LIMITED DURATION FUND

	Shares	Value
COMMON STOCKS† - 0.0%		
COMMUNICATIONS - 0.0%		
Vacasa, Inc. — Class A*	4,070	$ 21,897
Total Common Stocks		
(Cost $813,037)		21,897
PREFERRED STOCKS† - 0.6%		
FINANCIAL - 0.6%		
Wells Fargo & Co. ††		
3.90%	12,100,000	11,858,911
Charles Schwab Corp. ††		
5.38%	8,550,000	8,519,678
MetLife, Inc. ††		
3.85%	4,620,000	4,565,830
Markel Group, Inc. ††		
6.00%	4,085,000	4,062,606
Total Financial		29,007,025
Total Preferred Stocks		
(Cost $29,290,160)		29,007,025
WARRANTS† - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26*	19,663	207
Total Warrants		
(Cost $45,531)		207
EXCHANGE-TRADED FUNDS*,† - 0.4%**		
iShares Core S&P 500 ETF	38,470	21,616,293
Total Exchange-Traded Funds		
(Cost $22,937,353)		21,616,293
MUTUAL FUNDS† - 1.9%		
Guggenheim Ultra Short Duration Fund — Institutional Class[1]	3,376,513	33,866,428
Guggenheim Strategy Fund III[1]	1,296,256	32,315,660
Guggenheim Strategy Fund II[1]	1,046,977	26,027,848
Total Mutual Funds		
(Cost $90,675,540)		92,209,936
MONEY MARKET FUNDS*,† - 2.0%**		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.17%[2]	98,095,897	98,095,897
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.21%[2]	102,461	102,461
Total Money Market Funds		
(Cost $98,198,358)		98,198,358

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 33.0%		
GOVERNMENT AGENCY - 19.3%		
Uniform MBS 15 Year		
5.00% due 06/01/25[3]	634,210,000	$ 636,108,191
Uniform MBS 30 Year		
5.00% due 06/01/25[3]	101,744,995	99,503,756
5.50% due 06/01/25[3]	46,170,000	46,029,689
Freddie Mac		
5.50% due 02/01/53	34,422,161	34,630,129
6.00% due 08/01/54	20,758,550	21,308,143
5.00% due 06/01/53	18,328,578	18,076,109
5.00% due 02/01/53	16,061,352	15,846,841
5.50% due 04/25/51	7,661,965	7,754,073
Fannie Mae		
7.00% due 03/01/55	47,083,021	49,251,699
5.00% due 08/01/53	7,260,435	7,136,718
6.50% due 04/25/49	6,274,653	6,403,835
5.00% due 06/01/53	2,518,843	2,475,922
Ginnie Mae		
6.00% due 09/20/45	10,901,228	10,994,857
6.00% due 06/20/47	1,589,804	1,597,236
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	2,905,995	2,312,025
2.00% due 11/25/59	1,648,670	1,310,885
Fannie Mae-Aces		
1.49% (WAC) due 03/25/35◊,4	5,936,963	494,878
Total Government Agency		961,234,986
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.0%		
CSMC Trust		
2021-RPL1, 4.08% (WAC) due 09/27/60◊,5	22,586,980	22,502,281
2021-RPL7, 4.19% (WAC) due 07/27/61◊,5	10,088,469	10,051,343
2021-RPL4, 4.10% (WAC) due 12/27/60◊,5	9,702,524	9,669,393
2021-NQM8, 2.41% (WAC) due 10/25/66◊,5	6,777,365	5,936,002
2018-RPL9, 3.85% (WAC) due 09/25/57◊,5	3,407,406	3,336,334
2020-NQM1, 2.41% due 05/25/65[5]	1,317,691	1,243,646
PRPM LLC		
2021-5, 4.79% due 06/25/26[5,6]	16,428,549	16,397,157
2022-1, 3.72% due 02/25/27[5,6]	15,690,474	15,698,693
2021-8, 4.74% (WAC) due 09/25/26◊,5	7,296,782	7,277,941
2024-RPL2, 3.50% due 05/25/54[5]	4,152,723	3,993,200
2024-4, 6.41% due 08/25/29[5,6]	2,296,743	2,301,111
2024-6, 5.70% due 11/25/29[5,6]	1,902,811	1,899,821
Legacy Mortgage Asset Trust		
2021-GS3, 4.75% due 07/25/61[5,6]	17,733,357	17,683,232
2021-GS4, 4.65% due 11/25/60[5,6]	14,705,512	14,679,071
2021-GS2, 4.75% due 04/25/61[5,6]	6,340,287	6,333,185
2021-GS5, 5.25% due 07/25/67[5,6]	4,089,502	4,078,680
OBX Trust		
2024-NQM5, 5.99% due 01/25/64[5,6]	16,391,877	16,534,900
2024-NQM18, 5.66% due 10/25/64[5,6]	4,402,688	4,407,912
2024-NQM18, 5.87% due 10/25/64[5,6]	3,637,003	3,650,734
2025-NQM2, 5.75% due 11/25/64[5,6]	2,947,234	2,957,718
2024-NQM8, 6.23% due 05/25/64[5,6]	2,811,406	2,844,949
2024-NQM9, 6.28% due 01/25/64[5,6]	2,388,724	2,414,724

	Face Amount~	Value
2024-NQM1, 5.55% (WAC) due 12/25/64[◊,5]	2,216,634	$ 2,219,421
2024-NQM17, 5.86% due 11/25/64[5,6]	1,922,685	1,929,844
2022-NQM9, 6.45% due 09/25/62[5,6]	1,803,558	1,809,056
2025-NQM3, 5.85% due 12/01/64[5,6]	1,487,076	1,488,830
2025-NQM3, 5.95% due 12/01/64[5,6]	1,487,076	1,487,540
2025-HE1, 5.94% (30 Day Average SOFR + 1.60%, Rate Floor: 1.60%) due 02/25/55[◊,5]	1,000,000	1,000,221
Verus Securitization Trust		
2025-2, 5.31% due 03/25/70[5,6]	12,500,000	12,537,415
2021-4, 1.35% (WAC) due 07/25/66[◊,5]	5,269,779	4,385,814
2021-5, 1.37% (WAC) due 09/25/66[◊,5]	4,936,329	4,238,718
2020-5, 2.58% due 05/25/65[5]	3,675,309	3,531,988
2024-5, 6.45% due 06/25/69[5,6]	2,764,189	2,785,896
2021-3, 1.44% (WAC) due 06/25/66[◊,5]	3,041,509	2,622,680
2025-1, 5.77% due 01/25/70[5,6]	2,574,617	2,573,271
2021-6, 1.89% (WAC) due 10/25/66[◊,5]	2,413,025	2,070,118
2024-9, 5.89% due 11/25/69[5,6]	2,032,324	2,030,073
2025-1, 5.62% (WAC) due 01/25/70[◊,5]	1,287,309	1,290,196
2020-1, 3.42% due 01/25/60[5]	421,699	410,122
NYMT Loan Trust		
2021-SP1, 4.67% due 08/25/61[5,6]	29,200,329	29,019,397
2022-SP1, 5.25% due 07/25/62[5,6]	8,434,120	8,372,195
OSAT Trust		
2021-RPL1, 5.12% due 05/25/65[5,6]	34,354,508	34,292,904
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,5]	15,765,135	14,652,290
2025-1, 6.00% (WAC) due 06/25/55[◊,5]	6,862,479	6,900,082
2024-NQM1, 5.59% due 02/25/64[5,6]	2,145,964	2,154,756
Cross Mortgage Trust		
2025-H1, 5.74% (WAC) due 02/25/70[◊,5]	22,423,652	22,497,731
BRAVO Residential Funding Trust		
2024-NQM1, 5.94% due 12/01/63[5,6]	9,145,259	9,181,041
2025-NQM1, 5.81% due 12/25/64[5,6]	2,872,681	2,880,050
2025-NQM2, 5.93% due 11/25/64[5,6]	1,975,078	1,982,383
2021-HE2, 5.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69[◊,5]	1,051,566	1,047,966
2021-HE2, 5.39% (30 Day Average SOFR + 1.05%, Rate Floor: 0.00%) due 11/25/69[◊,5]	965,626	957,229
2021-HE1, 5.29% (30 Day Average SOFR + 0.95%, Rate Floor: 0.00%) due 01/25/70[◊,5]	809,258	802,246
2022-NQM3, 5.50% (WAC) due 07/25/62[◊,5]	641,093	638,758
2021-HE1, 5.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70[◊,5]	607,630	602,361
FIGRE Trust		
2024-HE6, 5.72% (WAC) due 12/25/54[◊,5]	5,202,527	5,203,536
2025-HE1, 5.83% (WAC) due 01/25/55[◊,5]	4,972,963	4,990,241
2024-HE2, 6.38% (WAC) due 05/25/54[◊,5]	3,009,724	3,054,471
2024-HE5, 5.44% (WAC) due 10/25/54[◊,5]	2,515,804	2,514,568
2024-HE3, 5.94% (WAC) due 07/25/54[◊,5]	1,500,269	1,509,461
Citigroup Mortgage Loan Trust, Inc.		
2022-A, 6.17% due 09/25/62[5,6]	11,953,589	11,958,613
2006-WF1, 4.92% due 03/25/36	3,239,192	1,567,955

