MACRO OPPORTUNITIES FUND

	SHARES	VALUE
COMMON STOCKS - 0.4%		
TRANSPORT-AIRCRAFT - 0.4%		
FTAI Aircraft Leasing Offshore SPV, LP[a,b]	28,196,605	$ 29,973,979
COMMUNICATIONS - 0.0%		
LuxCo 3 SARL	113,237	1,884,500
Xplore, Inc.*	204,119	146,753
Total Communications		2,031,253
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate*[,a]	743	955,375
YAK BLOCKER 2 LLC[a]	143,212	127,854
BP Holdco LLC*[,a,b]	37,539	22,518
Targus, Inc.*[,a]	25,546	227
Total Industrial		1,105,974
CONSUMER, CYCLICAL - 0.0%		
SHO Holding I Corp.[a]	1,150	903,398
Accuride Corp.*[,a,b]	3,399,497	340
Accuride Liquidating Trust*[,a]	209	—
Total Consumer, Cyclical		903,738
FINANCIAL - 0.0%		
Checkers Holdings, Inc.*[,a]	158,620	631,308
Pershing Square Tontine Holdings, Ltd. — Class A*[,a,c]	6,864,930	686
Total Financial		631,994
CONSUMER, NON-CYCLICAL - 0.0%		
WW International, Inc.*	20,023	275,116
Save-A-Lot*[,a]	1,053,728	105
Total Consumer, Non-cyclical		275,221
Total Common Stocks (Cost $35,150,448)		34,922,159
PREFERRED STOCKS - 3.7%		
FINANCIAL - 2.7%		
Goldman Sachs Group, Inc.		
4.13%	20,500,000	20,220,849
7.50%	13,600,000	14,247,904
6.13%	4,250,000	4,227,888
6.85%	4,069,000	4,147,585
Bank of America Corp.		
6.25%	11,900,000	11,971,674
6.63%	11,550,000	11,841,580
4.38%	9,726,000	9,607,916
6.13%	3,900,000	3,907,169
Citigroup, Inc.		
6.88%	14,050,000	14,149,165
6.63%	9,130,000	9,136,850
6.75%	5,600,000	5,597,478
6.25%	111,600	2,750,940
Wells Fargo & Co.		
6.13%	20,700,000	20,777,908
6.85%	8,250,000	8,551,991
Bank of New York Mellon Corp.		
3.75%	20,550,000	20,088,396
5.95%	1,650,000	1,650,399
JPMorgan Chase & Co.		
6.50%	20,000,000	20,522,700
Charles Schwab Corp.		
4.00%	18,700,000	17,298,195

	SHARES	VALUE
PREFERRED STOCKS - 3.7% (continued)		
FINANCIAL - 2.7% (continued)		
Corebridge Financial, Inc.		
6.88%	12,503,000	$ 12,740,269
State Street Corp.		
6.70%	9,590,000	9,854,041
6.45%	1,100,000	1,116,056
American National Group, Inc.		
7.38%	369,000	8,708,400
Jackson Financial, Inc.		
8.00%	284,000	7,085,800
CNO Financial Group, Inc.		
5.13% due 11/25/60	321,950	5,785,442
Selective Insurance Group, Inc.		
4.60%	246,000	3,891,720
Keenova	37,667	3,245,652
Par Health	37,667	207,168
First Republic Bank		
4.25%*	803,675	161
4.50%*[,a]	238,300	48
Total Financial		253,331,344
GOVERNMENT - 0.4%		
CoBank ACB		
4.25%	24,825,000	24,339,031
7.13%	2,500,000	2,571,875
Federal Agricultural Mortgage Corp.		
5.75%	272,820	5,892,912
Total Government		32,803,818
COMMUNICATIONS - 0.3%		
AT&T Mobility II LLC		
6.80%[a]	27,000	27,723,778
ENERGY - 0.2%		
Venture Global LNG, Inc.		
9.00%[d]	18,150,000	18,078,238
UTILITIES - 0.1%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 06/01/85	248,975	6,177,070
6.50% due 04/15/86	241,500	6,027,840
Total Utilities		12,204,910
Total Preferred Stocks (Cost $375,835,340)		344,142,088
WARRANTS - 0.0%		
Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	128,004	256
Pershing Square SPARC Holdings, Ltd. Expiring 12/31/49*[,a,c]	1,716,232	172
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/27*[,a,c]	762,770	76
Total Warrants (Cost $296,403)		504

	SHARES	VALUE
RIGHTS - 0.0%		
COMMUNICATIONS - 0.0%		
Xplore, Inc.*,[a]	15,561	$ 2
Total Rights (Cost $—)		2
EXCHANGE-TRADED FUNDS[e] - 0.2%		
SPDR S&P 500 ETF Trust	25,000	16,258,500
Total Exchange-Traded Funds (Cost $13,079,500)		16,258,500
MUTUAL FUNDS - 3.5%		
Guggenheim Limited Duration Fund — Class R6[b]	5,836,825	143,294,065
Guggenheim Ultra Short Duration Fund — Institutional Class[b]	5,654,312	56,825,839
NAA Risk Managed Real Estate Fund	1,139,302	37,699,489
NAA Opportunity Fund	1,032,035	34,862,140
Guggenheim Strategy Fund III[b]	1,164,426	28,924,331
Guggenheim Strategy Fund II[b]	998,363	24,699,488
Total Mutual Funds (Cost $321,203,136)		326,305,352
MONEY MARKET FUNDS[e] - 0.9%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.51%[f]	55,112,329	55,112,329
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.53%[f]	29,855,615	29,855,615
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.54%[f]	2,075,852	2,075,852
Total Money Market Funds (Cost $87,043,796)		87,043,796

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7%		
FINANCIAL - 9.9%		
Insured Lending 1 Ltd.		
6.50% due 02/04/32[a,g]	EUR 41,750,000	48,250,475
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31[d]	33,375,000	34,308,031
6.13% due 11/01/32[d]	5,000,000	4,944,443
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[d]	31,500,000	28,277,418
3.25% due 11/15/30	9,480,000	8,710,010
5.50% due 10/28/32[d]	2,000,000	1,982,906
Global Atlantic Fin Co.		
7.25% due 03/01/56[d,h]	26,560,000	25,034,455
7.95% due 10/15/54[d,h]	7,671,000	7,386,114
Wilton RE Ltd.		
6.00%[d,h,i]	27,267,000	26,157,982
American National Group, Inc.		
6.00% due 07/15/35	16,275,000	15,866,272
7.00% due 12/01/55[h]	7,550,000	7,159,831
CORPORATE BONDS - 28.7% (continued)		
FINANCIAL - 9.9% (continued)		
Liberty Mutual Group, Inc.		
4.30% due 02/01/61[d]	36,940,000	$ 23,023,865
OneMain Finance Corp.		
6.13% due 05/15/30	11,360,000	11,108,273
4.00% due 09/15/30	7,250,000	6,547,352
6.75% due 09/15/33	2,500,000	2,397,131
7.88% due 03/15/30	2,225,000	2,296,149
Fidelis Insurance Holdings Ltd.		
7.75% due 06/15/55[h]	20,500,000	21,523,770
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28[d]	23,000,000	21,432,819
Sherwood Financing plc		
7.63% due 12/15/29[d]	EUR 16,090,000	18,039,901
7.65% (3 Month EURIBOR + 5.50%) due 12/15/29[◊]	EUR 2,882,000	3,230,238
Encore Capital Group, Inc.		
8.50% due 05/15/30[d]	12,100,000	12,793,499
9.25% due 04/01/29[d]	4,450,000	4,655,812
6.63% due 04/15/31[d]	3,800,000	3,781,000
UWM Holdings LLC		
6.25% due 03/15/31[d]	16,385,000	14,921,582
6.63% due 02/01/30[d]	6,500,000	6,130,617
CrossCountry Intermediate HoldCo LLC		
6.75% due 12/01/32[d]	11,200,000	10,538,646
6.50% due 10/01/30[d]	10,975,000	10,460,696
Equitable Holdings, Inc.		
6.70% due 03/28/55[h]	20,500,000	20,688,415
FS KKR Capital Corp.		
3.25% due 07/15/27	21,000,000	20,173,685
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.		
3.88% due 03/01/31[d]	21,650,000	19,978,146
CBS Studio Center		
6.67% due 12/31/26[a]	22,000,000	19,692,586
MidCap Funding XLVI Trust		
6.17% (1 Month Term SOFR + 2.50%) (WAC) due 04/15/28[◊,a]	19,600,000	19,600,000
PennyMac Financial Services, Inc.		
7.13% due 11/15/30[d]	9,275,000	9,217,261
6.75% due 02/15/34[d]	6,500,000	6,082,950
7.88% due 12/15/29[d]	3,675,000	3,759,400
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	18,169,000	18,126,192
4.75% due 02/01/30	250,000	248,386
Alliant Holdings Intermediate LLC / Alliant Holdings Co.-Issuer		
6.50% due 10/01/31[d]	14,770,000	14,503,366
7.00% due 01/15/31[d]	3,475,000	3,504,579
Nationwide Financial Services, Inc.		
6.75% due 05/15/37	18,119,000	17,974,340
Citigroup, Inc.		
6.50%[h,i]	17,600,000	17,557,304

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
FINANCIAL - 9.9% (continued)		
Kane Bidco Ltd.		
5.77% (3 Month EURIBOR + 3.75%) due 07/15/32[◊,d]	EUR 7,825,000	$ 9,000,739
7.75% due 07/15/31[d]	GBP 4,475,000	5,872,555
Focus Financial Partners LLC		
6.75% due 09/15/31[d]	14,685,000	14,584,355
Citadel Securities Global Holdings LLC		
5.75% due 03/27/36[d]	10,950,000	10,805,095
6.20% due 06/18/35[d]	2,850,000	2,915,754
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55[d,h]	13,650,000	13,662,462
Hampton Roads PPV LLC		
6.62% due 06/15/53[a,d]	16,335,000	13,439,371
Belrose Funding Trust II		
6.79% due 05/15/55[d]	13,050,000	13,070,592
Allianz SE		
6.55%[d,h,i]	13,000,000	13,024,258
Hunt Companies, Inc.		
5.25% due 04/15/29[d]	13,700,000	12,852,197
MetLife, Inc.		
5.85% due 03/15/56[h]	11,985,000	11,763,180
Reinsurance Group of America, Inc.		
6.38% due 09/15/56[h]	7,500,000	7,249,510
6.65% due 09/15/55[h]	4,460,000	4,440,146
Nassau Companies of New York		
7.88% due 07/15/30[d]	11,442,000	10,451,908
Galaxy Bidco Ltd.		
8.13% due 12/19/29[d]	GBP 7,500,000	10,146,939
Enstar Group Ltd.		
7.50% due 04/01/45[d,h]	9,650,000	9,916,813
Dai-ichi Life Insurance Co. Ltd.		
6.20%[d,h,i]	8,150,000	8,198,501
Farmers Insurance Exchange		
7.00% due 10/15/64[d,h]	7,830,000	7,825,845
Ascot Group Ltd.		
6.35% due 06/15/35[d,h]	7,450,000	7,601,810
VFH Parent LLC / Valor Co.-Issuer, Inc.		
7.50% due 06/15/31[d]	7,150,000	7,346,682
Iron Mountain, Inc.		
4.75% due 01/15/34[d]	EUR 6,550,000	7,043,853
Stewart Information Services Corp.		
3.60% due 11/15/31	7,788,000	6,885,161
Rocket Companies, Inc.		
6.38% due 08/01/33[d]	6,750,000	6,822,522
Grand River Funding Trust II		
7.28% due 02/15/56[d]	6,400,000	6,694,403
Nippon Life Insurance Co.		
6.50% due 04/30/55[d,h]	6,450,000	6,650,440
Americo Life, Inc.		
3.45% due 04/15/31[d]	7,470,000	6,584,983
Toronto-Dominion Bank		
8.13% due 10/31/82[h]	6,300,000	$ 6,499,496
Dyal IV Issuer A		
3.65% due 02/22/41[a]	7,117,500	6,490,021
Asurion LLC / Asurion Co.-Issuer, Inc.		
8.00% due 12/31/32[d]	6,075,000	6,302,497
Osaic Holdings, Inc.		
6.75% due 08/01/32[d]	5,900,000	5,900,737
Jones Deslauriers Insurance Management, Inc.		
6.88% due 10/01/33[d]	6,325,000	5,786,234
Blue Owl IV SR SEC A		
5.94% due 08/22/45[a]	5,746,000	5,608,209
CNO Financial Group, Inc.		
6.45% due 06/15/34	5,200,000	5,365,707
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28[d]	5,303,000	5,310,656
Blue Owl IV SR SEC B		
5.94% due 08/22/45[a]	5,304,000	5,176,808
Blue Owl Capital GP LLC		
7.11% due 08/22/43[a]	5,000,000	5,058,356
Fortitude Group Holdings LLC		
6.25% due 04/01/30[d]	4,950,000	5,040,893
Walker & Dunlop, Inc.		
6.63% due 04/01/33[d]	5,125,000	5,010,614
Bank of Nova Scotia		
8.63% due 10/27/82[h]	4,650,000	4,833,117
Ryan Specialty LLC		
5.88% due 08/01/32[d]	4,648,000	4,593,919
United Wholesale Mortgage LLC		
5.75% due 06/15/27[d]	4,550,000	4,478,156
Grand River Funding Trust I		
6.31% due 02/15/36[d]	4,000,000	4,035,343
Sumitomo Life Insurance Co.		
5.88% due 09/10/55[d,h]	4,000,000	3,913,716
Dyal IV Issuer B		
3.65% due 02/22/41[a]	3,832,500	3,494,627
Symetra Life Insurance Co.		
6.55% due 10/01/55[d]	3,250,000	3,256,393
Bank of New York Mellon Corp.		
5.63%[h,i]	3,225,000	3,158,274
Accident Fund Insurance Co. of America		
8.50% due 08/01/32[d]	3,000,000	2,998,256
Rfna, LP		
7.88% due 02/15/30[d]	3,025,000	2,890,971
Prudential Financial, Inc.		
5.13% due 03/01/52[h]	2,750,000	2,631,407
Ardonagh Finco Ltd.		
6.88% due 02/15/31[d]	EUR 2,100,000	2,410,228
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[d]	3,184,000	2,352,108

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
FINANCIAL - 9.9% (continued)		
Atlas Mara Ltd.		
due 12/31/20[a,g,j]	1,183,303	$ 1
Total Financial		919,512,715
CONSUMER, CYCLICAL - 3.3%		
Suburban Propane Partners, LP / Suburban Energy Finance Corp.		
5.00% due 06/01/31[d]	15,216,000	14,316,406
6.50% due 12/15/35[d]	9,284,000	9,025,492
Penn Entertainment, Inc.		
6.75% due 04/01/31[d]	14,210,000	13,801,023
4.13% due 07/01/29[d]	9,665,000	9,038,741
Deuce Finco plc		
7.00% due 11/20/31[d]	GBP 9,150,000	11,924,128
5.65% (3 Month EURIBOR + 3.50%) due 11/20/32[◊,d]	EUR 8,450,000	9,741,922
Intralot Capital Luxembourg S.A.		
6.51% (3 Month EURIBOR + 4.50%) due 10/15/31[◊,d]	EUR 10,050,000	11,091,695
6.75% due 10/15/31[d]	EUR 6,100,000	6,734,023
Motel One GmbH / Muenchen		
7.75% due 04/02/31	EUR 11,480,000	13,758,917
Lottomatica Group SpA		
4.88% due 01/31/31[d]	EUR 10,750,000	12,521,879
Flutter Treasury DAC		
6.13% due 06/04/31[d]	GBP 9,000,000	11,517,860
AZ Battery Property LLC		
6.73% due 02/20/46[a]	11,600,000	11,494,270
Brightstar Lottery plc / Brightstar Global Solutions Corp.		
5.75% due 01/15/33[d]	11,250,000	10,935,865
PetSmart LLC / PetSmart Finance Corp.		
7.50% due 09/15/32[d]	9,750,000	9,797,482
JB Poindexter & Company, Inc.		
8.75% due 12/15/31[d]	9,275,000	9,400,862
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30[d]	9,333,000	8,772,322
Essendi S.A.		
5.38% due 05/15/30[d]	EUR 2,850,000	3,224,457
5.63% due 05/15/32[d]	EUR 2,850,000	3,186,405
5.73% (3 Month EURIBOR + 3.75%) due 05/15/32[◊,d]	EUR 1,400,000	1,604,535
Newell Brands, Inc.		
6.38% due 05/15/30	8,300,000	7,967,291
Versuni Group BV		
3.13% due 06/15/28	EUR 7,050,000	7,858,216
Wabash National Corp.		
4.50% due 10/15/28[d]	8,574,000	7,511,741
Quicktop Holdco AB		
6.61% (3 Month EURIBOR + 4.50%) due 03/21/30[◊,d]	EUR 6,000,000	7,109,946
Viking Cruises Ltd.		
5.88% due 10/15/33[d]	7,080,000	6,990,168

