	SHARES	VALUE
PREFERRED STOCKS - 0.3%		
FINANCIAL - 0.3%		
Wells Fargo & Co.		
6.13%	8,500,000	$ 8,531,992
Citigroup, Inc.		
6.88%	5,000,000	5,035,290
Charles Schwab Corp.		
4.00%	3,946,000	3,919,155
Total Financial		17,486,437
Total Preferred Stocks (Cost $17,426,270)		17,486,437
WARRANTS - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26*	19,663	39
Total Warrants (Cost $45,531)		39
MUTUAL FUNDS - 1.2%		
Guggenheim Ultra Short Duration Fund — Institutional Class[a]	3,526,165	35,437,955
Guggenheim Strategy Fund III[a]	725,272	18,015,752
Guggenheim Strategy Fund II[a]	623,964	15,436,875
Total Mutual Funds (Cost $67,881,048)		68,890,582
MONEY MARKET FUNDS[b] - 0.4%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.54%[c]	24,755,465	24,755,465
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.51%[c]	4,588	4,588
Total Money Market Funds (Cost $24,760,053)		24,760,053

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9%		
GOVERNMENT AGENCY - 23.4%		
Uniform MBS 15 Year		
4.50% due 05/01/41	434,816,426	431,310,810
4.50% due 06/01/41	139,083,574	137,859,015
Freddie Mac		
5.50% due 02/01/56[d]	45,129,085	45,361,376
5.00% due 07/25/55[e]	43,700,000	43,648,958
5.00% due 06/01/55[d]	43,878,590	43,305,342
5.50% due 02/01/53[d]	30,719,475	31,322,685
5.00% due 03/25/52	28,050,865	27,963,871
5.00% due 11/25/51	23,144,119	23,159,628
5.00% due 04/25/53	21,635,773	21,565,950
5.00% due 10/25/51	20,162,418	20,211,258
6.00% due 08/01/54	17,617,991	18,251,416
5.50% due 12/25/51	17,763,442	17,896,234
5.50% due 07/25/53	16,673,158	16,793,075
5.00% due 06/01/53	16,429,490	16,356,467
5.00% due 02/01/53	14,492,448	14,434,661
5.00% due 12/25/51	11,358,923	11,335,179

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
GOVERNMENT AGENCY - 23.4% (continued)		
5.25% due 04/25/53	10,586,115	$ 10,656,063
5.00% due 02/25/52	8,124,828	8,137,663
5.50% due 04/25/51	5,922,417	5,959,369
Fannie Mae		
5.00% due 01/25/53	41,808,268	41,718,049
5.00% due 10/25/51	25,271,152	25,307,277
5.00% due 02/25/54	24,159,062	24,037,513
5.00% due 06/25/53	23,385,707	23,394,835
5.50% due 11/25/51	22,107,478	22,344,935
5.00% due 11/25/53	19,746,352	19,779,454
5.50% due 12/25/50	13,152,718	13,266,372
5.00% due 09/25/55	13,327,449	13,225,685
5.00% due 05/25/52	10,072,830	10,047,801
5.00% due 08/01/53	6,527,424	6,468,158
6.50% due 04/25/49	3,243,119	3,269,821
5.00% due 06/01/53	2,310,468	2,290,628
Uniform MBS 30 Year		
5.00% due 06/01/56	60,740,000	59,771,582
5.50% due 06/01/56	46,170,000	46,265,426
3.00% due 05/01/56	27,570,000	24,189,868
Ginnie Mae		
4.50% due 02/20/56	29,039,898	28,461,914
5.25% due 03/20/52	18,669,171	18,802,927
5.00% due 01/20/55	10,556,885	10,476,221
6.00% due 09/20/45	5,611,235	5,627,314
6.00% due 06/20/47	573,619	574,088
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	2,678,542	2,159,938
2.00% due 11/25/59	1,543,718	1,240,137
Fannie Mae-Aces		
1.49% (WAC) due 03/25/35[◊,f]	5,856,267	445,993
Total Government Agency		1,348,694,956
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8%		
OBX Trust		
2025-NQM16, 4.91% (WAC) due 08/25/65[◊,g]	11,443,940	11,386,642
2025-NQM10, 5.45% due 05/25/65[g,h]	11,115,122	11,150,498
2024-NQM5, 5.99% due 01/25/64[g,h]	10,992,581	11,050,351
2025-NQM13, 5.44% (WAC) due 05/25/65[◊,g]	9,929,526	9,960,457
2025-J3, 5.00% (WAC) due 10/25/55[◊,g]	9,359,392	9,284,146
2026-NQM5, 5.43% (WAC) due 01/25/66[◊,g]	6,000,000	5,999,977
2025-R1, 5.09% due 09/25/62[g,h]	4,318,957	4,286,307
2024-NQM18, 5.87% due 10/25/64[g,h]	3,974,199	3,987,560
2026-NQM4, 5.17% (WAC) due 02/25/66[◊,g]	3,950,000	3,940,730
2024-NQM18, 5.66% due 10/25/64[g,h]	2,948,599	2,956,952
2025-NQM2, 5.75% due 11/25/64[g,h]	2,823,093	2,838,582
2024-NQM8, 6.23% due 05/25/64[g,h]	1,909,503	1,925,461

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
2025-NQM1, 5.55% (WAC) due 12/25/64[◊,g]	1,749,214	$ 1,756,050
2024-NQM9, 6.28% due 01/25/64[g,h]	1,696,247	1,708,233
2024-NQM17, 5.86% due 11/25/64[g,h]	1,334,655	1,343,111
2025-NQM3, 5.85% due 12/01/64[g,h]	1,121,859	1,127,255
2025-NQM3, 5.95% due 12/01/64[g,h]	1,121,859	1,126,773
NLT Trust		
2025-NQM1, 7.46% (WAC) due 10/25/70[◊,g]	37,763,885	39,456,274
2026-NQM1, 5.40% (WAC) due 02/25/71[◊,g]	29,085,561	29,130,989
2026-NQM1, 5.76% (WAC) due 02/25/71[◊,g]	4,581,915	4,589,515
2026-NQM1, 5.60% (WAC) due 02/25/71[◊,g]	3,054,959	3,059,848
2026-NQM1, 6.61% (WAC) due 02/25/71[◊,g]	3,244,041	3,056,328
2026-NQM1, 6.06% (WAC) due 02/25/71[◊,g]	1,883,524	1,886,379
2026-NQM1, 1.04% (WAC) due 02/25/71[◊,f,g]	41,850,000	1,436,323
2026-NQM1, 0.45% (WAC) due 02/25/71[◊,f,g]	41,850,000	581,466
PRPM LLC		
2025-7, 5.50% due 08/25/30[g,h]	11,296,167	11,258,659
2025-8, 5.39% due 10/25/30[g,h]	10,300,349	10,253,842
2025-RCF3, 5.25% due 07/25/55[g,h]	9,438,776	9,419,990
2026-1, 5.19% due 02/25/31[g]	9,167,541	9,070,751
2025-6, 5.77% due 08/25/28[g,h]	6,822,883	6,808,220
2025-3, 6.26% due 05/25/30[g,h]	6,306,445	6,288,674
2026-2, 5.09% due 02/25/31[g,h]	5,391,811	5,374,676
2024-RPL2, 3.50% due 05/25/54[g,h]	3,513,981	3,426,605
2025-5, 5.73% due 07/25/30[g,h]	3,241,946	3,235,191
2024-6, 5.70% due 11/25/29[g,h]	1,689,077	1,690,318
GCAT Trust		
2025-NQM4, 5.53% due 06/25/70[g]	18,808,292	18,872,554
2025-NQM3, 5.55% due 05/25/70[g]	11,803,084	11,847,128
2025-INV3, 6.00% (WAC) due 08/25/55[◊,g]	10,330,639	10,431,237
2025-NQM2, 5.60% due 04/25/70[g]	9,892,112	9,936,536
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,g]	7,277,760	7,252,846
2025-NQM1, 5.37% due 11/25/69[g,h]	3,590,749	3,595,038
2024-NQM2, 6.09% due 06/25/59[g,h]	1,722,458	1,734,195
Verus Securitization Trust		
2025-12, 5.37% due 12/25/70[g,h]	14,301,884	14,243,492
2025-2, 5.31% due 03/25/70[g,h]	9,644,143	9,653,710
2025-7, 5.13% due 08/25/70[g,h]	8,212,771	8,202,851
2025-5, 5.43% due 06/25/70[g,h]	4,586,391	4,601,046

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
2021-4, 1.35% (WAC) due 07/25/66[◊,g]	4,514,983	$ 3,873,606
2021-5, 1.37% (WAC) due 09/25/66[◊,g]	4,260,549	3,691,966
2021-3, 1.44% (WAC) due 06/25/66[◊,g]	2,524,548	2,257,525
2025-1, 5.77% due 01/25/70[g,h]	2,021,046	2,028,663
2024-5, 6.45% due 06/25/69[g,h]	1,871,286	1,886,798
2021-6, 1.89% (WAC) due 10/25/66[◊,g]	2,052,713	1,798,951
2024-9, 5.89% due 11/25/69[g,h]	1,591,845	1,597,531
2025-9, 5.19% due 10/27/70[g,h]	1,186,031	1,180,130
2025-1, 5.62% (WAC) due 01/25/70[◊,g]	1,010,514	1,015,639
Towd Point Mortgage Trust		
2025-FIX1, 4.97% due 09/25/65[g,h]	12,846,996	12,734,618
2025-1, 4.81% (WAC) due 06/25/65[◊,g]	11,813,567	11,749,990
2025-HE1, 5.21% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 07/25/65[◊,g]	10,000,000	10,017,439
2025-CES4, 5.09% due 10/25/65[g,h]	6,826,687	6,791,901
2025-HE1, 5.31% (30 Day Average SOFR + 1.65%, Rate Floor: 1.65%) due 07/25/65[◊,g]	3,834,000	3,840,678
2024-4, 4.55% (WAC) due 10/27/64[◊,g]	2,470,165	2,472,219
2026-CES1, 4.96% due 01/25/66[g,h]	2,393,740	2,378,770
2017-6, 2.75% (WAC) due 10/25/57[◊,g]	2,215,834	2,188,428
2018-2, 3.25% (WAC) due 03/25/58[◊,g]	801,508	794,967
2023-CES1, 6.75% (WAC) due 07/25/63[◊,g]	530,739	531,043
2018-1, 3.00% (WAC) due 01/25/58[◊,e,g]	46,573	46,294
FIGRE Trust		
2025-PF2, 5.02% (WAC) due 10/25/55[◊,g]	9,057,446	8,968,377
2025-HE6, 5.04% (WAC) due 09/25/55[◊,g]	8,423,868	8,344,070
2025-PF1, 5.76% (WAC) due 06/25/55[◊,g]	4,299,951	4,314,626
2024-HE6, 5.72% (WAC) due 12/25/54[◊,g]	4,065,328	4,087,271
2025-HE1, 5.83% (WAC) due 01/25/55[◊,g]	3,923,144	3,947,738
2025-HE8, 5.21% (WAC) due 11/25/55[◊,g]	3,852,937	3,828,787
2026-HE1, 4.98% (WAC) due 01/25/56[◊,g]	3,559,709	3,530,458
2026-HE2, 5.05% (WAC) due 01/25/56[◊,g]	3,243,231	3,216,488
2024-HE2, 6.38% (WAC) due 05/25/54[◊,g]	2,236,954	2,281,408
2024-HE5, 5.44% (WAC) due 10/25/54[◊,g]	1,933,422	1,941,452