	Face Amount~	Value
COLT Mortgage Loan Trust		
2025-3, 5.35% due 03/25/70[5,6]	8,992,454	$ 9,002,223
2024-2, 6.13% due 04/25/69[5,6]	1,920,424	1,932,960
2021-2, 2.38% (WAC) due 08/25/66[◊,5]	1,500,000	1,053,448
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,5]	7,962,590	7,840,442
2024-NQM2, 6.09% due 06/25/59[5,6]	2,618,243	2,634,210
GS Mortgage-Backed Securities Trust		
2021-PJ10, 2.50% (WAC) due 03/25/52[◊,5]	9,864,815	9,085,707
2020-NQM1, 1.38% (WAC) due 09/27/60[◊,5]	1,461,285	1,374,326
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57[◊,5]	3,979,553	3,882,293
2024-4, 4.42% (WAC) due 10/27/64[◊,5]	3,090,553	3,090,829
2018-2, 3.25% (WAC) due 03/25/58[◊,5]	1,739,583	1,708,637
2023-CES1, 6.75% (WAC) due 07/25/63[◊,5]	903,854	912,586
2018-1, 3.00% (WAC) due 01/25/58[◊,5]	208,279	204,075
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,5]	10,269,719	9,463,369
Sequoia Mortgage Trust		
2025-1, 6.00% (WAC) due 01/25/55[◊,5]	6,700,014	6,744,370
2024-5, 6.00% (WAC) due 06/25/54[◊,5]	2,587,260	2,592,186
ATLX Trust		
2024-RPL2, 3.85% due 04/25/63[5,6]	9,666,176	9,275,152
Home Equity Loan Trust		
2007-FRE1, 4.63% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37[◊]	8,581,260	8,170,246
RCKT Mortgage Trust		
2024-CES4, 6.15% due 06/25/44[5,6]	5,182,189	5,228,470
2025-CES1, 5.65% due 01/25/45[5,6]	2,886,673	2,897,337
Angel Oak Mortgage Trust		
2024-4, 6.20% due 01/25/69[5,6]	4,908,045	4,949,404
2021-6, 1.71% (WAC) due 09/25/66[◊,5]	2,228,077	1,852,032
2024-12, 5.86% due 10/25/69[5,6]	1,238,749	1,243,444
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 5.07% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37[◊]	7,803,287	7,538,685
2006-BC4, 4.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36[◊]	332,115	323,415
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55[5,6]	3,850,000	3,859,941
2024-CES3, 5.68% due 01/25/55[5,6]	2,811,052	2,815,404
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58[◊,5]	4,075,767	3,869,053
2018-1A, 4.00% (WAC) due 12/25/57[◊,5]	1,339,162	1,298,638
2019-6A, 3.50% (WAC) due 09/25/59[◊,5]	1,037,375	980,323
2017-5A, 5.94% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57[◊,5]	376,665	374,123
Provident Funding Mortgage Trust		
2025-1, 5.50% (WAC) due 02/25/55[◊,5]	6,404,966	6,393,752
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69[5,6]	4,179,575	3,820,132
2024-RS2, 3.00% due 08/01/69[5,6]	2,405,677	2,241,892

	Face Amount~	Value
Soundview Home Loan Trust		
2006-OPT5, 4.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36[◇]	5,268,866	$ 5,098,868
2005-OPT3, 5.14% (1 Month Term SOFR + 0.82%, Rate Floor: 0.71%) due 11/25/35[◇]	391,545	387,696
Alternative Loan Trust		
2007-OA7, 4.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47[◇]	3,909,711	3,558,681
2007-OH3, 5.02% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47[◇]	1,866,559	1,705,372
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39[5,6]	4,700,000	4,676,983
NovaStar Mortgage Funding Trust Series		
2007-2, 4.64% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37[◇]	4,521,220	4,427,529
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE3, 4.69% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 12/25/36[◇]	4,192,874	2,106,571
2007-HE3, 4.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36[◇]	3,003,775	1,509,195
2007-HE5, 4.62% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37[◇]	1,502,980	634,327
2006-NC1, 5.01% (1 Month Term SOFR + 0.68%, Rate Floor: 0.57%) due 12/25/35[◇]	80,472	79,897
American Home Mortgage Investment Trust		
2006-3, 4.80% (1 Month Term SOFR + 0.47%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46[◇]	4,971,755	4,152,229
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55[5]	3,750,000	3,679,323
HOMES Trust		
2024-AFC2, 5.58% (WAC) due 10/25/59[◇,5]	3,557,080	3,555,194
CIM TRUST		
2025-R1, 5.00% due 02/25/99[5,6]	3,600,000	3,537,811
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 3.69% (WAC) due 02/25/61[◇,5]	3,545,621	3,531,463
BRAVO		
2024-NQM6, 5.66% due 08/01/64[5,6]	3,503,941	3,494,464
HarborView Mortgage Loan Trust		
2006-14, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47[◇]	1,696,506	1,610,012
2006-12, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38[◇]	1,351,480	1,207,138
Cross Mortgage Trust		
2025-H2, 5.36% (WAC) due 03/25/70[◇,5]	2,796,486	$ 2,802,363
Securitized Asset Backed Receivables LLC Trust		
2007-HE1, 4.66% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 12/25/36[◇]	12,499,629	2,658,275
IXIS Real Estate Capital Trust		
2006-HE1, 5.04% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◇]	4,438,903	2,307,655
Ellington Financial Mortgage Trust		
2021-2, 1.29% (WAC) due 06/25/66[◇,5]	1,775,500	1,482,451
2020-2, 1.64% (WAC) due 10/25/65[◇,5]	675,603	625,388
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36[◇]	1,989,035	1,965,575
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 4.08% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36[◇]	1,960,177	1,913,286
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62[◇,5]	1,652,701	1,497,290
First NLC Trust		
2005-4, 5.22% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36[◇]	1,520,134	1,490,791
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◇,5]	1,354,084	1,326,680
Banc of America Funding Trust		
2015-R2, 4.70% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37[◇,5]	1,283,817	1,277,840
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36[◇]	3,628,789	1,154,997
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 5.17% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35[◇]	1,097,138	1,082,122
GSAA Home Equity Trust		
2006-3, 5.04% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◇]	2,081,565	1,005,886
Lehman XS Trust Series		
2006-16N, 4.82% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 11/25/46[◇]	1,066,734	936,095

	Face Amount~	Value
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 3.51% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36◊	938,151	$ 900,641
Long Beach Mortgage Loan Trust		
2006-8, 4.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36◊	2,235,535	593,734
Structured Asset Investment Loan Trust		
2006-3, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36◊	573,394	551,099
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 5.02% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36◊	530,924	513,732
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 5.46% (1 Month Term SOFR + 1.13%, Rate Floor: 1.02%) due 04/25/35◊	525,676	508,617
MFRA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56◊,5	381,524	363,555
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50◊,5	241,933	227,994
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60◊,5	220,962	217,615
Nomura Resecuritization Trust		
2015-4R, 3.07% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36◊,5	201,343	194,795
First Franklin Mortgage Loan Trust		
2004-FF10, 5.71% (1 Month Term SOFR + 1.39%, Rate Floor: 1.28%) due 07/25/34◊	163,254	160,973
Morgan Stanley Re-REMIC Trust		
2010-R5, 16.90% due 06/26/36[5]	33,366	31,926
Total Residential Mortgage-Backed Securities		596,480,696
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.7%		
BX Commercial Mortgage Trust		
2021-VOLT, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36◊,5	25,000,000	24,671,875
2022-LP2, 5.88% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39◊,5	11,410,000	11,367,213
2024-AIRC, 6.01% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/39◊,5	2,350,000	2,350,000
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.23% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38◊,5	10,200,000	$ 9,628,952
2016-JP2, 1.79% (WAC) due 08/15/49◊,4	28,363,993	349,345
BX Trust		
2024-VLT4, 6.26% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 07/15/29◊,5	7,800,000	7,746,375
BXHPP Trust		
2021-FILM, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36◊,5	8,250,000	7,599,557
MHP		
2022-MHIL, 5.58% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/39◊,5	7,292,911	7,229,098
Life Mortgage Trust		
2021-BMR, 5.83% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38◊,5	4,900,000	4,829,562
Extended Stay America Trust		
2021-ESH, 6.13% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38◊,5	3,464,601	3,460,271
Wells Fargo Commercial Mortgage Trust		
2017-C38, 0.91% (WAC) due 07/15/50◊,4	21,346,440	320,126
2017-C42, 0.86% (WAC) due 12/15/50◊,4	13,818,906	261,331
2016-C37, 0.77% (WAC) due 12/15/49◊,4	22,894,839	210,069
2017-RB1, 1.19% (WAC) due 03/15/50◊,4	7,786,780	148,983
2016-NXS5, 1.39% (WAC) due 01/15/59◊,4	3,901,468	24,795
2015-LC22, 0.71% (WAC) due 09/15/58◊,4	14,443,725	13,687
BENCHMARK Mortgage Trust		
2018-B2, 0.45% (WAC) due 02/15/51◊,4	83,807,205	821,109
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.60% (WAC) due 06/15/51◊,4	28,559,383	417,464
2016-C4, 0.70% (WAC) due 12/15/49◊,4	32,297,695	265,681
2016-C2, 1.47% (WAC) due 06/15/49◊,4	6,043,077	56,077
2017-C5, 0.84% (WAC) due 03/15/50◊,4	2,941,713	30,218
DBJPM Mortgage Trust		
2017-C6, 0.95% (WAC) due 06/10/50◊,4	42,893,882	672,053
BBCMS Mortgage Trust		
2018-C2, 0.75% (WAC) due 12/15/51◊,4	28,688,473	620,910
CSAIL Commercial Mortgage Trust		
2019-C15, 0.99% (WAC) due 03/15/52◊,4	17,420,008	532,249
2016-C6, 1.85% (WAC) due 01/15/49◊,4	5,805,295	53,428
UBS Commercial Mortgage Trust		
2017-C2, 1.06% (WAC) due 08/15/50◊,4	20,892,831	395,739
2017-C5, 1.13% (WAC) due 11/15/50◊,4	9,374,467	175,389
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.00% (WAC) due 02/15/50◊,4	28,426,734	380,620
2016-UB10, 1.72% (WAC) due 07/15/49◊,4	9,664,157	80,798
COMM Mortgage Trust		
2018-COR3, 0.44% (WAC) due 05/10/51◊,4	35,000,899	406,976

	Face Amount~	Value
2015-CR24, 0.67% (WAC) due 08/10/48◊,4	44,187,082	$ 442
Morgan Stanley Bank of America Merrill Lynch Trust		
2017-C34, 0.77% (WAC) due 11/15/52◊,4	22,274,236	312,726
2015-C27, 0.83% (WAC) due 12/15/47◊,4	24,175,130	21,497
CGMS Commercial Mortgage Trust		
2017-B1, 0.72% (WAC) due 08/15/50◊,4	19,396,225	264,000
CD Commercial Mortgage Trust		
2017-CD4, 1.22% (WAC) due 05/10/50◊,4	13,034,540	246,284
CD Mortgage Trust		
2017-CD6, 0.89% (WAC) due 11/13/50◊,4	11,117,600	185,184
2016-CD1, 1.33% (WAC) due 08/10/49◊,4	5,455,847	46,903
GS Mortgage Securities Trust		
2017-GS6, 1.00% (WAC) due 05/10/50◊,4	10,761,576	169,199
BANK		
2017-BNK6, 0.77% (WAC) due 07/15/60◊,4	11,674,396	164,569
Citigroup Commercial Mortgage Trust		
2016-C2, 1.65% (WAC) due 08/10/49◊,4	5,814,287	76,935
2016-GC37, 1.64% (WAC) due 04/10/49◊,4	2,711,193	20,469
Total Commercial Mortgage-Backed Securities		86,628,158
Total Collateralized Mortgage Obligations (Cost $1,665,952,225)		1,644,343,840
CORPORATE BONDS†† - 27.6%		
FINANCIAL - 15.8%		
Goldman Sachs Group, Inc.		
3.50% due 04/01/25	42,900,000	42,900,000
Societe Generale S.A.		
1.79% due 06/09/27[5,7]	28,000,000	27,020,713
1.49% due 12/14/26[5,7]	10,500,000	10,257,561
Bank of America Corp.		
3.95% due 04/21/25	36,390,000	36,365,588
AEGON Funding Company LLC		
5.50% due 04/16/27[5]	35,000,000	35,478,574
Brighthouse Financial Global Funding		
5.55% due 04/09/27[5]	34,500,000	34,952,811
Corebridge Financial, Inc.		
3.50% due 04/04/25	26,460,000	26,456,854
Equitable Financial Life Global Funding		
1.40% due 07/07/25[5]	15,000,000	14,877,014
1.80% due 03/08/28[5]	12,000,000	11,086,856
UBS AG/Stamford CT		
2.95% due 04/09/25	24,565,000	24,554,179
Cooperatieve Rabobank UA		
1.34% due 06/24/26[5,7]	15,000,000	14,880,682
1.98% due 12/15/27[5,7]	10,000,000	9,563,483
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[5]	25,600,000	22,453,895
CNO Global Funding		
5.88% due 06/04/27[5]	13,100,000	13,436,680
4.88% due 12/10/27[5]	8,650,000	8,670,523
JPMorgan Chase & Co.		
1.47% due 09/22/27[7]	15,000,000	14,347,566
5.04% due 01/23/28[7]	7,600,000	7,665,967
GA Global Funding Trust		
4.40% due 09/23/27[5]	14,650,000	14,563,752

	Face Amount~	Value
1.63% due 01/15/26[5]	7,300,000	$ 7,120,122
LPL Holdings, Inc.		
5.70% due 05/20/27	14,700,000	14,942,077
4.00% due 03/15/29[5]	4,450,000	4,262,149
4.63% due 11/15/27[5]	2,000,000	1,982,692
BNP Paribas S.A.		
1.32% due 01/13/27[5,7]	21,350,000	20,787,460
2.22% due 06/09/26[5,7]	400,000	398,022
Reliance Standard Life Global Funding II		
5.24% due 02/02/26[5]	20,850,000	20,906,154
Athene Global Funding		
1.73% due 10/02/26[5]	14,700,000	14,090,363
5.68% due 02/23/26[5]	4,750,000	4,798,053
Credit Agricole S.A.		
1.25% due 01/26/27[5,7]	17,950,000	17,457,901
1.91% due 06/16/26[5,7]	400,000	397,554
Corebridge Global Funding		
4.65% due 08/20/27[5]	9,500,000	9,531,377
5.75% due 07/02/26[5]	7,250,000	7,356,575
Macquarie Group Ltd.		
1.63% due 09/23/27[5,7]	16,750,000	16,026,277
Mutual of Omaha Companies Global Funding		
5.00% due 04/01/30[5]	15,000,000	15,057,916
Alexandria Real Estate Equities, Inc.		
3.45% due 04/30/25	14,200,000	14,183,811
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
2.88% due 10/15/26[5]	10,800,000	10,351,131
3.88% due 03/01/31[5]	4,100,000	3,672,779
F&G Global Funding		
1.75% due 06/30/26[5]	14,250,000	13,737,628
CoStar Group, Inc.		
2.80% due 07/15/30[5]	15,280,000	13,603,038
ABN AMRO Bank N.V.		
1.54% due 06/16/27[5,7]	14,000,000	13,487,832
American National Group, Inc.		
5.00% due 06/15/27	13,075,000	13,071,704
SLM Corp.		
3.13% due 11/02/26	12,096,000	11,685,353
Nationwide Building Society		
2.97% due 02/16/28[5,7]	11,300,000	10,940,742
Standard Chartered plc		
5.69% due 05/14/28[5,7]	10,600,000	10,782,241
Iron Mountain, Inc.		
4.88% due 09/15/27[5]	7,360,000	7,210,276
5.00% due 07/15/28[5]	3,085,000	2,990,963
CBS Studio Center		
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/09/25◊,†††	10,000,000	9,984,988
ING Groep N.V.		
1.73% due 04/01/27[7]	9,800,000	9,520,632
BPCE S.A.		
1.65% due 10/06/26[5,7]	9,500,000	9,343,819
First American Financial Corp.		
4.00% due 05/15/30	7,860,000	7,496,676

	Face Amount~	Value
United Wholesale Mortgage LLC		
5.50% due 11/15/25[5]	7,120,000	$ 7,100,508
5.50% due 04/15/29[5]	275,000	265,133
Macquarie Bank Ltd.		
5.27% due 07/02/27[5]	7,100,000	7,240,919
Apollo Management Holdings, LP		
4.40% due 05/27/26[5]	7,115,000	7,104,678
FS KKR Capital Corp.		
2.63% due 01/15/27	7,400,000	7,063,109
HSBC Holdings plc		
5.13% due 03/03/31[7]	7,000,000	7,021,637
Jackson National Life Global Funding		
5.60% due 04/10/26[5]	6,750,000	6,812,914
OneMain Finance Corp.		
3.50% due 01/15/27	7,050,000	6,756,951
7.13% due 03/15/26	50,000	50,734
SBA Communications Corp.		
3.13% due 02/01/29	6,500,000	5,932,276
RenaissanceRe Finance, Inc.		
3.70% due 04/01/25	5,662,000	5,662,000
QTS Good News Facility		
7.39% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28[◊,†††]	5,387,689	5,387,689
PennyMac Financial Services, Inc.		
5.38% due 10/15/25[5]	5,150,000	5,138,010
National Bank of Canada		
5.60% due 07/02/27[7]	4,650,000	4,706,470
Horace Mann Educators Corp.		
4.50% due 12/01/25	4,420,000	4,410,787
Deloitte LLP		
3.46% due 05/07/27[†††]	4,500,000	4,366,975
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[5]	4,300,000	4,042,623
Hunt Companies, Inc.		
5.25% due 04/15/29[5]	3,250,000	3,106,265
Brookfield Finance, Inc.		
3.90% due 01/25/28	1,400,000	1,375,102
AMC East Communities LLC		
5.74% due 01/15/28[5]	1,290,479	1,302,116
CNO Financial Group, Inc.		
5.25% due 05/30/25	1,200,000	1,200,252
Trinity Acquisition plc		
4.40% due 03/15/26	881,000	877,631
Old Republic International Corp.		
3.88% due 08/26/26	700,000	692,113
Equinix, Inc.		
1.55% due 03/15/28	700,000	642,299
Morgan Stanley		
3.77% due 01/24/29[7]	361,000	353,105
Assurant, Inc.		
4.90% due 03/27/28	350,000	351,820
Belvoir Land LLC		
5.03% due 12/15/25[5]	297,303	297,465
UWM Holdings LLC		
6.63% due 02/01/30[5]	150,000	148,775
Total Financial		786,121,359

	Face Amount~	Value
CONSUMER, NON-CYCLICAL - 2.7%		
Global Payments, Inc.		
2.90% due 05/15/30	28,801,000	$ 26,111,564
3.20% due 08/15/29	2,199,000	2,058,781
Humana, Inc.		
4.50% due 04/01/25	16,650,000	16,650,000
GXO Logistics, Inc.		
6.25% due 05/06/29	15,000,000	15,479,237
Element Fleet Management Corp.		
5.64% due 03/13/27[5]	9,925,000	10,088,789
6.27% due 06/26/26[5]	4,400,000	4,479,235
Laboratory Corporation of America Holdings		
1.55% due 06/01/26	10,571,000	10,210,989
PRA Health Sciences, Inc.		
2.88% due 07/15/26[5]	10,280,000	9,961,867
Block, Inc.		
2.75% due 06/01/26	7,600,000	7,371,303
Danone S.A.		
2.95% due 11/02/26[5]	6,952,000	6,783,925
Valvoline, Inc.		
3.63% due 06/15/31[5]	7,434,000	6,461,970
Royalty Pharma plc		
1.75% due 09/02/27	5,150,000	4,807,296
BAT Capital Corp.		
4.70% due 04/02/27	4,220,000	4,226,113
3.56% due 08/15/27	527,000	514,269
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL		
5.13% due 02/01/28	4,306,000	4,349,756
IQVIA, Inc.		
5.00% due 05/15/27[5]	2,300,000	2,267,312
Triton Container International Ltd.		
2.05% due 04/15/26[5]	1,800,000	1,746,584
HAH Group Holding Company LLC		
9.75% due 10/01/31[5]	1,780,000	1,714,241
Avantor Funding, Inc.		
4.63% due 07/15/28[5]	1,050,000	1,011,980
Smithfield Foods, Inc.		
4.25% due 02/01/27[5]	350,000	344,698
Performance Food Group, Inc.		
5.50% due 10/15/27[5]	100,000	99,044
Total Consumer, Non-cyclical		136,738,953
INDUSTRIAL - 2.3%		
Berry Global, Inc.		
1.57% due 01/15/26	11,750,000	11,452,883
4.88% due 07/15/26[5]	5,165,000	5,155,421
5.80% due 06/15/31	2,500,000	2,597,410
Sealed Air Corp.		
1.57% due 10/15/26[5]	16,450,000	15,650,223
Amcor Flexibles North America, Inc.		
4.00% due 05/17/25	13,690,000	13,670,953
Silgan Holdings, Inc.		
1.40% due 04/01/26[5]	12,600,000	12,159,043
Vontier Corp.		
1.80% due 04/01/26	7,050,000	6,838,679
2.40% due 04/01/28	3,900,000	3,597,503

	Face Amount~	Value
3M Co.		
2.65% due 04/15/25	8,263,000	$ 8,255,423
Graphic Packaging International LLC		
1.51% due 04/15/26[5]	6,500,000	6,273,800
Penske Truck Leasing Company LP / PTL Finance Corp.		
4.45% due 01/29/26[5]	5,475,000	5,461,544
4.20% due 04/01/27[5]	500,000	495,233
Weir Group plc		
2.20% due 05/13/26[5]	5,410,000	5,253,357
Penske Truck Leasing Company LP / PTL Finance Corp.		
5.25% due 07/01/29[5]	4,750,000	4,808,080
Jabil, Inc.		
1.70% due 04/15/26	3,800,000	3,690,637
Clean Harbors, Inc.		
6.38% due 02/01/31[5]	3,047,000	3,079,594
GATX Corp.		
3.85% due 03/30/27	2,900,000	2,855,046
3.50% due 03/15/28	200,000	193,866
Standard Industries, Inc.		
4.75% due 01/15/28[5]	2,671,000	2,585,205
Crown Americas LLC / Crown Americas Capital Corporation VI		
4.75% due 02/01/26	1,038,000	1,029,986
Amsted Industries, Inc.		
4.63% due 05/15/30[5]	350,000	326,338
Enviri Corp.		
5.75% due 07/31/27[5]	125,000	119,341
Total Industrial		115,549,565
TECHNOLOGY - 1.8%		
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	22,350,000	21,557,740
3.25% due 02/15/29	810,000	757,684
Oracle Corp.		
2.50% due 04/01/25	22,221,000	22,221,000
NetApp, Inc.		
1.88% due 06/22/25	18,082,000	17,963,928
Infor LLC		
1.75% due 07/15/25[5]	13,800,000	13,659,857
Microchip Technology, Inc.		
5.05% due 02/15/30	11,000,000	10,983,176
Qorvo, Inc.		
3.38% due 04/01/31[5]	1,200,000	1,051,985
4.38% due 10/15/29	963,000	918,555
Twilio, Inc.		
3.63% due 03/15/29	994,000	921,631
NCR Voyix Corp.		
5.13% due 04/15/29[5]	636,000	605,735
MSCI, Inc.		
3.88% due 02/15/31[5]	379,000	352,365
Total Technology		90,993,656
CONSUMER, CYCLICAL - 1.6%		
LG Electronics, Inc.		
5.63% due 04/24/27[5]	11,000,000	11,203,994
LG Energy Solution Ltd.		
5.38% due 07/02/27[5]	9,650,000	$ 9,716,893
5.25% due 04/02/28[5]	1,000,000	996,722
United Airlines, Inc.		
4.38% due 04/15/26[5]	8,125,000	7,995,802
Alt-2 Structured Trust		
2.95% due 05/14/31[◊,†††]	8,237,059	7,495,921
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,350,000	6,731,650
AS Mileage Plan IP Ltd.		
5.02% due 10/20/29[5]	6,720,000	6,580,777
Air Canada		
3.88% due 08/15/26[5]	4,550,000	4,449,361
Hyatt Hotels Corp.		
5.75% due 04/23/30	4,320,000	4,439,901
Delta Air Lines, Inc.		
7.00% due 05/01/25[5]	4,300,000	4,305,788
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	2,268,719	2,151,367
3.00% due 10/15/28	1,401,791	1,323,497
Newell Brands, Inc.		
6.38% due 09/15/27	1,548,000	1,553,732
5.70% due 04/01/26	966,000	964,816
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25[5]	2,500,500	2,491,807
Beacon Roofing Supply, Inc.		
4.50% due 11/15/26[5]	2,404,000	2,399,169
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27	2,300,000	2,287,631
Walgreens Boots Alliance, Inc.		
3.45% due 06/01/26	1,650,000	1,619,087
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27[5]	1,507,500	1,513,998
Advance Auto Parts, Inc.		
5.90% due 03/09/26	514,000	513,062
Somnigroup International, Inc.		
4.00% due 04/15/29[5]	375,000	348,269
Hilton Domestic Operating Company, Inc.		
5.38% due 05/01/25[5]	300,000	298,970
Total Consumer, Cyclical		81,382,214
COMMUNICATIONS - 1.5%		
Fox Corp.		
3.05% due 04/07/25	45,864,000	45,855,541
Level 3 Financing, Inc.		
3.88% due 10/15/30[5]	5,070,000	3,826,836
4.50% due 04/01/30[5]	2,277,000	1,821,600
11.00% due 11/15/29[5]	1,570,009	1,749,839
4.00% due 04/15/31[5]	2,150,000	1,612,500
NTT Finance Corp.		
1.16% due 04/03/26[5]	7,598,000	7,355,002
Match Group Holdings II LLC		
4.63% due 06/01/28[5]	4,775,000	4,582,001

	Face Amount~	Value
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,250,000	$ 2,806,015
Cogent Communications Group LLC		
3.50% due 05/01/26[5]	2,680,000	2,612,779
Sirius XM Radio LLC		
3.13% due 09/01/26[5]	190,000	184,075
3.88% due 09/01/31[5]	75,000	64,281
CSC Holdings LLC		
4.13% due 12/01/30[5]	250,000	181,034
AMC Networks, Inc.		
4.25% due 02/15/29	225,000	168,785
Total Communications		72,820,288
UTILITIES - 0.8%		
Avangrid, Inc.		
3.20% due 04/15/25	19,179,000	19,163,499
Algonquin Power & Utilities Corp.		
5.37% due 06/15/26	8,200,000	8,247,212
Terraform Global Operating, LP		
6.13% due 03/01/26[5]	5,754,000	5,720,608
AES Corp.		
3.30% due 07/15/25[5]	4,250,000	4,223,630
Southern Co.		
3.75% due 09/15/51[7]	1,200,000	1,166,045
Total Utilities		38,520,994
ENERGY - 0.6%		
BP Capital Markets plc		
4.88% [7,8]	7,500,000	7,173,867
Occidental Petroleum Corp.		
5.00% due 08/01/27	6,100,000	6,120,368
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	5,844,000	5,976,535
HF Sinclair Corp.		
6.38% due 04/15/27	5,020,000	5,085,378
Venture Global LNG, Inc.		
9.50% due 02/01/29[5]	4,600,000	4,932,632
Gulfstream Natural Gas System LLC		
4.60% due 09/15/25[5]	400,000	398,798
Sabine Pass Liquefaction LLC		
5.00% due 03/15/27	300,000	301,361
Parkland Corp.		
5.88% due 07/15/27[5]	80,000	79,717
Total Energy		30,068,656
BASIC MATERIALS - 0.4%		
Kaiser Aluminum Corp.		
4.63% due 03/01/28[5]	9,643,000	9,159,480
Alumina Pty Ltd.		
6.13% due 03/15/30[5]	4,200,000	4,189,325
International Flavors & Fragrances, Inc.		
1.23% due 10/01/25[5]	4,130,000	4,054,141
Carpenter Technology Corp.		
6.38% due 07/15/28	1,145,000	$ 1,141,444
Anglo American Capital plc		
5.38% due 04/01/25[5]	600,000	600,000
Minerals Technologies, Inc.		
5.00% due 07/01/28[5]	140,000	134,849
Total Basic Materials		19,279,239
TRANSPORATION - 0.1%		
Stolthaven Houston, Inc.		
5.88% due 07/17/31[†††]	4,752,000	4,800,460
Total Corporate Bonds (Cost $1,399,934,776)		1,376,275,384
U.S. GOVERNMENT SECURITIES[††] - 24.7%		
U.S. Treasury Notes		
4.75% due 07/31/25	200,000,000	200,281,250
4.38% due 07/31/26	161,250,000	162,056,250
4.25% due 02/15/28	150,000,000	151,476,563
4.25% due 11/30/26	115,100,000	115,653,020
4.63% due 06/30/25[9]	100,000,000	100,067,708
4.13% due 10/31/26	90,000,000	90,225,000
3.75% due 08/31/26	68,000,000	67,792,812
4.13% due 01/31/27	50,000,000	50,169,922
4.00% due 12/15/27	50,000,000	50,146,484
3.88% due 03/31/27	50,000,000	49,980,469
3.38% due 09/15/27	47,000,000	46,441,875
4.25% due 01/31/26	15,700,000	15,716,313
3.50% due 09/30/26	250,000	248,340
U.S. Treasury Inflation Indexed Bonds		
2.13% due 04/15/29[13]	55,109,429	56,739,400
1.25% due 04/15/28[13]	25,274,988	25,281,121
0.50% due 01/15/28[13]	23,060,558	22,648,819
0.38% due 01/15/27[13]	19,580,201	19,377,164
1.38% due 07/15/33[13]	5,406,579	5,273,545
Total U.S. Government Securities (Cost $1,224,450,942)		1,229,576,055
ASSET-BACKED SECURITIES[††] - 23.1%		
COLLATERALIZED LOAN OBLIGATIONS - 12.8%		
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 6.26% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊,5]	45,523,231	45,611,168
2021-1A A2R, 6.41% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 04/15/33[◊,5]	6,250,000	6,257,206
Golub Capital Partners CLO 49M Ltd.		
2021-49A AR, 6.09% (3 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 08/26/33[◊,5]	36,500,000	36,564,959
Golub Capital Partners CLO 54M, LP		
2021-54A A, 6.10% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33[◊,5]	29,000,000	29,001,433

	Face Amount~	Value
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33◊,5	24,250,000	$ 24,288,376
2021-4A A2R, 6.48% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33◊,5	3,650,000	3,649,133
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 6.17% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33◊,5	27,650,000	27,701,686
BXMT Ltd.		
2020-FL2 AS, 5.83% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38◊,5	14,310,000	14,279,993
2020-FL2 A, 5.58% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38◊,5	4,569,005	4,562,077
2020-FL3 AS, 6.68% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37◊,5	4,500,000	4,500,418
2020-FL3 B, 7.08% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37◊,5	2,000,000	1,988,943
2020-FL2 B, 6.08% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38◊,5	2,000,000	1,986,446
Parliament CLO II Ltd.		
2021-2A B, 6.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 08/20/32◊,5	22,250,000	22,246,636
2021-2A A, 5.93% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 08/20/32◊,5	639,919	640,864
2021-2A C, 7.13% (3 Month Term SOFR + 2.81%, Rate Floor: 2.55%) due 08/20/32◊,5	500,000	500,962
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 6.44% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33◊,5	23,000,000	23,037,550
Madison Park Funding XLVIII Ltd.		
2021-48A B, 6.01% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33◊,5	22,000,000	21,940,523
Cerberus Loan Funding XLIV LLC		
2024-5A A, 6.65% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36◊,5	20,000,000	19,935,794
Cerberus Loan Funding XL LLC		
2023-1A A, 6.70% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35◊,5	16,500,000	16,532,168
2023-1A B, 7.90% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35◊,5	3,250,000	3,250,144
Cerberus Loan Funding XXXII, LP		
2021-2A A, 6.18% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33◊,5	14,250,000	$ 14,273,047
2021-2A B, 6.46% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33◊,5	4,000,000	3,998,910
BRSP Ltd.		
2021-FL1 C, 6.58% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38◊,5	10,000,000	9,790,251
2021-FL1 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38◊,5	6,400,000	6,266,097
CIFC Funding Ltd.		
2025-3RA A2R, 5.13% (3 Month Term SOFR + 1.20%, Rate Floor: 1.20%) due 04/24/31◊,5	15,560,000	15,595,025
Fortress Credit BSL XV Ltd.		
2024-2A AR, 5.69% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33◊,5	15,000,000	15,009,885
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 6.12% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33◊,5	11,500,000	11,521,048
2021-3A B, 6.41% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33◊,5	2,250,000	2,249,440
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 6.26% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33◊,5	12,250,000	12,273,722
Palmer Square Loan Funding Ltd.		
2021-3A B, 6.31% (3 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 07/20/29◊,5	5,000,000	4,999,639
2022-1A A2, 5.90% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30◊,5	5,000,000	4,995,282
2023-2A A2, 6.60% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 01/25/32◊,5	2,000,000	2,001,613
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 6.36% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33◊,5	11,500,000	11,522,420
FS Rialto		
2021-FL3 B, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36◊,5	7,500,000	7,445,546
2021-FL2 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38◊,5	3,250,000	3,181,025

	Face Amount~	Value
Owl Rock CLO II Ltd.		
2021-2A ALR, 6.11% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33◊,5	10,500,000	$ 10,500,820
KREF		
2021-FL2 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39◊,5	10,700,000	10,449,135
TRTX Issuer Ltd.		
2025-FL6 A, 5.87% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42◊,5	9,250,000	9,228,749
GoldenTree Loan Management US CLO 1 Ltd.		
2024-9A BR, 6.24% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/20/37◊,5	8,250,000	8,277,483
Cerberus Loan Funding XXXV, LP		
2021-5A A, 6.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33◊,5	8,000,000	8,011,071
LoanCore Issuer Ltd.		
2021-CRE5 B, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 07/15/36◊,5	7,900,000	7,879,960
Cerberus Loan Funding XLVIII LLC		
2024-4A B, 6.30% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36◊,5	4,250,000	4,219,959
2024-4A AN, 6.10% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36◊,5	3,250,000	3,251,111
HERA Commercial Mortgage Ltd.		
2021-FL1 A, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38◊,5	3,734,839	3,723,892
2021-FL1 B, 6.03% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38◊,5	3,750,000	3,693,451
BCRED CLO LLC		
2025-1A B, 5.98% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37◊,5	7,400,000	7,414,581
BCC Middle Market CLO LLC		
2021-1A A1R, 6.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33◊,5	6,750,000	6,761,827
Owl Rock CLO VII LLC		
2025-7A AR, 5.72% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38◊,5	6,750,000	6,731,789
Fontainbleau Vegas		
9.97% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/26◊,†††	6,000,000	6,000,000
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A B, 5.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33◊,5	6,000,000	$ 5,994,742
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/16/36◊,5	6,000,000	5,973,982
Cerberus Loan Funding XLII LLC		
2023-3A A1, 6.79% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35◊,5	5,750,000	5,750,849
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.77% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38◊,5	5,550,000	5,538,684
STWD Ltd.		
2019-FL1 C, 6.38% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38◊,5	3,200,000	3,200,315
2021-FL2 B, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38◊,5	2,187,000	2,176,458
LCCM Trust		
2021-FL3 A, 5.88% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38◊,5	5,366,293	5,354,754
Hlend CLO LLC		
2025-3A A, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37◊,5	5,300,000	5,299,623
Carlyle Direct Lending CLO LLC		
2024-1A A11A, 6.10% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36◊,5	5,150,000	5,135,658
Cerberus Loan Funding XLVII LLC		
2024-3A A, 6.05% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/15/36◊,5	5,000,000	5,001,771
CIFC Funding Ltd.		
2021-4A A1B2, 5.81% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/34◊,5	5,000,000	4,991,651
BDS Ltd.		
2021-FL9 C, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38◊,5	5,000,000	4,991,193
HGI CRE CLO Ltd.		
2021-FL2 A, 5.43% (1 Month Term SOFR + 1.11%, Rate Floor: 1.11%) due 09/17/36◊,5	2,964,182	2,953,558
2021-FL2 B, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36◊,5	2,000,000	1,984,584

	Face Amount~	Value
BSPRT Issuer Ltd.		
2021-FL6 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36[◊,5]	5,000,000	$ 4,894,922
VOYA CLO		
2021-2A BR, 6.71% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30[◊,5]	4,500,000	4,502,629
LCM XXIV Ltd.		
2021-24A AR, 5.54% (3 Month Term SOFR + 1.24%, Rate Floor: 0.98%) due 03/20/30[◊,5]	4,262,712	4,259,113
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 5.96% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32[◊,5]	4,000,000	3,997,554
AREIT Ltd.		
2025-CRE10 AS, 5.86% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30[◊,5]	4,000,000	3,996,958
Cerberus Loan Funding XXXI, LP		
2021-1A B, 6.46% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 04/15/32[◊,5]	3,397,040	3,396,674
AGL CLO 39 Ltd.		
2025-39A B, due 04/20/38[◊,3,5]	3,300,000	3,279,349
LoanCore		
2025-CRE8 AS, 5.91% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42[◊,5]	2,450,000	2,437,919
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 5.87% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31[◊,5]	2,420,661	2,420,659
Greystone Commercial Real Estate Notes		
2021-FL3 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39[◊,5]	2,200,000	2,177,470
FS Rialto Issuer LLC		
2025-FL10 AS, 5.89% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,5]	1,650,000	1,633,234
Owl Rock CLO X LLC		
2023-10A A, 6.74% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/20/35[◊,5]	1,250,000	1,250,000
ACRE Commercial Mortgage Ltd.		
2021-FL4 AS, 5.57% (1 Month Term SOFR + 1.25%, Rate Floor: 1.10%) due 12/18/37[◊,5]	1,208,813	1,212,590
KREF Funding V LLC		
6.17% (1 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 06/25/26[◊,†††]	1,092,243	1,087,826
0.15% due 06/25/26[†††,4]	3,052,136	1,068
Dryden 37 Senior Loan Fund		
2017-37A BR, 5.96% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◊,5]	551,802	$ 551,680
2017-37A CR, 7.81% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◊,5]	500,000	500,180
2015-37A SUB, due 01/15/31[5,10]	448,198	3,793
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.73% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◊,5]	1,000,000	992,474
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.83% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30[◊,5]	784,128	785,026
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28[5,10]	325,901	750
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21[10,11]	500,000	50
Total Collateralized Loan Obligations		637,472,997
FINANCIAL - 2.0%		
Station Place Securitization Trust		
2024-SP1, 5.85% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/12/25[◊,†††,5]	8,775,000	8,775,000
2024-SP2, 6.03% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◊,†††,5]	8,775,000	8,775,000
2024-SP4, 5.62% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25[◊,†††,5]	5,675,000	5,675,000
2024-SP3, 5.62% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25[◊,†††,5]	2,825,000	2,825,000
Strategic Partners Fund VIII, LP		
6.92% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26[◊,†††]	17,534,470	17,438,757
KKR Core Holding Company LLC		
4.00% due 08/12/31[†††]	15,994,112	14,579,416
HV Eight LLC		
7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27[◊,†††]	EUR 9,949,550	10,730,050
Project Onyx I		
7.11% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27[◊,†††]	7,595,415	7,585,987
Lightning A		
5.50% due 03/01/37[†††]	6,400,000	5,977,299
Thunderbird A		
5.50% due 03/01/37[†††]	6,400,000	5,977,299
Project Onyx		
7.11% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/28[◊,†††]	5,314,718	5,306,893
Ceamer Finance LLC		
3.69% due 03/24/31[†††]	2,851,034	2,722,139

	Face Amount~	Value
6.79% due 11/15/39†††	2,200,000	$ 2,227,198
Project Onyx II		
7.11% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27◊,†††	2,082,003	2,075,429
Total Financial		100,670,467
WHOLE BUSINESS - 1.6%		
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[5]	18,421,875	17,443,817
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51[5]	11,646,250	10,730,611
2019-1A, 3.88% due 10/25/49[5]	6,300,875	6,174,254
Subway Funding LLC		
2024-1A, 6.03% due 07/30/54[5]	8,877,750	8,941,560
2024-3A, 5.25% due 07/30/54[5]	7,182,000	7,076,792
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51[5]	8,699,254	8,032,653
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[5]	7,742,100	7,306,035
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[5]	6,923,750	6,591,510
DB Master Finance LLC		
2019-1A, 4.02% due 05/20/49[5]	2,835,000	2,806,392
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47[5]	1,692,000	1,661,284
2018-1A, 4.12% due 07/25/48[5]	947,500	942,824
Total Whole Business		77,707,732
NET LEASE - 1.5%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50[5]	37,381,131	36,232,446
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45[5]	10,169,458	10,162,286
Capital Automotive REIT		
2024-2A, 4.90% due 05/15/54[5]	5,316,667	5,291,081
2020-1A, 3.48% due 02/15/50[5]	1,962,083	1,896,795
STORE Master Funding LLC		
2021-1A, 2.86% due 06/20/51[5]	6,819,686	6,335,163
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[5]	5,748,930	5,425,970
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51[5]	3,000,000	2,737,775
2021-1, 2.51% due 07/20/51[5]	2,500,000	2,266,802
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61[5]	2,500,000	2,332,971
CARS-DB4, LP		
2020-1A, 3.25% due 02/15/50[5]	882,467	813,110
Total Net Lease		73,494,399
TRANSPORT-CONTAINER - 1.4%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46[5]	26,730,000	24,193,574
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[5]	7,608,666	6,992,614
2020-1A, 2.73% due 08/21/45[5]	3,188,389	3,059,596
2020-2A, 2.10% due 09/20/45[5]	2,823,501	2,637,578

	Face Amount~	Value
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[5]	12,184,750	$ 10,892,506
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45[5]	9,785,000	9,087,949
2020-1A, 2.08% due 09/18/45[5]	1,088,306	1,005,233
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[5]	10,551,340	9,648,878
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45[5]	2,310,938	2,169,671
Total Transport-Container		69,687,599
INFRASTRUCTURE - 1.2%		
Switch ABS Issuer LLC		
2025-1A, 5.04% due 03/25/55[5]	11,450,000	11,046,066
2024-2A, 5.44% due 06/25/54[5]	5,450,000	5,420,227
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[5]	9,250,000	8,961,083
2024-1A, 5.59% due 05/15/54[5]	4,000,000	4,024,457
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[5]	11,150,000	10,682,302
Stack Infrastructure Issuer LLC		
2020-1A, 1.89% due 08/25/45[5]	5,169,000	5,102,795
2021-1A, 1.88% due 03/26/46[5]	2,750,000	2,666,394
SBA Tower Trust		
1.63% due 11/15/26[5]	5,723,000	5,434,781
1.84% due 04/15/27[5]	1,200,000	1,130,096
Crown Castle Towers LLC		
3.66% due 05/15/25[5]	5,850,000	5,836,441
Total Infrastructure		60,304,642
TRANSPORT-AIRCRAFT - 1.0%		
AASET Trust		
2021-1A, 2.95% due 11/16/41[5]	8,469,166	7,996,896
2024-1A, 6.26% due 05/16/49[5]	6,405,515	6,545,476
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[5]	5,250,000	5,274,412
ALTDE Trust		
2025-1A, 5.90% due 08/15/50[5]	4,825,086	4,877,762
AASET Ltd.		
2024-2A, 5.93% due 09/16/49[5]	4,199,832	4,238,161
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40[5]	4,457,768	4,234,835
Castlelake Aircraft Structured Trust		
2025-1A, 5.78% due 02/15/50[5]	2,086,249	2,098,316
2021-1A, 3.47% due 01/15/46[5]	1,762,428	1,702,678
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[5]	3,364,163	3,272,119
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46[5]	2,481,118	2,307,313
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38[5]	1,820,638	1,793,364
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[5]	1,498,838	1,453,891
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[5]	1,353,825	1,347,093
AASET		
2025-1A, 5.94% due 02/16/50[5]	1,142,869	1,152,646

	Face Amount~	Value
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[5]	1,024,589	$ 988,749
2017-1, 4.58% due 02/15/42[5]	159,274	157,045
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[5]	924,897	910,783
Total Transport-Aircraft		50,351,539
SINGLE FAMILY RESIDENCE - 0.7%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37[5]	5,050,000	4,975,953
2020-SFR2, 4.50% due 10/19/37[5]	4,900,000	4,838,597
2020-SFR2, 1.67% due 10/19/37[5]	3,950,000	3,864,755
2021-SFR1, 2.19% due 08/17/38[5]	4,000,000	3,842,113
2020-SFR2, 3.37% due 10/19/37[5]	3,200,000	3,146,102
Tricon Residential Trust		
2025-SFR1, 5.40% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42[◊,5]	8,800,000	8,799,981
2024-SFR2, 4.75% due 06/17/40[5]	4,996,892	4,965,199
Total Single Family Residence		34,432,700
COLLATERALIZED DEBT OBLIGATIONS - 0.5%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39[5]	24,650,000	22,708,278
AUTOMOTIVE - 0.2%		
Avis Budget Rental Car Funding AESOP LLC		
2021-1A, 1.38% due 08/20/27[5]	5,675,000	5,463,562
2020-2A, 2.02% due 02/20/27[5]	4,550,000	4,467,002
Total Automotive		9,930,564
INSURANCE - 0.1%		
Obra Longevity		
8.48% due 06/30/39[†††]	5,850,000	6,113,968
UNSECURED CONSUMER LOANS - 0.1%		
GreenSky Home Improvement Issuer Trust		
2025-1A, 5.39% due 03/25/60[5]	5,213,000	5,225,675
Total Asset-Backed Securities (Cost $1,165,451,899)		1,148,100,560
SENIOR FLOATING RATE INTERESTS[††,◊] - 2.6%		
FINANCIAL - 0.9%		
Jane Street Group LLC		
6.31% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	12,061,168	11,909,197
QTS Good News Facility		
7.14% (SOFR + 2.75%, Rate Floor: 0.00%) due 10/09/28[†††]	11,450,000	11,437,318
Citadel Securities, LP		
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	7,338,125	7,326,237
Jefferies Finance LLC		
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 10/21/31	5,187,000	5,165,370
Corpay, Inc.		
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/28/28	4,788,000	4,771,529
Eagle Point Holdings Borrower, LLC		
8.04% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28[†††]	2,600,000	$ 2,600,000
Starwood Property Mortgage LLC		
6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/02/30	300,000	298,689
Total Financial		43,508,340
INDUSTRIAL - 0.3%		
XPO, Inc.		
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/28	4,900,000	4,889,612
Harsco Corporation		
6.69% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/10/28	3,973,715	3,899,208
United Rentals, Inc.		
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31	3,316,500	3,332,054
Genesee & Wyoming, Inc.		
6.05% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/10/31	3,034,750	3,004,797
Total Industrial		15,125,671
CONSUMER, NON-CYCLICAL - 0.3%		
Women's Care Holdings, Inc.		
8.89% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	4,478,763	4,123,283
Bombardier Recreational Products, Inc.		
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/22/31	4,031,808	3,984,273
Aramark Services, Inc.		
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/22/30	2,656,375	2,652,497
Froneri US, Inc.		
6.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31	2,310,875	2,293,636
Eyecare Partners LLC		
9.00% (3 Month Term SOFR + 1.00%, Rate Floor: 1.00%) (in-kind rate was 3.61%) due 11/30/28[12]	430,175	334,998
10.04% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28	100,810	102,247
Concentra Health Services, Inc.		
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/26/31	400,000	399,000
Total Consumer, Non-cyclical		13,889,934
COMMUNICATIONS - 0.3%		
Playtika Holding Corp.		
7.19% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 03/13/28	10,176,000	10,065,387
Zayo Group Holdings, Inc.		
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,500,000	1,393,125
SBA Senior Finance II LLC		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/25/31	742,500	741,535

	Face Amount~	Value
Virgin Media Bristol LLC		
7.58% (3 Month Term SOFR + 3.18%, Rate Floor: 3.18%) due 03/31/31	600,000	$ 576,480
Total Communications		12,776,527
TECHNOLOGY - 0.2%		
Dun & Bradstreet Corp.		
6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/18/29	8,365,005	8,342,754
World Wide Technology Holding Company LLC		
6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/01/30†††	2,600,000	2,593,500
Datix Bidco Ltd.		
9.95% (2 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 04/25/31†††	GBP 968,800	1,242,795
9.68% (6 Month Term SOFR + 5.25%, Rate Floor: 5.75%) due 04/30/31†††	275,000	273,065
Upland Software, Inc.		
8.17% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 08/06/26	268,453	260,233
Total Technology		12,712,347
ENERGY - 0.2%		
ITT Holdings LLC		
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 10/11/30	10,195,268	10,192,107
AL GCX Holdings LLC		
6.31% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 05/17/29	1,500,000	1,492,230
Venture Global Calcasieu Pass LLC		
7.30% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	346,939	346,793
Total Energy		12,031,130
CONSUMER, CYCLICAL - 0.2%		
Samsonite IP Holdings SARL		
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 06/21/30	2,585,112	2,585,113
Clarios Global, LP		
5.61% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/28/32	EUR 2,250,000	2,414,374
Rent-A-Center, Inc.		
7.04% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28	2,075,651	2,067,867
Pacific Bells LLC		
8.56% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/13/28	1,544,693	1,539,549
Entain Holdings (Gibraltar) Ltd.		
6.90% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 03/29/27	1,443,750	1,443,230
DK Crown Holdings, Inc.		
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/24/32	1,000,000	993,130
Packers Holdings LLC		
7.67% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	1,664,384	$ 954,940
Total Consumer, Cyclical		11,998,203
BASIC MATERIALS - 0.2%		
Trinseo Materials Operating S.C.A.		
7.07% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28	10,683,750	4,934,610
Minerals Technologies, Inc.		
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/26/31	3,500,000	3,491,250
Total Basic Materials		8,425,860
Total Senior Floating Rate Interests (Cost $137,422,257)		130,468,012
MUNICIPAL BONDS†† - 0.2%		
COLORADO - 0.1%		
Fort Carson Family Housing LLC Revenue Bonds		
7.86% due 11/15/29	6,435,000	6,846,325
CALIFORNIA - 0.1%		
California Public Finance Authority Revenue Bonds		
1.55% due 10/15/26	3,145,000	3,010,365
Total Municipal Bonds (Cost $9,939,193)		9,856,690

	Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.0%		
Put Options on:		
Foreign Exchange Options		
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $52,129,372)	EUR 48,259,000	206,042
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $52,129,372)	EUR 48,259,000	206,042
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $36,490,236)	EUR 33,781,000	145,586
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $18,298,588)	EUR 16,940,000	73,007
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $15,639,135)	EUR 14,478,000	62,396

	Contracts/ Notional Value	Value
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $3,013,758)	EUR 2,790,000	$ 12,024
Total OTC Options Purchased (Cost $2,264,498)		705,097
OTC INTEREST RATE SWAPTIONS PURCHASED††,14 - 0.2%		
Call Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.80% (Notional Value $138,480,000)	USD138,480,000	2,894,301
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.82% (Notional Value $74,190,000)	USD74,190,000	1,588,714
BNP Paribas 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.82% (Notional Value $74,190,000)	USD74,190,000	1,588,714
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.50% (Notional Value $123,912,000)	GBP 96,000,000	722,135
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 3.80% (Notional Value $126,493,500)	GBP 98,000,000	557,545
Total Interest Rate Swaptions		7,351,409
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 $123,912,000)	GBP 96,000,000	189,350
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 4.85% (Notional Value $126,493,500)	GBP 98,000,000	98,605
Total Interest Rate Swaptions		287,955
Total OTC Interest Rate Swaptions Purchased (Cost $4,350,123)		7,639,364
Total Investments - 116.3% (Cost $5,851,725,892)		$ 5,788,018,718

	Contracts/ Notional Value	Value
OTC INTEREST RATE SWAPTIONS WRITTEN††,14 - (0.1)%		
Call Swaptions on:		
Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 3.30% (Notional Value $126,493,500)	GBP 98,000,000	$ (220,553)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.00% (Notional Value $123,912,000)	GBP 96,000,000	(405,686)
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.32% (Notional Value $74,190,000)	USD74,190,000	(775,507)
BNP Paribas 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.32% (Notional Value $74,190,000)	USD74,190,000	(775,507)
The Toronto-Dominion Bank 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.30% (Notional Value $138,480,000)	USD138,480,000	(1,407,426)
Total Interest Rate Swaptions		(3,584,679)
Put Swaptions on:		
Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 4.35% (Notional Value $126,493,500)	GBP 98,000,000	(296,572)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 4.50% (Notional Value $123,912,000)	GBP 96,000,000	(588,526)
Total Interest Rate Swaptions		(885,098)
Total OTC Interest Rate Swaptions Written (Premiums received $2,762,520)		(4,469,777)
Other Assets & Liabilities, net - (16.2)%		(805,523,116)
Total Net Assets - 100.0%		$ 4,978,025,825

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Interest Rate Futures Contracts Purchased†				
3-Month SOFR Futures Contracts	252	Mar 2027	$ 60,851,700	$ 343,977

Centrally Cleared Credit Default Swap Agreements Protection Sold††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	ICE	CDX.NA.HY.44. V1	5.00%	Quarterly	06/20/30	$10,262,000	$ 542,126	$ 483,507	$ 58,619
BofA Securities, Inc.	ICE	CDX.NA.HY.43. V1	5.00%	Quarterly	12/20/29	2,104,000	112,312	150,688	(38,376)
							$ 654,438	$ 634,195	$ 20,243

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (15-25%)	5.00%	Quarterly	12/20/29	$ 5,085,000	$ (31,068)	$ (302,787)	$ 271,719
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (25-35%)	5.00%	Quarterly	12/20/29	5,085,000	(631,508)	(721,008)	89,500
						$ (662,576)	$ (1,023,795)	$ 361,219

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 Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.05%	Annually	02/04/27	$260,000,000	$ 1,308,955	$ 876	$ 1,308,079
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.49%	Annually	08/13/34	45,000,000	1,021,873	3,455	1,018,418
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	01/03/27	190,000,000	962,709	681	962,028
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.37%	Annually	07/03/27	60,000,000	838,114	195	837,919
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.00%	Annually	12/03/26	220,000,000	682,156	710	681,446

Centrally Cleared Interest Rate Swap Agreements†† (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	08/13/39	$ 5,000,000	$ 188,025	$ 288	$ 187,737
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	08/12/34	49,200,000	909,993	836,872	73,121
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.72%	Annually	04/02/27	425,000,000	(117,262)	1,363	(118,625)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.85%	Annually	08/12/26	532,000,000	(197,329)	1,084	(198,413)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.92%	Annually	12/18/34	34,100,000	(367,579)	556	(368,135)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.11%	Annually	12/23/39	17,000,000	(402,732)	461	(403,193)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	10/01/26	$185,800,000	(1,073,406)	574	(1,073,980)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	181,100,000	(2,977,465)	383,396	(3,360,861)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.36%	Annually	10/16/30	121,000,000	(4,020,553)	745	(4,021,298)
								$ (3,244,501)	$ 1,231,256	$ (4,475,757)

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements Sold Short††								
JPMorgan Chase Bank, N.A.	iShares Core S&P 500 ETF	Receive	4.93% (Federal Funds Rate + 0.60%)	At Maturity	04/02/25	38,470	$ 21,616,293	$ 982,524

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	EUR	Sell	11,650,000	12,761,410 USD	04/15/25	$ 145,626
Barclays Bank plc	GBP	Sell	1,030,000	1,334,780 USD	04/15/25	4,152
Goldman Sachs International	GBP	Buy	82,000	105,711 USD	04/15/25	223
Morgan Stanley Capital Services LLC	GBP	Sell	60,000	77,648 USD	04/15/25	136
Nomura Global Financial Products, Inc.	GBP	Buy	65,000	84,002 USD	04/15/25	(31)
Citibank, N.A.	GBP	Sell	183,000	236,148 USD	04/15/25	(265)
Barclays Bank plc	GBP	Buy	100,000	129,477 USD	04/15/25	(290)
Bank of America, N.A.	EUR	Sell	1,470,000	1,553,010 USD	05/27/25	(42,681)
						$ 106,870

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								
The Toronto-Dominion Bank 5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.80%	11/19/25	3.80%	$138,480,000	$ 2,894,301
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.82%	11/18/25	3.82%	74,190,000	1,588,714
BNP Paribas 5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.82%	11/18/25	3.82%	74,190,000	1,588,714
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.50%	08/19/26	3.50%	123,912,000	722,135
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.80%	10/31/25	3.80%	126,493,500	557,545
								$ 7,351,409
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	5.50%	08/19/26	5.50%	123,912,000	$ 189,350
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	4.85%	10/31/25	4.85%	126,493,500	98,605
								$ 287,955

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.30%	10/31/25	3.30%	$126,493,500	$ (220,553)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.00%	08/19/26	3.00%	123,912,000	(405,686)
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.32%	11/18/25	3.32%	74,190,000	(775,507)
BNP Paribas 5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.32%	11/18/25	3.32%	74,190,000	(775,507)
The Toronto-Dominion Bank 5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.30%	11/19/25	3.30%	138,480,000	(1,407,426)
								$ (3,584,679)
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.35%	10/31/25	4.35%	126,493,500	$ (296,572)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.50%	08/19/26	4.50%	123,912,000	(588,526)
								$ (885,098)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
* Non-income producing security.
** Includes cumulative appreciation (depreciation).
*** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
† Value determined based on Level 1 inputs, unless otherwise noted.
†† Value determined based on Level 2 inputs, unless otherwise noted.
††† Value determined based on Level 3 inputs.
◊ Variable rate security. Rate indicated is the rate effective at March 31, 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 Rate indicated is the 7-day yield as of March 31, 2025.
3 Security is unsettled at period end and may not have a stated effective rate.
4 Security is an interest-only strip.
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 $2,401,695,943 (cost $2,440,634,018), or 48.2% of total net assets.
6 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 March 31, 2025.
7 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
8 Perpetual maturity.
9 All or a portion of this security is pledged as equity index swap collateral at March 31, 2025.
10 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
11 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 $50 (cost $0), or 0.0% of total net assets.
12 Payment-in-kind security.
13 Face amount of security is adjusted for inflation.
14 Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

BofA — Bank of America
CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1
CDX.NA.HY.44.V1 — Credit Default Swap North American High Yield Series 44 Index Version 1
CME — Chicago Mercantile Exchange
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
ICE — Intercontinental Exchange
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