	Shares	Value
COMMON STOCKS† - 0.0%		
COMMUNICATIONS - 0.0%		
Vacasa, Inc. — Class A*	81,407	$ 37,537
Total Common Stocks (Cost $813,108)		37,537
PREFERRED STOCKS†† - 0.5%		
FINANCIAL - 0.5%		
Wells Fargo & Co. 3.90%	12,100,000	10,567,515
MetLife, Inc. 3.85%	4,620,000	4,273,903
Markel Group, Inc. 6.00%	4,085,000	3,943,339
American Equity Investment Life Holding Co. 5.95%[1]	8,000	180,240
Total Financial		18,964,997
Total Preferred Stocks (Cost $20,988,535)		18,964,997
WARRANTS† - 0.0%		
Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26	19,663	4,424
Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26[2]	28,866	1,732
Total Warrants (Cost $69,361)		6,156
MUTUAL FUNDS† - 2.3%		
Guggenheim Strategy Fund III[3]	1,287,372	31,270,271
Guggenheim Strategy Fund II[3]	1,284,978	31,186,426
Guggenheim Ultra Short Duration Fund — Institutional Class[3]	3,124,485	30,463,724
Total Mutual Funds (Cost $93,876,872)		92,920,421
MONEY MARKET FUND† - 2.0%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.23%[4]	81,400,025	81,400,025
Total Money Market Fund (Cost $81,400,025)		81,400,025

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 32.6%		
COLLATERALIZED LOAN OBLIGATIONS - 21.4%		
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 7.27% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33◊,5	48,500,001	$ 47,837,898
2021-1A A2R, 7.42% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 04/15/33◊,5	6,250,000	6,127,636
BXMT Ltd.		
2020-FL2 A, 6.35% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38◊,5	17,124,254	16,273,433
2020-FL2 AS, 6.60% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38◊,5	14,310,000	13,039,331
2020-FL3 AS, 7.20% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37◊,5	4,500,000	4,209,538
2020-FL3 B, 7.60% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37◊,5	2,000,000	1,786,177
2020-FL2 B, 6.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38◊,5	2,000,000	1,743,011
Golub Capital Partners CLO 49M Ltd.		
2021-49A AR, 7.12% (3 Month Term SOFR + 1.53%, Rate Floor: 1.53%) due 08/26/33◊,5	36,500,000	35,833,776
ABPCI Direct Lending Fund IX LLC		
2021-9A A1R, 7.02% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/18/31◊,5	30,750,000	30,394,127
Golub Capital Partners CLO 54M, LP		
2021-54A A, 7.16% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33◊,5	29,000,000	28,548,963
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 7.22% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33◊,5	27,650,000	27,478,186
LCCM Trust		
2021-FL3 A, 6.90% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38◊,5	22,250,000	21,743,036
2021-FL2 B, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38◊,5	6,000,000	5,673,966
Owl Rock CLO IV Ltd.		
2021-4A A1R, 7.24% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33◊,5	24,250,000	23,885,976
2021-4A A2R, 7.54% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33◊,5	3,650,000	3,464,381

LIMITED DURATION FUND

	Face Amount~	Value
Parliament CLO II Ltd.		
2021-2A B, 7.34% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 08/20/32◊,5	22,250,000	$ 21,540,163
2021-2A A, 6.99% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 08/20/32◊,5	5,166,626	5,107,956
2021-2A C, 8.19% (3 Month Term SOFR + 2.81%, Rate Floor: 2.55%) due 08/20/32◊,5	500,000	476,675
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A2R, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 04/20/31◊,5	15,500,000	15,032,619
2021-5A A1R, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/20/31◊,5	11,348,941	11,209,379
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 6.93% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31◊,5	24,964,790	24,815,002
LCM XXIV Ltd.		
2021-24A AR, 6.57% (3 Month Term SOFR + 1.24%, Rate Floor: 0.98%) due 03/20/30◊,5	24,265,413	24,192,617
Palmer Square Loan Funding Ltd.		
2021-1A A1, 6.49% (3 Month Term SOFR + 1.16%, Rate Floor: 1.16%) due 04/20/29◊,5	9,251,070	9,231,564
2022-1A A2, 6.91% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30◊,5	5,000,000	4,930,987
2021-3A B, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 07/20/29◊,5	5,000,000	4,921,315
2021-2A B, 7.04% (3 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29◊,5	4,000,000	3,926,865
HERA Commercial Mortgage Ltd.		
2021-FL1 A, 6.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38◊,5	19,627,561	19,047,187
2021-FL1 B, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38◊,5	3,750,000	3,586,137
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 7.51% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33◊,5	23,000,000	22,088,089
Madison Park Funding XLVIII Ltd.		
2021-48A B, 7.03% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33◊,5	22,000,000	21,806,400
Cerberus Loan Funding XL LLC		
2023-1A A, 7.71% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35◊,5	16,500,000	16,499,053
2023-1A B, 8.91% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35◊,5	3,250,000	$ 3,253,625
LoanCore Issuer Ltd.		
2021-CRE5 B, 7.45% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/15/36◊,5	7,900,000	7,489,830
2021-CRE4 B, 6.68% (30 Day Average SOFR + 1.36%, Rate Floor: 1.36%) due 07/15/35◊,5	7,500,000	7,284,844
2019-CRE2 AS, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 05/15/36◊,5	4,657,548	4,557,120
Cerberus Loan Funding XXXI, LP		
2021-1A B, 7.47% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 04/15/32◊,5	9,600,000	9,464,474
2021-1A A, 7.07% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32◊,5	9,075,786	9,037,222
Cerberus Loan Funding XXXII, LP		
2021-2A A, 7.19% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33◊,5	14,250,000	14,074,806
2021-2A B, 7.47% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33◊,5	4,000,000	3,875,432
Cerberus Loan Funding XXX, LP		
2020-3A A, 7.42% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/15/33◊,5	18,000,000	17,937,616
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32◊,5	15,250,000	15,083,497
2021-1A BR, 7.74% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 04/20/32◊,5	2,250,000	2,177,133
2021-1A A2R, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 04/20/32◊,5	300,000	297,680
Woodmont Trust		
2020-7A A1A, 7.47% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 01/15/32◊,5	16,250,000	16,205,106
CHCP Ltd.		
2021-FL1 A, 6.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38◊,5	15,895,715	15,762,951
BRSP Ltd.		
2021-FL1 C, 7.59% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38◊,5	10,000,000	9,178,499
2021-FL1 B, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38◊,5	6,400,000	6,077,036

	Face Amount~	Value
ACRES Commercial Realty Ltd.		
2021-FL1 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 06/15/36◊,5	11,200,000	$ 10,665,665
2021-FL1 C, 7.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 06/15/36◊,5	4,800,000	4,532,643
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 7.13% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33◊,5	11,500,000	11,326,474
2021-3A B, 7.42% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33◊,5	2,250,000	2,171,965
Shackleton CLO Ltd.		
2017-8A A1R, 6.51% (3 Month Term SOFR + 1.18%, Rate Floor: 0.00%) due 10/20/27◊,5	13,228,825	13,207,954
BDS Ltd.		
2021-FL8 D, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 01/18/36◊,5	7,000,000	6,626,696
2021-FL9 C, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38◊,5	5,000,000	4,769,309
2020-FL5 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37◊,5	1,400,000	1,359,244
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 6.87% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31◊,5	12,238,677	12,168,539
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33◊,5	12,250,000	12,144,848
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 7.37% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33◊,5	11,500,000	11,198,964
Lake Shore MM CLO III LLC		
2021-2A A1R, 7.05% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31◊,5	11,250,000	11,092,125
FS Rialto		
2021-FL3 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 11/16/36◊,5	7,500,000	7,166,410
2021-FL2 C, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38◊,5	3,250,000	3,055,114
KREF		
2021-FL2 B, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39◊,5	10,700,000	9,968,742