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
CONSUMER, CYCLICAL - 3.3% (continued)		
TVL Finance plc		
5.89% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/30[◊]	EUR 6,150,000	$ 6,329,377
Vail Resorts, Inc.		
5.63% due 07/15/30[d]	6,300,000	6,247,883
New Flyer Holdings, Inc.		
9.25% due 07/01/30[d]	5,550,000	5,932,066
Asmodee Group AB		
4.25% due 12/15/31[d]	EUR 5,155,000	5,851,343
Six Flags Entertainment Corp. / Six Flags Theme Parks, Inc. / Canada's Wonderland Co.		
6.63% due 05/01/32[d]	5,450,000	5,436,910
QXO Building Products, Inc.		
6.75% due 04/30/32[d]	4,875,000	4,972,456
Superior Plus, LP / Superior General Partner, Inc.		
4.50% due 03/15/29[d]	4,800,000	4,588,416
NCL Corp. Ltd.		
5.88% due 01/15/31[d]	2,500,000	2,428,915
6.25% due 09/15/33[d]	2,200,000	2,134,744
Scientific Games Holdings, LP / Scientific Games US FinCo, Inc.		
6.63% due 03/01/30[d]	4,975,000	4,279,854
Boots Group Finco, LP		
5.38% due 08/31/32[d]	EUR 1,800,000	2,069,701
7.38% due 08/31/32[d]	GBP 1,500,000	1,971,447
Air Canada		
4.63% due 08/15/29[d]	CAD 5,550,000	3,935,357
Beach Acquisition Bidco LLC		
5.25% due 07/15/32[d]	EUR 3,450,000	3,824,057
Allwyn Entertainment Financing UK plc		
7.88% due 04/30/29[d]	3,052,000	3,119,562
7.25% due 04/30/30	EUR 540,000	644,859
Station Casinos LLC		
4.63% due 12/01/31[d]	3,800,000	3,548,022
Whirlpool Corp.		
4.50% due 06/01/46	3,953,000	2,604,502
4.60% due 05/15/50	990,000	658,293
Wolverine World Wide, Inc.		
4.00% due 08/15/29[d]	3,229,000	2,988,822
Clarios Global, LP / Clarios US Finance Co.		
6.75% due 02/15/30[d]	1,050,000	1,073,625
4.75% due 06/15/31[d]	EUR 750,000	851,059
Installed Building Products, Inc.		
5.63% due 02/01/34[d]	1,900,000	1,854,012
United Airlines, Inc.		
4.63% due 04/15/29[d]	1,700,000	1,667,911
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	624,948	616,197
3.35% due 10/15/29	332,687	321,561
3.65% due 02/15/29	295,100	286,912
3.15% due 02/15/32	283,258	263,766

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
CONSUMER, CYCLICAL - 3.3% (continued)		
Crocs, Inc.		
4.13% due 08/15/31[d]	1,100,000	$ 989,816
Air Canada Class A Pass-Through Trust		
5.25% due 04/01/29[d]	550,379	557,499
Caesars Entertainment, Inc.		
6.50% due 02/15/32[d]	400,000	395,343
United Airlines, Inc. Class AA Pass-Through Trust		
4.15% due 08/25/31	278,157	272,076
Total Consumer, Cyclical		302,042,009
COMMUNICATIONS - 3.3%		
British Telecommunications plc		
4.88% due 11/23/81[d,h]	28,200,000	26,881,698
4.25% due 11/23/81[d,h]	5,250,000	5,182,482
Rogers Communications, Inc.		
7.00% due 04/15/55[h]	19,450,000	19,526,614
6.88% due 07/31/56[h]	10,050,000	10,088,562
7.13% due 04/15/55[h]	2,100,000	2,148,905
TELUS Corp.		
6.63% due 06/09/56[h]	9,505,000	9,265,086
6.38% due 06/09/56[h]	8,180,000	8,098,096
6.63% due 10/15/55[h]	7,850,000	7,852,873
7.00% due 10/15/55[h]	6,350,000	6,482,391
McGraw-Hill Education, Inc.		
8.00% due 08/01/29[d]	22,634,000	22,600,420
5.75% due 08/01/28[d]	4,600,000	4,548,519
Bell Telephone Co. of Canada or Bell Canada		
6.88% due 09/15/55[h]	21,020,000	21,258,199
7.00% due 09/15/55[h]	950,000	972,343
AMC Networks, Inc.		
10.50% due 07/15/32[d]	20,412,269	20,145,360
4.25% due 02/15/29	238,000	200,511
CCO Holdings LLC / CCO Holdings Capital Corp.		
7.00% due 02/01/33[d]	10,000,000	10,027,543
4.50% due 06/01/33[d]	7,683,000	6,689,000
7.38% due 02/01/36[d]	2,650,000	2,638,994
Sunrise FinCo I BV		
4.88% due 07/15/31[d]	20,200,000	19,231,208
Altice France S.A.		
6.50% due 04/15/32[d]	10,099,095	9,568,731
6.88% due 07/15/32[d]	8,963,423	8,493,098
CSC Holdings LLC		
4.13% due 12/01/30[d]	20,672,000	12,405,031
4.63% due 12/01/30[d]	2,715,000	958,035
Vodafone Group plc		
5.13% due 06/04/81[h]	16,875,000	13,116,197
Sirius XM Radio LLC		
4.13% due 07/01/30[d]	8,900,000	8,333,312
3.13% due 09/01/26[d]	1,550,000	1,540,143
Virgin Media Finance plc		
5.00% due 07/15/30[d]	11,400,000	9,341,168
Vmed O2 UK Financing I plc		
6.75% due 01/15/33[d]	7,800,000	6,968,873

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
COMMUNICATIONS - 3.3% (continued)		
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28[d]	7,000,000	$ 6,869,240
Paramount Global		
5.25% due 04/01/44	6,271,000	3,968,143
5.90% due 10/15/40	2,332,000	1,720,591
4.90% due 08/15/44	1,797,000	1,116,886
Match Group Holdings II LLC		
4.13% due 08/01/30[d]	2,710,000	2,511,442
6.13% due 09/15/33[d]	2,500,000	2,429,534
Cox Communications, Inc.		
2.95% due 10/01/50[d]	4,709,000	2,538,584
5.80% due 12/15/53[d]	2,100,000	1,776,723
Ziggo BV		
4.88% due 01/15/30[d]	1,685,000	1,573,595
Time Warner Cable LLC		
4.50% due 09/15/42	1,085,000	814,779
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	1,191,000	758,178
Zayo Group Holdings, Inc.		
9.25% (in-kind rate was 0.50%) due 03/09/30[d,k]	451,465	448,819
Total Communications		301,089,906
CONSUMER, NON-CYCLICAL - 2.5%		
Darling Global Finance BV		
4.50% due 07/15/32[d]	EUR 15,800,000	18,169,909
Post Holdings, Inc.		
6.50% due 03/15/36[d]	13,950,000	13,661,527
6.25% due 10/15/34[d]	1,800,000	1,762,571
Humana, Inc.		
6.63% due 09/15/56[h]	14,550,000	13,982,326
DaVita, Inc.		
4.63% due 06/01/30[d]	8,678,000	8,344,029
3.75% due 02/15/31[d]	4,892,000	4,485,702
CPI CG, Inc.		
10.00% due 07/15/29[d]	11,652,000	12,297,055
Herc Holdings, Inc.		
5.75% due 03/15/31[d]	4,950,000	4,875,092
7.00% due 06/15/30[d]	3,390,000	3,476,001
7.25% due 06/15/33[d]	2,370,000	2,428,639
6.63% due 06/15/29[d]	175,000	177,875
1261229 BC Ltd.		
10.00% due 04/15/32[d]	9,627,000	9,856,546
Nexture SpA		
5.15% (3 Month EURIBOR + 3.13%) due 07/30/32[◊,d]	EUR 8,600,000	9,771,365
CompoSecure Holdings LLC		
5.63% due 02/01/33[d]	9,655,000	9,432,452
Surgery Center Holdings, Inc.		
7.25% due 04/15/32[d]	9,130,000	8,967,242
Sotheby's / Bidfair Holdings, Inc.		
5.88% due 06/01/29[d]	9,400,000	8,825,261

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
CONSUMER, NON-CYCLICAL - 2.5% (continued)		
Verisure Holding AB		
5.50% due 05/15/30[d]	EUR 7,450,000	$ 8,787,304
Cidron Atrium SE		
5.65% (3 Month EURIBOR + 3.63%) due 02/15/33[◊,d]	EUR 3,725,000	4,208,120
5.63% due 02/15/33[d]	EUR 3,700,000	4,062,285
CVS Health Corp.		
7.00% due 03/10/55[h]	7,770,000	8,007,669
BCP V Modular Services Finance II plc		
4.75% due 11/30/28[d]	EUR 7,000,000	7,610,362
Albion Financing 1 SARL / Aggreko Holdings, Inc.		
5.38% due 05/21/30[d]	EUR 3,650,000	4,227,615
7.00% due 05/21/30[d]	3,000,000	3,066,111
Tenet Healthcare Corp.		
6.75% due 05/15/31	6,924,000	7,077,249
Sammontana Italia SpA		
5.77% (3 Month EURIBOR + 3.75%) due 10/15/31[◊,d]	EUR 4,900,000	5,650,652
JBS NV / JBS USA Foods Group Holdings, Inc. / JBS USA Food Co. Holdings		
4.38% due 02/02/52	6,500,000	4,948,134
Central Garden & Pet Co.		
4.13% due 04/30/31[d]	5,300,000	4,938,207
CAB SELAS		
3.38% due 02/01/28[d]	EUR 4,100,000	4,588,132
Carriage Services, Inc.		
4.25% due 05/15/29[d]	4,805,000	4,564,671
Block, Inc.		
6.00% due 08/15/33[d]	4,590,000	4,514,189
Perrigo Finance Unlimited Co.		
5.38% due 09/30/32	EUR 3,550,000	3,833,759
6.13% due 09/30/32	632,000	576,656
Bausch Health Companies, Inc.		
4.88% due 06/01/28[d]	4,633,000	4,242,484
U.S. Foods, Inc.		
6.88% due 09/15/28[d]	3,875,000	3,960,467
Williams Scotsman, Inc.		
7.38% due 10/01/31[d]	2,747,000	2,816,713
Nidda Healthcare Holding GmbH		
5.23% (3 Month EURIBOR + 3.25%) due 10/15/32[◊,d]	EUR 1,900,000	2,178,352
TriNet Group, Inc.		
7.13% due 08/15/31[d]	2,232,000	2,165,940
Upbound Group, Inc.		
6.38% due 02/15/29[d]	1,450,000	1,405,084
Grifols S.A.		
3.88% due 10/15/28	EUR 1,200,000	1,353,330
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,304,808
Belron UK Finance plc		
4.63% due 10/15/29[d]	EUR 700,000	810,041
Acadia Healthcare Company, Inc.		
7.38% due 03/15/33[d]	600,000	$ 614,295
Total Consumer, Non-cyclical		232,026,221
UTILITIES - 2.0%		
Southern Co.		
6.00% due 04/01/58[h]	30,125,000	30,275,984
3.75% due 09/15/51[h]	1,138,000	1,126,676
Sierra Pacific Power Co.		
6.38% due 09/15/56[h]	21,050,000	20,877,984
6.20% due 12/15/55[h]	5,950,000	5,787,099
Spire, Inc.		
6.45% due 06/01/56[h]	18,085,000	18,037,916
6.25% due 06/01/56[h]	2,640,000	2,610,558
American Electric Power Co., Inc.		
6.05% due 03/15/56[h]	8,210,000	8,136,724
5.80% due 03/15/56[h]	8,210,000	8,109,961
PacifiCorp		
7.38% due 09/15/55[h]	13,285,000	12,694,334
ContourGlobal Power Holdings S.A.		
5.00% due 02/28/30[d]	EUR 6,700,000	7,742,798
6.75% due 02/28/30[d]	4,800,000	4,853,952
Dominion Energy, Inc.		
6.20% due 02/15/56[h]	5,725,000	5,674,645
6.00% due 02/15/56[h]	3,950,000	3,924,826
AES Corp.		
3.95% due 07/15/30[d]	7,554,000	7,222,001
2.45% due 01/15/31	2,426,000	2,146,234
Eversource Energy		
6.35% due 08/15/56[h]	7,875,000	7,768,341
NiSource, Inc.		
5.75% due 07/15/56[h]	7,325,000	7,213,555
WEC Energy Group, Inc.		
5.63% due 05/15/56[h]	7,325,000	7,177,254
CMS Energy Corp.		
6.50% due 06/01/55[h]	6,710,000	6,831,015
NextEra Energy Capital Holdings, Inc.		
6.38% due 08/15/55[h]	6,676,000	6,801,188
Hope Gas Holdings LLC		
6.18% due 09/01/37[a]	3,900,000	3,886,745
6.08% due 09/01/35[a]	2,600,000	2,595,765
Clearway Energy Operating LLC		
5.75% due 01/15/34[d]	5,500,000	5,404,853
Total Utilities		186,900,408
ENERGY - 1.9%		
Sunoco, LP		
4.63% due 05/01/30[d]	20,000,000	19,247,380
7.25% due 05/01/32[d]	1,500,000	1,552,003
ITT Holdings LLC		
6.50% due 08/01/29[d]	19,477,000	18,938,231
CVR Energy, Inc.		
7.88% due 02/15/34[d]	17,220,000	17,280,348

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
ENERGY - 1.9% (continued)		
5.75% due 02/15/28[d]	1,404,000	$ 1,388,543
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	14,924,185
4.50% due 07/15/44	2,850,000	2,243,947
BP Capital Markets plc		
4.88%[h,i]	13,079,000	12,911,772
6.13%[h,i]	4,125,000	4,160,628
Venture Global LNG, Inc.		
9.50% due 02/01/29[d]	8,700,000	9,407,261
9.88% due 02/01/32[d]	3,000,000	3,221,964
Global Partners, LP / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	7,755,781
8.25% due 01/15/32[d]	2,200,000	2,273,590
7.13% due 07/01/33[d]	2,120,000	2,137,306
Kinetik Holdings, LP		
5.88% due 06/15/30[d]	6,100,000	6,122,442
6.63% due 12/15/28[d]	4,164,000	4,234,467
TransMontaigne Partners LLC		
8.50% due 06/15/30[d]	9,500,000	9,603,939
Venture Global Plaquemines LNG LLC		
7.50% due 05/01/33[d]	5,640,000	6,199,511
6.50% due 06/15/34[d]	2,300,000	2,394,190
CQP Holdco, LP / BIP-V Chinook Holdco LLC		
7.50% due 12/15/33[d]	6,550,000	6,873,983
Targa Resources Corp.		
6.05% due 05/15/56	4,700,000	4,543,919
Energy Transfer, LP		
6.30% due 01/15/56	4,510,000	4,440,938
NuStar Logistics, LP		
6.38% due 10/01/30	3,819,000	3,948,835
Phillips 66 Co.		
6.20% due 03/15/56[h]	1,718,000	1,710,282
5.88% due 03/15/56[h]	1,718,000	1,691,814
Venture Global Calcasieu Pass LLC		
3.88% due 11/01/33[d]	2,198,000	1,947,640
4.13% due 08/15/31[d]	760,000	704,980
3.88% due 08/15/29[d]	510,000	484,775
Plains All American Pipeline, LP / PAA Finance Corp.		
4.70% due 06/15/44	2,450,000	2,070,070
Rockies Express Pipeline LLC		
6.88% due 04/15/40[d]	1,925,000	1,916,273
ONEOK, Inc.		
7.15% due 01/15/51	1,740,000	1,876,380
MPLX, LP		
5.65% due 03/01/53	1,390,000	1,269,697
Total Energy		179,477,074
BASIC MATERIALS - 1.8%		
Compass Minerals International, Inc.		
8.00% due 07/01/30[d]	20,360,000	21,068,854
WR Grace Holdings LLC		
6.63% due 08/15/32[d]	16,120,000	15,706,608

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
BASIC MATERIALS - 1.8% (continued)		
7.00% due 08/01/33[d]	4,385,000	$ 4,258,602
SNF Group SACA		
4.50% due 03/15/32[d]	EUR 12,500,000	14,656,521
5.63% due 03/31/31[d]	3,500,000	3,541,300
Commercial Metals Co.		
6.00% due 12/15/35[d]	16,008,000	15,781,415
Kaiser Aluminum Corp.		
4.50% due 06/01/31[d]	13,250,000	12,517,761
Novelis Corp.		
6.38% due 08/15/33[d]	12,575,000	12,334,726
SK Invictus Intermediate II SARL		
5.00% due 10/30/29[d]	11,525,000	11,241,129
Perimeter Holdings LLC		
6.25% due 01/15/34[d]	10,570,000	10,366,532
Minerals Technologies, Inc.		
5.00% due 07/01/28[d]	8,060,000	7,923,335
Alcoa Nederland Holding BV		
6.13% due 05/15/28[d]	7,450,000	7,416,042
Corporation Nacional del Cobre de Chile		
6.78% due 01/13/55[d]	6,950,000	7,360,189
Alumina Pty Ltd.		
6.38% due 09/15/32[d]	6,700,000	6,882,488
Novelis Sheet Ingot GmbH		
3.38% due 04/15/29[d]	EUR 4,500,000	4,934,822
SCIL IV LLC / SCIL USA Holdings LLC		
9.50% due 07/15/28[d]	EUR 3,500,000	4,167,868
Arsenal AIC Parent LLC		
8.00% due 10/01/30[d]	3,800,000	3,956,434
Dow Chemical Co.		
6.90% due 05/15/53	1,950,000	1,990,588
Mirabela Nickel Ltd.		
due 06/24/19[a,g,j]	1,885,418	4,713
Total Basic Materials		166,109,927
INDUSTRIAL - 1.8%		
Homestead Spe Issuer LLC		
7.21% due 04/01/55[a]	18,000,000	18,216,366
Great Lakes Dredge & Dock Corp.		
5.25% due 06/01/29[d]	17,160,000	17,149,213
AmeriTex HoldCo Intermediate LLC		
7.63% due 08/15/33[d]	15,090,000	15,576,607
Biffa Group Holdings Ltd.		
5.25% due 06/15/31[d]	EUR 6,575,000	7,350,887
7.38% due 06/15/31[d]	GBP 5,600,000	7,236,825
Standard Building Solutions, Inc.		
6.25% due 08/01/33[d]	12,200,000	12,062,817
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28[d]	5,870,000	5,783,094
9.75% due 07/15/28[d]	5,350,000	5,344,583

