	Shares	Value
PREFERRED STOCKS† - 0.6%		
FINANCIAL - 0.6%		
Citigroup, Inc.		
3.88%††	15,000,000	$ 14,861,428
6.88%††	5,000,000	5,152,785
Wells Fargo & Co.		
3.90%††	12,100,000	11,982,491
Total Financial		31,996,704
Total Preferred Stocks		
(Cost $31,935,763)		31,996,704
WARRANTS† - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26*	19,663	143
Total Warrants		
(Cost $45,531)		143
MUTUAL FUNDS† - 1.2%		
Guggenheim Ultra Short Duration Fund — Institutional Class[1]	3,451,068	34,752,250
Guggenheim Strategy Fund III[1]	707,699	17,657,078
Guggenheim Strategy Fund II[1]	608,780	15,146,443
Total Mutual Funds		
(Cost $66,309,506)		67,555,771
MONEY MARKET FUNDS*,† - 1.3%**		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.00%[2]	71,573,462	71,573,462
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.98%[2]	4,565	4,565
Total Money Market Funds		
(Cost $71,578,027)		71,578,027

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 46.2%		
GOVERNMENT AGENCY - 25.8%		
Uniform MBS 15 Year		
4.50% due 12/01/25[3]	323,191,986	322,724,327
4.50% due 11/01/25[3]	306,408,014	306,048,291
Freddie Mac		
5.00% due 06/01/55	45,273,065	44,921,519
5.50% due 02/01/53	32,352,214	32,935,323
5.00% due 03/25/52	32,403,947	32,421,808
5.00% due 04/25/53	27,818,289	27,890,658
5.00% due 11/25/51	26,470,436	26,502,764
5.50% due 07/25/53	25,697,858	26,069,177
5.00% due 10/25/51	23,189,242	23,107,444
5.50% due 12/25/51	20,557,221	20,824,311
6.00% due 08/01/54	19,478,885	20,133,402
5.00% due 06/01/53	17,288,885	17,284,957
5.00% due 02/01/53	15,530,010	15,526,533
5.25% due 04/25/53	14,313,666	$ 14,451,069
5.00% due 12/25/51	12,337,403	12,351,059
5.00% due 02/25/52	9,818,180	9,831,552
5.50% due 04/25/51	7,108,818	7,188,737
Fannie Mae		
5.00% due 02/25/54	29,000,114	29,016,713
5.00% due 01/25/53	28,952,057	29,009,805
5.00% due 10/25/51	28,251,095	28,284,176
5.00% due 06/25/53	27,899,321	27,952,846
5.50% due 11/25/51	27,561,972	27,900,775
5.00% due 11/25/53	25,876,741	25,894,200
5.00% due 01/25/53	24,355,506	24,402,721
5.50% due 12/25/50	18,207,198	18,390,979
5.00% due 09/25/55	14,173,503	14,058,637
5.00% due 05/25/52	13,889,807	13,905,291
5.00% due 08/01/53	6,904,715	6,877,047
6.50% due 04/25/49	4,907,120	5,004,365
5.00% due 06/01/53	2,415,286	2,405,130
Uniform MBS 30 Year		
6.00% due 12/01/25[3]	48,860,000	49,904,871
5.50% due 12/01/25[3]	46,170,000	46,536,636
3.00% due 12/01/25[3]	31,040,000	27,262,991
6.00% due 01/01/26[3]	26,670,000	27,218,469
Ginnie Mae		
5.25% due 03/20/52	21,510,408	21,731,419
6.00% due 09/20/45	8,292,365	8,361,047
6.00% due 06/20/47	1,172,121	1,176,597
Government National Mortgage Association		
5.00% due 01/20/55	14,468,927	14,417,648
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	2,785,186	2,220,012
2.00% due 11/25/59	1,593,848	1,282,649
Fannie Mae-Aces		
1.60% (WAC) due 03/25/35[◊,4]	5,880,993	476,684
Total Government Agency		1,413,904,639
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 18.4%		
OBX Trust		
2024-NQM5, 5.99% due 01/25/64[5,6]	13,949,131	14,087,342
2025-NQM10, 5.45% due 05/25/65[5,6]	13,566,326	13,703,159
2025-NQM16, 4.91% due 08/25/65[5]	13,650,000	13,643,434
2025-J3 A5, 5.00% due 10/25/55[3,5]	13,050,157	13,004,414
2025-NQM13, 5.44% due 05/25/65[5,6]	12,261,408	12,365,506
2024-NQM18, 5.87% due 10/25/64[5,6]	5,055,341	5,094,584
2024-NQM18, 5.66% due 10/25/64[5,6]	3,750,737	3,776,492
2025-NQM2, 5.75% due 11/25/64[5,6]	3,427,144	3,453,208
2024-NQM8, 6.23% due 05/25/64[5,6]	2,362,529	2,395,377
2024-NQM9, 6.28% due 01/25/64[5,6]	2,055,601	2,080,017
2024-NQM1, 5.55% (WAC) due 12/25/64[◊,5]	2,033,705	2,050,784
2024-NQM17, 5.86% due 11/25/64[5,6]	1,707,733	1,721,464
2022-NQM9, 6.45% due 09/25/62[5,6]	1,605,377	1,601,596
2025-NQM3, 5.85% due 12/01/64[5,6]	1,365,047	1,377,774
2025-NQM3, 5.95% due 12/01/64[5,6]	1,365,047	1,374,786
GCAT Trust		
2025-NQM4, 5.53% due 06/25/70[5]	21,609,159	21,796,162
2025-NQM3, 5.55% due 05/25/70[5]	13,171,355	13,286,591

	Face Amount~	Value
2025-INV3, 6.00% (WAC) due 08/25/55[◊,5]	12,255,327	$ 12,467,187
2025-NQM2, 5.60% due 04/25/70[5,6]	12,341,433	12,458,257
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,5]	7,508,894	7,482,274
2025-NQM1, 5.37% due 11/25/69[5,6]	4,359,671	4,384,903
2024-NQM2, 6.09% due 06/25/59[5,6]	2,120,843	2,145,714
Towd Point Mortgage Trust		
2025-FIX1, 4.97% due 07/25/45[5,6]	14,300,000	14,292,678
2025-1, 4.77% (WAC) due 06/25/65[◊,5]	12,959,810	13,036,280
2025-HE1, 5.91% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 07/25/65[◊,5]	10,000,000	10,003,343
2025-HE1, 6.01% (30 Day Average SOFR + 1.65%, Rate Floor: 1.65%) due 07/25/65[◊,5]	3,834,000	3,835,278
2017-6, 2.75% (WAC) due 10/25/57[◊,5]	3,049,637	3,002,072
2024-4, 4.50% (WAC) due 10/27/64[◊,5]	2,809,997	2,815,056
2018-2, 3.25% (WAC) due 03/25/58[◊,5]	1,216,248	1,202,956
2023-CES1, 6.75% (WAC) due 07/25/63[◊,5]	692,549	697,691
2018-1, 3.00% (WAC) due 01/25/58[◊,5]	129,159	127,636
Verus Securitization Trust		
2025-2, 5.31% due 03/25/70[5,6]	11,455,084	11,516,261
2025-7, 5.13% due 08/25/70[5,6]	8,915,188	8,943,924
2025-5, 5.43% due 06/25/70[5,6]	5,306,068	5,346,080
2021-4, 1.35% (WAC) due 07/25/66[◊,5]	4,964,500	4,245,764
2021-5, 1.37% (WAC) due 09/25/66[◊,5]	4,532,588	3,951,481
2021-3, 1.44% (WAC) due 06/25/66[◊,5]	2,837,414	2,494,349
2025-1, 5.77% due 01/25/70[5,6]	2,348,982	2,367,011
2024-5, 6.45% due 06/25/69[5,6]	2,295,470	2,326,575
2021-6, 1.89% (WAC) due 10/25/66[◊,5]	2,213,906	1,949,903
2024-9, 5.89% due 11/25/69[5,6]	1,867,138	1,878,067
2025-1, 5.62% (WAC) due 01/25/70[◊,5]	1,174,491	1,185,266
RCKT Mortgage Trust		
2025-CES6, 5.47% due 06/25/55[5,6]	14,696,449	14,843,562
2025-CES8, 5.15% (WAC) due 08/25/55[◊,5]	8,944,789	8,995,470
2025-CES5, 5.69% due 05/25/55[5,6]	6,889,107	6,983,565
2025-CES7, 5.38% due 07/25/55[5,6]	4,837,746	4,881,983
2024-CES4, 6.15% due 06/25/44[5,6]	4,339,438	4,397,098
2025-CES1, 5.65% due 01/25/45[5,6]	2,552,977	2,582,811
HOMES Trust		
2025-AFC3, 4.93% due 08/25/60[5,6]	16,400,000	16,333,886
2025-AFC2, 5.47% due 06/25/60[5,6]	14,740,896	14,844,803
2025-NQM4, 5.22% due 08/25/70[5]	7,760,428	7,789,423
2024-AFC2, 5.58% (WAC) due 10/25/59[◊,5]	3,193,013	3,216,874
Legacy Mortgage Asset Trust		
2021-GS3, 5.75% due 07/25/61[5]	16,741,789	16,740,374
2021-GS4, 5.65% due 11/25/60[5]	13,644,061	13,651,862
2021-GS2, 5.75% due 04/25/61[5]	5,914,259	5,909,647
2021-GS5, 5.25% due 07/25/67[5,6]	3,808,682	3,808,231
PRPM LLC		
2025-7, 5.50% due 08/25/30[5,6]	12,356,060	12,374,000
2025-RCF3, 5.25% due 07/25/55[5,6]	11,176,624	11,253,639
2025-6, 5.77% due 08/25/28[5,6]	7,238,745	7,246,267
2024-RPL2, 3.50% due 05/25/54[5]	3,789,000	3,686,955
2025-5, 5.73% due 07/25/30[5,6]	3,544,348	3,547,673
2024-6, 5.70% due 11/25/29[5,6]	1,801,541	1,802,525
BRAVO Residential Funding Trust		
2025-NQM7, 5.46% due 07/25/65[5]	12,972,368	13,073,585