	Face Amount~	Value
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A A1R, 7.05% (3 Month Term SOFR + 1.69%, Rate Floor: 1.43%) due 10/20/31◊,5	9,250,000	$ 9,135,547
PFP Ltd.		
2021-7 B, 6.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 04/14/38◊,5	4,599,770	4,404,395
2021-7 D, 7.85% (1 Month Term SOFR + 2.51%, Rate Floor: 2.40%) due 04/14/38◊,5	4,104,795	3,832,731
Cerberus Loan Funding XXXV, LP		
2021-5A A, 7.07% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33◊,5	8,000,000	7,928,090
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A B, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/20/33◊,5	7,000,000	6,931,401
2021-9A C, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 01/20/33◊,5	1,000,000	977,945
BCC Middle Market CLO LLC		
2021-1A A1R, 7.07% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33◊,5	6,750,000	6,663,527
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 6.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30◊,5	6,086,004	6,031,155
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A B, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33◊,5	6,000,000	5,936,400
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 B, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/16/36◊,5	6,000,000	5,754,902
Cerberus Loan Funding XLII LLC		
2023-3A A1, 7.91% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35◊,5	5,750,000	5,749,597
CIFC Funding Ltd.		
2021-4A A1B2, 6.84% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/34◊,5	5,000,000	4,964,160
STWD Ltd.		
2019-FL1 C, 7.40% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38◊,5	3,200,000	2,947,238
2021-FL2 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38◊,5	2,187,000	1,988,388

	Face Amount~	Value
Owl Rock CLO II Ltd.		
2021-2A ALR, 7.14% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33[◊,5]	5,000,000	$ 4,916,729
Fontainbleau Vegas		
10.98% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26[◊,†††]	4,777,544	4,777,544
BSPRT Issuer Ltd.		
2021-FL6 C, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36[◊,5]	5,000,000	4,633,362
Carlyle Global Market Strategies CLO Ltd.		
2018-4A A1RR, 6.57% (3 Month Term SOFR + 1.26%, Rate Floor: 1.00%) due 01/15/31[◊,5]	4,530,975	4,515,117
VOYA CLO		
2021-2A BR, 7.72% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30[◊,5]	4,500,000	4,473,236
ACRE Commercial Mortgage Ltd.		
2021-FL4 AS, 6.55% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37[◊,5]	4,500,000	4,341,963
Magnetite XXIX Ltd.		
2021-29A B, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/34[◊,5]	4,000,000	3,963,200
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32[◊,5]	4,000,000	3,956,800
KREF Funding V LLC		
7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26[◊,†††]	3,353,399	3,513,980
0.15% due 06/25/26[†††,6]	27,272,727	18,818
Owl Rock CLO VI Ltd.		
2021-6A B1, 7.41% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 06/21/32[◊,5]	3,500,000	3,383,935
AMMC CLO XIV Ltd.		
2021-14A A2R2, 7.01% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 07/25/29[◊,5]	2,166,281	2,165,415
Greystone Commercial Real Estate Notes		
2021-FL3 B, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39[◊,5]	2,200,000	2,092,909
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 7.26% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30[◊,5]	2,014,060	2,005,477
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/22/33[◊,5]	1,937,055	1,931,306
HGI CRE CLO Ltd.		
2021-FL2 B, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36[◊,5]	2,000,000	$ 1,908,872
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31[5,7]	1,500,000	1,098,368
Carlyle GMS Finance MM CLO LLC		
2018-1A A12R, 7.35% (3 Month Term SOFR + 2.04%, Rate Floor: 0.00%) due 10/15/31[◊,5]	250,000	247,939
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28[5,7]	325,901	3,272
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21[7,8]	500,000	50
Total Collateralized Loan Obligations		866,856,774
FINANCIAL - 3.9%		
Madison Avenue Secured Funding Trust		
2023-1, 7.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24[◊,†††,5]	18,250,000	18,250,000
2022-1, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23[◊,†††,5]	16,550,000	16,550,000
Strategic Partners Fund VIII LP		
7.93% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26[◊,†††]	25,520,343	25,388,876
Station Place Securitization Trust		
2022-SP1, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23[◊,†††,5]	16,550,000	16,550,000
Project Onyx I		
due 01/26/27[◊,†††]	9,750,000	9,750,425
7.31% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 01/26/27[◊,†††]	6,000,000	6,000,261
KKR Core Holding Company LLC		
4.00% due 08/12/31[†††]	17,807,991	15,396,517
Madison Avenue Secured Funding Trust		
2024-1, due 10/15/24[◊]	15,025,000	15,025,000
HV Eight LLC		
7.10% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27[◊,†††]	EUR12,400,000	13,114,753
Station Place Securitization Trust		
2024-1, due 10/15/24[◊]	7,525,000	7,525,000
Project Onyx II		
due 01/26/27[◊,†††]	3,250,000	3,249,883
7.31% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 01/26/27[◊,†††]	1,000,000	999,964
Ceamer Finance LLC		
3.69% due 03/24/31[†††]	4,126,675	3,828,627
Lightning A		
5.50% due 03/01/37[†††]	3,268,183	2,967,157
Thunderbird A		
5.50% due 03/01/37[†††]	3,221,333	2,924,336

LIMITED DURATION FUND

	Face Amount~	Value
Aesf Vi Verdi, LP		
6.00% (3 Month EURIBOR + 2.40%,		
Rate Floor: 2.40%) due 11/25/24◊,†††	EUR 103,023	$ 110,598
Total Financial		157,631,397
TRANSPORT-CONTAINER - 1.9%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46[5]	31,893,750	26,630,124
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[5]	8,964,667	7,559,548
2020-1A, 2.73% due 08/21/45[5]	3,818,388	3,468,308
2020-2A, 2.10% due 09/20/45[5]	3,552,441	3,114,116
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45[5]	12,635,000	10,967,147
2020-1A, 2.08% due 09/18/45[5]	1,384,000	1,195,342
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[5]	14,457,063	11,966,550
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[5]	13,738,840	11,732,715
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45[5]	2,793,750	2,431,766
Total Transport-Container		79,065,616
NET LEASE - 1.7%		
Oak Street Investment Grade		
Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50[5]	38,736,519	34,337,255
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45[5]	10,249,708	9,670,847
STORE Master Funding LLC		
2021-1A, 2.86% due 06/20/51[5]	6,871,812	5,603,178
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[5]	5,748,930	4,921,007
CARS-DB4, LP		
2020-1A, 3.19% due 02/15/50[5]	3,954,167	3,712,677
2020-1A, 3.25% due 02/15/50[5]	889,586	726,934
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51[5]	3,000,000	2,406,536
2021-1, 2.51% due 07/20/51[5]	2,500,000	2,031,310
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61[5]	2,500,000	2,155,743
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50[5]	1,977,083	1,734,531
Total Net Lease		67,300,018
WHOLE BUSINESS - 1.3%		
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[5]	18,421,875	15,928,806
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51[5]	11,827,750	9,763,346
2019-1A, 3.88% due 10/25/49[5]	6,015,625	5,492,585
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51[5]	8,791,754	7,423,924
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[5]	7,742,100	6,698,341
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[5]	7,032,500	6,228,502
Domino's Pizza Master Issuer LLC		
2019-1A, 3.67% due 10/25/49[5]	1,688,750	$ 1,461,169
Five Guys Funding LLC		
2017-1A, 4.60% due 07/25/47[5]	1,428,250	1,402,346
Total Whole Business		54,399,019
TRANSPORT-AIRCRAFT - 1.2%		
AASET Trust		
2021-1A, 2.95% due 11/16/41[5]	13,286,657	11,692,524
2017-1A, 3.97% due 05/16/42[5]	415,438	365,581
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38[5]	9,442,428	8,209,991
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40[5]	5,637,778	4,770,631
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[5]	5,287,981	4,384,265
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[5]	4,700,049	3,917,914
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[5]	4,139,653	3,710,661
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46[5]	3,694,783	3,408,364
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[5]	3,468,553	3,153,552
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[5]	1,708,566	1,546,305
2017-1, 4.58% due 02/15/42[5]	537,690	502,611
Raspro Trust		
2005-1A, 6.18% (3 Month USD		
SOFR + 0.93%, Rate Floor:		
0.93%) due 03/23/24◊,5	1,969,886	1,957,196
Total Transport-Aircraft		47,619,595
COLLATERALIZED DEBT OBLIGATIONS - 0.5%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39[5]	24,650,000	21,290,760
SINGLE FAMILY RESIDENCE - 0.4%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37[5]	5,050,000	4,654,044
2020-SFR2, 4.50% due 10/19/37[5]	4,900,000	4,540,382
2021-SFR1, 2.19% due 08/17/38[5]	4,000,000	3,486,439
2020-SFR2, 3.37% due 10/19/37[5]	3,200,000	2,924,753
Total Single Family Residence		15,605,618
INFRASTRUCTURE - 0.3%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[5]	9,250,000	8,056,735
SBA Tower Trust		
2.84% due 01/15/25[5]	3,550,000	3,397,849
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[5]	2,950,000	2,580,477
Total Infrastructure		14,035,061
Total Asset-Backed Securities		
(Cost $1,389,981,066)		1,323,803,858

	Face Amount~	Value
CORPORATE BONDS†† - 26.3%		
FINANCIAL - 14.4%		
Athene Global Funding		
6.00% (SOFR Compounded Index + 0.72%) due 01/07/25◊,5	30,000,000	$ 29,491,387
1.99% due 08/19/28[5]	15,850,000	12,924,881
1.73% due 10/02/26[5]	14,700,000	12,811,654
F&G Global Funding		
0.90% due 09/20/24[5]	42,100,000	39,755,008
1.75% due 06/30/26[5]	14,250,000	12,580,769
Societe Generale S.A.		
1.79% due 06/09/27[1,5]	28,000,000	24,680,859
1.48% due 12/14/26[1,5]	10,500,000	9,374,044
3.88% due 03/28/24[5]	350,000	345,603
GA Global Funding Trust		
1.95% due 09/15/28[5]	16,600,000	13,663,238
2.25% due 01/06/27[5]	15,000,000	13,144,015
1.63% due 01/15/26[5]	7,300,000	6,515,959
Macquarie Group Ltd.		
1.63% due 09/23/27[1,5]	16,750,000	14,632,765
1.20% due 10/14/25[1,5]	13,550,000	12,848,364
Equitable Financial Life Global Funding		
1.40% due 07/07/25[5]	15,000,000	13,776,255
1.80% due 03/08/28[5]	12,000,000	10,042,371
Cooperatieve Rabobank UA		
1.34% due 06/24/26[1,5]	15,000,000	13,802,514
1.98% due 12/15/27[1,5]	10,000,000	8,758,538
Reliance Standard Life Global Funding II		
2.75% due 05/07/25[5]	20,850,000	19,603,401
BNP Paribas S.A.		
1.32% due 01/13/27[1,5]	21,350,000	19,119,266
2.22% due 06/09/26[1,5]	400,000	373,285
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	25,600,000	18,556,088
Citizens Bank North America/Providence RI		
2.25% due 04/28/25	20,000,000	18,518,069
Credit Agricole S.A.		
1.25% due 01/26/27[1,5]	17,950,000	16,032,521
1.91% due 06/16/26[1,5]	400,000	371,848
Ares Finance Company LLC		
4.00% due 10/08/24[5]	14,617,000	14,132,829
Jackson National Life Global Funding		
1.75% due 01/12/25[5]	15,000,000	14,083,903
FS KKR Capital Corp.		
4.25% due 02/14/25[5]	7,600,000	7,276,958
2.63% due 01/15/27	7,400,000	6,336,942
JPMorgan Chase & Co.		
1.47% due 09/22/27[1]	15,000,000	13,141,295
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
2.88% due 10/15/26[5]	10,800,000	9,511,452
3.88% due 03/01/31[5]	4,100,000	3,269,217
ABN AMRO Bank N.V.		
1.54% due 06/16/27[1,5]	14,000,000	12,335,246
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	13,075,000	12,281,327
Deloitte LLP		
4.35% due 11/17/23†††	7,300,000	$ 7,273,658
3.46% due 05/07/27†††	4,500,000	4,073,902
Fidelity & Guaranty Life Holdings, Inc.		
5.50% due 05/01/25[5]	11,450,000	11,178,142
CBS Studio Center		
8.31% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24◊,†††	10,000,000	10,000,000
Iron Mountain, Inc.		
4.88% due 09/15/27[5]	7,360,000	6,788,531
5.00% due 07/15/28[5]	3,085,000	2,805,964
ING Groep N.V.		
1.73% due 04/01/27[1]	9,800,000	8,767,966
BPCE S.A.		
1.65% due 10/06/26[1,5]	9,500,000	8,621,540
Apollo Management Holdings, LP		
4.40% due 05/27/26[5]	7,115,000	6,775,327
4.00% due 05/30/24[5]	1,846,000	1,818,723
Corebridge Global Funding		
5.75% due 07/02/26[5]	7,250,000	7,162,457
OneMain Finance Corp.		
3.50% due 01/15/27	7,050,000	6,036,562
6.13% due 03/15/24	750,000	747,621
7.13% due 03/15/26	50,000	48,969
First American Financial Corp.		
4.00% due 05/15/30	7,860,000	6,656,557
LPL Holdings, Inc.		
4.00% due 03/15/29[5]	4,450,000	3,879,787
4.63% due 11/15/27[5]	2,000,000	1,847,762
SBA Communications Corp.		
3.13% due 02/01/29	6,500,000	5,421,470
Belrose Funding Trust		
2.33% due 08/15/30[5]	7,100,000	5,290,934
Starwood Property Trust, Inc.		
3.75% due 12/31/24[5]	5,375,000	5,117,307
Brighthouse Financial Global Funding		
6.05% (SOFR + 0.76%) due 04/12/24◊,5	5,050,000	5,026,164
SLM Corp.		
3.13% due 11/02/26	5,786,000	5,018,740
Horace Mann Educators Corp.		
4.50% due 12/01/25	4,420,000	4,201,691
Essex Portfolio, LP		
1.70% due 03/01/28	5,000,000	4,179,867
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[5]	4,300,000	3,620,627
Peachtree Corners Funding Trust		
3.98% due 02/15/25[5]	3,450,000	3,330,603
Fairfax Financial Holdings Ltd.		
4.85% due 04/17/28	3,100,000	2,937,627
Hunt Companies, Inc.		
5.25% due 04/15/29[5]	3,250,000	2,552,564
United Wholesale Mortgage LLC		
5.50% due 11/15/25[5]	1,940,000	1,845,285
5.50% due 04/15/29[5]	275,000	232,375

