	Shares	Value
COMMON STOCKS[†] - 0.0%		
FINANCIAL - 0.0%		
Pershing Square Tontine Holdings, Ltd. — Class A*[†††,1]	622,890	$ 62
INDUSTRIAL - 0.0%		
Constar International Holdings LLC*[†††]	68	—
Total Common Stocks		
(Cost $—)		62
PREFERRED STOCKS[†] - 1.5%		
FINANCIAL - 1.5%		
Charles Schwab Corp.		
4.00%[††]	8,500,000	7,976,084
Wells Fargo & Co.		
3.90%[††]	5,550,000	5,496,101
6.85%[††]	850,000	893,257
Bank of America Corp.		
6.63%[††]	4,000,000	4,161,956
6.25%[††]	900,000	911,499
State Street Corp.		
6.70%[††]	4,870,000	5,065,209
Bank of New York Mellon Corp.		
3.75%[††]	3,900,000	3,822,111
5.95%[††]	730,000	738,150
JPMorgan Chase & Co.		
3.65%[††]	2,350,000	2,324,232
6.50%[††]	1,570,000	1,625,160
Citigroup, Inc.		
6.88%[††]	2,300,000	2,370,281
Depository Trust & Clearing Corp.		
3.38% [††,2]	1,000,000	983,297
CNO Financial Group, Inc.		
5.13% due 11/25/60	47,725	963,568
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 [††,2]	681,000	677,785
First Republic Bank		
4.25%*[††]	77,975	8
Total Financial		38,008,698
GOVERNMENT - 0.0%		
CoBank ACB		
7.13%[††]	500,000	516,300
UTILITIES - 0.0%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 06/01/85	17,450	449,338
INDUSTRIAL - 0.0%		
Constar International Holdings LLC*[†††]	7	—
Total Preferred Stocks		
(Cost $40,990,963)		38,974,336
WARRANTS[†] - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26*	6,510	47

	Shares	Value
Pershing Square SPARC Holdings, Ltd.		
Expiring 12/31/49*[†††,1]	190,327	$ 19
Pershing Square Tontine Holdings, Ltd.		
Expiring 07/24/25*[†††,1]	69,210	7
Total Warrants		
(Cost $15,075)		73
MONEY MARKET FUNDS*[,†] - 3.9%**		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.00%[3]	98,829,759	98,829,759
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.98%[3]	974,082	974,082
Total Money Market Funds		
(Cost $99,803,841)		99,803,841

	Face Amount~	
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 38.5%		
GOVERNMENT AGENCY - 28.6%		
Uniform MBS 30 Year		
3.00% due 12/01/25[4]	148,630,000	130,544,404
2.50% due 12/01/25[4]	72,005,000	60,717,208
5.00% due 01/01/26[4]	58,784,000	58,246,832
6.00% due 01/01/26[4]	34,890,000	35,607,513
6.00% due 12/01/25[4]	20,300,000	20,734,116
5.50% due 12/01/25[4]	16,050,000	16,177,453
2.00% due 12/01/25[4]	15,965,000	12,872,548
Fannie Mae		
5.50% due 06/01/55	22,398,442	22,591,441
5.50% due 03/01/55	19,237,191	19,555,736
3.00% due 05/01/52	16,767,080	14,760,798
5.50% due 05/01/55	13,844,077	14,001,864
5.00% due 05/01/53	12,046,734	11,999,013
5.50% due 07/01/54	8,958,182	9,111,818
6.00% due 07/01/54	8,564,144	8,850,060
5.00% due 04/01/53	7,041,434	7,020,855
5.00% due 06/01/53	6,555,093	6,559,141
5.00% due 10/25/51	5,937,183	5,944,135
5.00% due 11/25/53	5,417,187	5,420,842
5.00% due 01/25/53	5,089,920	5,099,788
5.00% due 08/01/53	5,093,642	5,073,231
5.50% due 04/01/55	3,945,236	3,990,201
6.00% due 09/01/54	3,096,294	3,194,892
5.50% due 09/01/54	3,137,628	3,187,081
5.00% due 01/25/53	3,039,966	3,046,030
6.50% due 04/25/49	1,962,848	2,001,746
2.78% due 05/01/51	2,561,048	1,978,717
2.32% due 02/01/51	1,931,494	1,419,444
2.00% due 09/01/50	1,944,428	1,385,454
2.11% due 10/01/50	1,717,295	1,242,931
2.27% due 02/01/51	1,607,638	1,174,648
2.39% due 02/01/51	1,338,474	993,937
4.24% due 08/01/48	969,488	863,615

	Face Amount~	Value
2.58% due 10/01/51	1,123,794	$ 842,428
3.46% due 08/01/49	894,172	767,552
4.37% due 10/01/48	675,196	638,648
4.25% due 05/01/48	590,056	547,411
due 12/25/43[5]	558,707	424,374
Freddie Mac		
3.00% due 05/01/52	49,752,084	43,798,941
6.00% due 08/01/54	17,172,166	17,749,068
5.50% due 06/01/55	17,566,445	17,717,807
5.50% due 09/01/53	13,250,020	13,568,464
5.00% due 04/01/53	6,865,116	6,846,467
5.00% due 10/25/51	4,822,973	4,805,960
5.50% due 04/01/55	3,934,867	3,979,714
5.00% due 03/01/53	3,813,174	3,798,122
5.00% due 11/25/51	3,676,449	3,680,939
5.50% due 06/01/53	3,216,899	3,272,292
5.50% due 07/25/53	2,248,563	2,281,053
5.00% due 02/25/52	2,051,560	2,054,354
6.00% due 09/01/54	1,892,061	1,953,480
5.50% due 09/01/54	1,913,804	1,948,772
5.25% due 04/25/53	1,431,367	1,445,107
1.98% due 05/01/50	1,286,794	904,444
Ginnie Mae		
5.50% due 12/01/25[4]	21,240,000	21,386,535
5.00% due 01/01/26[4]	18,906,548	18,777,227
5.25% due 03/20/52	4,481,335	4,527,379
6.00% due 06/20/47	434,819	436,479
Uniform MBS 15 Year		
4.50% due 12/01/25[4]	21,652,218	21,620,887
4.50% due 11/01/25[4]	20,527,782	20,503,682
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	2,785,186	2,220,012
2.00% due 11/25/59	1,062,565	855,099
Government National Mortgage Association		
5.00% due 01/20/55	3,005,643	2,993,865
Fannie Mae-Aces		
1.60% (WAC) due 03/25/35[◊,6]	17,120,223	1,387,681
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51[◊,2]	750,750	614,568
Total Government Agency		723,716,303
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 7.9%		
OBX Trust		
2024-NQM15, 5.57% due 10/25/64[2,7]	2,853,201	2,867,582
2023-NQM9, 7.66% due 10/25/63[2,7]	2,436,740	2,476,777
2025-NQM13, 5.82% due 05/25/65[2,7]	1,923,358	1,939,193
2024-NQM4, 6.22% due 01/25/64[2,7]	1,919,537	1,937,433
2025-NQM2, 5.95% due 11/25/64[2,7]	1,156,661	1,164,709
2024-NQM5, 6.29% due 01/25/64[2,7]	1,109,590	1,121,174
2024-NQM6, 6.85% due 02/25/64[2,7]	1,023,417	1,037,882
2024-NQM1, 5.85% due 12/25/64[2,7]	1,016,852	1,022,467
2024-NQM5, 5.99% due 01/25/64[2,7]	951,077	960,501
2024-NQM6, 6.45% due 02/25/64[2,7]	792,320	804,647
2024-NQM7, 6.24% due 03/25/64[2,7]	662,618	671,351
2024-NQM6, 6.70% due 02/25/64[2,7]	660,269	670,317
2024-NQM7, 6.60% due 03/25/64[2,7]	662,618	670,278
2024-NQM8, 6.59% due 05/25/64[2,7]	650,551	$ 658,351
2024-NQM3, 6.33% due 12/25/63[2,7]	639,795	648,350
2024-NQM3, 6.43% due 12/25/63[2,7]	639,795	648,261
2024-NQM3, 6.13% due 12/25/63[2,7]	639,795	647,391
2024-NQM5, 6.39% due 01/25/64[2,7]	634,051	639,679
2024-NQM8, 6.23% due 05/25/64[2,7]	547,833	555,450
2025-NQM13, 5.61% due 05/25/65[2,7]	528,923	533,035
2022-NQM9, 6.45% due 09/25/62[2,7]	434,790	433,765
2024-NQM7, 6.45% due 03/25/64[2,7]	397,571	402,597
2024-NQM2, 6.18% due 12/25/63[2,7]	335,024	337,147
GCAT Trust		
2025-NQM2, 5.60% due 04/25/70[2,7]	5,495,431	5,547,450
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,2]	4,218,914	4,089,597
2025-NQM4, 5.73% due 06/25/70[2,7]	3,290,486	3,316,195
2025-INV3, 6.00% (WAC) due 08/25/55[◊,2]	2,619,082	2,664,359
2023-NQM3, 6.89% due 08/25/68[2,7]	1,296,652	1,314,000
2023-NQM3, 7.34% due 08/25/68[2,7]	1,296,702	1,313,989
2024-NQM2, 6.54% due 06/25/59[2,7]	605,965	612,967
2024-NQM2, 6.09% due 06/25/59[2,7]	302,978	306,531
FIGRE Trust		
2024-HE5, 5.44% (WAC) due 10/25/54[◊,2]	2,485,348	2,512,555
2024-HE2, 6.38% (WAC) due 05/25/54[◊,2]	2,371,605	2,432,369
2025-PF2, 5.02% (WAC) due 10/25/55[◊,2]	2,250,000	2,247,880
2024-HE1, 6.17% (WAC) due 03/25/54[◊,2]	2,064,506	2,110,182
2024-HE6, 5.72% (WAC) due 12/25/54[◊,2]	2,068,462	2,094,550
2025-HE1, 5.83% (WAC) due 01/25/55[◊,2]	1,460,250	1,481,117
2024-HE4, 5.06% (WAC) due 09/25/54[◊,2]	1,295,499	1,300,244
2025-HE1, 5.93% (WAC) due 01/25/55[◊,2]	1,108,072	1,121,781
2024-HE3, 6.13% (WAC) due 07/25/54[◊,2]	965,998	984,872
2025-PF1, 5.76% (WAC) due 06/25/55[◊,2]	540,043	547,139
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,2]	6,589,226	6,161,172
2021-13, 2.50% (WAC) due 04/25/52[◊,2]	2,887,097	2,699,968
2024-NQM1, 5.85% due 02/25/64[2,7]	1,634,984	1,647,628
2025-1, 6.00% (WAC) due 06/25/55[◊,2]	1,126,760	1,142,749
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66[◊,2]	4,000,000	2,870,654
2023-4, 7.62% due 10/25/68[2,7]	2,521,519	2,562,018
2023-3, 7.18% due 09/25/68[2,7]	1,950,483	1,979,126
2025-3, 5.56% due 03/25/70[2,7]	905,628	909,731
2024-1, 6.14% due 02/25/69[2,7]	872,615	878,052
2024-2, 6.13% due 04/25/69[2,7]	680,183	687,599
2023-3, 7.58% due 09/25/68[2,7]	629,213	637,964
2024-2, 6.33% due 04/25/69[2,7]	309,275	312,062
2024-2, 6.43% due 04/25/69[2,7]	309,275	311,950
Verus Securitization Trust		
2024-1, 6.12% due 01/25/69[2,7]	2,863,170	2,878,539
2024-9, 5.89% due 11/25/69[2,7]	2,364,031	2,377,868
2025-1, 5.98% due 01/25/70[2,7]	1,445,527	1,455,703
2025-2, 5.51% due 03/25/70[2,7]	1,374,610	1,380,795
2023-2, 6.85% due 03/25/68[2,7]	1,105,840	1,108,578
2023-7, 7.42% due 10/25/68[2,7]	920,224	933,330
Angel Oak Mortgage Trust		
2024-2, 6.25% due 01/25/69[2,7]	3,732,270	3,759,759
2024-4, 6.20% due 01/25/69[2,7]	1,934,316	1,957,549
2024-3, 4.80% due 11/26/68[2,7]	1,656,694	1,647,821