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
INDUSTRIAL - 1.8% (continued)		
XPO, Inc.		
6.25% due 06/01/28[d]	9,170,000	$ 9,283,415
Atkore, Inc.		
4.25% due 06/01/31[d]	7,700,000	7,221,660
Miter Brands Acquisition Holdco, Inc. / MIWD Borrower LLC		
6.75% due 04/01/32[d]	7,455,000	7,140,050
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
6.25% due 01/30/31[d]	3,325,000	3,296,448
5.00% due 01/30/31[d]	EUR 2,900,000	3,251,847
Sealed Air Corp.		
6.88% due 07/15/33[d]	6,585,000	6,289,891
DAE Funding LLC		
4.95% due 01/15/33[d]	6,230,000	5,906,868
Enviri Corp.		
5.75% due 07/31/27[d]	5,885,000	5,870,794
GrafTech Finance, Inc.		
4.63% due 12/23/29[d]	10,000,000	5,542,838
Builders FirstSource, Inc.		
6.75% due 05/15/35[d]	3,880,000	3,876,282
6.38% due 06/15/32[d]	800,000	798,837
Waste Pro USA, Inc.		
7.00% due 02/01/33[d]	4,520,000	4,570,854
GrafTech Global Enterprises, Inc.		
9.88% due 12/23/29[d]	6,520,000	4,164,300
TransDigm, Inc.		
6.25% due 01/31/34[d]	2,865,000	2,896,604
6.88% due 12/15/30[d]	770,000	788,979
EMRLD Borrower, LP / Emerald Co.-Issuer, Inc.		
6.38% due 12/15/30	EUR 1,900,000	2,235,074
Brundage-Bone Concrete Pumping Holdings, Inc.		
7.50% due 02/01/32[d]	1,500,000	1,515,685
FedEx Corp.		
4.75% due 11/15/45	1,286,000	1,098,308
3.88% due 08/01/42	285,000	225,081
Amsted Industries, Inc.		
6.38% due 03/15/33[d]	254,000	255,257
Total Industrial		164,949,464
TECHNOLOGY - 1.6%		
AP Grange Holdings LLC		
6.50% due 03/20/45[a]	43,700,000	45,885,000
5.00% due 03/20/45[a]	4,900,000	5,096,000
Fair Isaac Corp.		
6.25% due 09/15/34[d]	12,550,000	12,343,334
6.00% due 05/15/33[d]	10,640,000	10,440,196
TeamSystem SpA		
5.27% (3 Month EURIBOR + 3.25%) due 07/01/32[◊,d]	EUR 17,700,000	19,227,840
5.52% (3 Month EURIBOR + 3.50%) due 07/31/31[◊]	EUR 1,150,000	1,274,437

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.7% (continued)		
TECHNOLOGY - 1.6% (continued)		
Dye & Durham Ltd.		
8.63% due 04/15/29[d]	14,745,000	$ 12,341,565
Oracle Corp.		
5.20% due 09/26/35	6,900,000	6,472,165
5.88% due 09/26/45	2,750,000	2,372,537
5.95% due 09/26/55	2,750,000	2,313,494
OAK-Eagle Acquireco, Inc.		
7.25% due 07/01/33[d]	4,900,000	5,076,863
6.25% due 07/01/33[d]	EUR 1,625,000	1,918,215
Xerox Corp.		
10.25% due 10/15/30[d]	8,800,000	6,600,000
Cloud Software Group, Inc.		
6.50% due 03/31/29[d]	5,300,000	5,170,523
Capstone Borrower, Inc.		
8.00% due 06/15/30[d]	5,325,000	5,087,931
SS&C Technologies, Inc.		
6.50% due 06/01/32[d]	4,500,000	4,500,153
AP Grange Holdings LLC Deferral		
6.50% due 03/20/45[a]	3,666,189	3,666,189
Total Technology		149,786,442
TRANSPORTATION - 0.4%		
Terminal Investment Limited Holding		
6.23% due 10/01/40[a]	20,000,000	19,868,298
Aitx Finco LLC		
6.00% due 10/23/35[a]	18,400,000	18,317,443
Total Transportation		38,185,741
INFRASTRUCTURE - 0.2%		
QTS Corp.		
5.42% due 08/21/32[a]	10,800,000	10,648,935
QTS Good News Facility		
6.68% (SOFR + 3.00%) due 10/09/28[◊,a]	5,798,613	5,798,613
Total Infrastructure		16,447,548
Total Corporate Bonds (Cost $2,748,362,758)		2,656,527,455
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5%		
GOVERNMENT AGENCY - 18.9%		
Uniform MBS 30 Year		
5.00% due 06/01/56[l]	1,080,490,000	1,063,263,022
5.50% due 06/01/56[l]	235,670,000	236,157,092
3.00% due 05/01/56[l]	142,250,000	124,809,894
Freddie Mac		
5.50% due 02/01/56[m]	75,589,738	75,978,819
5.50% due 02/01/53[m]	45,027,652	45,911,819
5.50% due 03/01/55	27,240,735	27,428,127
5.00% due 06/01/53	23,832,657	23,726,731
5.00% due 02/01/53	20,760,478	20,677,697
5.00% due 03/01/53	16,357,386	16,204,239
6.00% due 10/01/55	447,396	456,061
Fannie Mae		
5.50% due 05/01/55[m]	60,621,756	61,041,879
5.00% due 05/01/53	30,193,527	29,928,682

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5% (continued)		
GOVERNMENT AGENCY - 18.9% (continued)		
5.00% due 08/01/53	18,863,796	$ 18,692,524
5.00% due 06/01/53	6,677,090	6,619,754
Total Government Agency		1,750,896,340
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.4%		
NLT Trust		
2025-NQM1, 7.46% (WAC) due 10/25/70[◊,d]	58,171,871	60,778,844
2026-NQM1, 5.40% (WAC) due 02/25/71[◊,d]	49,831,177	49,909,008
2026-NQM1, 5.76% (WAC) due 02/25/71[◊,d]	7,850,018	7,863,038
2026-NQM1, 5.60% (WAC) due 02/25/71[◊,d]	5,233,945	5,242,321
2026-NQM1, 6.61% (WAC) due 02/25/71[◊,d]	5,557,889	5,236,288
2026-NQM1, 6.06% (WAC) due 02/25/71[◊,d]	3,226,971	3,231,863
2026-NQM1, 1.04% (WAC) due 02/25/71[◊,d,n]	71,700,000	2,460,798
2026-NQM1, 0.45% (WAC) due 02/25/71[◊,d,n]	71,700,000	996,204
Morgan Stanley Residential Mortgage Loan Trust		
2026-NQM2, 1.91% (WAC) due 01/26/71[◊,d,n]	251,037,608	11,063,880
2025-NQM10, 1.75% (WAC) due 11/25/70[◊,d,n]	252,640,630	9,873,145
2026-NQM1, 1.83% (WAC) due 12/25/70[◊,d,n]	233,505,004	9,620,523
2026-NQM2, 6.82% (WAC) due 01/26/71[◊,d]	7,849,000	7,286,544
2026-NQM1, 6.79% (WAC) due 12/25/70[◊,d]	7,209,730	6,676,901
2026-NQM2, 6.19% (WAC) due 01/26/71[◊,d]	4,938,000	4,828,733
2026-NQM1, 6.18% (WAC) due 12/25/70[◊,d]	4,210,000	4,094,131
2025-NQM10, 7.01% (WAC) due 11/25/70[◊,d]	2,945,200	2,808,659
2025-NQM10, 6.84% (WAC) due 11/25/70[◊,d]	2,600,000	2,582,154
2025-NQM10, 0.33% (WAC) due 11/25/70[◊,d,n]	252,640,630	2,489,445
2026-NQM2, 0.32% (WAC) due 01/26/71[◊,d,n]	251,037,608	2,488,787
2026-NQM1, 0.32% (WAC) due 12/25/70[◊,d,n]	233,505,004	2,261,146
2025-NQM3, 5.86% (WAC) due 05/25/70[◊,d]	729,773	731,128
GCAT Trust		
2025-NQM3, 5.96% due 05/25/70[d,o]	18,227,580	18,287,025
2025-NQM4, 5.88% due 06/25/70[d,o]	11,156,737	11,181,238
2025-NQM1, 5.83% due 11/25/69[d,o]	8,677,642	8,689,574
2022-NQM5, 5.71% due 08/25/67[d,o]	6,946,739	6,925,450
2023-NQM2, 6.60% due 11/25/67[d,o]	1,963,895	1,956,959

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.4% (continued)		
PRPM LLC		
2025-2, 6.47% due 05/25/30[d,o]	14,829,189	$ 14,794,186
2025-6, 5.77% due 08/25/28[d,o]	11,760,496	11,735,222
2025-3, 6.26% due 05/25/30[d,o]	11,654,949	11,622,106
2026-1, 5.19% due 02/25/31[d]	1,666,826	1,649,227
2026-2, 5.09% due 02/25/31[d,o]	1,240,594	1,236,651
2025-RCF3, 5.25% due 07/25/55[d,o]	200,000	198,945
FIGRE Trust		
2026-HE2, 5.55% (WAC) due 01/25/56[◊,d]	13,600,000	13,496,467
2025-HE8, 5.46% (WAC) due 11/25/55[◊,d]	9,219,527	9,135,354
2024-HE5, 5.70% (WAC) due 10/25/54[◊,d]	5,546,460	5,556,150
2024-HE6, 5.97% (WAC) due 12/25/54[◊,d]	3,391,006	3,402,971
2025-HE1, 6.03% (WAC) due 01/25/55[◊,d]	2,928,265	2,938,672
2024-HE4, 5.25% (WAC) due 09/25/54[◊,d]	2,577,075	2,572,308
2024-HE4, 5.30% (WAC) due 09/25/54[◊,d]	2,216,912	2,208,975
2025-PF1, 6.11% (WAC) due 06/25/55[◊,d]	948,844	954,999
2025-PF1, 5.91% (WAC) due 06/25/55[◊,d]	593,028	596,290
Mill City Securities Ltd.		
2024-RS1, 4.00% due 11/01/69[d,o]	23,164,000	21,812,404
2024-RS2, 3.00% due 08/01/69[d,o]	5,527,761	5,243,015
OBX Trust		
2024-NQM5, 6.51% due 01/25/64[d]	12,495,000	12,535,059
2024-NQM6, 6.92% (WAC) due 02/25/64[◊,d]	6,901,000	6,954,171
2024-NQM4, 6.62% (WAC) due 01/25/64[◊,d]	5,250,000	5,265,753
2025-NQM13, 5.82% due 05/25/65[d,o]	1,246,058	1,249,927
Easy Street Mortgage Loan Trust		
2025-RTL2, 5.61% due 10/25/40[d,o]	24,450,000	24,475,795
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE2, 4.51% (1 Month Term SOFR + 0.83%, Rate Floor: 0.83%) due 04/25/37[◊]	21,674,434	7,725,323
2007-HE2, 4.17% (1 Month Term SOFR + 0.49%, Rate Floor: 0.49%) due 04/25/37[◊]	16,515,727	5,887,824
2007-HE4, 3.96% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47[◊]	7,890,840	5,567,929
2007-HE1, 4.25% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37[◊]	6,505,465	2,916,726

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.4% (continued)		
2007-HE4, 4.04% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47[◊]	1,733,281	$ 1,009,637
Ameriquest Mortgage Securities Trust		
2006-M3, 3.97% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36[◊]	17,060,178	9,604,631
2006-M3, 4.03% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36[◊]	29,734,166	8,946,945
2006-M3, 3.89% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36[◊]	12,361,041	3,719,698
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/36[◊]	19,027,499	9,691,497
2006-WMC3, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36[◊]	7,388,543	5,606,622
2006-HE3, 4.11% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36[◊]	4,188,201	3,910,928
2006-WMC4, 3.95% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 12/25/36[◊]	2,769,329	1,407,486
Long Beach Mortgage Loan Trust		
2006-6, 4.29% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36[◊]	12,886,943	5,235,782
2006-8, 4.11% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36[◊]	15,240,376	3,749,354
2006-1, 4.17% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 02/25/36[◊]	3,368,137	3,018,802
2006-4, 4.11% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/36[◊]	9,452,619	2,706,287
2006-6, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36[◊]	4,012,838	1,627,770
2006-8, 3.97% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36[◊]	4,129,856	1,012,801
2006-6, 3.99% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 07/25/36[◊]	2,322,947	940,510
RALI Series Trust		
2006-QO6, 4.15% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46[◊]	30,674,403	6,120,724
2007-QO2, 3.94% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47[◊]	12,616,122	3,657,857
2006-QO8, 4.19% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 10/25/46[◊]	2,111,002	2,059,488
2006-QO6, 4.25% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 06/25/46[◊]	7,981,062	1,630,770

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.4% (continued)		
2006-QO6, 4.31% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 06/25/46[◊]	5,035,370	$ 1,043,947
2006-QO2, 4.33% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46[◊]	5,947,913	975,373
2006-QO2, 4.47% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46[◊]	3,182,638	524,051
2006-QO2, 4.23% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46[◊]	213,333	34,569
Verus Securitization Trust		
2025-2, 5.66% due 03/25/70[d,o]	15,237,759	15,251,486
Morgan Stanley ABS Capital I, Inc. Trust		
2006-HE8, 4.01% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36[◊]	17,346,198	7,512,598
2007-HE2, 4.00% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37[◊]	7,011,865	3,200,246
2006-HE6, 3.99% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36[◊]	4,045,056	1,377,201
2007-HE4, 4.02% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 02/25/37[◊]	3,525,406	1,092,499
2006-HE4, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36[◊]	2,019,185	988,765
CAFL Issuer, LP		
2025-RRTL2, 5.62% due 11/28/40[d,o]	13,500,000	13,515,260
American Home Mortgage Assets Trust		
2006-6, 4.00% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 12/25/46[◊]	5,879,402	5,269,042
2006-1, 3.98% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/46[◊]	4,784,362	4,521,251
2006-3, 4.80% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46[◊]	4,415,938	2,935,628
HOMES Trust		
2025-AFC3, 5.34% due 08/25/60[d,o]	11,219,476	11,185,981
2025-AFC2, 5.73% due 06/25/60[d,o]	1,506,059	1,506,639
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.01% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 11/25/36[◊]	20,047,393	6,466,178
2006-2, 3.94% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36[◊]	17,628,788	5,686,326
RCKT Mortgage Trust		
2025-CES8, 5.50% (WAC) due 08/25/55[◊,d]	7,550,000	7,558,827

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.4% (continued)		
2025-CES7, 5.73% due 07/25/55[d,o]	3,156,000	$ 3,173,147
Carrington Mortgage Loan Trust Series		
2005-NC3, 4.84% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 06/25/35[◊]	11,000,000	10,515,361
COLT Mortgage Loan Trust		
2025-3, 5.71% due 03/25/70[d,o]	10,364,178	10,367,730
New Residential Mortgage Loan Trust		
2025-NQM3, 5.99% due 05/25/65[d]	9,263,566	9,310,941
GSAMP Trust		
2007-NC1, 4.05% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46[◊]	16,056,416	8,440,492
Master Asset-Backed Securities Trust		
2006-WMC3, 4.11% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36[◊]	9,402,817	3,190,323
2006-HE3, 3.99% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 08/25/36[◊]	8,685,756	2,425,277
2006-HE3, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36[◊]	7,302,643	2,039,023
IXIS Real Estate Capital Trust		
2007-HE1, 3.95% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37[◊]	22,229,483	4,429,542
2007-HE1, 4.02% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37[◊]	15,749,276	3,137,779
GS Mortgage-Backed Securities Trust		
2025-NQM3, 5.49% due 11/25/65[d,o]	4,851,925	4,856,552
2025-HE1, 5.71% (30 Day Average SOFR + 2.05%, Rate Floor: 2.05%) due 10/25/55[◊,d]	2,600,000	2,614,830
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 4.04% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37[◊]	8,180,105	7,168,179
LSTAR Securities Investment Ltd.		
2024-1, 7.77% (30 Day Average SOFR + 4.10%, Rate Floor: 3.10%) due 01/01/29[◊,d]	6,496,019	6,484,267
SG Residential Mortgage Trust		
2025-1, 5.35% due 12/25/65[d,o]	6,178,870	6,144,418
GSAA Home Equity Trust		
2006-3, 4.39% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	8,697,746	4,087,836
2006-9, 4.27% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36[◊]	6,664,154	$ 1,612,813
2007-7, 4.33% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37[◊,a]	79,232	77,617
Legacy Mortgage Asset Trust		
2021-GS2, 5.75% due 04/25/61[d]	5,677,720	5,687,639
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65[d]	5,536,162	5,539,266
Saluds Grade Alternative Mortgage Trust		
2025-RRTL1, 5.66% due 10/25/40[d,o]	5,210,000	5,187,097
First NLC Trust		
2007-1, 4.07% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/37[◊,d]	5,724,527	2,873,094
2007-1, 3.86% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37[◊,d]	4,341,092	2,178,910
BRAVO Residential Funding Trust		
2025-NQM7, 5.81% due 07/25/65[d,o]	3,763,732	3,772,958
2025-CES2, 5.19% due 07/26/55[d,o]	1,250,000	1,241,156
Argent Securities Trust		
2006-W5, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36[◊]	7,522,591	4,978,036
Alternative Loan Trust		
2007-OA7, 4.15% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47[◊]	4,962,916	4,629,449
Merrill Lynch Mortgage Investors Trust		
2007-HE2, 4.21% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37[◊]	6,412,144	1,759,769
2007-HE2, 4.31% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37[◊]	4,641,473	1,273,749
2007-HE2, 4.03% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37[◊]	3,690,448	1,012,888
2007-HE2, 4.63% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37[◊]	1,501,775	412,056
Home Equity Loan Trust		
2007-FRE1, 3.98% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37[◊]	4,569,967	4,358,420
Lehman XS Trust		
2006-18N, 4.15% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36[◊]	2,420,413	2,453,773

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.4% (continued)		
2006-10N, 4.21% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46[◊]	1,752,830	$ 1,736,786
Saluda Grade Alternative Mortgage Trust		
2023-FIG4, 7.12% (WAC) due 11/25/53[◊,d]	3,060,258	3,132,395
2025-LOC4, 5.96% (30 Day Average SOFR + 2.30%) due 06/25/55[◊,d]	1,000,000	1,003,496
ACE Securities Corp. Home Equity Loan Trust		
2007-ASP1, 4.55% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37[◊]	9,659,144	3,912,666
CIM TRUST		
2025-R1, 5.00% due 02/25/99[d,o]	3,788,975	3,749,366
ACHM Trust		
2025-HE1, 5.92% (WAC) due 03/25/55[◊,d]	2,952,979	2,988,218
2025-HE3, 5.45% (WAC) due 11/25/55[◊,d]	665,353	658,860
HSI Asset Securitization Corp. Trust		
2007-HE1, 4.17% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37[◊]	5,139,388	3,646,002
Cross Mortgage Trust		
2026-NQM3, 5.48% due 03/25/71[d,o]	2,400,000	2,399,508
2025-H6, 5.64% due 07/25/70[d,o]	1,199,331	1,198,477
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 4.70% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46[◊]	3,094,710	2,703,299
First Franklin Mortgage Loan Trust		
2006-FF16, 4.21% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36[◊]	6,492,955	2,522,589
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◊,d]	2,595,000	2,520,809
LHOME Mortgage Trust		
2026-RTL1, 4.91% due 01/25/41[d,o]	1,650,000	1,643,676
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55[d,o]	1,539,667	1,546,564
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 4.09% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36[◊]	7,286,952	1,496,174
Alliance Bancorp Trust		
2007-OA1, 4.27% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37[◊]	1,590,820	$ 1,427,732
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40[d,o]	1,400,000	1,396,988
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40[d,o]	1,000,000	998,835
Towd Point Mortgage Trust		
2025-1, 4.81% (WAC) due 06/25/65[◊,d]	875,079	867,130
NYMT Loan Trust		
2025-CP1, 3.75% (WAC) due 11/25/69[◊,d]	800,000	747,550
Nomura Resecuritization Trust		
2015-4R, 3.66% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36[◊,a,d]	306,561	302,203
Morgan Stanley Re-REMIC Trust		
2010-R5, 7.07% due 06/26/36[a,d]	288,519	290,791
Total Residential Mortgage-Backed Securities		777,924,192
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9%		
BX Trust		
2024-VLT4, 6.11% (1 Month Term SOFR + 2.44%, Rate Floor: 2.44%) due 06/15/41[◊,d]	20,650,000	20,443,500
2025-VOLT, 5.37% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44[◊,d]	3,350,000	3,339,531
BXHPP Trust		
2021-FILM, 4.89% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,d]	21,644,000	18,776,170
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.68% (1 Month Term SOFR + 3.00%, Rate Floor: 2.64%) due 06/15/38[◊,d]	15,000,000	11,868,908
SMRT		
2022-MINI, 5.62% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39[◊,d]	10,000,000	9,968,750
GS Mortgage Securities Corp. Trust		
2020-DUNE, 6.44% (1 Month Term SOFR + 2.76%, Rate Floor: 2.65%) due 12/15/36[◊,d]	5,986,101	5,714,260

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.5% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9% (continued)		
2020-DUNE, 5.84% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36[◊,d]	2,242,749	$ 2,185,756
MHP		
2022-MHIL, 6.28% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/39[◊,d]	7,200,000	7,195,500
BX Commercial Mortgage Trust		
2024-AIRC, 6.26% (1 Month Term SOFR + 2.59%, Rate Floor: 2.59%) due 08/15/41[◊,d]	5,637,133	5,642,417
RWC Commercial Mortgage Trust		
2025-1, 5.26% due 06/25/40[d]	1,000,000	994,276
2025-1, 5.76% due 06/25/40[d]	300,000	296,676
2025-1, 6.26% due 06/25/40[d]	300,000	296,420
MILE Trust		
2025-STNE, 5.37% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/15/42[◊,d]	500,000	497,500
Total Commercial Mortgage-Backed Securities		87,219,664
MILITARY HOUSING - 0.3%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 10/25/52[◊,d,n]	151,803,897	8,525,307
2015-R1, 0.70% (WAC) due 11/25/52[◊,d,n]	141,907,736	6,543,749
2015-R1, 0.70% (WAC) due 11/25/55[◊,d,n]	60,971,146	3,389,258
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52[a,d]	5,292,245	5,054,931
GMAC Commercial Mortgage Asset Corp.		
2025-WPAFB, 7.15% due 08/10/36[a,d]	3,064,200	3,264,195
Total Military Housing		26,777,440
Total Collateralized Mortgage Obligations (Cost $2,793,236,323)		2,642,817,636
SENIOR FLOATING RATE INTERESTS - 25.3%		
CONSUMER, CYCLICAL - 6.2%		
Recess Holdings, Inc.		
7.42% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 02/20/30[◊]	23,331,710	23,356,675
Betclic Everest Group SAS		
4.54% (6 Month EURIBOR + 2.50%) due 12/10/31[◊]	EUR 13,150,000	14,950,496
due 12/10/31[l]	EUR 7,000,000	7,948,327

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, CYCLICAL - 6.2% (continued)		
QSRP Finco SARL		
5.91% (6 Month EURIBOR + 3.75%) due 06/19/31[◊]	EUR 20,150,000	$ 22,685,843
Hunter Douglas, Inc.		
5.13% (3 Month EURIBOR + 3.00%) due 01/17/32[◊]	EUR 16,400,000	18,713,150
6.70% (3 Month Term SOFR + 3.00%) due 01/17/32[◊]	3,950,000	3,926,971
Casper Bidco Sasu		
5.37% (3 Month EURIBOR + 3.25%) due 03/21/31[◊]	EUR 19,346,376	22,151,790
Peer Holding III BV		
6.20% (3 Month Term SOFR + 2.50%) due 07/01/31[◊]	10,289,750	10,257,646
4.88% (3 Month EURIBOR + 2.75%) due 09/29/32[◊]	EUR 5,000,000	5,754,635
6.20% (3 Month Term SOFR + 2.50%) due 10/28/30[◊]	3,430,000	3,421,425
4.88% (3 Month EURIBOR + 2.75%) due 11/26/31[◊]	EUR 1,000,000	1,151,008
4.88% (3 Month EURIBOR + 2.75%) due 07/01/31[◊]	EUR 1,000,000	1,150,592
Pacific Bells LLC		
7.20% (3 Month Term SOFR + 3.50%, Rate Floor: 0.50%) due 11/13/28[◊]	21,176,122	21,202,592
Scientific Games Corp.		
6.65% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 04/04/29[◊]	21,157,799	20,819,909
FR Refuel LLC		
8.53% (1 Month Term SOFR + 4.75%, Rate Floor: 1.75%) due 11/08/28[◊]	20,826,046	20,409,525
MB2 Dental Solutions LLC		
9.17% (1 Month Term SOFR + 5.50%, Rate Floor: 0.75%) due 02/13/31[◊,a]	19,289,955	19,217,060
FCG Acquisitions, Inc.		
6.92% (1 Month Term SOFR + 3.25%) due 03/04/33[◊]	18,648,601	18,625,290
Caesars Entertainment, Inc.		
5.92% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 02/06/31[◊]	10,000,186	9,687,680
5.92% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 02/06/30[◊]	8,730,539	8,468,623
Fertitta Entertainment LLC		
6.92% (1 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 01/27/29[◊]	18,490,100	18,104,211
Allwyn Entertainment Financing UK Plc		
4.89% (1 Month EURIBOR + 3.00%) due 03/29/32[◊]	EUR 15,400,000	17,535,263
Dealer Tire Financial LLC		
6.67% (1 Month Term SOFR + 3.00%) due 07/02/31[◊]	16,463,624	16,381,306

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, CYCLICAL - 6.2% (continued)		
NFM & J LLC		
9.52% (3 Month Term SOFR + 5.75%, Rate Floor: 1.00%) due 11/30/27◊,a	16,270,040	$ 16,063,584
Vista Management Holding, Inc.		
7.41% (3 Month Term SOFR + 3.75%) due 04/01/31◊	16,105,499	15,914,327
Tackle SARL		
5.14% (1 Month EURIBOR + 3.25%) due 05/22/28◊	EUR 13,487,022	15,549,542
Clarios Global, LP		
5.14% (1 Month EURIBOR + 3.25%) due 01/28/32◊	EUR 7,400,000	8,520,964
4.89% (1 Month EURIBOR + 3.00%) due 07/16/31◊	EUR 4,810,000	5,542,963
6.17% (1 Month Term SOFR + 2.50%) due 05/06/30◊	1,155,375	1,150,684
Park River Holdings, Inc.		
8.16% (3 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 03/15/31◊	14,344,788	13,991,619
Elvis UK Holdco Ltd.		
5.63% (3 Month EURIBOR + 3.60%) due 10/31/31◊	EUR 10,600,000	12,247,602
PetSmart LLC		
7.67% (1 Month Term SOFR + 4.00%) due 08/09/32◊	12,185,000	12,090,566
LaserAway Intermediate Holdings II LLC		
9.85% (3 Month Term SOFR + 5.75%, Rate Floor: 0.75%) due 10/14/27◊	12,001,816	11,896,800
Entain Holdings (Gibraltar) Ltd.		
5.95% (3 Month Term SOFR + 2.25%) due 07/31/32◊	6,782,957	6,770,273
5.64% (3 Month EURIBOR + 3.50%) due 06/30/28◊	EUR 3,295,850	3,815,832
Sweetwater Borrower LLC		
7.67% (1 Month Term SOFR + 4.00%) due 02/17/33◊	10,546,759	10,540,220
Sandy Bidco BV		
6.26% (6 Month EURIBOR + 3.85%) due 08/17/29◊	EUR 9,175,000	9,905,516
TRQ Sales LLC		
6.95% (3 Month Term SOFR + 3.25%) due 08/13/32◊	9,465,000	9,151,519
Quimper AB		
4.99% (3 Month EURIBOR + 3.00%) due 03/31/30◊	EUR 7,620,000	8,664,474
Allwyn Entertainment Financing US LLC		
6.17% (3 Month Term SOFR + 2.50%) due 11/24/32◊	6,000,000	5,880,000
5.67% (3 Month Term SOFR + 2.00%) due 06/02/31◊	1,935,782	1,872,870
Gibson Brands, Inc.		
8.93% (3 Month Term SOFR + 5.00%, Rate Floor: 0.75%) due 08/11/28◊	7,947,250	7,308,609

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, CYCLICAL - 6.2% (continued)		
PCI Gaming Authority, Inc.		
5.67% (1 Month Term SOFR + 2.00%) due 07/18/31◊	7,074,000	$ 7,066,431
Scientific Games Holdings, LP		
5.78% (3 Month EURIBOR + 3.75%) due 04/04/29◊	EUR 5,640,000	6,358,258
Boots Group Bidco Ltd.		
6.92% (3 Month Term SOFR + 3.25%) due 08/30/32◊	6,134,625	6,149,962
Shaw Development LLC		
9.67% (3 Month Term SOFR + 6.00%) due 10/30/29◊,a	6,042,638	5,714,522
Alterra Mountain Co.		
6.17% (1 Month Term SOFR + 2.50%) due 08/17/28◊	3,574,898	3,568,213
6.17% (1 Month Term SOFR + 2.50%) due 05/31/30◊	2,039,750	2,037,200
Grant Thornton Advisors Holding LLC		
5.14% (1 Month EURIBOR + 3.25%) due 09/11/32◊	EUR 4,800,000	5,415,610
Arcis Golf LLC		
6.42% (1 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 11/24/28◊	5,290,084	5,285,693
SGH2 LLC		
8.20% (3 Month Term SOFR + 4.50%) due 07/19/32◊	5,373,000	5,272,256
Accuride Corp.		
8.17% (3 Month Term SOFR + 3.00%) (in-kind rate was 3.00%) due 03/07/30◊,a,b,k	2,589,312	4,769,691
United Airlines, Inc.		
5.43% (1 Month Term SOFR + 1.75%) due 02/22/31◊	4,317,663	4,298,795
UFC Holdings LLC		
5.66% (3 Month Term SOFR + 2.00%) due 11/21/31◊	4,295,788	4,290,289
Parts Europe S.A.		
5.03% (3 Month EURIBOR + 3.00%) due 02/06/31◊	EUR 3,550,000	4,096,458
Beach Acquisition Bidco LLC		
6.95% (3 Month Term SOFR + 3.25%) due 06/28/32◊	1,935,150	1,937,569
5.63% (3 Month EURIBOR + 3.50%) due 09/12/32◊	EUR 1,600,000	1,819,848
International Entertainment Jjco 3 Ltd.		
6.67% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 04/29/32◊	2,481,297	2,475,094
5.28% (3 Month EURIBOR + 3.25%) due 04/29/32◊	EUR 1,000,000	1,149,205
Tacala Investment Corp.		
6.67% (1 Month Term SOFR + 3.00%, Rate Floor: 0.75%) due 01/31/31◊	3,529,923	3,526,146

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, CYCLICAL - 6.2% (continued)		
Motel One GmbH		
5.64% (3 Month EURIBOR + 3.63%) due 06/04/32◊	EUR 3,000,000	$ 3,447,962
Gulfside Supply, Inc.		
6.70% (3 Month Term SOFR + 3.00%) due 06/17/31◊	3,468,778	3,160,924
Openlane, Inc.		
6.14% (3 Month Term SOFR + 2.50%) due 10/08/32◊,a	2,493,750	2,490,633
AI Aqua Merger Sub, Inc.		
6.41% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/30/28◊	2,319,199	2,312,311
Evergreen Acqco 1, LP		
6.69% (3 Month Term SOFR + 3.00%) due 09/13/32◊	2,281,458	2,282,417
SHO Holding I Corp.		
10.46% (3 Month Term SOFR + 6.50%, Rate Floor: 1.00%) due 06/30/29◊,a	1,668,936	1,656,357
10.96% (3 Month Term SOFR + 7.00%, Rate Floor: 1.00%) due 06/30/29◊,a	650,982	572,864
Bulldog Purchaser, Inc.		
6.91% (3 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 02/04/33◊	1,800,000	1,795,500
Eden SAS		
5.38% (3 Month EURIBOR + 3.25%) due 06/22/29◊	EUR 1,500,000	1,728,141
White Cap Supply Holdings LLC		
6.92% (1 Month Term SOFR + 3.25%) due 10/19/29◊	1,283,750	1,231,925
US LBM		
7.52% (1 Month Term SOFR + 3.75%, Rate Floor: 0.75%) due 06/06/31◊	492,481	392,695
Total Consumer, Cyclical		579,100,950
CONSUMER, NON-CYCLICAL - 4.6%		
Women's Care Holdings, Inc.		
8.27% (3 Month Term SOFR + 4.50%, Rate Floor: 1.75%) due 01/15/28◊	29,891,782	27,948,816
Nidda Healthcare Holding GmbH		
5.52% (3 Month EURIBOR + 3.50%) due 12/09/32◊	EUR 17,347,239	19,985,654
due 12/09/32l	GBP 1,000,000	1,321,468
Compleat Food Group Holdings Ltd.		
9.35% (3 Month SONIA + 5.50%) due 01/25/28◊	GBP 15,950,000	20,835,512
Almaviva Development Sasu		
6.38% (3 Month EURIBOR + 4.25%) due 04/08/31◊	EUR 18,500,000	20,743,526

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, NON-CYCLICAL - 4.6% (continued)		
Upbound Group, Inc.		
6.42% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 08/12/32◊	19,286,978	$ 19,246,861
Grant Thornton Advisors Holding LLC		
6.42% (1 Month Term SOFR + 2.75%) due 06/02/31◊	19,118,520	17,770,282
Inspired Finco Holdings Ltd.		
4.89% (1 Month EURIBOR + 3.00%) due 02/28/31◊	EUR 7,404,208	8,502,192
6.42% (3 Month Term SOFR + 2.75%) due 02/28/31◊	8,100,000	8,074,728
Hopper Merger Sub, Inc.		
5.90% due 01/14/33l	14,850,000	14,664,375
Auxey Midco Ltd.		
9.76% (1 Month Term SOFR + 6.00%) due 06/29/27◊	15,664,303	14,458,152
Shilton Bidco Ltd.		
5.88% (3 Month EURIBOR + 3.75%) due 01/14/30◊	EUR 11,800,000	13,522,162
Blue Ribbon LLC		
4.92% (3 Month Term SOFR + 1.00%, Rate Floor: 0.75%) (in-kind rate was 6.00%) due 05/08/28◊,k	14,206,267	8,056,942
7.64% (3 Month Term SOFR + 4.00%, Rate Floor: 0.75%) (in-kind rate was 4.00%) due 05/08/28◊,a,k	5,635,360	5,297,238
Cube Healthcare Europe Bidco SAS		
5.45% (1 Month EURIBOR + 3.50%) due 10/30/29◊	EUR 11,400,000	13,179,064
Artisan Newco BV		
5.53% (3 Month EURIBOR + 3.50%) due 03/01/32◊	EUR 11,325,000	12,998,386
Rainbow UK Bidco Ltd.		
8.23% (6 Month SONIA + 4.50%) due 02/26/29◊	GBP 9,750,000	12,862,892
Merative, LP		
8.20% (3 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 09/30/32◊,a	10,965,053	10,965,053
Eagle Bidco Ltd.		
5.39% (1 Month EURIBOR + 3.50%) due 02/29/32◊	EUR 8,950,000	10,318,691
Red Spv LLC		
5.92% (1 Month Term SOFR + 2.25%) due 03/15/32◊	10,173,125	10,147,692
IVI America LLC		
6.95% (3 Month Term SOFR + 3.25%) due 04/09/31◊	9,919,340	9,968,937
Pacific Dental Services LLC		
6.18% (1 Month Term SOFR + 2.50%) due 03/15/31◊	9,776,250	9,776,250

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, NON-CYCLICAL - 4.6% (continued)		
Eagle Parent Corp. 7.95% (3 Month Term SOFR + 4.25%, Rate Floor: 0.50%) due 04/02/29[◊]	8,627,682	$ 8,640,279
Belron Finance 2019 LLC 5.66% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 10/16/31[◊]	8,560,247	8,551,686
Boluda Towage SL 5.41% (1 Month EURIBOR + 3.50%) due 01/31/30[◊]	EUR 7,215,385	8,342,573
Citrin Cooperman Advisors LLC 6.70% (3 Month Term SOFR + 3.00%) due 04/01/32[◊]	8,525,582	8,173,902
Lernen US Finco LLC 7.32% (3 Month Term SOFR + 3.50%) due 10/27/31[◊]	8,425,635	8,081,617
Florida Food Products LLC		
8.76% (3 Month Term SOFR + 5.00%, Rate Floor: 1.00%) due 10/15/30[◊]	7,242,282	5,237,112
9.15% (3 Month Term SOFR + 5.50%, Rate Floor: 2.00%) due 10/15/30[◊]	2,814,897	2,758,599
Curriculum Associates LLC 8.17% (1 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 05/07/32[◊,a]	7,658,416	7,636,756
US Fertility Enterprises LLC 7.17% (3 Month Term SOFR + 3.50%) due 12/30/32[◊]	6,869,211	6,843,451
Hanger, Inc.		
7.17% (1 Month Term SOFR + 3.50%) due 10/23/31[◊]	4,999,312	5,008,061
5.79% (1 Month Term SOFR + 3.50%) due 10/23/31[◊]	404,179	404,887
Primo Brands Corp. due 03/18/31[l]	4,725,000	4,730,150
Aggreko Holdings, Inc. 6.66% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 05/21/31[◊]	4,684,972	4,677,663
Aenova Holding GmbH 5.01% (3 Month EURIBOR + 3.00%) due 08/22/31[◊]	EUR 4,000,000	4,618,177
Outcomes Group Holdings, Inc. 6.67% (3 Month Term SOFR + 3.00%) due 05/06/31[◊]	4,274,282	4,269,623
ASP Dream Acquisition Company LLC 8.02% (1 Month Term SOFR + 4.25%, Rate Floor: 0.75%) due 12/15/28[◊]	4,354,756	3,995,488
Sapiencia Bidco Slu due 02/18/33[l]	EUR 3,450,000	3,967,787
Celeste Bidco BV 5.53% (3 Month EURIBOR + 3.50%) due 07/20/29[◊]	EUR 3,200,000	3,688,994

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, NON-CYCLICAL - 4.6% (continued)		
Ingenovis Health, Inc. 8.18% (3 Month Term SOFR + 4.25%, Rate Floor: 0.75%) due 03/06/28[◊]	12,093,618	$ 3,305,549
Secretariat Advisors LLC 7.70% (3 Month Term SOFR + 4.00%) due 02/28/32[◊]	3,330,977	3,264,358
Froneri US, Inc. 5.88% (6 Month Term SOFR + 2.25%) due 09/30/31[◊]	3,168,000	3,100,363
Amspec Parent LLC 7.20% (3 Month Term SOFR + 3.50%) due 12/22/31[◊]	2,878,830	2,866,825
Bowtie Germany Bidco GmbH 5.88% (3 Month EURIBOR + 3.75%) due 08/01/31[◊]	EUR 2,100,000	2,376,416
Snacking Investments US LLC 6.67% (3 Month Term SOFR + 3.00%) due 10/29/32[◊]	2,300,000	2,299,034
Anticimex Global AB 6.56% (3 Month Term SOFR + 2.90%) due 11/17/31[◊]	2,284,321	2,284,801
Imagefirst Holdings LLC 6.67% (3 Month Term SOFR + 3.00%) due 03/07/32[◊]	2,233,125	2,221,959
Vdk Groep BV 5.14% (1 Month EURIBOR + 3.25%) due 02/23/32[◊]	EUR 1,900,000	2,189,945
Congruex Group LLC 5.35% (3 Month Term SOFR + 1.50%, Rate Floor: 0.75%) (in-kind rate was 5.00%) due 05/03/29[◊,k]	2,991,158	2,011,045
Healthchannels Intermediate Holdco LLC 8.82% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 04/03/27[◊,a]	4,746,833	1,898,733
Mamba Purchaser, Inc. 6.42% (1 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 10/14/31[◊]	1,885,774	1,886,170
Weight Watchers International Holdings Ltd. 10.51% (3 Month Term SOFR + 6.80%, Rate Floor: 0.50%) due 06/24/30[◊]	2,036,123	1,457,864
Composecure Holdings LLC 5.93% (1 Month Term SOFR + 2.25%) due 01/14/33[◊]	600,000	597,378
TMF Sapphire Bidco BV 6.40% (3 Month Term SOFR + 2.75%) due 05/03/28[◊]	567,813	567,529
1261229 BC Ltd. 9.92% (1 Month Term SOFR + 6.25%) due 10/08/30[◊]	491,288	473,410

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
CONSUMER, NON-CYCLICAL - 4.6% (continued)		
Medical Solutions Holdings, Inc.		
7.27% (3 Month Term SOFR + 3.50%, Rate Floor: 0.50%) due 11/01/28[◊]	2,183,788	$ 433,111
Moran Foods LLC		
11.02% (3 Month Term SOFR + 7.25%) due 06/30/26[◊,a]	624,540	61,906
9.02% (3 Month Term SOFR + 2.00%) (in-kind rate was 5.68%) due 06/30/26[◊,a,k]	459,424	1
Total Consumer, Non-cyclical		423,568,075
INDUSTRIAL - 4.4%		
Merlin Buyer, Inc.		
due 03/26/33[l]	22,945,000	22,945,000
7.67% (1 Month Term SOFR + 4.00%, Rate Floor: 0.50%) due 12/14/28[◊]	22,355,354	22,355,354
Proampac PG Borrower LLC		
7.78% (1 Month Term SOFR + 4.00%) due 03/07/33[◊]	19,378,477	18,666,318
due 03/07/33[l]	EUR 1,100,000	1,250,612
Azuria Water Solutions, Inc.		
due 01/27/33[l]	10,470,000	10,352,212
6.67% (1 Month Term SOFR + 3.00%, Rate Floor: 0.75%) due 05/17/28[◊]	9,357,391	9,254,460
Capstone Acquisition Holdings, Inc.		
8.27% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 11/13/29[◊,a]	18,030,558	17,958,261
Michael Baker International LLC		
7.67% (3 Month Term SOFR + 4.00%, Rate Floor: 0.75%) due 12/01/28[◊]	17,854,297	17,831,979
Cobham Ultra SeniorCo SARL		
7.79% (6 Month Term SOFR + 3.75%, Rate Floor: 0.50%) due 08/03/29[◊]	8,464,868	8,479,682
5.90% (6 Month EURIBOR + 3.75%) due 08/06/29[◊]	EUR 7,000,000	8,054,547
STS Operating, Inc.		
7.77% (1 Month Term SOFR + 4.00%) due 03/25/31[◊]	16,426,940	16,409,856
Quikrete Holdings, Inc.		
5.92% (1 Month Term SOFR + 2.25%) due 04/14/31[◊]	7,596,342	7,579,934
5.92% (1 Month Term SOFR + 2.25%) due 02/10/32[◊]	7,583,400	7,564,442
Dxp Enterprises, Inc.		
6.92% (1 Month Term SOFR + 3.25%, Rate Floor: 1.00%) due 10/11/30[◊]	13,842,867	13,897,685
Engineered Machinery Holdings, Inc.		
5.63% (3 Month EURIBOR + 3.50%) due 11/26/32[◊]	EUR 8,000,000	9,208,987
6.95% (3 Month Term SOFR + 3.25%) due 11/26/32[◊]	4,267,723	4,279,459

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
INDUSTRIAL - 4.4% (continued)		
OEP Glass Purchaser LLC		
7.70% (3 Month Term SOFR + 4.00%) due 03/07/33[◊]	13,700,000	$ 13,460,250
Apple Bidco LLC		
6.17% (1 Month Term SOFR + 2.50%) due 09/23/31[◊]	12,845,456	12,845,456
Blackfin Pipeline LLC		
6.69% (1 Month Term SOFR + 3.00%) due 09/29/32[◊]	12,468,750	12,519,373
Owens-Illinois Group, Inc.		
6.67% (1 Month Term SOFR + 3.00%) due 09/30/32[◊]	12,334,088	12,190,149
Hobbs & Associates LLC		
6.42% (1 Month Term SOFR + 2.75%) due 07/23/31[◊]	12,252,632	12,147,995
Node Acquico GmbH		
5.46% (1 Month EURIBOR + 3.50%) due 12/08/32[◊]	EUR 9,825,000	11,292,528
Drive Bidco BV		
5.53% (3 Month EURIBOR + 3.50%) due 07/23/31[◊]	EUR 8,800,000	10,161,719
Talbot Participation SAS		
5.13% (3 Month EURIBOR + 3.00%) due 07/07/32[◊]	EUR 7,750,000	8,907,682
Holding Socotec		
6.38% (3 Month Term SOFR + 2.75%, Rate Floor: 0.75%) due 06/02/31[◊]	8,863,500	8,846,925
Integrated Power Services Holdings, Inc.		
8.53% (1 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 11/22/28[◊,a]	8,167,783	8,152,339
Indicor LLC		
5.13% (3 Month EURIBOR + 3.00%) due 11/22/29[◊]	EUR 6,451,128	7,450,946
Cube Safety Bidco AB		
due 02/14/33[l]	EUR 5,850,000	6,694,453
Finco Utilitas BV		
5.07% (6 Month EURIBOR + 2.95%) due 09/27/30[◊]	EUR 5,350,000	6,144,351
Climater Bidco II		
6.13% (3 Month EURIBOR + 4.00%) due 03/19/32[◊,a]	EUR 5,250,000	6,082,594
Apave S.A.		
5.21% (1 Month EURIBOR + 3.27%) due 12/09/31[◊]	EUR 4,850,000	5,629,696
Lernen US Finco LLC		
5.87% (6 Month EURIBOR + 3.75%) due 04/25/29[◊]	EUR 4,950,000	5,556,817
Tega MC Australia Holdings Pty Ltd.		
due 03/24/33[l]	5,425,000	5,384,312
Graftech Finance, Inc.		
9.67% (3 Month Term SOFR + 6.00%, Rate Floor: 2.00%) due 12/21/29[◊]	5,221,215	4,930,811

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
INDUSTRIAL - 4.4% (continued)		
TransDigm, Inc.		
6.17% (1 Month Term SOFR + 2.50%) due 08/19/32[◊]	4,378,000	$ 4,376,949
Na Rail Hold Co. LLC		
6.17% (3 Month Term SOFR + 2.50%) due 03/08/32[◊]	4,317,375	4,311,978
LSF12 Phoenix Holdco LLC		
due 03/05/33[l]	4,275,000	4,221,562
Tiger Acquisition LLC		
6.18% (1 Month Term SOFR + 2.50%) due 08/16/32[◊]	4,169,050	4,170,092
Gibraltar Industries, Inc.		
5.92% (1 Month Term SOFR + 2.25%) due 02/02/33[◊,a]	3,969,231	3,944,423
Savage Enterprises LLC		
6.17% (1 Month Term SOFR + 2.50%) due 08/05/32[◊]	3,622,625	3,618,676
Mannington Mills, Inc.		
8.45% (3 Month Term SOFR + 4.75%) due 03/25/32[◊,a]	3,702,222	3,609,667
TSG Solutions Holding Saca		
5.28% (3 Month EURIBOR + 3.25%) due 05/04/32[◊]	EUR 3,000,000	3,454,098
Mi Windows & Doors LLC		
6.42% (1 Month Term SOFR + 2.75%) due 03/28/31[◊]	3,538,440	3,249,455
Pro Mach Group, Inc.		
6.42% (1 Month Term SOFR + 2.75%) due 10/15/32[◊]	2,992,500	2,985,019
Cube A&D Buyer, Inc.		
6.67% (3 Month Term SOFR + 3.00%) due 10/17/31[◊]	2,747,319	2,742,731
Brown Group Holding LLC		
6.17% (1 Month Term SOFR + 2.50%, Rate Floor: 1.50%) due 07/01/31[◊]	2,609,988	2,611,941
Mahseer Holdings LLC		
6.92% (3 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 03/16/33[◊]	2,543,103	2,551,063
Ilpea Parent, Inc.		
7.67% (1 Month Term SOFR + 4.00%, Rate Floor: 0.75%) due 06/22/28[◊,a]	2,018,212	2,015,689
Fugue Finance LLC		
4.80% (3 Month EURIBOR + 2.75%, Rate Floor: 0.50%) due 01/09/32[◊]	EUR 1,700,000	1,947,499
Salas Obrien, Inc.		
6.42% (1 Month Term SOFR + 2.75%) due 01/31/33[◊,a]	1,682,857	1,678,650
Madison Safety & Flow LLC		
6.18% (1 Month Term SOFR + 2.50%) due 09/26/31[◊]	1,170,300	1,169,575

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
INDUSTRIAL - 4.4% (continued)		
API Heat Transfer Thermasys Corp.		
10.46% (3 Month Term SOFR + 6.50%) due 11/28/29[◊,a]	773,084	$ 773,084
Ring Container Technologies Group LLC		
6.17% (1 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 09/15/32[◊]	696,500	689,013
Total Industrial		408,608,348
FINANCIAL - 3.9%		
Saphilux SARL		
6.73% (6 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 07/27/28[◊]	22,497,980	22,447,360
Kroll, Inc.		
6.70% (3 Month Term SOFR + 3.00%) (in-kind rate was 2.75%) due 09/13/32[◊,a,k]	22,075,218	21,995,732
8.93% (1 Month Term SOFR + 5.25%, Rate Floor: 0.50%) due 09/13/32[◊,a]	410,000	410,000
Ardonagh Midco 3 Ltd.		
5.77% (6 Month EURIBOR + 3.63%) due 02/15/31[◊]	EUR 13,600,000	15,595,238
6.37% (6 Month Term SOFR + 2.75%) due 02/15/31[◊]	6,710,762	6,547,221
Aretec Group, Inc.		
6.67% (1 Month Term SOFR + 3.00%) due 08/09/30[◊]	22,360,927	22,058,160
Hightower Holding LLC		
6.41% (3 Month Term SOFR + 2.75%) due 02/03/32[◊]	20,722,934	20,476,952
Higginbotham Insurance Agency, Inc.		
8.17% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 06/11/31[◊,a]	20,516,270	20,464,980
Orion Us Finco, Inc.		
7.15% (3 Month Term SOFR + 3.50%) due 10/08/32[◊]	18,840,000	18,632,006
Asurion LLC		
7.92% (1 Month Term SOFR + 4.25%) due 09/19/30[◊]	15,119,750	14,946,931
7.90% (1 Month Term SOFR + 4.25%) due 09/19/30[◊]	1,786,500	1,763,794
8.02% (1 Month Term SOFR + 4.25%) due 08/19/28[◊]	73,242	73,137
Cliffwater LLC		
8.42% (1 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 04/22/32[◊,a]	14,473,800	14,431,761
Blackhawk Network Holdings, Inc.		
7.17% (1 Month Term SOFR + 3.50%, Rate Floor: 1.00%) due 03/12/29[◊]	14,454,171	14,248,199

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
FINANCIAL - 3.9% (continued)		
Nexus Buyer LLC		
7.17% (1 Month Term SOFR + 3.50%) due 07/31/31[◊]	10,522,586	$ 10,096,948
7.67% (1 Month Term SOFR + 4.00%) due 07/31/31[◊]	3,134,250	3,028,908
Eisner Advisory Group		
7.67% (1 Month Term SOFR + 4.00%, Rate Floor: 0.50%) due 02/28/31[◊]	13,049,468	12,391,514
PHM Group Holding Oy		
5.53% (3 Month EURIBOR + 3.50%) due 04/22/32[◊]	EUR 10,000,000	11,406,875
Cegid Group		
4.64% (1 Month EURIBOR + 2.75%) due 01/31/30[◊]	EUR 10,000,000	10,958,463
Cervantes Bidco SL		
5.02% (3 Month EURIBOR + 3.00%) due 12/03/31[◊]	EUR 8,100,000	9,316,704
Galaxy Bidco Ltd.		
6.12% (6 Month EURIBOR + 4.00%) due 12/19/29[◊]	EUR 7,500,000	8,667,750
Focus Financial Partners LLC		
6.17% (1 Month Term SOFR + 2.50%) due 09/15/31[◊]	7,923,128	7,656,515
Corelogic, Inc.		
7.28% (1 Month Term SOFR + 3.50%, Rate Floor: 1.50%) due 06/02/28[◊]	7,557,432	7,212,662
CFC US 2025 LLC		
7.16% (3 Month Term SOFR + 3.50%) due 05/29/32[◊]	6,573,525	6,261,283
Pex Holdings LLC		
6.45% (3 Month Term SOFR + 2.75%) due 11/26/31[◊]	6,237,000	6,153,861
Dione Bidco Ltd.		
due 12/10/32[ǀ]	EUR 5,300,000	6,099,668
Cross Financial Corp.		
6.42% (1 Month Term SOFR + 2.75%) due 10/31/31[◊]	5,770,155	5,719,666
Chrysaor Bidco SARL		
6.90% (3 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 10/30/31[◊]	5,532,658	5,518,826
GTCR Everest Borrower LLC		
6.20% (3 Month Term SOFR + 2.50%) due 09/05/31[◊]	4,911,495	4,872,400
Orion Advisor Solutions, Inc.		
6.42% (3 Month Term SOFR + 2.75%) due 09/24/30[◊]	4,800,555	4,706,560
IMC Global Holdings LLC		
6.67% (1 Month Term SOFR + 3.00%) due 06/18/32[◊]	4,581,161	4,586,887
Amwins Group, Inc.		
5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 0.75%) due 01/30/32[◊]	4,246,250	4,213,639

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
FINANCIAL - 3.9% (continued)		
Admiral Bidco GmbH		
due 09/29/32[ǀ]	EUR 3,300,000	$ 3,792,376
due 09/29/32[ǀ]	EUR 200,000	229,841
Starwood Property Mortgage LLC		
5.92% (1 Month Term SOFR + 2.25%) due 09/24/32[◊]	3,980,000	3,980,000
Tegra118 Wealth Solutions, Inc.		
7.67% (3 Month Term SOFR + 4.00%) due 01/27/33[◊]	3,800,000	3,701,846
OEG Borrower LLC		
7.19% (3 Month Term SOFR + 3.50%) due 06/30/31[◊]	3,378,550	3,384,192
Citco Funding LLC		
5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/30/33[◊]	3,391,500	3,375,594
Pioneer Acquisitionco LLC		
6.96% (3 Month Term SOFR + 3.25%) due 10/27/32[◊]	3,050,000	3,058,906
Kestra Advisor Services Holdings A, Inc.		
6.67% (1 Month Term SOFR + 3.00%) due 03/22/31[◊]	2,935,139	2,911,100
Ascensus Group Holdings		
6.67% (1 Month Term SOFR + 3.00%) due 11/25/32[◊]	2,359,412	2,318,853
Eagle Point Holdings Borrower LLC		
7.50% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28[◊,a]	1,050,000	1,050,000
7.44% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28[◊,a]	1,050,000	1,050,000
Osaic Holdings, Inc.		
6.20% (3 Month Term SOFR + 2.50%) due 07/30/32[◊]	1,500,000	1,470,570
Virtu Financial		
6.17% (1 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 06/21/31[◊]	1,237,500	1,235,433
Jones Deslauriers Insurance Management, Inc.		
6.66% (3 Month Term SOFR + 3.00%) due 02/02/33[◊]	1,150,000	1,115,500
EP Wealth Advisors, Inc.		
6.70% (3 Month Term SOFR + 3.00%) due 10/18/32[◊]	1,000,000	1,000,000
Diot-Siaci Bidco		
due 07/26/32[ǀ]	EUR 200,000	228,339
Total Financial		356,863,150
TECHNOLOGY - 3.6%		
Sitecore Holding III AS		
10.34% (6 Month Term SOFR + 6.50%, Rate Floor: 0.50%) due 03/12/29[◊,a]	15,345,682	14,346,678
8.66% (6 Month EURIBOR + 6.50%) due 03/12/29[◊,a]	EUR 10,635,108	11,490,851

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
TECHNOLOGY - 3.6% (continued)		
Kaseya, Inc.		
6.92% (1 Month Term SOFR + 3.25%) due 03/22/32[◊]	22,912,266	$ 21,337,047
Modena Buyer LLC		
7.92% (3 Month Term SOFR + 4.25%) due 07/01/31[◊]	21,949,227	19,638,413
Datix Bidco, Ltd.		
8.97% (6 Month SONIA + 5.00%) due 04/30/31[◊,a]	GBP 12,072,000	15,627,806
8.73% (6 Month Term SOFR + 5.00%, Rate Floor: 0.50%) due 04/30/31[◊,a]	3,430,000	3,355,226
Visma AS		
5.82% (6 Month EURIBOR + 3.70%) due 12/05/28[◊,a]	EUR 16,296,596	18,645,636
DS Admiral Bidco LLC		
7.95% (3 Month Term SOFR + 4.25%) due 06/26/31[◊]	19,673,166	18,406,805
Zodiac Purchaser LLC		
7.17% (1 Month Term SOFR + 3.50%) due 02/14/32[◊]	18,868,903	17,335,805
Leia Finco US LLC		
6.90% (3 Month Term SOFR + 3.25%) due 10/09/31[◊]	17,526,159	16,739,760
Boxer Parent Co., Inc.		
6.67% (3 Month Term SOFR + 3.00%) due 07/30/31[◊]	14,055,662	12,997,130
5.53% (3 Month EURIBOR + 3.50%) due 07/30/31[◊]	EUR 3,278,053	3,612,814
Ascend Learning LLC		
6.67% (1 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 12/11/28[◊]	16,476,784	16,064,864
Capstone Borrower, Inc.		
6.45% (3 Month Term SOFR + 2.75%) due 06/17/30[◊]	16,756,918	15,902,315
Cloud Software Group, Inc.		
6.95% (3 Month Term SOFR + 3.25%) due 03/24/31[◊]	15,535,965	14,184,336
Precise Bidco BV		
5.15% (3 Month EURIBOR + 3.00%) due 11/15/30[◊]	EUR 11,400,000	12,684,739
Blue Finco SARL		
5.63% (3 Month EURIBOR + 3.50%) due 09/30/29[◊]	EUR 7,500,000	8,246,411
6.95% (3 Month Term SOFR + 3.25%) due 07/12/32[◊]	4,515,875	4,301,371
Cegid Group		
4.64% (1 Month EURIBOR + 2.75%) due 07/10/28[◊]	EUR 10,785,863	12,000,144
Pushpay USA, Inc.		
7.45% (3 Month Term SOFR + 3.75%) due 08/15/31[◊]	10,824,837	10,500,092
Kerridge Commercial Systems Bidco Ltd.		
8.14% (3 Month SONIA + 4.41%) due 11/21/32[◊,a]	GBP 7,997,768	10,363,522

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
TECHNOLOGY - 3.6% (continued)		
Realpage, Inc.		
6.96% (3 Month Term SOFR + 3.00%, Rate Floor: 1.50%) due 04/24/28[◊]	10,642,281	$ 10,177,852
Dayforce, Inc.		
6.66% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 02/04/33[◊]	10,220,000	9,655,038
Penta Technologies BV		
5.13% (3 Month EURIBOR + 3.00%) due 07/09/32[◊]	EUR 8,050,000	9,309,246
Bock Capital		
5.63% (3 Month EURIBOR + 3.50%) due 06/29/28[◊]	EUR 6,975,469	7,917,973
Planview Parent, Inc.		
7.20% (3 Month Term SOFR + 3.50%) due 12/17/27[◊]	9,591,668	7,079,898
Polaris Newco LLC		
7.28% (1 Month Term SOFR + 3.25%, Rate Floor: 1.00%) due 07/31/30[◊,a]	5,284,309	4,665,067
OAK-Eagle Acquireco, Inc.		
due 03/24/33[l]	4,300,000	4,273,125
Athena Health Group, Inc.		
6.42% (1 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 02/15/29[◊]	1,029,848	1,009,251
Xerox Corp.		
7.70% (6 Month Term SOFR + 4.00%, Rate Floor: 0.50%) due 11/19/29[◊]	533,721	336,244
Central Parent LLC		
6.95% (3 Month Term SOFR + 3.25%) due 07/06/29[◊]	288,500	204,861
Total Technology		332,410,320
COMMUNICATIONS - 1.6%		
Zephyr Bidco Ltd.		
8.48% (1 Month SONIA + 4.75%) due 07/20/28[◊]	GBP 20,850,000	25,914,414
Salsa Bidco GmbH		
5.87% (6 Month EURIBOR + 3.75%) due 11/18/32[◊,a]	EUR 19,650,000	22,437,959
Total Webhosting Solutions BV		
5.89% (1 Month EURIBOR + 4.00%) due 11/06/31[◊]	EUR 18,000,000	18,080,164
Tripadvisor, Inc.		
6.42% (1 Month Term SOFR + 2.75%) due 07/08/31[◊]	17,046,597	16,109,034
Speedster Bidco GmbH		
6.70% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 12/11/31[◊]	8,578,482	8,197,855
5.75% (6 Month EURIBOR + 3.25%) due 12/10/31[◊]	EUR 5,700,000	6,278,734

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
COMMUNICATIONS - 1.6% (continued)		
Firstdigital Communications LLC		
8.53% (1 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 12/17/26[◊,a]	10,305,690	$ 10,142,829
Redhalo Midco UK Ltd.		
5.38% (3 Month EURIBOR + 3.25%) due 03/22/31[◊]	EUR 8,500,000	9,257,423
Masorange Finco Plc		
4.38% (6 Month EURIBOR + 2.25%) due 03/20/31[◊]	EUR 6,100,000	7,029,114
Level 3 Financing, Inc.		
6.92% (1 Month Term SOFR + 3.25%) due 03/29/32[◊]	6,535,000	6,528,204
Cengage Learning, Inc.		
6.67% (3 Month Term SOFR + 3.00%, Rate Floor: 1.00%) due 03/24/31[◊]	6,644,332	6,495,499
Gen Digital, Inc.		
5.42% (1 Month Term SOFR + 1.75%) due 04/16/32[◊]	5,657,250	5,561,812
Zayo Group Holdings, Inc.		
6.78% (1 Month Term SOFR + 3.00%) (in-kind rate was 0.50%) due 03/11/30[◊,k]	3,941,578	3,864,086
Xplore, Inc.		
6.00% (1 Month Term SOFR + 1.61%) due 10/24/31[◊]	3,620,762	2,285,606
5.28% (1 Month Term SOFR + 1.50%) (in-kind rate was 3.50%) due 10/23/29[◊,k]	1,056,092	954,443
Sunrise Financing Partnership		
6.10% (6 Month Term SOFR + 2.47%) due 02/29/32[◊]	2,650,000	2,629,303
Total Communications		151,766,479
ENERGY - 0.3%		
Par Petroleum LLC		
6.93% (3 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 02/28/30[◊]	8,815,524	8,808,913
Apro LLC		
7.43% (1 Month Term SOFR + 3.75%) due 07/09/31[◊]	8,548,927	8,559,613
Liquid Tech Solutions Holdings LLC		
7.17% (1 Month Term SOFR + 3.50%) due 10/12/32[◊]	8,345,511	8,329,905
Bip PipeCo Holdings LLC		
5.65% (3 Month Term SOFR + 2.00%) due 12/06/30[◊]	3,323,032	3,324,428
Transmontaigne Operating Co., LP		
5.92% (1 Month Term SOFR + 2.25%, Rate Floor: 1.50%) due 03/16/30[◊]	1,000,000	997,750
Total Energy		30,020,609

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 25.3% (continued)		
BASIC MATERIALS - 0.3%		
Lummus Technology Holdings V LLC		
6.17% (1 Month Term SOFR + 2.50%) due 12/31/29[◊]	9,792,780	$ 9,707,093
SCIL US Holdings LLC		
6.13% (6 Month EURIBOR + 4.00%) due 11/08/32[◊]	EUR 4,550,000	5,214,632
7.79% (6 Month Term SOFR + 4.00%) due 11/08/32[◊]	1,246,875	1,239,868
Discovery Purchaser Corp.		
7.42% (3 Month Term SOFR + 3.75%, Rate Floor: 0.50%) due 10/04/29[◊]	6,284,263	6,172,717
Arsenal AIC Parent LLC		
6.42% (1 Month Term SOFR + 2.75%) due 08/18/30[◊]	3,524,877	3,529,283
Paint Intermediate III LLC		
6.67% (3 Month Term SOFR + 3.00%) due 10/09/31[◊]	1,396,474	1,388,625
Ecovyst Catalyst Technologies LLC		
5.67% (3 Month Term SOFR + 2.00%) due 06/12/31[◊]	245,517	245,429
Total Basic Materials		27,497,647
INFRASTRUCTURE - 0.2%		
QTS Good News Facility		
6.38% (SOFR + 3.00%) due 10/09/28[◊,a]	19,150,000	19,140,868
UTILITIES - 0.1%		
Powergrid Services LLC		
8.45% (3 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 07/01/32[◊,a]	7,870,368	7,832,631
8.42% (1 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 07/01/30[◊,a]	345,255	345,255
Project Aurora Us Finco, Inc.		
6.45% (3 Month Term SOFR + 2.75%) due 12/06/32[◊]	2,294,250	2,294,250
Total Utilities		10,472,136
CONSUMER DISCRETIONARY - 0.1%		
Vacation Rental Brands Holdings		
8.95% (3 Month Term SOFR + 5.25%, Rate Floor: 1.00%) due 05/06/32[◊,a]	8,232,859	8,156,271
Total Consumer Discretionary		8,156,271
Total Senior Floating Rate Interests (Cost $2,380,472,361)		2,347,604,853

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0%		
COLLATERALIZED LOAN OBLIGATIONS - 12.7%		
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A CR, 6.73% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33[◊,d]	35,000,000	$ 34,888,053
2017-9A DR, 7.88% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33[◊,d]	7,750,000	7,656,010
2017-9A A2TR, 5.73% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33[◊,d]	2,950,000	2,957,542
FS Rialto		
2021-FL3 D, 6.29% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 11/16/36[◊,d]	36,500,000	36,005,779
2021-FL2 D, 6.59% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38[◊,d]	8,850,000	8,832,218
BCRED CLO LLC		
2026-1A C, 5.60% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/24/39[◊,d]	21,200,000	21,068,797
2025-1A C, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37[◊,d]	21,000,000	20,875,653
Golub Capital Partners CLO 69M		
2023-69A DR, 6.71% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 11/09/38[◊,d]	38,312,500	37,257,462
2023-69A CR, 5.71% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/09/38[◊,d]	1,600,000	1,590,465
Owl Rock CLO XXIV LLC		
2026-24A C, 5.57% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 01/22/38[◊,d]	34,650,000	34,430,007
FS Rialto Issuer LLC		
2024-FL9 C, 6.32% (1 Month Term SOFR + 2.64%, Rate Floor: 2.65%) due 10/19/39[◊,d]	10,450,000	10,361,578
2025-FL10 C, 5.82% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 08/19/42[◊,d]	9,800,000	9,760,847
2026-FL11 C, 5.73% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 01/19/44[◊,d]	9,289,000	9,249,598
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
2025-FL10 B, 5.52% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42[◊,d]	1,500,000	$ 1,494,076
BSPRT Issuer LLC		
2026-FL13 C, 5.85% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/18/43[◊,d]	11,928,000	11,928,000
2024-FL11 C, 6.32% (1 Month Term SOFR + 2.64%, Rate Floor: 2.64%) due 07/15/39[◊,d]	7,825,000	7,816,002
2025-FL12 C, 5.88% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 01/17/43[◊,d]	6,850,000	6,830,937
2025-FL12 B, 5.63% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/17/43[◊,d]	3,750,000	3,741,329
Ares Direct Lending CLO 6 LLC		
2025-2A D, 7.05% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 10/16/37[◊,d]	21,450,000	20,873,578
2025-2A C, 5.95% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/16/37[◊,d]	9,000,000	8,949,617
Cerberus Loan Funding 52 LLC		
2025-3A C, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/15/37[◊,d]	22,700,000	22,574,471
2025-3A D, 7.07% (3 Month Term SOFR + 3.40%, Rate Floor: 3.40%) due 10/15/37[◊,d]	6,800,000	6,731,096
LoanCore Issuer Ltd.		
2021-CRE6 D, 6.64% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38[◊,d]	11,300,000	11,287,716
2021-CRE5 D, 6.79% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36[◊,d]	8,250,000	8,151,210
2022-CRE7 D, 6.77% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37[◊,d]	6,400,000	6,331,686
2021-CRE5 C, 6.14% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 07/15/36[◊,d]	3,400,000	3,385,681
Fontainbleau Vegas		
7.92% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28[◊,a]	26,499,999	27,160,818

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
TRTX Issuer Ltd.		
2025-FL6 B, 5.73% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 09/18/42[◊,d]	17,100,000	$ 16,623,414
2025-FL7 C, 5.88% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 06/18/43[◊,d]	8,000,000	7,961,093
BXMT Ltd.		
2020-FL2 C, 5.69% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 02/15/38[◊,d]	15,640,000	15,588,793
2020-FL2 D, 5.99% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 02/15/38[◊,d]	8,000,000	7,904,392
2026-FL6 B, 5.63% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/43[◊,d]	1,000,000	991,463
Cerberus Loan Funding XLVII LLC		
2024-3A C, 6.22% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 07/15/36[◊,d]	20,150,000	20,056,562
2024-3A D, 8.02% (3 Month Term SOFR + 4.35%, Rate Floor: 4.35%) due 07/15/36[◊,d]	3,900,000	3,842,069
Cerberus Loan Funding XLIV LLC		
2023-5A C, 7.87% (3 Month Term SOFR + 4.20%, Rate Floor: 4.20%) due 01/15/36[◊,d]	22,800,000	22,790,533
BDS LLC		
2025-FL16 C, 5.78% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 06/19/43[◊,d]	15,208,000	15,157,966
2025-FL15 C, 5.83% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 03/19/43[◊,d]	7,450,000	7,409,271
GS REFT Issuer Ltd.		
2026-FL1 C, 5.82% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 04/19/43[◊,d]	14,300,000	14,300,000
2026-FL1 B, 5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/19/43[◊,d]	6,775,000	6,775,000
Hlend CLO LLC		
2025-3A B, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37[◊,d]	18,400,000	18,336,940
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,d]	1,600,000	$ 1,595,127
RR Ltd.		
2025-39A SUB due 04/15/38[d,p]	18,750,000	12,150,750
2025-41A SUB due 11/14/25[d,p]	9,700,000	6,729,181
ACRES Commercial Realty Issuer LLC		
2026-FL4 C, 5.93% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 08/18/44[◊,d]	18,600,000	18,544,142
LoanCore Issuer LLC		
2025-CRE9 B, 5.63% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/18/42[◊,d]	11,900,000	11,875,811
2025-CRE8 C, 5.82% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/17/42[◊,d]	5,750,000	5,720,586
Owl Rock CLO I LLC		
2019-1A C, 7.91% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/20/36[◊,d]	17,250,000	17,244,266
Cerberus Loan Funding XLV LLC		
2024-1A C, 6.82% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 04/15/36[◊,d]	17,150,000	17,096,845
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A D, 7.01% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/15/37[◊,a,d]	17,600,000	17,030,827
Madison Park Funding XLVIII Ltd.		
2021-48A D1R, 6.32% (3 Month Term SOFR + 2.65%, Rate Floor: 2.65%) due 01/19/39[◊,d]	16,750,000	16,442,286
Owl Rock CLO VIII LLC		
2022-8A CR, 6.07% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/24/37[◊,d]	16,000,000	15,919,042
STWD Ltd.		
2022-FL3 D, 6.42% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38[◊,d]	11,900,000	11,741,750
2021-FL2 D, 6.59% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38[◊,d]	3,750,000	3,736,150

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
Golub Capital Partners CLO 83M		
2025-83A D, 6.89% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 11/09/38◊,d	14,900,000	$ 14,490,177
Carlyle Direct Lending CLO LLC		
2015-1A BR, 6.42% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/15/36◊,d	14,200,000	14,140,475
Golub Capital Partners CLO 16M-R3		
2013-16A CR3, 6.26% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 08/09/39◊,d	14,150,000	14,085,093
GoldenTree Loan Management US CLO 9 Ltd.		
2021-9A DR, 7.02% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 04/20/37◊,d	13,500,000	13,538,746
Owl Rock CLO VII LLC		
2022-7A BR, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/38◊,d	12,900,000	12,900,000
Cerberus Loan Funding XL LLC		
2023-1A C, 8.07% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35◊,d	12,750,000	12,751,140
Ares Direct Lending CLO 2 LLC		
2024-2A D, 7.57% (3 Month Term SOFR + 3.90%, Rate Floor: 3.90%) due 10/20/36◊,d	13,050,000	12,718,804
Owl Rock CLO XXI LLC		
2025-21A C, 6.07% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 07/24/34◊,d	12,575,000	12,511,362
Owl Rock CLO IX LLC		
2022-9A CR, 5.96% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/22/37◊,d	12,550,000	12,484,799
AREIT Ltd.		
2025-CRE11 B, 5.68% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/25/43◊,d	7,231,000	7,207,117
2025-CRE10 B, 5.52% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 01/17/30◊,d	5,200,000	5,151,885
Owl Rock CLO XXII LLC		
2025-22A C, 6.15% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/20/37◊,d	12,150,000	$ 12,082,724
Octagon 78 Ltd.		
2025-3A SUB due 10/20/38d,p	16,696,400	11,906,203
HPS Private Credit CLO LLC		
2025-3A C, 6.47% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 07/20/37◊,d	5,900,000	5,876,100
2025-3A D, 7.67% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 07/20/37◊,d	6,000,000	5,849,264
OCP CLO Ltd.		
2025-44A SUB due 10/24/38d,p	9,800,000	6,908,020
2024-38A SUB due 01/21/38d,p	8,250,000	4,622,475
Fortress Credit BSL XV Ltd.		
2022-2A CR, 6.27% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/18/33◊,d	11,150,000	11,187,232
Ares LXXVII CLO Ltd.		
2025-77A SUB due 07/15/38d,p	14,970,000	11,023,758
Brsp Ltd.		
2026-FL3 C, 5.78% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 08/19/43◊,d	11,066,000	11,016,989
Wonder Lake Park CLO Ltd.		
2025-1A SUB due 07/24/38d,p	18,203,000	10,958,206
KREF Ltd.		
2021-FL2 AS, 5.09% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39◊,d	11,000,000	10,852,155
Cerberus Loan Funding 50 LLC		
2025-1A C, 6.27% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 07/15/37◊,d	10,800,000	10,797,984
Cerberus Loan Funding 53 LLC		
2025-4A D, 6.88% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/38◊,d	10,750,000	10,635,603
Owl Rock CLO XVI LLC		
2024-16A C, 6.97% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 04/20/36◊,d	10,150,000	10,123,137
Brant Point CLO Ltd.		
2025-7A SUB due 07/25/38d,p	12,454,500	7,219,375
2025-8A SUB due 03/31/38d,p	4,000,000	2,848,800

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
Cerberus Loan Funding 51 LLC		
2025-2A C, 6.02% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 10/15/37[◊,d]	10,100,000	$ 10,048,022
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A CR, 6.93% (3 Month Term SOFR + 3.26%, Rate Floor: 3.00%) due 04/15/33[◊,d]	9,900,000	9,872,619
Cerberus Loan Funding XLVI, LP		
2024-2A C, 6.72% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 07/15/36[◊,d]	8,000,000	7,973,211
2024-2A D, 8.62% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 07/15/36[◊,d]	1,000,000	980,359
STWD LLC		
2025-FL4 C, 5.88% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 11/19/42[◊,d]	8,700,000	8,645,588
Ballyrock CLO Ltd.		
2020-14A SUB due 07/20/37[d,p]	9,750,000	5,483,108
2019-1A DR, 10.68% (3 Month Term SOFR + 7.01%, Rate Floor: 6.75%) due 07/15/32[◊,d]	3,150,000	3,112,970
GoldenTree Loan Management US CLO 24 Ltd.		
2025-24A E, 8.27% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 10/20/38[◊,d]	8,650,000	8,297,907
Symphony CLO 48 Ltd.		
2025-48A SUB due 04/20/38[d,p]	12,800,000	8,051,200
PFP Ltd.		
2026-13 C, 5.68% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 08/18/43[◊,d]	4,200,000	4,203,549
2024-11 B, 6.16% (1 Month Term SOFR + 2.49%, Rate Floor: 2.49%) due 09/17/39[◊,d]	2,239,942	2,220,005
2025-12 B, 5.72% (1 Month Term SOFR + 2.04%, Rate Floor: 2.04%) due 12/18/42[◊,d]	1,000,000	998,609
Kennedy Lewis CLO 21 Ltd.		
2025-21A SUB due 07/25/38[d,p]	11,450,000	7,145,487

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
Acrec LLC		
2026-FL4 C, 5.68% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/18/43[◊,d]	4,400,000	$ 4,371,334
2025-FL3 C, 5.97% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 08/18/42[◊,d]	2,675,000	2,666,765
Dryden 37 Senior Loan Fund		
2015-37A BR, 5.33% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◊,d]	3,494,745	3,489,904
2015-37A CR, 7.18% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◊,d]	3,166,667	3,176,856
2015-37A SUB due 01/15/31[d,p]	4,736,186	8,454
Carlyle US CLO Ltd.		
2025-4A SUB due 10/25/37[d,p]	9,550,000	6,162,615
2020-1A DRR, 8.62% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 01/20/38[◊,d]	500,000	460,009
BSPDF Issuer LLC		
2026-FL3 C, 5.75% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 09/18/43[◊,d]	6,150,000	6,110,633
2025-FL2 AS, 5.61% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42[◊,d]	500,000	499,169
Madison Park Funding LVIII Ltd.		
2024-58A D, 7.32% (3 Month Term SOFR + 3.65%, Rate Floor: 3.65%) due 04/25/37[◊,d]	6,600,000	6,499,017
Octagon 74 Ltd.		
2025-2A SUB due 04/22/38[d,p]	12,750,000	6,488,602
Regatta 33 Funding Ltd.		
2025-2A SUB due 07/25/38[d,p]	9,420,000	6,384,876
Eldridge CLO Ltd.		
2025-1A C, 5.87% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 10/20/38[◊,d]	6,200,000	6,211,025
Regatta 34 Funding Ltd.		
2025-3A SUB due 07/20/38[d,p]	9,560,000	6,131,784
Neuberger Berman CLO 32R Ltd.		
2019-32RA C, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/20/39[◊,d]	5,800,000	5,803,701

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
LRECS LLC		
2025-CRE1 B, 5.68% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 08/19/43[◊,d]	5,650,000	$ 5,610,935
Cerberus Loan Funding XLVIII LLC		
2024-4A D, 7.52% (3 Month Term SOFR + 3.85%, Rate Floor: 3.85%) due 10/15/36[◊,d]	5,350,000	5,321,158
Madison Park Funding LXXI Ltd.		
2025-71A E, 8.42% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/23/38[◊,d]	5,500,000	5,144,275
AGL CLO 35 Ltd.		
2024-35A SUB due 01/21/38[d,p]	7,750,000	3,996,055
2024-35A E, 8.82% (3 Month Term SOFR + 5.15%, Rate Floor: 5.15%) due 01/21/38[◊,d]	300,000	277,694
Ares LXXVIII CLO Ltd.		
2025-78A SUB due 01/15/39[d,p]	5,050,000	3,848,605
Acore Issuer LLC		
2026-FL1 C, 5.78% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 08/20/43[◊,d]	3,750,000	3,736,341
Elmwood CLO XI Ltd.		
2021-4A ER, 8.37% (3 Month Term SOFR + 4.70%, Rate Floor: 4.70%) due 01/20/38[◊,d]	3,750,000	3,613,961
Neuberger Berman Loan Advisers CLO 38 Ltd.		
2020-38A ER2, 8.27% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 10/20/36[◊,d]	3,500,000	3,304,826
Magnetite LII Ltd.		
2025-52A SUB due 01/25/39[d,p]	4,100,000	3,139,370
Hamlin Park CLO Ltd.		
2024-1A SUB due 10/20/37[d,p]	5,550,000	3,115,270
Neuberger Berman Loan Advisers CLO 60 Ltd.		
2025-60A SUB due 04/22/39[d,p]	4,650,000	2,922,525
Midocean Credit CLO XXI		
2025-21A SUB due 10/20/38[d,p]	4,000,000	2,835,200
Ares Direct Lending CLO 1 LLC		
2024-1A B, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36[◊,d]	2,750,000	2,744,092

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
JCP Direct Lending CLO LLC		
2023-1A BR, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/20/37[◊,d]	2,550,000	$ 2,542,856
Neuberger Berman Loan Advisers CLO 57 Ltd.		
2024-57A SUB due 10/24/38[d,p]	4,250,000	2,388,882
OHA Credit Partners VII Ltd.		
2012-7A ER4, 8.16% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/20/38[◊,d]	2,250,000	2,156,555
Madison Park Funding LXV Ltd.		
2025-65A C, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/16/38[◊,d]	2,150,000	2,150,282
Greystone CRE Notes LLC		
2025-FL4 AS, 5.81% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 01/15/43[◊,d]	2,050,000	2,047,002
Bayard Park CLO Ltd.		
2025-1A SUB due 07/24/38[a,d,p]	3,600,000	1,985,832
Sound Point CLO Ltd.		
2025-1RA C, 5.76% (3 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 02/20/38[◊,d]	1,200,000	1,203,876
Great Lakes CLO Ltd.		
2014-1A SUB due 10/15/29[d,p]	1,500,000	674,512
Voya CLO Ltd.		
2013-1A INC due 10/15/30[d,p]	28,970,307	528,129
BNPP IP CLO Ltd.		
2014-2A E, 9.18% (3 Month Term SOFR + 5.51%) due 10/30/25[◊,d]	4,760,752	269,221
Dryden 50 Senior Loan Fund		
2017-50A SUB due 07/15/30[d,p]	7,895,000	80,134
Carlyle Global Market Strategies CLO Ltd.		
2013-3X SUB due 10/15/30[p]	4,938,326	35,902
2012-3A SUB due 01/14/32[d,p]	6,400,000	14,584
Octagon Loan Funding Ltd.		
2014-1A SUB due 11/18/31[d,p]	19,435,737	49,561
AMMC CLO XI Ltd.		
2012-11A SUB due 04/30/31[a,d,p]	5,650,000	41,245
Dryden 41 Senior Loan Fund		
2015-41A SUB due 04/15/31[d,p]	11,700,000	35,439
Venture XIII CLO Ltd.		
2013-13A SUB due 09/10/29[d,p]	13,790,000	1,379

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.7% (continued)		
Babson CLO Ltd.		
2014-IA SUB due 07/20/25[d,p]	11,900,000	$ 1,190
Copper River CLO Ltd.		
2006-1A INC due 01/20/21[g,p]	8,150,000	815
Marathon CLO V Ltd.		
2013-5A SUB due 11/21/27[d,p]	5,500,000	550
Total Collateralized Loan Obligations		1,178,957,739
FINANCIAL - 3.9%		
Blackstone Strategic Cap Holding II		
5.92% (1 Month Term SOFR + 2.25%) due 12/31/33[◊,a]	44,200,000	44,200,000
HarbourVest Partners LLC		
6.25% (3 Month Term SOFR + 2.58%) due 09/15/30[◊,a]	36,122,195	35,860,693
Lightning A		
5.50% due 03/01/37[a]	34,800,000	32,984,970
Thunderbird A		
5.50% due 03/01/37[a]	34,800,000	32,984,970
SP Touchdown Holdings, LP		
4.52% (3 Month EURIBOR + 2.75%) due 10/26/29[◊,a]	EUR 25,000,000	28,892,500
6.17% (3 Month Term SOFR + 2.50%) due 10/26/29[◊,a]	2,550,000	2,550,000
Pilatus Bank plc		
6.32% due 03/31/40	25,250,000	25,250,000
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55[a,d]	21,900,000	21,667,344
KKR Core Holding Co. LLC		
4.00% due 08/12/31[a]	19,968,383	18,554,359
Metis Issuer LLC		
6.89% due 05/15/55[a]	17,900,000	17,804,491
Atlas SP Partners, LP		
due 12/12/30[l]	17,550,000	17,550,000
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due 09/30/45[a]	17,000,000	17,302,332
Ceamer Finance LLC		
6.92% due 11/15/37[a]	7,742,271	7,883,014
6.79% due 11/15/39[a]	5,828,310	5,897,664
3.69% due 03/24/31[a]	2,066,292	1,999,228
Project Onyx I		
6.30% (3 Month Term SOFR + 2.63%) due 06/26/30[◊,a]	13,161,708	13,145,411
Lightning B		
7.50% due 03/01/37[a]	7,000,000	6,604,551
Thunderbird B		
7.50% due 03/01/37[a]	7,000,000	6,604,551
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28[a]	5,769,974	5,731,253
Nassau LLC		
2019-1, 3.98% due 08/15/34[g]	4,753,774	4,398,828

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
FINANCIAL - 3.9% (continued)		
Project Onyx II		
6.30% (3 Month Term SOFR + 2.63%) due 06/15/30[◊,a]	4,191,172	$ 4,191,636
STEIV 1		
2025-1A, 6.82% due 04/15/46[a]	3,950,000	3,852,674
Akso Health Group		
7.27% due 12/31/44[a]	2,479,195	2,498,880
Total Financial		358,409,349
TRANSPORT-AIRCRAFT - 2.2%		
AASET Trust		
2021-2A, 3.54% due 01/15/47[d]	11,242,307	10,659,845
2021-1A, 2.95% due 11/16/41[d]	7,801,160	7,523,707
2025-1A, 5.94% due 02/16/50[d]	7,122,995	7,165,447
2024-1A, 6.26% due 05/16/49[d]	3,249,447	3,293,587
2020-1A, 3.35% due 01/16/40[d]	1,554,928	1,544,385
2020-1A, 4.34% due 01/16/40[d]	1,181,455	1,166,696
2025-3A, 5.24% due 02/16/50[d]	637,367	628,592
Castlelake Aircraft Structured Trust		
2025-2A, 5.47% due 08/15/50[d]	13,602,399	13,596,751
2025-1A, 5.78% due 02/15/50[d]	7,846,304	7,902,374
2026-1A, 5.07% due 03/15/51[d]	3,350,000	3,288,326
2019-1A, 3.97% due 04/15/39[d]	1,221,979	1,209,803
2025-3A, 5.09% due 11/15/50[d]	1,071,075	1,057,265
MAPS Trust		
2026-1A, 5.20% due 01/15/51[d]	20,696,045	20,215,959
2021-1A, 2.52% due 06/15/46[d]	1,302,593	1,252,296
AASET Ltd.		
2024-2A, 5.93% due 09/16/49[d]	12,915,409	13,010,545
2025-2A, 5.52% due 02/16/50[d]	7,996,714	7,976,991
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46[d]	20,030,899	19,038,574
Navigator Aviation Ltd.		
2024-1, 6.09% due 08/15/49[d]	13,303,572	13,232,882
2025-1, 5.11% due 10/15/50[d]	926,119	907,399
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44[d,o]	8,112,585	7,999,820
2019-1, 5.19% due 12/15/44[d,o]	4,716,821	4,650,031
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46[d]	11,202,029	10,671,772

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
TRANSPORT-AIRCRAFT - 2.2% (continued)		
Slam Ltd.		
2024-1A, 5.34% due 09/15/49[d]	8,034,722	$ 8,003,924
2021-1A, 3.42% due 06/15/46[d]	2,520,000	2,404,905
FTAI Aircraft Leasing Offshore SPV, LP		
due 03/27/31[q]	7,158,128	7,158,128
Project Silver		
2019-1, 3.97% due 07/15/44[d]	4,095,084	3,984,517
WAVE LLC		
2019-1, 3.60% due 09/15/44[d]	3,594,297	3,525,789
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42[d]	3,413,655	3,498,996
Sprite Ltd.		
2021-1, 3.75% due 11/15/46[d]	3,513,429	3,441,423
MAST Ltd.		
2026-1A, 5.13% due 02/15/51[d]	3,330,059	3,273,363
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[d]	2,851,137	2,836,935
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39[d]	2,489,990	2,469,198
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44[d]	2,368,988	2,365,672
Phantom Aviation		
2026-1A, 5.24% due 01/15/51[d]	1,095,742	1,074,226
Lift		
6.73% due 12/15/30[a]	723,735	734,732
Total Transport-Aircraft		202,764,855
INFRASTRUCTURE - 1.9%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52[d]	39,650,000	38,859,010
2024-1A, 8.87% due 05/15/54[d]	5,950,000	6,103,335
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53[d]	20,000,000	20,359,394
2021-1, 4.46% due 11/20/51[d]	11,750,000	11,646,102
2024-1A, 9.19% due 06/20/54[d]	7,250,000	7,517,086
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54[d]	17,550,000	17,203,191
2025-1A, 5.04% due 03/25/55[d]	11,550,000	11,127,784
VB-S1 Issuer LLC		
2026-1A, 5.19% due 03/15/56[d]	23,950,000	23,547,527
2026-1A, 6.84% due 03/15/56[d]	4,276,000	4,294,049
Surf Internet		
5.49% due 03/20/56[a]	10,550,000	10,550,000
ASSET-BACKED SECURITIES - 23.0% (continued)		
INFRASTRUCTURE - 1.9% (continued)		
QTS Issuer ABS II LLC		
2025-1A, 5.04% due 10/05/55[d]	7,950,000	$ 7,787,164
Blue Stream Issuer LLC		
2023-1A, 6.90% due 05/20/53[d]	3,400,000	3,437,853
2024-1A, 6.04% due 11/20/54[d]	1,850,000	1,865,042
Aligned Data Centers Issuer LLC		
2021-1A, 2.48% due 08/15/46[d]	4,925,000	4,869,897
ALLO Issuer LLC		
2025-1A, 6.16% due 04/20/55[d]	2,100,000	2,125,241
MetroNet Infrastructure Issuer LLC		
2026-1A, 5.27% due 04/20/56[d]	1,700,000	1,705,498
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[d]	1,650,000	1,631,631
Consolidated Communications LLC / Fidium Fiber Finance Holdco LLC		
2026-1A, 5.42% due 03/20/56[d]	1,450,000	1,430,151
Kinetic ABS Issuer LLC		
2026-1A, 5.22% due 02/25/56[d]	1,400,000	1,396,012
Total Infrastructure		177,455,967
INSURANCE - 0.8%		
Dogwood State Bank		
6.45% due 06/24/32[a]	36,926,298	37,019,424
Obra Longevity		
8.48% due 06/30/39[a]	34,300,000	35,587,533
CHEST		
7.13% due 03/23/43[a]	5,100,000	5,255,340
Total Insurance		77,862,297
WHOLE BUSINESS - 0.7%		
SERVPRO Master Issuer LLC		
2025-1A, 5.53% due 10/25/55[d]	29,027,250	28,705,233
Subway Funding LLC		
2024-1A, 6.51% due 07/30/54[d]	17,528,125	17,546,931
2024-3A, 5.91% due 07/30/54[d]	8,936,875	8,704,401
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54[d]	9,233,125	9,404,160
Wendy's Funding LLC		
2025-1A, 5.42% due 12/15/55[d]	1,596,000	1,579,719
2018-1A, 3.88% due 03/15/48[d]	128,407	125,972

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.0% (continued)		
WHOLE BUSINESS - 0.7% (continued)		
Jersey Mike's Funding LLC		
2026-1A, 5.48% due 02/15/56[d]	950,000	$ 933,645
Total Whole Business		67,000,061
NET LEASE - 0.6%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50[d]	27,799,000	26,172,055
SVC ABS LLC		
2026-1A, 5.80% due 03/20/56[d]	16,250,000	16,032,331
2023-1A, 5.55% due 02/20/53[d]	5,904,135	5,857,825
CARS-DB7, LP		
2023-1A, 6.50% due 09/15/53[d]	11,031,625	11,079,824
CMFT Net Lease Master Issuer LLC		
2021-1, 2.57% due 07/20/51[d]	478,852	412,167
Total Net Lease		59,554,202
UNSECURED CONSUMER LOANS - 0.1%		
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37[d]	4,459,141	4,439,523
Regional Management Issuance Trust		
2025-1, 5.73% due 04/17/34[d]	1,600,000	1,610,815
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47[d]	1,287,337	1,281,992
Total Unsecured Consumer Loans		7,332,330
SOLAR - 0.1%		
SSI ABS Issuer LLC		
2025-1, 6.15% due 07/25/65[d]	4,002,302	3,965,398
SINGLE FAMILY RESIDENCE - 0.0%		
STAR Trust		
2025-SFR6, 5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 08/17/42[◊,d]	700,000	701,384
Total Asset-Backed Securities (Cost $2,222,614,213)		2,134,003,582
FOREIGN GOVERNMENT DEBT - 1.3%		
Australia Government Bond		
4.25% due 03/21/36	AUD 173,840,000	113,077,288
Eagle Funding Luxco SARL		
5.50% due 08/17/30[d]	10,700,000	10,756,175
Total Foreign Government Debt (Cost $127,826,865)		123,833,463
U.S. TREASURY BILLS - 1.1%		
U.S. Treasury Bills		
3.64% due 04/21/26[r]	51,000,000	50,897,221
3.64% due 04/07/26[r]	17,900,000	17,889,166
3.62% due 04/14/26[r]	15,200,000	15,180,184

	FACE AMOUNT~	VALUE
U.S. TREASURY BILLS - 1.1% (continued)		
3.64% due 04/07/26[r]	13,864,000	$ 13,855,607
3.65% due 04/23/26[r]	3,100,000	3,093,124
3.64% due 04/14/26[r]	1,600,000	1,597,901
3.64% due 04/28/26[r]	1,200,000	1,196,731
Total U.S. Treasury Bills (Cost $103,709,910)		103,709,934
CONVERTIBLE BONDS - 0.3%		
CONSUMER, NON-CYCLICAL - 0.3%		
Block, Inc.		
due 05/01/26[s]	21,951,000	21,863,196
Total Convertible Bonds (Cost $21,852,306)		21,863,196
	CONTRACTS/ NOTIONAL 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 $951,801,875)	3,950	1,086,250
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $97.50 (Notional Value $1,331,347,500)	5,530	622,125
Total Interest Rate Options		1,708,375
Equity Options		
CBOE Volatility Index Expiring May 2026 with strike price of $35.00 (Notional Value $8,860,225)	3,509	650,919
CBOE Volatility Index Expiring April 2026 with strike price of $35.00 (Notional Value $8,860,225)	3,509	308,792
Total Equity Options		959,711
Put Options on:		
Equity Options		
SPDR Gold Shares ETF Expiring April 2026 with strike price of $370.00 (Notional Value $538,109)	583	75,207
Total Equity Options		75,207
Total Listed Options Purchased (Cost $5,818,540)		2,743,293
OTC INTEREST RATE SWAPTIONS PURCHASED[t] - 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%	142,713,000	781,486

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[ᵗ] - 0.1% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	127,576,000	$ 586,987
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,022,000	454,563
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,021,000	454,556
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,020,000	454,549
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,020,000	454,549
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	95,346,000	435,830
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	79,283,000	434,148
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	79,284,000	362,890
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	79,283,000	362,886
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	95,419,000	354,182
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	62,328,000	286,776
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	47,572,000	260,117
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	47,570,000	260,107
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	47,560,000	217,398

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[ᵗ] - 0.1% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	47,476,000	$ 176,224
Total OTC Interest Rate Swaptions Purchased (Cost $7,066,103)		6,337,248
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	8,257,000	3,153
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of $140.00	3,701,000	—
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $140.00	37,719,000	—
Total OTC Options Purchased (Cost $1,939,587)		3,153
Total Investments - 117.0% (Cost $11,245,507,589)		$ 10,848,116,214
LISTED OPTIONS WRITTEN - (0.0)%		
Call Options on:		
Equity Options		
CBOE Volatility Index Expiring April 2026 with strike price of $50.00 (Notional Value $8,860,225)	3,509	(115,797)
CBOE Volatility Index Expiring May 2026 with strike price of $50.00 (Notional Value $8,860,225)	3,509	(338,618)
SPDR Gold Shares ETF Expiring April 2026 with strike price of $440.00 (Notional Value $538,109)	583	(537,818)
Total Equity Options		(992,233)
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $98.00 (Notional Value $1,331,347,500)	5,530	(449,312)
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $98.00 (Notional Value $951,801,875)	3,950	(691,250)
Total Interest Rate Options		(1,140,562)

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS WRITTEN - (0.0)% (continued)		
Put Options on:		
Equity Options		
SPDR Gold Shares ETF Expiring April 2026 with strike price of $325.00 (Notional Value $538,109)	583	$ (18,948)
CBOE Volatility Index Expiring May 2026 with strike price of $19.00 (Notional Value $13,291,600)	5,264	(368,480)
Total Equity Options		(387,428)
Total Listed Options Written (Premium received $3,472,550)		(2,520,223)
OTC OPTIONS WRITTEN - (0.0)%		
Call Options on:		
Equity Options		
Goldman Sachs International iShares iBoxx USD High Yield Corporate Bond ETF Expiring April 2026 with strike price of $80.12 (Notional Value $114,296,930)	1,436,613	(1,587)
Goldman Sachs International iShares iBoxx USD High Yield Corporate Bond ETF Expiring April 2026 with strike price of $80.08 (Notional Value $115,397,563)	1,450,447	(69,989)
Goldman Sachs International iShares iBoxx USD High Yield Corporate Bond ETF Expiring April 2026 with strike price of $79.62 (Notional Value $115,634,891)	1,453,430	(521,064)
Goldman Sachs International iShares iBoxx USD High Yield Corporate Bond ETF Expiring April 2026 with strike price of $78.50 (Notional Value $116,237,956)	1,461,010	(1,767,389)
Total Equity Options		(2,360,029)
Total OTC Options Written (Premium received $2,524,111)		(2,360,029)
OTC INTEREST RATE SWAPTIONS WRITTEN[ι] - (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%	40,718,750	(40,735)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	40,718,750	(40,735)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[ι] - (0.1)% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	57,006,250	$ (47,131)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	57,006,250	(47,131)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	65,150,000	(59,409)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	65,150,000	(59,409)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,020,000	(150,209)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,020,000	(150,209)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,021,000	(150,211)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,022,000	(150,214)
Total Interest Rate Swaptions		(895,393)
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	47,560,000	(138,118)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	47,476,000	(138,407)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	40,718,750	(166,265)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	40,718,750	(166,265)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	47,570,000	(180,669)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	47,572,000	(180,676)

MACRO OPPORTUNITIES FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[t] - (0.1)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	62,328,000	$ (182,531)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	57,006,250	(261,852)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	57,006,250	(261,852)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	65,150,000	(273,249)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	65,150,000	(273,249)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	95,346,000	(276,891)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	95,419,000	$ (278,175)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	79,283,000	(301,773)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	127,576,000	(370,490)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	142,713,000	(543,206)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	158,567,000	(603,550)
Total Interest Rate Swaptions		(4,597,218)
Total OTC Interest Rate Swaptions Written (Premium received $7,147,006)		(5,492,611)
Other Assets & Liabilities, net - (16.9)%		(1,564,921,347)
Total Net Assets - 100.0%		$ 9,272,822,004

* 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] Value determined based on Level 3 inputs.
[b] Affiliated issuer.
[c] Special Purpose Acquisition Company (SPAC).
[d] 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 $4,108,905,272 (cost $4,281,484,815), or 44.3% of total net assets.
[e] A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
[f] Rate indicated is the 7-day yield as of March 31, 2026.
[g] 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 $52,654,832 (cost $58,262,408), or 0.6% of total net assets.
[h] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[i] Perpetual maturity.
[j] Security is in default of interest and/or principal obligations.
[k] Payment-in-kind security.
[l] Security is unsettled at period end and may not have a stated effective rate.
[m] All or a portion of this security is pledged as collateral for futures and swap agreements at March 31, 2026.
[n] Security is an interest-only strip.
[o] 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.
[p] Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
[q] Security has no stated coupon.
[r] Rate indicated is the effective yield at the time of purchase.
[s] Zero coupon rate security.

[t] Swaptions — See additional disclosure in the swaptions table below for more information on swaptions.

AUD — Australian Dollar
CAD — Canadian Dollar
CMT — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
LLC — Limited Liability Company
plc — Public Limited Company
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)[a]
Commodity Futures Contracts Purchased				
Gold 100 oz. Futures Contracts	107	Jun 2026	$ 50,061,020	$ 2,038,075
Interest Rate Futures Contracts Purchased				
U.S. Treasury 5 Year Note Futures Contracts	1,051	Jun 2026	113,696,854	$ (80,789)
U.S. Treasury 2 Year Note Futures Contracts	1,146	Jun 2026	237,732,328	(410,529)
U.S. Treasury Long Bond Futures Contracts	988	Jun 2026	112,508,500	(1,403,597)
3-Month SOFR Futures Contracts	1,939	Dec 2027	468,244,263	(1,918,290)
				$ (3,813,205)
Interest Rate Futures Contracts Sold Short				
3-Month SOFR Futures Contracts	1,939	Dec 2026	467,129,338	$ 2,555,561

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[a]
J.P. Morgan Securities LLC	ICE	CDX. NA.IG.45.V1	1.00%	Quarterly	12/20/30	$ 539,300,000	$ (9,737,371)	$ (11,673,064)	$ 1,935,693
J.P. Morgan Securities LLC	ICE	CDX. NA.HY.45.V1	5.00%	Quarterly	12/20/30	69,210,900	(3,812,944)	(4,863,728)	1,050,784
							$ (13,550,315)	$ (16,536,792)	$ 2,986,477

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	$ 27,695,000	$ (3,725,631)	$ (3,133,383)	$ (592,248)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (15-25%)	5.00%	Quarterly	12/20/29	27,695,000	(1,943,878)	(1,310,858)	(633,020)
						$ (5,669,509)	$ (4,444,241)	$ (1,225,268)

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)[a]
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.75%	Annually	08/01/29	$ 152,530,000	$ 505,115	$ 624	$ 504,491
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.47%	Annually	09/23/31	199,875,000	(1,592,210)	(143,943)	(1,448,267)
								$ (1,087,095)	$ (143,319)	$ (943,776)

Total Return Swap Agreements

Counterparty	Reference Obligation	Type[b]	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements								
Bank of America, N.A.	SPDR S&P 500 ETF Trust	Pay	4.25% (Federal Funds Rate + 0.61%)	At Maturity	06/16/26	74,100	$ 48,190,194	$ 2,654,290
Citibank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	03/31/28	22,850,000	22,849,132	(868)
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	02/01/28	8,000,000	7,998,856	(1,144)
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	01/19/28	8,000,000	7,998,560	(1,440)
Bank of America, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	12/15/28	8,000,000	7,997,592	(2,408)
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	04/03/30	8,000,000	7,997,088	(2,912)
Morgan Stanley & Co. International plc	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	10/12/28	8,000,000	7,996,976	(3,024)
Bank of America, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	03/02/29	8,000,000	7,996,928	(3,072)
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	05/04/29	8,000,000	7,996,848	(3,152)
Citibank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	07/11/28	8,000,000	7,996,688	(3,312)
Bank of America, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	09/13/28	8,000,000	7,996,480	(3,520)
Bank of America, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	11/14/28	8,000,000	7,996,344	(3,656)
Bank of America, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	06/07/29	8,000,000	7,995,960	(4,040)
Citibank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	08/09/29	8,000,000	7,995,928	(4,072)
Goldman Sachs International	GS Equity Custom Basket	Pay	4.29% (Federal Funds Rate + 0.65%)	At Maturity	04/26/27	25,232	11,660,212	(62,236)
Bank of America, N.A.	BofA Equity Custom Basket	Pay	4.29% (Federal Funds Rate + 0.65%)	At Maturity	04/26/27	31,498	11,733,635	(80,018)
Goldman Sachs International	GS Equity Custom Basket	Pay	4.29% (Federal Funds Rate + 0.65%)	At Maturity	04/26/27	101,411	11,534,487	(96,245)
Bank of America, N.A.	BofA Equity Custom Basket	Pay	4.29% (Federal Funds Rate + 0.65%)	At Maturity	04/26/27	59,910	11,411,058	(301,308)
							$ 213,342,966	$ 2,077,863

Total Return Swap Agreements (continued)

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Interest Rate Swap Agreements								
Goldman Sachs International	Goldman Sachs Swaption Forward Volatility Index	Pay	2.64% (Federal Funds Rate - 1.00%)	At Maturity	05/15/26	252,444	$ 37,482,849	$ (2,831,551)

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount		Settlement Date	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	EUR	Sell	843,228,000	977,056,716	USD	04/14/26	$ 1,869,367
Bank of America, N.A.	GBP	Sell	88,005,000	118,003,968	USD	04/14/26	1,541,905
Citibank, N.A.	GBP	Sell	8,950,000	12,004,876	USD	04/14/26	160,828
Barclays Bank plc	CAD	Sell	5,899,000	4,349,698	USD	04/14/26	105,900
The Toronto-Dominion Bank	EUR	Buy	3,700,000	4,275,112	USD	04/14/26	3,912
The Toronto-Dominion Bank	EUR	Sell	6,617,000	7,648,503	USD	04/14/26	(4,011)
UBS AG	EUR	Buy	1,830,000	2,127,998	USD	04/14/26	(11,616)
							$ 3,666,285

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%	$ 142,713,000	$ 781,486
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/28/26	3.43%	127,576,000	586,987
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	66,022,000	454,563
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%	66,021,000	454,556
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	66,020,000	454,549
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	66,020,000	454,549
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/24/26	3.43%	95,346,000	435,830
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/28/26	3.38%	79,283,000	434,148
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.25%	12/28/26	3.25%	79,284,000	362,890

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
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.25%	12/28/26	3.25%	$ 79,283,000	$ 362,886
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.30%	09/25/26	3.30%	95,419,000	354,182
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/28/26	3.43%	62,328,000	286,776
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/24/26	3.38%	47,572,000	260,117
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/24/26	3.38%	47,570,000	260,107
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/24/26	3.43%	47,560,000	217,398
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.30%	09/25/26	3.30%	47,476,000	176,224
								$ 6,337,248

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.71%	08/19/26	2.71%	$ 40,718,750	$ (40,735)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.71%	08/19/26	2.71%	40,718,750	(40,735)
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%	57,006,250	(47,131)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.64%	08/13/26	2.64%	57,006,250	(47,131)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.69%	08/14/26	2.69%	65,150,000	(59,409)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.69%	08/14/26	2.69%	65,150,000	(59,409)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	66,020,000	(150,209)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	66,020,000	(150,209)

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%	$ 66,021,000	$ (150,211)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	66,022,000	(150,214)
								$ (895,393)
Put								
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	47,560,000	(138,118)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/25/26	3.95%	47,476,000	(138,407)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.71%	08/19/26	3.71%	40,718,750	(166,265)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.71%	08/19/26	3.71%	40,718,750	(166,265)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/24/26	3.95%	47,570,000	(180,669)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/24/26	3.95%	47,572,000	(180,676)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/28/26	3.95%	62,328,000	(182,531)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.64%	08/13/26	3.64%	57,006,250	(261,852)
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%	57,006,250	(261,852)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.69%	08/14/26	3.69%	65,150,000	(273,249)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.69%	08/14/26	3.69%	65,150,000	(273,249)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	95,346,000	(276,891)

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 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/25/26	3.95%	$ 95,419,000	$ (278,175)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	79,283,000	(301,773)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	127,576,000	(370,490)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	142,713,000	(543,206)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	158,567,000	(603,550)
								$ (4,597,218)

[a] Includes cumulative appreciation (depreciation).

[b] Total Return Swap - Type "Receive" indicates that the Fund receives the indicated financing rate. For such swaps, the Fund receives payments for any negative net return on the underlying reference obligation. The Fund makes payments for any positive net return on the underlying reference obligation. Type "Pay" indicates that the Fund pays the indicated financing rate. For such swaps, the Fund receives payments for any positive net return on the underlying reference obligation. The Fund makes payments for any negative net return on the underlying reference obligation.

[c] Autocallable instrument which pays a coupon and returns notional principal at maturity (or if called early) as long as the reference indices do not fall below specific thresholds.

CAD — Canadian Dollar
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
CDX.NA.IG.45.V1 — Credit Default Swap North American Investment Grade Series 45 Index Version 1
CME — Chicago Mercantile Exchange
EUR — Euro
GBP — British Pound
GS — Goldman Sachs International
ICE — Intercontinental Exchange
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate