	Shares		Value
PREFERRED STOCKS[††] - 0.3%			
Financial - 0.3%			
Wells Fargo & Co.			
3.90%	12,100,000	$	11,975,984
MetLife, Inc.			
3.85%	4,620,000		4,596,132
Total Financial			16,572,116
Total Preferred Stocks			
(Cost $16,689,381)			16,572,116
WARRANTS[†] - 0.0%			
Ginkgo Bioworks Holdings, Inc.			
Expiring 09/16/26[*]	19,663		236
Total Warrants			
(Cost $45,530)			236
MUTUAL FUNDS[†] - 1.8%			
Guggenheim Ultra Short Duration Fund — Institutional Class[1]	3,412,627		34,296,900
Guggenheim Strategy Fund III[1]	1,232,796		30,782,924
Guggenheim Strategy Fund II[1]	1,061,129		26,400,886
Total Mutual Funds			
(Cost $89,850,897)			91,480,710
MONEY MARKET FUND[*,†] - 1.7%**			
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.19%[2]	88,569,214		88,569,214
Total Money Market Fund			
(Cost $88,569,214)			88,569,214

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 39.1%		
Government Agency - 23.6%		
Uniform MBS 15 Year		
5.00% due 09/01/25[3]	804,210,000	809,472,750
Freddie Mac		
5.00% due 06/01/55	101,530,655	99,532,443
5.50% due 02/01/53	33,547,299	33,760,828
5.50% due 07/25/53	27,816,963	27,962,819
6.00% due 08/01/54	20,107,857	20,618,932
5.00% due 06/01/53	17,589,094	17,340,132
5.00% due 02/01/53	15,607,885	15,384,807
5.25% due 04/25/53	15,000,000	14,978,637
5.50% due 04/25/51	7,377,451	7,518,572
Uniform MBS 30 Year		
7.00% due 09/01/25[3]	47,370,000	49,670,524
5.50% due 09/01/25[3]	46,170,000	46,127,293
Fannie Mae		
5.50% due 12/25/50	19,418,553	19,562,353
5.00% due 08/01/53	7,085,467	6,974,911
6.50% due 04/25/49	5,447,535	5,554,270
5.00% due 06/01/53	2,470,826	2,431,539
Freddie Mac		
5.50% due 12/25/51	21,333,450	21,553,440
Government National Mortgage Association		
due 01/20/55[3]	16,266,816	16,168,210
Ginnie Mae		
6.00% due 09/20/45	9,386,617	9,459,182
6.00% due 06/20/47	1,355,693	1,360,130
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	2,845,955	2,254,573
2.00% due 11/25/59	1,619,764	1,297,581
Fannie Mae-Aces		
1.60% (WAC) due 03/25/35[◊,4]	5,892,747	483,920
Total Government Agency		1,229,467,846
Residential Mortgage-Backed Securities - 13.7%		
OBX Trust		
2024-NQM5, 5.99% due 01/25/64[5,6]	15,056,386	15,155,499
2025-NQM10, 5.45% due 05/25/65[5,6]	13,918,378	13,979,848
2024-NQM18, 5.87% due 10/25/64[5,6]	5,432,935	5,453,713
2024-NQM18, 5.66% due 10/25/64[5,6]	4,030,887	4,042,372
2025-NQM2, 5.75% due 11/25/64[5,6]	2,785,430	2,798,360
2024-NQM8, 6.23% due 05/25/64[5,6]	2,596,114	2,624,241
2024-NQM9, 6.28% due 01/25/64[5,6]	2,218,597	2,240,608
2024-NQM1, 5.55% (WAC) due 12/25/64[◊,5]	2,113,627	2,121,065
2024-NQM17, 5.86% due 11/25/64[5,6]	1,826,226	1,832,489
2022-NQM9, 6.45% due 09/25/62[5,6]	1,693,192	1,693,046
2025-NQM3, 5.85% due 12/01/64[5,6]	1,435,206	1,443,097
2025-NQM3, 5.95% due 12/01/64[5,6]	1,435,206	1,441,579
2025-HE1, 5.91% (30 Day Average SOFR + 1.60%, Rate Floor: 1.60%) due 02/25/55[◊,5]	950,999	953,256
Verus Securitization Trust		
2025-2, 5.31% due 03/25/70[5,6]	12,030,640	12,031,100
2025-5, 5.43% due 06/25/70[5,6]	5,500,000	5,518,326
2021-4, 1.35% (WAC) due 07/25/66[◊,5]	5,146,013	4,292,198
2021-5, 1.37% (WAC) due 09/25/66[◊,5]	4,788,930	4,147,455
2020-5, 2.58% due 05/25/65[5]	3,301,672	3,188,866
2021-3, 1.44% (WAC) due 06/25/66[◊,5]	2,916,237	2,545,089
2024-5, 6.45% due 06/25/69[5,6]	2,493,718	2,520,528

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 39.1% (continued)		
Residential Mortgage-Backed Securities - 13.7% (continued)		
2025-1, 5.77% due 01/25/70[5,6]	2,471,035	$ 2,480,348
2021-6, 1.89% (WAC) due 10/25/66[◊,5]	2,280,017	1,995,027
2024-9, 5.89% due 11/25/69[5,6]	1,953,760	1,959,836
2025-1, 5.62% (WAC) due 01/25/70[◊,5]	1,235,517	1,240,040
2020-1, 3.42% due 01/25/60[5]	375,180	365,709
Legacy Mortgage Asset Trust		
2021-GS3, 5.75% due 07/25/61[5]	17,251,116	17,196,219
2021-GS4, 4.65% due 11/25/60[5,6]	14,079,151	14,076,614
2021-GS2, 5.75% due 04/25/61[5]	6,087,113	6,085,699
2021-GS5, 5.25% due 07/25/67[5,6]	3,920,637	3,913,191
NYMT Loan Trust		
2021-SP1, 4.67% due 08/25/61[5,6]	28,017,387	27,813,034
2022-SP1, 5.25% due 07/25/62[5]	8,237,747	8,199,939
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65[5]	33,099,917	33,107,113
CSMC Trust		
2021-RPL7, 4.19% (WAC) due 07/27/61[◊,5]	9,792,426	9,705,558
2021-RPL4, 4.12% (WAC) due 12/27/60[◊,5]	9,381,612	9,343,798
2021-NQM8, 2.41% (WAC) due 10/25/66[◊,5]	6,529,514	5,710,434
2018-RPL9, 3.85% (WAC) due 09/25/57[◊,5]	3,216,136	3,163,950
2020-NQM1, 2.41% due 05/25/65[5]	1,291,293	1,223,067
Sequoia Mortgage Trust		
2025-5, 5.50% (WAC) due 06/25/55[◊,5]	12,112,525	12,168,236
2025-1, 6.00% (WAC) due 01/25/55[◊,5]	6,261,663	6,346,636
2025-6, 5.50% (WAC) due 07/25/55[◊,5]	5,250,000	5,276,809
2024-5, 6.00% (WAC) due 06/25/54[◊,5]	1,900,809	1,903,941
GCAT Trust		
2025-NQM3, 5.55% due 05/25/70[5]	13,700,000	13,753,498
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,5]	7,735,105	7,707,746
2024-NQM2, 6.09% due 06/25/59[5,6]	2,347,354	2,366,248
Towd Point Mortgage Trust		
2025-1, 4.75% (WAC) due 06/25/65[◊,5]	13,500,000	13,493,111
2017-6, 2.75% (WAC) due 10/25/57[◊,5]	3,584,443	3,510,694
2024-4, 4.45% (WAC) due 10/27/64[◊,5]	2,941,306	2,954,818
2018-2, 3.25% (WAC) due 03/25/58[◊,5]	1,455,790	1,435,409
2023-CES1, 6.75% (WAC) due 07/25/63[◊,5]	781,997	788,162
2018-1, 3.00% (WAC) due 01/25/58[◊,5]	170,824	167,910
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,5]	15,147,627	14,086,241
2025-1, 6.00% (WAC) due 06/25/55[◊,5]	6,253,326	6,317,081
2024-NQM1, 5.59% due 02/25/64[5,6]	1,934,807	1,945,202
Cross Mortgage Trust		
2025-H1, 5.74% (WAC) due 02/25/70[◊,5]	21,651,429	21,754,422
FIGRE Trust		
2025-PF1, 5.76% (WAC) due 06/25/55[◊,5]	5,197,835	5,251,264
2024-HE6, 5.72% (WAC) due 12/25/54[◊,5]	4,866,574	4,912,129
2025-HE1, 5.83% (WAC) due 01/25/55[◊,5]	4,646,455	4,697,147
2024-HE2, 6.38% (WAC) due 05/25/54[◊,5]	2,823,258	2,882,387
2024-HE5, 5.44% (WAC) due 10/25/54[◊,5]	2,364,317	2,377,238
2024-HE3, 5.94% (WAC) due 07/25/54[◊,5]	1,406,516	1,425,787
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56[◊,5]	20,933,178	20,999,951
PRPM LLC		
2025-RCF3, due 07/25/55[◊,3,5]	12,000,000	11,990,633
2024-RPL2, 3.50% due 05/25/54[5]	3,977,343	3,840,877
2024-4, 6.41% due 08/25/29[5,6]	2,181,504	2,186,977
2024-6, 5.70% due 11/25/29[5,6]	1,855,254	1,859,592
BRAVO Residential Funding Trust		
2024-NQM1, 5.94% due 12/01/63[5,6]	8,291,885	8,334,057
2025-NQM1, 5.81% due 12/25/64[5,6]	2,740,092	2,757,097
2025-NQM2, 5.93% due 11/25/64[5,6]	1,850,696	1,858,010