	Face Amount~	Value
2023-1, 4.75% due 09/26/67[2,7]	1,221,485	$ 1,211,412
2024-4, 6.50% due 01/25/69[2,7]	587,203	592,906
2024-4, 6.40% due 01/25/69[2,7]	276,331	279,191
2020-1, 2.77% (WAC) due 12/25/59[◊,2]	150,364	146,182
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55[2,7]	3,115,479	3,135,680
2024-CES2, 5.25% due 10/25/54[2,7]	2,546,230	2,542,436
2024-CES3, 5.68% due 01/25/55[2,7]	2,300,946	2,311,400
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56[◊,2]	5,934,443	5,979,397
2025-INV7, 6.00% (WAC) due 06/25/56[◊,2]	1,163,990	1,183,770
BRAVO Residential Funding Trust		
2025-CES1, 5.70% due 02/25/55[2,7]	1,949,036	1,967,143
2023-NQM2, 4.50% due 05/25/62[2,7]	1,585,418	1,571,317
2024-NQM3, 6.39% due 03/25/64[2,7]	1,120,779	1,132,518
2023-NQM8, 7.10% due 10/25/63[2,7]	1,012,167	1,025,792
2024-CES1, 6.38% due 04/25/54[2,7]	691,301	701,318
Cross Mortgage Trust		
2024-H7, 5.59% (WAC) due 11/25/69[◊,2]	2,750,316	2,771,139
2025-H1, 5.89% due 02/25/70[2,7]	1,294,194	1,305,851
2025-H1, 5.99% due 02/25/70[2,7]	937,175	944,303
2025-H2, 5.66% due 03/25/70[2,7]	911,552	915,205
Towd Point Mortgage Trust		
2024-4, 4.50% (WAC) due 10/27/64[◊,2]	2,597,119	2,601,794
2025-1, 4.77% (WAC) due 06/25/65[◊,2]	1,343,980	1,344,329
2023-CES2, 7.29% (WAC) due 10/25/63[◊,2]	1,168,519	1,186,696
2023-CES1, 6.75% (WAC) due 07/25/63[◊,2]	461,700	465,127
RCKT Mortgage Trust		
2023-CES2, 6.81% (WAC) due 09/25/43[◊,2]	2,054,126	2,079,375
2024-CES4, 6.15% due 06/25/44[2,7]	2,022,619	2,049,495
2025-CES1, 5.65% due 01/25/45[2,7]	1,125,041	1,138,188
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60[◊,2]	5,810,000	5,008,337
Provident Funding Mortgage Trust		
2025-1, 5.50% (WAC) due 02/25/55[◊,2]	2,659,569	2,673,640
2025-4, 5.50% (WAC) due 09/25/55[◊,2]	1,900,000	1,899,392
New Residential Mortgage Loan Trust		
2024-NQM2, 5.42% due 09/25/64[2]	1,413,778	1,417,797
2024-NQM2, 5.37% due 09/25/64[2]	1,413,778	1,416,638
2025-NQM3, 5.53% due 05/25/65[2]	1,284,534	1,297,168
2019-6A, 3.50% (WAC) due 09/25/59[◊,2]	312,113	296,052
EFMT		
2025-CES1, 5.73% due 01/25/60[2,7]	4,110,973	4,160,431
Saluda Grade Alternative Mortgage Trust		
2025-LOC4, 6.11% (30 Day Average SOFR + 1.75%, Rate Floor: 0.00%) due 06/25/55[◊,2]	1,861,473	1,864,595
2023-FIG4, 6.72% (WAC) due 11/25/53[◊,2]	1,270,464	1,316,143
2025-LOC4, 6.21% (30 Day Average SOFR + 1.85%, Rate Floor: 0.00%) due 06/25/55[◊,2]	930,737	931,514
GS Mortgage-Backed Securities Trust		
2021-PJ10, 2.50% (WAC) due 03/25/52[◊,2]	4,127,384	3,829,539
2020-NQM1, 1.79% (WAC) due 09/27/60[◊,2]	118,257	110,994
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39[2,7]	2,200,000	2,208,519

	Face Amount~	Value
2025-RTL3, 5.24% due 08/25/40[2]	1,700,000	$ 1,704,525
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69[2,7]	2,491,669	2,326,596
2024-RS2, 3.00% due 08/01/69[2,7]	1,647,425	1,552,698
BRAVO Residential Funding Trust 2025-NQM2		
2025-NQM2, 5.83% due 11/25/64[2,7]	3,358,008	3,385,123
Sequoia Mortgage Trust		
2025-1, 6.00% (WAC) due 01/25/55[◊,2]	1,248,444	1,267,495
2025-6, 5.50% (WAC) due 07/25/55[◊,2]	1,021,144	1,026,424
2024-5, 6.00% (WAC) due 06/25/54[◊,2]	912,941	920,125
PRPM LLC		
2024-RPL2, 3.50% due 05/25/54[2]	1,729,761	1,683,175
2025-RPL3, 3.25% due 04/25/55[2,7]	850,000	801,366
2023-RCF1, 4.00% due 06/25/53[2,7]	625,181	618,759
OBX 2025-HE1 Trust		
2025-HE1, 6.26% (30 Day Average SOFR + 1.90%, Rate Floor: 0.00%) due 02/25/55[◊,2]	1,800,000	1,809,669
Morgan Stanley Residential Mortgage Loan Trust		
2024-NQM3, 5.35% due 07/25/69[2,7]	743,760	744,480
2024-NQM3, 5.04% (WAC) due 07/25/69[◊,2]	743,758	743,222
Imperial Fund Mortgage Trust		
2022-NQM2, 4.20% (WAC) due 03/25/67[◊,2]	735,122	696,247
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,2]	735,122	694,117
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◊,2]	1,397,849	1,376,985
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55[2]	1,250,000	1,246,947
Starwood Mortgage Residential Trust		
2020-1, 2.41% (WAC) due 02/25/50[◊,2]	554,252	529,786
2020-1, 2.56% (WAC) due 02/25/50[◊,2]	554,252	529,362
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40[2]	1,000,000	1,005,010
RCKT Mortgage Trust 2025-CES7		
2025-CES7, 5.48% due 07/25/55[2,7]	977,322	983,904
ACHM Trust		
2025-HE1, 5.92% (WAC) due 03/25/55[◊,2]	895,120	910,014
Ellington Financial Mortgage Trust		
2024-CES1, 5.52% due 01/26/60[2,7]	870,245	877,131
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47[6]	5,572,026	869,749
MFRA Trust		
2021-INV1, 2.29% (WAC) due 01/25/56[◊,2]	700,000	660,545
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57[◊,2]	494,132	486,985
2020-NQM1, 2.72% due 05/25/65[2]	115,717	109,814
Securitized Asset-Backed Receivables LLC Trust		
2006-HE2, 4.57% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36[◊]	1,297,869	508,341
RALI Series Trust		
2006-QO2, 4.71% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46[◊]	1,487,218	242,495

CORE BOND FUND

	Face Amount~	Value
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 4.99% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46[◇]	207,132	$ 175,782
MASTR Adjustable Rate Mortgages Trust		
2003-5, 2.81% (WAC) due 11/25/33[◇]	187,922	167,258
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60[◇,2]	18,560	18,401
Total Residential Mortgage-Backed Securities		198,831,982
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.5%		
BX Commercial Mortgage Trust		
2021-VOLT, 5.37% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 09/15/36[◇,2]	3,381,210	3,368,531
2021-VOLT, 6.27% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36[◇,2]	3,342,457	3,336,190
2024-AIRC, 5.84% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/39[◇,2]	983,005	984,848
2024-AIRC, 6.29% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/15/39[◇,2]	936,195	938,828
GS Mortgage Securities Trust		
2020-GSA2, 2.34% due 12/12/53	8,000,000	6,609,669
2020-GC45, 0.73% (WAC) due 02/13/53[◇,6]	17,607,941	375,301
2019-GC42, 0.93% (WAC) due 09/10/52[◇,6]	13,740,205	350,393
DBGS Mortgage Trust		
2018-C1, 4.79% (WAC) due 10/15/51[◇]	7,000,000	6,540,301
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.36% (1 Month Term SOFR + 2.20%, Rate Floor: 1.84%) due 06/15/38[◇,2]	4,000,000	3,534,547
BX Trust		
2024-VLT4, 6.29% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 06/15/41[◇,2]	1,700,000	1,701,062
2024-VLT4, 6.09% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 06/15/41[◇,2]	1,450,000	1,451,359
RWC Commercial Mortgage Trust		
2025-1, due 06/25/40[2,4]	2,350,000	2,347,004
SMRT		
2022-MINI, 6.10% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39[◇,2]	2,000,000	1,990,000
Life Mortgage Trust		
2021-BMR, 5.67% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38[◇,2]	1,400,000	1,391,250
BMP Trust		
2024-MF23, 5.79% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41[◇,2]	1,000,000	1,002,187
Extended Stay America Trust		
2021-ESH, 6.52% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38[◇,2]	927,604	$ 927,604
GS Mortgage Securities Corporation Trust		
2020-DUNE, 5.77% (1 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 12/15/36[◇,2]	922,142	918,979
BENCHMARK Mortgage Trust		
2019-B14, 0.89% (WAC) due 12/15/62[◇,6]	17,232,604	359,796
2018-B6, 0.55% (WAC) due 10/10/51[◇,6]	27,958,068	215,129
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.72% (WAC) due 11/10/52[◇,6]	18,462,182	391,551
2016-C2, 1.80% (WAC) due 08/10/49[◇,6]	2,129,782	11,838
2016-P5, 1.51% (WAC) due 10/10/49[◇,6]	1,470,273	8,393
2016-GC37, 1.76% (WAC) due 04/10/49[◇,6]	2,409,234	905
CSAIL Commercial Mortgage Trust		
2019-C15, 1.16% (WAC) due 03/15/52[◇,6]	10,815,740	283,601
UBS Commercial Mortgage Trust		
2017-C2, 1.20% (WAC) due 08/15/50[◇,6]	7,449,813	104,488
SG Commercial Mortgage Securities Trust		
2016-C5, 1.98% (WAC) due 10/10/48[◇,6]	6,708,112	40,839
Morgan Stanley Capital I Trust		
2016-UB11, 1.56% (WAC) due 08/15/49[◇,6]	5,382,054	34,463
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.62% (WAC) due 06/15/49[◇,6]	5,979,953	16,913
Wells Fargo Commercial Mortgage Trust		
2016-C37, 0.92% (WAC) due 12/15/49[◇,6]	2,258,612	12,000
2016-NXS5, 1.51% (WAC) due 01/15/59[◇,6]	2,576,921	88
CD Mortgage Trust		
2016-CD1, 1.47% (WAC) due 08/10/49[◇,6]	1,984,132	6,733
CFCRE Commercial Mortgage Trust		
2016-C3, 1.04% (WAC) due 01/10/48[◇,6]	2,646,868	2,294
COMM Mortgage Trust		
2015-CR26, 0.87% (WAC) due 10/10/48[◇,6]	844,712	10
Total Commercial Mortgage-Backed Securities		39,257,094
MILITARY HOUSING - 0.5%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.65% (WAC) due 11/25/55[◇]	6,607,801	5,806,605
2015-R1, 4.45% (WAC) due 11/25/52[◇,2]	2,606,810	2,373,902
2015-R1, 0.70% (WAC) due 11/25/55[◇,6]	9,671,021	543,313
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51[†††,2]	2,175,717	1,893,966
2007-ROBS, 6.06% due 10/10/52[†††,2]	439,514	400,879
2007-AETC, 5.75% due 02/10/52[†††,2]	257,803	231,399
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52[†††,2]	1,381,282	1,346,869
Total Military Housing		12,596,933
Total Collateralized Mortgage Obligations (Cost $983,765,442)		974,402,312