	Face Amount~	Value
Brookfield Finance, Inc.		
3.90% due 01/25/28	1,400,000	$ 1,289,474
CNO Financial Group, Inc.		
5.25% due 05/30/25	1,200,000	1,175,949
Trinity Acquisition plc		
4.40% due 03/15/26	881,000	845,867
Newmark Group, Inc.		
6.13% due 11/15/23	775,000	773,450
Old Republic International Corp.		
3.88% due 08/26/26	700,000	661,013
Equinix, Inc.		
1.55% due 03/15/28	700,000	583,372
Assurant, Inc.		
4.90% due 03/27/28	350,000	334,455
Morgan Stanley		
3.77% due 01/24/29[1]	361,000	329,179
Total Financial		583,343,352
CONSUMER, NON-CYCLICAL - 3.2%		
Triton Container International Ltd.		
1.15% due 06/07/24[5]	26,000,000	25,020,573
2.05% due 04/15/26[5]	1,800,000	1,603,608
Global Payments, Inc.		
2.90% due 05/15/30	31,000,000	25,414,624
CoStar Group, Inc.		
2.80% due 07/15/30[5]	15,280,000	12,311,757
Laboratory Corporation of America Holdings		
1.55% due 06/01/26	13,700,000	12,272,131
Element Fleet Management Corp.		
1.60% due 04/06/24[5]	10,250,000	10,004,047
PRA Health Sciences, Inc.		
2.88% due 07/15/26[5]	10,280,000	9,275,328
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27[5]	10,526,000	9,221,801
Block, Inc.		
2.75% due 06/01/26	7,600,000	6,835,425
BAT Capital Corp.		
4.70% due 04/02/27	4,220,000	4,040,435
3.56% due 08/15/27	527,000	482,148
Royalty Pharma plc		
1.75% due 09/02/27	5,150,000	4,394,151
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
5.13% due 02/01/28	4,306,000	4,097,601
Molina Healthcare, Inc.		
4.38% due 06/15/28[5]	1,115,000	999,094
Avantor Funding, Inc.		
4.63% due 07/15/28[5]	1,050,000	957,263
US Foods, Inc.		
4.75% due 02/15/29[5]	1,011,000	903,599
Catalent Pharma Solutions, Inc.		
3.13% due 02/15/29[5]	1,050,000	861,205
IQVIA, Inc.		
5.00% due 05/15/27[5]	850,000	801,191
Smithfield Foods, Inc.		
4.25% due 02/01/27[5]	350,000	323,552
Performance Food Group, Inc.		
5.50% due 10/15/27[5]	100,000	$ 94,744
Total Consumer, Non-cyclical		129,914,277
INDUSTRIAL - 2.9%		
Berry Global, Inc.		
1.57% due 01/15/26	11,750,000	10,621,226
4.88% due 07/15/26[5]	5,165,000	4,943,783
Sealed Air Corp.		
1.57% due 10/15/26[5]	16,450,000	14,320,031
TD SYNNEX Corp.		
1.25% due 08/09/24	14,400,000	13,756,814
GXO Logistics, Inc.		
1.65% due 07/15/26	15,000,000	13,180,195
Silgan Holdings, Inc.		
1.40% due 04/01/26[5]	12,600,000	11,176,272
Boeing Co.		
2.20% due 02/04/26	10,450,000	9,595,018
Vontier Corp.		
1.80% due 04/01/26	7,050,000	6,314,551
2.40% due 04/01/28	3,900,000	3,246,633
Graphic Packaging International LLC		
1.51% due 04/15/26[5]	6,500,000	5,790,388
Penske Truck Leasing Company LP / PTL Finance Corp.		
4.45% due 01/29/26[5]	5,475,000	5,244,659
4.20% due 04/01/27[5]	500,000	465,498
Stericycle, Inc.		
5.38% due 07/15/24[5]	3,925,000	3,874,344
IP Lending V Ltd.		
5.13% due 04/02/26[†††,5]	3,900,000	3,627,000
Jabil, Inc.		
1.70% due 04/15/26	3,800,000	3,413,644
GATX Corp.		
3.85% due 03/30/27	2,900,000	2,689,959
3.50% due 03/15/28	200,000	179,571
Standard Industries, Inc.		
4.75% due 01/15/28[5]	2,671,000	2,409,213
Weir Group plc		
2.20% due 05/13/26[5]	2,610,000	2,345,363
Mueller Water Products, Inc.		
4.00% due 06/15/29[5]	1,180,000	1,027,669
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26[5]	800,000	760,968
Amsted Industries, Inc.		
4.63% due 05/15/30[5]	350,000	296,359
5.63% due 07/01/27[5]	100,000	94,251
Summit Materials LLC / Summit Materials Finance Corp.		
5.25% due 01/15/29[5]	275,000	249,698
6.50% due 03/15/27[5]	75,000	73,225
Enviri Corp.		
5.75% due 07/31/27[5]	125,000	109,941
Total Industrial		119,806,273

	Face Amount~	Value
TECHNOLOGY - 1.5%		
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	22,350,000	$ 20,157,580
3.25% due 02/15/29	810,000	690,679
Infor, Inc.		
1.75% due 07/15/25[5]	13,800,000	12,688,411
Qorvo, Inc.		
1.75% due 12/15/24[5]	10,600,000	9,959,423
3.38% due 04/01/31[5]	1,200,000	950,479
4.38% due 10/15/29	963,000	846,898
NetApp, Inc.		
2.38% due 06/22/27	12,800,000	11,429,715
NCR Corp.		
5.13% due 04/15/29[5]	2,850,000	2,511,017
Twilio, Inc.		
3.63% due 03/15/29	994,000	832,121
MSCI, Inc.		
3.88% due 02/15/31[5]	379,000	321,091
Total Technology		60,387,414
CONSUMER, CYCLICAL - 1.3%		
Alt-2 Structured Trust		
2.95% (0 - —%) due 05/14/31[◊,†††]	9,998,811	8,731,858
Warnermedia Holdings, Inc.		
6.41% due 03/15/26	8,050,000	8,048,653
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25[5]	7,502,000	7,286,680
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,350,000	6,120,962
Delta Air Lines, Inc.		
7.00% due 05/01/25[5]	4,300,000	4,346,681
Hyatt Hotels Corp.		
5.75% due 04/23/30	4,320,000	4,188,020
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	2,552,861	2,272,997
3.00% due 10/15/28	1,568,907	1,403,723
Newell Brands, Inc.		
6.38% due 09/15/27	1,548,000	1,476,765
4.70% due 04/01/26	1,552,000	1,462,594
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27[5]	2,512,500	2,489,389
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27	2,300,000	2,196,500
Air Canada		
3.88% due 08/15/26[5]	2,350,000	2,132,762
1011778 BC ULC / New Red Finance, Inc.		
5.75% due 04/15/25[5]	700,000	694,632
Tempur Sealy International, Inc.		
4.00% due 04/15/29[5]	375,000	312,975
Total Consumer, Cyclical		53,165,191

	Face Amount~	Value
UTILITIES - 1.0%		
Alexander Funding Trust		
1.84% due 11/15/23[5]	19,050,000	$ 18,924,062
CenterPoint Energy, Inc.		
5.99% (SOFR Compounded Index + 0.65%) due 05/13/24[◊]	10,400,000	10,398,088
Terraform Global Operating, LP		
6.13% due 03/01/26[5]	6,170,000	6,054,313
AES Corp.		
3.30% due 07/15/25[5]	4,250,000	4,025,499
Total Utilities		39,401,962
BASIC MATERIALS - 0.9%		
Anglo American Capital plc		
2.25% due 03/17/28[5]	14,000,000	11,948,353
4.00% due 09/11/27[5]	750,000	700,249
5.38% due 04/01/25[5]	600,000	591,952
Kaiser Aluminum Corp.		
4.63% due 03/01/28[5]	9,643,000	8,420,171
Valvoline, Inc.		
3.63% due 06/15/31[5]	7,434,000	5,759,514
4.25% due 02/15/30[5]	125,000	122,752
International Flavors & Fragrances, Inc.		
1.23% due 10/01/25[5]	4,130,000	3,702,124
Alcoa Nederland Holding BV		
5.50% due 12/15/27[5]	3,675,000	3,490,860
Carpenter Technology Corp.		
6.38% due 07/15/28	1,145,000	1,104,312
Minerals Technologies, Inc.		
5.00% due 07/01/28[5]	140,000	128,408
Total Basic Materials		35,968,695
COMMUNICATIONS - 0.8%		
Rogers Communications, Inc.		
2.95% due 03/15/25	14,400,000	13,733,571
Level 3 Financing, Inc.		
3.63% due 01/15/29[5]	5,070,000	2,839,200
4.25% due 07/01/28[5]	2,277,000	1,418,647
3.75% due 07/15/29[5]	2,150,000	1,201,747
Paramount Global		
4.75% due 05/15/25	3,590,000	3,491,732
T-Mobile USA, Inc.		
2.63% due 04/15/26	3,200,000	2,959,469
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,250,000	2,534,535
Cogent Communications Group, Inc.		
3.50% due 05/01/26[5]	2,680,000	2,475,516
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28[5]	1,850,000	1,596,402
TripAdvisor, Inc.		
7.00% due 07/15/25[5]	400,000	399,240
CSC Holdings LLC		
4.13% due 12/01/30[5]	250,000	176,928
AMC Networks, Inc.		
4.25% due 02/15/29	225,000	138,059

	Face Amount~	Value
Match Group Holdings II LLC		
4.63% due 06/01/28[5]	75,000	$ 67,239
Sirius XM Radio, Inc.		
3.88% due 09/01/31[5]	75,000	56,810
Total Communications		33,089,095
ENERGY - 0.3%		
BP Capital Markets plc		
4.88% [1,9]	7,500,000	6,700,675
Occidental Petroleum Corp.		
5.50% due 12/01/25	5,000,000	4,934,615
Gulfstream Natural Gas System LLC		
4.60% due 09/15/25[5]	400,000	385,539
Sabine Pass Liquefaction LLC		
5.00% due 03/15/27	300,000	291,035
Parkland Corp.		
5.88% due 07/15/27[5]	80,000	76,128
Total Energy		12,387,992
Total Corporate Bonds		
(Cost $1,184,224,559)		1,067,464,251
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.4%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4%		
CSMC Trust		
2021-RPL1, 1.67% (WAC) due 09/27/60[◊,5]	27,434,837	25,252,942
2021-RPL7, 1.93% (WAC) due 07/27/61[◊,5]	12,437,270	11,382,378
2020-RPL5, 3.02% (WAC) due 08/25/60[◊,5]	11,400,049	11,192,014
2021-RPL4, 1.80% (WAC) due 12/27/60[◊,5]	7,705,935	7,174,292
2018-RPL9, 3.85% (WAC) due 09/25/57[◊,5]	4,640,171	4,411,944
2020-NQM1, 1.41% due 05/25/65[5,10]	2,131,720	1,896,075
PRPM LLC		
2021-5, 1.79% due 06/25/26[5,10]	20,772,529	19,159,407
2022-1, 3.72% due 02/25/27[5,10]	19,017,697	18,203,475
2021-8, 1.74% (WAC) due 09/25/26[◊,5]	9,458,212	8,672,746
2023-1, 6.88% (WAC) due 02/25/28[◊,5]	4,175,818	4,163,421
2021-RPL2, 2.49% (WAC) due 10/25/51[◊,5]	2,500,000	1,907,471
Legacy Mortgage Asset Trust		
2021-GS3, 1.75% due 07/25/61[5,10]	20,941,823	19,503,097
2021-GS4, 1.65% due 11/25/60[5,10]	17,918,264	16,219,755
2021-GS2, 1.75% due 04/25/61[5,10]	7,650,649	7,066,543
2021-GS5, 2.25% due 07/25/67[5,10]	4,871,672	4,495,335
BRAVO Residential Funding Trust		
2021-C, 1.62% due 03/01/61[5,10]	21,279,934	18,706,241
2022-R1, 3.13% due 01/29/70[5,10]	17,598,452	15,768,639
2021-HE2, 6.17% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69[◊,5]	2,225,679	2,189,412
2021-HE2, 6.37% (30 Day Average SOFR + 1.05%, Rate Floor: 0.00%) due 11/25/69[◊,5]	2,043,782	2,014,447
2021-HE1, 6.27% (30 Day Average SOFR + 0.95%, Rate Floor: 0.00%) due 01/25/70[◊,5]	1,791,283	1,772,754
2021-HE1, 6.17% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70[◊,5]	1,344,982	1,333,392