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 39.1% (continued)			
Residential Mortgage-Backed Securities - 13.7% (continued)			
2021-HE2, 5.16% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69◊,5	902,562	$	900,145
2021-HE2, 5.36% (30 Day Average SOFR + 1.05%, Rate Floor: 0.00%) due 11/25/69◊,5	828,799		822,687
2021-HE1, 5.26% (30 Day Average SOFR + 0.95%, Rate Floor: 0.00%) due 01/25/70◊,5	686,497		682,283
2022-NQM3, 5.50% (WAC) due 07/25/62◊,5	603,814		602,263
2021-HE1, 5.16% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70◊,5	515,455		512,289
Morgan Stanley Residential Mortgage Loan Trust			
2025-NQM3, 5.53% (WAC) due 05/25/70◊,5	16,279,028		16,347,428
HOMES Trust			
2025-AFC2, 5.47% due 06/25/60[5,6]	15,500,000		15,526,079
RCKT Mortgage Trust			
2025-CES6, 5.47% due 06/25/55[5,6]	15,341,000		15,427,769
2024-CES4, 6.15% due 06/25/44[5,6]	4,760,713		4,802,364
2025-CES1, 5.65% due 01/25/45[5,6]	2,749,320		2,765,653
2025-CES5, 5.69% due 05/25/55[5,6]	7,174,878		7,238,590
Vista Point Securitization Trust			
2025-CES1, 5.81% due 04/25/55[5,6]	11,797,920		11,851,446
2024-CES3, 5.68% due 01/25/55[5,6]	2,669,563		2,672,629
Citigroup Mortgage Loan Trust, Inc.			
2022-A, 6.17% due 09/25/62[5,6]	11,705,882		11,696,230
2006-WF1, 4.92% due 03/25/36	3,186,121		1,539,859
GCAT Trust			
2025-NQM2, 5.60% due 04/25/70[5,6]	13,184,552		13,230,020
COLT Mortgage Loan Trust			
2025-3, 5.35% due 03/25/70[5,6]	8,723,032		8,739,573
2024-2, 6.13% due 04/25/69[5,6]	1,718,775		1,731,995
2021-2, 2.38% (WAC) due 08/25/66◊,5	1,500,000		1,054,716
GS Mortgage-Backed Securities Trust			
2021-PJ10, 2.50% (WAC) due 03/25/52◊,5	9,414,109		8,696,633
2020-NQM1, 1.38% (WAC) due 09/27/60◊,5	1,353,936		1,279,737
Imperial Fund Mortgage Trust			
2022-NQM2, 4.02% (WAC) due 03/25/67◊,5	10,135,977		9,642,879
New Residential Mortgage Loan Trust			
2018-2A, 3.50% (WAC) due 02/25/58◊,5	3,806,568		3,621,855
2025-NQM3, 5.53% due 05/25/65[5]	3,420,352		3,440,721
2018-1A, 4.00% (WAC) due 12/25/57◊,5	1,278,214		1,246,329
2019-6A, 3.50% (WAC) due 09/25/59◊,5	985,916		928,041
2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57◊,5	346,878		345,459
ATLX Trust			
2024-RPL2, 3.85% due 04/25/63[5,6]	9,447,272		9,063,145
Home Equity Loan Trust			
2007-FRE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37◊	8,225,812		7,914,960
PRPM			
2025-3, 6.26% due 05/25/30[5,6]	7,841,266		7,884,974
Angel Oak Mortgage Trust			
2024-4, 6.20% due 01/25/69[5,6]	4,508,079		4,544,631
2021-6, 1.71% (WAC) due 09/25/66◊,5	2,194,018		1,858,269
2024-12, 5.86% due 10/25/69[5,6]	1,146,006		1,150,465
Structured Asset Securities Corporation Mortgage Loan Trust			
2008-BC4, 5.06% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37◊	7,305,804		7,081,631
2006-BC4, 4.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36◊	318,540		310,787

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 39.1% (continued)			
Residential Mortgage-Backed Securities - 13.7% (continued)			
Provident Funding Mortgage Trust			
2025-1, 5.50% (WAC) due 02/25/55◊,5	6,230,974	$	6,250,844
Mill City Securities Ltd.			
2024-RS1, 3.00% due 11/01/69[5,6]	4,118,742		3,756,293
2024-RS2, 3.00% due 08/01/69[5,6]	2,376,411		2,202,933
Alternative Loan Trust			
2007-OA7, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47◊	3,873,235		3,539,301
2007-OH3, 5.01% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47◊	1,827,585		1,679,370
Morgan Stanley ABS Capital I Incorporated Trust			
2007-HE3, 4.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 12/25/36◊	4,131,062		2,045,257
2007-HE3, 4.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36◊	2,959,493		1,465,277
2007-HE2, 4.52% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37◊	2,328,343		1,064,374
2007-HE5, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37◊	1,488,732		629,447
Soundview Home Loan Trust			
2006-OPT5, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36◊	4,877,726		4,737,968
2005-OPT3, 5.14% (1 Month Term SOFR + 0.82%, Rate Floor: 0.71%) due 11/25/35◊	309,233		306,513
LHOME Mortgage Trust			
2024-RTL5, 5.32% due 09/25/39[5,6]	4,700,000		4,686,804
GCAT Trust			
2025-NQM1, 5.37% due 11/25/69[5,6]	4,668,579		4,675,303
NovaStar Mortgage Funding Trust Series			
2007-2, 4.63% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37◊	4,217,357		4,145,231
American Home Mortgage Investment Trust			
2006-3, 4.79% (1 Month Term SOFR + 0.47%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46◊	4,909,381		4,119,721
SPS Servicer Advance Receivables Trust			
2020-T2, 1.83% due 11/15/55[5]	3,750,000		3,700,965
CIM TRUST			
2025-R1, 5.00% due 02/25/99[5,6]	3,520,967		3,480,871
Credit Suisse Mortgage Capital Certificates			
2021-RPL9, 3.78% (WAC) due 02/25/61◊,5	3,429,183		3,396,007
HOMES Trust			
2024-AFC2, 5.58% (WAC) due 10/25/59◊,5	3,375,614		3,378,569
BRAVO			
2024-NQM6, 5.66% due 08/01/64[5,6]	3,188,626		3,190,421
HarborView Mortgage Loan Trust			
2006-14, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47◊	1,663,033		1,585,040
2006-12, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38◊	1,324,405		1,160,515
Cross Mortgage Trust			
2025-H2, 5.36% (WAC) due 03/25/70◊,5	2,694,066		2,694,201
Securitized Asset Backed Receivables LLC Trust			
2007-HE1, 4.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 12/25/36◊	12,445,318		2,644,278
IXIS Real Estate Capital Trust			
2006-HE1, 5.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36◊	4,357,188		2,259,463

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 39.1% (continued)		
Residential Mortgage-Backed Securities - 13.7% (continued)		
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40†††,5	2,200,000	$ 2,207,615
Ellington Financial Mortgage Trust		
2021-2, 1.29% (WAC) due 06/25/66◊,5	1,717,266	1,447,609
2020-2, 1.64% (WAC) due 10/25/65◊,5	650,458	604,393
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36◊	1,841,722	1,825,711
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 3.92% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36◊	1,856,762	1,817,643
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62◊,5	1,606,050	1,455,394
PRKCM Trust		
2022-AFC2, 6.14% (WAC) due 08/25/57◊,5	1,430,344	1,425,738
First NLC Trust		
2005-4, 5.21% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36◊	1,346,856	1,324,727
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 04/25/37◊	3,451,693	1,253,912
Barclays Mortgage Loan Trust		
2023-NQM1, 6.03% due 01/25/63[5,6]	1,186,492	1,189,569
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37◊,5	1,188,191	1,173,825
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 11/25/36◊	3,607,987	1,150,332
GSAA Home Equity Trust		
2006-3, 5.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36◊	2,065,042	998,350
Banc of America Funding Trust		
2015-R2, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37◊,5	969,222	965,851
Lehman XS Trust Series		
2006-16N, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 11/25/46◊	1,023,725	900,384
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 3.38% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36◊	902,108	870,066
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◊	789,674	781,561
Long Beach Mortgage Loan Trust		
2006-8, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36◊	2,221,336	587,177
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 5.01% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36◊	498,421	483,601
Structured Asset Investment Loan Trust		
2006-3, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36◊	481,332	472,208
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 5.45% (1 Month Term SOFR + 1.13%, Rate Floor: 1.02%) due 04/25/35◊	421,200	409,911

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 39.1% (continued)		
Residential Mortgage-Backed Securities - 13.7% (continued)		
MFRA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56◊,5	331,251	$ 317,310
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50◊,5	230,526	218,084
Nomura Resecuritization Trust		
2015-4R, 6.24% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36◊,5	157,249	153,050
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60◊,5	154,089	152,279
First Franklin Mortgage Loan Trust		
2004-FF10, 5.71% (1 Month Term SOFR + 1.39%, Rate Floor: 1.28%) due 07/25/34◊	139,510	137,832
Morgan Stanley Re-REMIC Trust		
2010-R5, 4.74% due 06/26/36[5]	32,394	31,293
Total Residential Mortgage-Backed Securities		713,256,546
Commercial Mortgage-Backed Securities - 1.8%		
BX Commercial Mortgage Trust		
2021-VOLT, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36◊,5	24,220,703	24,107,169
2022-LP2, 5.87% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39◊,5	11,410,000	11,381,583
2024-AIRC, 6.00% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/39◊,5	2,281,191	2,289,745
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.22% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38◊,5	10,200,000	9,435,000
2016-JP2, 1.78% (WAC) due 08/15/49◊,4	28,216,370	225,099
BX Trust		
2024-VLT4, 6.25% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 07/15/29◊,5	7,800,000	7,795,125
VDCM Commercial Mortgage Trust		
2025-AZ, due 07/13/44◊,3,5	7,350,000	7,469,442
BXHPP Trust		
2021-FILM, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36◊,5	8,250,000	7,412,301
MHP		
2022-MHIL, 5.58% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/39◊,5	6,400,000	6,392,000
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	4,863,250
Extended Stay America Trust		
2021-ESH, 6.13% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38◊,5	3,430,911	3,433,055
Wells Fargo Commercial Mortgage Trust		
2017-C38, 0.91% (WAC) due 07/15/50◊,4	21,225,190	273,221
2017-C42, 0.98% (WAC) due 12/15/50◊,4	12,993,072	220,246
2016-C37, 0.77% (WAC) due 12/15/49◊,4	22,698,228	166,421
2017-RB1, 1.19% (WAC) due 03/15/50◊,4	7,760,214	126,677
2016-NXS5, 1.34% (WAC) due 01/15/59◊,4	3,864,552	11,595
2015-LC22, 0.76% (WAC) due 09/15/58◊,4	9,936,291	149
BENCHMARK Mortgage Trust		
2018-B2, 0.45% (WAC) due 02/15/51◊,4	83,488,338	745,977
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.59% (WAC) due 06/15/51◊,4	28,424,423	383,991
2016-C4, 0.70% (WAC) due 12/15/49◊,4	32,153,021	208,101
2016-C2, 1.47% (WAC) due 06/15/49◊,4	6,010,708	35,396
2017-C5, 0.86% (WAC) due 03/15/50◊,4	2,928,758	24,812

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 39.1% (continued)			
Commercial Mortgage-Backed Securities - 1.8% (continued)			
DBJPM Mortgage Trust			
2017-C6, 0.95% (WAC) due 06/10/50◊,4	42,746,784	$	582,139
BBCMS Mortgage Trust			
2018-C2, 0.75% (WAC) due 12/15/51◊,4	28,602,661		576,598
CSAIL Commercial Mortgage Trust			
2019-C15, 0.99% (WAC) due 03/15/52◊,4	17,361,143		495,148
2016-C6, 1.85% (WAC) due 01/15/49◊,4	5,719,059		27,025
UBS Commercial Mortgage Trust			
2017-C2, 1.06% (WAC) due 08/15/50◊,4	20,752,863		343,271
2017-C5, 1.13% (WAC) due 11/15/50◊,4	9,303,904		157,673
COMM Mortgage Trust			
2018-COR3, 0.44% (WAC) due 05/10/51◊,4	34,982,863		370,892
2015-CR24, 0.71% (WAC) due 08/10/48◊,4	22,865,640		329
Bank of America Merrill Lynch Commercial Mortgage Trust			
2017-BNK3, 1.00% (WAC) due 02/15/50◊,4	27,937,261		304,519
2016-UB10, 1.72% (WAC) due 07/15/49◊,4	9,433,390		41,135
Morgan Stanley Bank of America Merrill Lynch Trust			
2017-C34, 0.77% (WAC) due 11/15/52◊,4	22,093,200		275,650
2015-C27, 0.96% (WAC) due 12/15/47◊,4	21,623,895		465
CGMS Commercial Mortgage Trust			
2017-B1, 0.72% (WAC) due 08/15/50◊,4	19,044,021		223,891
CD Commercial Mortgage Trust			
2017-CD4, 1.22% (WAC) due 05/10/50◊,4	12,961,687		205,281
CD Mortgage Trust			
2017-CD6, 0.89% (WAC) due 11/13/50◊,4	11,062,756		163,707
2016-CD1, 1.34% (WAC) due 08/10/49◊,4	5,444,261		31,934
GS Mortgage Securities Trust			
2017-GS6, 1.00% (WAC) due 05/10/50◊,4	10,734,268		169,652
BANK			
2017-BNK6, 0.92% (WAC) due 07/15/60◊,4	11,615,994		141,074
Citigroup Commercial Mortgage Trust			
2016-C2, 1.65% (WAC) due 08/10/49◊,4	5,803,708		54,950
2016-GC37, 1.64% (WAC) due 04/10/49◊,4	2,670,216		9,431
Total Commercial Mortgage-Backed Securities			91,175,119
Total Collateralized Mortgage Obligations			
(Cost $2,048,020,881)			2,033,899,511
ASSET-BACKED SECURITIES†† - 26.1%			
Collateralized Loan Obligations - 14.9%			
THL Credit Lake Shore MM CLO I Ltd.			
2021-1A A1R, 6.22% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33◊,5	45,006,296		45,136,000
2021-1A A2R, 6.37% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 04/15/33◊,5	6,250,000		6,267,224
Golub Capital Partners CLO 54M LP			
2025-54A A1R, due 08/05/37◊,3,5	42,500,000		42,500,000
Golub Capital Partners CLO 49M Ltd.			
2021-49A AR, 6.06% (3 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 08/26/33◊,5	36,500,000		36,585,144
Golub Capital Partners CLO 54M, LP			
2021-54A A, 6.05% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33◊,5	29,000,000		29,066,613
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		24,307,601
2021-4A A2R, 6.48% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33◊,5	3,650,000		3,662,156
BXMT Ltd.			
2020-FL2 AS, 5.83% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38◊,5	14,310,000		14,172,006

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 26.1% (continued)			
Collateralized Loan Obligations - 14.9% (continued)			
2020-FL3 AS, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 11/15/37◊,5	4,500,000	$	4,478,211
2020-FL2 A, 5.58% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38◊,5	4,164,725		4,156,274
2020-FL2 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38◊,5	2,000,000		1,970,784
2020-FL3 B, 7.08% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 11/15/37◊,5	2,000,000		1,960,617
Golub Capital Partners CLO 16M-R3			
2025-16A A2R3, 6.07% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39◊,5	15,600,000		15,600,000
2025-16A A1R3, 5.95% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39◊,5	9,000,000		9,000,000
Golub Capital Partners CLO 33M Ltd.			
2021-33A AR2, 6.45% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33◊,5	23,000,000		22,981,384
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		22,365,048
2021-2A C, 7.13% (3 Month Term SOFR + 2.81%, Rate Floor: 2.55%) due 08/20/32◊,5	500,000		501,120
2021-2A A, 5.93% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 08/20/32◊,5	110,918		111,465
OWL Rock Clo XXI LLC			
2025-21A A, 5.72% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 07/24/34◊,5	22,750,000		22,870,636
Greystone CRE Notes LLC			
2025-FL4 A, 5.79% (1 Month Term SOFR + 1.48%, Rate Floor: 1.48%) due 01/15/43◊,5	22,750,000		22,792,283
Madison Park Funding XLVIII Ltd.			
2021-48A B, 5.98% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33◊,5	22,000,000		21,967,301
BCC Middle Market CLO LLC			
2025-1A A1RR, due 07/15/36◊,3,5	20,750,000		20,750,000
Cerberus Loan Funding XLIV LLC			
2024-5A A, 6.61% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36◊,5	20,000,000		20,069,088
Golub Capital Partners Clo 49M Ltd.			
2025-49A A1R2, due 07/20/38◊,3,5	20,000,000		20,000,000
Cerberus Loan Funding XL LLC			
2023-1A A, 6.66% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35◊,5	16,500,000		16,558,836
2023-1A B, 7.86% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35◊,5	3,250,000		3,270,722
Cerberus Loan Funding XXXII, LP			
2021-2A A, 6.14% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33◊,5	14,250,000		14,285,091
2021-2A B, 6.42% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33◊,5	4,000,000		4,013,696
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		9,963,184
2021-FL1 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38◊,5	6,400,000		6,368,075
PFP Ltd.			
2025-12 A, 5.81% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42◊,5	16,002,000		16,034,111