	Face Amount~	Value
2024-NQM1, 5.94% due 12/01/63[5,6]	7,793,416	$ 7,857,938
2025-NQM8, 5.08% due 06/25/65[5,6]	4,998,689	5,000,567
2025-CES2, 4.96% due 07/26/55[5,6]	4,750,276	4,747,194
2025-NQM1, 5.81% due 12/25/64[5,6]	2,642,151	2,662,498
2025-NQM2, 5.93% due 11/25/64[5,6]	1,790,937	1,801,915
2022-NQM3, 5.50% (WAC) due 07/25/62[◊,5]	580,272	578,736
Cross Mortgage Trust		
2025-H1, 5.74% (WAC) due 02/25/70[◊,5]	20,439,337	20,647,702
2025-H6, 5.18% (WAC) due 07/25/70[◊,5]	11,943,481	11,974,460
2025-H2, 5.36% (WAC) due 03/25/70[◊,5]	2,552,346	2,566,808
GS Mortgage-Backed Securities Trust		
2025-HE1, 5.91% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 10/25/55[◊,5]	15,771,506	15,815,919
2025-NQM3, 5.14% due 11/25/65[5,6]	8,352,268	8,361,206
2021-PJ10, 2.50% (WAC) due 03/25/52[◊,5]	8,977,813	8,329,947
2020-NQM1, 1.38% (WAC) due 09/27/60[◊,5]	1,298,240	1,230,885
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56[◊,5]	27,759,462	27,969,740
2025-INV7, 6.00% (WAC) due 06/25/56[◊,5]	3,685,969	3,748,604
2025-INV7, 5.50% (WAC) due 06/25/56[◊,5]	1,939,984	1,951,692
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65[5]	32,371,672	32,384,309
Provident Funding Mortgage Trust		
2025-4, 5.50% (WAC) due 09/25/55[◊,5]	24,900,000	24,892,032
2025-1, 5.50% (WAC) due 02/25/55[◊,5]	5,961,103	5,992,642
FIGRE Trust		
2025-PF2, 5.02% (WAC) due 10/25/55[◊,5]	10,200,000	10,190,392
2025-PF1, 5.76% (WAC) due 06/25/55[◊,5]	4,896,387	4,960,729
2024-HE6, 5.72% (WAC) due 12/25/54[◊,5]	4,601,272	4,659,304
2025-HE1, 5.83% (WAC) due 01/25/55[◊,5]	4,423,699	4,486,914
2024-HE2, 6.38% (WAC) due 05/25/54[◊,5]	2,623,139	2,690,348
2024-HE5, 5.44% (WAC) due 10/25/54[◊,5]	2,204,744	2,228,880
2024-HE3, 5.94% (WAC) due 07/25/54[◊,5]	1,300,381	1,325,879
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39[5,6]	20,200,000	20,278,222
2025-RTL3, 5.24% due 08/25/40[5]	7,900,000	7,921,030
CSMC Trust		
2021-RPL7, 4.20% (WAC) due 07/27/61[◊,5]	9,446,554	9,402,945
2021-RPL4, 4.14% (WAC) due 12/27/60[◊,5]	9,067,951	9,031,171
2021-NQM8, 2.41% (WAC) due 10/25/66[◊,5]	6,368,103	5,624,396
2018-RPL9, 3.85% (WAC) due 09/25/57[◊,5]	2,964,790	2,921,908
2020-NQM1, 2.41% due 05/25/65[5]	1,106,624	1,057,334
Sequoia Mortgage Trust		
2025-5, 5.50% (WAC) due 06/25/55[◊,5]	11,363,404	11,423,459
2025-1, 6.00% (WAC) due 01/25/55[◊,5]	5,826,074	5,914,976
2025-6, 5.50% (WAC) due 07/25/55[◊,5]	4,873,642	4,898,844
2024-5, 6.00% (WAC) due 06/25/54[◊,5]	1,663,530	1,670,405
NYMT Loan Trust		
2025-INV2, 5.00% due 10/25/60[5]	10,000,000	9,990,507
2025-CP1, 3.75% (WAC) due 11/25/69[◊,5]	9,302,896	8,921,818
2025-INV2, 5.25% due 10/25/60[5,6]	2,150,000	2,147,909
2025-INV2, 5.46% due 10/25/60[5,6]	350,000	349,711
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,5]	14,431,156	13,493,669
2025-1, 6.00% (WAC) due 06/25/55[◊,5]	5,842,459	5,925,364
2024-NQM1, 5.59% due 02/25/64[5,6]	1,839,340	1,853,699

	Face Amount~	Value
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56[◊,5]	19,784,826	$ 19,904,318
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM3, 5.53% (WAC) due 05/25/70[◊,5]	15,281,779	15,392,173
2025-SPL1, 4.25% due 02/25/65[3,5]	2,950,000	2,854,907
EFMT		
2025-CES4, 5.43% due 06/25/60[5,6]	16,641,622	16,768,497
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55[5,6]	10,904,175	10,974,882
2024-CES3, 5.68% due 01/25/55[5,6]	2,518,016	2,529,456
Saluda Grade Alternative Mortgage Trust		
2025-LOC4, 6.11% (30 Day Average SOFR + 1.75%, Rate Floor: 0.00%) due 06/25/55[◊,5]	13,030,313	13,052,163
Citigroup Mortgage Loan Trust, Inc.		
2022-A, 9.17% due 09/25/62[5,6]	11,231,213	11,261,840
2006-WF1, 7.00% due 03/25/36	3,131,448	1,494,974
COLT Mortgage Loan Trust		
2025-3, 5.35% due 03/25/70[5,6]	8,195,935	8,240,962
2024-2, 6.13% due 04/25/69[5,6]	1,514,953	1,531,471
2021-2, 2.38% (WAC) due 08/25/66[◊,5]	1,500,000	1,076,495
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,5]	9,924,149	9,370,578
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58[◊,5]	3,673,690	3,508,130
2025-NQM3, 5.53% due 05/25/65[5]	3,165,458	3,196,593
2018-1A, 4.00% (WAC) due 12/25/57[◊,5]	1,228,782	1,201,513
2019-6A, 3.50% (WAC) due 09/25/59[◊,5]	936,338	888,156
2017-5A, 5.77% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57[◊,5]	331,561	329,957
ATLX Trust		
2024-RPL2, 3.85% due 04/25/63[5,6]	9,216,278	8,883,611
Home Equity Loan Trust		
2007-FRE1, 4.46% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37[◊]	7,904,415	7,671,657
PRPM		
2025-3, 6.26% due 05/25/30[5,6]	7,360,216	7,376,883
Angel Oak Mortgage Trust		
2024-4, 6.20% due 01/25/69[5,6]	4,248,587	4,299,616
2021-6, 1.71% (WAC) due 09/25/66[◊,5]	2,125,831	1,811,827
2024-12, 5.86% due 10/25/69[5,6]	1,089,498	1,098,327
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 4.90% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37[◊]	6,796,933	6,611,098
2006-BC4, 4.61% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36[◊]	300,929	294,211
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE3, 4.52% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 12/25/36[◊]	4,100,056	$ 2,044,283
2007-HE3, 4.42% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36[◊]	2,937,280	1,464,694
2007-HE2, 4.36% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37[◊]	2,312,061	1,058,900
2007-HE5, 4.45% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37[◊]	1,475,089	623,087
Alternative Loan Trust		
2007-OA7, 4.55% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47[◊]	3,643,478	3,358,689
2007-OH3, 4.85% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47[◊]	1,733,209	1,596,238
Soundview Home Loan Trust		
2006-OPT5, 4.55% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36[◊]	4,450,121	4,340,277
2005-OPT3, 4.98% (1 Month Term SOFR + 0.82%, Rate Floor: 0.71%) due 11/25/35[◊]	170,238	169,390
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69[5,6]	2,645,476	2,470,213
2024-RS2, 3.00% due 08/01/69[5,6]	1,834,633	1,729,141
American Home Mortgage Investment Trust		
2006-3, 4.63% (1 Month Term SOFR + 0.47%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46[◊]	4,692,950	3,980,527
NovaStar Mortgage Funding Trust Series		
2007-2, 4.47% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37[◊]	3,948,492	3,893,023
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55[5]	3,750,000	3,740,840
CIM TRUST		
2025-R1, 5.00% due 02/25/99[5,6]	3,418,652	3,399,907
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 3.86% (WAC) due 02/25/61[◊,5]	3,314,230	3,298,101
BRAVO		
2024-NQM6, 5.66% due 08/01/64[5,6]	2,878,772	2,892,919
HarborView Mortgage Loan Trust		
2006-14, 4.55% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47[◊]	1,636,737	1,532,681
2006-12, 4.63% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38[◊]	1,291,683	1,139,801

	Face Amount~	Value
Securitized Asset Backed Receivables LLC Trust		
2007-HE1, 4.49% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 12/25/36[◊]	12,392,598	$ 2,616,095
IXIS Real Estate Capital Trust		
2006-HE1, 4.87% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	4,317,576	2,243,748
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40[5]	2,200,000	2,211,023
Ellington Financial Mortgage Trust		
2021-2, 1.29% (WAC) due 06/25/66[◊,5]	1,670,915	1,417,907
2020-2, 1.64% (WAC) due 10/25/65[◊,5]	579,818	546,119
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 3.61% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36[◊]	1,768,103	1,735,429
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.55% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36[◊]	1,743,436	1,731,562
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62[◊,5]	1,567,917	1,439,518
PRKCM Trust		
2022-AFC2, 6.14% (WAC) due 08/25/57[◊,5]	1,329,144	1,330,852
First NLC Trust		
2005-4, 5.05% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36[◊]	1,306,152	1,286,824
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 4.65% (1 Month Term SOFR + 0.49%, Rate Floor: 0.49%) due 04/25/37[◊]	3,397,108	1,221,492
Barclays Mortgage Loan Trust		
2023-NQM1, 6.03% due 01/25/63[5,6]	1,149,273	1,156,374
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.42% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36[◊]	3,578,205	1,140,143
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◊,5]	1,048,387	1,032,739
GSAA Home Equity Trust		
2006-3, 4.87% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	2,020,612	970,601
Lehman XS Trust Series		
2006-16N, 4.65% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 11/25/46[◊]	1,007,764	897,127
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 3.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36[◊]	868,044	841,311
Banc of America Funding Trust		
2015-R2, 4.53% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37[◊,5]	740,963	$ 739,091
Long Beach Mortgage Loan Trust		
2006-8, 4.59% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36[◊]	2,210,041	563,281
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 5.01% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35[◊]	522,152	516,850
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 4.85% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36[◊]	462,602	450,653
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 5.29% (1 Month Term SOFR + 1.13%, Rate Floor: 1.02%) due 04/25/35[◊]	380,270	372,483
Structured Asset Investment Loan Trust		
2006-3, 4.57% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36[◊]	377,963	372,266
MFRA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56[◊,5]	270,296	261,454
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50[◊,5]	224,299	212,729
Nomura Resecuritization Trust		
2015-4R, 1.42% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36[◊,5]	134,433	131,577
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60[◊,5]	110,439	109,542
First Franklin Mortgage Loan Trust		
2004-FF10, 5.55% (1 Month Term SOFR + 1.39%, Rate Floor: 1.28%) due 07/25/34[◊]	63,407	62,967
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.86% due 06/26/36[5]	31,686	30,722
Total Residential Mortgage-Backed Securities		1,012,817,021
COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.0%		
BX Commercial Mortgage Trust		
2021-VOLT, 5.92% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36[◊,5]	24,220,703	24,145,013
2022-LP2, 5.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39[◊,5]	11,410,000	11,395,737
2024-AIRC, 5.84% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/39[◊,5]	2,200,059	2,204,184

	Face Amount~	Value
MILE Trust		
2025-STNE, 5.65% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/15/42[◊,5]	13,850,000	$ 13,854,328
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.06% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38[◊,5]	10,200,000	9,190,065
2016-JP2, 1.97% (WAC) due 08/15/49[◊,4]	26,402,436	102,632
BX Trust		
2024-VLT4, 6.09% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 06/15/41[◊,5]	7,800,000	7,807,312
BXHPP Trust		
2021-FILM, 5.37% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,5]	8,250,000	7,536,797
VDCM Commercial Mortgage Trust		
2025-AZ, 5.23% (WAC) due 07/13/44[◊,5]	7,350,000	7,424,099
MHP		
2022-MHIL, 5.41% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/39[◊,5]	6,400,000	6,400,000
RWC Commercial Mortgage Trust		
2025-1, due 06/25/40[3,5]	5,300,000	5,293,244
Life Mortgage Trust		
2021-BMR, 5.67% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38[◊,5]	4,900,000	4,869,375
Extended Stay America Trust		
2021-ESH, 5.97% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38[◊,5]	3,373,104	3,373,104
BENCHMARK Mortgage Trust		
2018-B2, 0.57% (WAC) due 02/15/51[◊,4]	81,181,546	610,729
BBCMS Mortgage Trust		
2018-C2, 0.91% (WAC) due 12/15/51[◊,4]	28,515,695	527,455
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.75% (WAC) due 06/15/51[◊,4]	28,287,730	345,611
2016-C4, 0.79% (WAC) due 12/15/49[◊,4]	30,344,902	138,485
2017-C5, 0.99% (WAC) due 03/15/50[◊,4]	2,813,655	20,422
2016-C2, 1.62% (WAC) due 06/15/49[◊,4]	5,979,953	16,913
DBJPM Mortgage Trust		
2017-C6, 1.09% (WAC) due 06/10/50[◊,4]	42,595,932	486,054
CSAIL Commercial Mortgage Trust		
2019-C15, 1.16% (WAC) due 03/15/52[◊,4]	17,305,184	453,761
2016-C6, 2.01% (WAC) due 01/15/49[◊,4]	5,126,843	4,499
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.05% (WAC) due 07/15/50[◊,4]	21,151,226	224,541
2016-C37, 0.92% (WAC) due 12/15/49[◊,4]	22,499,251	119,534
2017-RB1, 1.35% (WAC) due 03/15/50[◊,4]	7,733,304	103,020
2016-NXS5, 1.51% (WAC) due 01/15/59[◊,4]	3,607,689	123
UBS Commercial Mortgage Trust		
2017-C2, 1.20% (WAC) due 08/15/50[◊,4]	20,611,150	289,084
2017-C5, 1.24% (WAC) due 11/15/50[◊,4]	8,020,520	129,067

	Face Amount~	Value
COMM Mortgage Trust		
2018-COR3, 0.58% (WAC) due 05/10/51[◊,4]	34,938,956	$ 328,713
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.14% (WAC) due 02/15/50[◊,4]	27,836,781	232,100
2016-UB10, 1.87% (WAC) due 07/15/49[◊,4]	9,215,877	10,595
Morgan Stanley Bank of America Merrill Lynch Trust		
2017-C34, 0.90% (WAC) due 11/15/52[◊,4]	21,964,362	235,498
2015-C27, 0.87% (WAC) due 12/15/47[◊,4]	6,673,916	128
Wells Fargo Commercial Mortgage Trust		
2017-C42, 0.98% (WAC) due 12/15/50[◊,†††,4]	12,944,512	194,617
CGMS Commercial Mortgage Trust		
2017-B1, 0.85% (WAC) due 08/15/50[◊,4]	18,982,823	189,600
CD Commercial Mortgage Trust		
2017-CD4, 1.37% (WAC) due 05/10/50[◊,4]	12,765,157	163,600
CD Mortgage Trust		
2017-CD6, 1.06% (WAC) due 11/13/50[◊,4]	11,007,233	140,953
2016-CD1, 1.47% (WAC) due 08/10/49[◊,4]	5,418,205	18,386
GS Mortgage Securities Trust		
2017-GS6, 1.14% (WAC) due 05/10/50[◊,4]	10,706,644	142,731
BANK		
2017-BNK6, 0.91% (WAC) due 07/15/60[◊,4]	11,447,621	116,567
Citigroup Commercial Mortgage Trust		
2016-C2, 1.80% (WAC) due 08/10/49[◊,4]	5,793,006	32,199
2016-GC37, 1.76% (WAC) due 04/10/49[◊,4]	2,409,234	905
Total Commercial Mortgage-Backed Securities		108,871,780
Total Collateralized Mortgage Obligations (Cost $2,548,817,114)		2,535,593,440
CORPORATE BONDS[††] - 27.7%		
FINANCIAL - 15.6%		
Societe Generale S.A.		
2.80% due 01/19/28[5,7]	18,000,000	17,621,106
1.49% due 12/14/26[5,7]	10,500,000	10,434,845
1.79% due 06/09/27[5,7]	10,000,000	9,818,507
AEGON Funding Company LLC		
5.50% due 04/16/27[5]	35,000,000	35,612,144
Brighthouse Financial Global Funding		
5.55% due 04/09/27[5]	34,500,000	35,078,860
Athene Global Funding		
1.73% due 10/02/26[5]	14,700,000	14,356,773
5.03% due 07/17/30[5]	13,850,000	14,071,473
5.68% due 02/23/26[5]	4,750,000	4,771,516
Lincoln Financial Global Funding		
4.63% due 08/18/30[5]	15,000,000	15,090,424
4.63% due 05/28/28[5]	8,750,000	8,839,868
Barclays plc		
4.48% due 11/11/29[7]	13,650,000	13,674,113
4.94% due 09/10/30[7]	9,150,000	9,286,006
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[5]	25,600,000	22,822,756
JPMorgan Chase & Co.		
1.47% due 09/22/27[7]	15,000,000	14,621,851

	Face Amount~	Value
5.04% due 01/23/28[7]	7,600,000	$ 7,686,198
CNO Global Funding		
5.88% due 06/04/27[5]	13,100,000	13,439,628
4.88% due 12/10/27[5]	8,650,000	8,761,760
GA Global Funding Trust		
4.50% due 09/18/30[5]	10,000,000	9,919,563
1.63% due 01/15/26[5]	7,300,000	7,241,089
4.40% due 09/23/27[5]	4,650,000	4,659,416
LPL Holdings, Inc.		
5.70% due 05/20/27	14,700,000	14,977,144
4.00% due 03/15/29[5]	4,450,000	4,351,814
4.63% due 11/15/27[5]	2,000,000	1,996,332
BNP Paribas S.A.		
1.32% due 01/13/27[5,7]	21,350,000	21,155,066
F&G Global Funding		
1.75% due 06/30/26[5]	14,250,000	13,970,708
4.65% due 09/08/28[5]	7,000,000	7,024,782
Reliance Standard Life Global Funding II		
5.24% due 02/02/26[5]	20,850,000	20,896,137
Jackson National Life Global Funding		
4.70% due 06/05/28[5]	13,700,000	13,854,353
5.60% due 04/10/26[5]	6,750,000	6,798,830
Nationwide Building Society		
2.97% due 02/16/28[5,7]	11,300,000	11,093,013
4.65% due 07/14/29[5,7]	9,300,000	9,375,985
BPCE S.A.		
1.65% due 10/06/26[5,7]	9,500,000	9,496,160
5.72% due 01/18/30[5,7]	8,200,000	8,480,026
Fortitude Global Funding		
4.63% due 10/06/28[5]	17,750,000	17,761,210
Credit Agricole S.A.		
1.25% due 01/26/27[5,7]	17,950,000	17,760,944
American National Group, Inc.		
5.00% due 06/15/27	13,075,000	13,182,391
7.00% due 12/01/55[7]	4,375,000	4,508,779
Corebridge Global Funding		
4.65% due 08/20/27[5]	9,500,000	9,605,697
5.75% due 07/02/26[5]	7,250,000	7,336,514
Macquarie Group Ltd.		
1.63% due 09/23/27[5,7]	16,750,000	16,324,022
Mutual of Omaha Companies Global Funding		
5.00% due 04/01/30[5]	15,000,000	15,326,024
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
2.88% due 10/15/26[5]	10,800,000	10,578,915
3.88% due 03/01/31[5]	4,100,000	3,828,760
CoStar Group, Inc.		
2.80% due 07/15/30[5]	15,280,000	13,988,514
Mizuho Financial Group, Inc.		
4.71% due 07/08/31[7]	13,800,000	13,962,445
ABN AMRO Bank N.V.		
1.54% due 06/16/27[5,7]	14,000,000	13,724,464
SLM Corp.		
3.13% due 11/02/26	12,096,000	11,849,791
American National Global Funding		
5.25% due 06/03/30[5]	11,150,000	11,370,022

	Face Amount~	Value
Equitable Financial Life Global Funding		
1.80% due 03/08/28[5]	12,000,000	$ 11,329,256
UWM Holdings LLC		
6.25% due 03/15/31[5]	11,000,000	10,947,611
6.63% due 02/01/30[5]	150,000	152,593
Standard Chartered plc		
5.69% due 05/14/28[5,7]	10,600,000	10,820,141
Citigroup, Inc.		
4.50% due 09/11/31[7]	10,000,000	10,005,406
CBS Studio Center		
7.18% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/26[◊,†††]	10,000,000	9,928,341
Capital One Financial Corp.		
4.49% due 09/11/31[7]	9,900,000	9,819,922
Cooperatieve Rabobank UA		
1.98% due 12/15/27[5,7]	10,000,000	9,729,271
ING Groep N.V.		
1.73% due 04/01/27[7]	9,800,000	9,673,638
Starwood Property Trust, Inc.		
5.25% due 10/15/28[5]	9,000,000	9,002,606
Santander UK Group Holdings plc		
4.86% due 09/11/30[7]	8,700,000	8,798,873
VICI Properties Limited Partnership / VICI Note Company, Inc.		
4.63% due 12/01/29[5]	8,700,000	8,614,311
First American Financial Corp.		
4.00% due 05/15/30	7,860,000	7,597,955
United Wholesale Mortgage LLC		
5.50% due 11/15/25[5]	7,120,000	7,117,448
5.50% due 04/15/29[5]	275,000	271,220
Enstar Group Ltd.		
4.95% due 06/01/29	7,300,000	7,368,005
Iron Mountain, Inc.		
4.88% due 09/15/27[5]	7,360,000	7,324,604
Macquarie Bank Ltd.		
5.27% due 07/02/27[5]	7,100,000	7,263,955
FS KKR Capital Corp.		
2.63% due 01/15/27	7,400,000	7,190,057
HSBC Holdings plc		
5.13% due 03/03/31[7]	7,000,000	7,168,995
Apollo Management Holdings, LP		
4.40% due 05/27/26[5]	7,115,000	7,108,107
Rocket Companies, Inc.		
6.13% due 08/01/30[5]	6,850,000	7,030,292
OneMain Finance Corp.		
3.50% due 01/15/27	7,050,000	6,890,124
7.13% due 03/15/26	18,000	18,163
QTS Good News Facility		
7.34% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28[◊,†††]	6,718,917	6,718,917
MidCap Funding XLVI Trust		
6.72% (1 Month Term SOFR + 2.50%, Rate Floor: 0.00%) due 04/15/28[◊,†††]	6,400,000	6,400,000
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[5]	6,600,000	6,376,819

	Face Amount~	Value
NatWest Group plc		
5.49% (SOFR + 1.10%) due 05/23/29◊	6,350,000	$ 6,376,385
CrossCountry Intermediate HoldCo LLC		
6.50% due 10/01/30[5]	5,700,000	5,720,974
National Bank of Canada		
5.60% due 07/02/27[7]	4,650,000	4,696,277
Horace Mann Educators Corp.		
4.50% due 12/01/25	4,420,000	4,419,684
Deloitte LLP		
3.46% due 05/07/27†††	4,500,000	4,394,871
SBA Communications Corp.		
3.13% due 02/01/29	3,472,000	3,247,402
Hunt Companies, Inc.		
5.25% due 04/15/29[5]	3,250,000	3,168,572
Encore Capital Group, Inc.		
6.63% due 04/15/31[5]	2,700,000	2,692,143
Blue Owl IV SR SEC A		
5.94% due 09/04/45†††	2,678,000	2,678,000
PennyMac Financial Services, Inc.		
6.75% due 02/15/34[5]	2,550,000	2,601,219
Blue Owl IV SR SEC B		
5.94% due 09/04/45†††	2,472,000	2,472,000
Citadel Securities Global Holdings LLC		
5.50% due 06/18/30[5]	1,900,000	1,950,080
Aspen Insurance Holdings Ltd.		
5.75% due 07/01/30	1,600,000	1,674,611
Brookfield Finance, Inc.		
3.90% due 01/25/28	1,400,000	1,390,004
Brown & Brown, Inc.		
4.70% due 06/23/28	1,150,000	1,160,980
AMC East Communities LLC		
5.74% due 01/15/28[5]	1,090,378	1,103,603
Trinity Acquisition plc		
4.40% due 03/15/26	881,000	881,259
Old Republic International Corp.		
3.88% due 08/26/26	700,000	697,385
Equinix, Inc.		
1.55% due 03/15/28	700,000	658,110
Morgan Stanley		
3.77% due 01/24/29[7]	361,000	357,871
Assurant, Inc.		
4.90% due 03/27/28	350,000	354,099
Belvoir Land LLC		
5.03% due 12/15/25[5]	150,516	150,646
Total Financial		855,899,543
CONSUMER, NON-CYCLICAL - 2.7%		
Global Payments, Inc.		
2.90% due 05/15/30	28,801,000	26,655,102
3.20% due 08/15/29	2,199,000	2,088,355
GXO Logistics, Inc.		
6.25% due 05/06/29	15,000,000	15,752,404
Element Fleet Management Corp.		
5.64% due 03/13/27[5]	9,925,000	10,112,173
6.27% due 06/26/26[5]	4,400,000	4,456,934
Williams Scotsman, Inc.		
4.63% due 08/15/28[5]	13,592,000	13,363,515
Laboratory Corporation of America Holdings		
1.55% due 06/01/26	10,571,000	$ 10,393,644
PRA Health Sciences, Inc.		
2.88% due 07/15/26[5]	10,280,000	10,138,174
Altria Group, Inc.		
4.50% due 08/06/30	10,000,000	10,038,714
Avantor Funding, Inc.		
4.63% due 07/15/28[5]	8,650,000	8,508,637
Block, Inc.		
2.75% due 06/01/26	7,750,000	7,648,184
Danone S.A.		
2.95% due 11/02/26[5]	6,952,000	6,868,886
Valvoline, Inc.		
3.63% due 06/15/31[5]	7,434,000	6,816,285
Royalty Pharma plc		
1.75% due 09/02/27	5,150,000	4,920,599
BAT Capital Corp.		
4.70% due 04/02/27	4,220,000	4,247,942
3.56% due 08/15/27	527,000	521,610
Darling Global Finance B.V.		
4.50% due 06/15/32[5]	EUR 2,050,000	2,430,408
Diageo Investment Corp.		
5.13% due 08/15/30[8]	2,250,000	2,331,162
IQVIA, Inc.		
5.00% due 05/15/27[5]	2,300,000	2,293,597
Triton Container International Ltd.		
2.05% due 04/15/26[5]	1,800,000	1,777,352
Smithfield Foods, Inc.		
4.25% due 02/01/27[5]	350,000	347,611
Performance Food Group, Inc.		
5.50% due 10/15/27[5]	100,000	99,753
Total Consumer, Non-cyclical		151,811,041
CONSUMER, CYCLICAL - 2.1%		
LG Energy Solution Ltd.		
5.38% due 07/02/27[5]	9,650,000	9,795,012
5.38% due 07/02/29	4,550,000	4,656,121
5.25% due 04/02/28[5]	1,000,000	1,018,662
Carnival Corp.		
5.13% due 05/01/29[5]	13,200,000	13,200,000
LG Electronics, Inc.		
5.63% due 04/24/27[5]	11,000,000	11,202,427
Newell Brands, Inc.		
8.50% due 06/01/28[5]	5,050,000	5,341,567
6.38% due 05/15/30	3,500,000	3,467,781
6.38% due 09/15/27	1,548,000	1,569,108
Polaris, Inc.		
6.95% due 03/15/29	8,700,000	9,235,455
United Airlines, Inc.		
4.38% due 04/15/26[5]	8,125,000	8,112,521
Alt-2 Structured Trust		
2.95% due 05/14/31◊,†††	7,632,335	7,096,670
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,350,000	6,880,959
VOC Escrow Ltd.		
5.00% due 02/15/28[5]	6,850,000	6,831,364

	Face Amount~	Value
AS Mileage Plan IP Ltd.		
5.02% due 10/20/29[5]	6,720,000	$ 6,723,511
Air Canada		
3.88% due 08/15/26[5]	4,550,000	4,508,706
Hyatt Hotels Corp.		
5.75% due 04/23/30	4,320,000	4,493,355
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	2,174,005	2,096,149
3.00% due 10/15/28	1,346,154	1,294,130
Clarios Global Limited Partnership / Clarios US Finance Co.		
6.75% due 05/15/28[5]	3,275,000	3,347,334
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27	2,300,000	2,293,396
Caesars Entertainment, Inc.		
4.63% due 10/15/29[5]	1,800,000	1,721,529
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25[5]	833,500	832,483
Total Consumer, Cyclical		115,718,240
ENERGY - 2.0%		
Plains All American Pipeline Limited Partnership / PAA Finance Corp.		
4.70% due 01/15/31	14,825,000	14,856,557
MPLX, LP		
4.80% due 02/15/31	14,000,000	14,084,499
ONEOK, Inc.		
4.95% due 10/15/32	14,000,000	13,992,153
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	5,844,000	5,953,190
5.50% due 03/01/30	4,800,000	4,882,463
BP Capital Markets plc		
4.88% [7,9]	6,280,000	6,235,613
6.13% [7,9]	2,675,000	2,770,634
Cheniere Energy Partners, LP		
4.50% due 10/01/29	8,700,000	8,672,133
DT Midstream, Inc.		
4.13% due 06/15/29[5]	8,700,000	8,488,278
Targa Resources Corp.		
4.90% due 09/15/30	7,500,000	7,617,955
Occidental Petroleum Corp.		
5.00% due 08/01/27	6,100,000	6,163,867
HF Sinclair Corp.		
5.50% due 09/01/32	5,575,000	5,666,899
Viper Energy Partners LLC		
4.90% due 08/01/30	5,500,000	5,541,011
Venture Global LNG, Inc.		
9.50% due 02/01/29[5]	4,600,000	5,069,315
Venture Global Plaquemines LNG LLC		
6.50% due 01/15/34[5]	2,000,000	2,105,315
CVR Energy, Inc.		
5.75% due 02/15/28[5]	473,000	465,728
Sabine Pass Liquefaction LLC		
5.00% due 03/15/27	300,000	$ 301,814
Parkland Corp.		
5.88% due 07/15/27[5]	80,000	79,933
Total Energy		112,947,357
INDUSTRIAL - 1.6%		
Berry Global, Inc.		
1.57% due 01/15/26	11,750,000	11,648,774
4.88% due 07/15/26[5]	5,165,000	5,165,728
5.80% due 06/15/31	2,500,000	2,643,232
Sealed Air Corp.		
1.57% due 10/15/26[5]	16,450,000	15,939,913
Silgan Holdings, Inc.		
1.40% due 04/01/26[5]	12,600,000	12,401,975
Vontier Corp.		
1.80% due 04/01/26	7,050,000	6,952,613
2.40% due 04/01/28	3,900,000	3,709,900
Graphic Packaging International LLC		
1.51% due 04/15/26[5]	6,500,000	6,394,046
Penske Truck Leasing Company LP / PTL Finance Corp.		
4.45% due 01/29/26[5]	5,475,000	5,473,355
4.20% due 04/01/27[5]	500,000	499,265
Weir Group plc		
2.20% due 05/13/26[5]	5,410,000	5,323,713
Penske Truck Leasing Company LP / PTL Finance Corp.		
5.25% due 07/01/29[5]	4,750,000	4,884,329
Jabil, Inc.		
1.70% due 04/15/26	3,800,000	3,749,028
GATX Corp.		
3.85% due 03/30/27	2,900,000	2,882,222
3.50% due 03/15/28	200,000	196,401
Enviri Corp.		
5.75% due 07/31/27[5]	2,425,000	2,405,331
Total Industrial		90,269,825
TECHNOLOGY - 1.2%		
Oracle Corp.		
4.45% due 09/26/30	25,825,000	25,812,329
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	22,350,000	21,925,930
3.25% due 02/15/29	810,000	775,803
Microchip Technology, Inc.		
5.05% due 02/15/30	11,000,000	11,248,919
Qorvo, Inc.		
3.38% due 04/01/31[5]	1,200,000	1,102,539
4.38% due 10/15/29	963,000	943,963
TeamSystem SpA		
5.19% (3 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 07/01/32[◊,5]	EUR 1,100,000	1,293,115
NCR Voyix Corp.		
5.13% due 04/15/29[5]	636,000	625,773

