		Shares		Value
PREFERRED STOCKS[††] - 0.5%				
Energy - 0.5%				
Venture Global LNG, Inc.				
9.00%[1]		70,000	$	73,188
Total Preferred Stocks				
(Cost $70,000)				73,188
MONEY MARKET FUNDS[*,†] - 4.2%**				
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.33%[2]		350,600		350,600
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.34%[2]		210,143		210,143
Total Money Market Funds				
(Cost $560,743)				560,743
		Face Amount		
ASSET-BACKED SECURITIES[††] - 59.4%				
Collateralized Loan Obligations - 34.1%				
Owl Rock CLO X LLC				
2023-10A A, 7.07% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/20/35[◊,1]	$	1,850,000		1,856,430
Owl Rock CLO IX LLC				
2024-9A BR, 6.37% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/22/37[◊,1]		250,000		254,137
Ares Direct Lending CLO 3 LLC				
2024-3A B, 6.29% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37[◊,1]		250,000		253,834
Wellfleet CLO Ltd.				
2024-2A BR, 6.48% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/18/37[◊,1]		250,000		251,706
Neuberger Berman Loan Advisers Clo 58 Ltd.				
2024-58A B, 6.21% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/18/38[◊,1]		250,000		251,217
Fortress Credit BSL XVI Ltd.				
2024-3A BR, 6.47% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/35[◊,1]		250,000		250,890
Fortress Credit Opportunities XXV CLO LLC				
2024-25A A1T, 5.99% (3 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 01/15/37[◊,1]		250,000		250,000
Cerberus Loan Funding XLVIII LLC				
2024-4A AN, 6.10% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,1]		100,000		100,750
2024-4A C, 6.75% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36[◊,1]		100,000		100,468
Ares Direct Lending CLO 2 LLC				
2024-2A B, 6.50% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/20/36[◊,1]		100,000		101,691
Owl Rock CLO XIX LLC				
2024-19A B, 6.52% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/22/37[◊,1]		100,000		101,690
Barings CLO Limited 2022-III				
2024-3A BR, 6.39% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37[◊,1]		100,000		100,858
ABPCI Direct Lending Fund CLO V Ltd.				
2024-5A A1RR, 6.82% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 01/20/36[◊,1]		100,000		100,610
Owl Rock CLO XIII LLC				
2023-13A A, 6.90% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 09/20/35[◊,1]		100,000		100,601
BDS LLC				
2024-FL13 AS, 6.36% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39[◊,1]		100,000		100,229
BCRED MML CLO 2022-1 LLC				
2022-1A A1, 6.27% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 04/20/35[◊,1]		100,000		100,050
BSPRT Issuer LLC				
2024-FL11 B, 6.69% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39[◊,1]		100,000		99,897
FS Rialto Issuer LLC				
2024-FL9 B, 6.66% (1 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/19/39[◊,1]		100,000		99,753

	Face Amount	Value
ASSET-BACKED SECURITIES†† - 59.4% (continued)		
Collateralized Loan Obligations - 34.1% (continued)		
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 6.12% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31[◊,1]	$ 70,317	$ 70,421
HERA Commercial Mortgage Ltd.		
2021-FL1 A, 5.54% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38[◊,1]	36,641	36,466
Total Collateralized Loan Obligations		4,581,698
Transport-Aircraft - 12.1%		
Slam Ltd.		
2024-1A, 5.34% due 09/15/49[1]	984,158	964,841
AASET Ltd.		
2024-2A, 5.93% due 09/16/49[1]	245,691	244,221
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49[1]	244,048	238,218
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46[1]	186,128	170,013
Total Transport-Aircraft		1,617,293
Whole Business - 4.0%		
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54[1]	100,000	103,393
Wingstop Funding LLC		
2024-1A, 5.86% due 12/05/54[1]	100,000	100,205
SERVPRO Master Issuer LLC		
2024-1A, 6.17% due 01/25/54[1]	99,250	99,555
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/05/49[1]	99,000	97,259
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[1]	95,750	90,915
Subway Funding LLC		
2024-3A, 5.91% due 07/30/54[1]	50,000	48,818
Total Whole Business		540,145
Unsecured Consumer Loans - 2.2%		
GreenSky Home Improvement Issuer Trust		
2024-2, 5.26% due 10/27/59[1]	100,000	99,694
Foundation Finance Trust		
2024-2A, 4.93% due 03/15/50[1]	100,000	98,537
Stream Innovations Issuer Trust		
2024-2A, 5.21% due 02/15/45[1]	92,069	91,756
Total Unsecured Consumer Loans		289,987
Infrastructure - 1.8%		
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[1]	100,000	100,161
Vantage Data Centers Issuer LLC		
2024-1A, 5.10% due 09/15/54[1]	100,000	98,140
SBA Tower Trust		
4.83% due 10/15/29[1]	50,000	48,840
Total Infrastructure		247,141
Financial - 1.7%		
Station Place Securitization Trust		
2024-SP4, 5.70% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25[◊,†††,1]	75,000	75,000
2024-SP3, 5.70% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25[◊,†††,1]	50,000	50,000
Ceamer Finance LLC		
6.79% due 11/15/39[†††]	100,000	100,000
Total Financial		225,000
Net Lease - 1.4%		
Tenet Equity Funding LLC		
2024-1A, 5.49% due 10/20/54[1]	99,960	98,417
Capital Automotive REIT		
2024-3A, 4.55% due 10/15/54[1]	99,688	93,114
Total Net Lease		191,531
Single Family Residence - 1.4%		
Tricon Residential Trust		
2024-SFR4, 4.65% due 11/17/41[1]	100,000	96,300
Invitation Homes Trust		
2024-SFR1, 4.00% due 09/17/41[1]	100,000	93,565
Total Single Family Residence		189,865
Consumer, Non-cyclical - 0.7%		
IP Lending X Ltd.		
2023-10A, 7.75% due 07/02/29[†††,1]	100,000	100,000
Total Asset-Backed Securities		
(Cost $7,992,063)		7,982,660

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 19.4%		
Residential Mortgage-Backed Securities - 18.8%		
OBX Trust		
2024-NQM15, 5.72% due 10/25/64[1,3]	$ 97,774	$ 97,239
2024-NQM16, 5.73% due 10/25/64[3]	97,463	97,151
2024-NQM13, 5.37% due 06/25/64[1,3]	94,726	93,898
2024-NQM12, 5.83% due 07/25/64[3]	93,141	92,920
PRPM LLC		
2024-5, 5.69% due 09/25/29[1,3]	140,870	140,335
2024-6, 5.70% due 11/25/29[1,3]	97,468	97,478
FIGRE Trust		
2024-HE5, 5.44% (WAC) due 10/25/54[◊,1]	143,682	142,706
2024-HE4, 5.06% (WAC) due 09/25/54[◊,1]	95,022	93,259
Mill City Securities Ltd.		
2024-RS2, 3.00% due 08/01/69[1,3]	100,000	92,409
2024-RS1, 3.00% due 11/01/69[1,3]	98,512	89,695
Towd Point Mortgage Trust		
2024-4, 4.38% (WAC) due 10/27/64[◊,1]	97,546	94,735
2023-CES2, 7.29% (WAC) due 10/25/63[◊,1]	76,093	77,470
NYMT Loan Trust		
2021-SP1, 4.67% due 08/25/61[1,3]	160,235	159,096
JP Morgan Mortgage Trust		
2024-NQM1, 5.95% due 02/25/64[1,3]	150,000	150,139
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39[1,3]	100,000	99,039
Finance of America HECM Buyout		
2024-HB1, 5.00% (WAC) due 10/01/34[◊,1]	100,000	98,202
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60[◊,1]	120,000	97,872
Cross Mortgage Trust		
2024-H7, 5.97% due 11/25/69[1,3]	98,159	97,564
HOMES Trust		
2024-AFC2, 5.98% (WAC) due 10/25/59[◊,1]	97,374	97,166
BRAVO		
2024-NQM6, 5.66% due 08/01/64[1,3]	96,773	96,348
ATLX Trust		
2024-RPL1, 3.85% due 04/25/64[1,3]	96,887	92,425
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70[1,3]	92,769	92,090
New Residential Mortgage Loan Trust		
2024-NQM2, 5.42% due 09/25/64[1]	90,883	89,829
Citigroup Mortgage Loan Trust, Inc.		
2022-A, 6.17% due 09/25/62[1,3]	81,194	81,209
Verus Securitization Trust 2023-3		
2023-3, 6.74% due 03/25/68[1,3]	67,107	67,565
Total Residential Mortgage-Backed Securities		2,527,839
Military Housing - 0.4%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 10/25/52[◊,1,4]	913,759	46,777
Commercial Mortgage-Backed Securities - 0.2%		
BXHPP Trust		
2021-FILM, 5.61% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,1]	25,000	23,452
Total Collateralized Mortgage Obligations		
(Cost $2,620,781)		2,598,068
SENIOR FLOATING RATE INTERESTS††,◊ - 7.7%		
Consumer, Cyclical - 2.3%		
Pacific Bells LLC		
due 11/10/28	100,000	99,950
Caesars Entertainment, Inc.		
due 02/06/30	98,503	98,462
Belron Finance US, LLC		
7.27% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 10/16/31	59,850	60,336
PCI Gaming Authority, Inc.		
6.36% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	29,850	29,763
Truck Hero, Inc.		
7.97% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 01/31/28	9,948	9,630

		Face Amount		Value
SENIOR FLOATING RATE INTERESTS[††,◊] - 7.7% (continued)				
Consumer, Cyclical - 2.3% (continued)				
Crash Champions Inc.				
9.27% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 02/23/29	$	9,962	$	9,411
Total Consumer, Cyclical				307,552
Industrial - 2.1%				
Cognita Ltd.				
8.82% (1 Month SOFR + 4.00%, Rate Floor: 4.50%) due 10/27/31[†††]		50,000		50,500
Jefferies Finance LLC				
due 10/09/31		50,000		50,250
StandardAero				
6.61% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 10/31/31		50,000		50,187
United Airlines, Inc.				
6.63% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/22/31		49,874		49,964
Artera Services LLC				
8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/15/31		29,850		29,543
Service Logic Acquisition, Inc.				
8.09% (3 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 10/29/27		24,875		25,015
TransDigm, Inc.				
6.83% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/19/32		24,938		24,976
Capstone Acquisition Holdings, Inc.				
8.96% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29[†††]		9,172		9,123
Total Industrial				289,558
Financial - 1.2%				
Jefferies Finance LLC				
7.36% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 10/21/31		50,000		50,156
CPI Holdco B, LLC				
due 05/16/31		50,000		49,938
Alliant Holdings Intermediate LLC				
7.11% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/19/31		24,938		24,976
Duff & Phelps				
8.08% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 04/09/27		24,870		24,279
Asurion LLC				
8.61% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30		19,950		19,879
Total Financial				169,228
Basic Materials - 0.7%				
SCIH Salt Holdings, Inc.				
7.57% (3 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 03/16/27		100,000		100,163
Energy - 0.4%				
ITT Holdings LLC				
7.11% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 10/11/30		49,874		50,111
Communications - 0.4%				
Speedster Bidco GMBH				
due 10/17/31		50,000		50,084
Consumer, Non-cyclical - 0.3%				
Froneri US, Inc.				
due 09/30/31		25,000		25,005
HAH Group Holding Co. LLC				
9.36% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31		10,000		9,987
Total Consumer, Non-cyclical				34,992
Utilities - 0.2%				
Calpine Construction Finance Company, LP				
6.36% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/31/30		25,000		24,923
Technology - 0.1%				
DS Admiral Bidco LLC				
8.61% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 06/26/31		9,975		9,651
Total Senior Floating Rate Interests				
(Cost $1,032,926)				1,036,262
CORPORATE BONDS[††] - 4.8%				
Financial - 1.3%				
American National Group, Inc.				
5.75% due 10/01/29		60,000		60,069
OneMain Finance Corp.				
6.63% due 05/15/29		50,000		50,622
Focus Financial Partners LLC				
6.75% due 09/15/31[1]		25,000		24,901
Ryan Specialty LLC				
5.88% due 08/01/32[1]		25,000		24,736

		Face Amount		Value
CORPORATE BONDS[††] - 4.8% (continued)				
Financial - 1.3% (continued)				
Farmers Insurance Exchange				
7.00% due 10/15/64[1,5]	$	20,000	$	20,620
Total Financial				180,948
Consumer, Non-cyclical - 1.3%				
Health Care Service Corporation A Mutual Legal Reserve Co.				
5.88% due 06/15/54[1]		50,000		48,399
Performance Food Group, Inc.				
6.13% due 09/15/32[1]		25,000		24,999
Prime Security Services Borrower LLC / Prime Finance, Inc.				
5.75% due 04/15/26[1]		25,000		24,986
Williams Scotsman, Inc.				
6.13% due 06/15/25[1]		25,000		24,906
Graham Holdings Co.				
5.75% due 06/01/26[1]		25,000		24,892
AMN Healthcare, Inc.				
4.63% due 10/01/27[1]		25,000		23,752
Total Consumer, Non-cyclical				171,934
Consumer, Cyclical - 1.1%				
AS Mileage Plan IP Ltd.				
5.31% due 10/20/31[1]		50,000		48,817
Six Flags Entertainment Corporation / Six Flags Theme Parks, Inc.				
6.63% due 05/01/32[1]		25,000		25,338
1011778 BC ULC / New Red Finance, Inc.				
5.63% due 09/15/29[1]		25,000		24,626
Hilton Domestic Operating Company, Inc.				
5.88% due 03/15/33[1]		25,000		24,599
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp.				
6.25% due 03/15/33[1]		25,000		24,562
Total Consumer, Cyclical				147,942
Industrial - 0.5%				
Boeing Co.				
6.53% due 05/01/34		40,000		41,904
Atkore, Inc.				
4.25% due 06/01/31[1]		25,000		22,074
Total Industrial				63,978
Energy - 0.4%				
Buckeye Partners, LP				
4.13% due 03/01/25[1]		25,000		24,933
Viper Energy, Inc.				
5.38% due 11/01/27[1]		25,000		24,652
Total Energy				49,585
Technology - 0.2%				
ACI Worldwide, Inc.				
5.75% due 08/15/26[1]		25,000		24,955
Total Corporate Bonds				
(Cost $646,461)				639,342

		Contracts/Notional Value	Value
OTC OPTIONS PURCHASED[††] - 0.0%			
Put Options on:			
Foreign Exchange Options			
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $161,584)	EUR	102,000	1,615
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $161,584)	EUR	102,000	1,615
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $112,475)	EUR	71,000	1,127
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $49,109)	EUR	31,000	492
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $47,525)	EUR	30,000	476
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $7,921)	EUR	5,000	80
Total Foreign Exchange Options			5,405
Total OTC Options Purchased			
(Cost $4,701)			5,405

		Contracts/Notional Value		Value
OTC INTEREST RATE SWAPTIONS PURCHASED[††,6] - 0.0%				
Call Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 3.60% (Notional Value $250,480)	GBP	200,000	$	1,031
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 3.23% (Notional Value $250,480)	GBP	200,000		610
Total Interest Rate Call Swaptions				1,641
Put Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 4.48% (Notional Value $250,480)	GBP	200,000		995
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 4.85% (Notional Value $250,480)	GBP	200,000		589
Total Interest Rate Put Swaptions				1,584
Total OTC Interest Rate Swaptions Purchased				
(Cost $4,272)				3,225
Total Investments - 96.0%				
(Cost $12,931,947)			$	12,898,893

		Contracts/Notional Value		Value
OTC INTEREST RATE SWAPTIONS WRITTEN[††,6] - (0.0)%				
Call Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 2.73% (Notional Value $250,480)	GBP	200,000		(304)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 3.10% (Notional Value $250,480)	GBP	200,000		(511)
Total Interest Rate Call Swaptions				(815)
Put Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 4.60% (Notional Value $250,480)	GBP	200,000		(847)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 4.23% (Notional Value $250,480)	GBP	200,000		(1,413)
Total Interest Rate Put Swaptions				(2,260)
Total OTC Interest Rate Swaptions Written				
(Premiums received $3,750)				(3,075)
Other Assets & Liabilities, net - 4.0%				534,306
Total Net Assets - 100.0%			$	13,430,124

Centrally Cleared Interest Rate Swap Agreements[††]

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)[**]
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.12%	Annually	12/30/27	$ 3,200,000	$ 5,209	$ 257	$ 4,952
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	12/30/29	1,900,000	4,073	258	3,815
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	12/30/31	800,000	1,869	254	1,615
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.10%	Annually	12/26/29	600,000	1,637	252	1,385
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.07%	Annually	12/23/29	500,000	634	64	570
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.15%	Annually	12/26/26	500,000	618	249	369
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	01/03/27	4,000,000	–	260	(260)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.91%	Annually	12/23/54	50,000	(184)	251	(435)
								$ 13,856	$ 1,845	$ 12,011

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation
Bank of America, N.A.	EUR	Sell	3,000	3,165 USD	02/27/25	$ 49
Barclays Bank plc	EUR	Sell	2,000	2,108 USD	02/27/25	31
						$ 80

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 1-Year/2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.60%	10/31/25	3.60%	$ 250,480	$ 1,031
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.23%	10/28/25	3.23%	250,480	610
								$ 1,641
Put								
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	4.48%	10/28/25	4.48%	$ 250,480	$ 995
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	4.85%	10/31/25	4.85%	250,480	589
								$ 1,584

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	2.73%	10/28/25	2.73%	$ 250,480	$ (304)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.10%	10/31/25	3.10%	250,480	(511)
								$ (815)
Put								
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.60%	10/31/25	4.60%	$ 250,480	$ (847)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.23%	10/28/25	4.23%	250,480	(1,413)
								$ (2,260)

**	*Includes cumulative appreciation (depreciation).*
***	*A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.*
†	*Value determined based on Level 1 inputs.*
††	*Value determined based on Level 2 inputs unless otherwise noted.*
†††	*Value determined based on Level 3 inputs.*
◊	*Variable rate security. Rate indicated is the rate effective at December 31, 2024. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.*
1	*Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $10,850,592 (cost $10,886,391), or 80.8% of total net assets.*
2	*Rate indicated is the 7-day yield as of December 31, 2024.*
3	*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 December 31, 2024.*
4	*Security is an interest-only strip.*
5	*Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.*
6	*Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.*

CME — Chicago Mercantile Exchange
EUR — Euro
GBP — British Pound
plc — Public Limited Company
REIT — Real Estate Investment Trust
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon
SONIA — Sterling Overnight Index Average