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 26.1% (continued)			
Collateralized Loan Obligations - 14.9% (continued)			
Fortress Credit BSL XV Ltd.			
2024-2A AR, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33◊,5	15,000,000	$	15,023,745
Cerberus Loan Funding XXXIII, LP			
2021-3A A, 6.08% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33◊,5	11,500,000		11,528,056
2021-3A B, 6.37% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33◊,5	2,250,000		2,257,730
Cerberus Loan Funding 50 LLC			
2025-1A A, due 07/15/37◊,3,5	13,750,000		13,750,000
BSPDF 2025-FL2 Issuer LLC			
2025-FL2 A, 5.84% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42◊,5	13,650,000		13,629,782
HPS Private Credit CLO LLC			
2025-3A A1, due 07/20/37◊,3,5	13,500,000		13,500,000
Fortress Credit Opportunities IX CLO Ltd.			
2021-9A A2TR, 6.32% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33◊,5	11,500,000		11,540,138
Neuberger Berman CLO 32R Ltd.			
2025-32RA B, due 07/20/39◊,3,5	11,020,000		11,020,000
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		7,467,340
2021-FL2 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38◊,5	3,250,000		3,235,576
KREF			
2021-FL2 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39◊,5	10,700,000		10,652,782
Owl Rock CLO II Ltd.			
2021-2A ALR, 6.08% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33◊,5	10,500,000		10,492,245
AGL CLO 42 Ltd.			
2025-42A B, 5.92% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38◊,5	10,000,000		10,005,306
TRTX Issuer Ltd.			
2025-FL6 A, 5.85% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42◊,5	9,250,000		9,252,163
Cerberus Loan Funding XXXV, LP			
2021-5A A, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33◊,5	8,000,000		8,026,861
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		7,863,237
Cerberus Loan Funding XLVIII LLC			
2024-4A B, 6.11% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36◊,5	4,250,000		4,263,164
2024-4A AN, 5.91% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36◊,5	3,250,000		3,259,928
HERA Commercial Mortgage Ltd.			
2021-FL1 A, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38◊,5	3,729,426		3,724,454
2021-FL1 B, 6.03% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38◊,5	3,750,000		3,705,977
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		7,419,313
BCC Middle Market CLO LLC			
2021-1A A1R, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33◊,5	6,750,000		6,773,458
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		6,756,750

	Face Amount~		Value
ASSET-BACKED SECURITIES[††] - 26.1% (continued)			
Collateralized Loan Obligations - 14.9% (continued)			
Fontainbleau Vegas			
9.96% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28[◊,†††]	6,000,000	$	6,000,000
Madison Park Funding LXV Ltd.			
2025-65A B, due 07/16/38[◊,3,5]	6,000,000		6,000,000
Neuberger Berman Loan Advisers CLO 40 Ltd.			
2021-40A B, 5.92% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33[◊,5]	6,000,000		5,994,818
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		5,887,282
Cerberus Loan Funding XLII LLC			
2023-3A A1, 6.74% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35[◊,5]	5,750,000		5,771,408
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		5,537,633
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		5,294,039
Carlyle Direct Lending CLO LLC			
2024-1A A11A, 6.06% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36[◊,5]	5,150,000		5,164,293
CIFC Funding Ltd.			
2021-4A A1B2, 5.78% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/34[◊,5]	5,000,000		5,005,872
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		4,979,862
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		4,930,694
HGI CRE CLO Ltd.			
2021-FL2 A, 5.43% (1 Month Term SOFR + 1.11%, Rate Floor: 1.11%) due 09/17/36[◊,5]	2,930,755		2,920,417
2021-FL2 B, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36[◊,5]	2,000,000		1,989,924
VOYA CLO			
2021-2A BR, 6.67% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30[◊,5]	4,500,000		4,509,990
Neuberger Berman Loan Advisers CLO 32 Ltd.			
2021-32A BR, 5.93% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32[◊,5]	4,000,000		3,997,979
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		3,966,672
AGL CLO 39 Ltd.			
2025-39A B, 5.71% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38[◊,5]	3,300,000		3,303,287
LoanCore			
2025-CRE8 AS, 5.91% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42[◊,5]	2,450,000		2,429,820
STWD Ltd.			
2021-FL2 B, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38[◊,5]	2,187,000		2,180,249
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		2,178,882
FS Rialto Issuer LLC			
2025-FL10 AS, 5.97% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,5]	1,650,000		1,632,199

		Face Amount~	Value
ASSET-BACKED SECURITIES†† - 26.1% (continued)			
Collateralized Loan Obligations - 14.9% (continued)			
Dryden 37 Senior Loan Fund			
2017-37A BR, 5.92% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31◊,5		551,802	$ 551,959
2017-37A CR, 7.77% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31◊,5		500,000	503,250
2015-37A SUB, due 01/15/31[5,7]		448,198	2,341
LCM XXIV Ltd.			
2021-24A AR, 5.51% (3 Month Term SOFR + 1.24%, Rate Floor: 0.98%) due 03/20/30◊,5		1,047,151	1,047,227
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	994,297
NewStar Fairfield Fund CLO Ltd.			
2018-2A A1N, 5.80% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30◊,5		342,946	344,778
KREF Funding V LLC			
6.17% (1 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 06/25/26◊,†††		185,045	184,317
0.15% due 06/25/26†††,4		514,406	–
Treman Park CLO Ltd.			
2015-1A COM, due 10/20/28[5,7]		325,901	689
Copper River CLO Ltd.			
2007-1A INC, due 01/20/21[7,8]		500,000	50
Total Collateralized Loan Obligations			772,216,903
Financial - 2.5%			
Station Place Securitization Trust			
2024-SP2, 6.01% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26◊,†††,5		8,775,000	8,775,000
2024-SP1, 5.73% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/12/25◊,†††,5		8,775,000	8,775,000
2024-SP4, 5.61% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25◊,†††,5		5,675,000	5,675,000
2024-SP3, 5.61% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25◊,†††,5		2,825,000	2,825,000
Dogwood State Bank			
6.45% due 06/24/32		21,250,000	21,250,000
Strategic Partners Fund VIII, LP			
6.92% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26◊,†††		14,647,374	14,564,610
6.93% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26◊,†††		2,493,170	2,479,348
KKR Core Holding Company LLC			
4.00% due 08/12/31†††		15,935,680	14,621,078
HV Eight LLC			
7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27◊,†††	EUR	9,949,550	11,689,494
Station Place Securitization Trust Series			
2025-SP1, 5.62% (1 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due 07/02/26◊,†††,5		10,600,000	10,600,000
Project Onyx I			
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27◊,†††		7,439,226	7,428,392
Thunderbird A			
5.50% due 03/01/37†††		6,400,000	5,874,525
Lightning A			
5.50% due 03/01/37†††		6,400,000	5,874,525
Project Onyx			
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/28◊,†††		5,212,277	5,203,377
Ceamer Finance LLC			
6.79% due 11/15/39†††		2,123,479	2,153,762
3.69% due 03/24/31†††		1,874,464	1,801,261

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 26.1% (continued)		
Financial - 2.5% (continued)		
Project Onyx II		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27◊,†††	2,061,447	$ 2,054,191
Total Financial		131,644,563
Transport-Container - 1.7%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46[5]	25,869,375	23,615,627
Triton Container Finance IX LLC		
2025-1A, 5.43% due 06/20/50[5]	14,000,000	14,110,106
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[5]	7,382,667	6,788,256
2020-1A, 2.73% due 08/21/45[5]	3,015,114	2,890,132
2020-2A, 2.10% due 09/20/45[5]	2,700,021	2,522,695
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[5]	11,795,875	10,597,263
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45[5]	9,183,333	8,547,544
2020-1A, 2.08% due 09/18/45[5]	1,038,806	964,958
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[5]	9,954,018	9,125,512
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[5]	8,600,000	8,664,165
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45[5]	2,228,906	2,103,064
Total Transport-Container		89,929,322
Infrastructure - 1.6%		
Switch ABS Issuer LLC		
2025-1A, 5.04% due 03/25/55[5]	11,450,000	11,294,540
2024-2A, 5.44% due 06/25/54[5]	5,450,000	5,490,575
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[5]	13,950,000	14,136,588
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[5]	9,250,000	8,839,736
2024-1A, 5.59% due 05/15/54[5]	4,000,000	4,051,508
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[5]	11,150,000	10,776,843
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[5]	6,750,000	6,680,416
2021-1A, 1.88% due 03/26/46[5]	2,750,000	2,685,653
SBA Tower Trust		
1.63% due 11/15/26[5]	5,723,000	5,490,890
1.84% due 04/15/27[5]	1,200,000	1,142,656
Compass Datacenters Issuer II LLC		
2025-1A, 5.32% due 05/25/50[5]	5,500,000	5,568,805
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[5]	3,610,000	3,636,831
Hotwire Funding LLC		
2024-1A, 5.89% due 06/20/54[5]	2,380,000	2,415,729
Total Infrastructure		82,210,770
Whole Business - 1.5%		
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[5]	18,421,875	17,558,305
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51[5]	11,616,000	10,831,152
2019-1A, 3.88% due 10/25/49[5]	6,284,250	6,180,673
Subway Funding LLC		
2024-1A, 6.03% due 07/30/54[5]	8,855,500	9,005,138
2024-3A, 5.25% due 07/30/54[5]	7,164,000	7,124,193
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51[5]	8,699,254	8,081,469
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[5]	7,742,100	7,337,443
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[5]	6,905,625	6,586,995
DB Master Finance LLC		
2019-1A, 4.02% due 05/20/49[5]	2,827,500	2,802,857
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47[5]	1,692,000	1,669,015