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
2026-HE1, 5.18% (WAC) due 01/25/56[◊,g]	1,443,125	$ 1,428,356
2024-HE3, 5.94% (WAC) due 07/25/54[◊,g]	1,120,316	1,135,514
Cross Mortgage Trust		
2025-H1, 5.74% (WAC) due 02/25/70[◊,g]	16,499,216	16,590,142
2025-H6, 5.18% (WAC) due 07/25/70[◊,g]	10,365,649	10,347,041
2026-NQM3, 5.13% (WAC) due 03/25/71[◊,g]	10,050,000	10,064,371
2026-NQM1, 4.95% due 02/25/61[g,h]	6,396,739	6,322,148
2025-H2, 5.36% (WAC) due 03/25/70[◊,g]	2,113,738	2,115,634
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56[◊,g]	23,132,957	23,428,328
2026-CNF3, 5.50% (WAC) due 04/25/57[◊,g]	14,450,000	14,429,707
2025-INV7, 6.00% (WAC) due 06/25/56[◊,g]	2,961,380	2,989,089
2025-INV7, 5.50% (WAC) due 06/25/56[◊,g]	1,558,621	1,559,748
Legacy Mortgage Asset Trust		
2021-GS3, 5.75% due 07/25/61[g]	16,010,091	16,015,182
2021-GS4, 5.65% due 11/25/60[g]	13,160,138	13,168,309
2021-GS2, 5.75% due 04/25/61[g]	5,672,443	5,682,353
2021-GS5, 6.25% due 07/25/67[g]	3,599,437	3,602,011
HOMES Trust		
2025-AFC3, 4.93% (WAC) due 08/25/60[◊,g]	14,719,953	14,668,615
2025-AFC2, 5.47% due 06/25/60[g,h]	12,618,331	12,655,481
2025-NQM4, 5.22% (WAC) due 08/25/70[◊,g]	6,820,318	6,811,083
2024-AFC2, 5.58% (WAC) due 10/25/59[◊,g]	2,661,785	2,670,231
RCKT Mortgage Trust		
2025-CES6, 5.47% due 06/25/55[g,h]	11,835,211	11,874,357
2025-CES8, 5.15% (WAC) due 08/25/55[◊,g]	7,739,662	7,724,618
2025-CES5, 5.69% due 05/25/55[g,h]	5,648,679	5,683,907
2025-CES7, 5.38% due 07/25/55[g,h]	3,996,473	4,004,741
2024-CES4, 6.15% due 06/25/44[g,h]	3,490,242	3,514,196
2025-CES1, 5.65% due 01/25/45[g,h]	2,075,095	2,085,214
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,g]	13,323,948	12,472,052
2026-CES1, 4.91% due 06/25/56[g,h]	8,733,357	8,663,467

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
2025-1, 6.00% (WAC) due 06/25/55[◊,g]	4,525,632	$ 4,550,460
2026-VIS1, 5.04% due 06/25/66[g,h]	3,971,956	3,938,685
2026-VIS1, 4.79% (WAC) due 06/25/66[◊,g]	2,978,959	2,954,077
2024-NQM1, 5.59% due 02/25/64[g,h]	1,458,718	1,464,039
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39[g,h]	20,200,000	20,200,333
2025-RTL3, 5.24% due 08/25/40[g,h]	7,900,000	7,884,885
2026-RTL1, 4.91% due 01/25/41[g,h]	5,800,000	5,777,770
BRAVO Residential Funding Trust		
2025-NQM7, 5.46% (WAC) due 07/25/65[◊,g]	11,507,502	11,544,211
2024-NQM1, 5.94% due 12/01/63[g,h]	6,535,334	6,557,137
2025-NQM8, 5.08% due 06/25/65[g,h]	4,317,568	4,297,267
2025-CES2, 4.96% due 07/26/55[g,h]	4,221,455	4,195,142
2024-NQM6, 5.66% due 08/01/64[g,h]	2,375,714	2,378,448
2025-NQM1, 5.81% due 12/25/64[g,h]	2,226,553	2,234,292
2025-NQM2, 5.93% due 11/25/64[g,h]	1,567,761	1,574,746
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65[g]	31,002,506	31,019,889
Provident Funding Mortgage Trust		
2025-4, 5.50% (WAC) due 09/25/55[◊,g]	20,149,462	20,170,087
2026-1, 5.00% (WAC) due 01/25/56[◊,g]	5,999,830	5,918,177
2025-1, 5.50% (WAC) due 02/25/55[◊,g]	4,514,477	4,517,430
GS Mortgage-Backed Securities Trust		
2025-HE1, 5.21% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 10/25/55[◊,g]	13,909,710	13,926,337
2021-PJ10, 2.50% (WAC) due 03/25/52[◊,g]	8,400,246	7,816,358
2025-NQM3, 5.14% due 11/25/65[g,h]	6,880,188	6,875,430
2020-NQM1, 1.38% (WAC) due 09/27/60[◊,g]	1,023,510	976,654
NYMT Loan Trust		
2025-INV2, 5.00% (WAC) due 10/25/60[◊,g]	9,811,067	9,760,153
2025-CP1, 3.75% (WAC) due 11/25/69[◊,g]	8,711,509	8,383,087
2026-INV2, 5.48% (WAC) due 04/25/61[◊,g]	4,500,000	4,523,874

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
2025-INV2, 5.25% due 10/25/60[g,h]	2,109,379	$ 2,097,695
2025-INV2, 5.46% due 10/25/60[g,h]	343,387	342,049
CSMC Trust		
2021-RPL4, 4.15% (WAC) due 12/27/60[◊,g]	8,580,809	8,550,643
2021-NQM8, 2.41% (WAC) due 10/25/66[◊,g]	5,971,587	5,268,205
2018-RPL9, 3.85% (WAC) due 09/25/57[◊,g]	2,549,028	2,506,431
2020-NQM1, 2.41% due 05/25/65[e,g]	884,105	840,986
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM3, 5.53% (WAC) due 05/25/70[◊,g]	13,379,121	13,415,528
2025-SPL1, 4.25% due 02/25/65[g,h]	2,843,093	2,749,978
New Residential Mortgage Loan Trust		
2025-NQM3, 5.53% (WAC) due 05/25/65[◊,g]	10,435,924	10,486,627
2018-2A, 3.50% (WAC) due 02/25/58[◊,g]	3,370,319	3,213,144
2018-1A, 4.00% (WAC) due 12/25/57[◊,g]	1,128,902	1,100,933
2019-6A, 3.50% (WAC) due 09/25/59[◊,g]	853,896	804,131
2017-5A, 5.29% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57[◊,e,g]	295,694	294,633
Sequoia Mortgage Trust		
2025-5, 5.50% (WAC) due 06/25/55[◊,g]	8,108,720	8,113,244
2025-1, 6.00% (WAC) due 01/25/55[◊,g]	4,019,399	4,035,586
2025-6, 5.50% (WAC) due 07/25/55[◊,g]	3,028,986	3,031,142
2024-5, 6.00% (WAC) due 06/25/54[◊,g]	488,102	487,220
EFMT		
2025-CES4, 5.43% due 06/25/60[g,h]	14,284,811	14,306,552
ATLX Trust		
2024-RPL2, 3.85% due 04/25/63[g,h]	14,362,472	13,940,734
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56[◊,g]	13,748,997	13,741,542
SG Residential Mortgage Trust		
2025-1, 5.10% (WAC) due 12/25/65[◊,g]	9,490,744	9,457,011
2026-1, 4.99% due 01/25/66[g,h]	1,988,642	1,969,988
2022-1, 3.68% (WAC) due 03/27/62[◊,g]	1,489,903	1,380,910

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
Saluda Grade Alternative Mortgage Trust		
2025-LOC4, 5.41% (30 Day Average SOFR + 1.75%) due 06/25/55[◊,g]	11,628,576	$ 11,668,855
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55[g,h]	9,430,461	9,472,706
2024-CES3, 5.68% due 01/25/55[g,h]	2,112,754	2,119,545
Angel Oak Mortgage Trust		
2025-12, 5.14% due 12/25/70[g,h]	4,513,359	4,479,628
2024-4, 6.20% due 01/25/69[g,h]	3,716,368	3,743,177
2021-6, 1.71% (WAC) due 09/25/66[◊,g]	1,999,685	1,698,438
2024-12, 5.86% due 10/25/69[g,h]	926,782	930,295
Barclays Mortgage Loan Trust		
2026-CES1, 4.85% due 01/25/56[g,h]	9,040,468	8,952,179
2023-NQM1, 6.03% due 01/25/63[g,h]	1,044,146	1,047,955
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,g]	9,473,577	8,907,158
COLT Mortgage Loan Trust		
2025-3, 5.35% due 03/25/70[g,h]	6,351,717	6,360,284
2024-2, 6.13% due 04/25/69[g,h]	1,285,437	1,292,614
2021-2, 2.38% (WAC) due 08/25/66[◊,g]	1,500,000	1,069,260
Saluds Grade Alternative Mortgage Trust		
2025-RRTL1, 5.32% due 10/25/40[g,h]	7,300,000	7,266,530
Home Equity Loan Trust		
2007-FRE1, 3.98% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37[◊]	7,339,923	7,000,155
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40[g,h]	5,950,000	5,937,200
Structured Asset Securities Corp. Mortgage Loan Trust		
2007-BC4, 4.42% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37[◊]	5,810,650	5,684,919
2006-BC4, 4.13% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36[◊]	236,535	232,151
Morgan Stanley ABS Capital I, Inc. Trust		
2007-HE3, 4.04% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 12/25/36[◊]	4,016,074	2,004,688
2007-HE3, 3.94% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36[◊]	2,877,115	1,436,498

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
2007-HE2, 3.88% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37[◊]	2,271,163	$ 1,036,387
2007-HE5, 3.97% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37[◊]	1,451,026	582,224
Alternative Loan Trust		
2007-OA7, 4.07% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47[◊]	3,551,445	3,294,723
2007-OH3, 4.37% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 09/25/47[◊]	1,689,899	1,615,574
Deephaven Residential Mortgage Trust		
2025-CES1, 5.38% due 10/25/55[g,h]	4,034,052	4,032,662
American Home Mortgage Investment Trust		
2006-3, 4.15% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/46[◊]	4,581,061	3,944,984
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69[g,h]	2,453,129	2,339,758
2024-RS2, 3.00% due 08/01/69[g,h]	1,661,720	1,576,121
Soundview Home Loan Trust		
2006-OPT5, 4.07% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36[◊]	3,724,844	3,650,776
CAFL Issuer, LP		
2025-RRTL2, 5.18% due 11/28/40[g,h]	3,500,000	3,493,555
NovaStar Mortgage Funding Trust		
2007-2, 3.99% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/37[◊]	3,362,898	3,331,719
CIM TRUST		
2025-R1, 5.00% due 02/25/99[g,h]	3,247,693	3,213,742
ACHM Trust		
2025-HE3, 5.20% (WAC) due 11/25/55[◊,g]	3,231,716	3,205,301
HarborView Mortgage Loan Trust		
2006-14, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47[◊]	1,564,646	1,492,732
2006-12, 4.17% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38[◊]	1,236,192	1,106,697
Securitized Asset-Backed Receivables LLC Trust		
2007-HE1, 4.01% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 12/25/36[◊]	12,237,034	2,507,129

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40[g,h]	2,200,000	$ 2,197,437
IXIS Real Estate Capital Trust		
2006-HE1, 4.39% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	4,220,097	2,182,382
Ellington Financial Mortgage Trust		
2021-2, 1.29% (WAC) due 06/25/66[◊,g]	1,573,503	1,354,542
2020-2, 1.64% (WAC) due 10/25/65[◊,e,g]	465,302	440,152
Asset-Backed Securities Corp. Home Equity Loan Trust		
2006-HE1, 3.89% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36[◊]	1,626,731	1,603,519
Citigroup Mortgage Loan Trust		
2006-WF1, 7.00% due 03/25/36	3,063,450	1,427,560
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.07% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36[◊]	1,299,462	1,285,329
PRKCM Trust		
2022-AFC2, 6.14% (WAC) due 08/25/57[◊,g]	1,224,160	1,221,716
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE2, 4.17% (1 Month Term SOFR + 0.49%, Rate Floor: 0.49%) due 04/25/37[◊]	3,356,660	1,196,643
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 3.94% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36[◊]	3,526,950	1,137,650
First NLC Trust		
2005-4, 4.57% (1 Month Term SOFR + 0.89%, Rate Floor: 0.78%) due 02/25/36[◊]	984,654	973,844
GSAA Home Equity Trust		
2006-3, 4.39% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	1,947,539	915,320
Lehman XS Trust		
2006-16N, 4.17% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 11/25/46[◊]	969,391	874,409
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◊,g]	793,834	783,306
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 3.44% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36[◊]	766,620	751,787

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 19.8% (continued)		
Long Beach Mortgage Loan Trust		
2006-8, 4.11% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36◊	2,177,197	$ 535,622
Morgan Stanley Capital I, Inc. Trust		
2006-HE1, 4.37% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36◊	410,921	402,022
ACE Securities Corp. Home Equity Loan Trust		
2005-HE2, 4.81% (1 Month Term SOFR + 1.13%, Rate Floor: 1.02%) due 04/25/35◊,e	228,639	225,684
Structured Asset Investment Loan Trust		
2006-3, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36◊,e	197,413	195,584
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50◊,e,g	200,980	191,884
MFA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56◊,e,g	152,379	147,894
Banc of America Funding Trust		
2015-R2, 4.05% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37◊,e,g	94,252	94,156
Argent Securities, Inc. Asset-Backed Pass-Through Certificates		
2005-W2, 4.53% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35◊,e	86,948	86,707
Nomura Resecuritization Trust		
2015-4R, 3.66% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36◊,e,g	79,382	78,254
Morgan Stanley Re-REMIC Trust		
2010-R5, 7.07% due 06/26/36e,g	26,530	26,739
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60◊,e,g	26,451	26,351
First Franklin Mortgage Loan Trust		
2004-FF10, 5.07% (1 Month Term SOFR + 1.39%, Rate Floor: 1.28%) due 07/25/34◊,e	25,853	25,766
Total Residential Mortgage-Backed Securities		1,142,951,950

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.7%		
BX Trust		
2025-VOLT, 5.37% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44◊,g	20,750,000	$ 20,685,156
2024-VLT4, 5.61% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 06/15/41◊,g	7,800,000	7,751,250
MILE Trust		
2025-STNE, 5.17% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/15/42◊,g	13,850,000	13,815,375
BX Commercial Mortgage Trust		
2022-LP2, 5.23% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39◊,g	11,410,000	11,402,868
2024-AIRC, 5.36% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/41◊,g	2,038,040	2,039,951
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 5.58% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38◊,g	10,200,000	8,909,399
2016-JP2, 1.64% (WAC) due 08/15/49◊,f	16,892,757	169
VDCM Commercial Mortgage Trust		
2025-AZ, 4.72% (WAC) due 07/13/44◊,g	7,350,000	7,347,028
BXHPP Trust		
2021-FILM, 4.89% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36◊,g	8,250,000	7,156,875
MHP		
2022-MHIL, 4.94% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/39◊,g	6,400,000	6,396,000
RWC Commercial Mortgage Trust		
2025-1, 5.01% due 06/25/40g	5,084,297	5,054,268
Life Mortgage Trust		
2021-BMR, 5.19% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38◊,g	4,900,000	4,557,000
Benchmark Mortgage Trust		
2018-B2, 0.43% (WAC) due 02/15/51◊,f	80,524,667	461,060
BBCMS Mortgage Trust		
2018-C2, 0.75% (WAC) due 12/15/51◊,f	27,077,022	409,453

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.7% (continued)		
Wells Fargo Commercial Mortgage Trust		
2017-C38, 0.90% (WAC) due 07/15/50[◊,f]	20,421,964	$ 172,574
2017-C42, 0.82% (WAC) due 12/15/50[◊,f]	11,891,307	138,308
2017-RB1, 1.17% (WAC) due 03/15/50[◊,f]	7,518,096	55,314
2016-C37, 0.77% (WAC) due 12/15/49[◊,f]	20,751,870	31,103
CSAIL Commercial Mortgage Trust		
2019-C15, 0.99% (WAC) due 03/15/52[◊,f]	17,185,364	381,598
2016-C6, 1.66% (WAC) due 01/15/49[◊,f]	1,999,684	20
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.59% (WAC) due 06/15/51[◊,f]	27,998,856	274,070
2016-C4, 0.66% (WAC) due 12/15/49[◊,f]	30,157,833	33,352
2017-C5, 0.89% (WAC) due 03/15/50[◊,f]	2,804,078	9,362
2016-C2, 1.44% (WAC) due 06/15/49[◊,f]	2,589,560	26
UBS Commercial Mortgage Trust		
2017-C2, 1.03% (WAC) due 08/15/50[◊,f]	18,584,556	182,225
2017-C5, 1.09% (WAC) due 11/15/50[◊,f]	7,554,806	83,212
COMM Mortgage Trust		
2018-COR3, 0.40% (WAC) due 05/10/51[◊,f]	34,864,216	251,179
DBJPM Mortgage Trust		
2017-C6, 0.89% (WAC) due 06/10/50[◊,f]	37,418,725	249,605
CD Mortgage Trust		
2017-CD6, 0.87% (WAC) due 11/13/50[◊,f]	10,233,896	98,739
2017-CD4, 1.20% (WAC) due 05/10/50[◊,f]	12,224,375	83,621
2016-CD1, 1.33% (WAC) due 08/10/49[◊,f]	4,358,152	187
Morgan Stanley Bank of America Merrill Lynch Trust		
2017-C34, 0.76% (WAC) due 11/15/52[◊,f]	21,591,162	181,083
CGMS Commercial Mortgage Trust		
2017-B1, 0.71% (WAC) due 08/15/50[◊,f]	18,863,806	123,730
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.00% (WAC) due 02/15/50[◊,f]	25,994,006	87,418
2016-UB10, 1.74% (WAC) due 07/15/49[◊,f]	2,907,732	29

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 44.9% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.7% (continued)		
GS Mortgage Securities Trust		
2017-GS6, 0.99% (WAC) due 05/10/50[◊,f]	10,648,493	$ 82,930
BANK		
2017-BNK6, 0.74% (WAC) due 07/15/60[◊,f]	11,084,058	70,226
Citigroup Commercial Mortgage Trust		
2016-C2, 1.78% (WAC) due 08/10/49[◊,f]	4,326,650	1,457
Total Commercial Mortgage-Backed Securities		98,577,220
Total Collateralized Mortgage Obligations (Cost $2,610,366,836)		2,590,224,126
ASSET-BACKED SECURITIES - 28.2%		
COLLATERALIZED LOAN OBLIGATIONS - 15.7%		
Golub Capital Partners CLO 54M, LP		
2021-54A A1R, 5.13% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37[◊,g]	42,500,000	42,419,322
Ares Direct Lending CLO 6 LLC		
2025-2A A1, 5.20% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 10/16/37[◊,g]	27,000,000	27,050,881
2025-2A A2, 5.40% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/16/37[◊,g]	14,000,000	14,000,326
PFP Ltd.		
2025-12 A, 5.17% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42[◊,g]	16,002,000	15,975,384
2026-13 AS, 5.33% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/18/43[◊,g]	14,700,000	14,674,712
2025-12 AS, 5.42% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42[◊,g]	3,600,000	3,593,617
Hlend CLO LLC		
2026-5A A2, 5.21% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/15/39[◊,g]	13,000,000	12,999,962
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,g]	10,550,000	10,517,870
2025-3A A, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,g]	9,300,000	9,261,019

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 15.7% (continued)		
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A A1R, 5.63% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33◊,g	26,204,131	$ 26,269,146
2019-1A A2R, 5.78% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 04/15/33◊,g	6,250,000	6,266,139
Cerberus Loan Funding 51 LLC		
2025-2A A, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37◊,g	28,000,000	27,988,276
Golub Capital Partners CLO 16M-R3		
2013-16A A2R3, 5.41% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39◊,g	15,600,000	15,601,897
2013-16A A1R3, 5.29% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39◊,g	9,000,000	9,000,554
Madison Park Funding XLVIII Ltd.		
2021-48A BR, 5.22% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/19/39◊,g	23,500,000	23,475,452
LoanCore Issuer LLC		
2025-CRE9 A, 5.13% (1 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 08/18/42◊,g	21,000,000	20,926,775
2025-CRE8 AS, 5.27% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42◊,g	2,450,000	2,440,942
Golub Capital Partners CLO 83M		
2025-83A A1, 5.24% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 11/09/38◊,g	22,800,000	22,840,192
Greystone CRE Notes LLC		
2025-FL4 A, 5.15% (1 Month Term SOFR + 1.48%, Rate Floor: 1.48%) due 01/15/43◊,g	22,750,000	22,717,313
BCRED CLO LLC		
2026-1A A, 5.02% (3 Month Term SOFR + 1.37%, Rate Floor: 1.37%) due 04/24/39◊,g	15,000,000	14,928,111
2025-1A B, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37◊,g	7,400,000	7,376,039

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 15.7% (continued)		
Owl Rock CLO IV Ltd.		
2020-4A A1R, 5.52% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33◊,g	18,663,609	$ 18,647,813
2020-4A A2R, 5.82% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33◊,g	3,650,000	3,630,720
Owl Rock CLO XXI LLC		
2025-21A A, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 07/24/34◊,g	21,193,604	21,231,328
BCC Middle Market CLO LLC		
2019-1A A1RR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 07/15/36◊,g	20,750,000	20,644,175
Owl Rock CLO XXII LLC		
2025-22A A, 5.42% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37◊,g	20,300,000	20,339,705
Golub Capital Partners CLO 49M Ltd.		
2020-49A A1R2, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38◊,g	20,000,000	20,041,272
Cerberus Loan Funding XLIV LLC		
2023-5A A, 6.02% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36◊,g	20,000,000	20,016,866
Cerberus Loan Funding XL LLC		
2023-1A A, 6.07% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35◊,g	16,500,000	16,535,648
2023-1A B, 7.27% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35◊,g	3,250,000	3,240,648
BSPDF Issuer LLC		
2025-FL2 A, 5.20% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42◊,g	13,650,000	13,634,025
2026-FL3 AS, 5.35% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 09/18/43◊,g	5,250,000	5,233,867
BXMT Ltd.		
2020-FL2 AS, 5.19% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38◊,g	14,310,000	14,267,435

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 15.7% (continued)		
2020-FL2 B, 5.44% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38[◊,g]	2,000,000	$ 1,993,742
2026-FL6 AS, 5.43% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,g]	1,600,000	1,587,182
2020-FL2 A, 4.94% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38[◊,g]	648,691	648,586
Golub Capital Partners CLO 69M		
2023-69A BR, 5.36% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38[◊,g]	18,150,000	18,087,334
Eldridge CLO Ltd.		
2025-1A A1, 5.25% (3 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 10/20/38[◊,g]	8,000,000	8,004,454
2025-1A A2, 5.42% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/20/38[◊,g]	5,000,000	4,978,314
2025-2A A2, 5.09% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 01/20/39[◊,g]	3,700,000	3,681,538
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.55% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,g]	11,984,231	11,993,819
2021-2A B, 5.83% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33[◊,g]	4,000,000	3,978,811
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A A1, 5.26% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/15/37[◊,g]	15,000,000	15,030,141
Acrec LLC		
2026-FL4 AS, 5.28% (1 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/18/43[◊,g]	14,800,000	14,752,603
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A BR, 5.22% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/16/35[◊,g]	14,350,000	14,348,384
Cerberus Loan Funding 50 LLC		
2025-1A A, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/15/37[◊,g]	11,500,000	11,499,998
2025-1A B, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/37[◊,g]	2,250,000	$ 2,243,906
HPS Private Credit CLO LLC		
2025-3A A1, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,g]	13,500,000	13,508,109
Owl Rock CLO VII LLC		
2022-7A AR, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,g]	13,550,000	13,493,807
TRTX Issuer Ltd.		
2025-FL6 A, 5.22% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42[◊,g]	9,250,000	9,242,166
2025-FL7 AS, 5.38% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 06/18/43[◊,g]	3,950,000	3,931,810
JCP Direct Lending CLO LLC		
2023-1A A1R, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,g]	13,000,000	13,001,005
Fortress Credit BSL XV Ltd.		
2022-2A AR, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33[◊,g]	12,747,677	12,747,679
FS Rialto Issuer LLC		
2025-FL10 A, 5.06% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 08/19/42[◊,g]	6,350,000	6,336,362
2026-FL11 AS, 5.33% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44[◊,g]	4,100,000	4,085,966
2025-FL10 AS, 5.27% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,g]	1,650,000	1,644,995
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A A2TR, 5.73% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33[◊,g]	11,500,000	11,529,400
BSPRT Issuer LLC		
2025-FL12 A, 5.06% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 01/17/43[◊,g]	9,100,000	9,082,300
2026-FL13 AS, 5.35% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/18/43[◊,g]	2,000,000	2,000,000