	Face Amount~	Value
NYMT Loan Trust		
2021-SP1, 1.67% due 08/25/61[5,10]	34,420,304	$ 31,185,415
2022-SP1, 5.25% due 07/25/62[5,10]	9,626,850	9,287,132
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65[5,10]	40,986,370	37,568,496
Verus Securitization Trust		
2021-4, 1.35% (WAC) due 07/25/66[◊,5]	6,306,890	4,752,666
2021-5, 1.37% (WAC) due 09/25/66[◊,5]	5,943,789	4,674,101
2020-5, 1.58% due 05/25/65[5,10]	4,523,933	4,150,524
2021-3, 1.44% (WAC) due 06/25/66[◊,5]	3,615,614	2,981,272
2021-6, 1.89% (WAC) due 10/25/66[◊,5]	2,817,612	2,236,650
2019-4, 2.64% due 11/25/59[5,10]	1,373,925	1,308,043
2020-1, 2.42% due 01/25/60[5,10]	741,848	698,734
Towd Point Revolving Trust		
, 4.83% due 09/25/64[8]	18,500,000	17,986,625
LSTAR Securities Investment Ltd.		
2023-1, 8.81% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28[◊,5]	10,796,779	10,789,401
2021-1, 8.24% (1 Month Term SOFR + 2.91%, Rate Floor: 1.80%) due 02/01/26[◊,8]	6,824,430	6,698,014
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57[◊,5]	6,698,551	6,354,557
2018-2, 3.25% (WAC) due 03/25/58[◊,5]	3,492,745	3,336,474
2017-5, 6.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.00%) due 02/25/57[◊,5]	1,883,013	1,890,553
2018-1, 3.00% (WAC) due 01/25/58[◊,5]	429,371	408,853
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62[5,10]	11,701,048	11,597,489
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 6.06% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37[◊]	10,829,041	10,253,831
2006-BC4, 5.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36[◊]	494,911	471,125
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,5]	11,994,395	10,526,328
Home Equity Loan Trust		
2007-FRE1, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37[◊]	10,253,398	9,485,993
Soundview Home Loan Trust		
2006-OPT5, 5.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36[◊]	8,142,298	7,639,153
2005-OPT3, 6.14% (1 Month Term SOFR + 0.82%, Rate Floor: 0.71%) due 11/25/35[◊]	1,148,489	1,116,013
CFMT LLC		
2021-HB5, 1.37% (WAC) due 02/25/31[◊,5]	6,950,000	6,578,545
2022-HB9, 3.25% (WAC) due 09/25/37[◊,8]	2,084,148	1,865,144

	Face Amount~	Value
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58[◊,5]	5,422,393	$ 4,906,197
2018-1A, 4.00% (WAC) due 12/25/57[◊,5]	1,702,102	1,580,643
2019-6A, 3.50% (WAC) due 09/25/59[◊,5]	1,336,547	1,195,619
2017-5A, 6.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57[◊,5]	501,555	498,289
CSMC		
2021-NQM8, 2.41% (WAC) due 10/25/66[◊,5]	7,854,666	6,211,877
NovaStar Mortgage Funding Trust Series		
2007-2, 5.63% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37[◊]	5,918,963	5,691,043
Alternative Loan Trust		
2007-OA7, 5.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47[◊]	4,308,602	3,602,005
2007-OH3, 6.01% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47[◊]	2,114,584	1,834,694
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68[◊,8]	4,395,049	4,332,785
2019-RM3, 2.80% (WAC) due 06/25/69[◊,8]	900,029	872,863
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE3, 5.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 12/25/36[◊]	4,560,443	2,189,133
2007-HE3, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36[◊]	3,267,101	1,568,331
2007-HE5, 5.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37[◊]	1,579,834	663,872
2006-NC1, 6.00% (1 Month Term SOFR + 0.68%, Rate Floor: 0.57%) due 12/25/35[◊]	305,288	299,325
American Home Mortgage Investment Trust		
2006-3, 5.79% (1 Month Term SOFR + 0.47%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46[◊]	5,388,873	4,281,082
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61[◊,5]	4,128,675	3,760,183
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55[5]	3,750,000	3,378,218
Banc of America Funding Trust		
2015-R2, 5.69% (1 Month Term SOFR + 0.26%, Rate Floor: 0.26%) due 04/29/37[◊,5]	3,274,314	3,209,266
HarborView Mortgage Loan Trust		
2006-14, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47[◊]	1,892,692	1,668,099
2006-12, 5.82% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38[◊]	1,566,027	1,356,191

	Face Amount~	Value
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 5.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36[◊]	3,056,870	$ 2,956,574
Securitized Asset Backed Receivables LLC Trust		
2007-HE1, 5.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 12/25/36[◊]	12,956,598	2,859,053
IXIS Real Estate Capital Trust		
2006-HE1, 6.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	4,746,159	2,459,057
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 6.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36[◊]	2,567,973	2,424,536
Ellington Financial Mortgage Trust		
2021-2, 1.29% (WAC) due 06/25/66[◊,5]	2,057,823	1,589,022
2020-2, 1.64% (WAC) due 10/25/65[◊,5]	938,896	835,418
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 6.17% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35[◊]	2,395,236	2,313,845
OBX Trust		
2022-NQM9, 6.45% due 09/25/62[5,10]	2,197,065	2,183,932
First NLC Trust		
2005-4, 6.21% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36[◊]	2,223,075	2,129,476
Angel Oak Mortgage Trust		
2021-6, 1.71% (WAC) due 09/25/66[◊,5]	2,618,679	2,026,949
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.38% (WAC) due 09/27/60[◊,5]	2,101,334	1,872,039
Citigroup Mortgage Loan Trust, Inc.		
2006-WF1, 4.96% due 03/25/36	3,519,369	1,720,641
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62[◊,5]	1,847,360	1,576,430
Towd Point Mortgage Trust 2023-CES1		
2023-CES1, 6.75% (WAC) due 07/25/63[◊,5]	1,437,632	1,431,254
Structured Asset Investment Loan Trust		
2006-3, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36[◊]	1,439,746	1,368,516
2005-2, 6.17% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 03/25/35[◊]	25,720	25,586
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36[◊]	3,799,537	1,303,853

	Face Amount~	Value
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 5.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36◊	1,353,473	$ 1,253,083
GSAA Home Equity Trust		
2006-3, 6.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36◊	2,256,456	1,185,830
Morgan Stanley Home Equity Loan Trust		
2006-2, 5.99% (1 Month Term SOFR + 0.67%, Rate Floor: 0.56%) due 02/25/36◊	1,184,772	1,162,837
Lehman XS Trust Series		
2006-16N, 5.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 11/25/46◊	1,240,640	1,047,478
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 6.45% (1 Month Term SOFR + 1.13%, Rate Floor: 1.02%) due 04/25/35◊	885,560	841,260
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66◊,5	1,500,000	820,854
MFRA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56◊,5	842,347	736,601
Nationstar Home Equity Loan Trust		
2007-B, 5.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 04/25/37◊	741,487	733,413
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60◊,5	773,571	731,390
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 6.01% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36◊	671,089	636,926
Long Beach Mortgage Loan Trust		
2006-8, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36◊	2,338,134	634,476
CIT Mortgage Loan Trust		
2007-1, 6.78% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 10/25/37◊,5	408,789	407,927
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WHQ3, 6.38% (1 Month Term SOFR + 1.06%, Rate Floor: 0.95%) due 06/25/35◊	410,535	406,642
Nomura Resecuritization Trust		
2015-4R, 2.73% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36◊,5	368,749	340,134
First Franklin Mortgage Loan Trust		
2004-FF10, 6.71% (1 Month Term SOFR + 1.39%, Rate Floor: 1.28%) due 07/25/34◊	341,991	328,789
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50◊,5	290,915	$ 264,812
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	55,367	54,709
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.47% due 06/26/36[10]	45,150	40,927
CSMC Series		
2014-2R, 3.56% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 02/27/46◊,5	13,938	13,826
Total Residential Mortgage-Backed Securities		504,144,721
GOVERNMENT AGENCY - 5.9%		
Freddie Mac		
5.00% due 06/01/38	41,705,764	40,653,610
5.50% due 02/01/53	39,105,065	37,888,088
5.00% due 05/01/38	33,369,229	32,527,390
5.00% due 06/01/53	20,423,263	19,305,208
5.00% due 02/01/53	18,467,748	17,454,209
5.00% due 09/01/52	7,672,558	7,246,514
Fannie Mae		
5.00% due 06/01/38	30,378,415	29,612,028
5.00% due 05/01/38	13,629,256	13,285,417
5.00% due 08/01/53	7,965,169	7,517,660
5.00% due 09/01/52	2,930,955	2,768,431
5.00% due 06/01/53	2,662,421	2,514,006
Ginnie Mae		
6.00% due 09/20/45†††	20,900,000	20,795,628
6.00% due 06/20/47†††	3,100,000	3,102,174
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	3,227,905	2,452,423
2.00% due 11/25/59	1,855,823	1,407,502
Fannie Mae-Aces		
1.59% (WAC) due 03/25/35◊,6	6,024,592	594,464
Total Government Agency		239,124,752
COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.1%		
BX Commercial Mortgage Trust		
2021-VOLT, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36◊,5	25,000,000	23,846,652
2022-LP2, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39◊,5	13,204,132	12,723,358
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.99% (1 Month Term SOFR + 1.65%, Rate Floor: 1.54%) due 06/15/38◊,5	10,200,000	8,970,550
2016-JP2, 1.94% (WAC) due 08/15/49◊,6	30,418,558	1,119,397
MHP		
2022-MHIL, 6.60% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/27◊,5	7,773,268	7,519,718
BXHPP Trust		
2021-FILM, 6.55% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36◊,5	8,250,000	7,441,895

	Face Amount~	Value
Life Mortgage Trust		
2021-BMR, 6.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38[◊,5]	6,880,791	$ 6,656,039
Extended Stay America Trust		
2021-ESH, 7.15% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38[◊,5]	3,801,950	3,745,115
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.09% (WAC) due 07/15/50[◊,6]	22,066,047	572,486
2016-C37, 0.95% (WAC) due 12/15/49[◊,6]	26,321,483	468,959
2017-C42, 1.01% (WAC) due 12/15/50[◊,6]	14,304,298	415,624
2017-RB1, 1.35% (WAC) due 03/15/50[◊,6]	7,942,639	241,938
2015-LC22, 0.90% (WAC) due 09/15/58[◊,6]	18,414,889	210,447
2016-NXS5, 1.57% (WAC) due 01/15/59[◊,6]	4,551,464	117,907
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.77% (WAC) due 06/15/51[◊,6]	30,564,816	596,277
2016-C4, 0.86% (WAC) due 12/15/49[◊,6]	33,144,591	583,000
2016-C2, 1.63% (WAC) due 06/15/49[◊,6]	6,238,287	175,595
2017-C5, 1.04% (WAC) due 03/15/50[◊,6]	3,070,880	65,653
BENCHMARK Mortgage Trust		
2018-B2, 0.60% (WAC) due 02/15/51[◊,6]	93,844,677	1,323,266
DBJPM Mortgage Trust		
2017-C6, 1.05% (WAC) due 06/10/50[◊,6]	50,799,553	1,213,388
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.16% (WAC) due 02/15/50[◊,6]	29,028,887	774,154
2016-UB10, 1.89% (WAC) due 07/15/49[◊,6]	10,113,741	322,988
COMM Mortgage Trust		
2018-COR3, 0.57% (WAC) due 05/10/51[◊,6]	35,097,572	575,369
2015-CR24, 0.83% (WAC) due 08/10/48[◊,6]	51,459,452	497,603
UBS Commercial Mortgage Trust		
2017-C2, 1.22% (WAC) due 08/15/50[◊,6]	21,994,508	699,977
2017-C5, 1.22% (WAC) due 11/15/50[◊,6]	10,786,278	294,345
CSAIL Commercial Mortgage Trust		
2019-C15, 1.19% (WAC) due 03/15/52[◊,6]	19,285,526	725,005
2016-C6, 2.02% (WAC) due 01/15/49[◊,6]	6,000,908	209,859
BBCMS Mortgage Trust		
2018-C2, 0.92% (WAC) due 12/15/51[◊,6]	29,298,312	876,937
Morgan Stanley Bank of America Merrill Lynch Trust		
2017-C34, 0.91% (WAC) due 11/15/52[◊,6]	23,038,962	523,761
2015-C27, 1.01% (WAC) due 12/15/47[◊,6]	28,527,061	335,647
CGMS Commercial Mortgage Trust		
2017-B1, 0.87% (WAC) due 08/15/50[◊,6]	19,690,399	452,909
CD Mortgage Trust		
2017-CD6, 1.02% (WAC) due 11/13/50[◊,6]	12,647,526	291,899
2016-CD1, 1.50% (WAC) due 08/10/49[◊,6]	5,702,432	155,299
CD Commercial Mortgage Trust		
2017-CD4, 1.38% (WAC) due 05/10/50[◊,6]	13,459,464	443,041
GS Mortgage Securities Trust		
2017-GS6, 1.16% (WAC) due 05/10/50[◊,6]	11,037,110	324,345
BANK		
2017-BNK6, 0.91% (WAC) due 07/15/60[◊,6]	13,494,094	293,711
Citigroup Commercial Mortgage Trust		
2016-C2, 1.81% (WAC) due 08/10/49[◊,6]	5,964,261	205,338
2016-GC37, 1.82% (WAC) due 04/10/49[◊,6]	2,812,757	85,250

	Face Amount~	Value
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 0.78% (WAC) due 01/15/47[◊,6]	11,107,145	$ 706
Total Commercial Mortgage-Backed Securities		86,095,407
Total Collateralized Mortgage Obligations		
(Cost $892,853,973)		829,364,880
U.S. GOVERNMENT SECURITIES[††] - 7.7%		
U.S. Treasury Notes		
4.75% due 07/31/25	200,000,000	198,671,876
4.63% due 06/30/25	100,000,000	99,144,531
United States Treasury Inflation Indexed Bonds		
1.25% due 04/15/28[13]	10,496,524	9,982,666
1.38% due 07/15/33[13]	5,203,450	4,811,057
Total U.S. Government Securities		
(Cost $314,181,821)		312,610,130
FEDERAL AGENCY DISCOUNT NOTES[††] - 4.7%		
Federal Home Loan Bank		
5.20% due 10/02/23[11]	188,722,000	188,694,740
Total Federal Agency Discount Notes		
(Cost $188,694,740)		188,694,740
SENIOR FLOATING RATE INTERESTS[††,◊] - 2.5%		
TECHNOLOGY - 0.6%		
RLDatix		
9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25[†††]	13,798,857	13,540,818
Dun & Bradstreet		
8.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/18/29	8,471,000	8,445,587
Upland Software, Inc.		
9.17% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 08/06/26	500,225	477,714
Emerald TopCo, Inc. (Press Ganey)		
9.18% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 07/24/26	191,206	183,606
Total Technology		22,647,725
BASIC MATERIALS - 0.4%		
Trinseo Materials Operating S.C.A.		
7.93% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,850,250	9,080,900
INEOS Ltd.		
6.61% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 8,100,000	8,425,901
Total Basic Materials		17,506,801
INDUSTRIAL - 0.4%		
Mileage Plus Holdings LLC		
10.80% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 06/21/27	7,091,625	7,358,341
Harsco Corporation		
7.68% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/10/28	3,910,000	3,855,025
Ravago Holdings America, Inc.		
8.15% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/04/28	1,950,000	1,911,000

	Face Amount~	Value
CPM Holdings, Inc.		
8.94% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 11/17/25	1,490,600	$ 1,485,011
Cushman & Wakefield US Borrower LLC		
8.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/31/30	723,515	710,253
8.18% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/21/25	70,924	70,765
Total Industrial		15,390,395
CONSUMER, NON-CYCLICAL - 0.4%		
Bombardier Recreational Products, Inc.		
7.42% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/24/27	4,093,448	4,064,467
Women's Care Holdings, Inc.		
10.05% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	4,548,561	4,025,477
Sigma Holding BV (Flora Food)		
7.41% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 2,786,074	2,934,378
Hearthside Group Holdings LLC		
9.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	2,041,071	1,779,569
DaVita, Inc.		
7.18% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/12/26	686,042	677,041
Froneri US, Inc.		
7.67% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/29/27	435,375	431,761
Pearl Intermediate Parent LLC		
8.17% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/14/25	388,691	386,141
Outcomes Group Holdings, Inc.		
9.13% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 10/24/25	380,721	378,273
EyeCare Partners LLC		
9.18% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/18/27	486,250	339,403
Total Consumer, Non-cyclical		15,016,510
COMMUNICATIONS - 0.3%		
Playtika Holding Corp.		
8.18% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 03/13/28	10,361,500	10,342,124
Zayo Group Holdings, Inc.		
8.43% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,500,000	1,221,465
Altice US Finance I Corp.		
7.70% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26	453,759	437,650
Ziggo Financing Partnership		
7.95% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/28/28	400,000	390,332
Virgin Media Bristol LLC		
7.95% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/31/28	200,000	194,026
Total Communications		12,585,597
CONSUMER, CYCLICAL - 0.3%		
Amaya Holdings BV		
6.36% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,500,000	$ 4,756,429
Rent-A-Center, Inc.		
8.88% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/17/28	2,109,698	2,101,133
Pacific Bells LLC		
10.15% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	1,564,598	1,542,600
Entain Holdings (Gibraltar) Ltd.		
7.99% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27	1,466,250	1,462,320
New Trojan Parent, Inc.		
8.69% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28	2,688,125	1,402,314
Packers Holdings LLC		
8.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	1,689,954	997,073
Samsonite IP Holdings SARL		
8.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/21/30	175,527	175,638
Total Consumer, Cyclical		12,437,507
ENERGY - 0.1%		
ITT Holdings LLC		
8.18% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/10/28	2,891,000	2,883,165
Venture Global Calcasieu Pass LLC		
8.04% (1 Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26	444,419	440,344
Total Energy		3,323,509
FINANCIAL - 0.0%		
Jane Street Group LLC		
8.18% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/26/28	1,940,768	1,933,490
Total Senior Floating Rate Interests (Cost $108,331,357)		100,841,534
U.S. TREASURY BILLS†† - 1.0%		
U.S. Treasury Bills		
5.27% due 10/03/23[11]	20,784,000	20,780,962
5.28% due 10/17/23[11]	14,835,000	14,802,409
5.28% due 10/10/23[11]	3,915,000	3,910,424
Total U.S. Treasury Bills (Cost $39,487,974)		39,493,795
MUNICIPAL BONDS†† - 0.1%		
CALIFORNIA - 0.1%		
California Public Finance Authority Revenue Bonds		
1.55% due 10/15/26	3,145,000	2,747,368
Total Municipal Bonds (Cost $3,145,000)		2,747,368

	Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.0%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	$ 120,100,000	$ 240,471
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	119,000,000	238,269
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	59,950,000	120,035
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	48,900,000	97,911
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of $0.10	120,100,000	75,256
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of $0.20	120,000,000	75,193
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of $0.20	58,950,000	36,939
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of $0.20	48,900,000	30,641
Total Interest Rate Options		914,715
Total OTC Options Purchased (Cost $2,968,935)		914,715
Total Investments - 100.1% (Cost $4,321,017,326)		4,059,264,407

	Notional Value	Value
OTC INTEREST RATE SWAPTIONS WRITTEN††12 - 0.0%		
Put Swaptions on:		
Interest Rate Swaptions		
Barclays Bank plc 5-Year Interest Rate Swap Expiring October 2023 with exercise rate of 3.93% (Notional Value $64,550,000)	$ 64,550,000	$ (1,288,794)
Total OTC Interest Rate Swaptions Written (Premiums Received $445,395)		(1,288,794)
Other Assets & Liabilities, net - (0.1)%		(3,287,943)
Total Net Assets - 100.0%		$4,054,687,670

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
BofA Securities, Inc.	ICE	ITRAXX. EUR.38.V1	1.00%	Quarterly	12/20/27	$ 24,500,000	$ (341,538)	$ (191,247)	$ (150,291)
BofA Securities, Inc.	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28	40,800,000	(639,493)	169,403	(808,896)
							$ (981,031)	$ (21,844)	$ (959,187)

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.68%	Annually	06/29/25	$197,000,000	$ (1,418,445)	$ 690	$ (1,419,135)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	52,000,000	(2,136,639)	480	(2,137,119)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.79%	Annually	10/03/27	106,500,000	(2,632,083)	(33,310)	(2,598,773)
								$ (6,187,167)	$ (32,140)	$ (6,155,027)

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation
Barclays Bank plc	EUR	Sell	29,447,000	31,666,950 USD	10/16/23	$ 511,868

OTC Interest Rate Swaptions Written[12]

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
Barclays Bank plc 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.93%	10/16/23	3.93%	$64,550,000	$ (1,288,794)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
* Non-income producing security.
** Includes cumulative appreciation (depreciation).
† Value determined based on Level 1 inputs.
†† 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 September 30, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
[1] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[2] Special Purpose Acquisition Company (SPAC).
[3] Affiliated issuer.
[4] Rate indicated is the 7-day yield as of September 30, 2023.
[5] 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 $2,381,647,236 (cost $2,566,633,440), or 58.7% of total net assets.
[6] Security is an interest-only strip.
[7] Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
[8] 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 $31,755,481 (cost $32,549,805), or 0.8% of total net assets.
[9] Perpetual maturity.
[10] Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2023.
[11] Rate indicated is the effective yield at the time of purchase.
[12] Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.
[13] Face amount of security is adjusted for inflation.

BofA — Bank of America
CDX.NA.HY.40.V1 — Credit Default Swap North American High Yield Series 40 Index Version 1
CME — Chicago Mercantile Exchange
CMS — Constant Maturity Swap
EUR — Euro
EURIBOR — European Interbank Offered Rate
ICE — Intercontinental Exchange
ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version 1
LIBOR — London Interbank Offered Rate
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
WAC — Weighted Average Coupon