	Face Amount~	Value
MSCI, Inc.		
3.88% due 02/15/31[5]	379,000	$ 363,135
Total Technology		64,091,506
UTILITIES - 1.0%		
NextEra Energy Capital Holdings, Inc.		
4.69% due 09/01/27	18,200,000	18,397,916
NRG Energy, Inc.		
4.45% due 06/15/29[5]	9,096,000	9,019,501
Algonquin Power & Utilities Corp.		
5.37% due 06/15/26	8,200,000	8,258,975
Evercore, Inc.		
5.17% due 07/24/30[†††]	5,000,000	5,021,337
Terraform Global Operating, LP		
6.13% due 03/01/26[5]	4,600,000	4,541,858
Pinnacle West Capital Corp.		
4.90% due 05/15/28	4,200,000	4,266,794
PacifiCorp		
7.38% due 09/15/55[7]	2,750,000	2,895,262
Southern Co.		
3.75% due 09/15/51[7]	701,000	691,652
Total Utilities		53,093,295
COMMUNICATIONS - 0.9%		
NTT Finance Corp.		
1.16% due 04/03/26[5]	7,598,000	7,478,867
5.47% (SOFR + 1.08%) due 07/16/28[◊,5]	5,000,000	5,052,386
4.62% due 07/16/28[5]	1,600,000	1,615,821
SoftBank Corp.		
4.70% due 07/09/30[5]	14,000,000	14,106,805
Level 3 Financing, Inc.		
3.88% due 10/15/30[5]	5,070,000	4,426,584
4.50% due 04/01/30[5]	2,277,000	2,080,609
4.00% due 04/15/31[5]	2,150,000	1,848,484
Match Group Holdings II LLC		
4.63% due 06/01/28[5]	4,775,000	4,690,620
Bell Telephone Company of Canada or Bell Canada		
6.88% due 09/15/55[7]	3,360,000	3,485,765
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,250,000	2,932,319
Sirius XM Radio LLC		
3.13% due 09/01/26[5]	190,000	187,378
3.88% due 09/01/31[5]	75,000	67,971
CSC Holdings LLC		
4.13% due 12/01/30[5]	250,000	163,714
AMC Networks, Inc.		
4.25% due 02/15/29	6,000	5,220
Total Communications		48,142,543
BASIC MATERIALS - 0.3%		
Compass Minerals International, Inc.		
8.00% due 07/01/30[5]	5,498,000	5,746,383
Kaiser Aluminum Corp.		
4.63% due 03/01/28[5]	5,784,000	5,719,229

	Face Amount~	Value
Alumina Pty Ltd.		
6.13% due 03/15/30[5]	4,200,000	$ 4,295,323
Carpenter Technology Corp.		
6.38% due 07/15/28	1,145,000	1,147,439
Minerals Technologies, Inc.		
5.00% due 07/01/28[5]	90,000	88,200
Total Basic Materials		16,996,574
UTILITY - 0.2%		
QTS Corp.		
5.12% due 08/21/30[†††]	10,000,000	9,997,632
TRANSPORTATION - 0.1%		
Stolthaven Houston, Inc.		
5.88% due 07/17/31[†††]	4,704,000	4,804,016
Total Corporate Bonds		
(Cost $1,530,087,702)		1,523,771,572
ASSET-BACKED SECURITIES[††] - 27.5%		
COLLATERALIZED LOAN OBLIGATIONS - 14.6%		
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 6.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊,5]	41,367,656	41,491,569
2021-1A A2R, 6.43% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 04/15/33[◊,5]	6,250,000	6,267,661
Golub Capital Partners CLO 54M, LP		
2025-54A A1R, 5.80% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37[◊,5]	42,500,000	42,499,295
Ares Direct Lending CLO 6 LLC		
2025-2A A1, due 10/16/37[◊,5]	41,000,000	41,000,000
Cerberus Loan Funding 51 LLC		
2025-2A A, 5.64% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊,5]	28,000,000	28,097,199
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.07% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33[◊,5]	24,250,000	24,361,436
2021-4A A2R, 6.37% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33[◊,5]	3,650,000	3,640,968
BXMT Ltd.		
2020-FL2 AS, 5.66% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38[◊,5]	14,310,000	14,138,686
2020-FL3 AS, 6.51% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 11/15/37[◊,5]	4,500,000	4,483,407
2020-FL2 A, 5.41% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38[◊,5]	4,009,058	3,990,993
2020-FL2 B, 5.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38[◊,5]	2,000,000	1,994,060

	Face Amount~	Value
2020-FL3 B, 6.91% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 11/15/37[◊,5]	2,000,000	$ 1,975,868
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	15,626,124
2025-16A A1R3, 5.95% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39[◊,5]	9,000,000	8,853,456
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	22,778,731
Greystone CRE Notes LLC		
2025-FL4 A, 5.63% (1 Month Term SOFR + 1.48%, Rate Floor: 1.48%) due 01/15/43[◊,5]	22,750,000	22,758,579
Madison Park Funding XLVIII Ltd.		
2021-48A B, 6.04% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33[◊,5]	22,000,000	22,016,278
BCC Middle Market CLO LLC		
2025-1A A1RR, 5.72% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 07/15/36[◊,5]	20,750,000	20,778,178
OWL Rock CLO XXII LLC		
2025-22A A, 5.42% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37[◊,5]	20,300,000	20,328,276
Cerberus Loan Funding XLIV LLC		
2024-5A A, 6.67% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36[◊,5]	20,000,000	20,320,680
Cerberus Loan Funding 52 LLC		
2025-3A A, 5.49% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊,5]	20,100,000	20,169,761
Golub Capital Partners CLO 49M Ltd.		
2025-49A A1R2, 5.84% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38[◊,5]	20,000,000	20,030,032
Cerberus Loan Funding XL LLC		
2023-1A A, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35[◊,5]	16,500,000	16,561,170
2023-1A B, 7.92% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35[◊,5]	3,250,000	3,251,801
PFP Ltd.		
2025-12 A, 5.63% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42[◊,5]	16,002,000	16,007,202
2025-12 AS, 5.88% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42[◊,5]	3,600,000	3,594,521
Cerberus Loan Funding XXXII, LP		
2021-2A A, 6.20% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,5]	13,912,412	$ 13,950,723
2021-2A B, 6.48% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33[◊,5]	4,000,000	3,990,598
BRSP Ltd.		
2021-FL1 C, 6.40% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38[◊,5]	10,000,000	9,985,945
2021-FL1 B, 6.15% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38[◊,5]	6,400,000	6,384,720
Hlend CLO LLC		
2025-4A B, 6.07% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,5]	10,550,000	10,514,477
2025-3A A, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,5]	5,300,000	5,306,701
Fortress Credit BSL XV Ltd.		
2024-2A AR, 5.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33[◊,5]	15,000,000	15,016,953
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2025-47A BR, due 04/16/35[◊,5]	14,350,000	14,350,000
Cerberus Loan Funding 50 LLC		
2025-1A A, 5.97% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/15/37[◊,5]	11,500,000	11,575,686
2025-1A B, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/37[◊,5]	2,250,000	2,262,573
Parliament CLO II Ltd.		
2021-2A B, 6.17% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 08/20/32[◊,5]	13,254,183	13,255,734
2021-2A C, 7.02% (3 Month Term SOFR + 2.81%, Rate Floor: 2.55%) due 08/20/32[◊,5]	500,000	503,776
BSPDF Issuer LLC		
2025-FL2 A, 5.85% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42[◊,5]	13,650,000	13,647,499
HPS Private Credit CLO LLC		
2025-3A A1, 5.91% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,5]	13,500,000	13,547,277
Owl Rock CLO VII LLC		
2025-7A AR, 5.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,5]	13,550,000	13,482,250

	Face Amount~	Value
JCP Direct Lending CLO LLC		
2025-1A A1R, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,5]	13,000,000	$ 13,032,603
Eldridge CLO Ltd.		
2025-1A A1, due 10/20/38[◊,5]	13,000,000	13,000,000
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 6.38% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33[◊,5]	11,500,000	11,528,482
Neuberger Berman CLO 32R Ltd.		
2025-32RA B, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39[◊,5]	10,020,000	10,047,359
2025-32RA A, 5.64% (3 Month Term SOFR + 1.31%, Rate Floor: 1.31%) due 07/20/39[◊,5]	1,000,000	1,001,795
FS Rialto		
2021-FL3 B, 6.06% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36[◊,5]	7,500,000	7,485,364
2021-FL2 C, 6.31% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38[◊,5]	3,250,000	3,237,206
KREF		
2021-FL2 B, 5.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39[◊,5]	10,700,000	10,641,991
BDS LLC		
2025-FL15 AS, 5.78% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 03/19/43[◊,5]	10,500,000	10,508,978
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	10,037,405
TRTX Issuer Ltd.		
2025-FL6 A, 5.67% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42[◊,5]	9,250,000	9,234,729
BSPRT Issuer LLC		
2025-FL12 A, due 01/17/43[◊,5]	9,100,000	9,083,705
FS Rialto Issuer LLC		
2025-FL10 A, 5.52% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 08/19/42[◊,5]	6,350,000	6,354,801
2025-FL10 AS, 5.73% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,5]	1,650,000	1,642,554
LoanCore Issuer Ltd.		
2021-CRE5 B, 6.27% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 07/15/36[◊,5]	7,900,000	7,887,427

	Face Amount~	Value
Cerberus Loan Funding XLVIII LLC		
2024-4A B, 6.17% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36[◊,5]	4,250,000	$ 4,270,965
2024-4A AN, 5.97% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,5]	3,250,000	3,271,359
BCRED CLO LLC		
2025-1A B, 6.00% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37[◊,5]	7,400,000	7,446,865
Madison Park Funding LXV Ltd.		
2025-65A B, 6.02% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/16/38[◊,5]	6,000,000	6,035,461
Fontainbleau Vegas		
9.87% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28[◊,†††]	6,000,000	6,000,000
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 B, 5.90% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/16/36[◊,5]	6,000,000	5,987,610
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	5,541,675
Carlyle Direct Lending CLO LLC		
2024-1A A11A, 6.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36[◊,5]	5,150,000	5,162,875
CIFC Funding Ltd.		
2021-4A A1B2, 5.84% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/34[◊,5]	5,000,000	5,006,725
BDS Ltd.		
2021-FL9 C, 6.15% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38[◊,5]	5,000,000	4,991,647
BSPRT Issuer Ltd.		
2021-FL6 C, 6.32% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36[◊,5]	5,000,000	4,957,172
VOYA CLO		
2021-2A BR, 6.73% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30[◊,5]	4,500,000	4,509,294
AREIT Ltd.		
2025-CRE10 AS, 5.69% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30[◊,5]	4,000,000	3,998,761
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	3,309,933

	Face Amount~	Value
STWD Ltd.		
2021-FL2 B, 6.05% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38[◊,5]	2,187,000	$ 2,184,040
2021-FL2 AS, 5.70% (1 Month Term SOFR + 1.56%, Rate Floor: 1.45%) due 04/18/38[◊,5]	550,000	549,724
LoanCore		
2025-CRE8 AS, 5.73% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42[◊,5]	2,450,000	2,439,925
Greystone Commercial Real Estate Notes		
2021-FL3 B, 5.92% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39[◊,5]	2,200,000	2,193,876
HGI CRE CLO Ltd.		
2021-FL2 B, 5.76% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36[◊,5]	2,000,000	1,998,057
2021-FL2 A, 5.26% (1 Month Term SOFR + 1.11%, Rate Floor: 1.11%) due 09/17/36[◊,5]	155,964	155,811
Dryden 37 Senior Loan Fund		
2017-37A BR, 5.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◊,5]	551,802	552,094
2017-37A CR, 7.83% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◊,5]	500,000	501,252
2015-37A SUB, due 01/15/31[5,10]	448,198	2,036
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	998,300
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30[◊,5]	166,994	167,333
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28[5,10]	325,901	916
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21[10,11]	500,000	50
Total Collateralized Loan Obligations		801,748,998
FINANCIAL - 2.6%		
Station Place Securitization Trust		
2025-SP2, 5.31% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26[◊,†††,5]	28,000,000	28,000,000
2025-SP1, 5.57% (1 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due 07/02/26[◊,†††,5]	10,600,000	10,600,000
2024-SP2, 5.87% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◊,†††,5]	8,775,000	8,775,000

	Face Amount~	Value
2024-SP4, 5.45% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25[◊,†††,5]	5,675,000	$ 5,675,000
2024-SP3, 5.45% (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[◊,†††]	16,309,772	16,225,627
KKR Core Holding Company LLC		
4.00% due 08/12/31[†††]	15,811,603	14,683,394
HV Eight LLC		
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27[◊,†††]	EUR 9,467,545	11,086,633
Project Onyx I		
6.89% (3 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 01/26/27[◊,†††]	7,439,226	7,411,872
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55[†††,5]	7,150,000	7,150,000
HarbourVest Partners LLC		
6.57% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 09/15/30[◊]	6,050,000	6,050,000
Thunderbird A		
5.50% due 03/01/37[†††]	6,400,000	6,049,163
Lightning A		
5.50% due 03/01/37[†††]	6,400,000	6,049,163
Project Onyx		
6.89% (3 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 06/26/30[◊,†††]	4,577,985	4,561,152
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/28[◊,†††]	614,318	612,355
Ceamer Finance LLC		
6.79% due 11/15/39[†††]	2,123,479	2,182,138
3.69% due 03/24/31[†††]	1,874,464	1,810,507
Project Onyx II		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27[◊,†††]	1,954,632	1,948,387
Total Financial		141,695,391
INFRASTRUCTURE - 2.0%		
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55[5]	19,350,000	19,448,002
Switch ABS Issuer LLC		
2025-1A, 5.04% due 03/25/55[5]	11,450,000	11,343,704
2024-2A, 5.44% due 06/25/54[5]	5,450,000	5,477,515
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[5]	15,100,000	15,422,341
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[5]	9,250,000	9,097,685
2024-1A, 5.59% due 05/15/54[5]	4,000,000	4,023,610
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[5]	11,150,000	10,883,260
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[5]	6,750,000	6,721,874
2021-1A, 1.88% due 03/26/46[5]	2,750,000	2,711,447
SBA Tower Trust		

	Face Amount~	Value
1.63% due 11/15/26[5]	5,723,000	$ 5,555,903
1.84% due 04/15/27[5]	1,200,000	1,146,156
Compass Datacenters Issuer II LLC		
2025-1A, 5.32% due 05/25/50[5]	5,500,000	5,568,765
QTS Issuer ABS II LLC		
2025-1A, 5.04% due 10/05/55[5]	5,050,000	5,032,936
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[5]	3,610,000	3,651,207
Hotwire Funding LLC		
2024-1A, 5.89% due 06/20/54[5]	2,380,000	2,420,263
Total Infrastructure		108,504,668
WHOLE BUSINESS - 1.6%		
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[5]	18,421,875	17,790,215
2025-1A, 4.82% due 08/25/55[5]	10,350,000	10,371,621
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51[5]	11,585,750	10,915,995
2019-1A, 3.88% due 10/25/49[5]	6,267,625	6,206,907
2024-1A, 6.17% due 01/25/54[5]	1,182,000	1,221,310
Subway Funding LLC		
2024-1A, 6.03% due 07/30/54[5]	8,833,250	8,955,196
2024-3A, 5.25% due 07/30/54[5]	7,146,000	7,145,769
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51[5]	8,676,130	8,174,940
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[5]	7,742,100	7,474,233
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[5]	6,887,500	6,651,021
DB Master Finance LLC		
2019-1A, 4.02% due 05/20/49[5]	2,820,000	2,809,899
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47[5]	1,692,000	1,680,753
Total Whole Business		89,397,859
TRANSPORT-CONTAINER - 1.6%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46[5]	25,008,750	23,091,999
Triton Container Finance IX LLC		
2025-1A, 5.43% due 06/20/50[5]	13,685,000	13,851,433
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[5]	7,156,667	6,667,706
2020-1A, 2.73% due 08/21/45[5]	2,796,531	2,690,300
2020-2A, 2.10% due 09/20/45[5]	2,566,336	2,413,946
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[5]	11,407,000	10,404,888
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45[5]	8,809,667	8,268,907
2020-1A, 2.08% due 09/18/45[5]	989,306	925,795
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[5]	9,426,340	8,709,797
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[5]	8,381,417	8,496,302
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45[5]	2,146,875	2,047,079
Total Transport-Container		87,568,152

	Face Amount~	Value
TRANSPORT-AIRCRAFT - 1.3%		
AASET Trust		
2025-2A, 5.52% due 02/16/50[5]	7,364,754	$ 7,440,045
2021-1A, 2.95% due 11/16/41[5]	7,693,868	7,376,392
2024-1A, 6.26% due 05/16/49[5]	6,238,894	6,440,746
2024-2A, 5.93% due 09/16/49[5]	4,045,488	4,125,239
2025-1A, 5.94% due 02/16/50[5]	1,100,344	1,124,160
Castlelake Aircraft Structured Trust		
2025-2A, 5.47% due 08/15/50[5]	13,760,082	13,854,950
2025-1A, 5.78% due 02/15/50[5]	2,003,859	2,034,747
2021-1A, 3.47% due 01/15/46[5]	530,415	527,144
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[5]	5,120,561	5,225,311
Slam Ltd.		
2025-1A, 5.81% due 05/15/50[5]	4,703,648	4,824,034
ALTDE Trust		
2025-1A, 5.90% due 08/15/50[5]	4,665,523	4,774,844
Navigator Aviation Ltd.		
2025-1, 5.11% due 10/15/50[5]	4,050,000	4,062,928
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40[5]	4,060,504	3,878,837
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[5]	2,699,071	2,678,909
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46[5]	2,257,419	2,141,157
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[5]	1,222,671	1,206,773
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[5]	550,837	542,584
2017-1, 4.58% due 02/15/42[5]	49,010	48,862
Total Transport-Aircraft		72,307,662
SINGLE FAMILY RESIDENCE - 1.3%		
STAR Trust		
2025-SFR6, 5.55% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42[◊,5]	27,000,000	27,056,300
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37[5]	5,050,000	5,028,959
2020-SFR2, 4.50% due 10/19/37[5]	4,900,000	4,880,434
2020-SFR2, 1.67% due 10/19/37[5]	3,950,000	3,930,657
2021-SFR1, 2.19% due 08/17/38[5]	4,000,000	3,901,866
2020-SFR2, 3.37% due 10/19/37[5]	3,200,000	3,185,747
Tricon Residential Trust		
2025-SFR1, 5.25% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42[◊,5]	8,754,750	8,771,507
2024-SFR2, 4.75% due 06/17/40[5]	4,990,330	5,005,992
2024-SFR1, 4.75% due 04/17/41[5]	3,300,000	3,287,319
2025-SFR2, 5.42% due 08/17/44[5]	2,800,000	2,843,689
Total Single Family Residence		67,892,470
NET LEASE - 1.1%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50[5]	35,329,602	33,729,538

	Face Amount~	Value
STORE Master Funding LLC		
2021-1A, 2.86% due 06/20/51[5]	6,802,311	$ 6,434,247
2025-1A, 4.95% due 10/20/55[5]	2,100,000	2,103,422
Capital Automotive REIT		
2024-2A, 4.90% due 05/15/54[5]	5,206,667	5,201,186
2020-1A, 3.48% due 02/15/50[5]	1,957,083	1,908,128
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51[5]	3,000,000	2,783,482
2021-1, 2.51% due 07/20/51[5]	2,500,000	2,308,843
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[5]	5,748,930	4,441,159
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61[5]	2,500,000	2,085,367
CARS-DB4, LP		
2020-1A, 3.25% due 02/15/50[5]	880,095	817,035
Total Net Lease		61,812,407
INSURANCE - 0.5%		
Dogwood State Bank		
6.45% due 06/24/32[†††]	21,249,460	21,371,224
Obra Longevity		
8.48% due 06/30/39[†††]	5,850,000	6,152,984
Total Insurance		27,524,208
COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39[5]	24,650,000	23,318,548
UNSECURED CONSUMER LOANS - 0.3%		
GreenSky Home Improvement Issuer Trust		
2025-1A, 5.39% due 03/25/60[5]	5,213,000	5,285,477
2025-2A, 5.07% due 06/25/60[5]	3,800,000	3,834,004
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37[5]	3,128,564	3,139,330
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47[5]	1,923,292	1,931,488
Total Unsecured Consumer Loans		14,190,299
AUTOMOTIVE - 0.2%		
Avis Budget Rental Car Funding AESOP LLC		
2021-1A, 1.38% due 08/20/27[5]	5,675,000	5,566,159
2020-2A, 2.02% due 02/20/27[5]	3,791,667	3,771,456
2025-1A, 5.24% due 08/20/29[5]	2,750,000	2,799,584
Total Automotive		12,137,199
Total Asset-Backed Securities		
(Cost $1,517,736,856)		1,508,097,861
U.S. GOVERNMENT SECURITIES[††] - 8.3%		
U.S. Treasury Notes		
4.25% due 11/30/26[8]	115,100,000	115,778,910
4.13% due 10/31/26	90,000,000	90,386,719
4.00% due 12/15/27	50,000,000	50,410,156
4.13% due 01/31/27	50,000,000	50,269,531
4.25% due 01/31/26	15,700,000	15,711,039
U.S. Treasury Inflation Indexed Bonds		
2.13% due 04/15/29[13]	56,051,338	57,852,554
1.25% due 04/15/28[13]	25,706,797	25,803,749

	Face Amount~	Value
0.50% due 01/15/28[13]	23,454,757	$ 23,180,877
0.38% due 01/15/27[13]	19,914,779	19,758,163
1.38% due 07/15/33[13]	5,498,967	5,413,638
Total U.S. Government Securities		
(Cost $449,290,075)		454,565,336
SENIOR FLOATING RATE INTERESTS[††,◊] - 3.9%		
FINANCIAL - 1.0%		
Jane Street Group LLC		
6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	12,389,981	12,286,772
QTS Good News Facility		
7.09% (SOFR + 2.75%, Rate Floor: 0.00%) due 10/09/28[◊,†††]	11,450,000	11,448,129
Citadel Securities, LP		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	7,283,089	7,294,961
Kroll, Inc.		
9.81% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) (in-kind rate was 2.75%) due 09/12/32[12]	5,650,000	5,627,930
Focus Financial Partners LLC		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31	4,837,814	4,838,298
Corpay, Inc.		
5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/28/28	4,764,000	4,755,091
Eagle Point Holdings Borrower, LLC[†††]		
8.06% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28	3,480,667	3,480,667
4.75% due 03/31/28	880,667	880,667
CPI Holdco B LLC		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31	2,593,451	2,590,209
Virtu Financial		
6.66% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 06/21/31	2,100,000	2,100,000
Starwood Property Mortgage LLC		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/02/30	1,494,754	1,493,827
Total Financial		56,796,551
INDUSTRIAL - 0.7%		
SkyMiles IP Ltd.		
due 10/20/28	13,600,000	13,601,768
TransDigm, Inc.		
6.25% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/22/30	6,650,000	6,642,020
XPO, Inc.		
5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/28	4,550,000	4,582,487
Harsco Corporation		
6.53% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 06/09/28	4,002,812	3,989,483
Genesee & Wyoming, Inc.		
5.75% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/10/31	3,568,115	3,552,843

	Face Amount~	Value
O-I Glass, Inc.		
due 09/25/32	3,000,000	$ 2,992,500
Cognita Ltd.		
5.73% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 04/25/29†††	EUR 1,500,000	1,774,601
Brown Group Holding LLC		
6.99% ((1 Month Term SOFR + 2.75%) and (3 Month Term SOFR + 2.75%), Rate Floor: 3.25%) due 07/01/31	985,025	986,630
Total Industrial		38,122,332
CONSUMER, CYCLICAL - 0.6%		
Flutter Entertainment plc		
6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 06/04/32	10,972,500	10,951,213
Peer Holding III BV		
due 09/25/32	6,000,000	6,000,000
Entain Holdings Ltd.		
6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 07/30/32	3,840,000	3,832,474
Clarios Global, LP		
5.16% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/28/32	EUR 2,250,000	2,652,601
Samsonite IP Holdings SARL		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 06/21/30	2,572,089	2,573,710
Cedar Fair LP		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/01/31	2,338,412	2,321,459
Upbound Group, Inc.		
6.88% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 08/12/32	2,069,976	2,064,801
Pacific Bells LLC		
7.75% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/13/28	1,536,731	1,541,848
DK Crown Holdings, Inc.		
6.00% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/04/32	1,244,373	1,242,046
Total Consumer, Cyclical		33,180,152
CONSUMER, NON-CYCLICAL - 0.5%		
Bombardier Recreational Products, Inc.		
due 12/13/29	4,550,000	4,551,410
6.91% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/22/31	4,011,394	4,013,921
Skechers		
7.31% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/28/32	3,050,000	3,062,718
5.55% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 09/12/32	EUR 1,600,000	1,883,044
Women's Care Holdings, Inc.		
8.91% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	4,455,496	4,043,363
Aramark Services, Inc.		
6.17% ((1 Month Term SOFR + 2.00%) and (3 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 06/24/30	2,587,589	2,590,280
Sazerac Co Inc.		
6.70% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 07/09/32	2,300,000	$ 2,312,788
Froneri US, Inc.		
6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31	2,299,321	2,280,650
Option Care Health, Inc.		
5.89% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/16/32	1,800,000	1,796,994
Concentra Health Services, Inc.		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/28/31	398,000	399,246
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[12]	361,302	227,103
9.88% (6 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28	100,810	101,365
Total Consumer, Non-cyclical		27,262,882
ENERGY - 0.5%		
ITT Holdings LLC		
6.64% (1 Month Term SOFR + 2.48%, Rate Floor: 2.98%) due 10/11/30	10,144,098	10,140,953
Buckeye Partners, LP		
due 11/22/32	5,081,441	5,083,271
Colonial Pipeline		
6.06% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/30/32	2,625,000	2,608,174
Meade Pipeline Co. LLC		
6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 09/22/32	2,450,000	2,446,937
Whitewater Matterhorn Holdings LLC		
6.31% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/12/32	2,390,000	2,387,395
Whitewater Whistler Holdings LLC		
5.75% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/15/30	1,550,000	1,545,350
AL GCX Holdings LLC		
6.22% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 05/17/29	1,460,936	1,457,284
Venture Global Calcasieu Pass LLC		
7.14% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	312,176	311,983
Total Energy		25,981,347
COMMUNICATIONS - 0.2%		
Playtika Holding Corp.		
7.03% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 03/13/28	4,414,945	4,342,363
Outfront Media Capital LLC		
due 09/16/32	4,200,000	4,197,396
TKO Group Holdings, Inc.		
6.04% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/21/31	1,496,250	1,497,881

	Face Amount~	Value
Zayo Group Holdings, Inc.		
7.43% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,097,847	$ 1,080,698
SBA Senior Finance II LLC		
5.92% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/25/31	738,750	740,929
Virgin Media Bristol LLC		
7.37% (6 Month Term SOFR + 3.18%, Rate Floor: 3.18%) due 03/02/31	600,000	591,060
Charter Communications Operating LLC		
due 12/07/30	99,746	99,601
Total Communications		12,549,928
BASIC MATERIALS - 0.2%		
Minerals Technologies, Inc.		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/26/31	3,473,750	3,473,750
Trinseo Materials Operating S.C.A.		
6.96% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28	10,628,250	3,044,994
Arsenal AIC Parent LLC		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/19/30	1,749,024	1,746,295
Total Basic Materials		8,265,039
UTILITIES - 0.1%		
NRG Energy, Inc.		
6.06% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/16/31	6,982,278	6,980,114
TECHNOLOGY - 0.1%		
World Wide Technology Holding Company LLC		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 03/01/30	2,586,967	2,590,201
Datix Bidco Ltd.		
9.21% (6 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 04/30/31†††	GBP 968,800	1,302,974
9.29% (6 Month Term SOFR + 5.00%, Rate Floor: 5.50%) due 04/30/31†††	275,000	275,000
Team.Blue Finco SARL		
due 07/12/32	550,000	548,972
Gen Digital, Inc.		
5.91% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/13/32	400,000	398,100
WEX, Inc.		
due 03/05/32	398,997	397,126
Total Technology		5,512,373
Total Senior Floating Rate Interests		
(Cost $222,027,868)		214,650,718
MUNICIPAL BONDS†† - 0.2%		
COLORADO - 0.1%		
Fort Carson Family Housing LLC Revenue Bonds		
7.86% due 11/15/29	5,855,000	6,158,523
CALIFORNIA - 0.1%		
California Public Finance Authority Revenue Bonds		
1.55% due 10/15/26	3,145,000	$ 3,065,142
Total Municipal Bonds		
(Cost $9,296,043)		9,223,665
FOREIGN GOVERNMENT DEBT†† - 0.1%		
Eagle Funding Luxco SARL		
5.50% due 08/17/30[5]	7,000,000	7,101,920
Total Foreign Government Debt		
(Cost $6,982,761)		7,101,920
SENIOR FIXED RATE INTERESTS†† - 0.0%		
INDUSTRIAL - 0.0%		
Cognita Ltd.		
7.84% due 10/27/31	2,344,125	2,349,985
Total Senior Fixed Rate Interests		
(Cost $2,338,393)		2,349,985

	Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.0%		
Put Options on:		
Foreign Exchange Options		
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.73	USD 12,668,000	163,112
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.64	USD 10,134,000	130,484
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50	USD 4,055,000	119,493
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $54,208,625)	EUR 46,135,000	81,023
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $48,039,875)	EUR 40,885,000	68,716
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $42,034,450)	EUR 35,774,000	61,125
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $42,034,450)	EUR 35,774,000	61,124
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD 25,196,000	53,287

	Contracts/ Notional Value	Value
Goldman Sachs International Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $23,854,850)	EUR 20,302,000	$ 34,689
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.63	USD 2,238,000	28,816
JPMorgan Chase Bank, N.A. Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50	USD 954,000	28,113
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD 7,559,000	15,987
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD 2,305,000	4,875
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $56,704,325)	EUR 48,259,000	121
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $56,704,325)	EUR 48,259,000	121
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $39,692,675)	EUR 33,781,000	100
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $19,904,500)	EUR 16,940,000	50
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $17,011,650)	EUR 14,478,000	43
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $3,278,250)	EUR 2,790,000	8
Total Foreign Exchange Options		851,287
Total OTC Options Purchased (Cost $5,256,593)		851,287
OTC INTEREST RATE SWAPTIONS PURCHASED††,14 - 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	2,015,675
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	$ 1,007,838
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	1,007,837
Total Interest Rate Swaptions		4,031,350
Total OTC Interest Rate Swaptions Purchased (Cost $3,837,153)		4,031,350
Total Investments - 117.1% (Cost $6,465,539,385)		$6,431,367,779
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	(306)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD 7,559,000	(1,003)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD 25,196,000	(3,345)
Total Foreign Exchange Options		(4,654)
Total OTC Options Written (Premiums received $276,851)		(4,654)
OTC INTEREST RATE SWAPTIONS WRITTEN††,14 - (0.1)%		
Call Options on:		
Interest Rate Swaptions		
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.85% (Notional Value $25,475,000)	USD 25,475,000	(63,555)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.85% (Notional Value $25,475,000)	USD 25,475,000	(63,737)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.86% (Notional Value $25,475,000)	USD 25,475,000	(65,025)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71% (Notional Value $25,475,000)	USD 25,475,000	(73,807)

	Contracts/ Notional Value	Value
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71% (Notional Value $25,475,000)	USD 25,475,000	$ (73,807)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.89% (Notional Value $25,475,000)	USD 25,475,000	(74,977)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.93% (Notional Value $25,475,000)	USD 25,475,000	(82,027)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.93% (Notional Value $25,475,000)	USD 25,475,000	(82,942)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.94% (Notional Value $25,475,000)	USD 25,475,000	(84,863)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.94% (Notional Value $25,475,000)	USD 25,475,000	(84,863)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64% (Notional Value $35,665,000)	USD 35,665,000	(89,791)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64% (Notional Value $35,665,000)	USD 35,665,000	(89,791)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69% (Notional Value $40,760,000)	USD 40,760,000	(111,206)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69% (Notional Value $40,760,000)	USD 40,760,000	(111,206)
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	(281,419)
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	(281,419)
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	$ (562,838)
Total Interest Rate Swaptions		(2,277,273)
Put Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.94% (Notional Value $25,475,000)	USD 25,475,000	(34,488)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.94% (Notional Value $25,475,000)	USD 25,475,000	(34,488)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.93% (Notional Value $25,475,000)	USD 25,475,000	(36,336)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.93% (Notional Value $25,475,000)	USD 25,475,000	(36,835)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.89% (Notional Value $25,475,000)	USD 25,475,000	(41,991)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.86% (Notional Value $25,475,000)	USD 25,475,000	(42,546)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.85% (Notional Value $25,475,000)	USD 25,475,000	(43,598)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.85% (Notional Value $25,475,000)	USD 25,475,000	(43,750)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71% (Notional Value $25,475,000)	USD 25,475,000	(53,690)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71% (Notional Value $25,475,000)	USD 25,475,000	(53,690)

	Contracts/ Notional Value	Value
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64% (Notional Value $35,665,000)	USD 35,665,000	$ (85,266)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64% (Notional Value $35,665,000)	USD 35,665,000	(85,266)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69% (Notional Value $40,760,000)	USD 40,760,000	(88,964)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69% (Notional Value $40,760,000)	USD 40,760,000	(88,964)
Total Interest Rate Swaptions		(769,872)
Total OTC Interest Rate Swaptions Written (Premiums received $4,425,989)		(3,047,145)
Other Assets & Liabilities, net - (17.0)%		(934,017,184)
Total Net Assets - 100.0%		$5,494,298,796

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums (Received)	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	ICE	CDX.NA.IG.45. V1	1.00%	Quarterly	12/20/30	$56,800,000	$ (1,285,610)	$ (1,300,169)	$ 14,559
BofA Securities, Inc.	ICE	CDX.NA.HY.44. V1	5.00%	Quarterly	06/20/30	28,550,000	(2,282,244)	(2,156,046)	(126,198)
							$ (3,567,854)	$ (3,456,215)	$ (111,639)

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums (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	$ (435,343)	$ (270,647)	$ (164,696)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (25-35%)	5.00%	Quarterly	12/20/29	5,085,000	(790,044)	(644,474)	(145,570)
						$ (1,225,387)	$ (915,121)	$ (310,266)

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	$ 1,785,155	$ 638	$ 1,784,517
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.72%	Annually	04/02/27	425,000,000	1,462,263	1,021	1,461,242
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	01/03/27	190,000,000	1,243,071	487	1,242,584
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.00%	Annually	12/03/26	220,000,000	1,052,344	498	1,051,846
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.37%	Annually	07/03/27	60,000,000	957,541	151	957,390
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.85%	Annually	08/12/26	532,000,000	655,477	686	654,791
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.68%	Annually	06/03/27	150,000,000	554,952	563	554,389
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.49%	Annually	08/13/34	45,000,000	341,224	3,270	337,954
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.42%	Annually	09/02/27	75,000,000	24,611	466	24,145
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.29%	Annually	09/08/30	10,000,000	(10,042)	(11,743)	1,701
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	10/01/26	185,800,000	(346,361)	382	(346,743)

Centrally Cleared Interest Rate Swap Agreements†† (concluded)

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	4.18%	Annually	07/30/45	$ 12,500,000	$ (378,086)	$ 452	$ (378,538)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.11%	Annually	12/23/39	17,000,000	(483,152)	446	(483,598)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	08/12/34	49,200,000	172,836	792,092	(619,256)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.89%	Annually	07/30/35	37,500,000	(766,705)	589	(767,294)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.92%	Annually	12/18/34	34,100,000	(829,982)	528	(830,510)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.71%	Annually	06/03/32	75,000,000	(1,060,727)	715	(1,061,442)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.12%	Annually	07/17/40	57,500,000	(1,621,104)	863	(1,621,967)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	181,100,000	(5,025,846)	343,667	(5,369,513)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.36%	Annually	10/16/30	121,000,000	(5,368,840)	677	(5,369,517)
								$ (7,641,371)	$ 1,136,448	$ (8,777,819)

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	999,000	1,356,975 USD	10/17/25	$ 13,263
Nomura Global Financial Products, Inc.	EUR	Sell	16,363,000	19,240,237 USD	10/17/25	7,076
Toronto-Dominion Bank	EUR	Sell	1,130,000	1,333,767 USD	10/17/25	5,558
Toronto-Dominion Bank	EUR	Sell	183,000	215,197 USD	10/15/25	126
Morgan Stanley Capital Services LLC	EUR	Sell	438,000	514,229 USD	10/15/25	(532)
Barclays Bank plc	EUR	Sell	223,000	260,333 USD	10/15/25	(1,748)
						$ 23,743

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	$ 2,015,675
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	1,007,837
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	1,007,838
								$ 4,031,350

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								
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	$ 25,475,000	$ (63,555)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	25,475,000	(63,737)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.86%	02/13/26	2.86%	25,475,000	(65,025)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	25,475,000	(73,807)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	25,475,000	(73,807)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.89%	02/20/26	2.89%	25,475,000	(74,977)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	25,475,000	(82,027)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	25,475,000	(82,942)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	25,475,000	(84,863)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	25,475,000	(84,863)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	35,665,000	(89,791)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	35,665,000	(89,791)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	40,760,000	(111,206)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	40,760,000	(111,206)
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	(281,419)
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	(281,419)
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	(562,838)
								$ (2,277,273)

OTC Interest Rate Swaptions Written (concluded)

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	$ 25,475,000	$ (34,488)
The Toronto-Dominion Bank								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	25,475,000	(34,488)
The Toronto-Dominion Bank								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	25,475,000	(36,336)
Barclays Bank plc								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	25,475,000	(36,835)
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.89%	02/20/26	3.89%	25,475,000	(41,991)
Morgan Stanley Capital Services LLC								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.86%	02/13/26	3.86%	25,475,000	(42,546)
Morgan Stanley Capital Services LLC								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	25,475,000	(43,598)
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	25,475,000	(43,750)
Barclays Bank plc								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	25,475,000	(53,690)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	25,475,000	(53,690)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	35,665,000	(85,266)
Morgan Stanley Capital Services LLC								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	35,665,000	(85,266)
The Toronto-Dominion Bank								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	40,760,000	(88,964)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	40,760,000	(88,964)
								$ (769,872)

LIMITED DURATION FUND

~ 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 September 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 September 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 $3,369,191,500 (cost $3,385,875,420), or 61.3% 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 September 30, 2025.
[7] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[8] All or a portion of this security is pledged as equity index swap collateral at September 30, 2025.
[9] Perpetual maturity.
[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 less than 0.1% 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
CDX.NA.IG.45.V1 — Credit Default Swap North American Investment Grade Series 45 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