	Face Amount~	Value
CORPORATE BONDS†† - 22.8%		
FINANCIAL - 12.6%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[2]	6,200,000	$ 5,527,386
3.25% due 11/15/30	4,000,000	3,681,932
American National Group, Inc.		
5.00% due 06/15/27	5,036,000	5,077,363
7.00% due 12/01/55[8]	1,875,000	1,932,334
5.75% due 10/01/29	1,000,000	1,034,422
6.00% due 07/15/35	650,000	663,554
Macquarie Bank Ltd.		
5.64% due 08/13/36[2,8]	5,450,000	5,520,653
3.62% due 06/03/30[2]	2,090,000	1,991,543
Nippon Life Insurance Co.		
2.75% due 01/21/51[2,8]	8,150,000	7,333,676
BPCE S.A.		
2.28% due 01/20/32[2,8]	8,200,000	7,231,261
Brighthouse Financial Global Funding		
5.65% due 06/10/29[2]	5,985,000	6,142,373
Citigroup, Inc.		
5.83% due 02/13/35[8]	4,900,000	5,082,042
4.50% due 09/11/31[8]	1,050,000	1,050,568
Fairfax Financial Holdings Ltd.		
5.75% due 05/20/35[2]	2,350,000	2,436,338
3.38% due 03/03/31	1,630,000	1,537,543
6.50% due 05/20/55[2]	1,000,000	1,074,828
5.63% due 08/16/32	1,000,000	1,039,144
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	3,510,000	3,359,484
5.75% due 11/01/37	1,775,000	1,762,669
5.30% due 01/15/29	900,000	916,459
TPG Operating Group II, LP		
5.38% due 01/15/36	3,850,000	3,859,923
5.88% due 03/05/34	2,060,000	2,172,881
Lazard Group LLC		
6.00% due 03/15/31	3,230,000	3,413,460
5.63% due 08/01/35	2,445,000	2,486,543
Liberty Mutual Group, Inc.		
4.13% due 12/15/51[2,8]	5,800,000	5,696,720
Global Atlantic Finance Co.		
7.95% due 06/15/33[2]	3,841,000	4,450,980
6.75% due 03/15/54[2]	969,000	1,024,491
Wilton RE Ltd.		
6.00% [2,8,9]	5,426,000	5,394,528
Safehold GL Holdings LLC		
2.85% due 01/15/32	2,428,000	2,154,435
2.80% due 06/15/31	1,771,000	1,621,510
6.10% due 04/01/34	1,226,000	1,291,551
5.65% due 01/15/35	284,000	290,616
Brookfield Finance, Inc.		
5.81% due 03/03/55	1,990,000	2,004,789
5.33% due 01/15/36	1,550,000	1,558,182
4.70% due 09/20/47	650,000	569,586
3.63% due 02/15/52	620,000	446,126
3.50% due 03/30/51	630,000	445,149
5.68% due 01/15/35	300,000	311,171

	Face Amount~	Value
Blue Owl Capital GP LLC		
7.21% due 08/22/43†††	5,000,000	$ 5,274,779
National Australia Bank Ltd.		
5.90% due 01/14/36[2,8]	3,960,000	4,160,893
2.99% due 05/21/31[2]	975,000	889,319
Morgan Stanley		
6.63% due 11/01/34[8]	2,465,000	2,757,372
5.94% due 02/07/39[8]	1,950,000	2,041,644
Allianz SE		
3.20% [2,8,9]	5,000,000	4,694,461
Demeter Investments BV		
5.63% due 08/15/52	4,350,000	4,394,014
Societe Generale S.A.		
5.52% due 01/19/28[2,8]	2,750,000	2,786,796
3.34% due 01/21/33[2,8]	1,300,000	1,182,682
5.25% due 05/22/29[2,8]	300,000	305,056
FS KKR Capital Corp.		
2.63% due 01/15/27	2,284,000	2,219,201
3.25% due 07/15/27	1,800,000	1,739,452
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55[2,8]	3,750,000	3,901,740
Australia & New Zealand Banking Group Ltd.		
5.82% due 06/18/36[2,8]	2,170,000	2,251,342
2.57% due 11/25/35[2,8]	1,800,000	1,605,232
F&G Global Funding		
5.88% due 01/16/30[2]	3,700,000	3,843,221
PartnerRe Finance B LLC		
4.50% due 10/01/50[8]	4,040,000	3,811,864
CoStar Group, Inc.		
2.80% due 07/15/30[2]	4,130,000	3,780,927
Carlyle Group, Inc.		
5.05% due 09/19/35	3,630,000	3,617,306
First American Financial Corp.		
4.00% due 05/15/30	3,180,000	3,073,982
5.45% due 09/30/34	490,000	491,363
Commonwealth Bank of Australia		
5.93% due 03/14/46[2,8]	3,420,000	3,548,135
Sumitomo Life Insurance Co.		
3.38% due 04/15/81[2,8]	2,500,000	2,315,607
5.88% due 09/10/55[2,8]	1,150,000	1,170,822
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50[2]	4,277,000	3,389,101
Maple Grove Funding Trust I		
4.16% due 08/15/51[2]	4,750,000	3,339,963
Capital One Financial Corp.		
6.05% due 02/01/35[8]	1,710,000	1,815,195
5.20% due 09/11/36[8]	1,500,000	1,483,502
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31[2]	3,150,000	2,941,608
Standard Chartered plc		
4.64% due 04/01/31[2,8]	1,609,000	1,616,098
5.01% due 10/15/30[2,8]	1,281,000	1,303,537
Equitable Holdings, Inc.		
6.70% due 03/28/55[8]	2,800,000	2,918,339
Pacific Beacon LLC		
5.51% due 07/15/36[2]	2,900,000	2,875,017

	Face Amount~	Value
Host Hotels & Resorts, LP		
5.70% due 07/01/34	2,750,000	$ 2,816,660
Belrose Funding Trust II		
6.79% due 05/15/55[2]	2,440,000	2,642,367
Omnis Funding Trust		
6.72% due 05/15/55[2]	2,410,000	2,599,542
200 Park Funding Trust		
5.74% due 02/15/55[2]	2,550,000	2,582,535
MetLife, Inc.		
6.35% due 03/15/55[8]	2,350,000	2,496,795
Accident Fund Insurance Company of America		
8.50% due 08/01/32[2]	2,450,000	2,471,158
Enstar Group Ltd.		
7.50% due 04/01/45[2,8]	1,300,000	1,355,788
3.10% due 09/01/31	1,170,000	1,044,985
Corebridge Global Funding		
4.90% due 08/21/32[2]	2,375,000	2,385,573
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[2]	2,450,000	2,367,153
Reinsurance Group of America, Inc.		
5.75% due 09/15/34	1,750,000	1,829,586
6.65% due 09/15/55[8]	500,000	524,846
Blue Owl IV SR SEC A		
5.94% due 09/04/45[†††]	2,288,000	2,288,000
Farmers Insurance Exchange		
7.00% due 10/15/64[2,8]	2,200,000	2,283,600
Nuveen LLC		
5.85% due 04/15/34[2]	2,150,000	2,262,255
BNP Paribas S.A.		
5.09% due 05/09/31[2,8]	1,200,000	1,222,929
5.79% due 01/13/33[2,8]	990,000	1,039,029
Dai-ichi Life Insurance Company Ltd.		
6.20% [2,8,9]	2,150,000	2,234,843
Macquarie Group Ltd.		
2.69% due 06/23/32[2,8]	1,397,000	1,262,087
2.87% due 01/14/33[2,8]	980,000	883,761
Ascot Group Ltd.		
6.35% due 06/15/35[2,8]	2,050,000	2,136,834
AmFam Holdings, Inc.		
2.81% due 03/11/31[2]	1,800,000	1,563,192
3.83% due 03/11/51[2]	850,000	560,507
Blue Owl IV SR SEC B		
5.94% due 09/04/45[†††]	2,112,000	2,112,000
Nationwide Building Society		
5.54% due 07/14/36[2,8]	1,500,000	1,542,563
4.65% due 07/14/29[2,8]	440,000	443,595
Westpac Banking Corp.		
3.02% due 11/18/36[8]	1,200,000	1,070,270
3.13% due 11/18/41	805,000	609,277
2.67% due 11/15/35[8]	295,000	264,726
Americo Life, Inc.		
3.45% due 04/15/31[2]	2,060,000	1,857,697
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50[2]	2,089,198	1,783,972
Jefferies Financial Group, Inc.		
6.20% due 04/14/34	1,650,000	$ 1,754,274
Henneman Trust		
6.58% due 05/15/55[2]	1,600,000	1,706,439
Corebridge Life Holdings, Inc.		
8.13% due 03/15/46[2]	1,400,000	1,702,535
Trustage Financial Group, Inc.		
4.63% due 04/15/32[2]	1,750,000	1,676,473
Equities AB		
5.85% due 05/08/35[2]	1,620,000	1,672,780
Dyal Capital Partners III		
4.40% due 06/15/40[†††]	1,750,000	1,660,310
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[2]	2,056,000	1,606,981
VICI Properties, LP		
5.63% due 04/01/35	1,550,000	1,587,060
HSBC Holdings plc		
5.29% due 11/19/30[8]	1,010,000	1,041,819
5.13% due 03/03/31[8]	530,000	542,795
CNO Financial Group, Inc.		
6.45% due 06/15/34	1,440,000	1,528,090
HS Wildcat LLC		
3.83% due 12/31/50[†††]	1,967,087	1,447,352
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen		
5.88% due 05/23/42[2,8]	1,350,000	1,408,533
Credit Agricole S.A.		
5.60% (SOFR + 1.21%) due 09/11/28[◊,2]	990,000	996,867
5.22% due 05/27/31[2,8]	400,000	410,332
Fortitude Group Holdings LLC		
6.25% due 04/01/30[2]	1,350,000	1,401,703
Ares Finance Company II LLC		
3.25% due 06/15/30[2]	1,469,000	1,387,509
Beacon Funding Trust		
6.27% due 08/15/54[2]	1,350,000	1,381,493
MidCap Funding XLVI Trust		
6.72% (1 Month Term SOFR + 2.50%, Rate Floor: 0.00%) due 04/15/28[◊,†††]	1,350,000	1,350,000
RGA Global Funding		
5.05% due 12/06/31[2]	1,300,000	1,325,584
Hanover Insurance Group, Inc.		
5.50% due 09/01/35	1,300,000	1,315,324
Santander UK Group Holdings plc		
5.14% due 09/22/36[8]	1,260,000	1,248,254
ING Groep N.V.		
4.86% due 03/25/29[8]	1,020,000	1,033,521
5.53% due 03/25/36[8]	200,000	207,476
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50[2]	1,650,000	1,184,310
Brookfield Capital Finance LLC		
6.09% due 06/14/33	1,040,000	1,119,873
Prudential Financial, Inc.		
3.70% due 10/01/50[8]	1,160,000	1,083,542
Janus Henderson US Holdings, Inc.		
5.45% due 09/10/34	1,060,000	1,071,571

	Face Amount~	Value
JPMorgan Chase & Co.		
5.58% due 07/23/36[8]	1,030,000	$ 1,067,782
Intesa Sanpaolo SpA		
7.80% due 11/28/53[2]	860,000	1,062,554
Canadian Imperial Bank of Commerce		
4.58% due 09/08/31[8]	1,050,000	1,053,449
KBC Group N.V.		
6.32% due 09/21/34[2,8]	960,000	1,049,996
Goldman Sachs Group, Inc.		
4.02% due 10/31/38[8]	1,170,000	1,048,716
Royal Bank of Canada		
4.50% due 08/06/29[8]	1,040,000	1,048,090
Athene Global Funding		
2.67% due 06/07/31[2]	1,170,000	1,045,310
Bank of New York Mellon Corp.		
5.06% due 07/22/32[8]	1,010,000	1,043,555
Barclays plc		
4.48% due 11/11/29[8]	530,000	530,936
5.09% due 02/25/29[8]	500,000	508,981
Jackson Financial, Inc.		
4.00% due 11/23/51	1,440,000	1,038,889
Lloyds Banking Group plc		
3.75% due 03/18/28[8]	1,040,000	1,032,934
Blue Owl Finance LLC		
6.25% due 04/18/34	970,000	1,017,262
Bank of America Corp.		
3.56% due 04/23/27[8]	1,020,000	1,015,926
Bank of Nova Scotia		
5.53% (SOFR Compounded Index + 1.08%) due 08/01/29[◊]	1,010,000	1,014,966
SiriusPoint Ltd.		
7.00% due 04/05/29	960,000	1,014,714
Nordea Bank Abp		
5.41% (SOFR + 1.02%) due 09/10/29[◊,2]	1,000,000	1,014,271
American Express Co.		
5.47% (SOFR + 1.02%) due 01/30/31[◊]	1,010,000	1,012,978
DNB Bank ASA		
5.51% (SOFR + 1.06%) due 11/05/30[◊,2]	1,000,000	1,011,455
Sumitomo Mitsui Financial Group, Inc.		
5.52% (SOFR + 1.17%) due 07/09/29[◊]	1,000,000	1,010,892
BGC Group, Inc.		
8.00% due 05/25/28	930,000	993,051
Belvoir Land LLC		
5.60% due 12/15/35[2]	1,000,000	990,126
Pine Street Trust III		
6.22% due 05/15/54[2]	960,000	988,970
Dyal Capital Partners III (A), LP		
6.55% due 06/15/44[†††]	980,000	988,485
Stewart Information Services Corp.		
3.60% due 11/15/31	1,100,000	985,379
Symetra Life Insurance Co.		
6.55% due 10/01/55[2]	900,000	954,783
Rocket Companies, Inc.		
6.38% due 08/01/33[2]	900,000	928,903
Mutual of Omaha Insurance Co.		
6.14% due 01/16/64[2,8]	850,000	877,425
Apollo Management Holdings, LP		
2.65% due 06/05/30[2]	930,000	$ 860,823
Deutsche Bank AG NY		
3.55% due 09/18/31[8]	880,000	834,226
Citadel Securities Global Holdings LLC		
5.50% due 06/18/30[2]	525,000	538,838
6.20% due 06/18/35[2]	250,000	262,619
Dyal Capital Partners III (B), LP		
6.55% due 06/15/44[†††]	770,000	776,617
Globe Life, Inc.		
5.85% due 09/15/34	740,000	775,863
Fort Moore Family Communities LLC		
6.09% due 01/15/51[2]	848,148	767,268
Nassau Companies of New York		
7.88% due 07/15/30[2]	750,000	765,986
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61[2]	950,000	635,075
Assured Guaranty US Holdings, Inc.		
3.60% due 09/15/51	800,000	572,743
Horace Mann Educators Corp.		
4.70% due 10/01/30	540,000	534,659
Fidelis Insurance Holdings Ltd.		
7.75% due 06/15/55[8]	500,000	534,123
LPL Holdings, Inc.		
6.00% due 05/20/34	510,000	532,887
Citizens Financial Group, Inc.		
6.65% due 04/25/35[8]	470,000	517,145
American National Global Funding		
5.25% due 06/03/30[2]	500,000	509,867
Fidelity National Financial, Inc.		
3.40% due 06/15/30	470,000	446,379
2.45% due 03/15/31	70,000	62,015
GA Global Funding Trust		
4.50% due 09/18/30[2]	500,000	495,978
Assurant, Inc.		
6.75% due 02/15/34	400,000	443,173
Brookfield Finance LLC / Brookfield Finance, Inc.		
3.45% due 04/15/50	470,000	328,863
Western & Southern Life Insurance Co.		
3.75% due 04/28/61[2]	470,000	326,136
Aspen Insurance Holdings Ltd.		
5.75% due 07/01/30	305,000	319,223
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28[2]	296,000	298,694
Swiss Re Finance Luxembourg S.A.		
5.00% due 04/02/49[2,8]	200,000	201,516
KKR Group Finance Company III LLC		
5.13% due 06/01/44[2]	100,000	94,940
Total Financial		319,305,142
ENERGY - 2.4%		
BP Capital Markets plc		
4.88% [8,9]	5,318,000	5,280,412
6.13% [8,9]	1,350,000	1,398,264

	Face Amount~	Value
Plains All American Pipeline Limited Partnership / PAA Finance Corp.		
5.70% due 09/15/34	2,850,000	$ 2,937,575
5.60% due 01/15/36	2,400,000	2,430,163
4.90% due 02/15/45	1,140,000	994,271
MPLX, LP		
5.40% due 09/15/35	1,850,000	1,854,019
6.20% due 09/15/55	1,800,000	1,820,965
5.95% due 04/01/55	1,300,000	1,270,866
5.50% due 02/15/49	1,080,000	1,005,431
5.65% due 03/01/53	50,000	47,194
HF Sinclair Corp.		
6.25% due 01/15/35	2,530,000	2,644,606
5.50% due 09/01/32	1,375,000	1,397,666
Greensaif Pipelines Bidco SARL		
5.85% due 02/23/36[2]	1,500,000	1,572,826
6.10% due 08/23/42[2]	800,000	841,327
6.51% due 02/23/42[2]	400,000	432,592
6.13% due 02/23/38[2]	350,000	372,587
ONEOK, Inc.		
5.60% due 04/01/44	860,000	815,384
5.40% due 10/15/35	800,000	803,008
6.25% due 10/15/55	725,000	736,252
3.95% due 03/01/50	850,000	625,726
Enbridge, Inc.		
6.70% due 11/15/53	940,000	1,049,747
5.63% due 04/05/34	906,000	945,688
5.55% due 06/20/35	800,000	825,011
DT Midstream, Inc.		
5.80% due 12/15/34[2]	2,450,000	2,525,926
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40[2]	2,986,000	2,429,671
Gulfstream Natural Gas System LLC		
5.60% due 07/23/35[2]	2,200,000	2,254,044
Viper Energy Partners LLC		
5.70% due 08/01/35	2,200,000	2,236,784
Boardwalk Pipelines, LP		
5.63% due 08/01/34	2,000,000	2,075,165
Cheniere Energy Partners, LP		
5.55% due 10/30/35[2]	1,000,000	1,021,613
5.95% due 06/30/33	750,000	793,948
5.75% due 08/15/34	150,000	155,938
Kinder Morgan Energy Partners, LP		
7.50% due 11/15/40	880,000	1,031,717
5.80% due 03/15/35	725,000	759,707
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	1,734,000	1,766,398
Energy Transfer, LP		
6.20% due 04/01/55	1,000,000	1,006,007
7.38% due 02/01/31[2]	710,000	741,582
Venture Global Plaquemines LNG LLC		
6.75% due 01/15/36[2]	1,400,000	1,487,048
Targa Resources Corp.		
6.50% due 02/15/53	930,000	979,074
5.65% due 02/15/36	375,000	$ 383,968
Midwest Connector Capital Company LLC		
4.63% due 04/01/29[2]	1,050,000	1,054,568
TransCanada PipeLines Ltd.		
7.63% due 01/15/39	830,000	992,644
Western Midstream Operating, LP		
5.30% due 03/01/48	1,140,000	991,670
Phillips 66 Co.		
6.20% due 03/15/56[8]	987,000	989,640
Eni SpA		
5.95% due 05/15/54[2]	660,000	659,783
Florida Gas Transmission Company LLC		
5.75% due 07/15/35[2]	625,000	648,117
Marathon Petroleum Corp.		
6.50% due 03/01/41	480,000	517,397
NuStar Logistics, LP		
6.00% due 06/01/26	200,000	200,727
6.38% due 10/01/30	169,000	175,015
Vnom Sub, Inc.		
5.38% due 11/01/27[2]	218,000	218,038
Total Energy		60,197,769
INDUSTRIAL - 2.0%		
AP Grange Holdings LLC		
6.50% due 03/20/45[†††]	12,900,000	13,609,500
5.00% due 03/20/45[†††]	1,400,000	1,456,000
Terminal Investment Limited Holding		
6.23% due 10/01/40[†††]	5,600,000	5,658,795
Homestead Spe Issuer LLC		
7.21% due 04/01/55[†††]	5,000,000	5,129,016
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39[†††]	3,711,435	3,168,914
Amazon.com, Inc.		
2.65% due 10/10/42[†††]	3,286,800	2,738,224
Vontier Corp.		
2.95% due 04/01/31	2,440,000	2,228,684
Penske Truck Leasing Company Lp / PTL Finance Corp.		
5.25% due 07/01/29[2]	2,100,000	2,159,388
Berry Global, Inc.		
4.88% due 07/15/26[2]	2,156,000	2,156,304
ALLETE, Inc.		
5.79% due 07/09/37[†††]	1,900,000	1,940,792
Flowserve Corp.		
3.50% due 10/01/30	1,517,000	1,445,772
2.80% due 01/15/32	317,000	280,655
Cliffwater Corporate Lending Fund		
6.77% due 08/04/28[†††]	1,550,000	1,611,123
Stadco LA LLC		
3.75% due 05/15/56[†††]	2,000,000	1,398,550
CIMIC Finance USA Pty Ltd.		
7.00% due 03/25/34[2]	970,000	1,056,253
LBJ Infrastructure Group LLC		
3.80% due 12/31/57[2]	1,250,000	878,312
AP Grange Holdings LLC Deferral		
6.50% due 03/20/45[†††]	839,743	839,743