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 26.1% (continued)		
Whole Business - 1.5% (continued)		
2018-1A, 4.12% due 07/25/48[5]	947,500	$ 944,495
Total Whole Business		78,121,735
Net Lease - 1.2%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50[5]	36,170,598	35,297,961
Capital Automotive REIT		
2024-2A, 4.90% due 05/15/54[5]	5,261,667	5,242,974
2020-1A, 3.48% due 02/15/50[5]	1,959,583	1,896,417
STORE Master Funding LLC		
2021-1A, 2.86% due 06/20/51[5]	6,810,999	6,399,344
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[5]	5,748,930	5,399,822
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51[5]	3,000,000	2,760,453
2021-1, 2.51% due 07/20/51[5]	2,500,000	2,288,708
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61[5]	2,500,000	2,353,720
CARS-DB4, LP		
2020-1A, 3.25% due 02/15/50[5]	881,281	812,599
Total Net Lease		62,451,998
Transport-Aircraft - 1.1%		
AASET Trust		
2021-1A, 2.95% due 11/16/41[5]	8,154,973	7,748,892
2024-1A, 6.26% due 05/16/49[5]	6,333,635	6,501,016
AASET MT-1 Ltd.		
2025-2A, 5.52% due 02/16/50[5]	7,500,000	7,572,105
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[5]	5,185,785	5,278,536
Slam Ltd.		
2025-1A, 5.81% due 05/15/50[5]	4,800,000	4,880,921
ALTDE Trust		
2025-1A, 5.90% due 08/15/50[5]	4,749,953	4,843,205
AASET Ltd.		
2024-2A, 5.93% due 09/16/49[5]	4,125,468	4,189,252
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40[5]	4,198,256	4,009,587
Castlelake Aircraft Structured Trust		
2025-1A, 5.78% due 02/15/50[5]	2,044,257	2,072,757
2021-1A, 3.47% due 01/15/46[5]	842,479	830,016
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[5]	2,924,724	2,845,230
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46[5]	2,312,819	2,161,771
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[5]	1,223,744	1,221,311
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[5]	1,244,947	1,210,206
AASET		
2025-1A, 5.94% due 02/16/50[5]	1,121,833	1,142,250
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[5]	928,976	911,568
2017-1, 4.58% due 02/15/42[5]	110,397	108,852
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[5]	209,588	209,510
Total Transport-Aircraft		57,736,985
Single Family Residence - 0.7%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37[5]	5,050,000	5,002,953
2020-SFR2, 4.50% due 10/19/37[5]	4,900,000	4,858,884
2020-SFR2, 1.67% due 10/19/37[5]	3,950,000	3,893,951
2021-SFR1, 2.19% due 08/17/38[5]	4,000,000	3,856,706
2020-SFR2, 3.37% due 10/19/37[5]	3,200,000	3,165,807
Tricon Residential Trust		
2025-SFR1, 5.41% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42[◊,5]	8,784,892	8,786,265

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 26.1% (continued)		
Single Family Residence - 0.7% (continued)		
2024-SFR2, 4.75% due 06/17/40[5]	4,990,330	$ 5,003,190
Total Single Family Residence		34,567,756
Collateralized Debt Obligations - 0.5%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39[5]	24,650,000	23,558,064
Automotive - 0.2%		
Avis Budget Rental Car Funding AESOP LLC		
2021-1A, 1.38% due 08/20/27[5]	5,675,000	5,510,983
2020-2A, 2.02% due 02/20/27[5]	4,550,000	4,497,593
2025-1A, 5.24% due 08/20/29[5]	2,750,000	2,778,867
Total Automotive		12,787,443
Insurance - 0.1%		
Obra Longevity		
8.48% due 06/30/39†††	5,850,000	6,117,638
Unsecured Consumer Loans - 0.1%		
GreenSky Home Improvement Issuer Trust		
2025-1A, 5.39% due 03/25/60[5]	5,213,000	5,260,500
Total Asset-Backed Securities		
(Cost $1,368,494,908)		1,356,603,677
CORPORATE BONDS†† - 22.0%		
Financial - 13.1%		
Societe Generale S.A.		
2.80% due 01/19/28[5,9]	18,000,000	17,480,042
1.49% due 12/14/26[5,9]	10,500,000	10,347,142
1.79% due 06/09/27[5,9]	10,000,000	9,733,412
AEGON Funding Company LLC		
5.50% due 04/16/27[5]	35,000,000	35,425,144
Brighthouse Financial Global Funding		
5.55% due 04/09/27[5]	34,500,000	35,041,037
Equitable Financial Life Global Funding		
1.40% due 07/07/25[5]	15,000,000	14,991,809
1.80% due 03/08/28[5]	12,000,000	11,214,107
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[5]	25,600,000	22,325,786
CNO Global Funding		
5.88% due 06/04/27[5]	13,100,000	13,454,147
4.88% due 12/10/27[5]	8,650,000	8,717,625
JPMorgan Chase & Co.		
1.47% due 09/22/27[9]	15,000,000	14,471,751
5.04% due 01/23/28[9]	7,600,000	7,672,459
GA Global Funding Trust		
4.40% due 09/23/27[5]	14,650,000	14,621,120
1.63% due 01/15/26[5]	7,300,000	7,176,113
LPL Holdings, Inc.		
5.70% due 05/20/27	14,700,000	14,975,315
4.00% due 03/15/29[5]	4,450,000	4,322,857
4.63% due 11/15/27[5]	2,000,000	1,994,593
BNP Paribas S.A.		
1.32% due 01/13/27[5,9]	21,350,000	20,978,482
Reliance Standard Life Global Funding II		
5.24% due 02/02/26[5]	20,850,000	20,903,658
Jackson National Life Global Funding		
4.70% due 06/05/28[5]	13,700,000	13,785,664
5.60% due 04/10/26[5]	6,750,000	6,807,013
Athene Global Funding		
1.73% due 10/02/26[5]	14,700,000	14,189,772
5.68% due 02/23/26[5]	4,750,000	4,782,800
Credit Agricole S.A.		
1.25% due 01/26/27[5,9]	17,950,000	17,607,651
Corebridge Global Funding		
4.65% due 08/20/27[5]	9,500,000	9,567,283
5.75% due 07/02/26[5]	7,250,000	7,342,148
Macquarie Group Ltd.		
1.63% due 09/23/27[5,9]	16,750,000	16,160,165
Mutual of Omaha Companies Global Funding		
5.00% due 04/01/30[5]	15,000,000	15,284,011
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
2.88% due 10/15/26[5]	10,800,000	10,532,911
3.88% due 03/01/31[5]	4,100,000	3,800,777
F&G Global Funding		
1.75% due 06/30/26[5]	14,250,000	13,853,186
CoStar Group, Inc.		
2.80% due 07/15/30[5]	15,280,000	13,806,111
Mizuho Financial Group, Inc.		
4.71% due 07/08/31[9]	13,800,000	13,798,254
ABN AMRO Bank N.V.		
1.54% due 06/16/27[5,9]	14,000,000	13,609,095
American National Group, Inc.		
5.00% due 06/15/27	13,075,000	13,127,269
SLM Corp.		
3.13% due 11/02/26	12,096,000	11,855,602
American National Global Funding		
5.25% due 06/03/30[5]	11,150,000	11,205,731

	Face Amount~	Value
CORPORATE BONDS[††] - 22.0% (continued)		
Financial - 13.1% (continued)		
Nationwide Building Society		
2.97% due 02/16/28[5,9]	11,300,000	$ 11,033,579
Standard Chartered plc		
5.69% due 05/14/28[5,9]	10,600,000	10,812,483
CBS Studio Center		
7.31% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/27[◊,†††]	10,000,000	9,990,209
QTS Good News Facility		
7.35% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28[◊,†††]	9,922,635	9,922,635
Cooperatieve Rabobank UA		
1.98% due 12/15/27[5,9]	10,000,000	9,645,029
ING Groep N.V.		
1.73% due 04/01/27[9]	9,800,000	9,598,775
BPCE S.A.		
1.65% due 10/06/26[5,9]	9,500,000	9,422,761
Lincoln Financial Global Funding		
4.63% due 05/28/28[5]	8,750,000	8,804,167
First American Financial Corp.		
4.00% due 05/15/30	7,860,000	7,529,571
United Wholesale Mortgage LLC		
5.50% due 11/15/25[5]	7,120,000	7,118,876
5.50% due 04/15/29[5]	275,000	266,930
Iron Mountain, Inc.		
4.88% due 09/15/27[5]	7,360,000	7,318,119
Macquarie Bank Ltd.		
5.27% due 07/02/27[5]	7,100,000	7,249,333
Apollo Management Holdings, LP		
4.40% due 05/27/26[5]	7,115,000	7,104,291
FS KKR Capital Corp.		
2.63% due 01/15/27	7,400,000	7,095,868
HSBC Holdings plc		
5.13% due 03/03/31[9]	7,000,000	7,093,464
Rocket Companies, Inc.		
6.13% due 08/01/30[5]	6,850,000	6,980,356
OneMain Finance Corp.		
3.50% due 01/15/27	7,050,000	6,902,011
7.13% due 03/15/26	18,000	18,266
NatWest Group plc		
5.39% (SOFR + 1.10%) due 05/23/29[◊]	6,350,000	6,352,235
National Bank of Canada		
5.60% due 07/02/27[9]	4,650,000	4,701,174
Horace Mann Educators Corp.		
4.50% due 12/01/25	4,420,000	4,412,962
Deloitte LLP		
3.46% due 05/07/27[†††]	4,500,000	4,369,788
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[5]	4,300,000	4,156,706
SBA Communications Corp.		
3.13% due 02/01/29	3,472,000	3,279,227
Hunt Companies, Inc.		
5.25% due 04/15/29[5]	3,250,000	3,131,548
Citadel Securities Global Holdings LLC		
5.50% due 06/18/30[5]	1,900,000	1,922,574
Aspen Insurance Holdings Ltd.		
5.75% due 07/01/30	1,600,000	1,626,444
Brookfield Finance, Inc.		
3.90% due 01/25/28	1,400,000	1,383,575
AMC East Communities LLC		
5.74% due 01/15/28[5]	1,290,479	1,302,931
Brown & Brown, Inc.		
4.70% due 06/23/28	1,150,000	1,159,701
Trinity Acquisition plc		
4.40% due 03/15/26	881,000	878,559
Old Republic International Corp.		
3.88% due 08/26/26	700,000	694,663
Equinix, Inc.		
1.55% due 03/15/28	700,000	652,468
Morgan Stanley		
3.77% due 01/24/29[9]	361,000	355,846
Assurant, Inc.		
4.90% due 03/27/28	350,000	352,735
Belvoir Land LLC		
5.03% due 12/15/25[5]	150,516	150,722
UWM Holdings LLC		
6.63% due 02/01/30[5]	150,000	150,155
Total Financial		681,902,778
Consumer, Non-cyclical - 2.4%		
Global Payments, Inc.		
2.90% due 05/15/30	28,801,000	26,479,360
3.20% due 08/15/29	2,199,000	2,079,410
GXO Logistics, Inc.		
6.25% due 05/06/29	15,000,000	15,660,067
Element Fleet Management Corp.		
5.64% due 03/13/27[5]	9,925,000	10,079,359
6.27% due 06/26/26[5]	4,400,000	4,462,325
Laboratory Corporation of America Holdings		
1.55% due 06/01/26	10,571,000	10,295,434
PRA Health Sciences, Inc.		
2.88% due 07/15/26[5]	10,280,000	10,031,532
Block, Inc.		
2.75% due 06/01/26	7,600,000	7,440,651
Danone S.A.		
2.95% due 11/02/26[5]	6,952,000	6,829,891
Valvoline, Inc.		
3.63% due 06/15/31[5]	7,434,000	6,731,096
Royalty Pharma plc		
1.75% due 09/02/27	5,150,000	4,877,292
BAT Capital Corp.		
4.70% due 04/02/27	4,220,000	4,240,111
3.56% due 08/15/27	527,000	518,547

		Face Amount~		Value
CORPORATE BONDS†† - 22.0% (continued)				
Consumer, Non-cyclical - 2.4% (continued)				
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL				
5.13% due 02/01/28		4,306,000	$	4,393,843
Darling Global Finance B.V.				
4.50% due 06/15/32[5]	EUR	2,050,000		2,444,368
Diageo Investment Corp.				
5.13% due 08/15/30		2,250,000		2,318,076
IQVIA, Inc.				
5.00% due 05/15/27[5]		2,300,000		2,292,232
HAH Group Holding Company LLC				
9.75% due 10/01/31[5]		1,780,000		1,764,716
Triton Container International Ltd.				
2.05% due 04/15/26[5]		1,800,000		1,762,768
Avantor Funding, Inc.				
4.63% due 07/15/28[5]		1,050,000		1,031,057
Smithfield Foods, Inc.				
4.25% due 02/01/27[5]		350,000		346,587
Performance Food Group, Inc.				
5.50% due 10/15/27[5]		100,000		99,791
Total Consumer, Non-cyclical				126,178,513
Industrial - 1.7%				
Berry Global, Inc.				
1.57% due 01/15/26		11,750,000		11,539,921
4.88% due 07/15/26[5]		5,165,000		5,158,282
5.80% due 06/15/31		2,500,000		2,627,031
Sealed Air Corp.				
1.57% due 10/15/26[5]		16,450,000		15,743,487
Silgan Holdings, Inc.				
1.40% due 04/01/26[5]		12,600,000		12,260,207
Vontier Corp.				
1.80% due 04/01/26		7,050,000		6,893,785
2.40% due 04/01/28		3,900,000		3,663,616
Graphic Packaging International LLC				
1.51% due 04/15/26[5]		6,500,000		6,330,130
Penske Truck Leasing Company LP / PTL Finance Corp.				
4.45% due 01/29/26[5]		5,475,000		5,459,150
4.20% due 04/01/27[5]		500,000		497,709
Weir Group plc				
2.20% due 05/13/26[5]		5,410,000		5,275,946
Penske Truck Leasing Company LP / PTL Finance Corp.				
5.25% due 07/01/29[5]		4,750,000		4,863,151
Jabil, Inc.				
1.70% due 04/15/26		3,800,000		3,711,286
GATX Corp.				
3.85% due 03/30/27		2,900,000		2,870,287
3.50% due 03/15/28		200,000		195,281
Enviri Corp.				
5.75% due 07/31/27[5]		125,000		123,370
Total Industrial				87,212,639
Consumer, Cyclical - 1.4%				
LG Electronics, Inc.				
5.63% due 04/24/27[5]		11,000,000		11,197,952
LG Energy Solution Ltd.				
5.38% due 07/02/27[5]		9,650,000		9,738,978
5.25% due 04/02/28[5]		1,000,000		1,003,113
United Airlines, Inc.				
4.38% due 04/15/26[5]		8,125,000		8,071,287
Alt-2 Structured Trust				
2.95% due 05/14/31[◊,†††]		7,935,807		7,325,823
Choice Hotels International, Inc.				
3.70% due 01/15/31		7,350,000		6,816,704
AS Mileage Plan IP Ltd.				
5.02% due 10/20/29[5]		6,720,000		6,649,790
Air Canada				
3.88% due 08/15/26[5]		4,550,000		4,504,041
Hyatt Hotels Corp.				
5.75% due 04/23/30		4,320,000		4,468,702
American Airlines Class AA Pass Through Trust				
3.35% due 10/15/29		2,174,005		2,068,170
3.00% due 10/15/28		1,346,154		1,273,310
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.				
5.88% due 03/01/27		2,300,000		2,299,338
Delta Air Lines, Inc. / SkyMiles IP Ltd.				
4.50% due 10/20/25[5]		1,667,000		1,662,966
Walgreens Boots Alliance, Inc.				
3.45% due 06/01/26		1,650,000		1,614,407
Newell Brands, Inc.				
6.38% due 09/15/27		1,548,000		1,568,785
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.				
6.50% due 06/20/27[5]		1,340,000		1,341,758
Advance Auto Parts, Inc.				
5.90% due 03/09/26		514,000		513,897
Total Consumer, Cyclical				72,119,021
Technology - 1.0%				
CDW LLC / CDW Finance Corp.				
2.67% due 12/01/26		22,350,000		21,785,439
3.25% due 02/15/29		810,000		767,319
Infor LLC				
1.75% due 07/15/25[5]		13,800,000		13,780,844
Microchip Technology, Inc.				
5.05% due 02/15/30		11,000,000		11,158,645
Qorvo, Inc.				
3.38% due 04/01/31[5]		1,200,000		1,082,113
4.38% due 10/15/29		963,000		934,606

		Face Amount~		Value
CORPORATE BONDS[††] - 22.0% (continued)				
Technology - 1.0% (continued)				
TeamSystem S.p.A.				
due 07/01/32[5]	EUR	1,100,000	$	1,294,749
NCR Voyix Corp.				
5.13% due 04/15/29[5]		636,000		626,420
MSCI, Inc.				
3.88% due 02/15/31[5]		379,000		357,363
Total Technology				51,787,498
Energy - 0.8%				
Targa Resources Corp.				
4.90% due 09/15/30		7,500,000		7,563,314
BP Capital Markets plc				
4.88% [9,10]		7,500,000		7,422,278
Occidental Petroleum Corp.				
5.00% due 08/01/27		6,100,000		6,152,496
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.				
6.88% due 01/15/29		5,844,000		5,960,652
HF Sinclair Corp.				
6.38% due 04/15/27		5,020,000		5,051,348
Venture Global LNG, Inc.				
9.50% due 02/01/29[5]		4,600,000		5,011,139
Venture Global Plaquemines LNG LLC				
6.50% due 01/15/34[5]		2,000,000		2,000,000
Gulfstream Natural Gas System LLC				
4.60% due 09/15/25[5]		400,000		399,633
Sabine Pass Liquefaction LLC				
5.00% due 03/15/27		300,000		301,801
Parkland Corp.				
5.88% due 07/15/27[5]		80,000		80,047
Total Energy				39,942,708
Communications - 0.8%				
SoftBank Corp.				
4.70% due 07/09/30[5]		14,000,000		14,000,000
Level 3 Financing, Inc.				
3.88% due 10/15/30[5]		5,070,000		4,398,225
4.50% due 04/01/30[5]		2,277,000		2,060,685
4.00% due 04/15/31[5]		2,150,000		1,838,250
11.00% due 11/15/29[5]		1,403,972		1,610,480
NTT Finance Corp.				
1.16% due 04/03/26[5]		7,598,000		7,411,761
Match Group Holdings II LLC				
4.63% due 06/01/28[5]		4,775,000		4,659,563
Charter Communications Operating LLC / Charter Communications Operating Capital				
2.80% due 04/01/31		3,250,000		2,898,005
Sirius XM Radio LLC				
3.13% due 09/01/26[5]		190,000		186,415
3.88% due 09/01/31[5]		75,000		66,669
AMC Networks, Inc.				
4.25% due 02/15/29		225,000		180,250
CSC Holdings LLC				
4.13% due 12/01/30[5]		250,000		176,378
Total Communications				39,486,681
Utilities - 0.5%				
Algonquin Power & Utilities Corp.				
5.37% due 06/15/26		8,200,000		8,243,661
Terraform Global Operating, LP				
6.13% due 03/01/26[5]		5,754,000		5,719,196
Evercore, Inc.				
5.17% due 07/24/30		5,000,000		4,994,743
Pinnacle West Capital Corp.				
4.90% due 05/15/28		4,200,000		4,258,796
AES Corp.				
3.30% due 07/15/25[5]		4,250,000		4,245,262
Southern Co.				
3.75% due 09/15/51[9]		1,200,000		1,183,465
Total Utilities				28,645,123
Basic Materials - 0.2%				
Alumina Pty Ltd.				
6.13% due 03/15/30[5]		4,200,000		4,263,248
Kaiser Aluminum Corp.				
4.63% due 03/01/28[5]		4,184,000		4,093,669
International Flavors & Fragrances, Inc.				
1.23% due 10/01/25[5]		1,698,000		1,681,536
Carpenter Technology Corp.				
6.38% due 07/15/28		1,145,000		1,148,106
Minerals Technologies, Inc.				
5.00% due 07/01/28[5]		90,000		88,525
Total Basic Materials				11,275,084
Transporation - 0.1%				
Stolthaven Houston, Inc.				
5.88% due 07/17/31[†††]		4,752,000		4,804,024
Total Corporate Bonds				
(Cost $1,157,034,820)				1,143,354,069
U.S. GOVERNMENT SECURITIES[††] - 21.8%				
U.S. Treasury Notes				
4.75% due 07/31/25		200,000,000		200,053,578
4.38% due 07/31/26		161,250,000		161,892,481
4.25% due 02/15/28		150,000,000		152,027,343
4.25% due 11/30/26		115,100,000		115,693,484
4.13% due 10/31/26		90,000,000		90,249,610
3.75% due 08/31/26		68,000,000		67,837,969
4.00% due 12/15/27		50,000,000		50,355,469
4.13% due 01/31/27		50,000,000		50,228,515
3.88% due 03/31/27		50,000,000		50,078,125
3.38% due 09/15/27		47,000,000		46,675,039
4.25% due 01/31/26		15,700,000		15,699,387
U.S. Treasury Inflation Indexed Bonds				
2.13% due 04/15/29[14]		55,657,400		57,153,517
1.25% due 04/15/28[14]		25,526,101		25,478,067
0.50% due 01/15/28[14]		23,289,806		22,856,345
0.38% due 01/15/27[14]		19,774,813		19,504,491

1.38% due 07/15/33[14]	5,460,296	5,302,398
Total U.S. Government Securities		
(Cost $1,125,734,646)		1,131,085,818

		Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,◊ - 3.2%				
Financial - 1.0%				
Jane Street Group LLC				
6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31		12,322,500	$	12,306,604
QTS Good News Facility				
7.10% (SOFR + 2.75%, Rate Floor: 0.00%) due 10/09/28◊,†††		11,450,000		11,445,312
Citadel Securities, LP				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31		7,301,434		7,327,939
Jefferies Finance LLC				
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 10/21/31		5,174,000		5,180,468
Focus Financial Partners LLC				
due 09/15/31		4,837,845		4,826,379
Corpay, Inc.				
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/28/28		4,776,000		4,774,997
Eagle Point Holdings Borrower, LLC				
8.06% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28†††		2,600,000		2,600,000
CPI Holdco B LLC				
due 05/17/31		2,244,347		2,236,492
Starwood Property Mortgage LLC				
6.58% (3 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 01/02/30		298,500		299,061
Total Financial				50,997,252
Consumer, Cyclical - 0.5%				
Flutter Entertainment plc				
6.30% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 05/22/32		9,200,000		9,188,500
Clarios Global, LP				
5.18% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/28/32	EUR	2,250,000		2,643,193
Samsonite IP Holdings SARL				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 06/21/30		2,578,601		2,581,824
Cedar Fair LP				
due 05/01/31		2,244,332		2,244,333
Rent-A-Center, Inc.				
7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28†††		2,069,976		2,075,151
Pacific Bells LLC				
8.56% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 11/13/28		1,536,731		1,538,652
Entain Holdings (Gibraltar) Ltd.				
6.67% (6 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 03/29/27		1,440,000		1,440,446
DK Crown Holdings, Inc.				
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/04/32		997,500		993,759
Packers Holdings LLC				
7.68% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28		1,660,122		888,166
Total Consumer, Cyclical				23,594,024
Consumer, Non-cyclical - 0.4%				
Skechers				
due 06/25/32		3,050,000		3,065,250
due 06/25/32	EUR	1,600,000		1,881,093
Women's Care Holdings, Inc.				
8.88% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28		4,467,129		4,087,423
Bombardier Recreational Products, Inc.				
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/22/31		4,021,601		4,017,418
Aramark Services, Inc.				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/22/30		2,616,025		2,619,295
Sazerac Co Inc.				
due 06/24/32		2,300,000		2,297,125
Froneri US, Inc.				
6.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31		2,305,098		2,277,736

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,◊ - 3.2% (continued)		
Consumer, Non-cyclical - 0.4% (continued)		
Concentra Health Services, Inc.		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/26/31	399,000	$ 399,998
Eyecare Partners LLC		
8.84% (6 Month Term SOFR + 1.00%, Rate Floor: 1.00%) (in-kind rate was 3.61%) due 11/30/28[11]	358,034	281,057
9.88% (6 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28	100,810	102,323
Total Consumer, Non-cyclical		21,028,718
Energy - 0.3%		
ITT Holdings LLC		
7.05% (1 Month Term SOFR + 2.73%, Rate Floor: 3.23%) due 10/11/30	10,169,522	10,179,691
Whitewater Matterhorn Holdings LLC		
6.57% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/12/32	2,390,000	2,386,511
Colonial Pipeline		
due 06/11/32[3]	2,300,000	2,283,325
AL GCX Holdings LLC		
6.31% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 05/17/29	1,478,787	1,478,521
Venture Global Calcasieu Pass LLC		
7.30% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	329,746	329,130
Total Energy		16,657,178
Industrial - 0.3%		
XPO, Inc.		
6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/28	4,887,750	4,902,608
Harsco Corporation		
6.69% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 06/09/28	4,013,263	3,964,101
United Rentals, Inc.		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31	3,308,125	3,332,936
Genesee & Wyoming, Inc.		
6.05% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/10/31	3,027,125	3,009,144
Brown Group Holding LLC		
6.81% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31	990,000	991,010
Total Industrial		16,199,799
Communications - 0.3%		
Playtika Holding Corp.		
7.19% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 03/13/28	10,513,549	10,321,046
Zayo Group Holdings, Inc.		
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,500,000	1,423,800
SBA Senior Finance II LLC		
6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/25/31	740,625	741,277
Virgin Media Bristol LLC		
7.37% (6 Month Term SOFR + 3.18%, Rate Floor: 3.18%) due 03/02/31	600,000	591,684
Total Communications		13,077,807
Technology - 0.2%		
Dun & Bradstreet Corp.		
6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/18/29	8,343,881	8,336,705
World Wide Technology Holding Company LLC		
6.56% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/01/30	2,593,484	2,603,209

		Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,◊ - 3.2% (continued)				
Technology - 0.2% (continued)				
Datix Bidco Ltd.				
9.46% (6 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 04/30/31†††	GBP	968,800	$	1,320,812
9.54% (6 Month Term SOFR + 5.25%, Rate Floor: 5.75%) due 04/30/31†††		275,000		273,145
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30†††		45,325		40,485
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30†††	GBP	6,475		7,939
Upland Software, Inc.				
8.18% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 08/06/26		267,056		259,141
Total Technology				12,841,436
Basic Materials - 0.2%				
Trinseo Materials Operating S.C.A.				
7.09% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28		10,656,000		4,553,948
Minerals Technologies, Inc.				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/26/31		3,482,500		3,478,147
Arsenal AIC Parent LLC				
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/18/30		2,992,481		2,985,748
Total Basic Materials				11,017,843
Total Senior Floating Rate Interests				
(Cost $172,003,246)				165,414,057
FEDERAL AGENCY DISCOUNT NOTES†† - 1.3%				
Federal Home Loan Bank				
4.10% due 07/01/25[12]		68,500,000		68,500,000
Total Federal Agency Discount Notes				
(Cost $68,500,000)				68,500,000
MUNICIPAL BONDS†† - 0.2%				
Colorado - 0.1%				
Fort Carson Family Housing LLC Revenue Bonds				
7.86% due 11/15/29		6,145,000		6,526,236
California - 0.1%				
California Public Finance Authority Revenue Bonds				
1.55% due 10/15/26		3,145,000		3,035,471
Total Municipal Bonds				
(Cost $9,617,026)				9,561,707
REPURCHASE AGREEMENTS††,13 - 3.1%				
BofA Securities, Inc.				
issued 06/30/25 at 4.37% due 07/01/25		67,307,288		67,307,288
BNP Paribas				
issued 06/30/25 at 4.37% due 07/01/25		42,067,055		42,067,055
J.P. Morgan Securities LLC				
issued 06/30/25 at 4.37% due 07/01/25		42,067,055		42,067,055
Bank of Montreal				
issued 06/30/25 at 4.34% due 07/01/25		8,413,411		8,413,411
Total Repurchase Agreements				
(Cost $159,854,809)				159,854,809

		Contracts/Notional Value		Value
OTC OPTIONS PURCHASED[††] - 0.0%				
Put Options on:				
Foreign Exchange Options				
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD	25,196,000	$	471,388
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.73	USD	12,668,000		413,496
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50	USD	5,009,000		420,200
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.64	USD	10,134,000		330,784
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD	7,559,000		141,420
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.63	USD	2,238,000		73,050
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD	2,305,000		43,124
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $56,648,827)	EUR	48,259,000		9,134
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $56,648,827)	EUR	48,259,000		9,134
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $39,653,827)	EUR	33,781,000		6,500
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $19,885,019)	EUR	16,940,000		3,260
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $16,995,000)	EUR	14,478,000		2,786
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $3,275,042)	EUR	2,790,000		537
Total OTC Options Purchased				
(Cost $4,272,950)				1,924,813
OTC INTEREST RATE SWAPTIONS PURCHASED[††,15] - 0.1%				
Call Swaptions on:				
Interest Rate Swaptions				
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value $79,857,500)	USD	159,715,000		2,850,235
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value $79,857,500)	USD	79,857,500		1,425,118
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value $79,857,500)	USD	79,857,500		1,425,118
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.50% (Notional Value $131,553,600)	GBP	96,000,000		959,272
Total Interest Rate Swaptions				6,659,743
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 $131,553,600)	GBP	96,000,000		44,080
Total Interest Rate Swaptions				44,080
Total OTC Interest Rate Swaptions Purchased				
(Cost $4,687,897)				6,703,823
Total Investments - 120.7%				
(Cost $6,313,376,205)			$	6,273,524,560

		Contracts/Notional Value		Value
OTC OPTIONS WRITTEN†† - (0.0)%				
Put Options on:				
Foreign Exchange Options				
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD	2,305,000	$	(10,468)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD	7,559,000		(34,329)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD	25,196,000		(114,426)
Total Foreign Exchange Options				(159,223)
Total OTC Options Written				
(Premiums received $276,851)				(159,223)
OTC INTEREST RATE SWAPTIONS WRITTEN††,15 - (0.1)%				
Call Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.00% (Notional Value $131,553,600)	GBP	96,000,000		(482,420)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00% (Notional Value $79,857,500)	USD	79,857,500		(631,744)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00% (Notional Value $79,857,500)	USD	79,857,500		(631,744)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00% (Notional Value $79,857,500)	USD	159,715,000		(1,263,488)
Total Interest Rate Swaptions				(3,009,396)
Put Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 4.50% (Notional Value $131,553,600)	GBP	96,000,000		(206,687)
Total Interest Rate Swaptions				(206,687)
Total OTC Interest Rate Swaptions Written				
(Premiums received $2,748,881)				(3,216,083)
Other Assets & Liabilities, net - (20.6)%				(1,071,717,229)
Total Net Assets - 100.0%			$	5,198,432,025

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (15-25%)	5.00%	Quarterly	12/20/29	$ 5,085,000	$ (376,554)	$ (286,805)	$ (89,749)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (25-35%)	5.00%	Quarterly	12/20/29	5,085,000	(773,878)	(682,950)	(90,928)
						$ (1,150,432)	$ (969,755)	$ (180,677)

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.05%	Annually	02/04/27	$ 260,000,000	$ 1,782,326	$ 758	$ 1,781,568
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	01/03/27	190,000,000	1,237,926	584	1,237,342
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.72%	Annually	04/02/27	425,000,000	1,191,925	1,193	1,190,732
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.37%	Annually	07/03/27	60,000,000	1,020,302	173	1,020,129
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.00%	Annually	12/03/26	220,000,000	980,210	605	979,605
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.49%	Annually	08/13/34	45,000,000	535,778	3,363	532,415
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.68%	Annually	06/03/27	150,000,000	462,233	648	461,585
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.58%	Annually	06/03/28	65,000,000	304,698	450	304,248
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.85%	Annually	08/12/26	532,000,000	222,557	886	221,671
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	08/13/39	5,000,000	171,773	283	171,490
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	08/12/34	49,200,000	381,147	814,604	(433,457)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.11%	Annually	12/23/39	17,000,000	(440,544)	454	(440,998)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	10/01/26	185,800,000	(684,816)	479	(685,295)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.92%	Annually	12/18/34	34,100,000	(702,149)	542	(702,691)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.71%	Annually	06/03/32	75,000,000	(822,422)	742	(823,164)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.36%	Annually	10/16/30	121,000,000	(5,135,812)	711	(5,136,523)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	181,100,000	(4,835,817)	363,640	(5,199,457)
								$ (4,330,685)	$ 1,190,115	$ (5,520,800)

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	GBP	Buy	50,000	68,038 USD	07/16/25	$ 597
Goldman Sachs International	GBP	Sell	48,000	65,609 USD	07/16/25	(281)
Barclays Bank plc	GBP	Sell	87,000	118,632 USD	07/16/25	(793)
Citibank, N.A.	GBP	Sell	1,114,000	1,510,148 USD	07/16/25	(19,045)
Morgan Stanley Capital Services LLC	EUR	Sell	3,190,000	3,711,737 USD	07/16/25	(50,347)
Nomura Global Financial Products, Inc.	EUR	Sell	11,635,000	13,405,766 USD	07/16/25	(315,817)
						$ (385,686)

OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	$ 159,715,000	$ 2,850,235
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	79,857,500	1,425,118
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	79,857,500	1,425,118
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.50%	08/19/26	3.50%	131,553,600	959,272
								$ 6,659,743
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	5.50%	08/19/26	5.50%	$ 131,553,600	$ 44,080

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	3.00%	08/19/26	3.00%	$ 131,553,600	$ (482,420)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	79,857,500	(631,744)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	79,857,500	(631,744)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	159,715,000	(1,263,488)
								$ (3,009,396)
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.50%	08/19/26	4.50%	$ 131,553,600	$ (206,687)

~ *The face amount is denominated in U.S. dollars unless otherwise indicated.*
* *Non-income producing security.*
** *Includes cumulative appreciation (depreciation).*
*** *A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.*
† *Value determined based on Level 1 inputs, unless otherwise noted.*
†† *Value determined based on Level 2 inputs, unless otherwise noted.*
††† *Value determined based on Level 3 inputs.*
◊ *Variable rate security. Rate indicated is the rate effective at June 30, 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 June 30, 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 $2,732,421,079 (cost $2,757,985,458), or 52.6% 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 June 30, 2025.*
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 $50 (cost $0), or less than 0.1% of total net assets.*
9 *Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.*
10 *Perpetual maturity.*
11 *Payment-in-kind security.*
12 *Rate indicated is the effective yield at the time of purchase.*
13 *Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.*
14 *Face amount of security is adjusted for inflation.*
15 *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
CME — Chicago Mercantile Exchange
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
plc — Public Limited Company
REMIC — Real Estate Mortgage Investment Conduit
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon