

	Shares	Value
COMMON STOCKS <sup>†</sup> - 0.0%		
Communications - 0.0%		
Xplore, Inc. <sup>*,††</sup>	80,273	\$ 186,695
Industrial - 0.0%		
API Heat Transfer Intermediate <sup>*,†††</sup>	31	40,338
YAK BLOCKER 2 LLC <sup>*,†††</sup>	44,094	34,688
YAK BLOCKER 2 LLC <sup>*,†††</sup>	40,754	32,062
BP Holdco LLC <sup>*,†††,1</sup>	532	435
Vector Phoenix Holdings, LP <sup>*,†††</sup>	532	11
Total Industrial		107,534
Financial - 0.0%		
Pershing Square Tontine Holdings, Ltd. — Class A <sup>*,†††,2</sup>	9,315,080	931
Total Common Stocks		
(Cost \$398,140)		295,160
PREFERRED STOCKS <sup>†</sup> - 2.7%		
Financial - 2.3%		
Goldman Sachs Group, Inc. <sup>††</sup>		
7.50%	32,500,000	34,220,128
6.85%	29,050,000	29,979,259
3.80%	25,830,000	25,425,050
6.13%	9,350,000	9,362,295
3.65%	2,450,000	2,398,496
Citigroup, Inc. <sup>††</sup>		
6.75%	35,721,000	35,984,049
3.88%	31,175,000	30,745,806
6.95%	19,190,000	19,599,114
Wells Fargo & Co. <sup>††</sup>		
3.90%	66,688,000	66,004,495
6.85%	12,840,000	13,492,400
7.63%	4,100,000	4,403,593
Charles Schwab Corp. <sup>††</sup>		
4.00%	73,673,000	68,343,434
Bank of New York Mellon Corp. <sup>††</sup>		
3.75%	65,200,000	63,678,302
JPMorgan Chase & Co. <sup>††</sup>		
3.65%	37,412,000	36,804,638
6.50%	20,220,000	20,882,690
MetLife, Inc. <sup>††</sup>		
3.85%	53,467,000	53,190,779
Bank of America Corp. <sup>††</sup>		
4.38%	27,700,000	27,180,002
6.63%	20,560,000	21,293,026
State Street Corp. <sup>††</sup>		
6.45%	18,790,000	19,117,021
6.70%	2,645,000	2,762,152
Kuvare US Holdings, Inc. <sup>††</sup>		
7.00% due 02/17/51 <sup>3</sup>	15,731,000	15,686,026
American National Group, Inc.		
7.38%	590,500	15,394,335
CNO Financial Group, Inc.		
5.13% due 11/25/60	710,775	12,246,653
Jackson Financial, Inc.		
8.00%	472,000	11,951,040
Selective Insurance Group, Inc.		
4.60%	541,225	9,016,809
Depository Trust & Clearing Corp. <sup>††</sup>		
3.38% <sup>3</sup>	4,750,000	4,603,585
First Republic Bank		
4.25% <sup>*</sup>	2,368,525	474
4.50% <sup>*</sup>	276,775	55
Total Financial		653,765,706
Communications - 0.2%		
AT&T Mobility II LLC <sup>†††</sup>		
6.80% <sup>*</sup>	47,000	48,348,430
Energy - 0.1%		
Venture Global LNG, Inc. <sup>††</sup>		
9.00% <sup>3</sup>	21,555,000	20,955,745
Government - 0.1%		
CoBank ACB <sup>††</sup>		
7.13%	8,250,000	8,429,206
4.25%	3,300,000	3,173,104
Utilities - 0.0%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 06/01/85	334,800	8,366,652
Total Preferred Stocks		
(Cost \$818,318,529)		743,038,843
WARRANTS <sup>†</sup> - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26 <sup>*</sup>	101,490	1,218
Pershing Square SPARC Holdings, Ltd.		
Expiring 12/31/49 <sup>*,†††,2</sup>	2,846,274	285
Pershing Square Tontine Holdings, Ltd.		
Expiring 07/24/25 <sup>*,†††,2</sup>	1,035,008	103
Total Warrants		
(Cost \$233,835)		1,606
RIGHT <sup>†††</sup> - 0.0%		
Communications - 0.0%		
Xplore, Inc.	6,119	1
Total Right		
(Cost \$—)		1
MUTUAL FUNDS <sup>†</sup> - 0.9%		
Guggenheim Limited Duration Fund — Class R6 <sup>1</sup>		
	5,526,759	136,124,081
Guggenheim Strategy Fund III <sup>1</sup>	2,218,548	55,397,136
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	3,126,348	31,419,796
Guggenheim Strategy Fund II <sup>1</sup>	1,156,728	28,779,401
Total Mutual Funds		
(Cost \$246,159,123)		251,720,414

MONEY MARKET FUNDS <sup>***,†</sup> - 1.8%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.19% <sup>4</sup>	271,896,947	271,896,947

Total Return Bond Fund

SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2025

	Shares	Value
MONEY MARKET FUNDS***,†1.8% (continued)		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.11% <sup>4</sup>	217,413,491	\$ 217,413,491
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 4.09% <sup>4</sup>	17,586,586	17,586,586
Total Money Market Funds (Cost \$506,897,024)		506,897,024
	Face Amount~	
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 41.2%		
Government Agency - 28.3%		
Uniform MBS 30 Year		
due 09/01/25 <sup>5</sup>	1,159,414,408	1,135,612,790
due 08/01/25 <sup>5</sup>	578,124,430	499,912,867
due 08/01/25 <sup>5</sup>	583,107,030	483,577,657
due 09/01/25 <sup>5</sup>	486,595,570	420,690,579
due 08/01/25 <sup>5</sup>	398,662,592	390,665,420
due 09/01/25 <sup>5</sup>	408,022,970	338,474,231
due 09/01/25 <sup>5</sup>	268,140,000	281,162,219
due 09/01/25 <sup>5</sup>	213,510,000	213,312,503
due 08/01/25 <sup>5</sup>	192,250,000	152,125,118
Fannie Mae		
5.50% due 04/01/55	220,237,628	221,390,060
5.00% due 05/01/53	207,222,817	203,976,636
6.00% due 09/01/54	181,994,807	186,371,843
3.00% due 05/01/52	205,862,926	178,441,756
5.50% due 09/01/54	157,875,431	158,661,878
5.50% due 02/01/55	137,117,086	138,139,386
5.50% due 06/01/55	110,405,590	110,426,357
5.00% due 04/01/53	104,699,045	103,089,722
5.00% due 08/01/53	73,907,891	72,754,691
5.50% due 03/01/55	27,580,311	27,739,715
5.50% due 05/01/55	25,387,965	25,455,562
5.00% due 06/01/53	25,843,599	25,433,042
due 12/25/43 <sup>6,15</sup>	8,469,792	6,356,752
3.05% due 03/01/50	5,670,852	4,364,568
2.51% due 10/01/46	5,250,679	4,144,955
4.24% due 08/01/48	3,309,035	2,910,668
3.00% due 01/01/52	2,570,659	2,230,858
3.42% due 10/01/47	2,570,417	2,209,239
3.26% due 11/01/46	2,200,812	1,866,860
5.00% due 03/01/55	1,823,092	1,787,354
2.69% due 02/01/52	2,364,638	1,765,125
2.49% due 09/01/51	2,395,655	1,720,043
2.62% due 12/01/51	2,206,626	1,616,051
2.93% due 03/01/52	1,976,416	1,533,579
3.46% due 08/01/49	1,573,343	1,336,721
2.51% due 07/01/50	1,687,589	1,265,697
2.43% due 12/01/51	1,900,000	1,198,041
3.74% due 02/01/48	1,171,248	1,032,582
4.05% due 09/01/48	1,086,620	984,718
2.32% due 07/01/50	1,292,257	944,014
3.96% due 06/01/49	902,720	795,413
3.60% due 10/01/47	861,987	748,241
3.00% due 05/01/52	841,731	736,831
2.65% due 12/01/51	948,363	700,586
2.34% due 03/01/51	828,901	605,809
3.91% due 07/01/49	633,819	552,910
3.18% due 09/01/42	602,748	511,529
2.56% due 05/01/39	575,602	451,049
2.51% due 02/01/48	546,804	420,123
3.00% due 07/01/46	398,081	351,433
3.51% due 11/01/47	347,405	301,666
4.33% due 09/01/48	312,279	292,248
3.50% due 10/01/45	301,699	280,053
4.22% due 04/01/49	309,963	274,009
3.77% due 08/01/45	282,889	241,709
4.23% due 07/01/39	262,583	240,915
2.00% due 02/25/52	385,438	232,171
5.00% due 12/01/44	200,377	200,400
4.50% due 04/01/48	202,836	196,360
3.50% due 11/01/47	209,913	192,703
3.00% due 03/01/52	209,055	182,601
2.50% due 01/25/52	261,922	164,557
3.95% due 06/01/49	183,432	162,479
3.50% due 12/01/45	173,034	160,743
3.50% due 08/01/43	171,062	160,294
3.18% due 08/01/42	172,744	146,593
2.06% due 09/01/36	140,000	106,268
4.00% due 10/01/45	109,037	103,478
2.34% due 09/01/39	121,225	93,047
5.00% due 05/01/44	91,724	91,734
2.50% due 11/25/50	142,552	82,248
5.00% due 04/01/44	59,957	59,402
2.00% due 10/25/51	103,470	52,996
2.28% due 01/01/51	65,716	47,965
3.50% due 06/01/46	11,416	10,539
Freddie Mac		
6.00% due 08/01/54	236,065,909	242,064,649
3.00% due 05/01/52	210,895,360	182,803,841
5.50% due 09/01/53	178,014,730	180,251,976
5.50% due 06/01/55	174,376,714	174,409,512
5.50% due 04/01/55	103,071,278	103,343,705
5.00% due 04/01/53	104,578,847	102,952,474
6.00% due 09/01/54	95,779,606	98,068,374
5.50% due 09/01/54	96,916,959	97,639,505
5.00% due 03/01/53	62,581,478	61,488,307
5.50% due 05/01/55	42,793,121	42,854,122
5.50% due 06/01/53	40,845,301	41,081,815
5.50% due 07/25/53	29,967,587	30,124,719
5.25% due 04/25/53	18,338,249	18,312,132
5.50% due 02/01/53	11,389,515	11,462,009
5.00% due 08/01/53	7,939,462	7,852,416
3.50% due 03/01/53	1,927,759	1,736,445
2.50% due 03/25/52	2,282,301	1,426,910
1.96% due 05/01/50	1,478,383	1,022,647
5.00% due 09/01/52	873,542	866,950
3.00% due 08/01/46	425,929	378,867
4.50% due 06/01/48	170,087	165,583
3.50% due 12/01/45	159,187	147,670

4.00% due 11/01/45	140,514	133,430
2.00% due 10/25/51	258,676	131,151
4.00% due 08/01/45	126,342	120,025
4.00% due 09/01/45	118,400	112,468
2.50% due 02/25/52	141,580	83,090
2.00% due 09/25/51	171,659	82,078

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Government Agency - 28.3% (continued)		
4.00% due 05/25/52	81,000	\$ 64,820
Uniform MBS 15 Year		
due 09/01/25 <sup>5</sup>	541,660,000	545,204,623
Ginnie Mae		
due 09/01/25 <sup>5</sup>	269,350,000	269,400,099
due 09/01/25 <sup>5</sup>	243,328,901	238,880,849
6.00% due 06/20/47	7,051,788	7,074,867
Government National Mortgage Association		
due 01/20/55 <sup>5</sup>	42,799,473	42,531,331
Fannie Mae-Aces		
1.60% (WAC) due 03/25/35 <sup>0.7</sup>	197,153,414	16,190,475
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 11/25/59	9,718,587	7,785,488
2.00% due 05/25/60	7,968,674	6,312,805
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 <sup>0.3</sup>	9,321,493	7,473,943
Total Government Agency		7,958,669,129
Residential Mortgage-Backed Securities - 11.0%		
OBX Trust		
2024-NQM5, 6.39% due 01/25/64 <sup>3.8</sup>	15,432,795	15,551,836
2025-NQM10, 5.45% due 05/25/65 <sup>3.8</sup>	15,409,633	15,477,688
2024-NQM6, 6.85% due 02/25/64 <sup>3.8</sup>	13,375,729	13,561,865
2024-NQM5, 5.99% due 01/25/64 <sup>3.8</sup>	12,489,956	12,572,175
2024-NQM4, 6.07% due 01/25/64 <sup>3.8</sup>	12,048,775	12,131,261
2025-NQM2, 5.95% due 11/25/64 <sup>3.8</sup>	11,126,866	11,190,128
2024-NQM7, 6.24% due 03/25/64 <sup>3.8</sup>	10,284,666	10,389,774
2024-NQM6, 6.45% due 02/25/64 <sup>3.8</sup>	10,217,621	10,346,960
2024-NQM9, 6.44% due 01/25/64 <sup>3.8</sup>	10,008,597	10,107,283
2025-HE1, 5.91% (30 Day Average SOFR + 1.60%, Rate Floor: 1.60%) due 02/25/55 <sup>0.3</sup>	10,080,591	10,104,520
2024-NQM1, 5.85% due 12/25/64 <sup>3.8</sup>	10,062,704	10,099,090
2022-NQM9, 6.45% due 09/25/62 <sup>3.8</sup>	8,712,884	8,709,562
2024-NQM8, 6.59% due 05/25/64 <sup>3.8</sup>	8,356,477	8,451,859
2025-NQM3, 5.85% due 12/01/64 <sup>3.8</sup>	8,132,832	8,177,550
2024-NQM6, 6.70% due 02/25/64 <sup>3.8</sup>	7,987,013	8,092,767
2024-NQM16, 5.89% due 10/25/64 <sup>3.8</sup>	8,025,963	8,043,745
2024-NQM5, 6.29% due 01/25/64 <sup>3.8</sup>	7,699,288	7,758,215
2024-NQM17, 6.02% due 11/25/64 <sup>3.8</sup>	7,487,528	7,526,526
2024-NQM7, 6.60% due 03/25/64 <sup>3.8</sup>	7,443,797	7,524,306
2024-NQM8, 6.23% due 05/25/64 <sup>3.8</sup>	7,336,844	7,416,332
2024-NQM11, 6.23% due 06/25/64 <sup>3.8</sup>	7,179,831	7,224,699
2024-NQM18, 5.87% due 10/25/64 <sup>3.8</sup>	7,010,239	7,037,048
2024-NQM10, 6.33% due 05/25/64 <sup>3.8</sup>	6,720,137	6,775,303
2025-NQM3, 5.95% due 12/01/64 <sup>3.8</sup>	6,697,626	6,727,368
2024-NQM4, 6.32% due 01/25/64 <sup>3.8</sup>	6,565,545	6,608,077
2024-NQM15, 5.72% due 10/25/64 <sup>3.8</sup>	6,468,175	6,474,909
2025-NQM10, 5.71% due 05/25/65 <sup>3.8</sup>	6,412,396	6,440,524
2024-NQM8, 6.44% due 05/25/64 <sup>3.8</sup>	6,245,723	6,313,353
2024-NQM11, 6.13% due 06/25/64 <sup>3.8</sup>	5,501,935	5,534,873
2024-NQM7, 6.45% due 03/25/64 <sup>3.8</sup>	5,178,293	5,229,600
2025-NQM2, 5.75% due 11/25/64 <sup>3.8</sup>	5,000,776	5,023,989
2024-NQM3, 6.13% due 12/25/63 <sup>3.8</sup>	4,931,637	4,970,309
2024-NQM11, 5.88% due 06/25/64 <sup>3.8</sup>	4,682,498	4,707,650
2023-NQM2, 6.32% due 01/25/62 <sup>3.8</sup>	4,608,860	4,613,702
2024-NQM13, 5.37% due 06/25/64 <sup>3.8</sup>	4,610,552	4,595,352
2023-NQM9, 7.66% due 10/25/63 <sup>3.8</sup>	4,225,757	4,299,187
2024-NQM3, 6.33% due 12/25/63 <sup>3.8</sup>	4,087,179	4,118,405
2024-NQM16, 5.73% due 10/25/64 <sup>3.8</sup>	4,019,705	4,025,685
2025-NQM10, 5.61% due 05/25/65 <sup>3.8</sup>	3,922,994	3,940,263
2024-NQM1, 5.70% due 12/25/64 <sup>3.8</sup>	3,492,080	3,502,071
2024-NQM17, 5.86% due 11/25/64 <sup>3.8</sup>	3,287,207	3,298,480
2022-NQM8, 6.10% due 09/25/62 <sup>3.8</sup>	3,061,163	3,051,953
2024-NQM4, 6.22% due 01/25/64 <sup>3.8</sup>	3,030,252	3,049,891

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
2024-NQM2, 6.18% due 12/25/63 <sup>3,8</sup>	2,848,852	\$ 2,861,922
2024-NQM9, 6.28% due 01/25/64 <sup>3,8</sup>	2,802,438	2,830,242
2023-NQM2, 6.72% due 01/25/62 <sup>3,8</sup>	2,681,163	2,687,090
2024-NQM12, 5.83% due 07/25/64 <sup>3,8</sup>	2,585,380	2,587,434
2024-NQM3, 6.43% due 12/25/63 <sup>3,8</sup>	1,283,577	1,292,588
FIGRE Trust		
2024-HE2, 6.38% (WAC) due 05/25/54 <sup>0,3</sup>	34,652,589	35,378,342
2024-HE5, 5.44% (WAC) due 10/25/54 <sup>0,3</sup>	30,567,610	30,734,665
2024-HE6, 5.72% (WAC) due 12/25/54 <sup>0,3</sup>	28,127,904	28,391,207
2025-HE1, 5.83% (WAC) due 01/25/55 <sup>0,3</sup>	19,623,376	19,837,465
2024-HE4, 5.06% (WAC) due 09/25/54 <sup>0,3</sup>	18,162,820	18,161,757
2024-HE1, 6.17% (WAC) due 03/25/54 <sup>0,3</sup>	13,098,240	13,342,918
2024-HE3, 5.94% (WAC) due 07/25/54 <sup>0,3</sup>	10,448,404	10,591,561
2025-PF1, 5.76% (WAC) due 06/25/55 <sup>0,3</sup>	9,554,844	9,653,059
2024-HE5, 5.59% (WAC) due 10/25/54 <sup>0,3</sup>	7,737,765	7,780,443
2025-HE1, 5.93% (WAC) due 01/25/55 <sup>0,3</sup>	6,496,014	6,556,604
2024-HE3, 6.13% (WAC) due 07/25/54 <sup>0,3</sup>	4,340,106	4,407,412
2024-HE6, 5.87% (WAC) due 12/25/54 <sup>0,3</sup>	3,062,816	3,091,314
2024-HE3, 6.23% (WAC) due 07/25/54 <sup>0,3</sup>	2,250,426	2,283,155
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52 <sup>0,3</sup>	84,079,239	78,187,849
2021-13, 2.50% (WAC) due 04/25/52 <sup>0,3</sup>	37,300,641	34,716,885
2025-1, 6.00% (WAC) due 06/25/55 <sup>0,3</sup>	15,655,647	15,815,263
2024-NQM1, 5.85% due 02/25/64 <sup>3,8</sup>	7,094,291	7,132,246
2024-NQM1, 5.95% due 02/25/64 <sup>3,8</sup>	6,750,326	6,786,311
2024-NQM1, 5.59% due 02/25/64 <sup>3,8</sup>	5,804,420	5,835,607
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67 <sup>0,3</sup>	30,989,065	30,383,913
2025-NQM2, 6.01% due 04/25/70 <sup>3,8</sup>	22,090,344	22,218,803
2022-NQM5, 5.71% due 08/25/67 <sup>3,8</sup>	19,127,931	19,058,676
2023-NQM3, 6.89% due 08/25/68 <sup>3,8</sup>	13,990,036	14,148,728
2025-NQM3, 5.55% due 05/25/70 <sup>3</sup>	13,500,000	13,552,718
2025-NQM3, 5.75% due 05/25/70 <sup>3,8</sup>	11,967,000	12,034,932
2024-NQM2, 6.44% due 06/25/59 <sup>3,8</sup>	9,390,224	9,474,340
2023-NQM3, 7.34% due 08/25/68 <sup>3,8</sup>	3,558,080	3,604,604
2024-NQM2, 6.09% due 06/25/59 <sup>3,8</sup>	2,735,674	2,757,693
2023-NQM2, 6.24% due 11/25/67 <sup>3,8</sup>	2,271,683	2,267,260
2024-NQM2, 6.54% due 06/25/59 <sup>3,8</sup>	2,079,115	2,098,262
2022-NQM4, 5.73% due 08/25/67 <sup>3,8</sup>	1,770,905	1,768,641
Verus Securitization Trust		
2025-2, 5.51% due 03/25/70 <sup>3,8</sup>	17,227,877	17,227,827
2024-9, 5.69% due 11/25/69 <sup>3,8</sup>	14,935,573	14,959,779
2024-9, 5.89% due 11/25/69 <sup>3,8</sup>	14,100,114	14,143,967
2023-7, 7.42% due 10/25/68 <sup>3,8</sup>	13,123,891	13,326,407
2022-8, 6.13% due 09/25/67 <sup>3,8</sup>	12,387,985	12,362,598
2025-1, 5.98% due 01/25/70 <sup>3,8</sup>	12,260,133	12,324,820
2024-5, 6.65% due 06/25/69 <sup>3,8</sup>	11,905,493	12,055,154
2025-1, 5.77% due 01/25/70 <sup>3,8</sup>	9,967,773	10,005,344
2025-5, 5.58% due 06/25/70 <sup>3,8</sup>	5,275,000	5,279,236
2025-5, 5.68% due 06/25/70 <sup>3,8</sup>	5,100,000	5,117,368
2025-2, 5.31% due 03/25/70 <sup>3,8</sup>	4,812,256	4,812,440
2025-5, 5.43% due 06/25/70 <sup>3,8</sup>	2,650,000	2,658,830
2024-1, 6.12% due 01/25/69 <sup>3,8</sup>	2,563,515	2,570,969
2023-2, 6.85% due 03/25/68 <sup>3,8</sup>	2,512,843	2,520,152
2024-5, 6.45% due 06/25/69 <sup>3,8</sup>	2,011,063	2,032,684
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55 <sup>3,8</sup>	41,251,306	41,438,459
2024-CES2, 5.25% due 10/25/54 <sup>3,8</sup>	37,299,528	37,064,929
2024-CES3, 5.68% due 01/25/55 <sup>3,8</sup>	31,344,346	31,380,354

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
2024-CES1, 6.68% due 05/25/54 <sup>3,8</sup>	8,679,745	\$ 8,789,266
Angel Oak Mortgage Trust		
2024-4, 6.20% due 01/25/69 <sup>3,8</sup>	24,153,044	24,348,876
2023-1, 4.75% due 09/26/67 <sup>3,8</sup>	19,022,658	18,811,326
2023-2, 4.65% due 10/25/67 <sup>3,8</sup>	18,686,697	18,483,042
2024-2, 5.99% due 01/25/69 <sup>3,8</sup>	15,596,223	15,665,496
2024-2, 6.19% due 01/25/69 <sup>3,8</sup>	7,642,149	7,669,806
2024-4, 6.50% due 01/25/69 <sup>3,8</sup>	7,440,164	7,494,682
2024-2, 6.25% due 01/25/69 <sup>3,8</sup>	7,048,713	7,070,882
2024-3, 4.80% due 11/26/68 <sup>3,8</sup>	6,993,963	6,940,223
2024-12, 6.01% due 10/25/69 <sup>3,8</sup>	3,746,557	3,763,823
2024-4, 6.40% due 01/25/69 <sup>3,8</sup>	3,665,105	3,694,526
CSMC Trust		
2021-RPL4, 4.12% (WAC) due 12/27/60 <sup>0,3</sup>	53,192,680	52,978,282
2021-RPL7, 4.19% (WAC) due 07/27/61 <sup>0,3</sup>	44,036,773	43,646,127
BRAVO Residential Funding Trust		
2023-NQM2, 4.50% due 05/25/62 <sup>3,8</sup>	26,362,022	26,168,147
2024-NQM3, 6.19% due 03/25/64 <sup>3,8</sup>	10,214,753	10,312,521
2025-NQM2, 5.93% due 11/25/64 <sup>3,8</sup>	10,178,830	10,219,054
2025-NQM1, 5.81% due 12/25/64 <sup>3,8</sup>	8,991,154	9,046,956
2021-HE1, 5.81% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 <sup>0,3</sup>	7,500,000	7,504,819
2025-NQM1, 5.91% due 12/25/64 <sup>3,8</sup>	6,491,277	6,525,522
2024-NQM1, 6.40% due 12/01/63 <sup>3,8</sup>	5,152,051	5,181,923
2024-NQM3, 6.50% due 03/25/64 <sup>3,8</sup>	4,717,375	4,753,438
2023-NQM6, 7.06% due 09/25/63 <sup>3,8</sup>	4,600,352	4,641,936
2023-NQM5, 7.01% due 06/25/63 <sup>3,8</sup>	2,921,646	2,943,731
2024-NQM3, 6.39% due 03/25/64 <sup>3,8</sup>	1,730,177	1,744,743
Cross Mortgage Trust		
2024-H7, 5.59% (WAC) due 11/25/69 <sup>0,3</sup>	20,462,989	20,520,832
2025-H1, 5.89% due 02/25/70 <sup>3,8</sup>	17,421,364	17,510,427
2025-H1, 5.99% due 02/25/70 <sup>3,8</sup>	12,763,943	12,824,744
2025-H2, 5.36% (WAC) due 03/25/70 <sup>0,3</sup>	9,814,098	9,814,589
2024-H7, 5.82% due 11/25/69 <sup>3,8</sup>	9,608,708	9,654,759
2024-H7, 5.97% due 11/25/69 <sup>3,8</sup>	6,094,412	6,123,179
2025-H2, 5.66% due 03/25/70 <sup>3,8</sup>	5,532,457	5,533,765
2024-H5, 6.16% due 08/26/69 <sup>3,8</sup>	5,065,301	5,094,152
Legacy Mortgage Asset Trust		
2021-GS2, 5.75% due 04/25/61 <sup>3</sup>	29,954,261	29,947,302
2021-GS3, 5.75% due 07/25/61 <sup>3</sup>	28,991,893	28,899,635
2021-GS5, 5.25% due 07/25/67 <sup>3,8</sup>	18,903,501	18,867,601
2021-GS4, 4.65% due 11/25/60 <sup>3,8</sup>	4,106,419	4,105,679
COLT Mortgage Loan Trust		
2023-3, 7.18% due 09/25/68 <sup>3,8</sup>	28,574,416	28,993,383
2025-3, 5.56% due 03/25/70 <sup>3,8</sup>	11,634,886	11,635,265
2024-2, 6.13% due 04/25/69 <sup>3,8</sup>	9,365,569	9,437,605
2023-3, 7.58% due 09/25/68 <sup>3,8</sup>	6,432,009	6,525,002
2021-2, 2.38% (WAC) due 08/25/66 <sup>0,3</sup>	7,108,000	4,997,950
2025-3, 5.35% due 03/25/70 <sup>3,8</sup>	4,819,355	4,828,493
2023-4, 7.62% due 10/25/68 <sup>3,8</sup>	3,981,976	4,046,620
2024-2, 6.33% due 04/25/69 <sup>3,8</sup>	3,858,474	3,885,420
2024-2, 6.43% due 04/25/69 <sup>3,8</sup>	3,577,858	3,599,984
2024-1, 6.14% due 02/25/69 <sup>3,8</sup>	3,004,074	3,012,485
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 4.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 10/25/36 <sup>0</sup>	23,530,776	12,110,071

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
2007-HE5, 4.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/37 <sup>0</sup>	25,025,994	\$ 10,581,813
2007-HE2, 4.64% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37 <sup>0</sup>	21,115,926	9,655,213
2006-HE6, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 09/25/36 <sup>0</sup>	22,161,102	7,549,224
2006-HE5, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/36 <sup>0</sup>	12,197,020	6,039,252
2007-HE3, 4.54% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 12/25/36 <sup>0</sup>	9,978,994	4,940,889
2007-HE2, 4.56% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 01/25/37 <sup>0</sup>	9,304,486	4,253,586
2006-HE4, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 <sup>0</sup>	7,465,498	3,705,020
2006-HE5, 4.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 08/25/36 <sup>0</sup>	7,308,363	3,618,691
2007-HE2, 4.52% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37 <sup>0</sup>	7,806,286	3,568,552
2006-HE4, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>0</sup>	4,775,071	2,357,873
2007-NC3, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37 <sup>0</sup>	2,907,213	2,229,726
2007-HE6, 4.49% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 <sup>0</sup>	2,072,980	1,865,284
2007-HE3, 4.56% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36 <sup>0,3</sup>	1,835,882	1,136,016
2006-HE6, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36 <sup>0</sup>	2,809,154	957,166
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69 <sup>3,8</sup>	49,855,934	45,468,612
2024-RS2, 3.00% due 08/01/69 <sup>3,8</sup>	28,514,021	26,432,498
Towd Point Mortgage Trust		
2024-4, 4.45% (WAC) due 10/27/64 <sup>0,3</sup>	34,812,586	34,886,706
2025-1, 4.75% (WAC) due 06/25/65 <sup>0,3</sup>	32,200,000	32,075,457
2023-CES1, 6.75% (WAC) due 07/25/63 <sup>0,3</sup>	3,909,986	3,940,808
PRPM LLC		
2024-RPL2, 3.50% due 05/25/54 <sup>3</sup>	21,985,196	21,230,866
2024-6, 5.70% due 11/25/29 <sup>3,8</sup>	13,357,831	13,389,065
2024-4, 6.41% due 08/25/29 <sup>3,8</sup>	12,554,989	12,586,491
2025-RCF3, due 07/25/55 <sup>0,3,5</sup>	10,000,000	9,992,194
2024-5, 5.69% due 09/25/29 <sup>3,8</sup>	6,836,895	6,841,306
2023-RCF1, 4.00% due 06/25/53 <sup>3,8</sup>	3,491,656	3,425,912
New Residential Mortgage Loan Trust		
2024-NQM2, 5.37% due 09/25/64 <sup>3</sup>	21,986,294	21,954,297
2024-NQM2, 5.42% due 09/25/64 <sup>3</sup>	15,870,633	15,841,221
2025-NQM3, 5.73% due 05/25/65 <sup>3</sup>	9,030,722	9,084,431
2025-NQM3, 5.53% due 05/25/65 <sup>3</sup>	8,674,807	8,726,465
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 <sup>3</sup>	54,967,529	54,715,256
RCKT Mortgage Trust		
2024-CES4, 6.15% due 06/25/44 <sup>3,8</sup>	26,264,613	26,494,397
2025-CES1, 5.65% due 01/25/45 <sup>3,8</sup>	15,330,953	15,422,033
2024-CES4, 6.30% due 06/25/44 <sup>3,8</sup>	5,460,296	5,507,767
2023-CES1, 6.52% (WAC) due 06/25/43 <sup>0,3</sup>	3,302,109	3,319,978
2023-CES2, 6.81% (WAC) due 09/25/43 <sup>0,3</sup>	3,046,822	3,078,594
Sequoia Mortgage Trust		
2025-1, 6.00% (WAC) due 01/25/55 <sup>0,3</sup>	17,264,299	17,498,583
2025-6, 5.50% (WAC) due 07/25/55 <sup>0,3</sup>	13,150,000	13,217,150
2024-5, 6.00% (WAC) due 06/25/54 <sup>0,3</sup>	12,289,705	12,355,115



	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
2025-5, 5.50% (WAC) due 06/25/55 <sup>0,3</sup>	7,795,477	\$ 7,831,332
GS Mortgage-Backed Securities Trust		
2021-PJ10, 2.50% (WAC) due 03/25/52 <sup>0,3</sup>	52,598,966	48,590,246
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65 <sup>3</sup>	48,540,616	48,551,169
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 <sup>0</sup>	55,511,025	34,638,375
2006-WMC4, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 12/25/36 <sup>0</sup>	11,749,169	6,079,909
2006-WMC3, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 <sup>0</sup>	1,646,807	1,232,086
HOMES 2025-AFC2 Trust		
2025-AFC2, 5.47% due 06/25/60 <sup>3,8</sup>	33,000,000	33,055,523
2025-AFC2, 5.57% due 06/25/60 <sup>3,8</sup>	7,350,000	7,360,920
CIM TRUST		
2025-R1, 5.00% due 02/25/99 <sup>3,8</sup>	39,415,275	38,966,421
Home Equity Loan Trust		
2007-FRE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup>	38,668,380	37,207,105
HOMES Trust		
2024-AFC2, 5.58% (WAC) due 10/25/59 <sup>0,3</sup>	19,398,529	19,415,509
2025-NQM1, 5.86% due 01/25/70 <sup>3,8</sup>	8,603,548	8,641,949
2024-AFC2, 5.98% due 10/25/59 <sup>3,8</sup>	5,175,942	5,192,998
2025-NQM1, 5.96% due 01/25/70 <sup>3,8</sup>	3,469,453	3,481,191
Citigroup Mortgage Loan Trust, Inc.		
2022-A, 6.17% due 09/25/62 <sup>3,8</sup>	14,500,796	14,488,838
2007-AMC1, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 12/25/36 <sup>0,3</sup>	19,166,142	10,441,482
2006-WF1, 4.92% due 03/25/36	12,596,116	6,087,728
2007-AMC3, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37 <sup>0</sup>	5,253,235	4,533,079
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM3, 5.86% (WAC) due 05/25/70 <sup>0,3</sup>	10,606,034	10,655,467
2025-NQM3, 5.76% due 05/25/70 <sup>3,8</sup>	10,112,730	10,160,082
2024-NQM3, 5.35% due 07/25/69 <sup>3,8</sup>	7,657,905	7,629,123
2024-NQM3, 5.04% (WAC) due 07/25/69 <sup>0,3</sup>	7,142,072	7,105,140
Provident Funding Mortgage Trust		
2025-1, 5.50% (WAC) due 02/25/55 <sup>0,3</sup>	34,797,594	34,908,557
GSAMP Trust		
2007-NC1, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46 <sup>0</sup>	23,018,847	12,146,774
2006-HE8, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 <sup>0</sup>	10,107,000	8,674,515
2006-NC2, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>0</sup>	10,813,233	6,062,638
2007-NC1, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/46 <sup>0</sup>	6,584,746	3,231,543
Top Pressure Recovery Turbines		
2024-AE, 7.51% due 11/01/69	28,287,761	28,344,336
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39 <sup>3,8</sup>	28,050,000	27,971,244
Alternative Loan Trust		
2007-OA4, 4.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 05/25/47 <sup>0</sup>	12,454,160	11,159,833
2007-OH3, 5.01% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 <sup>0</sup>	5,407,503	4,968,960
2006-43CB, 6.00% (1 Month Term SOFR + 0.61%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 <sup>0</sup>	5,746,592	2,933,159

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
2007-OA7, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 <sup>◊</sup>	2,008,123	\$ 1,845,385
2007-OH3, 4.87% (1 Month Term SOFR + 0.55%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 <sup>◊</sup>	537,525	515,470
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 <sup>◊,3</sup>	10,869,521	10,340,737
2022-NQM2, 4.20% (WAC) due 03/25/67 <sup>◊,3</sup>	10,684,821	10,105,753
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 <sup>3</sup>	20,000,000	19,738,480
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 <sup>7</sup>	116,818,981	18,156,275
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 5.05% (1 Month Term SOFR + 0.73%, Rate Floor: 0.62%) due 12/25/35 <sup>◊</sup>	12,083,285	11,437,106
2007-ASP1, 4.83% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 03/25/37 <sup>◊</sup>	7,779,426	3,118,284
2007-WM2, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>◊</sup>	5,830,674	2,455,989
Soundview Home Loan Trust		
2006-OPT5, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 <sup>◊</sup>	17,383,170	16,885,105
Saluda Grade Alternative Mortgage Trust		
2023-FIG4, 6.72% (WAC) due 11/25/53 <sup>◊,3</sup>	16,264,773	16,771,257
NovaStar Mortgage Funding Trust Series		
2007-2, 4.63% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>◊</sup>	14,763,812	14,511,317
2007-1, 4.69% (1 Month Term SOFR + 0.37%, Rate Cap/Floor: 11.00%/0.26%) due 03/25/37 <sup>◊</sup>	2,433,810	1,576,056
Securitized Asset-Backed Receivables LLC Trust		
2006-WM4, 4.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 11/25/36 <sup>◊</sup>	28,800,342	7,925,892
2007-BR2, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 02/25/37 <sup>◊,3</sup>	7,981,239	6,870,611
2006-HE2, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 <sup>◊</sup>	3,065,773	1,195,232
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 5.23% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 <sup>◊</sup>	7,343,079	6,164,608
2006-AR10, 4.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36 <sup>◊</sup>	6,420,138	5,269,418
2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>◊</sup>	3,348,640	2,803,194
2006-7, 3.93% due 09/25/36	4,999,320	1,307,751
2006-8, 4.11% due 10/25/36	320,108	105,199
IXIS Real Estate Capital Trust		
2007-HE1, 4.54% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 05/25/37 <sup>◊</sup>	30,841,064	6,320,173
2006-HE1, 5.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 <sup>◊</sup>	10,463,698	5,426,055
2007-HE1, 4.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 <sup>◊</sup>	5,853,193	1,199,388

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
2007-HE1, 4.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 <sup>◊</sup>	5,497,216	\$ 1,126,499
2007-HE1, 4.49% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 <sup>◊</sup>	4,573,430	937,230
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 3.78% (WAC) due 02/25/61 <sup>◊,3</sup>	14,745,485	14,602,831
Finance of America HECM Buyout		
2024-HB1, 5.00% (WAC) due 10/01/34 <sup>◊,3</sup>	14,650,000	14,552,251
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.41%) due 01/25/37 <sup>◊</sup>	30,997,464	13,980,145
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 5.06% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37 <sup>◊</sup>	12,168,985	11,795,590
2006-BC4, 4.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36 <sup>◊</sup>	1,126,543	1,099,124
2006-BC6, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.17%) due 01/25/37 <sup>◊</sup>	11,529	11,496
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 <sup>◊,3</sup>	7,405,314	7,056,837
2020-1, 2.41% (WAC) due 02/25/50 <sup>◊,3</sup>	5,696,396	5,432,723
American Home Mortgage Assets Trust		
2007-5, 4.81% (1 Month Term SOFR + 0.49%, Rate Cap/Floor: 99.00%/0.19%) due 06/25/47 <sup>◊</sup>	7,807,406	7,325,339
2006-4, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 10/25/46 <sup>◊</sup>	6,281,211	3,159,652
2006-6, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/46 <sup>◊</sup>	1,771,267	1,510,495
ACHM Trust		
2025-HE1, 5.92% (WAC) due 03/25/55 <sup>◊,3</sup>	11,791,952	11,913,521
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 <sup>◊</sup>	29,999,840	8,387,301
2006-HE6, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/37 <sup>◊</sup>	7,134,997	3,422,595
Ellington Financial Mortgage Trust		
2024-CES1, 5.52% due 01/26/60 <sup>3,8</sup>	11,717,429	11,785,753
LSTAR Securities Investment Ltd.		
2024-1, 7.41% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/01/29 <sup>◊,3</sup>	11,250,842	11,268,355
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40 <sup>†††,3</sup>	11,050,000	11,088,247
RALI Series Trust		
2007-QO4, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 05/25/47 <sup>◊</sup>	3,510,794	3,213,579
2006-QO2, 4.87% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 <sup>◊</sup>	16,536,210	2,787,259
2007-QO2, 4.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 <sup>◊</sup>	7,273,310	2,202,640
2006-QO6, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 <sup>◊</sup>	4,715,292	1,009,830
2006-QO2, 4.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 <sup>◊</sup>	5,362,610	917,225
2007-QO3, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 03/25/47 <sup>◊</sup>	728,143	654,023

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
2006-QO2, 5.11% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 <sup>◊</sup>	1,105,132	\$ 189,494
Ameriquest Mortgage Securities Trust		
2006-M3, 4.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 10/25/36 <sup>◊</sup>	25,629,229	7,461,707
2006-M3, 4.53% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 <sup>◊</sup>	10,765,998	3,134,426
ABFC Trust		
2007-WMC1, 5.68% (1 Month Term SOFR + 1.36%, Rate Floor: 1.25%) due 06/25/37 <sup>◊</sup>	13,498,105	9,587,900
Master Asset-Backed Securities Trust		
2006-WMC4, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 10/25/36 <sup>◊</sup>	10,164,764	3,288,341
2006-NC2, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 <sup>◊</sup>	7,084,630	2,575,509
2006-WMC3, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 <sup>◊</sup>	5,454,329	1,835,825
2007-WMC1, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 01/25/37 <sup>◊</sup>	5,609,611	1,570,562
HarborView Mortgage Loan Trust		
2006-14, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47 <sup>◊</sup>	5,503,540	5,245,434
2006-12, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38 <sup>◊</sup>	3,962,043	3,471,756
Fremont Home Loan Trust		
2006-E, 4.55% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 01/25/37 <sup>◊</sup>	10,873,050	4,924,654
2006-D, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 11/25/36 <sup>◊</sup>	9,733,087	3,382,347
Merrill Lynch Alternative Note Asset Trust Series		
2007-A1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 <sup>◊</sup>	18,238,646	5,454,001
2007-A1, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/37 <sup>◊</sup>	6,916,399	2,068,447
First Franklin Mortgage Loan Trust		
2006-FF16, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 12/25/36 <sup>◊</sup>	18,585,291	7,475,761
ATLX Trust		
2024-RPL1, 3.85% due 04/25/64 <sup>3,8</sup>	7,257,474	7,008,682
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 02/25/36 <sup>◊</sup>	8,655,992	6,976,394
First NLC Trust		
2005-4, 5.21% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 <sup>◊</sup>	4,921,822	4,840,957
2005-1, 1.66% (1 Month Term SOFR + 0.57%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 <sup>◊</sup>	1,849,353	1,644,964
Long Beach Mortgage Loan Trust		
2006-8, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 <sup>◊</sup>	13,849,318	3,660,858
2006-6, 4.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 <sup>◊</sup>	4,355,905	1,717,407
2006-8, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 <sup>◊</sup>	3,696,124	972,283

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
Option One Mortgage Loan Trust		
2007-5, 4.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 05/25/37 <sup>◊</sup>	6,265,058	\$ 3,752,343
2007-2, 4.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 <sup>◊</sup>	4,557,676	2,236,473
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36 <sup>◊</sup>	5,752,365	5,702,334
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 3.92% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36 <sup>◊</sup>	5,582,479	5,464,866
Lehman XS Trust Series		
2007-2N, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 02/25/37 <sup>◊</sup>	4,121,351	3,800,989
2007-15N, 4.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.00%) due 08/25/37 <sup>◊</sup>	974,872	957,061
2006-10N, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>◊</sup>	244,078	234,127
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 11/25/36 <sup>◊</sup>	15,648,097	4,989,070
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>◊</sup>	4,280,263	3,199,377
2007-HE4, 4.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 <sup>◊</sup>	3,063,256	1,767,237
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 <sup>◊,3</sup>	4,884,784	4,825,724
CWABS Asset-Backed Certificates Trust		
2006-12, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 <sup>◊</sup>	5,207,753	4,766,167
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AR4, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 <sup>◊</sup>	8,930,020	3,056,766
2007-OA2, 5.17% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 <sup>◊</sup>	1,869,161	1,677,967
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 5.21% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>◊</sup>	3,810,363	3,191,063
2006-AR13, 5.28% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 <sup>◊</sup>	1,205,076	1,035,098
2006-AR11, 5.32% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 <sup>◊</sup>	539,031	477,500
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 3.38% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36 <sup>◊</sup>	4,027,268	3,884,223
GSAA Home Equity Trust		
2006-5, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 03/25/36 <sup>◊</sup>	11,738,752	3,752,473
2007-7, 4.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 <sup>◊</sup>	68,883	66,041
Impac Secured Assets CMN Owner Trust		
2005-2, 4.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36 <sup>◊</sup>	3,533,630	3,366,126

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Residential Mortgage-Backed Securities - 11.0% (continued)		
GSAA Trust		
2007-3, 4.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47 <sup>◊</sup>	10,262,493	\$ 2,718,975
ASG Resecuritization Trust		
2010-3, 4.62% (1 Month Term SOFR + 0.40%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 <sup>◊,3</sup>	1,749,832	1,668,289
Securitized Asset Backed Receivables LLC Trust		
2006-WM4, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 <sup>◊</sup>	5,054,422	1,390,875
C-BASS Mortgage Loan Trust		
2007-CB2, 3.52% due 02/25/37	2,353,761	1,375,684
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 5.01% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 <sup>◊</sup>	1,255,282	1,217,957
Alliance Bancorp Trust		
2007-OA1, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 <sup>◊</sup>	446,048	397,310
Countrywide Asset-Backed Certificates		
2005-15, 3.39% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36 <sup>◊</sup>	393,056	387,605
Impac Secured Assets Trust		
2006-2, 4.77% (1 Month Term SOFR + 0.45%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 <sup>◊</sup>	374,305	347,252
Structured Asset Investment Loan Trust		
2004-BNC2, 5.63% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 12/25/34 <sup>◊</sup>	146,140	145,240
2006-3, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>◊</sup>	98,202	96,340
Nomura Resecuritization Trust		
2015-4R, 6.24% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 <sup>◊,3</sup>	235,873	229,574
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 <sup>◊,3</sup>	138,508	136,810
Morgan Stanley Re-REMIC Trust		
2010-R5, 4.74% due 06/26/36 <sup>3</sup>	80,985	78,233
GreenPoint Mortgage Funding Trust		
2006-AR1, 5.01% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 <sup>◊</sup>	81,441	71,708
Total Residential Mortgage-Backed Securities		3,092,686,047
Commercial Mortgage-Backed Securities - 1.3%		
BX Commercial Mortgage Trust		
2021-VOLT, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 <sup>◊,3</sup>	58,178,129	57,905,419
2021-VOLT, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 <sup>◊,3</sup>	50,379,063	50,142,911
2024-AIRC, 6.00% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/39 <sup>◊,3</sup>	15,385,904	15,443,602
2024-AIRC, 6.45% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/15/39 <sup>◊,3</sup>	11,066,203	11,086,952
2024-AIR2, 5.80% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 10/15/41 <sup>◊,3</sup>	9,591,801	9,609,747

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Commercial Mortgage-Backed Securities - 1.3% (continued)		
2022-LP2, 6.27% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 <sup>0,3</sup>	4,410,000	\$ 4,398,975
2024-AIR2, 6.10% (1 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 10/15/41 <sup>0,3</sup>	3,644,885	3,651,704
BX Trust		
2024-VLT4, 6.45% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 07/15/29 <sup>0,3</sup>	20,650,000	20,605,772
2024-VLT4, 6.25% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 07/15/29 <sup>0,3</sup>	17,150,000	17,139,281
SMRT		
2022-MINI, 6.26% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>0,3</sup>	32,500,000	32,053,125
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.52% (1 Month Term SOFR + 2.20%, Rate Floor: 1.84%) due 06/15/38 <sup>0,3</sup>	14,350,000	13,024,778
2016-JP3, 3.42% (WAC) due 08/15/49 <sup>0</sup>	10,290,000	9,255,827
2021-NYAH, 6.87% (1 Month Term SOFR + 2.55%, Rate Floor: 2.19%) due 06/15/38 <sup>0,3</sup>	8,000,000	7,035,600
2016-JP3, 1.31% (WAC) due 08/15/49 <sup>0,7</sup>	48,846,647	452,388
VDCM Commercial Mortgage Trust 2025-AZ		
2025-AZ, due 07/13/44 <sup>0,3,5</sup>	18,650,000	18,953,073
Life Mortgage Trust		
2021-BMR, 6.78% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38 <sup>0,3</sup>	13,650,000	13,478,388
2021-BMR, 6.18% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 03/15/38 <sup>0,3</sup>	3,675,000	3,638,250
Extended Stay America Trust		
2021-ESH, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38 <sup>0,3</sup>	10,721,597	10,734,999
2021-ESH, 6.13% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38 <sup>0,3</sup>	5,532,344	5,535,802
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.60% (WAC) due 11/10/52 <sup>0,7</sup>	203,296,194	4,599,170
2019-GC41, 1.03% (WAC) due 08/10/56 <sup>0,7</sup>	95,991,918	3,010,643
2015-GC35, 4.35% (WAC) due 11/10/48 <sup>0</sup>	810,679	730,892
2016-P4, 1.89% (WAC) due 07/10/49 <sup>0,7</sup>	27,669,719	290,081
2016-C2, 1.65% (WAC) due 08/10/49 <sup>0,7</sup>	29,530,632	279,596
2016-P5, 1.37% (WAC) due 10/10/49 <sup>0,7</sup>	24,111,153	221,389
2016-C3, 0.91% (WAC) due 11/15/49 <sup>0,7</sup>	8,813,270	71,880
2016-GC37, 1.64% (WAC) due 04/10/49 <sup>0,7</sup>	18,273,835	64,545
2015-GC35, 0.84% (WAC) due 11/10/48 <sup>0,7</sup>	25,959,927	60,025
DBGS Mortgage Trust		
2018-C1, 4.64% (WAC) due 10/15/51 <sup>0</sup>	7,588,000	7,142,281
BENCHMARK Mortgage Trust		
2020-IG3, 3.13% (WAC) due 09/15/48 <sup>0,3</sup>	5,232,000	3,021,556
2019-B14, 0.88% (WAC) due 12/15/62 <sup>0,7</sup>	99,475,699	2,108,049
2018-B2, 0.45% (WAC) due 02/15/51 <sup>0,7</sup>	89,466,183	799,389
2018-B6, 4.59% (WAC) due 10/10/51 <sup>0</sup>	750,000	700,163
2018-B6, 0.39% (WAC) due 10/10/51 <sup>0,7</sup>	57,855,780	490,559
GS Mortgage Securities Trust		
2020-GC45, 0.61% (WAC) due 02/13/53 <sup>0,7</sup>	143,128,290	3,236,302

	Face Amount <sup>~</sup>	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)		
Commercial Mortgage-Backed Securities - 1.3% (continued)		
2019-GC42, 0.81% (WAC) due 09/10/52 <sup>0,7</sup>	64,204,545	\$ 1,745,478
2017-GS6, 1.00% (WAC) due 05/10/50 <sup>0,7</sup>	39,744,552	628,151
2017-GS6, 3.87% due 05/10/50	521,000	463,351
BMP Trust		
2024-MF23, 5.95% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41 <sup>0,3</sup>	4,900,000	4,906,125
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 3.64% (WAC) due 12/15/49 <sup>0</sup>	2,650,000	2,456,744
2017-C7, 0.83% (WAC) due 10/15/50 <sup>0,7</sup>	110,840,057	1,572,133
2016-C4, 0.70% (WAC) due 12/15/49 <sup>0,7</sup>	70,736,647	457,822
2016-C2, 1.47% (WAC) due 06/15/49 <sup>0,7</sup>	22,263,126	131,103
2017-C5, 0.86% (WAC) due 03/15/50 <sup>0,7</sup>	7,130,517	60,409
GS Mortgage Securities Corporation Trust		
2020-DUNE, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 12/15/36 <sup>0,3</sup>	3,463,607	3,438,660
2020-DUNE, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 <sup>0,3</sup>	923,628	899,252
BANK		
2020-BN25, 0.44% (WAC) due 01/15/63 <sup>0,7</sup>	140,000,000	2,645,762
2017-BNK6, 0.92% (WAC) due 07/15/60 <sup>0,7</sup>	33,060,906	401,518
2017-BNK4, 1.33% (WAC) due 05/15/50 <sup>0,7</sup>	10,310,290	193,803
Wells Fargo Commercial Mortgage Trust		
2017-C38, 0.91% (WAC) due 07/15/50 <sup>0,7</sup>	61,226,510	788,138
2017-RB1, 1.19% (WAC) due 03/15/50 <sup>0,7</sup>	32,069,483	523,499
2017-C42, 0.98% (WAC) due 12/15/50 <sup>0,7</sup>	30,750,269	521,248
2016-BNK1, 1.70% (WAC) due 08/15/49 <sup>0,7</sup>	33,052,713	429,632
2017-RC1, 1.37% (WAC) due 01/15/60 <sup>0,7</sup>	15,702,102	274,591
2016-C35, 1.85% (WAC) due 07/15/48 <sup>0,7</sup>	19,792,440	210,516
2016-C37, 0.77% (WAC) due 12/15/49 <sup>0,7</sup>	9,815,450	71,966
2016-NXS5, 1.34% (WAC) due 01/15/59 <sup>0,7</sup>	17,114,444	51,350
2015-P2, 1.05% (WAC) due 12/15/48 <sup>0,7</sup>	16,407,667	22,935
2015-NXS4, 0.99% (WAC) due 12/15/48 <sup>0,7</sup>	32,901,654	6,669
2015-C30, 0.87% (WAC) due 09/15/58 <sup>0,7</sup>	5,600,591	96
CSAIL Commercial Mortgage Trust		
2019-C15, 0.99% (WAC) due 03/15/52 <sup>0,7</sup>	84,635,570	2,413,849
2016-C6, 1.85% (WAC) due 01/15/49 <sup>0,7</sup>	4,575,247	21,620
2015-C1, 0.17% (WAC) due 04/15/50 <sup>0,7</sup>	3,203,370	4
COMM Mortgage Trust		
2018-COR3, 0.44% (WAC) due 05/10/51 <sup>0,7</sup>	194,835,930	2,065,670
2015-CR26, 0.99% (WAC) due 10/10/48 <sup>0,7</sup>	45,388,626	1,021
2015-CR27, 1.00% (WAC) due 10/10/48 <sup>0,7</sup>	17,800,906	385
2015-CR24, 0.71% (WAC) due 08/10/48 <sup>0,7</sup>	17,198,088	248
UBS Commercial Mortgage Trust		
2017-C5, 1.13% (WAC) due 11/15/50 <sup>0,7</sup>	36,126,861	612,242
2017-C2, 1.06% (WAC) due 08/15/50 <sup>0,7</sup>	36,442,528	602,792
BBCMS Mortgage Trust		
2018-C2, 0.75% (WAC) due 12/15/51 <sup>0,7</sup>	55,775,189	1,124,366
CD Mortgage Trust		
2017-CD6, 0.89% (WAC) due 11/13/50 <sup>0,7</sup>	35,400,821	523,861
2016-CD1, 1.34% (WAC) due 08/10/49 <sup>0,7</sup>	27,681,382	162,368
2016-CD2, 0.55% (WAC) due 11/10/49 <sup>0,7</sup>	29,035,406	104,112
CD Commercial Mortgage Trust		
2017-CD4, 1.22% (WAC) due 05/10/50 <sup>0,7</sup>	24,499,835	388,016
2017-CD3, 0.93% (WAC) due 02/10/50 <sup>0,7</sup>	28,777,768	320,337
CGMS Commercial Mortgage Trust		
2017-B1, 0.72% (WAC) due 08/15/50 <sup>0,7</sup>	56,624,222	665,703
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.01% (WAC) due 07/15/50 <sup>0,7</sup>	45,962,143	565,068



	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 41.2% (continued)			
Commercial Mortgage-Backed Securities - 1.3% (continued)			
Morgan Stanley Capital I Trust			
2016-UBS9, 4.74% (WAC) due 03/15/49 <sup>0</sup>	275,000	\$	246,722
DBJPM Mortgage Trust			
2017-C6, 0.95% (WAC) due 06/10/50 <sup>0,7</sup>	17,003,871		231,564
Bank of America Merrill Lynch Commercial Mortgage Trust			
2017-BNK3, 1.00% (WAC) due 02/15/50 <sup>0,7</sup>	20,273,057		220,978
2016-UB10, 1.72% (WAC) due 07/15/49 <sup>0,7</sup>	1,451,291		6,328
CFCRE Commercial Mortgage Trust			
2016-C3, 0.94% (WAC) due 01/10/48 <sup>0,7</sup>	31,910,206		70,314
SG Commercial Mortgage Securities Trust			
2016-C5, 1.82% (WAC) due 10/10/48 <sup>0,7</sup>	4,313,643		44,413
Morgan Stanley Bank of America Merrill Lynch Trust			
2015-C27, 0.96% (WAC) due 12/15/47 <sup>0,7</sup>	47,222,094		1,015
JPMBB Commercial Mortgage Securities Trust			
2015-C27, 0.87% (WAC) due 02/15/48 <sup>0,7</sup>	9,139,932		195
Total Commercial Mortgage-Backed Securities			364,267,255
Military Housing - 0.6%			
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates			
2015-R1, 4.49% (WAC) due 11/25/55 <sup>0,9</sup>	107,691,049		94,113,356
2015-R1, 4.45% (WAC) due 11/25/52 <sup>0,3</sup>	19,950,809		18,087,096
2015-R1, 4.31% (WAC) due 10/25/52 <sup>0,3</sup>	12,912,930		10,856,159
2015-R1, 0.70% (WAC) due 11/25/55 <sup>0,7,9</sup>	161,826,199		9,087,237
Capmark Military Housing Trust			
2006-RILY, 6.15% due 07/10/51 <sup>†††,3</sup>	12,275,835		10,695,951
2007-AETC, 5.75% due 02/10/52 <sup>†††,3</sup>	6,950,916		5,990,309
2006-RILY, 4.81% (1 Month Term SOFR + 0.48%, Rate Floor: 0.37%) due 07/10/51 <sup>0,†††,3</sup>	6,588,543		4,468,317
2007-ROBS, 6.06% due 10/10/52 <sup>†††,3</sup>	4,410,579		3,865,132
2007-AET2, 6.06% due 10/10/52 <sup>†††,3</sup>	2,897,522		2,747,888
GMAC Commercial Mortgage Asset Corp.			
2007-HCKM, 6.11% due 08/10/52 <sup>†††,3</sup>	20,927,246		18,959,960
2005-DRUM, 5.47% due 05/10/50 <sup>†††,3</sup>	4,216,850		3,687,105
2005-BLIS, 5.25% due 07/10/50 <sup>†††,3</sup>	2,500,000		1,987,031
Total Military Housing			184,545,541
Total Collateralized Mortgage Obligations			
(Cost \$11,793,239,545)			11,600,167,972
CORPORATE BONDS <sup>††</sup> - 28.8%			
Financial - 13.8%			
Pershing Square Holdings Ltd.			
3.25% due 10/01/31 <sup>3</sup>	101,800,000		88,779,885
3.25% due 11/15/30	53,530,000		48,515,394
CoStar Group, Inc.			
2.80% due 07/15/30 <sup>3</sup>	91,480,000		82,655,959
Wilton RE Ltd.			
6.00% <sup>3,10,11</sup>	80,224,000		80,255,321
American National Group, Inc.			
5.75% due 10/01/29	30,960,000		31,700,524
6.00% due 07/15/35	31,375,000		31,559,776
5.00% due 06/15/27	8,142,000		8,174,549
6.14% due 06/13/32 <sup>3</sup>	2,000,000		2,051,475
GLP Capital Limited Partnership / GLP Financing II, Inc.			
4.00% due 01/15/31	55,868,000		52,658,534
5.30% due 01/15/29	15,867,000		16,042,933
3.25% due 01/15/32	4,150,000		3,652,475
4.00% due 01/15/30	475,000		456,471
Fairfax Financial Holdings Ltd.			
3.38% due 03/03/31	39,803,000		36,942,721
5.75% due 05/20/35 <sup>3</sup>	17,425,000		17,667,149
5.63% due 08/16/32	13,100,000		13,453,931
6.50% due 05/20/55 <sup>3</sup>	3,320,000		3,396,534
Host Hotels & Resorts, LP			
3.50% due 09/15/30	44,753,000		41,554,283
2.90% due 12/15/31	20,200,000		17,700,319
5.70% due 07/01/34	12,075,000		12,151,427
United Wholesale Mortgage LLC			
5.50% due 04/15/29 <sup>3</sup>	46,832,000		45,457,720
5.50% due 11/15/25 <sup>3</sup>	23,739,000		23,735,252
Jefferies Financial Group, Inc.			
2.75% due 10/15/32	40,642,000		34,208,491
2.63% due 10/15/31	27,400,000		23,839,409
6.20% due 04/14/34	9,080,000		9,497,841
6.25% due 01/15/36	1,000,000		1,036,279

	Face Amount <sup>~</sup>	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Financial - 13.8% (continued)		
FS KKR Capital Corp.		
2.63% due 01/15/27	35,801,000	\$ 34,329,616
3.25% due 07/15/27	30,100,000	28,866,183
Nippon Life Insurance Co.		
2.75% due 01/21/51 <sup>3,11</sup>	45,350,000	39,451,276
5.95% due 04/16/54 <sup>3,11</sup>	13,950,000	14,054,391
2.90% due 09/16/51 <sup>3,11</sup>	10,380,000	8,940,494
Safehold GL Holdings LLC		
2.80% due 06/15/31	28,877,000	25,833,878
2.85% due 01/15/32	27,008,000	23,517,982
6.10% due 04/01/34	10,480,000	10,908,332
5.65% due 01/15/35	1,370,000	1,368,730
Standard Chartered plc		
5.01% due 10/15/30 <sup>3,11</sup>	53,518,000	54,067,343
5.24% due 05/13/31 <sup>3,11</sup>	4,400,000	4,464,603
4.64% due 04/01/31 <sup>3,11</sup>	2,700,000	2,676,243
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 <sup>3</sup>	46,892,000	43,469,769
2.88% due 10/15/26 <sup>3</sup>	17,717,000	17,278,850
Morgan Stanley		
6.63% due 11/01/34 <sup>11</sup>	21,862,000	24,098,468
5.94% due 02/07/39 <sup>11</sup>	23,310,000	23,925,558
5.83% due 04/19/35 <sup>11</sup>	9,625,000	10,083,719
Global Atlantic Finance Co.		
4.70% due 10/15/51 <sup>3,11</sup>	35,662,000	35,007,782
7.95% due 06/15/33 <sup>3</sup>	16,619,000	18,823,697
6.75% due 03/15/54 <sup>3</sup>	3,190,000	3,268,036
National Australia Bank Ltd.		
5.90% due 01/14/36 <sup>3,11</sup>	23,750,000	24,333,441
2.99% due 05/21/31 <sup>3</sup>	14,525,000	13,034,995
3.35% due 01/12/37 <sup>3,11</sup>	14,550,000	12,857,188
2.33% due 08/21/30 <sup>3</sup>	7,498,000	6,644,286
First American Financial Corp.		
4.00% due 05/15/30	40,891,000	39,171,969
2.40% due 08/15/31	11,875,000	10,129,713
5.45% due 09/30/34	7,250,000	7,101,172
LPL Holdings, Inc.		
6.00% due 05/20/34	23,920,000	24,735,041
4.00% due 03/15/29 <sup>3</sup>	15,257,000	14,821,086
4.38% due 05/15/31 <sup>3</sup>	9,541,000	9,128,670
5.75% due 06/15/35	6,650,000	6,727,701
5.65% due 03/15/35	250,000	251,356
Macquarie Bank Ltd.		
3.62% due 06/03/30 <sup>3</sup>	59,035,000	55,470,999
Maple Grove Funding Trust I		
4.16% due 08/15/51 <sup>3</sup>	77,700,000	52,741,278
BPCE S.A.		
5.88% due 01/14/31 <sup>3,11</sup>	20,000,000	20,745,761
5.39% due 05/28/31 <sup>3,11</sup>	12,200,000	12,422,562
7.00% due 10/19/34 <sup>3,11</sup>	10,000,000	10,986,307
5.94% due 05/30/35 <sup>3,11</sup>	7,750,000	7,941,332
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 <sup>3</sup>	74,981,000	45,392,698
4.13% due 12/15/51 <sup>3,11</sup>	3,600,000	3,505,675
3.95% due 05/15/60 <sup>3</sup>	4,064,000	2,733,453
Macquarie Group Ltd.		
2.69% due 06/23/32 <sup>3,11</sup>	31,550,000	27,916,715
2.87% due 01/14/33 <sup>3,11</sup>	17,431,000	15,208,235
1.63% due 09/23/27 <sup>3,11</sup>	4,125,000	3,979,742
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 <sup>3</sup>	60,506,000	46,605,002
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 <sup>3</sup>	39,650,000	38,328,699
6.63% due 10/15/31 <sup>3</sup>	6,850,000	6,825,319
Brookfield Finance, Inc.		
5.81% due 03/03/55	12,635,000	12,355,646
5.68% due 01/15/35	9,400,000	9,647,245
4.70% due 09/20/47	9,790,000	8,319,790
3.63% due 02/15/52	9,380,000	6,476,429
3.50% due 03/30/51	9,526,000	6,462,040
6.35% due 01/05/34	1,640,000	1,759,404
Blue Owl Capital GP LLC		
7.21% due 08/22/43 <sup>†††</sup>	28,550,000	29,521,088
7.11% due 08/22/43 <sup>†††</sup>	15,200,000	15,467,197
Lazard Group LLC		
6.00% due 03/15/31	42,290,000	44,407,608
QTS Good News Facility		
7.35% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28 <sup>0,†††</sup>	43,265,290	43,265,290
Bain Capital, LP		
3.41% due 04/15/41 <sup>†††</sup>	36,000,000	25,814,264
3.72% due 04/15/42 <sup>†††</sup>	20,300,000	14,913,899
F&G Global Funding		
5.88% due 01/16/30 <sup>3</sup>	38,565,000	39,619,762
Dyal Capital Partners IV		
3.65% due 02/22/41 <sup>†††</sup>	41,800,000	37,486,887
Old Republic International Corp.		
5.75% due 03/28/34	35,220,000	36,227,805
Australia & New Zealand Banking Group Ltd.		
5.82% due 06/18/36 <sup>3,11</sup>	24,460,000	24,843,808
5.20% due 09/30/35 <sup>3,11</sup>	10,000,000	9,795,868
2.57% due 11/25/35 <sup>3,11</sup>	1,600,000	1,403,505
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 <sup>3,11</sup>	39,900,000	35,940,428
CNO Financial Group, Inc.		
6.45% due 06/15/34	23,390,000	24,529,935
5.25% due 05/30/29	11,125,000	11,222,500
TPG Operating Group II, LP		
5.88% due 03/05/34	34,270,000	35,618,434

Equitable Holdings, Inc.		
6.70% due 03/28/55 <sup>11</sup>	34,318,000	35,137,033
Nuveen LLC		
5.85% due 04/15/34 <sup>3</sup>	25,425,000	26,460,865
5.55% due 01/15/30 <sup>3</sup>	8,075,000	8,410,756

	Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Financial - 13.8% (continued)		
CBS Studio Center		
7.31% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/27 <sup>0,†††</sup>	34,100,000	\$ 34,066,611
UBS Group AG		
3.09% due 05/14/32 <sup>3,11</sup>	33,400,000	30,319,287
4.28% due 01/09/28 <sup>3</sup>	3,350,000	3,335,181
Brown & Brown, Inc.		
5.65% due 06/11/34	21,200,000	21,775,893
6.25% due 06/23/55	5,650,000	5,824,054
5.55% due 06/23/35	5,550,000	5,659,541
2.38% due 03/15/31	57,000	50,174
Stewart Information Services Corp.		
3.60% due 11/15/31	36,711,000	32,825,810
Commonwealth Bank of Australia		
5.93% due 03/14/46 <sup>3,11</sup>	29,470,000	28,937,929
3.61% due 09/12/34 <sup>3,11</sup>	3,550,000	3,361,942
Beacon Funding Trust		
6.27% due 08/15/54 <sup>3</sup>	31,900,000	31,578,355
Societe Generale S.A.		
3.34% due 01/21/33 <sup>3,11</sup>	22,830,000	20,252,391
6.07% due 01/19/35 <sup>3,11</sup>	8,750,000	9,012,098
5.25% due 05/22/29 <sup>3,11</sup>	1,790,000	1,811,855
Bank of America Corp.		
5.74% due 02/12/36 <sup>11</sup>	16,850,000	17,121,927
5.52% due 10/25/35 <sup>11</sup>	10,000,000	10,000,091
3.56% due 04/23/27 <sup>11</sup>	3,350,000	3,325,935
MetLife, Inc.		
6.35% due 03/15/55 <sup>11</sup>	28,930,000	29,714,784
Capital One Financial Corp.		
6.38% due 06/08/34 <sup>11</sup>	22,450,000	23,900,347
6.05% due 02/01/35 <sup>11</sup>	2,570,000	2,678,925
5.88% due 07/26/35 <sup>11</sup>	2,280,000	2,350,682
Americo Life, Inc.		
3.45% due 04/15/31 <sup>3</sup>	32,364,000	28,871,631
OneMain Finance Corp.		
6.63% due 05/15/29	9,925,000	10,193,481
7.50% due 05/15/31	8,250,000	8,620,029
7.13% due 03/15/26	6,588,000	6,685,502
3.88% due 09/15/28	2,270,000	2,176,835
7.13% due 11/15/31	1,125,000	1,170,534
VICI Properties, LP		
5.63% due 04/01/35	28,500,000	28,761,988
Dai-ichi Life Insurance Company Ltd.		
6.20% <sup>3,10,11</sup>	27,750,000	28,001,803
Farmers Insurance Exchange		
7.00% due 10/15/64 <sup>3,11</sup>	28,140,000	27,931,719
BNP Paribas S.A.		
5.50% due 05/20/30 <sup>3,11</sup>	15,990,000	16,418,806
5.09% due 05/09/31 <sup>3,11</sup>	7,200,000	7,270,182
5.79% due 01/13/33 <sup>3,11</sup>	3,270,000	3,401,794
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55 <sup>3,11</sup>	22,800,000	22,755,814
5.80% due 09/11/54 <sup>3,11</sup>	4,093,000	4,029,754
Reinsurance Group of America, Inc.		
5.75% due 09/15/34	20,050,000	20,579,979
6.65% due 09/15/55 <sup>11</sup>	6,190,000	6,169,593
Westpac Banking Corp.		
3.02% due 11/18/36 <sup>11</sup>	15,650,000	13,739,973
3.13% due 11/18/41	12,214,000	8,893,517
2.67% due 11/15/35 <sup>11</sup>	4,467,000	3,940,266
Ascot Group Ltd.		
6.35% due 06/15/35 <sup>3,11</sup>	25,150,000	25,950,062
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31 <sup>3</sup>	24,480,000	25,756,803
Dyal Capital Partners III		
4.40% due 06/15/40 <sup>†††</sup>	26,750,000	25,175,305
Ardonagh Finco Ltd.		
6.88% due 02/15/31 <sup>3</sup>	EUR 16,100,000	19,490,403
7.75% due 02/15/31 <sup>3</sup>	5,300,000	5,540,986
Trustage Financial Group, Inc.		
4.63% due 04/15/32 <sup>3</sup>	26,450,000	25,023,472
AmFam Holdings, Inc.		
2.81% due 03/11/31 <sup>3</sup>	19,525,000	16,615,883
3.83% due 03/11/51 <sup>3</sup>	13,118,000	8,304,045
American National Global Funding		
5.55% due 01/28/30 <sup>3</sup>	12,225,000	12,484,652
5.25% due 06/03/30 <sup>3</sup>	12,250,000	12,311,229
Belrose Funding Trust II		
6.79% due 05/15/55 <sup>3</sup>	23,810,000	24,338,357
Hunt Companies, Inc.		
5.25% due 04/15/29 <sup>3</sup>	25,121,000	24,205,415
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 <sup>3</sup>	31,390,000	24,160,150
Omnis Funding Trust		
6.72% due 05/15/55 <sup>3</sup>	22,640,000	23,461,270
200 Park Funding Trust		
5.74% due 02/15/55 <sup>3</sup>	22,000,000	21,704,639
Enstar Group Ltd.		
7.50% due 04/01/45 <sup>3,11</sup>	16,125,000	16,586,949
3.10% due 09/01/31	3,840,000	3,413,723
4.95% due 06/01/29	1,250,000	1,259,167
Lloyds Banking Group plc		
5.59% due 11/26/35 <sup>11</sup>	17,200,000	17,496,104
3.75% due 03/18/28 <sup>11</sup>	3,460,000	3,417,757
Corebridge Life Holdings, Inc.		
8.13% due 03/15/46 <sup>3</sup>	17,100,000	20,746,992
PartnerRe Finance B LLC		
4.50% due 10/01/50 <sup>11</sup>	21,056,000	19,811,881
HSBC Holdings plc		

5.13% due 03/03/31 <sup>11</sup>	15,700,000	15,909,627
5.29% due 11/19/30 <sup>11</sup>	3,290,000	3,360,971

	Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Financial - 13.8% (continued)		
Markel Group, Inc.		
6.00% due 05/16/54	18,900,000	\$ 18,873,398
Henneman Trust		
6.58% due 05/15/55 <sup>3</sup>	18,650,000	18,743,344
Ares Finance Company II LLC		
3.25% due 06/15/30 <sup>3</sup>	19,788,000	18,411,388
Swiss Re Finance Luxembourg S.A.		
5.00% due 04/02/49 <sup>3,11</sup>	18,300,000	18,226,800
Brookfield Capital Finance LLC		
6.09% due 06/14/33	16,800,000	17,772,843
Credit Agricole S.A.		
5.22% due 05/27/31 <sup>3,11</sup>	13,700,000	13,955,470
5.62% (SOFR + 1.21%) due 09/11/28 <sup>0,3</sup>	3,280,000	3,298,906
Fortitude Group Holdings LLC		
6.25% due 04/01/30 <sup>3</sup>	16,600,000	17,078,240
Equities AB		
5.85% due 05/08/35 <sup>3</sup>	16,615,000	16,953,127
RGA Global Funding		
5.50% due 01/11/31 <sup>3</sup>	12,750,000	13,150,344
5.05% due 12/06/31 <sup>3</sup>	2,700,000	2,705,867
Prudential Financial, Inc.		
3.70% due 10/01/50 <sup>11</sup>	17,139,000	15,632,904
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 <sup>3</sup>	22,210,000	15,152,425
GA Global Funding Trust		
2.90% due 01/06/32 <sup>3</sup>	16,400,000	14,317,195
ING Groep N.V.		
5.53% due 03/25/36 <sup>11</sup>	10,300,000	10,485,192
4.86% due 03/25/29 <sup>11</sup>	3,360,000	3,394,186
NatWest Group plc		
6.02% due 03/02/34 <sup>11</sup>	11,740,000	12,421,922
4.45% due 05/08/30 <sup>11</sup>	1,100,000	1,091,585
VFH Parent LLC / Valor Company-Issuer, Inc.		
7.50% due 06/15/31 <sup>3</sup>	12,675,000	13,301,132
Citigroup, Inc.		
6.02% due 01/24/36 <sup>11</sup>	9,400,000	9,653,024
4.64% due 05/07/28 <sup>11</sup>	3,400,000	3,409,012
Kennedy-Wilson, Inc.		
4.75% due 03/01/29	13,195,000	12,366,548
4.75% due 02/01/30	81,000	74,181
Mizuho Financial Group, Inc.		
5.32% due 07/08/36 <sup>11</sup>	8,800,000	8,815,297
5.42% due 05/13/36 <sup>11</sup>	3,340,000	3,380,647
Rocket Companies, Inc.		
6.38% due 08/01/33 <sup>3</sup>	11,250,000	11,511,006
Encore Capital Group, Inc.		
8.50% due 05/15/30 <sup>3</sup>	9,950,000	10,672,320
Selective Insurance Group, Inc.		
5.90% due 04/15/35	10,410,000	10,642,621
Atlantic Marine Corporations Communities LLC		
5.34% due 12/01/50 <sup>3</sup>	10,583,902	9,896,054
5.37% due 12/01/50 <sup>3</sup>	718,710	625,042
RenaissanceRe Holdings Ltd.		
5.80% due 04/01/35	9,900,000	10,171,512
Blue Owl Finance LLC		
6.25% due 04/18/34	9,880,000	10,166,091
Globe Life, Inc.		
5.85% due 09/15/34	9,810,000	10,156,910
Assurant, Inc.		
2.65% due 01/15/32	10,021,000	8,540,369
6.75% due 02/15/34	1,450,000	1,568,022
Mutual of Omaha Insurance Co.		
6.14% due 01/16/64 <sup>3,11</sup>	10,150,000	10,094,543
Galaxy Bidco Ltd.		
8.13% due 12/19/29 <sup>3</sup>	GBP 7,200,000	10,057,038
Swiss RE Subordinated Finance plc		
6.19% due 04/01/46 <sup>3,11</sup>	9,800,000	9,796,253
KKR Group Finance Company X LLC		
3.25% due 12/15/51 <sup>3</sup>	15,150,000	9,716,082
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61 <sup>3</sup>	14,970,000	9,704,841
Citadel Securities Global Holdings LLC		
5.50% due 06/18/30 <sup>3</sup>	6,825,000	6,906,087
6.20% due 06/18/35 <sup>3</sup>	2,650,000	2,718,961
Ryan Specialty LLC		
5.88% due 08/01/32 <sup>3</sup>	9,357,000	9,430,602
Aretec Group, Inc.		
10.00% due 08/15/30 <sup>3</sup>	8,275,000	9,093,555
Accident Fund Insurance Company of America		
8.50% due 08/01/32 <sup>3</sup>	9,000,000	8,963,563
SLM Corp.		
3.13% due 11/02/26	9,132,000	8,950,509
Assured Guaranty US Holdings, Inc.		
3.60% due 09/15/51	13,031,000	8,876,023
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
6.50% due 10/01/31 <sup>3</sup>	8,600,000	8,759,951
Equinix Europe 2 Financing Corporation LLC		
5.50% due 06/15/34	8,200,000	8,397,746
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50 <sup>3</sup>	5,732,991	4,840,465
5.24% due 08/01/50 <sup>3</sup>	3,597,325	3,310,567
Aspen Insurance Holdings Ltd.		
5.75% due 07/01/30	8,000,000	8,132,220

	Face Amount <sup>~</sup>		Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)			
Financial - 13.8% (continued)			
Five Corners Funding Trust III			
5.79% due 02/15/33 <sup>3</sup>	7,550,000	\$	7,841,757
Kemper Corp.			
2.40% due 09/30/30	8,466,000		7,397,576
CNO Global Funding			
1.75% due 10/07/26 <sup>3</sup>	7,400,000		7,149,148
Fidelis Insurance Holdings Ltd.			
7.75% due 06/15/55 <sup>11</sup>	6,075,000		6,270,086
Ohana Military Communities LLC			
5.56% due 10/01/36 <sup>3</sup>	3,820,000		3,809,545
5.78% due 10/01/36 <sup>3</sup>	2,200,000		2,230,690
Dyal Capital Partners III (A), LP			
6.55% due 06/15/44 <sup>†††</sup>	5,880,000		5,970,227
Western & Southern Life Insurance Co.			
3.75% due 04/28/61 <sup>3</sup>	8,263,000		5,592,046
Belvoir Land LLC			
5.60% due 12/15/35 <sup>3</sup>	5,600,000		5,478,659
Deloitte LLP			
7.33% due 11/20/26 <sup>†††</sup>	4,800,000		4,933,946
Demeter Investments BV			
5.63% due 08/15/52	4,900,000		4,915,558
Manulife Financial Corp.			
4.06% due 02/24/32 <sup>11</sup>	4,815,000		4,760,102
Cushman & Wakefield US Borrower LLC			
6.75% due 05/15/28 <sup>3</sup>	4,710,000		4,750,228
Dyal Capital Partners III (B), LP			
6.55% due 06/15/44 <sup>†††</sup>	4,620,000		4,690,893
Royal Bank of Canada			
4.72% due 03/27/28 <sup>11</sup>	3,120,000		3,138,787
5.54% (SOFR Compounded Index + 0.86%) due 10/18/28 <sup>0</sup>	1,530,000		1,531,668
Brookfield Finance LLC / Brookfield Finance, Inc.			
3.45% due 04/15/50	6,852,000		4,643,530
Horace Mann Educators Corp.			
4.50% due 12/01/25	4,560,000		4,552,739
Northwestern Mutual Life Insurance Co.			
6.17% due 05/29/55 <sup>3</sup>	4,325,000		4,516,417
DaVinciRe Holdings Ltd.			
5.95% due 04/15/35 <sup>3</sup>	4,400,000		4,419,059
Iron Mountain, Inc.			
5.63% due 07/15/32 <sup>3</sup>	1,994,000		1,978,151
4.88% due 09/15/27 <sup>3</sup>	1,938,000		1,926,972
HS Wildcat LLC			
3.83% due 12/31/50 <sup>†††</sup>	4,929,711		3,547,369
CBRE Services, Inc.			
4.80% due 06/15/30	3,500,000		3,510,992
UWM Holdings LLC			
6.63% due 02/01/30 <sup>3</sup>	3,500,000		3,503,617
VICI Properties Limited Partnership / VICI Note Company, Inc.			
4.13% due 08/15/30 <sup>3</sup>	3,600,000		3,455,349
Bank of New York Mellon Corp.			
5.06% due 07/22/32 <sup>11</sup>	3,350,000		3,429,112
Brighthouse Financial Global Funding			
5.65% due 06/10/29 <sup>3</sup>	3,330,000		3,414,006
KBC Group N.V.			
6.32% due 09/21/34 <sup>3,11</sup>	3,180,000		3,407,548
Deutsche Bank AG NY			
3.55% due 09/18/31 <sup>11</sup>	3,610,000		3,377,014
Goldman Sachs Group, Inc.			
4.02% due 10/31/38 <sup>11</sup>	3,870,000		3,375,288
Wells Fargo & Co.			
3.07% due 04/30/41 <sup>11</sup>	4,440,000		3,355,173
BGC Group, Inc.			
8.00% due 05/25/28	3,120,000		3,337,513
Athene Global Funding			
2.67% due 06/07/31 <sup>3</sup>	3,780,000		3,318,641
SiriusPoint Ltd.			
7.00% due 04/05/29	3,150,000		3,316,151
Nordea Bank Abp			
5.43% (SOFR + 1.02%) due 09/10/29 <sup>0,3</sup>	3,280,000		3,304,890
Intesa Sanpaolo SpA			
7.80% due 11/28/53 <sup>3</sup>	2,800,000		3,274,895
Pine Street Trust III			
6.22% due 05/15/54 <sup>3</sup>	3,200,000		3,159,060
Banco Santander S.A.			
5.48% (SOFR + 1.12%) due 07/15/28 <sup>0</sup>	2,000,000		2,005,445
6.94% due 11/07/33	1,000,000		1,129,930
DNB Bank ASA			
5.47% (SOFR + 1.06%) due 11/05/30 <sup>0,3</sup>	3,060,000		3,081,946
Bank of Nova Scotia			
5.51% (SOFR Compounded Index + 1.08%) due 08/01/29 <sup>0</sup>	3,060,000		3,064,516
American Express Co.			
5.43% (SOFR + 1.02%) due 01/30/31 <sup>0</sup>	3,060,000		3,056,377
Swedbank AB			
5.44% (SOFR + 1.03%) due 11/20/29 <sup>0,3</sup>	3,020,000		3,051,475
Sumitomo Mitsui Financial Group, Inc.			
5.56% (SOFR + 1.17%) due 07/09/29 <sup>0</sup>	3,020,000		3,049,542
Barclays plc			
5.84% (SOFR + 1.49%) due 03/12/28 <sup>0</sup>	3,010,000		3,033,487
Nationstar Mortgage Holdings, Inc.			
5.00% due 02/01/26 <sup>3</sup>	2,780,000		2,768,912

	Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Financial - 13.8% (continued)		
Fidelity National Financial, Inc.		
2.45% due 03/15/31	3,130,000	\$ 2,716,496
KKR Group Finance Company III LLC		
5.13% due 06/01/44 <sup>3</sup>	2,710,000	2,459,621
Public Storage Operating Co.		
2.30% due 05/01/31	2,500,000	2,222,336
Aurora Military Housing LLC		
5.82% due 07/15/34 <sup>3</sup>	2,116,841	2,146,436
Jackson Financial, Inc.		
4.00% due 11/23/51	3,110,000	2,111,430
Ares Finance Company IV LLC		
3.65% due 02/01/52 <sup>3</sup>	2,450,000	1,690,429
Blackstone Holdings Finance Company LLC		
3.20% due 01/30/52 <sup>3</sup>	2,150,000	1,399,647
Fort Moore Family Communities LLC		
6.09% due 01/15/51 <sup>3</sup>	1,530,066	1,324,933
Fort Knox Military Housing Privatization Project		
4.77% (1 Month Term SOFR + 0.45%) due 02/15/52 <sup>0,3</sup>	1,607,648	1,273,948
Midwest Family Housing LLC		
5.58% due 01/01/51 <sup>3</sup>	1,250,078	1,052,375
Focus Financial Partners LLC		
6.75% due 09/15/31 <sup>3</sup>	1,000,000	1,020,764
Citizens Financial Group, Inc.		
6.65% due 04/25/35 <sup>11</sup>	900,000	970,089
Pacific Beacon LLC		
5.51% due 07/15/36 <sup>3</sup>	500,000	496,878
Atlas Mara Ltd.		
8.00% due 12/31/21 <sup>†††,9,12</sup>	542,348	1
Total Financial		3,886,545,682
Industrial - 3.5%		
AP Grange Holdings		
6.50% due 03/20/45 <sup>†††</sup>	155,100,000	157,426,500
5.00% due 03/20/45 <sup>†††</sup>	16,400,000	16,564,000
Terminal Investment Limited Holding		
6.23% due 10/01/40	65,600,000	65,352,542
Homestead Spe Issuer LLC		
7.21% due 04/01/55 <sup>†††</sup>	62,000,000	61,411,773
Builders FirstSource, Inc.		
6.38% due 03/01/34 <sup>3</sup>	52,000,000	52,991,796
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39 <sup>†††</sup>	59,199,135	49,595,166
Vontier Corp.		
2.95% due 04/01/31	34,492,000	30,829,167
2.40% due 04/01/28	14,150,000	13,292,350
TD SYNnex Corp.		
2.65% due 08/09/31	34,240,000	29,550,460
6.10% due 04/12/34	11,960,000	12,587,234
Boeing Co.		
6.53% due 05/01/34	23,001,000	24,991,240
6.86% due 05/01/54	7,175,000	7,854,586
3.75% due 02/01/50	10,492,000	7,409,399
Prime Property Fund		
5.84% due 07/10/35	36,000,000	36,000,000
Flowserve Corp.		
3.50% due 10/01/30	17,421,000	16,256,100
2.80% due 01/15/32	17,350,000	15,089,808
TransDigm, Inc.		
6.00% due 01/15/33 <sup>3</sup>	16,200,000	16,288,028
6.63% due 03/01/32 <sup>3</sup>	7,300,000	7,558,373
6.88% due 12/15/30 <sup>3</sup>	5,375,000	5,577,034
Berry Global, Inc.		
5.80% due 06/15/31	18,550,000	19,492,572
5.65% due 01/15/34	9,050,000	9,339,440
Mauser Packaging Solutions Holding Co.		
7.88% due 04/15/27 <sup>3</sup>	23,759,000	24,148,458
ALLETE, Inc.		
5.79% due 07/09/37	23,600,000	23,838,832
Cliffwater Corporate Lending Fund		
6.77% due 08/04/28 <sup>†††</sup>	22,700,000	23,506,333
Smurfit Kappa Treasury ULC		
5.44% due 04/03/34	22,000,000	22,307,560
Stadco LA LLC		
3.75% due 05/15/56 <sup>†††</sup>	31,000,000	20,987,143
Trinity Industries, Inc.		
7.75% due 07/15/28 <sup>3</sup>	13,225,000	13,774,313
Graphic Packaging International LLC		
6.38% due 07/15/32 <sup>3</sup>	13,025,000	13,299,515
Weir Group plc		
2.20% due 05/13/26 <sup>3</sup>	13,015,000	12,692,502
Amsted Industries, Inc.		
6.38% due 03/15/33 <sup>3</sup>	12,100,000	12,299,251
TFI International, Inc.		
3.35% due 01/05/33 <sup>†††</sup>	14,000,000	11,852,107
Weir Group, Inc.		
5.35% due 05/06/30 <sup>3</sup>	11,520,000	11,681,280
Hillenbrand, Inc.		
3.75% due 03/01/31	8,076,000	7,233,596
6.25% due 02/15/29	4,074,000	4,151,671
Lottomatica Group SpA		
4.88% due 01/31/31	EUR 9,400,000	11,355,074
Textron, Inc.		
6.10% due 11/15/33	10,000,000	10,647,926
Standard Building Solutions, Inc.		
6.50% due 08/15/32 <sup>3</sup>	9,850,000	10,092,645
Sonoco Products Co.		
5.00% due 09/01/34	9,000,000	8,753,968



	Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Industrial - 3.5% (continued)		
Sealed Air Corporation/Sealed Air Corp US		
6.13% due 02/01/28 <sup>3</sup>	8,573,000 \$	8,698,697
AP Grange Holdings LLC		
6.50% due 03/20/45 <sup>†††</sup>	8,474,448	8,474,448
QTS Irving DC3 LLC		
5.96% due 07/09/29 <sup>†††</sup>	7,000,000	7,180,670
Clarios Global LP		
4.75% due 06/15/31	EUR 5,650,000	6,682,017
Virgin Media Vendor Financing Notes III DAC		
4.88% due 07/15/28	GBP 5,000,000	6,528,468
Owens Corning		
5.95% due 06/15/54	6,310,000	6,379,394
Norfolk Southern Corp.		
4.10% due 05/15/21	9,100,000	6,281,218
Amazon.com, Inc.		
2.65% due 10/10/42 <sup>†††</sup>	6,428,703	5,234,144
FedEx Corp.		
4.10% due 02/01/45 <sup>3</sup>	6,694,000	5,117,281
Wrangler Holdco Corp.		
6.63% due 04/01/32 <sup>3</sup>	4,902,000	5,103,281
EnerSys		
6.63% due 01/15/32 <sup>3</sup>	4,725,000	4,831,435
GATX Corp.		
6.05% due 06/05/54	4,428,000	4,431,698
4.70% due 04/01/29	125,000	125,977
Hexcel Corp.		
5.88% due 02/26/35	3,475,000	3,534,518
CIMIC Finance USA Pty Ltd.		
7.00% due 03/25/34 <sup>3</sup>	3,240,000	3,449,524
Genesee & Wyoming, Inc.		
6.25% due 04/15/32 <sup>3</sup>	3,235,000	3,300,907
Hope Gas Holdings LLC		
5.99% due 09/01/33 <sup>†††</sup>	3,000,000	2,952,730
Canadian National Railway Co.		
5.85% due 11/01/33	2,500,000	2,673,467
GrafTech Global Enterprises, Inc.		
9.88% due 12/23/29 <sup>3</sup>	3,100,000	2,449,000
CNH Industrial Capital LLC		
4.75% due 03/21/28	1,680,000	1,692,564
Stanley Black & Decker, Inc.		
3.00% due 05/15/32	1,550,000	1,359,018
Sealed Air Corp.		
6.50% due 07/15/32 <sup>3</sup>	1,304,000	1,351,287
Penske Truck Leasing Company Lp / PTL Finance Corp.		
5.25% due 07/01/29 <sup>3</sup>	1,000,000	1,023,821
Fortune Brands Innovations, Inc.		
4.50% due 03/25/52	300,000	239,004
5.88% due 06/01/33	119,000	124,791
MIWD Holdco II LLC / MIWD Finance Corp.		
5.50% due 02/01/30 <sup>3</sup>	250,000	237,654
Virgin Media Inc.		
4.00% due 01/31/29	GBP 150,000	190,983
Standard Industries, Inc.		
3.38% due 01/15/31 <sup>3</sup>	17,000	15,245
Total Industrial		997,742,983
Energy - 2.8%		
BP Capital Markets plc		
4.88% <sup>10,11</sup>	75,020,000	74,242,571
6.13% <sup>10,11</sup>	9,970,000	9,953,589
Enbridge, Inc.		
5.63% due 04/05/34	22,300,000	22,911,358
5.55% due 06/20/35	20,250,000	20,586,459
6.70% due 11/15/53	3,140,000	3,395,926
Venture Global LNG, Inc.		
9.50% due 02/01/29 <sup>3</sup>	29,800,000	32,463,464
9.88% due 02/01/32 <sup>3</sup>	10,300,000	11,123,619
Plains All American Pipeline Limited Partnership / PAA Finance Corp.		
5.70% due 09/15/34	37,730,000	38,462,012
4.90% due 02/15/45	3,770,000	3,209,212
Greensaif Pipelines Bidco SARL		
6.10% due 08/23/42 <sup>3</sup>	17,000,000	16,998,470
5.85% due 02/23/36 <sup>3</sup>	11,900,000	12,018,964
6.51% due 02/23/42 <sup>3</sup>	6,500,000	6,735,519
6.13% due 02/23/38 <sup>3</sup>	5,550,000	5,723,514
ITT Holdings LLC		
6.50% due 08/01/29 <sup>3</sup>	38,518,000	36,628,734
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 <sup>3</sup>	43,921,000	34,205,791
DT Midstream, Inc.		
5.80% due 12/15/34 <sup>3</sup>	29,400,000	29,941,313
4.30% due 04/15/32 <sup>3</sup>	3,250,000	3,040,872
Targa Resources Corp.		
5.50% due 02/15/35	10,700,000	10,737,484
6.50% due 03/30/34	9,937,000	10,678,363
5.65% due 02/15/36	4,875,000	4,920,816
6.50% due 02/15/53	2,860,000	2,936,014
4.90% due 09/15/30	2,325,000	2,344,627
6.13% due 05/15/55	250,000	244,566
Energy Transfer, LP		
6.00% due 02/01/29 <sup>3</sup>	11,400,000	11,583,043
6.20% due 04/01/55	8,750,000	8,614,334
7.38% due 02/01/31 <sup>3</sup>	7,610,000	7,974,070
5.60% due 09/01/34	1,500,000	1,523,421
Plains All American Pipeline, LP		
5.95% due 06/15/35	24,100,000	24,775,725
MPLX, LP		
5.95% due 04/01/55	21,200,000	20,192,444
5.50% due 02/15/49	3,250,000	2,934,486
5.65% due 03/01/53	1,630,000	1,495,618
Cheniere Energy Partners, LP		
5.55% due 10/30/35 <sup>3</sup>	11,800,000	11,892,773
5.95% due 06/30/33	8,845,000	9,232,723



	Face Amount <sup>~</sup>	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Energy - 2.8% (continued)		
ONEOK, Inc.		
7.15% due 01/15/51	6,341,000	\$ 6,828,560
6.05% due 09/01/33	6,350,000	6,662,778
5.65% due 09/01/34	5,050,000	5,113,627
5.60% due 04/01/44	2,330,000	2,125,365
5.05% due 11/01/34	1,200,000	1,167,776
3.95% due 03/01/50	1,600,000	1,134,209
Occidental Petroleum Corp.		
5.38% due 01/01/32	18,470,000	18,318,012
6.38% due 09/01/28	3,175,000	3,299,139
HF Sinclair Corp.		
6.25% due 01/15/35	19,065,000	19,352,223
Parkland Corp.		
4.63% due 05/01/30 <sup>3</sup>	15,663,000	14,998,283
6.63% due 08/15/32 <sup>3</sup>	4,200,000	4,292,740
Viper Energy, Inc.		
7.38% due 11/01/31 <sup>3</sup>	8,664,000	9,193,242
5.38% due 11/01/27 <sup>3</sup>	9,040,000	9,049,835
Sunoco, LP		
7.25% due 05/01/32 <sup>3</sup>	17,125,000	17,980,931
Buckeye Partners, LP		
3.95% due 12/01/26	11,100,000	10,970,420
6.88% due 07/01/29 <sup>3</sup>	2,800,000	2,900,862
6.75% due 02/01/30 <sup>3</sup>	1,845,000	1,915,178
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 <sup>3</sup>	14,608,000	14,484,156
Whistler Pipeline LLC		
5.70% due 09/30/31 <sup>3</sup>	13,350,000	13,609,476
Venture Global Calcasieu Pass LLC		
3.88% due 11/01/33 <sup>3</sup>	10,672,000	9,332,439
4.13% due 08/15/31 <sup>3</sup>	2,667,000	2,468,554
6.25% due 01/15/30 <sup>3</sup>	1,500,000	1,547,062
Cheniere Energy, Inc.		
5.65% due 04/15/34	11,550,000	11,829,275
NuStar Logistics, LP		
6.38% due 10/01/30	9,282,000	9,618,565
5.63% due 04/28/27	1,880,000	1,896,317
Kinetik Holdings, LP		
6.63% due 12/15/28 <sup>3</sup>	9,625,000	9,844,354
Venture Global Plaquemines LNG LLC		
6.75% due 01/15/36 <sup>3</sup>	9,225,000	9,225,000
Freeport LNG Development, LP		
5.92% due 12/31/39 <sup>†††</sup>	8,300,000	8,325,017
Florida Gas Transmission Company LLC		
5.75% due 07/15/35 <sup>3</sup>	7,600,000	7,777,315
Boardwalk Pipelines, LP		
5.63% due 08/01/34	6,675,000	6,770,641
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
5.50% due 03/01/30	5,863,000	5,950,231
Koninklijke Vopak N.V.		
6.04% due 06/20/32 <sup>†††</sup>	5,500,000	5,707,307
CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC		
7.50% due 12/15/33 <sup>3</sup>	5,000,000	5,425,440
Kinder Morgan, Inc.		
5.85% due 06/01/35	3,950,000	4,094,509
5.20% due 06/01/33	126,000	126,598
TransCanada PipeLines Ltd.		
7.63% due 01/15/39	2,870,000	3,348,763
Kinder Morgan Energy Partners, LP		
7.50% due 11/15/40	2,910,000	3,326,027
Western Midstream Operating, LP		
5.30% due 03/01/48	3,750,000	3,129,395
BP Capital Markets America, Inc.		
4.99% due 04/10/34	2,500,000	2,515,747
Eni SpA		
5.95% due 05/15/54 <sup>3</sup>	2,020,000	1,954,227
Marathon Petroleum Corp.		
6.50% due 03/01/41	1,650,000	1,722,497
Eastern Gas Transmission & Storage, Inc.		
4.60% due 12/15/44	500,000	419,657
Total Energy		776,503,206
Consumer, Non-cyclical - 2.3%		
Smithfield Foods, Inc.		
2.63% due 09/13/31 <sup>3</sup>	45,782,000	39,465,318
3.00% due 10/15/30 <sup>3</sup>	16,613,000	15,090,919
Global Payments, Inc.		
2.90% due 11/15/31	30,265,000	26,768,627
2.90% due 05/15/30	18,405,000	16,921,378
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL		
3.00% due 05/15/32	29,206,000	25,568,746
4.38% due 02/02/52	9,710,000	7,484,229
5.50% due 01/15/30	5,047,440	5,163,087
Altria Group, Inc.		
4.45% due 05/06/50	25,185,000	19,708,925
3.70% due 02/04/51	25,038,000	17,327,667
Brink's Co.		
6.75% due 06/15/32 <sup>3</sup>	22,420,000	23,348,121
6.50% due 06/15/29 <sup>3</sup>	11,657,000	12,015,962
Triton Container International Ltd.		
3.15% due 06/15/31 <sup>3</sup>	33,621,000	29,170,312
Royalty Pharma plc		
3.55% due 09/02/50	39,920,000	27,045,054
1.20% due 09/02/25	1,875,000	1,862,607
Flowers Foods, Inc.		
5.75% due 03/15/35	27,100,000	27,772,927
IQVIA, Inc.		
5.00% due 05/15/27 <sup>3</sup>	10,699,000	10,662,867
5.00% due 10/15/26 <sup>3</sup>	8,700,000	8,691,089
6.25% due 06/01/32 <sup>3</sup>	7,315,000	7,506,786

	Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Consumer, Non-cyclical - 2.3% (continued)		
Universal Health Services, Inc.		
5.05% due 10/15/34	13,850,000	\$ 13,215,913
2.65% due 10/15/30	13,757,000	12,265,997
GXO Logistics, Inc.		
6.25% due 05/06/29	13,120,000	13,697,339
6.50% due 05/06/34	10,485,000	10,967,449
Icon Investments Six DAC		
6.00% due 05/08/34	20,600,000	21,052,776
Mars, Inc.		
5.20% due 03/01/35 <sup>3</sup>	19,775,000	20,011,888
BAT Capital Corp.		
5.63% due 08/15/35	9,550,000	9,717,802
6.00% due 02/20/34	5,925,000	6,245,647
4.76% due 09/06/49	3,950,000	3,256,372
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	18,630,287
JBS USA Holding Lux Sarl / JBS USA Foods Group Holdings Incorporated / JBS USA Food Co.		
5.50% due 01/15/36 <sup>3</sup>	18,200,000	18,226,754
HAH Group Holding Company LLC		
9.75% due 10/01/31 <sup>3</sup>	17,915,000	17,761,168
Valvoline, Inc.		
3.63% due 06/15/31 <sup>3</sup>	18,300,000	16,569,689
AZ Battery Property LLC		
6.73% due 02/20/46 <sup>†††</sup>	16,480,000	15,764,363
Highmark, Inc.		
2.55% due 05/10/31 <sup>3</sup>	17,850,000	15,306,094
Darling Global Finance B.V.		
4.50% due 06/15/32 <sup>3</sup>	EUR 9,350,000	11,148,703
Prime Security Services Borrower LLC / Prime Finance, Inc.		
5.75% due 04/15/26 <sup>3</sup>	10,926,000	10,982,662
Becele, SAB de CV		
2.50% due 10/14/31 <sup>3</sup>	13,000,000	10,773,668
Kroger Co.		
5.50% due 09/15/54	11,200,000	10,631,623
HCA, Inc.		
3.50% due 07/15/51	10,580,000	7,008,456
5.88% due 02/15/26	2,775,000	2,778,011
3.50% due 09/01/30	68,000	64,303
Block, Inc.		
6.50% due 05/15/32	7,875,000	8,124,819
CVS Health Corp.		
7.00% due 03/10/55 <sup>11</sup>	4,050,000	4,177,212
5.05% due 03/25/48	1,940,000	1,675,089
6.75% due 12/10/54 <sup>11</sup>	30,000	30,065
TriNet Group, Inc.		
7.13% due 08/15/31 <sup>3</sup>	5,450,000	5,676,697
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC		
3.25% due 03/15/26 <sup>3</sup>	5,690,000	5,611,638
Graham Holdings Co.		
5.75% due 06/01/26 <sup>3</sup>	4,767,000	4,763,472
Health Care Service Corporation A Mutual Legal Reserve Co.		
5.88% due 06/15/54 <sup>3</sup>	4,800,000	4,675,059
WW International, Inc.		
4.50% due 04/15/29 <sup>†††,3,12</sup>	11,651,000	3,830,266
Central Garden & Pet Co.		
4.13% due 04/30/31 <sup>3</sup>	3,854,000	3,577,807
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 <sup>3</sup>	3,900,000	3,512,035
Tesco plc		
6.15% due 11/15/37 <sup>3</sup>	3,240,000	3,317,811
Imperial Brands Finance plc		
3.88% due 07/26/29 <sup>3</sup>	3,200,000	3,100,400
Philip Morris International, Inc.		
4.13% due 04/28/28	3,090,000	3,083,955
APi Group DE, Inc.		
4.13% due 07/15/29 <sup>3</sup>	2,951,000	2,813,512
Boost Newco Borrower LLC		
7.50% due 01/15/31 <sup>3</sup>	2,600,000	2,759,939
GlaxoSmithKline Capital, Inc.		
5.38% due 04/15/34	2,500,000	2,612,599
Thermo Fisher Scientific, Inc.		
5.20% due 01/31/34	2,500,000	2,569,096
Providence St. Joseph Health Obligated Group		
2.70% due 10/01/51	4,250,000	2,369,562
Beth Israel Lahey Health, Inc.		
3.08% due 07/01/51	2,700,000	1,661,576
Triton Container International Limited / TAL International Container Corp.		
3.25% due 03/15/32	1,850,000	1,598,599
DaVita, Inc.		
3.75% due 02/15/31 <sup>3</sup>	149,000	135,516
4.63% due 06/01/30 <sup>3</sup>	76,000	72,817
Total Consumer, Non-cyclical		659,401,126
Consumer, Cyclical - 2.0%		
Choice Hotels International, Inc.		
3.70% due 01/15/31	50,391,000	46,734,771
5.85% due 08/01/34	11,150,000	11,236,980

	Face Amount		Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)			
Consumer, Cyclical - 2.0% (continued)			
LG Energy Solution Ltd.			
5.38% due 04/02/30 <sup>3</sup>	27,400,000	\$	27,470,490
5.38% due 07/02/29 <sup>3</sup>	15,000,000		15,157,872
5.50% due 07/02/34 <sup>3</sup>	7,100,000		6,965,820
5.25% due 04/02/28 <sup>3</sup>	5,400,000		5,416,812
Alt-2 Structured Trust			
2.95% due 05/14/31 <sup>0,†††</sup>	39,044,173		36,043,051
Hyatt Hotels Corp.			
5.75% due 04/23/30	19,039,000		19,694,355
5.75% due 03/30/32	12,100,000		12,422,062
Flutter Treasury Designated Activity Co.			
6.38% due 04/29/29 <sup>3</sup>	25,950,000		26,729,616
AS Mileage Plan IP Ltd.			
5.31% due 10/20/31 <sup>3</sup>	16,000,000		15,740,879
5.02% due 10/20/29 <sup>3</sup>	9,670,000		9,568,969
Walgreens Boots Alliance, Inc.			
4.10% due 04/15/50	15,203,000		13,213,742
3.45% due 06/01/26	11,825,000		11,569,916
Hasbro, Inc.			
6.05% due 05/14/34	23,976,000		24,726,384
Air Canada			
3.88% due 08/15/26 <sup>3</sup>	23,429,000		23,192,346
Marriott International, Inc.			
5.50% due 04/15/37	13,500,000		13,502,237
5.35% due 03/15/35	7,100,000		7,158,107
Warnermedia Holdings, Inc.			
5.14% due 03/15/52	27,327,000		19,060,583
Whirlpool Corp.			
4.60% due 05/15/50	14,513,000		11,050,210
5.75% due 03/01/34	8,070,000		7,867,635
Hilton Domestic Operating Company, Inc.			
6.13% due 04/01/32 <sup>3</sup>	12,925,000		13,236,945
5.88% due 03/15/33 <sup>3</sup>	5,042,000		5,137,183
International Game Technology plc			
4.13% due 04/15/26 <sup>3</sup>	17,834,000		17,822,905
IGT Lottery Holdings B.V.			
4.25% due 03/15/30	EUR	14,500,000	17,381,892
British Airways Class A Pass Through Trust			
2.90% due 03/15/35 <sup>3</sup>	12,800,718		11,529,285
4.25% due 11/15/32 <sup>3</sup>	4,469,140		4,284,905
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.			
6.50% due 06/20/27 <sup>3</sup>	15,676,990		15,697,559
Ferguson Finance plc			
3.25% due 06/02/30 <sup>3</sup>	11,054,000		10,410,685
4.65% due 04/20/32 <sup>3</sup>	5,200,000		5,079,899
American Airlines Class AA Pass Through Trust			
3.35% due 10/15/29	6,978,556		6,638,825
3.20% due 06/15/28	4,491,800		4,305,271
3.00% due 10/15/28	3,191,882		3,019,159
3.15% due 02/15/32	134,812		123,797
Polaris, Inc.			
6.95% due 03/15/29	13,000,000		13,674,000
United Airlines, Inc.			
4.38% due 04/15/26 <sup>3</sup>	12,700,000		12,616,042
Delta Air Lines, Inc. / SkyMiles IP Ltd.			
4.50% due 10/20/25 <sup>3</sup>	7,535,500		7,517,266
4.75% due 10/20/28 <sup>3</sup>	3,800,000		3,808,812
Sodexo, Inc.			
5.80% due 08/15/35 <sup>3</sup>	10,275,000		10,589,836
United Airlines 2023-1 Class A Pass Through Trust			
5.80% due 01/15/36	7,117,089		7,259,482
Flutter Entertainment plc			
5.00% due 04/29/29	EUR	4,900,000	5,988,767
Essendi SA			
5.38% due 05/15/30 <sup>3</sup>	EUR	4,850,000	5,822,483
AccorInvest Group S.A.			
5.63% due 05/15/32 <sup>3</sup>	EUR	2,750,000	3,265,677
5.89% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 05/15/32 <sup>0,3</sup>	EUR	1,900,000	2,258,003
Live Nation Entertainment, Inc.			
6.50% due 05/15/27 <sup>3</sup>	4,635,000		4,703,315
LKQ Corp.			
6.25% due 06/15/33	3,412,000		3,595,227
William Carter Co.			
5.63% due 03/15/27 <sup>3</sup>	3,450,000		3,428,554
AutoNation, Inc.			
5.89% due 03/15/35	3,330,000		3,377,314
Darden Restaurants, Inc.			
4.55% due 02/15/48	3,970,000		3,236,574
JB Poindexter & Company, Inc.			
8.75% due 12/15/31 <sup>3</sup>	1,230,000		1,251,770
Alimentation Couche-Tard, Inc.			
3.80% due 01/25/50 <sup>3</sup>	1,400,000		1,006,327
General Motors Co.			
6.25% due 10/02/43	1,000,000		980,876
Six Flags Entertainment Corporation /Six Flags Theme Parks Incorporated/ Canada's Wonderland Co.			
6.63% due 05/01/32 <sup>3</sup>	750,000		773,576
JetBlue Class A Pass Through Trust			
4.00% due 11/15/32	105,830		99,080
Total Consumer, Cyclical			574,444,128
Communications - 1.5%			
Level 3 Financing, Inc.			
10.75% due 12/15/30 <sup>3</sup>	20,300,000		23,015,125
11.00% due 11/15/29 <sup>3</sup>	17,497,967		20,071,719
4.50% due 04/01/30 <sup>3</sup>	21,815,000		19,742,575
3.88% due 10/15/30 <sup>3</sup>	3,734,709		3,239,860

	Face Amount		Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)			
Communications - 1.5% (continued)			
British Telecommunications plc			
4.88% due 11/23/81 <sup>3,11</sup>	47,450,000	\$	43,445,566
4.25% due 11/23/81 <sup>3,11</sup>	8,250,000		8,089,595
Sirius XM Radio LLC			
3.13% due 09/01/26 <sup>3</sup>	26,975,000		26,466,106
4.13% due 07/01/30 <sup>3</sup>	12,010,000		11,073,695
Vodafone Group plc			
4.13% due 06/04/81 <sup>11</sup>	40,537,000		37,047,385
Paramount Global			
5.90% due 10/15/40	20,648,000		18,828,287
5.25% due 04/01/44	15,720,000		12,513,154
4.90% due 08/15/44	6,518,000		5,027,521
SoftBank Corp.			
5.33% due 07/09/35 <sup>3</sup>	34,550,000		34,550,000
Rogers Communications, Inc.			
4.55% due 03/15/52	29,725,000		24,204,760
7.13% due 04/15/55 <sup>11</sup>	5,650,000		5,726,860
Bell Telephone Company of Canada or Bell Canada			
7.00% due 09/15/55 <sup>11</sup>	25,250,000		25,610,986
TELUS Corp.			
6.63% due 10/15/55 <sup>11</sup>	13,850,000		13,932,764
7.00% due 10/15/55 <sup>11</sup>	9,850,000		9,915,907
Fox Corp.			
6.50% due 10/13/33	17,960,000		19,431,382
Altice France S.A.			
5.13% due 07/15/29 <sup>3</sup>	17,800,000		14,712,145
5.13% due 01/15/29 <sup>3</sup>	2,290,000		1,892,112
Charter Communications Operating LLC / Charter Communications Operating Capital			
3.90% due 06/01/52	13,904,000		9,542,452
Time Warner Cable LLC			
4.50% due 09/15/42	6,730,000		5,360,326
CSC Holdings LLC			
4.13% due 12/01/30 <sup>3</sup>	5,772,000		4,072,219
Cogent Communications Group LLC			
7.00% due 06/15/27 <sup>3</sup>	3,625,000		3,641,610
America Movil SAB de CV			
6.13% due 03/30/40	3,250,000		3,390,546
Nokia Oyj			
6.63% due 05/15/39	3,240,000		3,358,098
Prosus N.V.			
4.99% due 01/19/52 <sup>3</sup>	4,320,000		3,333,297
Corning, Inc.			
5.75% due 08/15/40	2,970,000		3,011,955
McGraw-Hill Education, Inc.			
5.75% due 08/01/28 <sup>3</sup>	1,549,000		1,558,331
Discovery Communications LLC			
5.00% due 09/20/37	2,020,000		1,375,014
Match Group Holdings II LLC			
4.13% due 08/01/30 <sup>3</sup>	1,250,000		1,168,983
Virgin Media Finance plc			
5.00% due 07/15/30 <sup>3</sup>	1,050,000		959,543
Sunrise FinCo I B.V.			
4.88% due 07/15/31 <sup>3</sup>	200,000		189,150
Total Communications			419,499,028
Utilities - 1.1%			
NRG Energy, Inc.			
2.45% due 12/02/27 <sup>3</sup>	26,000,000		24,676,887
7.00% due 03/15/33 <sup>3</sup>	10,440,000		11,459,936
MN8 Portfolio IV LLC			
6.31% due 07/30/45	32,700,000		32,851,065
PacifiCorp			
7.38% due 09/15/55 <sup>11</sup>	27,250,000		28,328,020
AES Corp.			
3.95% due 07/15/30 <sup>3</sup>	17,898,000		17,016,108
2.45% due 01/15/31	5,748,000		5,025,150
3.30% due 07/15/25 <sup>3</sup>	3,750,000		3,745,819
CMS Energy Corp.			
6.50% due 06/01/55 <sup>11</sup>	22,615,000		22,669,118
Terraform Global Operating, LP			
6.13% due 03/01/26 <sup>3</sup>	16,537,000		16,436,974
Brooklyn Union Gas Co.			
6.39% due 09/15/33 <sup>3</sup>	12,675,000		13,483,459
6.42% due 07/18/54 <sup>3</sup>	1,180,000		1,220,599
4.27% due 03/15/48 <sup>3</sup>	1,300,000		998,656
Central Storage Safety Project Trust			
4.82% due 02/01/38 <sup>9</sup>	15,370,080		14,211,553
Public Service Company of Colorado			
5.35% due 05/15/34	13,400,000		13,590,780
Alexander Funding Trust II			
7.47% due 07/31/28 <sup>3</sup>	12,360,000		13,217,620
NextEra Energy Capital Holdings, Inc.			
6.38% due 08/15/55 <sup>11</sup>	11,740,000		11,988,368
Evercore, Inc.			
5.47% due 07/24/32	6,900,000		6,888,079
5.17% due 07/24/30	5,000,000		4,994,743
Black Hills Corp.			
6.00% due 01/15/35	7,830,000		8,120,826
5.95% due 03/15/28	50,000		51,793
Boston Gas Co.			
5.84% due 01/10/35 <sup>3</sup>	7,450,000		7,743,157
Liberty Utilities Co.			
5.87% due 01/31/34 <sup>3</sup>	6,450,000		6,574,388
Southern Co.			
3.75% due 09/15/51 <sup>11</sup>	6,620,000		6,528,783
Xcel Energy, Inc.			
4.75% due 03/21/28	3,360,000		3,392,619
Arizona Public Service Co.			
6.35% due 12/15/32	3,140,000		3,382,796
Alliant Energy Finance LLC			
3.60% due 03/01/32 <sup>3</sup>	3,680,000		3,333,325
Evergy Kansas Central, Inc.			

5.70% due 03/15/53	3,350,000	3,300,993
Enel Finance International N.V.		
5.50% due 06/15/52 <sup>3</sup>	3,570,000	3,285,152

	Face Amount	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		
Utilities - 1.1% (continued)		
Entergy Mississippi LLC		
3.85% due 06/01/49	4,410,000	\$ 3,247,314
Appalachian Power Co.		
4.40% due 05/15/44	3,730,000	3,025,032
Nevada Power Co.		
6.65% due 04/01/36	1,180,000	1,301,276
Southwestern Public Service Co.		
4.50% due 08/15/41	1,380,000	1,190,036
Total Utilities		297,280,424
Technology - 1.0%		
Foundry JV Holdco LLC		
5.88% due 01/25/34 <sup>3</sup>	20,056,000	20,379,463
6.20% due 01/25/37 <sup>3</sup>	17,300,000	18,007,332
6.40% due 01/25/38 <sup>3</sup>	10,950,000	11,530,665
5.90% due 01/25/33 <sup>3</sup>	10,100,000	10,470,479
Fiserv, Inc.		
5.15% due 08/12/34	20,920,000	20,996,475
2.65% due 06/01/30	7,920,000	7,258,647
5.60% due 03/02/33	3,523,000	3,653,017
5.63% due 08/21/33	2,300,000	2,391,518
Broadcom, Inc.		
4.93% due 05/15/37 <sup>3</sup>	33,182,000	32,203,924
NetApp, Inc.		
5.50% due 03/17/32	27,000,000	27,810,878
Oracle Corp.		
3.95% due 03/25/51	33,794,000	24,943,170
Fair Isaac Corp.		
5.25% due 05/15/26 <sup>3</sup>	15,640,000	15,647,977
6.00% due 05/15/33 <sup>3</sup>	1,700,000	1,715,582
Qorvo, Inc.		
4.38% due 10/15/29	9,751,000	9,463,489
3.38% due 04/01/31 <sup>3</sup>	8,245,000	7,435,022
MSCI, Inc.		
3.63% due 09/01/30 <sup>3</sup>	12,718,000	11,928,774
3.88% due 02/15/31 <sup>3</sup>	1,769,000	1,668,009
3.63% due 11/01/31 <sup>3</sup>	1,780,000	1,640,020
Atlassian Corp.		
5.50% due 05/15/34	13,490,000	13,852,245
Leidos, Inc.		
5.75% due 03/15/33	9,431,000	9,825,242
Cloud Software Group, Inc.		
6.50% due 03/31/29 <sup>3</sup>	7,200,000	7,267,054
TeamSystem S.p.A.		
due 07/01/32 <sup>3</sup>	EUR 5,700,000	6,709,151
Constellation Software, Inc.		
5.46% due 02/16/34 <sup>3</sup>	3,850,000	3,927,333
Total Technology		270,725,466
Basic Materials - 0.6%		
Anglo American Capital plc		
5.63% due 04/01/30 <sup>3</sup>	21,300,000	22,096,063
2.63% due 09/10/30 <sup>3</sup>	17,430,000	15,758,098
3.95% due 09/10/50 <sup>3</sup>	14,140,000	10,478,113
5.75% due 04/05/34 <sup>3</sup>	5,550,000	5,730,975
Rio Tinto Finance USA plc		
5.25% due 03/14/35	18,150,000	18,467,352
Steel Dynamics, Inc.		
5.25% due 05/15/35	13,300,000	13,314,120
5.75% due 05/15/55	1,800,000	1,744,698
Alumina Pty Ltd.		
6.38% due 09/15/32 <sup>3</sup>	10,100,000	10,289,695
6.13% due 03/15/30 <sup>3</sup>	4,400,000	4,466,260
Alcoa Nederland Holding B.V.		
4.13% due 03/31/29 <sup>3</sup>	8,600,000	8,197,413
7.13% due 03/15/31 <sup>3</sup>	3,200,000	3,358,362
6.13% due 05/15/28 <sup>3</sup>	2,800,000	2,814,000
Dow Chemical Co.		
6.90% due 05/15/53	12,940,000	13,920,291
Minerals Technologies, Inc.		
5.00% due 07/01/28 <sup>3</sup>	13,913,000	13,684,966
Yamana Gold, Inc.		
2.63% due 08/15/31	9,431,000	8,333,892
4.63% due 12/15/27	3,000,000	2,986,951
International Flavors & Fragrances, Inc.		
1.23% due 10/01/25 <sup>3</sup>	8,844,000	8,758,246
Novelis Corp.		
3.25% due 11/15/26 <sup>3</sup>	5,923,000	5,828,086
Fresnillo plc		
4.25% due 10/02/50	4,590,000	3,346,616
Carpenter Technology Corp.		
6.38% due 07/15/28	178,000	178,483
Total Basic Materials		173,752,680
Transportation - 0.1%		
Stolthaven Houston, Inc.		
5.88% due 07/17/31 <sup>†††</sup>	14,058,000	14,211,906
5.98% due 07/17/34 <sup>†††</sup>	12,672,000	12,663,833
Total Transportation		26,875,739
Government - 0.1%		
Amazon Conservation DAC		
6.03% due 01/16/42 <sup>3</sup>	16,700,000	16,741,750
Total Corporate Bonds		8,099,512,212
(Cost \$8,428,051,662)		
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0%		
Collateralized Loan Obligations - 9.9%		
Cerberus Loan Funding XXXII, LP		
2021-2A A, 6.14% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 <sup>0,3</sup>	65,000,000	65,160,063
2021-2A C, 7.37% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 <sup>0,3</sup>	20,925,000	20,946,254
2021-2A B, 6.42% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33 <sup>0,3</sup>	19,200,000	19,265,739



	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 6.45% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 <sup>0,3</sup>	105,004,127	\$ 104,919,137
HERA Commercial Mortgage Ltd.		
2021-FL1 B, 6.03% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 <sup>0,3</sup>	49,562,000	48,980,162
2021-FL1 AS, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38 <sup>0,3</sup>	28,000,000	27,674,058
2021-FL1 C, 6.38% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/18/38 <sup>0,3</sup>	19,200,000	18,902,440
2021-FL1 A, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 <sup>0,3</sup>	2,316,414	2,313,326
BXMT Ltd.		
2020-FL3 AS, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 11/15/37 <sup>0,3</sup>	23,550,000	23,435,971
2020-FL3 C, 7.48% (1 Month Term SOFR + 3.16%, Rate Floor: 3.16%) due 11/15/37 <sup>0,3</sup>	16,327,000	15,926,014
2020-FL2 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 <sup>0,3</sup>	16,000,000	15,766,274
2020-FL2 A, 5.58% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 <sup>0,3</sup>	12,636,581	12,610,937
2020-FL3 B, 7.08% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 11/15/37 <sup>0,3</sup>	10,600,000	10,391,271
2020-FL2 AS, 5.83% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 <sup>0,3</sup>	6,008,500	5,950,559
2020-FL2 C, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 02/15/38 <sup>0,3</sup>	5,360,000	5,200,766
LoanCore Issuer Ltd.		
2021-CRE6 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/15/38 <sup>0,3</sup>	44,000,000	43,686,966
2021-CRE6 C, 6.73% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38 <sup>0,3</sup>	22,825,000	22,609,840
2021-CRE5 D, 7.43% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 <sup>0,3</sup>	14,350,000	14,350,486
2021-CRE5 A, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.41%) due 07/15/36 <sup>0,3</sup>	6,122,193	6,120,386
Golub Capital Partners CLO 16M-R3		
2025-16A A1R3, 5.95% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39 <sup>0,3</sup>	51,154,000	51,154,000
2025-16A BR3, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/09/39 <sup>0,3</sup>	18,750,000	18,750,000
2025-16A A2R3, 6.07% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39 <sup>0,3</sup>	6,000,000	6,000,000
Cerberus Loan Funding XLIV LLC		
2024-5A A, 6.61% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 <sup>0,3</sup>	50,000,000	50,172,720

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
2024-5A B, 7.46% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36 <sup>0,3</sup>	24,950,000	\$ 25,088,874
Cerberus Loan Funding XLII LLC		
2023-3A A1, 6.74% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 <sup>0,3</sup>	54,450,000	54,652,723
2023-3A B, 7.61% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 <sup>0,3</sup>	15,700,000	15,792,269
Cerberus Loan Funding XL LLC		
2023-1A A, 6.66% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 <sup>0,3</sup>	64,859,750	65,091,027
2023-1A B, 7.86% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 <sup>0,3</sup>	4,600,000	4,629,330
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 6.22% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 <sup>0,3</sup>	31,086,823	31,176,412
2021-1A BR, 6.52% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33 <sup>0,3</sup>	30,400,000	30,502,050
Hlend CLO LLC		
2025-3A A, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37 <sup>0,3</sup>	52,250,000	52,191,229
2025-3A B, 5.97% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37 <sup>0,3</sup>	7,550,000	7,567,163
FS Rialto		
2021-FL3 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36 <sup>0,3</sup>	31,150,000	31,035,013
2021-FL2 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 <sup>0,3</sup>	15,665,000	15,595,477
2021-FL3 B, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36 <sup>0,3</sup>	8,420,000	8,383,334
2021-FL2 A, 5.65% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38 <sup>0,3</sup>	3,334,699	3,328,449
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 <sup>0,3</sup>	40,750,000	40,846,793
2021-4A A2R, 6.48% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33 <sup>0,3</sup>	16,750,000	16,805,784
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 6.08% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 <sup>0,3</sup>	47,750,000	47,866,496
2021-3A B, 6.37% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33 <sup>0,3</sup>	9,500,000	9,532,636
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 6.32% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>0,3</sup>	46,200,000	46,361,252
2021-9A BR, 6.47% (3 Month Term SOFR + 2.21%, Rate Floor: 1.95%) due 10/15/33 <sup>0,3</sup>	6,700,000	6,726,978
2021-9A A1TR, 6.07% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33 <sup>0,3</sup>	3,450,000	3,461,710

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
Owl Rock CLO III Ltd.		
2024-3A AR, 6.12% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36 <sup>0,3</sup>	41,250,000	\$ 41,343,856
2024-3A BR, 6.62% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36 <sup>0,3</sup>	13,500,000	13,549,788
FS Rialto Issuer LLC		
2025-FL10 AS, 5.97% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42 <sup>0,3</sup>	17,750,000	17,558,502
2025-FL10 B, 6.22% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42 <sup>0,3</sup>	12,950,000	12,780,538
2024-FL9 AS, 6.41% (1 Month Term SOFR + 2.09%, Rate Floor: 2.09%) due 10/19/39 <sup>0,3</sup>	12,150,000	12,177,401
2024-FL9 B, 6.61% (1 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/19/39 <sup>0,3</sup>	10,850,000	10,798,392
Golub Capital Partners Clo 49M Ltd.		
2025-49A A1R2, due 07/20/38 <sup>0,3,5</sup>	53,300,000	53,300,000
TRTX Issuer Ltd.		
2025-FL6 AS, 6.06% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/18/42 <sup>0,3</sup>	26,900,000	26,550,053
2025-FL6 A, 5.85% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42 <sup>0,3</sup>	25,400,000	25,405,938
Cerberus Loan Funding XXXV, LP		
2021-5A A, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 <sup>0,3</sup>	41,500,000	41,639,340
2021-5A B, 6.37% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 09/22/33 <sup>0,3</sup>	8,000,000	8,036,250
Owl Rock CLO XVI LLC		
2024-16A A, 6.27% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36 <sup>0,3</sup>	39,550,000	39,651,117
2024-16A B, 6.77% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 <sup>0,3</sup>	9,550,000	9,587,882
Cerberus Loan Funding XLVIII LLC		
2024-4A AN, 5.91% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36 <sup>0,3</sup>	20,150,000	20,211,554
2024-4A B, 6.11% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36 <sup>0,3</sup>	14,700,000	14,745,532
2024-4A C, 6.56% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36 <sup>0,3</sup>	10,700,000	10,696,780
Cerberus Loan Funding 50 LLC		
2025-1A A, due 07/15/37 <sup>0,3,5</sup>	43,350,000	43,350,000
AREIT Ltd.		
2025-CRE10 A, 5.70% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29 <sup>0,3</sup>	21,850,000	21,831,956
2025-CRE10 AS, 5.86% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30 <sup>0,3</sup>	18,000,000	17,850,026
Owl Rock CLO VII LLC		
2025-7A AR, 5.72% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38 <sup>0,3</sup>	38,050,000	38,088,050
Golub Capital Partners CLO 54M L.P		
2025-54A BR, due 08/05/37 <sup>0,3,5</sup>	37,850,000	37,850,000

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
Golub Capital Partners CLO 54M, LP		
2021-54A B, 6.37% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 08/05/33 <sup>0,3</sup>	21,000,000	\$ 21,068,321
2021-54A A, 6.05% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33 <sup>0,3</sup>	16,700,000	16,738,360
LCM XXIV Ltd.		
2024-24A BR, 5.93% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 03/20/30 <sup>0,3</sup>	24,200,000	24,180,667
2021-24A CR, 6.43% (3 Month Term SOFR + 2.16%, Rate Floor: 0.00%) due 03/20/30 <sup>0,3</sup>	13,050,000	13,079,604
Carlyle Direct Lending CLO LLC		
2024-1A A11A, 6.06% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36 <sup>0,3</sup>	28,850,000	28,930,070
2024-1A A12B, 6.26% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/15/36 <sup>0,3</sup>	7,500,000	7,521,806
Palmer Square CLO Ltd.		
2024-4A BR, 5.97% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37 <sup>0,3</sup>	19,950,000	19,994,736
2024-4A CR, 6.12% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/37 <sup>0,3</sup>	16,250,000	16,267,427
KREF Ltd.		
2021-FL2 AS, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 <sup>0,3</sup>	19,300,000	19,237,557
2021-FL2 C, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 <sup>0,3</sup>	16,600,000	16,472,436
Fortress Credit BSL XV Ltd.		
2024-2A AR, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33 <sup>0,3</sup>	35,000,000	35,055,405
Golub Capital Partners CLO 49M Ltd.		
2021-49A BR, 6.43% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 08/26/33 <sup>0,3</sup>	21,695,000	21,767,815
2021-49A CR, 7.13% (3 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 08/26/33 <sup>0,3</sup>	12,600,000	12,608,439
Madison Park Funding XLVIII Ltd.		
2021-48A B, 5.98% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 <sup>0,3</sup>	27,500,000	27,459,127
2021-48A C, 6.53% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 <sup>0,3</sup>	6,650,000	6,665,149
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.77% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38 <sup>0,3</sup>	31,200,000	31,130,480
BCC Middle Market CLO LLC		
2021-1A A1R, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 <sup>0,3</sup>	30,450,000	30,555,820
Owl Rock CLO II Ltd.		
2021-2A ALR, 6.08% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 <sup>0,3</sup>	30,350,000	30,327,583
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A B, 5.92% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 <sup>0,3</sup>	26,700,000	26,676,942

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
2021-40A C, 6.27% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33 <sup>0,3</sup>	2,500,000	\$ 2,505,680
GoldenTree Loan Management US CLO 24 Ltd.		
2025-24A B, 5.83% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 10/20/38 <sup>0,3</sup>	27,650,000	27,689,188
Fontainebleau Vegas		
, 9.96% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28 <sup>0,†††</sup>	26,250,000	26,250,000
Madison Park Funding LIII Ltd.		
2022-53A B, 6.02% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 <sup>0,3</sup>	24,000,000	24,053,074
BDS Ltd.		
2021-FL9 C, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 <sup>0,3</sup>	19,500,000	19,421,464
2021-FL9 D, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 11/16/38 <sup>0,3</sup>	4,400,000	4,376,837
BSPDF Issuer Ltd.		
2021-FL1 C, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 <sup>0,3</sup>	15,300,000	15,074,971
2021-FL1 B, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 10/15/36 <sup>0,3</sup>	5,209,727	5,183,365
2021-FL1 D, 7.18% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 <sup>0,3</sup>	3,500,000	3,431,871
BDS LLC		
2025-FL14 AS, 5.89% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/21/42 <sup>0,3</sup>	10,200,000	10,127,336
2024-FL13 A, 5.89% (1 Month Term SOFR + 1.58%, Rate Floor: 1.58%) due 09/19/39 <sup>0,3</sup>	5,000,000	5,000,840
2024-FL13 AS, 6.31% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39 <sup>0,3</sup>	4,000,000	3,996,877
2024-FL13 B, 6.56% (1 Month Term SOFR + 2.24%, Rate Floor: 2.24%) due 09/19/39 <sup>0,3</sup>	3,900,000	3,894,206
Cerberus Loan Funding XLVI, LP		
2024-2A A, 6.11% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36 <sup>0,3</sup>	16,500,000	16,540,616
2024-2A B, 6.56% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36 <sup>0,3</sup>	5,900,000	5,922,255
Neuberger Berman CLO 32R Ltd.		
2025-32RA B, due 07/20/39 <sup>0,3,5</sup>	22,445,000	22,445,000
VOYA CLO		
2024-2A B, 6.07% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37 <sup>0,3</sup>	14,750,000	14,799,290
2021-2A BR, 6.67% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 <sup>0,3</sup>	4,950,000	4,960,989
PFP 2025-12 Ltd.		
2025-12 A, 5.81% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42 <sup>0,3</sup>	11,800,000	11,823,679
2025-12 AS, 6.06% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42 <sup>0,3</sup>	7,554,000	7,567,443

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
Recette CLO Ltd.		
2021-1A BRR, 5.93% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 04/20/34 <sup>0,3</sup>	9,800,000	\$ 9,802,484
2021-1A CRR, 6.28% (3 Month Term SOFR + 2.01%, Rate Floor: 0.00%) due 04/20/34 <sup>0,3</sup>	9,200,000	9,203,319
AGL CLO 39 Ltd.		
2025-39A B, 5.71% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38 <sup>0,3</sup>	18,910,000	18,928,838
GoldenTree Loan Management US CLO 1 Ltd.		
2024-9A CR, 6.67% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/20/37 <sup>0,3</sup>	18,550,000	18,666,253
BCRED CLO LLC		
2025-1A C, 6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37 <sup>0,3</sup>	11,300,000	11,290,745
2025-1A B, 5.98% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37 <sup>0,3</sup>	7,150,000	7,168,661
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 5.93% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32 <sup>0,3</sup>	14,100,000	14,092,877
2021-32A CR, 6.23% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 01/20/32 <sup>0,3</sup>	4,200,000	4,211,319
HPS Private Credit CLO 2025-3 LLC		
2025-3A B, due 07/20/37 <sup>0,3,5</sup>	9,150,000	9,150,000
2025-3A A1, due 07/20/37 <sup>0,3,5</sup>	8,500,000	8,500,000
BSPRT Issuer Ltd.		
2021-FL7 C, 6.73% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38 <sup>0,3</sup>	7,250,000	7,234,640
2021-FL6 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 <sup>0,3</sup>	5,550,000	5,473,070
2021-FL7 B, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 12/15/38 <sup>0,3</sup>	4,875,000	4,861,342
LoanCore		
2025-CRE8 AS, 5.91% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42 <sup>0,3</sup>	13,700,000	13,587,154
2025-CRE8 B, 6.16% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42 <sup>0,3</sup>	3,300,000	3,272,672
Cerberus Loan Funding XXXVIII, LP		
2022-2A A1, 7.01% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 <sup>0,3</sup>	16,570,000	16,645,062
Owl Rock CLO I LLC		
2024-1A ANR, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36 <sup>0,3</sup>	14,400,000	14,457,550
2024-1A BR, 7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/20/36 <sup>0,3</sup>	1,100,000	1,106,717
Owl Rock CLO XIII LLC		
2023-13A B, 7.67% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 <sup>0,3</sup>	14,750,000	14,832,876
BCC Middle Market CLO 2019-1 LLC		
2025-1A A1RR, due 07/15/36 <sup>0,3,5</sup>	13,850,000	13,850,000

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
Ares Direct Lending CLO 2 LLC		
2024-2A C, 6.62% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 10/20/36 <sup>0,3</sup>	13,600,000	\$ 13,615,674
OWL Rock Clo XXI LLC		
2025-21A B, 6.22% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 07/24/34 <sup>0,3</sup>	13,250,000	13,308,924
Owl Rock CLO XIX LLC		
2024-19A B, 6.17% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/22/37 <sup>0,3</sup>	12,700,000	12,751,380
Madison Park Funding LXV Ltd.		
2025-65A C, due 07/16/38 <sup>0,3,5</sup>	12,700,000	12,700,000
BSPRT Issuer LLC		
2024-FL11 AS, 6.41% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 07/15/39 <sup>0,3</sup>	8,900,000	8,920,099
2024-FL11 B, 6.61% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39 <sup>0,3</sup>	3,800,000	3,775,128
Cerberus Loan Funding XLV LLC		
2024-1A B, 6.66% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/15/36 <sup>0,3</sup>	12,000,000	12,047,627
Greystone Commercial Real Estate Notes		
2021-FL3 C, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39 <sup>0,3</sup>	12,000,000	11,855,380
Golub Capital Partners CLO 31M Ltd.		
2024-31A BRR, 6.11% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/05/37 <sup>0,3</sup>	9,500,000	9,523,483
2024-31A CRR, 6.56% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/05/37 <sup>0,3</sup>	2,250,000	2,248,376
BRSP Ltd.		
2024-FL2 A, 6.26% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/37 <sup>0,3</sup>	5,650,000	5,644,016
2021-FL1 D, 7.13% (1 Month Term SOFR + 2.81%, Rate Floor: 2.70%) due 08/19/38 <sup>0,3</sup>	4,200,000	4,195,078
2024-FL2 AS, 6.70% (1 Month Term SOFR + 2.38%, Rate Floor: 2.38%) due 08/19/37 <sup>0,3</sup>	1,850,000	1,838,529
PFP Ltd.		
2024-11 A, 6.14% (1 Month Term SOFR + 1.83%, Rate Floor: 1.83%) due 09/17/39 <sup>0,3</sup>	6,169,428	6,169,825
2024-11 AS, 6.50% (1 Month Term SOFR + 2.19%, Rate Floor: 2.19%) due 09/17/39 <sup>0,3</sup>	5,009,191	5,010,844
Golub Capital Partners CLO 46 Ltd.		
2024-46A BR, 6.57% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37 <sup>0,3</sup>	10,300,000	10,334,979
BSPDF Issuer LLC		
2025-FL2 AS, 6.25% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42 <sup>0,3</sup>	10,300,000	10,322,357
Ares Direct Lending CLO 1 LLC		
2024-1A B, 6.48% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 <sup>0,3</sup>	9,750,000	9,780,860
Acrec LLC		
2025-FL3 AS, 5.96% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 08/18/42 <sup>0,3</sup>	5,900,000	5,870,460

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
2025-FL3 B, 6.26% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42 <sup>0,3</sup>	3,250,000	\$ 3,210,701
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A B, 6.04% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 <sup>0,3</sup>	9,000,000	9,026,384
Boyce Park CLO Ltd.		
2022-1A B1, 6.02% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 <sup>0,3</sup>	8,800,000	8,819,723
Madison Park Funding LVIII Ltd.		
2024-58A C, 6.73% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/25/37 <sup>0,3</sup>	8,250,000	8,301,453
Fortress Credit Opportunities XXV CLO LLC		
2024-25A A2, 6.01% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/15/37 <sup>0,3</sup>	7,200,000	7,235,835
Dryden 37 Senior Loan Fund		
2017-37A BR, 5.92% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31 <sup>0,3</sup>	3,678,679	3,679,723
2017-37A CR, 7.77% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31 <sup>0,3</sup>	3,333,334	3,355,001
2015-37A SUB, due 01/15/31 <sup>3,13</sup>	2,987,987	15,607
Fortress Credit BSL XVI Ltd.		
2024-3A BR, 6.12% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/35 <sup>0,3</sup>	7,000,000	7,015,195
Owl Rock CLO VIII LLC		
2025-8A A2R, 6.08% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/24/37 <sup>0,3</sup>	6,500,000	6,512,364
Owl Rock CLO IX LLC		
2024-9A BR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/22/37 <sup>0,3</sup>	6,450,000	6,477,665
HGI CRE CLO Ltd.		
2021-FL2 B, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 <sup>0,3</sup>	5,000,000	4,974,809
2021-FL2 C, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 09/17/36 <sup>0,3</sup>	1,000,000	996,304
Barings CLO Limited 2022-III		
2024-3A BR, 6.02% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37 <sup>0,3</sup>	5,950,000	5,968,874
ACRE Commercial Mortgage Ltd.		
2021-FL4 C, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 1.75%) due 12/18/37 <sup>0,3</sup>	3,100,000	3,038,000
2021-FL4 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.40%) due 12/18/37 <sup>0,3</sup>	2,604,133	2,565,071
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.73% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38 <sup>0,3</sup>	5,500,000	5,468,632
Ares Direct Lending CLO 3 LLC		
2024-3A B, 6.12% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37 <sup>0,3</sup>	5,450,000	5,463,447
Cerberus Loan Funding XLVII LLC		
2024-3A B, 6.21% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 <sup>0,3</sup>	5,250,000	5,266,091



	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
Sound Point CLO XXIV		
2021-3A B1R, 6.24% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34 <sup>0,3</sup>	5,150,000	\$ 5,139,730
STWD Ltd.		
2021-FL2 C, 6.53% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 04/18/38 <sup>0,3</sup>	2,820,000	2,787,792
2021-FL2 A, 5.63% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 04/18/38 <sup>0,3</sup>	2,300,912	2,289,407
Ares LXVII CLO Ltd.		
2025-67A BR, 5.83% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/25/38 <sup>0,3</sup>	5,000,000	5,005,913
AGL CLO 42 Ltd.		
2025-42A B, 5.92% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38 <sup>0,3</sup>	5,000,000	5,002,653
Owl Rock CLO XVII LLC		
2024-17A B, 6.21% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 <sup>0,3</sup>	4,300,000	4,312,291
MFI Multifamily Housing Mortgage Loan Trust		
2021-FL6 D, 6.98% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 <sup>0,3</sup>	3,800,000	3,772,522
Carlyle US CLO		
2024-4A B, 6.02% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/20/37 <sup>0,3</sup>	3,700,000	3,711,587
Dryden XXVI Senior Loan Fund		
2018-26A CR, 6.37% (3 Month Term SOFR + 2.11%, Rate Floor: 0.00%) due 04/15/29 <sup>0,3</sup>	3,500,000	3,507,810
Ares XXVII CLO Ltd.		
2024-2A CR3, 6.13% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/28/34 <sup>0,3</sup>	2,800,000	2,802,540
Allegro CLO VII Ltd.		
2024-1A CR, 6.26% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/13/31 <sup>0,3</sup>	2,500,000	2,507,893
Sound Point CLO XXXI Ltd.		
2021-3A B, 6.19% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34 <sup>0,3</sup>	2,200,000	2,199,524
KREF Funding V LLC		
6.17% (1 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 06/25/26 <sup>0,†††</sup>	2,128,019	2,119,641
0.15% due 06/25/26 <sup>†††,7</sup>	5,915,668	6
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 <sup>3,13</sup>	8,920,000	1,386,800
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.80% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 <sup>0,3</sup>	1,111,978	1,117,917
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 <sup>3,13</sup>	461,538	187,846
Voya CLO Ltd.		
2013-1A INC, due 10/15/30 <sup>3,13</sup>	10,575,071	139,826
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 <sup>3,13</sup>	6,859,005	14,151
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 <sup>3,13</sup>	3,700,000	370
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 <sup>9,13</sup>	1,500,000	150

	Face Amount	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Collateralized Loan Obligations - 9.9% (continued)		
Babson CLO Ltd.		
2014-IA SUB, due 07/20/25 <sup>3,13</sup>	1,300,000	\$ 130
Total Collateralized Loan Obligations		2,796,374,024
Financial - 3.1%		
Station Place Securitization Trust		
2024-SP2, 6.01% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26 <sup>0,††,3</sup>	50,500,000	50,500,000
2024-SP1, 5.73% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/12/25 <sup>0,††,3</sup>	50,500,000	50,500,000
2024-SP4, 5.61% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25 <sup>0,††,3</sup>	34,275,000	34,275,000
2024-SP3, 5.61% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25 <sup>0,††,3</sup>	17,125,000	17,125,000
Dogwood State Bank		
6.45% due 06/24/32	106,601,473	106,601,473
KKR Core Holding Company LLC		
4.00% due 08/12/31 <sup>†††</sup>	73,173,150	67,136,784
HV Eight LLC		
7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 <sup>0,†††</sup>	EUR 51,954,306	61,039,900
LVNV Funding LLC		
7.80% due 11/05/28 <sup>†††</sup>	39,400,000	41,408,714
6.84% due 06/12/29 <sup>†††</sup>	11,400,000	11,672,378
Thunderbird A		
5.50% due 03/01/37 <sup>†††</sup>	57,700,000	52,962,514
Lightning A		
5.50% due 03/01/37 <sup>†††</sup>	57,700,000	52,962,514
Station Place Securitization Trust Series 2025-SP1		
2025-SP1, 5.62% (1 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due 07/02/26 <sup>0,††,3</sup>	50,725,000	50,725,000
Strategic Partners Fund VIII, LP		
6.93% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26 <sup>0,†††</sup>	32,348,881	32,169,537
6.92% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26 <sup>0,†††</sup>	13,650,106	13,572,977
Ceamer Finance LLC		
6.79% due 11/15/39 <sup>†††</sup>	27,460,445	27,852,059
3.69% due 03/24/31 <sup>†††</sup>	9,695,146	9,316,523
6.92% due 11/15/37 <sup>†††</sup>	5,715,001	5,838,673
Project Onyx I		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 <sup>0,†††</sup>	42,003,015	41,941,844
Metis Issuer, LLC		
6.89% due 05/15/55 <sup>†††</sup>	29,900,000	29,797,381
Project Onyx		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/28 <sup>0,†††</sup>	23,009,393	22,969,339
HarbourVest Structured Solutions IV Holdings, LP		
7.35% (3 Month Term SOFR + 3.05%, Rate Floor: 0.00%) due 09/15/26 <sup>0,†††</sup>	12,321,252	12,290,420
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	EUR 8,091,316	9,437,657
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due 09/30/45 <sup>†††</sup>	15,650,000	16,046,465
Project Onyx II		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 <sup>0,†††</sup>	11,639,245	11,598,279
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	10,597,071	10,551,954
Akso Health Group		
7.27% due 12/31/44 <sup>†††</sup>	8,400,000	8,516,989
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>9</sup>	6,589,465	6,146,215
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 <sup>3</sup>	664,322	662,044
Total Financial		855,617,633
Transport-Aircraft - 2.2%		
AASET Trust		
2024-1A, 6.26% due 05/16/49 <sup>3</sup>	48,069,457	49,339,803
2021-1A, 2.95% due 11/16/41 <sup>3</sup>	36,295,372	34,488,026
2021-2A, 2.80% due 01/15/47 <sup>3</sup>	29,900,422	27,831,552

	Face Amount <sup>~</sup>	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Transport-Aircraft - 2.2% (continued)		
2020-1A, 3.35% due 01/16/40 <sup>3</sup>	6,666,308	\$ 6,473,974
2019-2, 3.38% due 10/16/39 <sup>3</sup>	476,514	473,479
Slam Ltd.		
2024-1A, 5.34% due 09/15/49 <sup>3</sup>	33,538,311	33,448,626
2025-1A, 5.81% due 05/15/50 <sup>3</sup>	26,600,000	27,048,439
2021-1A, 2.43% due 06/15/46 <sup>3</sup>	14,568,750	13,648,430
2021-1A, 3.42% due 06/15/46 <sup>3</sup>	1,125,000	1,046,459
AASET Ltd.		
2024-2A, 5.93% due 09/16/49 <sup>3</sup>	48,794,324	49,548,743
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 <sup>3</sup>	50,455,029	47,159,866
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49 <sup>3</sup>	45,942,262	45,440,008
Next10, Inc.		
6.73% due 12/15/30 <sup>†††</sup>	44,483,470	45,379,616
AASET MT-1 Ltd.		
2025-2A, 5.52% due 02/16/50 <sup>3</sup>	33,350,000	33,670,627
Castlelake Aircraft Structured Trust		
2025-1A, 5.78% due 02/15/50 <sup>3</sup>	23,119,574	23,441,893
2021-1A, 3.47% due 01/15/46 <sup>3</sup>	9,738,525	9,594,466
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 <sup>3</sup>	34,904,491	32,521,551
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50 <sup>3</sup>	28,892,229	29,408,983
ALTDE Trust		
2025-1A, 5.90% due 08/15/50 <sup>3</sup>	26,785,816	27,311,683
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 <sup>3</sup>	18,955,762	18,103,890
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 <sup>3</sup>	17,568,008	16,976,497
AASET		
2025-1A, 5.94% due 02/16/50 <sup>3</sup>	12,730,369	12,962,056
WAVE LLC		
2019-1, 3.60% due 09/15/44 <sup>3</sup>	12,172,516	11,671,008
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>3</sup>	10,529,007	10,242,828
MAPS Trust		
2021-1A, 2.52% due 06/15/46 <sup>3</sup>	8,900,018	8,384,610
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 <sup>3</sup>	4,479,985	4,396,038
2017-1, 4.58% due 02/15/42 <sup>3</sup>	524,016	516,683
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>3</sup>	3,808,382	3,702,106
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	3,618,786	3,611,591
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>3</sup>	633,129	632,895
Total Transport-Aircraft		628,476,426
Infrastructure - 2.0%		
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54 <sup>3</sup>	52,900,000	53,293,841
2025-1A, 5.04% due 03/25/55 <sup>3</sup>	35,700,000	35,215,290
2024-1A, 6.28% due 03/25/54 <sup>3</sup>	9,550,000	9,740,229
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50 <sup>3</sup>	35,000,000	34,639,196
2023-3A, 5.90% due 10/25/48 <sup>3</sup>	31,313,000	31,561,372
2024-1A, 5.90% due 03/25/49 <sup>3</sup>	16,250,000	16,519,212
2023-2A, 5.90% due 07/25/48 <sup>3</sup>	6,000,000	6,049,303
2023-1A, 5.90% due 03/25/48 <sup>3</sup>	6,000,000	6,028,315
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 <sup>3</sup>	40,900,000	39,085,966
2024-1A, 5.59% due 05/15/54 <sup>3</sup>	28,950,000	29,322,792
2024-1A, 6.64% due 05/15/54 <sup>3</sup>	3,950,000	4,050,619
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53 <sup>3</sup>	31,200,000	32,176,310
2024-1A, 5.89% due 06/20/54 <sup>3</sup>	22,750,000	23,091,528
2021-1, 2.31% due 11/20/51 <sup>3</sup>	5,350,000	5,147,919
2024-1A, 9.19% due 06/20/54 <sup>3</sup>	3,860,000	4,056,181
2021-1, 2.66% due 11/20/51 <sup>3</sup>	4,025,000	3,880,182

	Face Amount <sup>~</sup>	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Infrastructure - 2.0% (continued)		
2024-1A, 6.67% due 06/20/54 <sup>3</sup>	3,150,000	\$ 3,224,056
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55 <sup>3</sup>	69,925,000	70,860,282
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46 <sup>3</sup>	47,980,000	46,374,253
2023-1A, 6.00% due 08/17/48 <sup>3</sup>	2,600,000	2,624,605
2023-2A, 6.50% due 11/16/48 <sup>3</sup>	1,345,000	1,372,452
Vantage Data Centers Issuer LLC		
2024-1A, 5.10% due 09/15/54 <sup>3</sup>	30,550,000	30,339,706
2020-1A, 1.65% due 09/15/45 <sup>3</sup>	3,100,000	3,075,858
SBA Tower Trust		
4.83% due 10/15/29 <sup>3</sup>	22,150,000	22,173,147
6.60% due 01/15/28 <sup>3</sup>	3,800,000	3,905,140
Blue Stream Issuer LLC		
2023-1A, 5.40% due 05/20/53 <sup>3</sup>	6,625,000	6,647,391
2024-1A, 5.41% due 11/20/54 <sup>3</sup>	5,100,000	5,137,905
Compass Datacenters Issuer II LLC		
2025-1A, 5.32% due 05/25/50 <sup>3</sup>	9,669,000	9,789,959
ALLO Issuer LLC		
2025-1A, 5.53% due 04/20/55 <sup>3</sup>	8,150,000	8,255,489
2024-1A, 5.94% due 07/20/54 <sup>3</sup>	1,000,000	1,015,190
Total Infrastructure		548,653,688
Whole Business - 1.7%		
Subway Funding LLC		
2024-3A, 5.91% due 07/30/54 <sup>3</sup>	36,019,000	35,627,960
2024-1A, 6.51% due 07/30/54 <sup>3</sup>	28,407,250	29,111,909
2024-1A, 6.27% due 07/30/54 <sup>3</sup>	18,805,500	19,265,654
2024-1A, 6.03% due 07/30/54 <sup>3</sup>	9,452,500	9,612,225
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 <sup>3</sup>	93,662,183	89,340,553
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 <sup>3</sup>	43,399,680	40,467,333
2022-1A, 3.13% due 01/25/52 <sup>3</sup>	22,736,250	21,355,591
2024-1A, 6.17% due 01/25/54 <sup>3</sup>	16,412,250	16,907,202
2019-1A, 3.88% due 10/25/49 <sup>3</sup>	6,478,920	6,372,134
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51 <sup>3</sup>	23,211,650	19,702,030
2020-1A, 3.85% due 01/20/50 <sup>3</sup>	12,075,698	11,817,601
2021-1A, 2.19% due 08/20/51 <sup>3</sup>	9,907,975	9,045,386
2020-1A, 4.34% due 01/20/50 <sup>3</sup>	6,932,892	6,621,164
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 <sup>3</sup>	25,117,500	23,804,681
2024-1A, 5.86% due 12/05/54 <sup>3</sup>	12,000,000	12,223,462
2022-1A, 3.73% due 03/05/52 <sup>3</sup>	1,191,000	1,135,211
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 <sup>3</sup>	27,705,831	24,069,280
2020-1, 2.84% due 01/30/51 <sup>3</sup>	9,216,507	8,561,989
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54 <sup>3</sup>	25,317,775	26,161,900
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 <sup>3</sup>	17,392,559	17,392,286
DB Master Finance LLC		
2019-1A, 4.02% due 05/20/49 <sup>3</sup>	15,786,875	15,649,283
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 <sup>3</sup>	11,972,514	11,810,382
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 <sup>3</sup>	7,802,000	7,696,012
Total Whole Business		463,751,228
Net Lease - 0.9%		
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 <sup>3</sup>	21,796,445	21,093,850
2024-2A, 5.25% due 05/15/54 <sup>3</sup>	14,007,708	13,905,410
2024-3A, 4.55% due 10/15/54 <sup>3</sup>	9,757,656	9,238,225
2024-2A, 4.90% due 05/15/54 <sup>3</sup>	3,348,333	3,336,438
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 <sup>3</sup>	26,286,885	25,867,920
2016-1A, 4.32% due 10/20/46 <sup>3</sup>	10,416,648	10,220,670
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62 <sup>3</sup>	20,275,457	20,385,279
2020-1, 2.28% due 07/15/60 <sup>3</sup>	10,075,718	9,969,414

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Net Lease - 0.9% (continued)		
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 <sup>3</sup>	19,862,398	\$ 18,619,445
2020-1A, 3.25% due 02/15/50 <sup>3</sup>	3,366,493	3,104,127
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51 <sup>3</sup>	10,050,000	9,247,516
2021-1, 3.04% due 07/20/51 <sup>3</sup>	5,050,000	4,334,247
2021-1, 3.44% due 07/20/51 <sup>3</sup>	3,215,000	2,766,004
2021-1, 2.51% due 07/20/51 <sup>3</sup>	3,000,000	2,746,450
SVC ABS LLC		
2023-1A, 5.15% due 02/20/53 <sup>3</sup>	15,170,917	15,049,962
2023-1A, 5.55% due 02/20/53 <sup>3</sup>	3,479,583	3,407,356
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 <sup>3</sup>	14,881,250	14,535,718
STORE Master Funding LLC		
2021-1A, 2.96% due 06/20/51 <sup>3</sup>	12,544,000	10,548,402
2021-1A, 3.70% due 06/20/51 <sup>3</sup>	3,511,339	3,075,738
Tenet Equity Funding LLC		
2024-1A, 5.49% due 10/20/54 <sup>3</sup>	10,033,742	10,066,226
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61 <sup>3</sup>	10,000,000	9,168,415
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.69% due 05/20/54 <sup>3</sup>	5,965,000	6,039,103
CARS-DB5, LP		
2021-1A, 2.76% due 08/15/51 <sup>3</sup>	6,518,875	5,462,250
CARS-DB7, LP		
2023-1A, 5.75% due 09/15/53 <sup>3</sup>	4,271,313	4,301,679
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 <sup>3</sup>	4,312,872	3,872,461
Store Master Funding I-VII		
2018-1A, 4.74% due 10/20/48 <sup>3</sup>	2,787,550	2,720,832
Total Net Lease		243,083,137
Single Family Residence - 0.9%		
Tricon Residential Trust		
2023-SFR2, 5.00% due 12/17/40 <sup>3</sup>	31,239,000	31,154,226
2024-SFR4, 4.65% due 11/17/41 <sup>3</sup>	10,775,000	10,602,709
2024-SFR3, 5.00% due 08/17/41 <sup>3</sup>	10,500,000	10,460,843
2024-SFR2, 4.75% due 06/17/40 <sup>3</sup>	9,980,660	10,006,381
2024-SFR3, 5.25% due 08/17/41 <sup>3</sup>	9,550,000	9,515,271
2024-SFR2, 5.90% due 06/17/40 <sup>3</sup>	9,215,000	9,319,648
2024-SFR2, 5.70% due 06/17/40 <sup>3</sup>	7,950,000	8,080,505
2021-SFR1, 2.59% due 07/17/38 <sup>3</sup>	7,000,000	6,779,170
2024-SFR1, 4.75% due 04/17/41 <sup>3</sup>	3,600,000	3,570,612
FirstKey Homes Trust		
2020-SFR2, 4.50% due 10/19/37 <sup>3</sup>	21,640,000	21,458,417
2020-SFR2, 4.00% due 10/19/37 <sup>3</sup>	20,340,000	20,150,509
2020-SFR2, 3.37% due 10/19/37 <sup>3</sup>	13,010,000	12,870,986
2021-SFR1, 2.19% due 08/17/38 <sup>3</sup>	13,174,000	12,702,060
Home Partners of America Trust		
2021-2, 2.65% due 12/17/26 <sup>3</sup>	46,315,940	44,386,436
2021-3, 2.80% due 01/17/41 <sup>3</sup>	15,018,370	13,949,747
Invitation Homes Trust		
2024-SFR1, 4.00% due 09/17/41 <sup>3</sup>	13,100,000	12,605,762
Total Single Family Residence		237,613,282
Transport-Container - 0.4%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 <sup>3</sup>	32,788,896	31,429,737
2021-2A, 2.23% due 04/20/46 <sup>3</sup>	2,166,667	2,020,393
TIF Funding III LLC		
2024-1A, 5.48% due 04/20/49 <sup>3</sup>	30,178,125	30,608,993
Triton Container Finance IX LLC		
2025-1A, 5.43% due 06/20/50 <sup>3</sup>	21,100,000	21,265,945
Textainer Marine Containers Ltd.		
2021-3A, 1.94% due 08/20/46 <sup>3</sup>	21,486,400	19,105,153
MC Ltd.		
2021-1, 2.63% due 11/05/35 <sup>3</sup>	7,788,693	7,271,158

	Face Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 22.0% (continued)		
Transport-Container - 0.4% (continued)		
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50 <sup>3</sup>	4,700,000	\$ 4,735,067
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46 <sup>3</sup>	2,150,068	1,971,111
Total Transport-Container		118,407,557
Collateralized Debt Obligations - 0.4%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 <sup>3</sup>	111,754,127	106,803,687
Anchorage Credit Funding 13 Ltd.		
2021-13A A2, 2.80% due 07/27/39 <sup>3</sup>	2,700,000	2,523,165
2021-13A C2, 3.65% due 07/27/39 <sup>3</sup>	1,950,000	1,806,800
Total Collateralized Debt Obligations		111,133,652
Insurance - 0.3%		
Obra Longevity		
8.48% due 06/30/39 <sup>†††</sup>	67,000,000	70,065,253
CHEST		
7.13% due 03/23/43 <sup>†††</sup>	17,190,000	17,908,877
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 <sup>3</sup>	1,800,922	1,769,329
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56 <sup>3</sup>	1,332,690	1,308,881
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 <sup>3</sup>	327,507	328,409
VICO F 2		
4.00% due 02/22/30 <sup>†††</sup>	272,931	270,696
SPSS		
5.14% due 11/15/52 <sup>†††.9</sup>	127,247	117,423
Total Insurance		91,768,868
Unsecured Consumer Loans - 0.1%		
Service Experts Issuer LLC		
2024-1A, 6.39% due 11/20/35 <sup>3</sup>	18,193,327	18,519,064
Foundation Finance Trust		
2024-2A, 4.93% due 03/15/50 <sup>3</sup>	7,980,332	7,962,746
2025-1A, 5.55% due 04/15/50 <sup>3</sup>	3,650,000	3,673,977
Stream Innovations Issuer Trust		
2024-2A, 5.21% due 02/15/45 <sup>3</sup>	6,632,916	6,706,486
GreenSky Home Improvement Issuer Trust		
2024-2, 5.26% due 10/27/59 <sup>3</sup>	2,700,000	2,715,304
Total Unsecured Consumer Loans		39,577,577
Automotive - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.66% due 02/20/30 <sup>3</sup>	15,350,000	16,187,900
2023-8A, 6.02% due 02/20/30 <sup>3</sup>	11,000,000	11,497,449
2024-3A, 5.58% due 12/20/30 <sup>3</sup>	8,250,000	8,448,209
2025-2A, 5.51% due 08/20/31 <sup>3</sup>	3,250,000	3,313,127
Total Automotive		39,446,685
Total Asset-Backed Securities		
(Cost \$6,200,874,391)		6,173,903,757
U.S. GOVERNMENT SECURITIES <sup>††</sup> - 15.2%		
United States Treasury Inflation Indexed Bonds		
2.13% due 01/15/35	610,358,364	620,315,781
1.88% due 07/15/34	508,686,047	509,076,056
2.13% due 04/15/29	316,314,891	324,817,694
1.63% due 10/15/29	261,988,370	265,203,764
1.25% due 04/15/28	144,954,459	144,681,691
1.38% due 07/15/33	29,540,516	28,686,282
U.S. Treasury Bonds		
4.38% due 11/15/39 <sup>14</sup>	481,310,000	471,815,409
due 05/15/51 <sup>6,14,15</sup>	1,576,540,000	444,684,375
due 05/15/44 <sup>7,15</sup>	398,930,000	154,815,079
due 08/15/54 <sup>6,15</sup>	615,170,000	151,948,319
due 02/15/54 <sup>6,15</sup>	428,590,000	107,598,415
due 02/15/46 <sup>7,15</sup>	290,070,000	103,113,205
due 11/15/51 <sup>6,15</sup>	275,000,000	75,870,671
4.75% due 05/15/55	38,230,000	38,008,983
due 11/15/44 <sup>7,15</sup>	75,000,000	28,392,003
4.63% due 02/15/55	5,000,000	4,867,187
U.S. Treasury Notes		
4.13% due 11/30/29	265,300,000	269,196,594
4.25% due 02/28/31	197,000,000	200,801,485
4.00% due 03/31/30	105,880,000	106,864,354
4.25% due 05/15/35	83,180,000	83,309,969
4.63% due 02/15/35 <sup>14</sup>	60,600,000	62,522,156
4.00% due 05/31/30	10,980,000	11,086,369
3.63% due 08/31/29	8,450,000	8,408,080
U.S. Treasury Strip Principal		
due 02/15/51 <sup>6,15</sup>	235,000,000	66,992,841
Total U.S. Government Securities		
(Cost \$4,526,092,192)		4,283,076,762

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 5.3%		
Financial - 1.4%		
Higginbotham Insurance Agency, Inc.		
8.83% (1 Month Term SOFR + 4.51%, Rate Floor: 4.51%) due 11/24/28 <sup>††</sup>	49,473,092	\$ 49,153,547
9.08% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/24/28 <sup>††</sup>	4,062,526	4,036,286
QTS Good News Facility		
7.10% (SOFR + 2.75%, Rate Floor: 0.00%) due 10/09/28 <sup>◇,††</sup>	49,925,000	49,904,560
Jane Street Group LLC		
6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	44,934,909	44,876,943
Citadel Securities, LP		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	42,462,058	42,616,195
Asurion LLC		
8.58% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30	23,899,400	23,279,450
Cegid Group		
5.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/30	EUR 18,950,000	22,282,548
CPI Holdco B, LLC		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/17/31	19,800,000	19,775,250
HighTower Holding LLC		
7.26% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 02/03/32	19,742,912	19,677,168
Alliant Holdings Intermediate LLC		
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/19/31	19,566,675	19,568,827
Cliffwater LLC		
9.28% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 03/19/32 <sup>††</sup>	19,574,017	19,509,996
Eisner Advisory Group		
8.33% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/28/31	16,695,924	16,758,533
Galaxy Bidco Ltd.		
6.04% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/19/29	EUR 13,250,000	15,652,109
Eagle Point Holdings Borrower, LLC		
8.06% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28 <sup>††</sup>	14,877,692	14,877,692
Focus Financial Partners LLC		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31	14,447,400	14,413,160
Jefferies Finance LLC		
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 10/21/31	8,532,125	8,542,790
Amwins Group, Inc.		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32	7,263,500	7,264,807
Corpay, Inc.		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/28/28	4,676,500	4,675,518
Worldpay		
6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31	3,927,918	3,936,088
Virtu Financial		
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 06/21/31	2,670,000	2,676,675
Ardonagh Midco 3 plc		
7.04% ((3 Month Term SOFR + 2.75%) and (6 Month Term SOFR + 2.75%), Rate Floor: 2.75%) due 02/15/31	1,396,500	1,384,281

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 5.3% (continued)		
Financial - 1.4% (continued)		
CPI Holdco B LLC		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31	1,141,375	\$ 1,137,380
Total Financial		405,999,803
Consumer, Cyclical - 1.2%		
Peer Holding III BV		
6.80% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 07/01/31	18,942,525	19,027,766
5.23% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/26/31	EUR 4,300,000	5,067,141
4.73% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 07/01/31	EUR 2,000,000	2,352,333
Prime Security Services Borrower LLC		
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/07/32	20,398,875	20,203,454
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/13/30	4,966,294	4,966,294
MB2 Dental Solutions LLC		
9.83% (1 Month Term SOFR + 5.50%, Rate Floor: 6.25%) due 02/13/31 <sup>†††</sup>	24,972,137	24,874,515
Allwyn Entertainment Financing US LLC		
6.23% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/02/31	19,104,120	18,968,863
4.93% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/19/32	EUR 5,000,000	5,869,816
Betclie Everest Group SAS		
5.39% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 12/10/31	EUR 18,200,000	21,439,034
Grant Thornton Advisors LLC		
7.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/30/31	21,290,000	21,311,290
Clarios Global, LP		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32	11,750,000	11,757,403
5.18% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/28/32	EUR 4,350,000	5,110,174
4.93% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 07/16/31	EUR 2,850,870	3,343,323
Tripadvisor, Inc.		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/08/31	19,864,801	19,790,308
Restaurant Brands		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/20/30	19,651,003	19,544,494
First Brands Group LLC		
9.54% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	19,556,881	18,412,022
Life Time, Inc.		
6.53% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 11/05/31	14,925,000	14,954,850
Pacific Bells LLC		
8.56% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 11/13/28	14,278,179	14,296,027
PCI Gaming Authority, Inc.		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	11,253,628	11,242,712
PHM Group Holding OY		
5.72% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/25/32	EUR 9,100,000	10,631,712
Entain Holdings (Gibraltar) Ltd.		
5.29% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR 7,800,000	9,205,617
Packers Holdings LLC		
7.68% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	14,287,658	7,643,897



	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,Δ</sup> - 5.3% (continued)		
Consumer; Cyclical - 1.2% (continued)		
Wyndham Hotels & Resorts, Inc.		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/30	7,543,800	\$ 7,569,374
B&B Hotels		
5.68% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/21/31	EUR 4,250,000	4,992,448
Scientific Games Corp.		
7.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29	4,962,500	4,955,999
Caesars Entertainment, Inc.		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 02/06/30	4,699,401	4,690,002
Blue Ribbon LLC		
12.28% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) (in-kind rate was 4.00%) due 05/08/28 <sup>16</sup>	4,507,964	4,507,964
Seaworld Parks & Entertainment, Inc.		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 12/04/31	4,466,250	4,455,084
Go Daddy Operating Company LLC		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/30/31	4,227,300	4,230,513
MX Holdings US, Inc.		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/19/32	2,820,000	2,830,575
Valvoline, Inc.		
due 03/19/32	2,300,000	2,306,394
Station Casinos LLC		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/14/31	2,172,500	2,175,129
Frontdoor, Inc.		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 12/19/31	2,089,500	2,093,428
WW International, Inc.		
8.04% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28 <sup>12</sup>	1,395,000	456,863
Rent-A-Center, Inc.		
7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28 <sup>†††</sup>	454,940	456,077
Total Consumer, Cyclical		335,732,895
Industrial - 0.9%		
Hunter Douglas, Inc.		
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/17/32	14,318,050	14,252,473
5.23% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/32	EUR 12,000,000	13,940,952
Quikrete Holdings, Inc.		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 04/14/31	11,780,860	11,754,706
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/10/32	8,324,138	8,309,570
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29	6,530,656	6,525,627
EMRLD Borrower, LP		
6.83% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	18,242,200	18,216,843
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 08/04/31	7,761,347	7,743,419
Total Webhosting Solutions B.V.		
6.43% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/04/31	EUR 19,000,000	22,380,514
Clean Harbors, Inc.		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/08/28	21,849,370	22,035,090
Capstone Acquisition Holdings, Inc.		
8.93% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29 <sup>†††</sup>	20,879,932	20,778,857

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◇</sup> - 5.3% (continued)		
Industrial - 0.9% (continued)		
United Rentals, Inc.		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31	17,651,563	\$ 17,783,949
United Airlines, Inc.		
6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/22/31	17,229,642	17,236,878
Red SPV LLC		
6.56% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/06/32	17,200,000	17,157,000
Genesee & Wyoming, Inc.		
6.05% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/10/31	15,086,000	14,996,389
AS Mileage Plan Ltd.		
6.27% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/15/31	11,343,000	11,379,865
Brown Group Holding LLC		
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31	4,920,779	4,924,224
6.81% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31	4,444,837	4,449,371
StandardAero		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	7,890,350	7,891,455
Jefferies Finance LLC		
6.43% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/02/32	5,037,375	5,049,968
TransDigm, Inc.		
6.80% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/19/32	4,813,625	4,820,075
Dispatch Terra Acquisition LLC		
8.70% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,737,901	3,660,489
Air Canada		
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/21/31	3,407,495	3,406,439
CPG International LLC		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/26/31	3,059,625	3,055,800
Fugue Finance LLC		
due 01/09/32	3,000,000	3,016,260
Knife River Corp.		
6.31% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/08/32	2,518,688	2,523,423
Hillman Group, Inc.		
6.31% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 07/14/28	1,530,031	1,531,943
Merlin Buyer, Inc.		
8.30% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	606,509	601,457
API Heat Transfer Thermasys Corp.		
12.58% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/12/27 <sup>†††</sup>	20,013	20,013
9.58% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27 <sup>†††</sup>	11,583	11,583
Total Industrial		269,454,632
Consumer, Non-cyclical - 0.6%		
Southern Veterinary Partners LLC		
7.53% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 12/04/31	36,473,435	36,488,025
Nidda Healthcare Holding GmbH		
6.05% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/21/30	EUR 24,166,306	28,458,331
Quirch Foods Holdings LLC		
9.57% (3 Month Term SOFR + 5.26%, Rate Floor: 6.26%) due 10/27/27	28,228,342	26,317,848

	Face Amount		Value
SENIOR FLOATING RATE INTERESTS <sup>††,Δ</sup> - 5.3% (continued)			
Consumer, Non-cyclical - 0.6% (continued)			
Froneri US, Inc.			
6.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31	23,655,713	\$	23,374,919
Women's Care Holdings, Inc.			
8.88% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	15,434,359		14,122,439
Blue Ribbon LLC			
10.29% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28	12,065,625		9,220,189
Hanger, Inc.			
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 10/23/31	9,075,401		9,084,113
Reynolds Consumer Products LLC			
6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/04/32	8,475,463		8,503,686
HAH Group Holding Co. LLC			
9.33% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31	4,431,754		4,291,666
CHG PPC Parent LLC			
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 12/08/28	1,524,037		1,527,847
Elanco Animal Health, Inc.			
6.17% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/01/27	1,018,997		1,017,856
Medline Borrower LP			
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 10/23/28	845,750		846,164
Energizer Holdings, Inc.			
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/13/32	404,893		405,273
Total Consumer, Non-cyclical			163,658,356
Technology - 0.5%			
Polaris Newco LLC			
9.22% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/02/28	GBP	21,841,998	28,044,365
5.68% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/02/28	EUR	4,961,340	5,562,628
Visma AS			
6.08% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/05/28 <sup>†††</sup>	EUR	23,750,000	27,840,775
Gen Digital, Inc.			
6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/13/32		13,600,000	13,569,400
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 2.25%) due 09/12/29		10,546,828	10,527,106
Datix Bidco Ltd.			
9.46% (6 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 04/30/31 <sup>†††</sup>	GBP	10,570,675	14,411,514
9.54% (6 Month Term SOFR + 5.25%, Rate Floor: 5.75%) due 04/30/31 <sup>†††</sup>		2,613,869	2,596,236
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30 <sup>†††</sup>		494,100	441,338
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30 <sup>†††</sup>	GBP	70,586	86,540
WEX, Inc.			
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/05/32		17,500,000	17,445,400

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,Δ</sup> - 5.3% (continued)			
Technology - 0.5% (continued)			
Modena Buyer LLC			
8.78% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 07/01/31		11,343,000 \$	10,903,459
Aston FinCo SARL			
8.99% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 <sup>†††</sup>	GBP	5,569,015	7,452,974
Dun & Bradstreet Corp.			
6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/18/29		4,300,646	4,296,948
Aston FinCo SARL			
8.69% (1 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 10/09/26		730,086	700,277
CCC Intelligent Solutions, Inc.			
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/23/32		348,250	348,208
Total Technology			144,227,168
Communications - 0.3%			
Speedster Bidco GmbH			
5.88% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/10/31	EUR	10,200,000	12,018,287
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 12/10/31		9,945,075	9,988,634
Authentic Brands			
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/11/32		19,251,750	19,195,535
SBA Senior Finance II LLC			
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/25/31		13,398,241	13,410,032
MasOrange Finco Plc			
due 03/20/31	EUR	10,000,000	11,681,904
Level 3 Financing, Inc.			
8.58% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/21/32		5,680,000	5,737,993
Zayo Group Holdings, Inc.			
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27		1,652,094	1,568,168
UPC Financing Partnership			
6.79% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/29/32		1,300,000	1,296,204
Xplore, Inc.			
6.09% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/24/31		1,423,884	1,051,296
Xplore, Inc.			
9.59% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) (in-kind rate was 3.50%) due 10/23/29 <sup>16</sup>		403,208	381,031
Total Communications			76,329,084
Energy - 0.2%			
Colonial Pipeline			
due 06/11/32		23,500,000	23,329,625
ITT Holdings LLC			
7.05% (1 Month Term SOFR + 2.73%, Rate Floor: 3.23%) due 10/11/30		14,903,022	14,917,925
Venture Global Calcasieu Pass LLC			
7.30% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26		4,727,118	4,718,278
WhiteWater DBR Holdco LLC			
6.56% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/03/31		4,565,558	4,565,558
Total Energy			47,531,386
Basic Materials - 0.1%			
Arsenal AIC Parent LLC			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/18/30		8,589,949	8,570,622
Novelis Holdings, Inc.			
6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/11/32		8,379,000	8,389,474
Trinseo Materials Operating S.C.A.			
7.09% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28		10,656,000	4,553,948

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,Δ</sup> - 5.3% (continued)		
Basic Materials - 0.1% (continued)		
Minerals Technologies, Inc.		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/26/31	995,000	\$ 993,756
GrafTech Finance, Inc.		
10.32% (1 Month Term SOFR + 6.00%, Rate Floor: 8.00%) due 12/21/29	979,768	982,217
Total Basic Materials		23,490,017
Utilities - 0.1%		
Calpine Construction Finance Company, LP		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/31/30	10,350,000	10,343,376
UGI Energy Services LLC		
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/22/30	3,763,332	3,773,681
AL GCX Holdings LLC		
6.31% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/30/32	2,100,000	2,096,073
TerraForm Power Operating LLC		
6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 05/21/29	1,187,678	1,186,194
Total Utilities		17,399,324
Total Senior Floating Rate Interests (Cost \$1,479,755,265)		1,483,822,665
FEDERAL AGENCY BONDS <sup>††</sup> - 1.0%		
Tennessee Valley Authority		
4.25% due 09/15/65	139,137,000	112,094,333
5.25% due 02/01/55	65,033,000	63,447,430
4.63% due 09/15/60	60,988,000	53,347,545
5.38% due 04/01/56	9,283,000	9,225,501
due 09/15/53 <sup>7,15</sup>	1,612,000	339,858
due 09/15/55 <sup>7,15</sup>	1,612,000	302,558
due 09/15/56 <sup>7,15</sup>	1,612,000	284,523
due 03/15/57 <sup>7,15</sup>	1,612,000	276,726
due 09/15/57 <sup>7,15</sup>	1,612,000	269,141
due 09/15/58 <sup>7,15</sup>	1,612,000	253,769
due 03/15/59 <sup>7,15</sup>	1,612,000	246,802
due 09/15/59 <sup>7,15</sup>	1,612,000	240,025
due 09/15/60 <sup>7,15</sup>	1,612,000	227,028
due 09/15/54 <sup>7,15</sup>	1,020,000	202,923
due 03/15/61 <sup>7,15</sup>	1,020,000	139,708
due 09/15/61 <sup>7,15</sup>	1,020,000	135,872
due 09/15/62 <sup>7,15</sup>	1,020,000	128,514
due 03/15/63 <sup>7,15</sup>	1,020,000	124,986
due 09/15/63 <sup>7,15</sup>	1,020,000	121,104
due 09/15/64 <sup>7,15</sup>	1,020,000	114,534
due 03/15/65 <sup>7,15</sup>	1,020,000	110,955
due 09/15/65 <sup>7,15</sup>	1,020,000	107,898
Tennessee Valley Authority Principal Strips		
due 01/15/48 <sup>6,15</sup>	38,804,000	11,458,084
due 12/15/42 <sup>6,15</sup>	23,785,000	9,486,195
due 01/15/38 <sup>15</sup>	15,800,000	8,458,309
due 09/15/39 <sup>6,15</sup>	8,655,000	4,176,375
due 04/01/56 <sup>6,15</sup>	11,415,000	2,072,633
due 09/15/65 <sup>6,15</sup>	3,500,000	371,689
Federal Farm Credit Bank		
3.11% due 08/05/48	1,500,000	1,081,942
2.69% due 11/29/41	350,000	252,605
2.58% due 03/15/41	350,000	252,453
2.40% due 09/16/41	350,000	243,129
1.99% due 07/30/40	300,000	202,280
2.60% due 09/06/39	250,000	187,559
2.90% due 12/09/41	220,000	163,413
2.59% due 12/30/41	180,000	127,987
2.74% due 11/01/39	144,000	109,704
2.84% due 06/01/46	140,000	94,845
2.59% due 08/24/46	140,000	90,369
3.67% due 02/26/44	70,000	57,701
Federal Home Loan Bank		
2.15% due 02/25/41	350,000	237,270
2.45% due 08/16/41	270,000	189,441
3.63% due 06/22/43	100,000	82,816
Freddie Mac		
2.25% due 09/15/50	360,000	202,932
Total Federal Agency Bonds (Cost \$403,255,843)		281,341,464
FOREIGN GOVERNMENT DEBT <sup>††</sup> - 0.2%		
Israel Government International Bond		
5.38% due 03/12/29	9,800,000	9,988,370
5.63% due 02/19/35	8,750,000	8,892,165
5.38% due 02/19/30	5,250,000	5,350,162
Panama Government International Bond		
4.50% due 04/16/50	22,700,000	15,307,367
Saudi Government International Bond		
5.63% due 01/13/35 <sup>3</sup>	13,900,000	14,492,017
Total Foreign Government Debt (Cost \$62,615,736)		54,030,081
MUNICIPAL BONDS <sup>††</sup> - 0.1%		
California - 0.1%		
California Statewide Communities Development Authority Revenue Bonds		
7.14% due 08/15/47	10,335,000	10,865,492
California Public Finance Authority Revenue Bonds		
3.07% due 10/15/40	8,000,000	6,261,440
Hillsborough City School District General Obligation Unlimited		
due 09/01/37 <sup>15</sup>	1,000,000	533,349
due 09/01/39 <sup>15</sup>	1,000,000	468,874

	Face Amount~	Value
MUNICIPAL BONDS <sup>††</sup> - 0.1% (continued)		
California - 0.1% (continued)		
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	\$ 950,063
Total California		19,079,218
Illinois - 0.0%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	4,550,000	4,657,205
6.63% due 02/01/35	1,400,000	1,486,554
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	4,634,916
Total Illinois		10,778,675
Texas - 0.0%		
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	2,356,320
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.42% due 09/01/50	2,500,000	1,784,266
Total Texas		4,140,586
Washington - 0.0%		
Central Washington University Revenue Bonds		
6.95% due 05/01/40	1,750,000	1,908,133
Oklahoma - 0.0%		
Tulsa Airports Improvement Trust Revenue Bonds		
3.10% due 06/01/45	1,000,000	723,880
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	442,822
Total Oklahoma		1,166,702
Total Municipal Bonds		
(Cost \$41,573,729)		37,073,314
U.S. TREASURY BILLS <sup>††</sup> - 0.1%		
U.S. Treasury Bills		
4.02% due 07/31/25 <sup>17</sup>	12,900,000	12,855,205
Total U.S. Treasury Bills		
(Cost \$12,855,388)		12,855,205
FEDERAL AGENCY DISCOUNT NOTES <sup>††</sup> - 0.0%		
Federal Home Loan Bank		
4.10% due 07/01/25 <sup>17</sup>	10,500,000	10,500,000
Total Federal Agency Discount Notes		
(Cost \$10,500,000)		10,500,000
REPURCHASE AGREEMENTS <sup>††,18</sup> - 0.2%		
BofA Securities, Inc.		
issued 06/30/25 at 4.37%		
due 07/01/25	22,678,602	22,678,602
BNP Paribas		
issued 06/30/25 at 4.37%		
due 07/01/25	14,174,126	14,174,126
J.P. Morgan Securities LLC		
issued 06/30/25 at 4.37%		
due 07/01/25	14,174,126	14,174,126
Bank of Montreal		
issued 06/30/25 at 4.34%		
due 07/01/25	2,834,825	2,834,825
Total Repurchase Agreements		
(Cost \$53,861,679)		53,861,679

	Contracts/Notional Value			Value
OTC OPTIONS PURCHASED <sup>††</sup> - 0.0%				
Put Options on:				
Foreign Exchange Options				
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	139,218,000	\$	2,604,606
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.73	USD	70,580,000		2,303,801
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of \$123.50	USD	27,674,000		2,321,544
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.64	USD	56,463,000		1,843,008
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	41,765,000		781,374
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.63	USD	12,467,000		406,935
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	12,741,000		238,369
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$332,246,504)	EUR	283,040,000		53,574
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$332,246,504)	EUR	283,040,000		53,574
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$232,573,727)	EUR	198,129,000		38,125
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$109,845,361)	EUR	93,577,000		18,007
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$99,671,603)	EUR	84,910,000		16,339
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$18,087,855)	EUR	15,409,000		2,965
Total Foreign Exchange Options				10,682,221
Total OTC Options Purchased				
(Cost \$24,323,509)				10,682,221

		Contracts/Notional Value	Value
OTC INTEREST RATE SWAPTIONS PURCHASED <sup>††,19</sup> - 0.1%			
Call Swaptions on:			
Interest Rate Swaptions			
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	440,817,500	7,866,723
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	440,817,500	7,866,723
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	440,817,500	7,866,723
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	440,817,500	7,866,723
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.50% (Notional Value \$768,903,385)	GBP	561,100,000	5,606,749
Total Interest Rate Swaptions			37,073,641
Put Swaptions on:			
Interest Rate Swaptions			
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 5.50% (Notional Value \$768,903,385)	GBP	561,100,000	257,638
Total Interest Rate Swaptions			257,638
Total OTC Interest Rate Swaptions Purchased			37,331,279
(Cost \$26,153,706)			
Total Investments - 119.6%			\$ 33,640,111,659
(Cost \$34,635,159,296)			
OTC OPTIONS WRITTEN <sup>††</sup> - 0.0%			
Put Options on:			
Foreign Exchange Options			
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	12,741,000	(57,862)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	41,765,000	(189,673)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	139,218,000	(632,249)
Total Foreign Exchange Options			(879,784)
Total OTC Options Written			(879,784)
(Premiums received \$1,529,741)			



				Contracts/Notional Value	Value
OTC INTEREST RATE SWAPTIONS WRITTEN <sup>††,19</sup> - (0.1)%					
Call Swaptions on:					
Interest Rate Swaptions					
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.00% (Notional Value \$768,903,385)				GBP 561,100,000	\$ (2,819,648)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%				USD 440,817,500	(3,487,258)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%				USD 440,817,500	(3,487,259)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%				USD 440,817,500	(3,487,259)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%				USD 440,817,500	(3,487,259)
Total Interest Rate Swaptions					(16,768,683)
Put Swaptions on:					
Interest Rate Swaptions					
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 4.50% (Notional Value \$768,903,385)				GBP 561,100,000	(1,208,043)
Total Interest Rate Swaptions					(1,208,043)
Total OTC Interest Rate Swaptions Written					
(Premiums received \$15,491,834)					
Other Assets & Liabilities, net - (19.5)%					
Total Net Assets - 100.0%					
				\$	28,131,735,272

OTC Credit Default Swap Agreements Protection Purchased<sup>††</sup>

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (15-25%)	5.00%	Quarterly	12/20/29	\$ 44,055,000	\$ (3,262,362)	\$ (2,502,403)	\$ (759,959)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (25-35%)	5.00%	Quarterly	12/20/29	44,055,000	(6,704,658)	(5,978,035)	(726,623)
						\$ (9,967,020)	\$ (8,480,438)	\$ (1,486,582)

Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>

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	\$ 24,613,134	\$ 2,680	\$ 24,610,454
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	12/23/29	584,523,266	16,357,282	2,889	16,354,393
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.76%	Annually	02/06/29	650,000,000	7,865,448	2,322	7,863,126
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.17%	Annually	01/27/32	177,500,000	6,864,878	1,281	6,863,597
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.80%	Annually	04/01/32	225,000,000	3,720,742	1,591	3,719,151
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.59%	Annually	01/02/28	660,000,000	2,335,516	2,042	2,333,474
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25	1,337,210,000	2,159,969	507	2,159,462
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.96%	Annually	04/03/34	53,740,000	1,321,730	459	1,321,271
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.73%	Annually	12/04/34	163,000,000	831,489	1,346	830,143
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	900,000,000	(995,013)	2,395	(997,408)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	1,803,000,000	(26,043,181)	3,413	(26,046,594)
								\$ 39,031,994	\$ 20,925	\$ 39,011,069

Forward Foreign Currency Exchange Contracts<sup>††</sup>

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CAD	Sell	302,000	221,397 USD	07/16/25	\$ (561)
Barclays Bank plc	GBP	Sell	675,000	925,922 USD	07/16/25	(654)
Morgan Stanley Capital Services LLC	EUR	Sell	20,560,000	23,899,634 USD	07/16/25	(347,529)
Citibank, N.A.	GBP	Sell	50,230,000	68,092,245 USD	07/16/25	(858,725)
Barclays Bank plc	EUR	Sell	297,490,000	342,553,488 USD	07/16/25	(8,287,390)
						<u>\$ (9,494,859)</u>

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								
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	\$ 440,817,500	\$ 7,866,723
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	440,817,500	7,866,723
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	440,817,500	7,866,723
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	440,817,500	7,866,723
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.50%	08/19/26	3.50%	768,903,385	5,606,749
								\$ 37,073,641
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	5.50%	08/19/26	5.50%	\$ 768,903,385	\$ 257,638

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
<b>Call</b>								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.00%	08/19/26	3.00%	\$ 768,903,385	\$ (2,819,648)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(3,487,259)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(3,487,259)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(3,487,258)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(3,487,259)
								<u>\$ (16,768,683)</u>
<b>Put</b>								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.50%	08/19/26	4.50%	\$ 768,903,385	\$ (1,208,043)

~ 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](http://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, 2025. 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 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 \$12,258,193,357 (cost \$12,467,615,497), or 43.6% of total net assets.

4 Rate indicated is the 7-day yield as of June 30, 2025.

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

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, 2025.

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 \$123,675,935 (cost \$159,407,492), or 0.4% of total net assets.

10 Perpetual maturity.

11 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

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

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

14 All or a portion of this security is pledged as futures collateral at June 30, 2025.

15 Zero coupon rate security.

16 Payment-in-kind security.

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

18 Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

19 Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

BofA — Bank of America

CAD — Canadian Dollar

CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

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