,114,298
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25[4]	22,606,500	22,332,726
4.75% due 10/20/28[4]	3,800,000	3,700,850
International Game Technology plc		
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.		
5.38% due 07/02/29[4]	15,000,000	14,872,891
5.50% due 07/02/34[4]	7,100,000	6,926,443
Walgreens Boots Alliance, Inc.		
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		
3.88% due 08/15/26[4]	20,329,000	19,336,782
1011778 BC ULC / New Red Finance, Inc.		
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
Whirlpool Corp.		
4.60% due 05/15/50	13,326,000	10,552,606
5.75% due 03/01/34	8,070,000	8,057,351

	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			
6.75% due 05/15/25[4]	17,071,000		17,065,814
Clarios Global Limited Partnership / Clarios US Finance Co.			
6.25% due 05/15/26[4]	17,027,000		17,010,036
British Airways Class A Pass Through Trust			
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	144,855		129,100
Polaris, Inc.			
6.95% due 03/15/29	13,000,000		13,597,514
Hilton Domestic Operating Company, Inc.			
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			
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.			
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.			
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.			
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	22,300,000	22,263,299
Sunoco, LP		
7.25% due 05/01/32[4]	17,125,000	17,713,398
Midwest Connector Capital Company LLC		
4.63% due 04/01/29[4]	16,048,000	15,577,439
ONEOK, Inc.		
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		
6.38% due 10/01/30	10,560,000	10,738,063
5.63% due 04/28/27	1,880,000	1,864,167
Greensaif Pipelines Bidco SARL		
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.		
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.		
6.50% due 03/30/34	9,937,000	10,522,601
6.50% due 02/15/53	1,000,000	1,050,561
Cheniere Energy, Inc.		
5.65% due 04/15/34[4]	11,550,000	11,559,124
Kinetik Holdings, LP		
6.63% due 12/15/28[4]	9,625,000	9,778,596
Parkland Corp.		
4.63% due 05/01/30[4]	8,000,000	7,296,352
Boardwalk Pipelines, LP		
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		
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.		
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	1,523,603

	Face Amount~	Value
CORPORATE BONDS†† - 28.0% (continued)		
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.		
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		
4.88% due 11/23/81[3,4]	47,450,000	42,555,414
4.25% due 11/23/81[3,4]	8,250,000	7,785,138
9.63% due 12/15/30	2,391,000	2,919,431
Sirius XM Radio, Inc.		
3.13% due 09/01/26[4]	26,975,000	25,379,086
4.13% due 07/01/30[4]	12,010,000	10,257,937
Vodafone Group plc		
4.13% due 06/04/81[3]	40,537,000	34,523,324
Paramount Global		
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.		
4.55% due 03/15/52	29,725,000	24,267,024
Cogent Communications Group, Inc.		
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		
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		
4.50% due 08/15/30[4]	10,656,000	9,035,607
Go Daddy Operating Company LLC / GD Finance Co., Inc.		
3.50% due 03/01/29[4]	8,203,000	7,407,782
CSC Holdings LLC		
4.13% due 12/01/30[4]	5,772,000	3,730,702
Outfront Media Capital LLC / Outfront Media Capital Corp.		
7.38% due 02/15/31[4]	1,450,000	1,509,028

	Face Amount~	Value
CORPORATE BONDS†† - 28.0% (continued)		
Communications - 1.5% (continued)		
McGraw-Hill Education, Inc.		
5.75% due 08/01/28[4]	1,549,000	$ 1,493,695
Interpublic Group of Companies, Inc.		
3.38% due 03/01/41	1,950,000	1,428,992
Koninklijke KPN N.V.		
8.38% due 10/01/30	1,140,000	1,316,943
Match Group Holdings II LLC		
4.13% due 08/01/30[4]	1,250,000	1,105,976
Virgin Media Finance plc		
5.00% due 07/15/30[4]	1,050,000	865,773
Sunrise FinCo I BV		
4.88% due 07/15/31[4]	200,000	181,603
Total Communications		359,112,987
Technology - 1.2%		
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.		
2.30% due 02/15/31	20,050,000	16,519,472
5.75% due 03/15/33	9,550,000	9,633,333
4.38% due 05/15/30	2,650,000	2,505,221
Oracle Corp.		
3.95% due 03/25/51	33,794,000	24,986,449
Qorvo, Inc.		
4.38% due 10/15/29	14,751,000	13,931,865
3.38% due 04/01/31[4]	10,809,000	9,265,333
MSCI, Inc.		
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	17,500,000	17,339,811
Fair Isaac Corp.		
5.25% due 05/15/26[4]	15,640,000	15,471,798
Booz Allen Hamilton, Inc.		
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.		
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]	7,200,000	6,914,266
Broadridge Financial Solutions, Inc.		
2.90% due 12/01/29	1,200,000	1,069,352
CDW LLC / CDW Finance Corp.		
3.25% due 02/15/29	1,100,000	993,708
NXP BV / NXP Funding LLC / NXP USA, Inc.		
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]	26,000,000	23,464,145
7.00% due 03/15/33[4]	9,490,000	10,017,663

	Face 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.		
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]	12,360,000	13,078,725
Enel Finance International N.V.		
5.00% due 06/15/32[4]	13,690,000	13,006,713
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.		
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		
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.		
6.65% due 04/01/36	1,180,000	1,270,248
Southern Power Co.		
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.		
4.30% due 02/01/49	1,200,000	963,957
Louisville Gas and Electric Co.		
4.25% due 04/01/49	1,100,000	869,435
Total Utilities		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		
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.		
1.23% due 10/01/25[4]	21,520,000	20,353,653
Minerals Technologies, Inc.		
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)			
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.			
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			150,530,913
Transporation - 0.1%			
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[◊,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[◊,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[◊,4]		21,450,000	20,762,766
2021-FL2 B, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38[◊,4]		400,000	384,257
Palmer Square Loan Funding Ltd.			
2022-1A A2, 6.93% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30[◊,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[◊,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[◊,4]		19,500,000	19,515,204
2024-3A BR, 7.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/31[◊,4]		16,050,000	16,049,165

	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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,4]	19,200,000		19,091,173

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 23.1% (continued)		
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◊,4	105,004,127	$ 104,421,701
HERA Commercial Mortgage Ltd.		
2021-FL1 B, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,4	84,258,254	$	84,252,878
Cerberus Loan Funding XLIV LLC			
2024-5A A, 7.45% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36◊,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◊,4	24,950,000		25,315,745
Cerberus Loan Funding XLII LLC			
2023-3A A1, 7.81% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35◊,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◊,4	15,700,000		15,700,086
Cerberus Loan Funding XL LLC			
2023-1A A, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35◊,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◊,4	4,600,000		4,653,516
Owl Rock CLO XVI			
2024-16A A, 7.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36◊,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◊,4	9,550,000		9,642,416
THL Credit Lake Shore MM CLO I Ltd.			
2021-1A A1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33◊,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◊,4	30,400,000		30,216,928
ABPCI Direct Lending Fund CLO I LLC			
2021-1A A1A2, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33◊,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◊,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◊,4	31,150,000		29,760,442

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 23.1% (continued)			
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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,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[◊,4]	47,750,000		47,840,668
2021-3A B, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33[◊,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[◊,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[◊,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[◊,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[◊,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[◊,4]	13,500,000		13,496,865

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 23.1% (continued)			
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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,4	13,050,000		13,072,874
Golub Capital Partners CLO 16 Ltd.			
2021-16A A1R2, 7.20% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33◊,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◊,4	9,750,000		9,777,112
Carlyle Direct Lending CLO 2015-1R LLC			
2024-1A A11A, due 07/15/36◊,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◊,4	35,000,000		35,000,000
KREF Ltd.			
2021-FL2 AS, 6.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,4	14,200,000		14,261,263
BCC Middle Market CLO LLC			
2021-1A A1R, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33◊,4	30,450,000		30,453,276
Owl Rock CLO II Ltd.			
2021-2A ALR, 7.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33◊,4	30,350,000		30,448,076
Neuberger Berman Loan Advisers CLO 40 Ltd.			
2021-40A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33◊,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◊,4	2,500,000		2,502,457
STWD Ltd.			
2019-FL1 B, 7.04% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 07/15/38◊,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◊,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◊,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◊,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◊,4	2,200,000		2,185,514
MidOcean Credit CLO VII			
2020-7A BR, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29◊,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◊,†††	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◊,4	24,000,000	$	24,012,067
BSPDF Issuer Ltd.			
2021-FL1 C, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36◊,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◊,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◊,4	3,500,000		3,238,370
BDS Ltd.			
2021-FL9 C, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38◊,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◊,4	4,400,000		4,176,964
Magnetite XXIX Ltd.			
2021-29A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/34◊,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◊,4	7,700,000		7,710,222
Venture XIV CLO Ltd.			
2020-14A CRR, 7.85% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29◊,4	22,725,000		22,717,624
Fortress Credit Opportunities XI CLO Ltd.			
2018-11A A1T, 6.89% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31◊,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◊,4	2,300,000		2,256,916
Cerberus Loan Funding XLVI, LP			
2024-2A A, 7.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36◊,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◊,4	5,900,000		5,898,793
KREF Funding V LLC			
7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26◊,†††	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†††,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,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◊,4	4,875,000	4,762,059

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 23.1% (continued)			
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◊,4	16,570,000	$	16,663,191
Owl Rock CLO I LLC			
2024-1A ANR, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36◊,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◊,4	1,100,000		1,116,236
Dryden 36 Senior Loan Fund			
2020-36A CR3, 7.64% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29◊,4	15,200,000		15,215,220
Owl Rock CLO XIII LLC			
2023-13A B, 8.69% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35◊,4	14,750,000		14,962,247
Madison Park Funding Ltd.			
2024-69A B, 2.00% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/25/37◊,4	14,500,000		14,644,613
Octagon Investment Partners 49 Ltd.			
2024-5A BR, 7.24% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/15/37◊,4	12,800,000		12,849,519
Greystone Commercial Real Estate Notes			
2021-FL3 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39◊,4	12,000,000		11,759,076
NewStar Fairfield Fund CLO Ltd.			
2018-2A A1N, 6.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30◊,4	11,050,847		11,046,681
Golub Capital Partners CLO 46 Ltd.			
2024-46A BR, 7.62% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37◊,4	10,300,000		10,299,555
Neuberger Berman CLO XVI-S Ltd.			
2021-16SA BR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/15/34◊,4	10,200,000		10,213,441
HPS Loan Management Ltd.			
2018-2016 BR, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30◊,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[◊,4]	9,000,000	$	9,003,019
Boyce Park CLO Ltd.			
2022-1A B1, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35[◊,4]	8,800,000		8,797,860
Lake Shore MM CLO II Ltd.			
2021-2A A1R, 7.06% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31[◊,4]	7,158,941		7,189,495
Dryden 37 Senior Loan Fund			
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[◊,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[◊,4]	3,100,000		3,020,805
HGI CRE CLO Ltd.			
2021-FL2 B, 6.94% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36[◊,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[◊,4]	1,000,000		957,423
Sound Point CLO XXIV			
2021-3A B1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34[◊,4]	5,150,000		5,129,727
Golub Capital Partners CLO 25M Ltd.			
2018-25A AR, 6.98% (3 Month Term SOFR + 1.64%, Rate Floor: 1.38%) due 05/05/30[◊,4]	5,032,695		5,041,456
Owl Rock CLO XVII LLC			
2024-17A B, due 07/15/36[◊,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[◊,4]	4,000,000		4,028,888
Shackleton CLO Ltd.			
2021-16A B, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 10/20/34[◊,4]	3,900,000		3,917,463
BRSP Ltd.			
2021-FL1 D, 8.15% (1 Month Term SOFR + 2.81%, Rate Floor: 2.70%) due 08/19/38[◊,4]	4,200,000		3,825,609

		Face Amount~	Value
ASSET-BACKED SECURITIES†† - 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◊,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◊,4		3,500,000	3,503,328
Allegro CLO VII Ltd.			
2024-1A CR, 7.41% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/13/31◊,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◊,4		2,200,000	2,199,086
Wellfleet CLO Ltd.			
2018-2A A2R, 7.17% (3 Month Term SOFR + 1.84%, Rate Floor: 1.58%) due 10/20/28◊,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.			
2018-9A SUB, due 04/20/28[4,12]		1,200,000	9,696
Venture XIII CLO Ltd.			
2013-13A SUB, due 09/10/29[4,12]		3,700,000	370
Copper River CLO Ltd.			
2007-1A INC, due 01/20/21[9,12]		1,500,000	150
Total Collateralized Loan Obligations			3,095,569,910
Financial - 2.6%			
Station Place Securitization Trust			
due 08/11/25◊		50,125,000	50,125,000
due 07/11/26◊		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◊,†††		59,879,700	59,317,699
HV Eight LLC			
7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27◊,†††	EUR	55,583,426	58,895,425

		Face Amount~		Value
ASSET-BACKED SECURITIES†† - 23.1% (continued)				
Financial - 2.6% (continued)				
Project Onyx I				
8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27◊,†††		50,417,401	$	50,320,713
LVNV Funding LLC				
7.80% due 11/05/28†††		39,400,000		40,145,494
Thunderbird A				
5.50% due 03/01/37†††		37,505,000		34,416,392
Lightning A				
5.50% due 03/01/37†††		37,505,000		34,416,392
HarbourVest Structured Solutions IV Holdings, LP				
8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26◊,†††		17,351,537		17,289,986
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26◊,†††	EUR	11,100,000		11,755,357
Project Onyx				
2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27◊,†††		27,961,036		27,888,386
Madison Avenue Secured Funding Trust				
2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24◊,†††,4		25,350,000		25,350,000
Ceamer 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
Project Onyx II				
8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27◊,†††		15,226,839		15,126,740
Bib Merchant Voucher Receivables Ltd.				
4.18% due 04/07/28†††		13,845,667		13,411,502
Station Place Securitization Trust				
2023-SP1, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24◊,†††,4		12,650,000		12,650,000
LVNV Funding LLC				
6.84% due 06/12/29		11,400,000		11,400,000
Nassau LLC				
2019-1, 3.98% due 08/15/34[4]		10,047,450		9,615,161
Aesf Vi Verdi, LP				
7.60% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/25/24◊,†††		4,826,336		4,826,336
Oxford Finance Funding				
2020-1A, 3.10% due 02/15/28[4]		4,472,580		4,414,237
Industrial DPR Funding Ltd.				
2016-1A, 5.24% due 04/15/26[4]		1,294,975		1,275,918
Total Financial				626,270,951
Transport-Aircraft - 1.7%				
AASET 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

	Face 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.		
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		
2018-1, 4.13% due 06/15/43[4]	5,492,236	5,121,742
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[4]	4,735,688	4,498,904
Slam Ltd.		
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		
2020-1A, 3.24% due 07/30/50[4]	94,164,263	87,320,630
SERVPRO Master Issuer LLC		
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		
2021-1A, 2.64% due 08/20/51[4]	23,452,810	18,785,989
2020-1A, 3.85% due 01/20/50[4]	12,202,588	11,589,037
2021-1A, 2.19% due 08/20/51[4]	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]	7,005,742	$ 6,485,645
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51[4]	27,779,485	23,392,893
2020-1, 2.84% due 01/30/51[4]	9,241,007	8,221,360
Wingstop Funding LLC		
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		
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		386,788,522
Infrastructure - 1.4%		
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		
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

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 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	$ 2,731,145
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		
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		
2011-2A, 4.94% due 09/15/56[4]	1,494,701	1,449,236
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59[4]	510,092	507,721
VICOF 2		
4.00% due 02/22/30[†††]	473,920	457,721
SPSS		
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		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[†††]	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	453,680,000	448,469,767
4.25% due 02/28/31	197,000,000	195,838,007
3.75% due 12/31/30	157,200,000	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
0.38% due 01/15/27	99,429,098	72,808,987
1.38% due 07/15/33	28,872,592	27,262,125
U.S. Treasury Strip Principal		
due 02/15/51[6,13]	280,000,000	84,146,969
Total U.S. Government Securities		
(Cost $4,554,054,966)		4,257,643,214

	Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,◊ - 2.8%			
Industrial - 0.7%			
Quikrete Holdings, Inc.			
7.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29	16,458,750	$	16,458,750
7.84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31	11,770,500		11,788,862
EMRLD Borrower, LP			
7.84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	18,427,400		18,408,235
due 06/18/31	7,770,000		7,760,287
Mileage Plus Holdings LLC			
10.74% (3 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 06/21/27	18,615,219		18,976,913
Clean Harbors, Inc.			
7.21% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/08/28	18,306,122		18,378,615
United Rentals, Inc.			
7.09% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31	17,830,313		17,969,567
United Airlines Inc.			
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/24/31	16,300,000		16,314,507
Brown Group Holding LLC			
due 06/07/28	4,971,631		4,964,820
due 07/02/29	4,478,369		4,472,771
CapStone Acquisition Holdings, Inc.			
10.19% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/12/27†††	8,497,114		8,456,317
Signature Aviation			
due 07/01/31	4,971,631		4,965,417
Installed Building Products, Inc.			
7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/21/31	3,591,000		3,610,068
Air Canada			
7.85% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/21/31	3,325,000		3,326,031
Dispatch Terra Acquisition LLC			
9.73% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,776,837		3,224,475
Genesee & Wyoming, Inc.			
7.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/05/31	2,500,000		2,496,550
Beacon Roofing Supply, Inc.			
7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/19/28	2,238,750		2,244,548
Hillman Group, Inc.			
7.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 07/14/28	1,789,813		1,789,813
Merlin Buyer, Inc.			
9.34% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	612,778		608,948

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,◊ - 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†††	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†††	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		
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		
due 01/31/31	2,895,000	2,894,595
Virtu Financial		
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/23/31	2,070,000	2,064,825
CPI Holdco B LLC		
7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/10/31	850,000	848,674
Total Financial		154,618,919
Consumer, Cyclical - 0.6%		
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		
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
Restaurant Brands		
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

		Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,◊ - 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.				
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.				
due 05/29/26		10,251,863		10,226,233
Peer Holding III BV				
due 06/21/31		8,475,000		8,478,560
Entain Holdings (Gibraltar) Ltd.				
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				
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		7,620,000		7,621,067
Scientific Games Corp.				
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				
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				
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				
due 07/11/31	EUR	2,850,870		3,048,625
Station Casinos LLC				
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		1,395,000		516,150
Rent-A-Center, Inc.				
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28		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				
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				
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				
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.				
9.93% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/17/28		15,595,134		14,433,297

		Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,◊ - 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.				
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.				
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				
8.07% (1 Month Term SOFR + 2.63%, Rate Floor: 3.63%) due 08/19/26		5,689,085		5,689,085
WhiteWater DBR HoldCo LLC				
8.08% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/16/31		4,600,000		4,602,898
Total Energy				18,631,922
Basic Materials - 0.0%				
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

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,◊ - 2.8% (continued)		
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	$ 1,884,484
Total Basic Materials		10,424,115
Utilities - 0.0%		
UGI Energy Services LLC		
due 02/22/30	3,811,580	3,813,638
NRG Energy, Inc.		
7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/16/31	2,493,750	2,492,503
TerraForm Power Operating LLC		
7.93% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 05/21/29	198,895	199,331
Total 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
Xplornet Communications, Inc.		
9.57% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 10/02/28	5,936,493	898,726
Total Communications		2,332,611
Total Senior Floating Rate Interests		
(Cost $707,585,170)		686,547,127
FEDERAL AGENCY BONDS†† - 0.9%		
Tennessee 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]	1,020,000	140,525
due 09/15/62[7,13]	1,020,000	133,234
due 03/15/63[7,13]	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
Tennessee 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
Federal Farm Credit Bank		
2.04% due 12/22/45	2,170,000	1,278,894
3.11% due 08/05/48	1,500,000	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
2.59% due 08/24/46	140,000	90,817

	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
MUNICIPAL BONDS†† - 0.2%		
California - 0.2%		
California Statewide Communities Development Authority Revenue Bonds		
7.14% due 08/15/47	10,500,000	11,180,800
California Public Finance Authority Revenue Bonds		
3.07% due 10/15/40	8,000,000	6,175,355
2.55% due 01/01/40	3,600,000	2,501,638
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	943,927
Hillsborough City School District General Obligation Unlimited		
due 09/01/37[13]	1,000,000	494,608
due 09/01/39[13]	1,000,000	437,855
Total California		21,734,183
Illinois - 0.0%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	4,875,000	4,958,725
6.63% due 02/01/35	1,540,000	1,629,968
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	4,757,067
Total Illinois		11,345,760
Texas - 0.0%		
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	2,390,748
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.42% due 09/01/50	2,500,000	1,760,073
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.34% due 11/15/37	1,500,000	1,238,707
Total Texas		5,389,528
Washington - 0.0%		
Central Washington University Revenue Bonds		
6.95% due 05/01/40	1,750,000	1,938,854
Oklahoma - 0.0%		
Tulsa Airports Improvement Trust Revenue Bonds		
3.10% due 06/01/45	1,000,000	704,692
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	425,536
Total Oklahoma		1,130,228
Total Municipal Bonds		
(Cost $47,358,934)		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	9,613,879
Total Foreign Government Debt		
(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			
(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 December 2024 with exercise rate of 2.92% (Notional Value $892,977,813)	EUR	833,196,000	3,754,096
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.21% (Notional Value $196,258,860)	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 December 2024 with exercise rate of 2.36% (Notional Value $892,977,813)	EUR	833,196,000	(1,122,962)
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring December 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)%			(2,626,462,142)
Total Net Assets - 100.0%			$ 24,212,080,812

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (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	(95,234)
			$ 1,744,263,675	$ 442,028

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date		Notional Amount~	Value	Upfront Premiums Received	Unrealized Appreciation**
BofA Securities, Inc.	ICE	ITRAXX.EUR.41.V1	1.00%	Quarterly	06/20/29	EUR	56,240,000	$ (1,071,841)	$ (1,294,864)	$ 223,023

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.48%	Annually	11/02/33	$ 389,640,000	$ 16,608,015	$ 3,001	$ 16,605,014
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.94%	Annually	06/05/30	1,958,500,000	8,997,819	231,249	8,766,570
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25	1,337,210,000	1,225,861	2,321	1,223,540
BofA Securities, Inc.	CME	Pay	U.S. Secured 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	Type	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 Interest Rate Swap	Pay	6 Month 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 Interest Rate Swap	Pay	6 Month 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 Interest Rate Swap	Receive	6 Month 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 Interest Rate Swap	Receive	6 Month 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.
† *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.*
1 *Affiliated issuer.*
2 *Special Purpose Acquisition Company (SPAC).*
3 *Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.*
4 *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.*
5 *Rate indicated is the 7-day yield as of June 30, 2024.*
6 *Security is a principal-only strip.*
7 *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.*
9 *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is $98,610,943 (cost $101,037,036), or 0.4% of total net assets.*
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
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