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 15.7% (continued)		
Neuberger Berman CLO 32R Ltd.		
2019-32RA B, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39[◊,g]	10,020,000	$ 10,012,286
2019-32RA A, 4.98% (3 Month Term SOFR + 1.31%, Rate Floor: 1.31%) due 07/20/39[◊,g]	1,000,000	1,000,549
FS Rialto		
2021-FL3 B, 5.59% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36[◊,g]	7,500,000	7,488,172
2021-FL2 C, 5.84% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38[◊,g]	3,250,000	3,237,664
KREF Ltd.		
2021-FL2 B, 5.44% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39[◊,g]	10,700,000	10,497,628
BDS LLC		
2025-FL15 AS, 5.33% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 03/19/43[◊,g]	10,500,000	10,417,249
AGL CLO 42 Ltd.		
2025-42A B, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38[◊,g]	10,000,000	9,996,458
AREIT Ltd.		
2025-CRE11 AS, 5.43% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/25/43[◊,g]	4,650,000	4,634,787
2025-CRE10 AS, 5.22% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30[◊,g]	4,000,000	3,962,806
LoanCore Issuer Ltd.		
2021-CRE5 B, 5.79% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 07/15/36[◊,g]	7,900,000	7,873,029
Cerberus Loan Funding XLVIII LLC		
2024-4A B, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36[◊,g]	4,250,000	4,237,382
2024-4A AN, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,g]	3,250,000	3,250,003

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 15.7% (continued)		
GS REFT Issuer Ltd.		
2026-FL1 A, 5.17% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/19/43[◊,g]	7,250,000	$ 7,250,000
Ares Direct Lending CLO 8 LLC		
2025-4A A1, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/39[◊,g]	3,800,000	3,806,615
2025-4A C, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/20/39[◊,g]	1,700,000	1,689,605
2025-4A A2, 5.27% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/20/39[◊,g]	800,000	801,730
2025-4A B, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/20/39[◊,g]	400,000	398,676
Fontainbleau Vegas		
7.92% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28[◊,e]	6,000,000	6,149,619
ACRES Commercial Realty Issuer LLC		
2026-FL4 AS, 5.38% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/18/44[◊,g]	6,050,000	6,034,309
Madison Park Funding LXV Ltd.		
2025-65A B, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/16/38[◊,g]	6,000,000	6,006,455
BRSP Ltd.		
2026-FL3 AS, 5.38% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/19/43[◊,g]	5,900,000	5,874,740
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38[◊,g]	5,550,000	5,533,719
Owl Rock CLO XXIV LLC		
2026-24A A, 5.06% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 01/22/38[◊,g]	5,500,000	5,473,912
Carlyle Direct Lending CLO LLC		
2015-1A A11A, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36[◊,g]	5,150,000	5,151,193

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 15.7% (continued)		
A10 Issuer LLC		
2025-FL6 A, 5.14% (1 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 05/15/42[◊,g]	4,600,000	$ 4,597,974
Ares Direct Lending CLO 7 LLC		
2025-3A A2, 5.38% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/20/38[◊,g]	4,300,000	4,300,098
CIFC Funding Ltd.		
2015-4A A2R3, 5.09% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 01/17/39[◊,g]	4,000,000	3,980,032
STWD LLC		
2025-FL4 AS, 5.38% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/19/42[◊,g]	3,700,000	3,681,574
Cerberus Loan Funding 53 LLC		
2025-4A B, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/15/38[◊,g]	3,500,000	3,488,948
AGL CLO 39 Ltd.		
2025-39A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38[◊,g]	3,300,000	3,292,745
STWD Ltd.		
2021-FL2 B, 5.59% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38[◊,g]	2,187,000	2,185,665
2021-FL2 AS, 5.24% (1 Month Term SOFR + 1.56%, Rate Floor: 1.45%) due 04/18/38[◊,g]	550,000	549,923
Acore Issuer LLC		
2026-FL1 AS, 5.38% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/20/43[◊,g]	2,650,000	2,645,735
LRECS LLC		
2025-CRE1 AS, 5.43% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,g]	2,550,000	2,544,734
KKR CLO 16 Ltd.		
16 A2R3, 5.27% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 10/20/34[◊,g]	2,300,000	2,291,904
Dryden 37 Senior Loan Fund		
2015-37A BR, 5.33% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◊,g]	551,802	551,038
2015-37A CR, 7.18% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◊,g]	500,000	$ 501,609
2015-37A SUB due 01/15/31[g,i]	448,198	800
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◊,g]	1,000,000	999,276
Copper River CLO Ltd.		
2006-1A INC due 01/20/21[i,j]	500,000	50
Total Collateralized Loan Obligations		907,610,533
FINANCIAL - 2.6%		
Station Place Securitization Trust		
2025-SP2, 4.83% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26[◊,e,g]	28,000,000	28,000,000
2025-SP1, 4.97% (1 Month Term SOFR + 1.30%) due 07/02/26[◊,e,g]	10,600,000	10,600,000
2024-SP2, 5.38% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◊,e,g]	8,775,000	8,775,000
KKR Core Holding Co. LLC		
4.00% due 08/12/31[e]	14,942,851	13,884,700
Project Onyx I		
6.30% (3 Month Term SOFR + 2.63%) due 06/26/30[◊,e]	12,017,211	12,002,332
Blackstone Strategic Cap Holding II		
5.92% (1 Month Term SOFR + 2.25%) due 12/31/33[◊,e]	12,000,000	12,000,000
Strategic Partners Fund VIII, LP		
6.23% (WAC) due 03/31/28[◊,e]	9,517,061	9,512,846
6.22% (WAC) due 03/31/28[◊,e]	1,619,925	1,619,995
HV Eight LLC		
5.50% (WAC) due 12/31/27[◊,e]	EUR 8,223,852	9,453,611
Atlas SP Partners, LP		
due 12/12/30[k]	9,450,000	9,450,000
Ceamer Finance LLC		
6.17% (WAC) due 12/15/40[◊,e]	4,400,000	4,376,213
6.79% due 11/15/39[e]	1,972,659	1,996,133
3.69% due 03/24/31[e]	1,549,719	1,499,421
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55[e,g]	7,150,000	7,074,042
Lightning A		
5.50% due 03/01/37[e]	6,400,000	6,066,201
Thunderbird A		
5.50% due 03/01/37[e]	6,400,000	6,066,201
HarbourVest Partners LLC		
6.25% (3 Month Term SOFR + 2.58%) due 09/15/30[◊,e]	5,173,752	5,136,297

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
FINANCIAL - 2.6% (continued)		
Project Onyx II		
6.30% (3 Month Term SOFR + 2.63%) due 06/15/30[◊,e]	2,515,826	$ 2,516,104
Total Financial		150,029,096
INFRASTRUCTURE - 2.1%		
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55[g]	19,350,000	18,931,042
Switch ABS Issuer LLC		
2025-1A, 5.04% due 03/25/55[g]	11,450,000	11,031,440
2024-2A, 5.44% due 06/25/54[g]	5,450,000	5,342,301
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[g]	15,100,000	14,931,895
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[g]	9,250,000	9,130,805
2024-1A, 5.59% due 05/15/54[g]	4,000,000	4,028,661
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[g]	11,150,000	11,036,131
VB-S1 Issuer LLC		
2026-1A, 4.69% due 03/15/56[g]	11,000,000	10,807,994
SBA Tower Trust		
1.63% due 11/15/26[g]	5,723,000	5,629,487
1.84% due 04/15/27[g]	1,200,000	1,171,137
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[g]	6,750,000	6,650,694
Compass Datacenters Issuer II LLC		
2025-1A, 5.32% due 05/25/50[g]	5,500,000	5,465,919
QTS Issuer ABS II LLC		
2025-1A, 5.04% due 10/05/55[g]	5,050,000	4,946,563
Kinetic ABS Issuer LLC		
2026-1A, 5.22% due 02/25/56[g]	4,050,000	4,038,462
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[g]	3,610,000	3,642,703
Hotwire Funding LLC		
2024-1A, 5.89% due 06/20/54[g]	3,580,000	3,621,999
Consolidated Communications LLC / Fidium Fiber Finance Holdco LLC		
2026-1A, 5.08% due 03/20/56[g]	1,750,000	1,727,269
Total Infrastructure		122,134,502

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
TRANSPORT-AIRCRAFT - 1.7%		
Castlelake Aircraft Structured Trust		
2025-2A, 5.47% due 08/15/50[g]	13,220,577	$ 13,215,088
2025-3A, 5.09% due 11/15/50[g]	9,055,449	8,938,697
2026-1A, 5.07% due 03/15/51[g]	4,650,000	4,564,392
2025-1A, 5.78% due 02/15/50[g]	1,904,883	1,918,495
AASET Trust		
2024-1A, 6.26% due 05/16/49[g]	6,047,581	6,127,513
2021-1A, 2.95% due 11/16/41[g]	5,955,724	5,743,905
2025-3A, 5.24% due 02/16/50[g]	3,186,836	3,142,961
2025-1A, 5.94% due 02/16/50[g]	1,056,961	1,063,260
AASET Ltd.		
2025-2A, 5.52% due 02/16/50[g]	7,097,675	7,080,170
2024-2A, 5.93% due 09/16/49[g]	3,888,030	3,916,669
FTAI Aircraft Leasing Offshore SPV, LP		
due 03/27/31[l]	6,610,741	6,610,741
MAPS Trust		
2026-1A, 5.20% due 01/15/51[g]	6,569,389	6,416,999
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[g]	4,987,024	5,022,908
Slam Ltd.		
2025-1A, 5.81% due 05/15/50[g]	4,560,932	4,610,992
ALTDE Trust		
2025-1A, 5.90% due 08/15/50[g]	4,489,555	4,516,319
Navigator Aviation Ltd.		
2025-1, 5.11% due 10/15/50[g]	3,948,190	3,868,386
MAST Ltd.		
2026-1A, 5.13% due 02/15/51[g]	3,131,250	3,077,938
Phantom Aviation		
2026-1A, 5.24% due 01/15/51[g]	2,490,324	2,441,422
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46[g]	2,025,812	1,921,480
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[g]	1,086,366	1,080,955
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[g]	500,880	498,882
Total Transport-Aircraft		95,778,172

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
TRANSPORT-CONTAINER - 1.4%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46[g]	23,287,500	$ 21,517,799
Triton Container Finance IX LLC		
2025-1A, 5.43% due 06/20/50[g]	13,055,000	13,033,582
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[g]	6,704,666	6,300,749
2020-1A, 2.73% due 08/21/45[g]	2,301,907	2,219,030
2020-2A, 2.10% due 09/20/45[g]	2,302,557	2,168,776
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[g]	10,629,250	9,696,668
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45[g]	7,796,333	7,337,075
2020-1A, 2.08% due 09/18/45[g]	891,253	838,015
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[g]	7,980,083	8,039,718
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[g]	8,400,447	7,787,672
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45[g]	1,982,813	1,902,642
Total Transport-Container		80,841,726
WHOLE BUSINESS - 1.4%		
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[g]	18,421,875	18,006,777
2025-1A, 4.82% due 08/25/55[g]	10,350,000	10,190,987
Subway Funding LLC		
2024-1A, 6.03% due 07/30/54[g]	8,788,750	8,845,468
2024-3A, 5.25% due 07/30/54[g]	7,110,000	7,018,708
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51[g]	11,525,250	10,952,287
2024-1A, 6.17% due 01/25/54[g]	1,176,000	1,204,055
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51[g]	8,676,129	8,248,573
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[g]	7,742,100	7,493,860
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[g]	6,851,250	6,684,112

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
WHOLE BUSINESS - 1.4% (continued)		
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47[g]	1,692,000	$ 1,680,370
Total Whole Business		80,325,197
NET LEASE - 1.1%		
Oak Street Investment Grade Net Lease Fund		
2020-1A, 1.85% due 11/20/50[g]	31,366,627	28,552,661
Capital Automotive REIT		
2024-2A, 4.90% due 05/15/54[g]	6,990,583	6,986,894
Store Master Funding I-VII XIV XIX XX		
2021-1A, 2.86% due 06/20/51[g]	6,784,936	6,387,496
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51[g]	3,000,000	2,778,420
2021-1, 2.51% due 07/20/51[g]	2,500,000	2,318,783
SVC ABS LLC		
2026-1A, 5.16% due 03/20/56[g]	4,000,000	3,972,808
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[g]	5,748,930	3,502,143
CARS-DB4, LP		
2020-1A, 3.48% due 02/15/50[g]	1,952,083	1,924,817
2020-1A, 3.25% due 02/15/50[g]	877,722	819,671
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61[g]	2,500,000	2,098,451
STORE Master Funding LLC		
2025-1A, 4.95% due 10/20/55[g]	2,094,750	2,053,648
Total Net Lease		61,395,792
SINGLE FAMILY RESIDENCE - 1.0%		
STAR Trust		
2025-SFR6, 5.07% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42[◊,g]	27,000,000	27,000,000
2026-SFR7, 5.38% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 05/17/43[◊,g]	2,350,000	2,350,000
Tricon Residential Trust		
2025-SFR1, 4.77% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42[◊,g]	8,694,995	8,678,692
2025-SFR2, 5.42% due 08/17/44[g]	8,091,953	8,032,374
2024-SFR2, 4.75% due 06/17/40[g]	4,984,218	4,947,040

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 28.2% (continued)		
SINGLE FAMILY RESIDENCE - 1.0% (continued)		
2024-SFR1, 4.75% due 04/17/41[g]	3,300,000	$ 3,258,528
FirstKey Homes Trust		
2021-SFR1, 2.19% due 08/17/38[g]	4,000,000	3,954,364
Total Single Family Residence		58,220,998
INSURANCE - 0.5%		
Dogwood State Bank		
6.45% due 06/24/32[e]	19,568,176	19,617,525
Obra Longevity		
8.48% due 06/30/39[e]	5,850,000	6,069,594
Total Insurance		25,687,119
COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
Anchorage Credit Funding 4 Ltd.		
2016-4A AR, 2.72% due 04/27/39[g]	24,650,000	23,809,509
UNSECURED CONSUMER LOANS - 0.2%		
GreenSky Home Improvement Issuer Trust		
2025-1A, 5.39% due 03/25/60[g]	5,213,000	5,236,190
2025-2A, 5.07% due 06/25/60[g]	3,800,000	3,793,524
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37[g]	2,898,442	2,885,690
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47[g]	1,560,408	1,553,930
Total Unsecured Consumer Loans		13,469,334
AUTOMOTIVE - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2021-1A, 1.38% due 08/20/27[g]	4,729,167	4,699,565
2025-1A, 5.24% due 08/20/29[g]	2,750,000	2,768,462
Total Automotive		7,468,027
Total Asset-Backed Securities (Cost $1,643,108,773)		1,626,770,005
CORPORATE BONDS - 28.2%		
FINANCIAL - 15.0%		
AEGON Funding Co. LLC		
5.50% due 04/16/27[g]	35,000,000	35,307,805
Brighthouse Financial Global Funding		
5.55% due 04/09/27[g]	34,500,000	34,721,967
Athene Global Funding		
1.73% due 10/02/26[g]	14,700,000	14,497,770
5.03% due 07/17/30[g]	13,850,000	13,696,300
Barclays plc		
4.48% due 11/11/29[m]	13,650,000	13,575,120
4.94% due 09/10/30[m]	9,150,000	9,197,146
4.52% due 02/24/32[m]	5,500,000	5,379,515

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
FINANCIAL - 15.0% (continued)		
Societe Generale S.A.		
2.80% due 01/19/28[g,m]	18,000,000	$ 17,742,273
4.45% due 04/12/30[g,m]	10,000,000	9,899,776
Macquarie Group Ltd.		
1.63% due 09/23/27[g,m]	16,750,000	16,519,097
3.76% due 11/28/28[g,m]	7,550,000	7,444,206
Lincoln Financial Global Funding		
4.63% due 08/18/30[g]	15,000,000	14,842,659
4.63% due 05/28/28[g]	8,750,000	8,751,266
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[g]	25,600,000	22,981,013
JPMorgan Chase & Co.		
1.47% due 09/22/27[m]	15,000,000	14,794,731
5.04% due 01/23/28[m]	7,600,000	7,638,548
CNO Global Funding		
5.88% due 06/04/27[g]	13,100,000	13,279,128
4.88% due 12/10/27[g]	8,650,000	8,670,169
LPL Holdings, Inc.		
5.70% due 05/20/27	14,700,000	14,835,748
4.00% due 03/15/29[g]	4,450,000	4,321,307
4.63% due 11/15/27[g]	2,000,000	1,985,369
F&G Global Funding		
1.75% due 06/30/26[g]	14,250,000	14,145,945
4.50% due 01/09/29[g]	7,000,000	6,856,695
Nationwide Building Society		
2.97% due 02/16/28[g,m]	11,300,000	11,143,442
4.65% due 07/14/29[g,m]	9,300,000	9,308,391
Jackson National Life Global Funding		
4.70% due 06/05/28[g]	13,700,000	13,693,207
5.60% due 04/10/26[g]	6,750,000	6,751,540
Fortitude Global Funding		
4.63% due 10/06/28[g]	17,750,000	17,569,817
American National Group, Inc.		
5.00% due 06/15/27	13,075,000	13,003,103
7.00% due 12/01/55[m]	4,375,000	4,148,909
Corebridge Global Funding		
4.65% due 08/20/27[g]	9,500,000	9,507,220
5.75% due 07/02/26[g]	7,250,000	7,276,006
Mutual of Omaha Companies, Global Funding		
5.00% due 04/01/30[g]	15,000,000	15,094,560
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.		
2.88% due 10/15/26[g]	10,800,000	10,683,171
3.88% due 03/01/31[g]	4,100,000	3,783,390
Fidelis Insurance Holdings Ltd.		
4.88% due 06/30/30[g]	14,800,000	14,459,327
Protective Life Corp.		
4.70% due 01/15/31[g]	14,450,000	14,310,782
BPCE S.A.		
5.72% due 01/18/30[g,m]	8,200,000	8,405,374
4.76% due 01/13/32[g,m]	5,925,000	5,842,896
GA Global Funding Trust		
4.50% due 09/18/30[g]	14,650,000	14,101,383

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
FINANCIAL - 15.0% (continued)		
ABN AMRO Bank N.V.		
1.54% due 06/16/27[g,m]	14,000,000	$ 13,908,019
CoStar Group, Inc.		
2.80% due 07/15/30[g]	15,280,000	13,817,538
Mizuho Financial Group, Inc.		
4.71% due 07/08/31[m]	13,800,000	13,777,196
Blue Owl Capital GP Stakes IV B		
4.88% due 10/30/28[e]	13,650,000	13,386,549
Brookfield Asset Management Ltd.		
4.65% due 11/15/30	13,050,000	12,934,199
SLM Corp.		
3.13% due 11/02/26	12,096,000	11,984,498
Equitable Financial Life Global Funding		
1.80% due 03/08/28[g]	12,000,000	11,375,470
American National Global Funding		
5.25% due 06/03/30[g]	11,150,000	11,104,560
Standard Chartered plc		
5.69% due 05/14/28[g,m]	10,600,000	10,725,372
Morgan Stanley		
4.71% due 03/12/32[m]	10,150,000	10,081,659
3.77% due 01/24/29[m]	361,000	356,164
UWM Holdings LLC		
6.25% due 03/15/31[g]	11,000,000	10,017,541
6.63% due 02/01/30[g]	150,000	141,476
Citigroup, Inc.		
4.50% due 09/11/31[m]	10,000,000	9,886,340
Cooperatieve Rabobank UA		
1.98% due 12/15/27[g,m]	10,000,000	9,836,586
TPG Operating Group II, LP		
4.88% due 05/15/31	10,000,000	9,807,769
ING Groep N.V.		
1.73% due 04/01/27[m]	9,800,000	9,800,000
Constellation Global Funding		
4.85% due 10/22/30[g]	10,000,000	9,799,550
Capital One Financial Corp.		
4.49% due 09/11/31[m]	9,900,000	9,720,461
Gabx Leasing LLC		
4.63% due 04/15/31[g]	9,500,000	9,365,235
CBS Studio Center		
6.67% due 12/31/26[e]	10,000,000	8,951,175
Starwood Property Trust, Inc.		
5.25% due 10/15/28[g]	9,000,000	8,897,398
Santander UK Group Holdings plc		
4.86% due 09/11/30[m]	8,700,000	8,718,922
VICI Properties, LP / VICI Note Co., Inc.		
4.63% due 12/01/29[g]	8,700,000	8,553,271
First American Financial Corp.		
4.00% due 05/15/30	7,860,000	7,495,832
Iron Mountain, Inc.		
4.88% due 09/15/27[g]	7,360,000	7,345,795
Enstar Group Ltd.		
4.95% due 06/01/29	7,300,000	$ 7,269,111
FS KKR Capital Corp.		
2.63% due 01/15/27	7,400,000	7,181,587
Apollo Management Holdings, LP		
4.40% due 05/27/26[g]	7,115,000	7,114,425
HSBC Holdings plc		
5.13% due 03/03/31[m]	7,000,000	7,079,104
Citadel Securities Global Holdings LLC		
5.13% due 01/27/32[g]	5,100,000	5,059,518
5.50% due 06/18/30[g]	1,900,000	1,930,259
OneMain Finance Corp.		
3.50% due 01/15/27	7,050,000	6,916,857
Rocket Companies, Inc.		
6.13% due 08/01/30[g]	6,850,000	6,913,205
Insured Lending 1 Ltd.		
6.50% due 02/04/32[e,g]	EUR 5,600,000	6,471,920
MidCap Funding XLVI Trust		
6.17% (1 Month Term SOFR + 2.50%) (WAC) due 04/15/28[◊,e]	6,400,000	6,400,000
NatWest Group plc		
4.76% (SOFR + 1.10%) due 05/23/29[◊]	6,350,000	6,373,432
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28[g]	6,600,000	6,150,287
CrossCountry Intermediate HoldCo LLC		
6.50% due 10/01/30[g]	5,700,000	5,432,890
Evercore, Inc.		
5.17% due 07/24/30[e]	5,000,000	4,974,103
National Bank of Canada		
5.60% due 07/02/27[m]	4,650,000	4,663,690
Deloitte LLP		
3.46% due 05/07/27[e]	4,500,000	4,420,946
UBS AG		
4.63% due 02/16/32[m]	3,500,000	3,487,955
SBA Communications Corp.		
3.13% due 02/01/29	3,472,000	3,289,966
Avilease Capital Ltd.		
4.75% due 11/12/30[g]	3,225,000	3,138,377
Hunt Companies, Inc.		
5.25% due 04/15/29[g]	3,250,000	3,048,879
Encore Capital Group, Inc.		
6.63% due 04/15/31[g]	2,700,000	2,686,500
Blue Owl IV SR SEC A		
5.94% due 08/22/45[e]	2,678,000	2,613,780
Blue Owl IV SR SEC B		
5.94% due 08/22/45[e]	2,472,000	2,412,720
PennyMac Financial Services, Inc.		
6.75% due 02/15/34[g]	2,550,000	2,386,388

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
FINANCIAL - 15.0% (continued)		
Aspen Insurance Holdings Ltd.		
5.75% due 07/01/30	1,600,000	$ 1,649,817
Brookfield Finance, Inc.		
3.90% due 01/25/28	1,400,000	1,384,630
Brown & Brown, Inc.		
4.70% due 06/23/28	1,150,000	1,153,328
AMC East Communities LLC		
5.74% due 01/15/28[g]	884,625	890,733
Nassau Companies of New York		
7.88% due 07/15/30[g]	813,000	742,650
Old Republic International Corp.		
3.88% due 08/26/26	700,000	699,165
Equinix, Inc.		
1.55% due 03/15/28	700,000	662,638
Assurant, Inc.		
4.90% due 03/27/28	350,000	351,472
United Wholesale Mortgage LLC		
5.50% due 04/15/29[g]	275,000	257,396
Total Financial		867,162,374
CONSUMER, NON-CYCLICAL - 3.5%		
Global Payments, Inc.		
2.90% due 05/15/30	28,801,000	26,325,264
4.88% due 11/15/30	14,250,000	13,994,081
3.20% due 08/15/29	2,199,000	2,074,005
Medline Borrower, LP		
3.88% due 04/01/29[g]	15,260,000	14,761,941
Element Fleet Management Corp.		
5.64% due 03/13/27[g]	9,925,000	10,006,876
6.27% due 06/26/26[g]	4,400,000	4,411,461
Illumina, Inc.		
4.75% due 12/12/30	14,400,000	14,325,769
Avantor Funding, Inc.		
4.63% due 07/15/28[g]	10,877,000	10,616,098
3.88% due 11/01/29[g]	2,950,000	2,767,670
Williams Scotsman, Inc.		
4.63% due 08/15/28[g]	13,592,000	13,371,137
Laboratory Corp. of America Holdings		
1.55% due 06/01/26	10,571,000	10,521,801
PRA Health Sciences, Inc.		
2.88% due 07/15/26[g]	10,280,000	10,197,562
Altria Group, Inc.		
4.50% due 08/06/30	10,000,000	9,956,790
Block, Inc.		
2.75% due 06/01/26	7,750,000	7,714,665
Danone S.A.		
2.95% due 11/02/26[g]	6,952,000	6,905,221
Valvoline, Inc.		
3.63% due 06/15/31[g]	7,434,000	6,718,405
U.S. Foods, Inc.		
7.25% due 01/15/32[g]	5,960,000	6,167,214

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
CONSUMER, NON-CYCLICAL - 3.5% (continued)		
Royalty Pharma plc		
1.75% due 09/02/27	5,150,000	$ 4,964,737
BAT Capital Corp.		
4.70% due 04/02/27	4,220,000	4,229,311
3.56% due 08/15/27	527,000	521,217
Sysco Corp.		
4.40% due 07/25/31	4,400,000	4,267,364
DRI Healthcare, LP		
5.35% due 03/24/31[e]	3,250,000	3,208,390
Tenet Healthcare Corp.		
6.75% due 05/15/31	2,650,000	2,708,652
Darling Global Finance BV		
4.50% due 07/15/32[g]	EUR 2,050,000	2,357,488
Diageo Investment Corp.		
5.13% due 08/15/30[d]	2,250,000	2,297,232
IQVIA, Inc.		
5.00% due 05/15/27[g]	2,300,000	2,291,305
Triton Container International Ltd. / TAL International Container Corp.		
5.15% due 02/15/33	2,130,000	2,085,545
Triton Container International Ltd.		
2.05% due 04/15/26[g]	1,800,000	1,798,075
Smithfield Foods, Inc.		
4.25% due 02/01/27[g]	350,000	348,298
Total Consumer, Non-cyclical		201,913,574
ENERGY - 2.2%		
Plains All American Pipeline, LP / PAA Finance Corp.		
4.70% due 01/15/31	14,825,000	14,779,883
MPLX, LP		
4.80% due 02/15/31	14,000,000	14,032,037
ONEOK, Inc.		
4.95% due 10/15/32	14,000,000	13,886,584
Energy Transfer, LP		
6.30% due 01/15/56	9,680,000	9,592,110
Targa Resources Corp.		
4.90% due 09/15/30	7,500,000	7,563,367
4.35% due 01/15/29	1,850,000	1,842,251
BP Capital Markets plc		
4.88%[m,n]	6,280,000	6,199,704
6.13%[m,n]	2,675,000	2,698,104
Cheniere Energy Partners, LP		
4.50% due 10/01/29	8,700,000	8,661,946
DT Midstream, Inc.		
4.13% due 06/15/29[g]	8,700,000	8,516,956
Sunoco, LP		
4.50% due 10/01/29[g]	7,652,000	7,393,993
5.88% due 07/15/27[g]	80,000	79,952
HF Sinclair Corp.		
5.50% due 09/01/32	5,575,000	5,587,702
Viper Energy Partners LLC		
4.90% due 08/01/30	5,500,000	5,496,370

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
ENERGY - 2.2% (continued)		
Venture Global LNG, Inc.		
9.50% due 02/01/29[g]	4,600,000	$ 4,973,954
Venture Global Plaquemines LNG LLC		
6.13% due 12/15/30[g]	2,800,000	2,879,593
6.50% due 01/15/34[g]	2,000,000	2,084,888
Targa Resources Partners, LP / Targa Resources Partners Finance Corp.		
5.50% due 03/01/30	4,800,000	4,843,850
CVR Energy, Inc.		
7.50% due 02/15/31[g]	2,940,000	2,961,953
5.75% due 02/15/28[g]	1,359,000	1,344,038
Buckeye Partners, LP		
3.95% due 12/01/26	920,000	910,737
Sabine Pass Liquefaction LLC		
5.00% due 03/15/27	300,000	300,561
Total Energy		126,630,533
CONSUMER, CYCLICAL - 2.1%		
LG Energy Solution Ltd.		
5.38% due 07/02/27[g]	9,650,000	9,713,934
5.38% due 07/02/29	4,550,000	4,613,122
5.00% due 04/02/29[g]	2,900,000	2,903,943
5.25% due 04/02/28[g]	1,000,000	1,007,106
Carnival Corp.		
5.13% due 05/01/29[g]	13,200,000	13,104,717
LG Electronics, Inc.		
5.63% due 04/24/27[g]	11,000,000	11,128,644
Newell Brands, Inc.		
8.50% due 06/01/28[g]	5,050,000	5,212,610
6.38% due 05/15/30	3,500,000	3,359,701
6.38% due 09/15/27	1,548,000	1,555,568
Polaris, Inc.		
6.95% due 03/15/29	8,700,000	9,111,465
1011778 BC ULC / New Red Finance, Inc.		
3.88% due 01/15/28[g]	7,225,000	7,062,286
Vail Resorts, Inc.		
5.63% due 07/15/30[g]	7,000,000	6,942,093
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,350,000	6,897,122
VOC Escrow Ltd.		
5.00% due 02/15/28[g]	6,850,000	6,821,796
AS Mileage Plan IP Ltd.		
5.02% due 10/20/29[g]	6,720,000	6,652,068
5.31% due 10/20/31[g]	150,000	146,730
Alt-2 Structured Trust		
2.95% (WAC) due 12/31/49[◊,e]	7,018,658	6,532,043
Air Canada		
3.88% due 08/15/26[g]	4,550,000	4,527,321
Hyatt Hotels Corp.		
5.75% due 04/23/30	4,320,000	4,447,158
Clarios Global, LP / Clarios US Finance Co.		
6.75% due 05/15/28[g]	3,275,000	3,306,869

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
CONSUMER, CYCLICAL - 2.1% (continued)		
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	2,079,291	$ 2,009,756
3.00% due 10/15/28	1,290,778	1,250,747
Lithia Motors, Inc.		
5.50% due 10/01/30[g]	3,000,000	2,939,791
Total Consumer, Cyclical		121,246,590
INDUSTRIAL - 1.7%		
GXO Logistics, Inc.		
6.25% due 05/06/29	15,000,000	15,550,199
EMRLD Borrower, LP / Emerald Co.-Issuer, Inc.		
6.63% due 12/15/30[g]	14,064,000	14,303,918
TD SYNNEX Corp.		
4.30% due 01/17/29	14,400,000	14,239,992
Vontier Corp.		
1.80% due 04/01/26	7,050,000	7,050,000
2.40% due 04/01/28	3,900,000	3,738,156
Berry Global, Inc.		
4.88% due 07/15/26[g]	5,165,000	5,165,545
5.80% due 06/15/31	2,500,000	2,587,788
Graphic Packaging International LLC		
1.51% due 04/15/26[g]	6,500,000	6,490,640
Weir Group plc		
2.20% due 05/13/26[g]	5,410,000	5,391,521
Penske Truck Leasing Co., LP / PTL Finance Corp.		
5.25% due 07/01/29[g]	4,750,000	4,818,974
4.20% due 04/01/27[g]	500,000	498,586
Standard Industries, Inc.		
4.38% due 07/15/30[g]	5,100,000	4,807,081
Jabil, Inc.		
1.70% due 04/15/26	3,800,000	3,795,131
TransDigm, Inc.		
6.88% due 12/15/30[g]	3,420,000	3,504,296
GATX Corp.		
3.85% due 03/30/27	2,900,000	2,883,316
3.50% due 03/15/28	200,000	196,250
Enviri Corp.		
5.75% due 07/31/27[g]	2,425,000	2,419,146
Esab Corp.		
5.63% due 04/01/31[g]	900,000	906,309
Total Industrial		98,346,848
TECHNOLOGY - 1.4%		
Oracle Corp.		
4.45% due 09/26/30	25,825,000	24,887,072
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	22,350,000	22,089,327
3.25% due 02/15/29	810,000	771,397
Salesforce, Inc.		
4.65% due 03/15/29	14,060,000	14,089,117
Microchip Technology, Inc.		
5.05% due 02/15/30	11,000,000	11,095,204

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
TECHNOLOGY - 1.4% (continued)		
SS&C Technologies, Inc.		
6.50% due 06/01/32[g]	3,000,000	$ 3,000,102
Qorvo, Inc.		
3.38% due 04/01/31[g]	1,200,000	1,085,378
4.38% due 10/15/29	963,000	941,719
TeamSystem SpA		
5.27% (3 Month EURIBOR + 3.25%) due 07/01/32[◊,g]	EUR 1,100,000	1,194,950
NCR Voyix Corp.		
5.13% due 04/15/29[g]	636,000	608,307
MSCI, Inc.		
3.88% due 02/15/31[g]	379,000	358,267
Total Technology		80,120,840
UTILITIES - 0.8%		
NextEra Energy Capital Holdings, Inc.		
4.69% due 09/01/27	18,200,000	18,287,804
NRG Energy, Inc.		
4.45% due 06/15/29[g]	9,096,000	8,983,710
Algonquin Power & Utilities Corp.		
5.37% due 06/15/26	8,200,000	8,206,760
Pinnacle West Capital Corp.		
4.90% due 05/15/28	4,200,000	4,231,584
PacifiCorp		
7.38% due 09/15/55[m]	2,750,000	2,627,732
NiSource, Inc.		
5.75% due 07/15/56[m]	1,175,000	1,157,123
WEC Energy Group, Inc.		
5.63% due 05/15/56[m]	1,175,000	1,151,300
Southern Co.		
3.75% due 09/15/51[m]	701,000	694,024
Total Utilities		45,340,037
COMMUNICATIONS - 0.7%		
NTT Finance Corp.		
1.16% due 04/03/26[g]	7,598,000	7,596,586
4.75% (SOFR + 1.08%) due 07/16/28[◊,g]	5,000,000	5,038,401
4.62% due 07/16/28[g]	1,600,000	1,606,083
SoftBank Corp.		
4.70% due 07/09/30[g]	14,000,000	13,910,476
Match Group Holdings II LLC		
4.63% due 06/01/28[g]	4,775,000	4,668,211
4.13% due 08/01/30[g]	1,880,000	1,742,255
Bell Telephone Co. of Canada or Bell Canada		
6.88% due 09/15/55[m]	3,360,000	3,398,075
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,250,000	2,917,872
Sirius XM Radio LLC		
3.13% due 09/01/26[g]	190,000	188,792
3.88% due 09/01/31[g]	75,000	68,094

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
COMMUNICATIONS - 0.7% (continued)		
CSC Holdings LLC		
4.13% due 12/01/30[g]	250,000	$ 150,022
AMC Networks, Inc.		
4.25% due 02/15/29	6,000	5,055
Total Communications		41,289,922
TRANSPORTATION - 0.3%		
AITX Finco LLC		
5.38% due 10/23/30[e]	11,500,000	11,455,085
Stolthaven Houston, Inc.		
5.88% due 07/17/31[e]	4,656,000	4,701,201
Total Transportation		16,156,286
INFRASTRUCTURE - 0.2%		
QTS Project Thunder		
5.12% due 08/21/30[e]	10,000,000	9,867,246
QTS Good News Facility		
6.68% (SOFR + 3.00%) due 10/09/28[◊,e]	3,467,056	3,467,056
Total Infrastructure		13,334,302
BASIC MATERIALS - 0.2%		
Compass Minerals International, Inc.		
8.00% due 07/01/30[g]	5,498,000	5,689,418
Alumina Pty Ltd.		
6.13% due 03/15/30[g]	2,442,000	2,491,805
Minerals Technologies, Inc.		
5.00% due 07/01/28[g]	90,000	88,474
Total Basic Materials		8,269,697
REAL ESTATE - 0.1%		
Harmoni Towers LLC		
5.22% due 10/30/30[e]	5,100,000	5,060,861
Total Corporate Bonds (Cost $1,644,376,610)		1,624,871,864
SENIOR FLOATING RATE INTERESTS - 4.5%		
CONSUMER, CYCLICAL - 1.4%		
SkyMiles IP Ltd.		
5.17% (3 Month Term SOFR + 1.50%) due 10/20/28[◊]	13,566,000	13,608,462
Flutter Financing BV		
5.70% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 06/04/32[◊]	10,917,500	10,781,031
Bombardier Produits Récréatifs, Inc.		
5.92% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/13/29[◊]	4,527,250	4,528,880
5.92% (1 Month Term SOFR + 2.25%) due 01/22/31[◊]	3,991,337	3,990,698
Allwyn Entertainment Financing US LLC		
6.17% (3 Month Term SOFR + 2.50%) due 11/24/32[◊]	7,050,000	6,909,000

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.5% (continued)		
CONSUMER, CYCLICAL - 1.4% (continued)		
Allison Transmission, Inc.		
5.42% (1 Month Term SOFR + 1.75%) due 11/05/32◊	6,650,000	$ 6,666,625
Peer Holding III BV		
5.95% (3 Month Term SOFR + 2.25%) due 09/25/32◊	6,000,000	5,940,000
Scientific Games Holdings, LP		
5.78% (3 Month EURIBOR + 3.75%) due 04/04/29◊	EUR 5,150,000	5,805,856
Beach Acquisition Bidco LLC		
6.95% (3 Month Term SOFR + 3.25%) due 06/28/32◊	3,042,375	3,046,178
5.63% (3 Month EURIBOR + 3.50%) due 09/12/32◊	EUR 1,600,000	1,819,848
Entain Holdings (Gibraltar) Ltd.		
5.95% (3 Month Term SOFR + 2.25%) due 07/31/32◊	3,920,300	3,912,969
UFC Holdings LLC		
5.66% (3 Month Term SOFR + 2.00%) due 11/21/31◊	2,935,107	2,931,350
Clarios Global, LP		
5.14% (1 Month EURIBOR + 3.25%) due 01/28/32◊	EUR 2,250,000	2,590,834
Aramark Services, Inc.		
5.42% (1 Month Term SOFR + 1.75%) due 06/22/30◊	2,546,624	2,546,624
Six Flags Entertainment Corp.		
5.67% (1 Month Term SOFR + 2.00%) due 05/01/31◊	2,351,446	2,313,235
Pacific Bells LLC		
7.20% (3 Month Term SOFR + 3.50%, Rate Floor: 0.50%) due 11/13/28◊	1,525,086	1,526,992
DK Crown Holdings, Inc.		
5.42% (1 Month Term SOFR + 1.75%) due 03/04/32◊	1,238,120	1,235,805
Total Consumer, Cyclical		80,154,387
FINANCIAL - 1.1%		
Jane Street Group LLC		
5.67% (3 Month Term SOFR + 2.00%) due 12/15/31◊	12,324,941	12,085,468
Citadel Securities Global Holdings LLC		
5.70% (3 Month Term SOFR + 2.00%) due 10/31/31◊	7,246,398	7,250,456
Corpay Technologies Operating Co. LLC		
5.42% (1 Month Term SOFR + 1.75%) due 04/28/28◊	4,740,000	4,735,070
5.42% (1 Month Term SOFR + 1.75%) due 11/05/32◊	2,294,250	2,289,478
Kroll, Inc.		
6.70% (3 Month Term SOFR + 3.00%) (in-kind rate was 2.75%) due 09/13/32◊,e,o	5,721,329	5,700,729
8.93% (1 Month Term SOFR + 5.25%, Rate Floor: 0.50%) due 09/13/32◊,e	110,000	110,000
SENIOR FLOATING RATE INTERESTS - 4.5% (continued)		
FINANCIAL - 1.1% (continued)		
Asurion LLC		
7.90% (1 Month Term SOFR + 4.25%) due 09/19/30◊	4,974,937	$ 4,911,706
Focus Financial Partners LLC		
6.17% (1 Month Term SOFR + 2.50%) due 09/15/31◊	4,813,564	4,651,588
Eagle Point Holdings Borrower LLC		
7.44% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,e	3,480,667	3,480,667
7.50% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,e	880,667	880,667
Outfront Media Capital LLC		
5.68% (1 Month Term SOFR + 2.00%) due 09/16/32◊	4,200,000	4,202,646
CPI Holdco B LLC		
5.67% (1 Month Term SOFR + 2.00%) due 05/17/31◊	3,923,534	3,893,676
Citco Funding LLC		
5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/30/33◊	2,244,375	2,233,849
Virtu Financial		
6.17% (1 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 06/21/31◊	2,079,000	2,075,528
HarbourVest Partners, LP		
5.70% (3 Month Term SOFR + 2.00%) due 04/19/30◊,e	1,895,250	1,890,512
Starwood Property Mortgage LLC		
5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/02/30◊	1,487,261	1,485,402
Total Financial		61,877,442
ENERGY - 0.6%		
ITT Holdings LLC		
5.64% (1 Month Term SOFR + 1.98%, Rate Floor: 0.50%) due 10/11/30◊	10,093,250	10,052,272
Colossus Acquireco LLC		
5.38% (1 Month Term SOFR + 1.75%) due 07/30/32◊	7,150,471	7,120,296
Transmontaigne Operating Co., LP		
5.92% (1 Month Term SOFR + 2.25%, Rate Floor: 1.50%) due 03/16/30◊	5,950,000	5,936,612
Buckeye Partners, LP		
5.42% (1 Month Term SOFR + 1.75%) due 11/22/32◊	5,047,529	5,061,712
Meade Pipeline Co. LLC		
5.69% (3 Month Term SOFR + 2.00%) due 09/22/32◊	2,450,000	2,445,909

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.5% (continued)		
ENERGY - 0.6% (continued)		
WhiteWater Matterhorn Holdings LLC		
5.44% (3 Month Term SOFR + 1.75%) due 06/16/32◊	2,384,025	$ 2,369,125
Whitewater Whistler Holdings LLC		
5.50% (3 Month Term SOFR + 1.75%) due 02/15/30◊	2,263,535	2,256,926
AI GCX Holdings LLC		
5.92% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/17/32◊	350,000	349,671
Total Energy		35,592,523
INDUSTRIAL - 0.4%		
TransDigm, Inc.		
5.91% (1 Month Term SOFR + 2.25%) due 03/22/30◊	6,616,750	6,614,963
Enviri Corp.		
6.03% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 06/09/28◊	3,981,910	3,965,305
XPO, Inc.		
5.42% (1 Month Term SOFR + 1.75%) due 05/24/28◊	3,885,000	3,887,448
Genesee & Wyoming, Inc.		
5.45% (3 Month Term SOFR + 1.75%) due 04/10/31◊	3,649,589	3,629,443
Owens-Illinois Group, Inc.		
6.67% (1 Month Term SOFR + 3.00%) due 09/30/32◊	2,992,500	2,957,578
Lernen US Finco LLC		
5.87% (6 Month EURIBOR + 3.75%) due 04/25/29◊	EUR 1,500,000	1,683,884
Brown Group Holding LLC		
6.17% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/01/31◊	982,538	983,402
SBA Senior Finance II LLC		
5.42% (1 Month Term SOFR + 1.75%) due 01/25/31◊	735,000	737,146
Merlin Buyer, Inc.		
due 03/26/33[k]	450,000	450,000
Total Industrial		24,909,169
UTILITIES - 0.3%		
Calpine Construction Finance Co, LP		
5.42% (1 Month Term SOFR + 1.75%) due 07/31/30◊	7,100,000	7,098,864
NRG Energy, Inc.		
5.42% (3 Month Term SOFR + 1.75%) due 04/16/31◊	6,946,835	6,954,408
Total Utilities		14,053,272

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.5% (continued)		
CONSUMER, NON-CYCLICAL - 0.2%		
Women's Care Holdings, Inc.		
8.27% (3 Month Term SOFR + 4.50%, Rate Floor: 1.75%) due 01/15/28◊	4,432,230	$ 4,144,135
Froneri US, Inc.		
5.88% (6 Month Term SOFR + 2.25%) due 09/30/31◊	2,287,766	2,238,923
Lernen US Finco LLC		
7.32% (3 Month Term SOFR + 3.50%) due 10/27/31◊	2,332,419	2,237,186
Upbound Group, Inc.		
6.42% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 08/12/32◊	2,059,626	2,055,342
Option Care Health, Inc.		
5.42% (1 Month Term SOFR + 1.75%) due 09/16/32◊	1,791,000	1,796,606
Concentra Health Services, Inc.		
5.67% (1 Month Term SOFR + 2.00%) due 07/28/31◊	396,000	396,990
WEX, Inc.		
5.42% (1 Month Term SOFR + 1.75%) due 03/05/32◊	396,992	393,023
Total Consumer, Non-cyclical		13,262,205
INFRASTRUCTURE - 0.2%		
QTS Good News Facility		
6.38% (SOFR + 3.00%) due 10/09/28◊,e	11,450,000	11,444,540
TECHNOLOGY - 0.1%		
Kaseya, Inc.		
6.92% (1 Month Term SOFR + 3.25%) due 03/22/32◊	2,942,569	2,740,268
World Wide Technology Holding Co. LLC		
5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 03/01/30◊	2,567,565	2,553,135
Datix Bidco, Ltd.		
8.97% (6 Month SONIA + 5.00%) due 04/30/31◊,e	GBP 968,800	1,254,160
8.73% (6 Month Term SOFR + 5.00%, Rate Floor: 0.50%) due 04/30/31◊,e	275,000	269,005
Blue Finco SARL		
6.95% (3 Month Term SOFR + 3.25%) due 07/12/32◊	545,875	519,946
Total Technology		7,336,514
BASIC MATERIALS - 0.1%		
Minerals Technologies, Inc.		
5.67% (1 Month Term SOFR + 2.00%) due 11/26/31◊	3,456,250	3,460,570
Arsenal AIC Parent LLC		
6.42% (1 Month Term SOFR + 2.75%) due 08/18/30◊	1,749,024	1,751,210
Total Basic Materials		5,211,780

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.5% (continued)		
COMMUNICATIONS - 0.1%		
Zephyr Bidco Ltd. due 07/20/28[k]	EUR 1,000,000	$ 1,107,103
Zayo Group Holdings, Inc. 6.78% (1 Month Term SOFR + 3.00%) (in-kind rate was 0.50%) due 03/11/30[◊,o]	961,916	943,005
Virgin Media Bristol LLC 7.05% (6 Month Term SOFR + 3.18%) due 03/02/31[◊]	600,000	545,628
Gen Digital, Inc. 5.42% (1 Month Term SOFR + 1.75%) due 04/16/32[◊]	495,936	487,570
Charter Communications Operating LLC 5.66% (3 Month Term SOFR + 2.00%) due 12/07/30[◊]	99,239	99,098
Total Communications		3,182,404
Total Senior Floating Rate Interests (Cost $258,040,043)		257,024,236
REPURCHASE AGREEMENTS[p] - 1.9%		
Bank of America Securities, Inc. issued 03/31/26 at 3.65% due 04/01/26	37,220,720	37,220,720
J.P. Morgan Securities LLC issued 03/31/26 at 3.66% due 04/01/26	31,017,267	31,017,267
BNP Paribas issued 03/31/26 at 3.65% due 04/01/26	27,915,540	27,915,540
Bank of Montreal issued 03/31/26 at 3.63% due 04/01/26	16,128,979	16,128,979
Total Repurchase Agreements (Cost $112,282,506)		112,282,506
FOREIGN GOVERNMENT DEBT - 0.1%		
Eagle Funding Luxco SARL 5.50% due 08/17/30[g]	7,000,000	7,036,750
Total Foreign Government Debt (Cost $6,984,321)		7,036,750
U.S. GOVERNMENT SECURITIES - 0.1%		
U.S. Treasury Inflation Indexed Bonds 1.38% due 07/15/33[d,q]	5,536,760	5,411,929
Total U.S. Government Securities (Cost $5,493,808)		5,411,929
MUNICIPAL BONDS - 0.0%		
CALIFORNIA - 0.0%		
California Public Finance Authority Revenue Bonds 1.55% due 10/15/26	3,145,000	3,103,475
Total Municipal Bonds (Cost $3,145,000)		3,103,475
U.S. TREASURY BILLS - 0.0%		
U.S. Treasury Bills 3.64% due 04/07/26[d,r]	460,000	459,721

	FACE AMOUNT~	VALUE
U.S. TREASURY BILLS - 0.0% (continued)		
3.62% due 04/21/26[d,r]	350,000	$ 349,298
Total U.S. Treasury Bills (Cost $809,019)		809,019

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS PURCHASED - 0.0%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $97.50 (Notional Value $356,142,575)	1,478	406,450
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $97.50 (Notional Value $353,661,750)	1,469	165,262
Total Listed Options Purchased (Cost $1,377,392)		571,712
OTC INTEREST RATE SWAPTIONS PURCHASED[s] - 0.1%		
Call Swaptions on:		
Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	88,376,000	483,940
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	79,003,000	363,499
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,243,000	277,074
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,243,000	277,074
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,243,000	277,074
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,242,000	277,067
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	59,044,000	269,892
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	49,097,000	268,851

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[§] - 0.1% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	49,098,000	$ 224,726
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	49,097,000	224,722
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	59,090,000	219,334
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	38,597,000	177,588
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	29,459,000	161,078
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	29,458,000	161,073
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	29,451,000	134,621
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	29,400,000	109,129
Total OTC Interest Rate Swaptions Purchased (Cost $4,350,630)		3,906,742
OTC OPTIONS PURCHASED - 0.0%		
Put Options on:		
Foreign Exchange Options		
Goldman Sachs International Foreign Exchange USD/ JPY Expiring May 2026 with strike price of $123.50	5,009,000	1,913
Bank of America, N.A. Foreign Exchange USD/ JPY Expiring April 2026 with strike price of $140.00	2,238,000	—
Goldman Sachs International Foreign Exchange USD/ JPY Expiring April 2026 with strike price of $140.00	22,802,000	—
Total OTC Options Purchased (Cost $1,174,291)		1,913
Total Investments - 109.9% (Cost $6,401,622,131)		$ 6,343,151,388

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS WRITTEN - (0.0)%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $98.00 (Notional Value $353,661,750)	1,469	$ (119,356)
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $98.00 (Notional Value $356,142,575)	1,478	(258,650)
Total Listed Options Written (Premium received $692,196)		(378,006)
OTC INTEREST RATE SWAPTIONS WRITTEN[§] - (0.1)%		
Call Swaptions on:		
Interest Rate Swaptions		
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	25,475,000	(25,485)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	25,475,000	(25,486)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	35,665,000	(29,487)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	35,665,000	(29,487)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	40,760,000	(37,168)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	40,760,000	(37,168)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,242,000	(91,559)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,243,000	(91,561)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,243,000	(91,561)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,243,000	(91,561)
Total Interest Rate Swaptions		(550,523)

LIMITED DURATION FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[s] - (0.1)% (continued)		
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	29,451,000	$ (85,528)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	29,400,000	(85,710)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	25,475,000	(104,021)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	25,475,000	(104,021)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	29,458,000	(111,880)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	29,459,000	(111,884)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	38,597,000	(113,034)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	35,665,000	(163,823)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	35,665,000	(163,823)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[s] - (0.1)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	40,760,000	$ (170,953)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	40,760,000	(170,953)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	59,044,000	(171,468)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	59,090,000	(172,265)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	49,097,000	(186,877)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	79,003,000	(229,430)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	88,376,000	(336,384)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	98,195,000	(373,758)
Total Interest Rate Swaptions		(2,855,812)
Total OTC Interest Rate Swaptions Written (Premium received $4,430,184)		(3,406,335)
Other Assets & Liabilities, net - (9.8)%		(569,513,863)
Total Net Assets - 100.0%		$ 5,769,853,184

* Non-income producing security.
~ The face amount is denominated in U.S. dollars unless otherwise indicated.
◊ Variable rate security. Rate indicated is the rate effective at March 31, 2026. 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.
[a] Affiliated issuer.
[b] A copy of each underlying unaffiliated fund’s financial statements is available at the SEC’s website at www.sec.gov.
[c] Rate indicated is the 7-day yield as of March 31, 2026.
[d] All or a portion of this security is pledged as collateral for futures and swap agreements at March 31, 2026.
[e] Value determined based on Level 3 inputs.
[f] Security is an interest-only strip.
[g] 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) liquid securities is $3,581,008,930 (cost $3,615,415,487), or 62.1% of total net assets.
[h] Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2026.
[i] Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

[j] 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 $800), or less than 0.1% of total net assets.
[k] Security is unsettled at period end and may not have a stated effective rate.
[l] Security has no stated coupon.
[m] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[n] Perpetual maturity.
[o] Payment-in-kind security.
[p] Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained. See additional disclosure in the repurchase agreements table below for more information on repurchase agreements.
[q] Face amount of security is adjusted for inflation.
[r] Rate indicated is the effective yield at the time of purchase.
[s] Swaptions — See additional disclosure in the swaptions table below for more information on swaptions.

EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
LLC — Limited Liability Company
plc — Public Limited Company
REIT — Real Estate Investment Trust
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)[?]
Interest Rate Futures Contracts Purchased				
U.S. Treasury 2 Year Note Futures Contracts	709	Jun 2026	$ 147,078,726	$ (254,040)
3-Month SOFR Futures Contracts	1,202	Dec 2027	290,267,975	(1,189,399)
				$ (1,443,439)
Interest Rate Futures Contracts Sold Short				
3-Month SOFR Futures Contracts	1,202	Dec 2026	289,576,825	$ 1,584,313

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[?]
Bank of America Securities, Inc.	ICE	CDX. NA.HY.45.V1	5.00%	Quarterly	12/20/30	$ 22,423,500	$ (1,235,348)	$ (1,575,633)	$ 340,285

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 (25-35%)	5.00%	Quarterly	12/20/29	$ 5,085,000	$ (684,052)	$ (568,358)	$ (115,694)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (15-25%)	5.00%	Quarterly	12/20/29	5,085,000	(356,910)	(238,682)	(118,228)
						$ (1,040,962)	$ (807,040)	$ (233,922)

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)[7]
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.49%	Annually	08/13/34	$ 45,000,000	$ 1,108,917	$ 3,258	$ 1,105,659
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.05%	Annually	02/04/27	260,000,000	871,660	400	871,260
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	01/03/27	190,000,000	692,954	292	692,662
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.37%	Annually	07/03/27	60,000,000	631,274	108	631,166
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.00%	Annually	12/03/26	220,000,000	586,247	285	585,962
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	08/12/34	49,200,000	1,008,051	789,155	218,896
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.29%	Annually	09/09/30	10,000,000	156,551	(11,665)	168,216
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.71%	Annually	06/03/32	75,000,000	153,149	711	152,438
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.18%	Annually	07/30/45	12,500,000	(48,238)	451	(48,689)
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.89%	Annually	07/30/35	36,500,000	(124,249)	(15,615)	(108,634)
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.11%	Annually	12/23/39	17,000,000	(149,600)	444	(150,044)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.85%	Annually	08/12/26	532,000,000	(285,779)	288	(286,067)
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.92%	Annually	12/18/34	34,100,000	(309,751)	526	(310,277)
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.12%	Annually	07/17/40	57,500,000	(419,726)	861	(420,587)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.68%	Annually	06/03/27	150,000,000	(577,635)	394	(578,029)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	10/01/26	185,800,000	(674,877)	191	(675,068)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.47%	Annually	09/23/31	120,680,000	(961,340)	(87,726)	(873,614)

Centrally Cleared Interest Rate Swap Agreements (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)[7]
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.42%	Annually	09/02/27	$ 175,000,000	$ (1,226,402)	$ 130,635	$ (1,357,037)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.72%	Annually	04/02/27	425,000,000	(1,801,295)	680	(1,801,975)
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	181,100,000	(3,068,295)	341,062	(3,409,357)
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.36%	Annually	10/16/30	181,000,000	(6,107,938)	(2,691,732)	(3,416,206)
								$ (10,546,322)	$ (1,536,997)	$ (9,009,325)

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation
Bank of America, N.A.	EUR	Sell	22,446,000	25,992,064 USD	04/14/26	$ 33,420
Bank of America, N.A.	GBP	Sell	976,000	1,308,697 USD	04/14/26	17,100
The Toronto-Dominion Bank	EUR	Sell	5,005,000	5,800,246 USD	04/14/26	11,999
The Toronto-Dominion Bank	EUR	Buy	610,000	704,816 USD	04/14/26	645
						$ 63,164

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								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/28/26	3.38%	$ 88,376,000	$ 483,940
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/28/26	3.43%	79,003,000	363,499
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	40,243,000	277,074
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	40,243,000	277,074
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	40,243,000	277,074
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	40,242,000	277,067
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/24/26	3.43%	59,044,000	269,892

OTC Interest Rate Swaptions Purchased (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/28/26	3.38%	$ 49,097,000	$ 268,851
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.25%	12/28/26	3.25%	49,098,000	224,726
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.25%	12/28/26	3.25%	49,097,000	224,722
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.30%	09/25/26	3.30%	59,090,000	219,334
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/28/26	3.43%	38,597,000	177,588
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/24/26	3.38%	29,459,000	161,078
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/24/26	3.38%	29,458,000	161,073
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/24/26	3.43%	29,451,000	134,621
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.30%	09/25/26	3.30%	29,400,000	109,129
								$ 3,906,742

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								
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.71%	08/19/26	2.71%	$ 25,475,000	$ (25,485)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.71%	08/19/26	2.71%	25,475,000	(25,486)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.64%	08/13/26	2.64%	35,665,000	(29,487)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.64%	08/13/26	2.64%	35,665,000	(29,487)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.69%	08/14/26	2.69%	40,760,000	(37,168)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.69%	08/14/26	2.69%	40,760,000	(37,168)

OTC Interest Rate Swaptions Written (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	$ 40,242,000	$ (91,559)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	40,243,000	(91,561)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	40,243,000	(91,561)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	40,243,000	(91,561)
								$ (550,523)
Put								
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	29,451,000	(85,528)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/25/26	3.95%	29,400,000	(85,710)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.71%	08/19/26	3.71%	25,475,000	(104,021)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.71%	08/19/26	3.71%	25,475,000	(104,021)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/24/26	3.95%	29,458,000	(111,880)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/24/26	3.95%	29,459,000	(111,884)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/28/26	3.95%	38,597,000	(113,034)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.64%	08/13/26	3.64%	35,665,000	(163,823)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.64%	08/13/26	3.64%	35,665,000	(163,823)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.69%	08/14/26	3.69%	40,760,000	(170,953)

OTC Interest Rate Swaptions Written (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.69%	08/14/26	3.69%	$ 40,760,000	$ (170,953)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	59,044,000	(171,468)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/25/26	3.95%	59,090,000	(172,265)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	49,097,000	(186,877)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	79,003,000	(229,430)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	88,376,000	(336,384)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	98,195,000	(373,758)
								$ (2,855,812)

CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1
CDX.NA.HY.45.V1 — Credit Default Swap North American High Yield Series 45 Index Version 1
CME — Chicago Mercantile Exchange
EUR — Euro
GBP — British Pound
ICE — Intercontinental Exchange
SOFR — Secured Overnight Financing Rate