	Face Amount~	Value
FedEx Corp.		
4.10% due 02/01/45[2]	550,000	$ 430,510
4.75% due 11/15/45	354,000	305,880
GATX Corp.		
6.05% due 06/05/54	628,000	652,602
Weir Group, Inc.		
5.35% due 05/06/30[2]	470,000	483,510
Norfolk Southern Corp.		
4.10% due 05/15/21	600,000	425,472
Total Industrial		50,053,999
UTILITIES - 1.8%		
QTS Corp.		
5.42% due 08/21/32[†††]	11,250,000	11,252,489
Evergy Metro, Inc.		
5.13% due 08/15/35	6,025,000	6,088,966
Dominion Energy, Inc.		
6.20% due 02/15/56[8]	1,650,000	1,660,797
6.00% due 02/15/56[8]	1,100,000	1,107,870
PacifiCorp		
7.38% due 09/15/55[8]	2,200,000	2,316,210
NRG Energy, Inc.		
2.45% due 12/02/27[2]	1,750,000	1,677,540
7.00% due 03/15/33[2]	480,000	530,735
CMS Energy Corp.		
6.50% due 06/01/55[8]	1,800,000	1,863,628
Southwestern Public Service Co.		
3.70% due 08/15/47	2,450,000	1,845,351
Brooklyn Union Gas Co.		
6.39% due 09/15/33[2]	800,000	862,326
4.27% due 03/15/48[2]	640,000	514,721
AES Corp.		
3.95% due 07/15/30[2]	1,362,000	1,315,185
Public Service Company of Colorado		
5.15% due 09/15/35	1,050,000	1,063,437
Capital Power US Holdings, Inc.		
6.19% due 06/01/35[2]	1,010,000	1,059,464
Arizona Public Service Co.		
6.35% due 12/15/32	950,000	1,038,782
Alliant Energy Finance LLC		
3.60% due 03/01/32[2]	1,120,000	1,035,971
Enel Finance International N.V.		
5.50% due 06/15/52[2]	1,080,000	1,033,286
Appalachian Power Co.		
4.40% due 05/15/44	1,200,000	1,011,210
Evergy Kansas Central, Inc.		
5.70% due 03/15/53	1,000,000	1,009,488
Entergy Mississippi LLC		
3.85% due 06/01/49	1,280,000	988,851
NextEra Energy Capital Holdings, Inc.		
6.38% due 08/15/55[8]	884,000	917,911
Central Storage Safety Project Trust		
4.82% due 02/01/38[10]	735,040	701,770
Sierra Pacific Power Co.		
6.20% due 12/15/55[8]	675,000	675,600
Boston Gas Co.		
5.84% due 01/10/35[2]	550,000	580,130
Liberty Utilities Co.		
5.87% due 01/31/34[2]	550,000	$ 569,697
Nevada Power Co.		
6.65% due 04/01/36	500,000	560,953
Alexander Funding Trust II		
7.47% due 07/31/28[2]	450,000	481,171
Black Hills Corp.		
6.00% due 01/15/35	320,000	340,636
Southern Co.		
3.75% due 09/15/51[8]	322,000	317,706
Total Utilities		44,421,881
CONSUMER, CYCLICAL - 1.1%		
Choice Hotels International, Inc.		
3.70% due 01/15/31	6,240,000	5,841,794
LG Energy Solution Ltd.		
5.38% due 04/02/30[2]	2,094,000	2,143,444
5.50% due 07/02/34[2]	1,600,000	1,620,340
Smithsonian Institution		
2.70% due 09/01/44	4,000,000	2,745,407
British Airways Class A Pass Through Trust		
4.25% due 11/15/32[2]	1,692,742	1,649,865
2.90% due 03/15/35[2]	692,769	628,706
Alt-2 Structured Trust		
2.95% due 05/14/31[◊,†††]	2,442,347	2,270,935
Marriott International, Inc.		
5.25% due 10/15/35	1,400,000	1,412,463
United Airlines 2023-1 Class A Pass Through Trust		
5.80% due 01/15/36	1,352,808	1,399,035
Polaris, Inc.		
6.95% due 03/15/29	1,050,000	1,114,624
Flutter Treasury Designated Activity Co.		
6.38% due 04/29/29[2]	1,050,000	1,084,250
Brunswick Corp.		
5.10% due 04/01/52	1,310,000	1,050,330
Hyatt Hotels Corp.		
5.75% due 03/30/32	1,000,000	1,042,920
Hasbro, Inc.		
6.05% due 05/14/34	980,000	1,024,987
Darden Restaurants, Inc.		
4.55% due 02/15/48	1,200,000	997,138
Sodexo, Inc.		
5.80% due 08/15/35[2]	850,000	890,961
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	607,000	587,697
General Motors Co.		
6.25% due 10/02/43	500,000	508,465
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25[2]	262,250	261,930
Warnermedia Holdings, Inc.		
5.14% due 03/15/52	230,000	171,350
Total Consumer, Cyclical		28,446,641

	Face Amount~	Value
CONSUMER, NON-CYCLICAL - 1.0%		
Smithfield Foods, Inc.		
2.63% due 09/13/31[2]	2,500,000	$ 2,189,911
5.20% due 04/01/29[2]	1,200,000	1,215,992
3.00% due 10/15/30[2]	640,000	584,717
CVS Health Corp.		
6.75% due 12/10/54[8]	2,170,000	2,239,950
6.20% due 09/15/55	325,000	334,500
JBS USA Holding Lux SARL / JBS USA Foods Group Holdings Incorporated / JBS USA Food Co.		
5.50% due 01/15/36[2]	2,400,000	2,450,904
Altria Group, Inc.		
4.45% due 05/06/50	1,365,000	1,106,618
3.70% due 02/04/51	1,280,000	922,353
GXO Logistics, Inc.		
6.25% due 05/06/29	1,250,000	1,312,700
6.50% due 05/06/34	440,000	473,068
Mars, Inc.		
5.20% due 03/01/35[2]	1,600,000	1,635,418
Global Payments, Inc.		
2.90% due 11/15/31	1,600,000	1,434,775
AZ Battery Property LLC		
6.73% due 02/20/46[†††]	1,420,000	1,386,369
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	2,250,000	1,328,756
Highmark, Inc.		
2.55% due 05/10/31[2]	1,500,000	1,319,522
Cigna Group		
4.88% due 09/15/32	1,050,000	1,060,587
Imperial Brands Finance plc		
3.88% due 07/26/29[2]	1,060,000	1,041,289
Tesco plc		
6.15% due 11/15/37[2]	980,000	1,021,673
Becle, SAB de CV		
2.50% due 10/14/31[2]	1,050,000	907,215
BAT Capital Corp.		
4.76% due 09/06/49	1,040,000	885,066
Triton Container International Ltd.		
3.15% due 06/15/31[2]	930,000	829,346
Philip Morris International, Inc.		
5.25% due 02/13/34	750,000	774,442
Triton Container International Limited / TAL International Container Corp.		
3.25% due 03/15/32	200,000	178,580
Total Consumer, Non-cyclical		26,633,751
COMMUNICATIONS - 0.8%		
British Telecommunications plc		
4.88% due 11/23/81[2,8]	2,900,000	2,781,628
SoftBank Corp.		
5.33% due 07/09/35[2]	2,600,000	2,621,562
Vodafone Group plc		
4.13% due 06/04/81[8]	2,550,000	2,385,509
Paramount Global		
4.90% due 08/15/44	1,035,000	833,698
5.25% due 04/01/44	908,000	746,153
5.90% due 10/15/40	562,000	$ 516,202
Level 3 Financing, Inc.		
4.50% due 04/01/30[2]	2,175,000	1,987,406
NTT Finance Corp.		
4.62% due 07/16/28[2]	930,000	939,196
5.50% due 07/16/35[2]	550,000	568,913
4.88% due 07/16/30[2]	300,000	304,822
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	2,148,000	1,454,824
Rogers Communications, Inc.		
4.55% due 03/15/52	1,594,000	1,321,313
Prosus N.V.		
4.99% due 01/19/52[2]	1,300,000	1,049,824
America Movil SAB de CV		
6.13% due 03/30/40	980,000	1,048,145
Nokia Oyj		
6.63% due 05/15/39	980,000	1,030,340
CSC Holdings LLC		
4.13% due 12/01/30[2]	600,000	392,913
Altice France S.A.		
5.13% due 01/15/29[2]	250,000	215,000
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28[2]	200,000	198,396
Total Communications		20,395,844
TECHNOLOGY - 0.7%		
Oracle Corp.		
5.20% due 09/26/35	2,475,000	2,488,629
5.95% due 09/26/55	1,675,000	1,669,847
3.95% due 03/25/51	2,128,000	1,582,186
6.00% due 08/03/55	1,060,000	1,064,141
4.80% due 09/26/32	925,000	926,112
5.88% due 09/26/45	700,000	701,901
6.10% due 09/26/65	475,000	474,125
Foundry JV Holdco LLC		
5.88% due 01/25/34[2]	2,500,000	2,604,417
6.20% due 01/25/37[2]	1,000,000	1,066,690
Entegris, Inc.		
4.75% due 04/15/29[2]	3,700,000	3,668,264
Western Digital Corp.		
2.85% due 02/01/29	1,120,000	1,052,971
Atlassian Corp.		
5.50% due 05/15/34	629,000	648,000
Constellation Software, Inc.		
5.46% due 02/16/34[2]	350,000	357,547
Total Technology		18,304,830
BASIC MATERIALS - 0.2%		
Corporation Nacional del Cobre de Chile		
6.78% due 01/13/55[2]	1,950,000	2,091,960
Dow Chemical Co.		
6.90% due 05/15/53	1,050,000	1,121,866
Minera Mexico S.A. de CV		
5.63% due 02/12/32[2]	1,030,000	1,061,415

	Face Amount~	Value
Rio Tinto Finance USA plc		
5.25% due 03/14/35	60,000	$ 61,829
Total Basic Materials		4,337,070
FINANCIAL INSTITUTIONS - 0.1%		
MN8 Portfolio IV LLC		
6.31% due 07/30/45[†††]	2,700,000	2,734,832
TRANSPORATION - 0.1%		
Stolthaven Houston, Inc.		
5.98% due 07/17/34[†††]	1,960,000	1,989,153
GOVERNMENT - 0.0%		
Amazon Conservation DAC		
6.03% due 01/16/42[2]	1,000,000	1,032,500
Total Corporate Bonds		
(Cost $587,976,799)		577,853,412
U.S. GOVERNMENT SECURITIES[††] - 22.1%		
U.S. Treasury Notes		
4.13% due 03/31/31[12]	85,832,400	87,220,471
4.63% due 04/30/31	60,000,000	62,456,250
4.00% due 07/31/32	50,000,000	50,234,375
3.75% due 08/31/31	44,220,000	44,019,628
4.13% due 11/15/27	25,000,000	25,254,883
4.13% due 10/31/31	21,000,000	21,306,797
3.88% due 10/15/27	3,580,000	3,597,620
3.63% due 03/31/28	1,300,000	1,300,355
4.00% due 05/31/30	1,031,600	1,043,689
United States Treasury Inflation Indexed Bonds		
2.13% due 01/15/35	50,647,233	52,136,056
1.88% due 07/15/35	36,971,235	37,268,709
2.13% due 04/15/29	24,354,708	25,137,350
1.63% due 10/15/29	20,686,393	21,094,534
1.25% due 04/15/28	11,167,972	11,210,091
1.38% due 07/15/33	2,052,806	2,020,952
U.S. Treasury Bonds		
due 05/15/51[5,13]	167,110,000	48,416,573
due 08/15/54[5,13]	39,610,000	10,031,646
4.75% due 05/15/55	9,330,000	9,359,156
due 05/15/44[6,13]	22,950,000	9,179,731
due 08/15/53[5,13]	29,000,000	7,659,200
due 02/15/54[5,13]	28,290,000	7,316,581
due 02/15/52[5,13]	19,980,000	5,601,424
4.75% due 08/15/55	5,000,000	5,017,969
due 02/15/55[5,13]	20,000,000	4,959,251
due 02/15/46[6,13]	10,550,000	3,856,566
due 11/15/44[6,13]	4,600,000	1,793,095
due 11/15/53[5,13]	3,330,000	872,918
Total U.S. Government Securities		
(Cost $566,202,027)		559,365,870
ASSET-BACKED SECURITIES[††] - 19.5%		
COLLATERALIZED LOAN OBLIGATIONS - 8.0%		
Cerberus Loan Funding XLIV LLC		
2024-5A A, 6.67% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36[◊,2]	8,900,000	9,042,703
2024-5A B, 7.52% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36[◊,2]	3,000,000	$ 3,030,898
LoanCore Issuer Ltd.		
2021-CRE5 C, 6.62% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 07/15/36[◊,2]	7,500,000	7,456,129
2021-CRE6 C, 6.57% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38[◊,2]	4,000,000	3,983,265
Hlend CLO LLC		
2025-3A A, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,2]	4,700,000	4,705,943
2025-4A B, 6.07% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,2]	4,450,000	4,435,016
Ares Direct Lending CLO 6 LLC		
2025-2A B, due 10/16/37[◊,2,4]	8,050,000	8,050,000
Madison Park Funding XLVIII Ltd.		
2021-48A C, 6.59% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33[◊,2]	4,000,000	4,007,717
2021-48A B, 6.04% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33[◊,2]	4,000,000	4,002,960
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 D, 6.80% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36[◊,2]	4,000,000	3,996,777
2021-FL6 C, 6.10% (1 Month Term SOFR + 1.96%, Rate Floor: 1.85%) due 07/16/36[◊,2]	3,400,000	3,393,009
Owl Rock CLO III Ltd.		
2024-3A AR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36[◊,2]	5,500,000	5,530,521
2024-3A BR, 6.68% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36[◊,2]	1,250,000	1,247,332
Owl Rock CLO XVI LLC		
2024-16A A, 6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36[◊,2]	5,000,000	5,012,601
2024-16A B, 6.83% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36[◊,2]	1,000,000	1,004,942
Cerberus Loan Funding XXXII, LP		
2021-2A A, 6.20% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,2]	4,149,316	4,160,742
2021-2A C, 7.43% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33[◊,2]	1,250,000	1,257,203

	Face Amount~	Value
Cerberus Loan Funding XL LLC		
2023-1A A, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35[◊,2]	4,500,000	$ 4,516,683
FS Rialto		
2021-FL2 A, 5.48% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38[◊,2]	2,447,811	2,443,594
2021-FL3 C, 6.31% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36[◊,2]	2,000,000	1,997,134
Golub Capital Partners CLO 16M-R3		
2025-16A A1R3, 5.95% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39[◊,2]	4,050,000	3,984,055
2025-16A A2R3, 6.07% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39[◊,2]	400,000	400,670
JCP Direct Lending CLO 2023-1 LLC		
2025-1A A1R, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,2]	2,400,000	2,406,019
2025-1A AJR, 6.11% (3 Month Term SOFR + 1.78%, Rate Floor: 1.78%) due 07/20/37[◊,2]	1,925,000	1,932,139
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 6.38% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33[◊,2]	3,250,000	3,258,049
2021-9A A1TR, 6.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33[◊,2]	1,000,000	1,001,977
TRTX Issuer Ltd.		
2025-FL6 A, 5.67% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42[◊,2]	4,200,000	4,193,066
FS Rialto Issuer LLC		
2024-FL9 AS, 6.23% (1 Month Term SOFR + 2.09%, Rate Floor: 2.09%) due 10/19/39[◊,2]	1,800,000	1,808,842
2025-FL10 AS, 5.73% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,2]	1,400,000	1,393,682
2025-FL10 B, 5.98% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42[◊,2]	1,000,000	987,860
Cerberus Loan Funding 52 LLC		
2025-3A A, 5.49% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊,2]	2,900,000	2,910,065
2025-3A B, 5.77% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/15/37[◊,2]	1,250,000	1,258,067

	Face Amount~	Value
BSPDF Issuer Ltd.		
2021-FL1 C, 6.52% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36[◊,2]	4,000,000	$ 3,959,565
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.07% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33[◊,2]	3,750,000	3,767,232
Palmer Square CLO Ltd.		
2024-4A BR, 6.03% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37[◊,2]	1,450,000	1,458,743
2024-4A CR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/37[◊,2]	1,250,000	1,253,393
2024-3A B, 5.93% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 07/20/37[◊,2]	1,000,000	1,003,610
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 6.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊,2]	3,625,001	3,635,859
Cerberus Loan Funding XLVIII LLC		
2024-4A B, 6.17% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36[◊,2]	2,000,000	2,009,866
2024-4A AN, 5.97% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,2]	1,500,000	1,509,858
BCRED CLO LLC		
2025-1A B, 6.00% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37[◊,2]	3,400,000	3,421,533
BSPRT Issuer LLC		
2025-FL12 AS, due 01/17/43[◊,2,4]	1,200,000	1,196,462
2025-FL12 B, due 01/17/43[◊,2,4]	1,100,000	1,096,784
2024-FL11 B, 6.44% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39[◊,2]	1,000,000	995,649
Cerberus Loan Funding XLVII LLC		
2024-3A B, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36[◊,2]	3,000,000	3,016,742
Eldridge CLO 2025-1 Ltd.		
2025-1A B, due 10/20/38[◊,2,4]	3,000,000	3,000,000
Owl Rock CLO VII LLC		
2025-7A AR, 5.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,2]	3,000,000	2,985,000
Golub Capital Partners CLO 54M L.P		
2025-54A BR, 6.23% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 08/05/37[◊,2]	1,500,000	1,499,971
2025-54A A2R, 5.80% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/05/37[◊,2]	1,400,000	1,399,975

CORE BOND FUND

	Face Amount~	Value
Ares LXIX CLO Ltd.		
2024-69A B, 6.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/36◊,2	2,500,000	$ 2,509,799
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.77% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38◊,2	2,500,000	2,496,250
KREF Ltd.		
2021-FL2 AS, 5.56% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39◊,2	1,500,000	1,491,762
2021-FL2 C, 6.26% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39◊,2	1,000,000	994,564
Carlyle Direct Lending CLO LLC		
2024-1A A11A, 6.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36◊,2	2,400,000	2,406,000
GoldenTree Loan Management US CLO 24 Ltd.		
2025-24A B, 5.83% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 10/20/38◊,2	2,250,000	2,252,722
OWL Rock CLO XXII LLC		
2025-22A A, 5.42% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37◊,2	2,200,000	2,203,064
Cerberus Loan Funding 50 LLC		
2025-1A B, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/37◊,2	2,000,000	2,011,176
GoldenTree Loan Management US CLO 1 Ltd.		
2024-9A CR, 6.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/20/37◊,2	2,000,000	2,010,923
Cerberus Loan Funding XLVI, LP		
2024-2A A, 6.17% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36◊,2	1,500,000	1,508,591
2024-2A B, 6.62% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36◊,2	500,000	498,974
Owl Rock CLO I LLC		
2024-1A ANR, 6.60% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36◊,2	2,000,000	2,006,662
Sound Point CLO XXXI Ltd.		
2021-3A B, 6.23% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34◊,2	2,000,000	2,004,360
BRSP Ltd.		
2021-FL1 C, 6.40% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38◊,2	2,000,000	1,997,189

	Face Amount~	Value
Canyon Capital CLO Ltd.		
2018-1A A2R, 6.07% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/30/31◊,2	1,900,000	$ 1,901,501
HPS Private Credit CLO LLC		
2025-3A A1, 5.91% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37◊,2	1,500,000	1,505,253
Ares LVI CLO Ltd.		
2025-56A CR2, 6.22% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 01/25/38◊,2	1,400,000	1,403,912
LoanCore		
2025-CRE8 AS, 5.73% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42◊,2	1,100,000	1,095,477
OWL Rock Clo XXI LLC		
2025-21A B, 6.22% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 07/24/34◊,2	1,050,000	1,046,437
Cerberus Loan Funding XXXVIII, LP		
2022-2A A1, 7.07% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34◊,2	1,000,000	1,017,119
Madison Park Funding LVIII Ltd.		
2024-58A C, 6.77% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/25/37◊,2	1,000,000	1,007,057
Wildwood Park CLO Ltd.		
2024-1A B1, 6.03% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37◊,2	1,000,000	1,005,960
Carlyle US CLO		
2024-4A B, 6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/20/37◊,2	1,000,000	1,005,760
VOYA CLO		
2024-2A B, 6.13% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37◊,2	1,000,000	1,004,540
AGL CLO 42 Ltd.		
2025-42A B, 5.92% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38◊,2	1,000,000	1,003,740
Ares XXVII CLO Ltd.		
2024-2A CR3, 6.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/28/34◊,2	1,000,000	1,002,589
Owl Rock CLO VIII LLC		
2025-8A A2R, 6.08% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/24/37◊,2	1,000,000	1,001,876
Cerberus Loan Funding XLV LLC		
2024-1A B, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/15/36◊,2	1,000,000	1,000,848

	Face Amount~	Value
Owl Rock CLO XIII LLC		
2023-13A B, 7.35% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35[◇,2]	1,000,000	$ 999,820
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.73% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◇,2]	1,000,000	998,300
Golub Capital Partners CLO 46 Ltd.		
2024-46A BR, 6.63% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37[◇,2]	1,000,000	997,576
Golub Capital Partners CLO 31M Ltd.		
2024-31A BRR, 6.17% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/05/37[◇,2]	1,000,000	996,647
Ares Direct Lending CLO 3 LLC		
2024-3A B, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37[◇,2]	1,000,000	996,647
BDS LLC		
2025-FL14 AS, 5.71% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/21/42[◇,2]	1,000,000	995,854
BSPRT Issuer Ltd.		
2021-FL7 C, 6.57% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38[◇,2]	1,000,000	993,355
Acrec LLC		
2025-FL3 B, 6.08% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42[◇,2]	1,000,000	989,195
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 7.35% (1 Month Term SOFR + 3.21%, Rate Floor: 2.60%) due 12/18/37[◇,2]	773,000	758,023
Wellfleet CLO Ltd.		
2024-2A BR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/18/37[◇,2]	750,000	753,173
BSPDF Issuer LLC		
2025-FL2 AS, 6.27% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42[◇,2]	750,000	752,161
Ares Direct Lending CLO 1 LLC		
2024-1A B, 6.52% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36[◇,2]	750,000	748,009
Dryden 37 Senior Loan Fund		
2017-37A BR, 5.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◇,2]	367,868	368,063
2017-37A CR, 7.83% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◇,2]	333,333	334,168
2015-37A SUB, due 01/15/31[2,14]	298,799	1,357
BXMT Ltd.		
2020-FL2 A, 5.41% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38[◇,2]	678,230	$ 675,174
Sound Point CLO XXIV		
2021-3A B1R, 6.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34[◇,2]	500,000	500,780
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30[◇,2]	25,302	25,353
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28[2,14]	162,950	458
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21[10,14]	700,000	70
Babson CLO Ltd.		
2014-IA SUB, due 07/20/25[2,14]	650,000	65
Total Collateralized Loan Obligations		201,298,255
FINANCIAL - 2.3%		
Station Place Securitization Trust		
2025-SP2, 5.31% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26[◇,†††,2]	7,800,000	7,800,000
2025-SP1, 5.57% (1 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due 07/02/26[◇,†††,2]	4,500,000	4,500,000
2024-SP2, 5.87% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◇,†††,2]	3,800,000	3,800,000
2024-SP4, 5.45% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25[◇,†††,2]	3,000,000	3,000,000
2024-SP3, 5.45% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25[◇,†††,2]	1,500,000	1,500,000
Project Onyx I		
6.89% (3 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 01/26/27[◇,†††]	4,349,086	4,333,094
KKR Core Holding Company LLC		
4.00% due 08/12/31[†††]	4,548,544	4,223,990
HV Eight LLC		
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27[◇,†††]	EUR 3,359,451	3,933,967
Ceamer Finance LLC		
6.79% due 11/15/39[†††]	2,123,479	2,182,138
6.92% due 11/15/37[†††]	1,523,999	1,579,552
Thunderbird A		
5.50% due 03/01/37[†††]	3,400,000	3,213,618
Lightning A		
5.50% due 03/01/37[†††]	3,400,000	3,213,618
LVNV Funding LLC		
7.80% due 11/05/28[†††]	2,900,000	3,044,308
Strategic Partners Fund VIII, LP		
6.92% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26[◇,†††]	2,846,797	2,831,754

	Face Amount~	Value
HarbourVest Partners LLC		
6.57% (3 Month Term SOFR + 2.55%,		
Rate Floor: 2.55%) due 09/15/30◊	2,610,000	$ 2,610,000
Metis Issuer, LLC		
6.89% due 05/15/55†††	2,400,000	2,364,136
Akso Health Group		
7.27% due 12/31/44†††	1,987,562	2,049,214
Endo Luxembourg Finance Co		
I SARL / Endo US, Inc.		
7.40% due 09/30/45†††	1,300,000	1,354,010
Project Onyx II		
7.09% (3 Month Term SOFR + 2.80%,		
Rate Floor: 2.80%) due 01/26/27◊,†††	1,142,708	1,139,057
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28†††	456,243	453,889
Nassau LLC		
2019-1, 3.98% due 08/15/34[10]	337,373	321,318
Total Financial		59,447,663
INFRASTRUCTURE - 1.9%		
Stack Infrastructure Issuer LLC		
2023-3A, 5.90% due 10/25/48[2]	3,000,000	3,028,907
2025-1A, 5.00% due 05/25/50[2]	2,900,000	2,887,916
2024-1A, 5.90% due 03/25/49[2]	1,250,000	1,270,528
2023-1A, 5.90% due 03/25/48[2]	1,000,000	1,004,094
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54[2]	4,000,000	4,020,194
2025-1A, 5.04% due 03/25/55[2]	3,050,000	3,021,685
2024-1A, 6.28% due 03/25/54[2]	800,000	815,563
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[2]	2,500,000	2,458,834
2024-1A, 5.59% due 05/15/54[2]	2,350,000	2,363,871
2024-1A, 6.64% due 05/15/54[2]	1,250,000	1,264,462
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[2]	5,700,000	5,821,679
Hotwire Funding LLC		
2024-1A, 5.89% due 06/20/54[2]	1,950,000	1,982,988
2021-1, 2.31% due 11/20/51[2]	2,000,000	1,949,298
2023-1A, 5.69% due 05/20/53[2]	1,005,000	1,015,662
2024-1A, 6.67% due 06/20/54[2]	700,000	715,686
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55[2]	4,850,000	4,874,564
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[2]	3,350,000	3,269,858
SBA Tower Trust		
1.84% due 04/15/27[2]	3,000,000	2,865,390
ALLO Issuer LLC		
2025-1A, 5.53% due 04/20/55[2]	2,000,000	2,029,350
Vantage Data Centers Issuer LLC		
2024-1A, 5.10% due 09/15/54[2]	1,100,000	1,102,368
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[2]	1,000,000	1,011,415
Total Infrastructure		48,774,312
WHOLE BUSINESS - 1.7%		
Subway Funding LLC		
2024-3A, 5.91% due 07/30/54[2]	2,729,375	2,718,583
2024-1A, 6.51% due 07/30/54[2]	2,034,625	$ 2,123,798
2024-1A, 6.27% due 07/30/54[2]	1,588,000	1,628,847
2024-1A, 6.03% due 07/30/54[2]	794,000	804,962
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51[2]	4,165,125	3,924,345
2019-1A, 3.88% due 10/25/49[2]	1,508,000	1,493,391
2024-1A, 6.17% due 01/25/54[2]	1,379,000	1,424,862
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[2]	6,412,500	6,192,330
Sonic Capital LLC		
2020-1A, 3.85% due 01/20/50[2]	2,159,354	2,128,108
2021-1A, 2.19% due 08/20/51[2]	2,203,200	2,036,430
2020-1A, 4.34% due 01/20/50[2]	949,167	917,693
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47[2]	5,076,000	5,042,259
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51[2]	3,751,840	3,535,109
Wingstop Funding LLC		
2024-1A, 5.86% due 12/05/54[2]	1,500,000	1,552,282
2020-1A, 2.84% due 12/05/50[2]	1,231,250	1,188,650
2022-1A, 3.73% due 03/05/52[2]	248,125	240,408
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54[2]	2,034,625	2,116,267
Taco Bell Funding LLC		
2025-1A, 5.05% due 08/25/55[2]	950,000	952,254
2025-1A, 4.82% due 08/25/55[2]	950,000	951,985
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49[2]	1,291,790	1,284,067
DB Master Finance LLC		
2019-1A, 4.02% due 05/20/49[2]	1,175,000	1,170,791
Total Whole Business		43,427,421
TRANSPORT-AIRCRAFT - 1.6%		
AASET Trust		
2024-2A, 5.93% due 09/16/49[2]	3,719,989	3,793,323
2024-1A, 6.26% due 05/16/49[2]	2,746,976	2,835,851
2021-2A, 2.80% due 01/15/47[2]	2,649,637	2,496,711
2021-1A, 2.95% due 11/16/41[2]	2,058,923	1,973,964
2025-1A, 5.94% due 02/16/50[2]	1,004,662	1,026,407
2020-1A, 3.35% due 01/16/40[2]	372,460	366,481
Slam Ltd.		
2024-1A, 5.34% due 09/15/49[2]	3,278,588	3,303,531
2021-1A, 2.43% due 06/15/46[2]	2,419,890	2,282,475
2025-1A, 5.81% due 05/15/50[2]	2,106,843	2,160,765
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49[2]	3,459,821	3,462,263
2025-1, 5.11% due 10/15/50[2]	900,000	902,873
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46[2]	3,716,059	3,524,674
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46[2]	2,517,710	2,378,529
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[2]	2,292,061	2,338,949
Castlelake Aircraft Structured Trust		
2025-1A, 5.78% due 02/15/50[2]	1,765,304	1,792,515
2021-1A, 3.47% due 01/15/46[2]	397,811	395,358

	Face Amount~	Value
ALTDE Trust		
2025-1A, 5.90% due 08/15/50[2]	2,068,222	$ 2,116,684
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40[2]	1,156,628	1,104,881
Sprite Ltd.		
2021-1, 3.75% due 11/15/46[2]	782,787	760,884
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39[2]	634,896	627,309
WAVE LLC		
2019-1, 3.60% due 09/15/44[2]	477,489	461,427
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[2]	330,502	325,550
2017-1, 4.58% due 02/15/42[2]	14,376	14,333
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[2]	185,722	183,307
Total Transport-Aircraft		40,629,044
NET LEASE - 1.1%		
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50[2]	2,201,719	2,076,182
2020-1A, 4.95% due 02/15/50[2]	1,500,000	1,364,815
SVC ABS LLC		
2023-1A, 5.15% due 02/20/53[2]	3,208,021	3,190,494
CMFT Net Lease Master Issuer LLC		
2021-1, 3.44% due 07/20/51[2]	3,570,000	3,100,977
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62[2]	2,674,679	2,560,886
2020-1, 2.28% due 07/15/60[2]	674,589	469,948
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46[2]	2,363,857	2,339,605
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50[2]	2,477,083	2,186,960
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50[2]	1,223,177	1,192,580
2024-3A, 4.55% due 10/15/54[2]	691,250	664,335
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60[2]	2,479,789	1,702,730
STORE Master Funding LLC		
2021-1A, 2.96% due 06/20/51[2]	1,957,500	1,671,397
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.70% due 05/20/54[2]	933,342	955,303
2024-1A, 5.69% due 05/20/54[2]	496,458	502,887
AFN ABSPROP001 LLC		
2021-1A, 2.21% due 05/20/51[2]	1,399,174	1,281,053
Tenet Equity Funding LLC		
2024-1A, 5.49% due 10/20/54[2]	997,776	1,005,678
CARS-DB5, LP		
2021-1A, 2.76% due 08/15/51[2]	986,458	834,301
Total Net Lease		27,100,131
SINGLE FAMILY RESIDENCE - 0.9%		
Tricon Residential Trust		
2025-SFR1, 5.50% (1 Month Term SOFR + 1.35%, Rate Floor: 1.35%) due 03/17/42◊,2	3,050,000	3,054,334
2021-SFR1, 2.34% due 07/17/38[2]	2,850,000	$ 2,796,341
2023-SFR1, 5.10% due 07/17/40[2]	2,722,000	2,718,374
2023-SFR2, 5.00% due 12/17/40[2]	2,550,000	2,548,864
2024-SFR2, 5.70% due 06/17/40[2]	1,500,000	1,529,202
2024-SFR1, 4.75% due 04/17/41[2]	1,000,000	996,157
FirstKey Homes Trust		
2020-SFR2, 2.67% due 10/19/37[2]	2,250,000	2,239,906
2020-SFR2, 4.00% due 10/19/37[2]	1,400,000	1,394,167
2020-SFR2, 4.50% due 10/19/37[2]	1,350,000	1,344,609
2020-SFR2, 3.37% due 10/19/37[2]	900,000	895,991
STAR Trust		
2025-SFR6, 5.55% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42◊,2	2,000,000	2,004,171
2025-SFR6, 5.80% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/17/42◊,2	1,000,000	1,000,625
Home Partners of America Trust		
2021-3, 2.80% due 01/17/41[2]	898,936	841,515
2021-2, 2.40% due 12/17/26[2]	479,748	465,259
Total Single Family Residence		23,829,515
INSURANCE - 0.6%		
Dogwood State Bank		
6.45% due 06/24/32†††	8,949,773	9,001,057
Obra Longevity		
8.48% due 06/30/39†††	5,100,000	5,364,140
CHEST		
7.13% due 03/23/43†††	900,000	943,552
Total Insurance		15,308,749
UNSECURED CONSUMER LOANS - 0.5%		
Regional Management Issuance Trust 2025-1		
2025-1, 5.53% due 04/17/34[2]	3,550,000	3,591,557
Service Experts Issuer LLC		
2024-1A, 6.39% due 11/20/35[2]	1,431,798	1,464,247
2025-1A, 5.38% due 01/20/37[2]	1,251,426	1,255,732
GreenSky Home Improvement Issuer Trust		
2025-1A, 5.39% due 03/25/60[2]	2,350,000	2,382,672
Foundation Finance Trust		
2024-1A, 5.95% due 12/15/49[2]	1,846,397	1,896,611
Stream Innovations Issuer Trust		
2024-2A, 5.21% due 02/15/45[2]	744,114	753,627
Total Unsecured Consumer Loans		11,344,446
TRANSPORT-CONTAINER - 0.4%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45[2]	2,031,855	1,954,671
2021-2A, 2.23% due 04/20/46[2]	1,273,933	1,194,692
TIF Funding III LLC		
2024-1A, 5.48% due 04/20/49[2]	2,440,625	2,448,185
MC Ltd.		
2021-1, 2.63% due 11/05/35[2]	2,463,968	2,332,133
Textainer Marine Containers Ltd.		
2021-3A, 1.94% due 08/20/46[2]	1,346,667	1,210,067
CLI Funding VI LLC		
2020-1A, 2.08% due 09/18/45[2]	840,910	786,926

	Face Amount~	Value
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[2]	592,167	$ 540,145
Total Transport-Container		10,466,819
COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39[2]	7,250,000	6,858,396
Anchorage Credit Funding 3 Ltd.		
2021-3A A1R, 2.87% due 01/28/39[2]	1,100,000	1,054,011
Anchorage Credit Funding 13 Ltd.		
2021-13A A2, 2.80% due 07/27/39[2]	1,000,000	952,712
Total Collateralized Debt Obligations		8,865,119
AUTOMOTIVE - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.66% due 02/20/30[2]	1,800,000	1,910,168
2024-1A, 5.85% due 06/20/30[2]	1,300,000	1,350,645
Total Automotive		3,260,813
Total Asset-Backed Securities		
(Cost $494,255,525)		493,752,287
SENIOR FLOATING RATE INTERESTS[††,◊] - 1.8%		
CONSUMER, CYCLICAL - 0.5%		
Wyndham Hotels & Resorts, Inc.		
5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/30	4,937,500	4,951,621
Flutter Entertainment plc		
6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 06/04/32	3,840,375	3,832,925
DK Crown Holdings, Inc.		
6.00% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/04/32	3,283,500	3,277,360
Total Consumer, Cyclical		12,061,906
FINANCIAL - 0.4%		
Citadel Securities, LP		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	5,188,336	5,196,794
Walker & Dunlop, Inc.		
6.14% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/14/32[†††]	2,842,875	2,839,321
Cliffwater LLC		
9.31% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 04/22/32[†††]	1,592,000	1,586,990
Eagle Point Holdings Borrower, LLC		
8.06% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28[†††]	1,539,526	1,539,526
Total Financial		11,162,631
INDUSTRIAL - 0.4%		
AS Mileage Plan Ltd.		
6.00% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/15/31	5,210,625	5,217,138
Herc Holdings, Inc.		
6.25% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/20/32	2,500,000	2,509,375

	Face Amount~	Value
SkyMiles IP Ltd.		
8.08% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/20/27	469,137	$ 469,198
Standard Industries, Inc.		
5.89% (1 Month Term SOFR + 1.75%, Rate Floor: 2.25%) due 09/22/28	464,290	464,778
Total Industrial		8,660,489
COMMUNICATIONS - 0.2%		
TKO Group Holdings, Inc.		
due 11/21/31	5,860,313	5,866,700
UTILITIES - 0.2%		
NRG Energy, Inc.		
6.06% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/16/31	4,999,810	4,998,260
CONSUMER, NON-CYCLICAL - 0.1%		
Avantor Funding, Inc.		
due 09/29/32	1,400,000	1,400,000
HAH Group Holding Co. LLC		
9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31	138,912	124,716
Total Consumer, Non-Cyclical		1,524,716
ENERGY - 0.0%		
Venture Global Calcasieu Pass LLC		
7.14% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	312,176	311,983
Total Senior Floating Rate Interests		
(Cost $44,530,566)		44,586,685
FEDERAL AGENCY BONDS[††] - 1.1%		
Tennessee Valley Authority Principal Strips		
due 06/15/38[5,13]	9,400,000	5,121,487
due 01/15/48[5,13]	12,156,000	3,709,197
due 01/15/38[5,13]	4,000,000	2,231,212
due 09/15/39[5,13]	4,100,000	2,078,647
due 06/15/35[5,13]	1,583,000	1,015,398
due 12/15/42[5,13]	1,600,000	660,710
Tennessee Valley Authority		
5.25% due 02/01/55	4,200,000	4,195,254
4.25% due 09/15/52	3,150,000	2,699,525
4.25% due 09/15/65	2,450,000	2,025,613
5.38% due 04/01/56	600,000	609,775
Federal Farm Credit Bank		
3.51% due 06/11/40	3,300,000	2,855,612
U.S. International Development Finance Corp.		
due 01/17/26[13]	800,000	908,125
Total Federal Agency Bonds		
(Cost $34,872,802)		28,110,555
MUNICIPAL BONDS[††] - 0.4%		
TEXAS - 0.1%		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.29% due 09/01/40	2,100,000	1,718,081
2.78% due 09/01/34	700,000	605,317

	Face Amount~	Value
2.69% due 09/01/33	500,000	$ 438,684
2.41% due 09/01/31	450,000	405,897
Total Texas		3,167,979
CALIFORNIA - 0.1%		
California Statewide Communities Development Authority Revenue Bonds		
7.14% due 08/15/47	1,160,000	1,226,921
2.68% due 02/01/39	1,200,000	933,623
Total California		2,160,544
NEW YORK - 0.1%		
New York City Housing Development Corp. Revenue Bonds		
4.80% due 02/01/53	1,550,000	1,546,394
OHIO - 0.1%		
Ohio Housing Finance Agency Revenue Bonds		
4.70% due 09/01/54	1,255,000	1,252,386
MICHIGAN - 0.0%		
Michigan State Housing Development Authority Revenue Bonds		
4.95% due 12/01/50	1,100,000	1,118,869
ILLINOIS - 0.0%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	388,889	402,327
Total Municipal Bonds (Cost $10,179,895)		9,648,499
FOREIGN GOVERNMENT DEBT†† - 0.4%		
Eagle Funding Luxco SARL		
5.50% due 08/17/30[2]	2,950,000	2,992,952
Panama Government International Bond		
4.50% due 01/19/63	2,600,000	1,883,518
4.50% due 04/16/50	1,450,000	1,089,196
Israel Government International Bond		
5.63% due 02/19/35	1,250,000	1,292,120
5.38% due 02/19/30	750,000	773,602
Saudi Government International Bond		
5.63% due 01/13/35[2]	1,100,000	1,171,881
Total Foreign Government Debt (Cost $10,202,196)		9,203,269
U.S. TREASURY BILLS†† - 0.2%		
U.S. Treasury Bills		
3.91% due 10/30/25[15]	5,400,000	5,382,364
Total U.S. Treasury Bills (Cost $5,382,436)		5,382,364
REPURCHASE AGREEMENTS††,16 - 4.5%		
BofA Securities, Inc. issued 09/30/25 at 4.19% due 10/01/25	64,965,752	64,965,752
J.P. Morgan Securities LLC issued 09/30/25 at 4.20% due 10/01/25	40,603,595	40,603,595
Bank of Montreal issued 09/30/25 at 4.18% due 10/01/25	8,120,719	$ 8,120,719
Total Repurchase Agreements (Cost $113,690,066)		113,690,066

	Notional Value	Value
OTC INTEREST RATE SWAPTIONS PURCHASED†† - 0.1%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.50 (Notional Value $35,955,000)	USD 35,955,000	453,769
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.50 (Notional Value $35,955,000)	USD 35,955,000	453,768
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.50 (Notional Value $35,955,000)	USD 35,955,000	453,768
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.50 (Notional Value $35,955,000)	USD 35,955,000	453,768
Total Interest Rate Options		1,815,073
Total OTC Interest Rate Swaptions Purchased (Cost $1,727,638)		1,815,073
OTC OPTIONS PURCHASED†† - 0.0%		
Foreign Exchange Options		
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.73 (Notional Value $5,752,000)	USD 5,752,000	74,062
Goldman SachsInternational Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.64 (Notional Value $4,602,000)	USD 4,602,000	59,255
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $18,782,375)	EUR 15,985,000	27,313
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $18,782,375)	EUR 15,985,000	27,312
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50 (Notional Value $1,832,000)	USD 1,832,000	53,986

	Notional Value	Value
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $23,998,200)	EUR 20,424,000	$ 35,869
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $21,466,075)	EUR 18,269,000	30,705
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00 (Notional Value $11,383,000)	USD 11,383,000	24,074
Goldman Sachs International Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $10,630,225)	EUR 9,047,000	15,458
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.63 (Notional Value $1,016,000)	USD 1,016,000	13,082
JPMorgan Chase Bank, N.A. Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50 (Notional Value $431,000)	USD 431,000	12,701
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00 (Notional Value $3,415,000)	USD 3,415,000	7,222
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00 (Notional Value $1,042,000)	USD 1,042,000	2,204
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $25,390,575)	EUR 21,609,000	54
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $25,390,575)	EUR 21,609,000	54
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $17,773,050)	EUR 15,126,000	45
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $8,938,225)	EUR 7,607,000	22
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $7,617,525)	EUR 6,483,000	19
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $1,472,275)	EUR 1,253,000	$ 4
Total Foreign Exchange Options		383,441
Total OTC Options Purchased (Cost $2,361,555)		383,441
Total Investments - 116.8% (Cost $2,995,956,826)		$2,956,972,145
OTC OPTIONS WRITTEN†† - (0.0)%		
Put Options on:		
Foreign Exchange Options		
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00 (Notional Value $1,042,000)	USD 1,042,000	(138)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00 (Notional Value $3,415,000)	USD 3,415,000	(454)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00 (Notional Value $11,383,000)	USD 11,383,000	(1,511)
Total Foreign Exchange Options		(2,103)
Total OTC Options Written (Premiums received $125,081)		(2,103)
OTC INTEREST RATE SWAPTIONS WRITTEN†† - (0.1)%		
Call Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.85 (Notional Value $11,406,250)	USD 11,406,250	(28,456)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.85 (Notional Value $11,406,250)	USD 11,406,250	(28,538)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.86 (Notional Value $11,406,250)	USD 11,406,250	(29,115)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.89 (Notional Value $11,406,250)	USD 11,406,250	(33,570)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.93 (Notional Value $11,406,250)	USD 11,406,250	(36,727)

	Notional Value	Value
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.93 (Notional Value $11,406,250)	USD 11,406,250	$ (37,137)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.71 (Notional Value $11,406,250)	USD 11,406,250	(33,047)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.71 (Notional Value $11,406,250)	USD 11,406,250	(33,047)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.94 (Notional Value $11,406,250)	USD 11,406,250	(37,997)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.94 (Notional Value $11,406,250)	USD 11,406,250	(37,997)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.64 (Notional Value $15,968,750)	USD 15,968,750	(40,203)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.64 (Notional Value $15,968,750)	USD 15,968,750	(40,203)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.69 (Notional Value $18,250,000)	USD 18,250,000	(49,792)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.69 (Notional Value $18,250,000)	USD 18,250,000	(49,792)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.00 (Notional Value $35,955,000)	USD 35,955,000	(126,706)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.00 (Notional Value $35,955,000)	USD 35,955,000	(126,706)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.00 (Notional Value $35,955,000)	USD 35,955,000	(126,706)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.00 (Notional Value $35,955,000)	USD 35,955,000	(126,706)
Total Interest Rate Swaptions		(1,022,445)

	Notional Value	Value
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.93 (Notional Value $11,406,250)	USD 11,406,250	$ (16,269)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.93 (Notional Value $11,406,250)	USD 11,406,250	(16,492)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.89 (Notional Value $11,406,250)	USD 11,406,250	(18,801)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.86 (Notional Value $11,406,250)	USD 11,406,250	(19,049)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.85 (Notional Value $11,406,250)	USD 11,406,250	(19,521)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.85 (Notional Value $11,406,250)	USD 11,406,250	(19,589)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.94 (Notional Value $11,406,250)	USD 11,406,250	(15,442)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.94 (Notional Value $11,406,250)	USD 11,406,250	(15,442)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.71 (Notional Value $11,406,250)	USD 11,406,250	(24,039)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.71 (Notional Value $11,406,250)	USD 11,406,250	(24,039)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.64 (Notional Value $15,968,750)	USD 15,968,750	(38,177)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.64 (Notional Value $15,968,750)	USD 15,968,750	(38,177)

	Notional Value	Value
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.69 (Notional Value $18,250,000)	USD 18,250,000	$ (39,833)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.69 (Notional Value $18,250,000)	USD 18,250,000	(39,833)
Total Interest Rate Swaptions		(344,703)
Total OTC Interest Rate Swaptions Written (Premiums received $1,986,124)		(1,367,148)
Other Assets & Liabilities, net - (16.7)%		(423,051,096)
Total Net Assets - 100.0%		$2,532,551,798

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**
BofA Securities, Inc.	ICE	CDX.NA.IG.45.V1	1.00%	Quarterly	12/20/30	$ 50,400,000	$ (1,140,752)	$ (1,153,604)	$ 12,852

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized (Depreciation)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (15-25%)	5.00%	Quarterly	12/20/29	$ 2,320,000	$ (198,622)	$ (123,450)	$ (75,172)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (25-35%)	5.00%	Quarterly	12/20/29	2,320,000	(360,453)	(294,025)	(66,428)
						$ (559,075)	$ (417,475)	$ (141,600)

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**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.06%	Annually	01/06/28	$ 90,000,000	$ 1,337,757	$ 395	$ 1,337,362
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.90%	Annually	12/04/27	88,800,000	971,817	378	971,439
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.32%	Annually	07/02/27	32,600,000	490,455	135	490,320
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	12/23/29	15,978,652	460,565	136	460,429

Centrally Cleared Interest Rate Swap Agreements†† (concluded)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation***
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.98%	Annually	02/06/27	$70,000,000	$ 413,844	$ 214	$ 413,630
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.39%	Annually	08/02/29	43,670,000	91,096	314	90,782
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.96%	Annually	10/16/25	95,000,000	26,335	11	26,324
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25	98,748,000	25,034	7	25,027
								$ 3,816,903	$ 1,590	$ 3,815,313

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements††								
JPMorgan Chase Bank, N.A.	iShares iBoxx $ Investment Grade Corporate Bond ETF	Pay	3.42% (Federal Funds Rate - 0.67%)	At Maturity	11/05/25	94,172	$10,497,353	$ 150,675

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Nomura Global Financial Products, Inc.	EUR	Sell	3,869,000	4,549,317 USD	10/17/25	$ 1,673
Toronto-Dominion Bank	EUR	Sell	82,000	96,427 USD	10/15/25	57
Morgan Stanley Capital Services LLC	EUR	Sell	195,000	228,937 USD	10/15/25	(237)
Barclays Bank plc	EUR	Sell	99,000	115,574 USD	10/15/25	(776)
Toronto-Dominion Bank	EUR	Buy	170,000	200,655 USD	10/17/25	(836)
Morgan Stanley Capital Services LLC	EUR	Buy	727,000	859,691 USD	10/17/25	(5,172)
						$ (5,291)

OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
BNP Paribas								
9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	7.00%	02/13/26	3.50%	$71,910,000	$ 907,536
Morgan Stanley Capital Services LLC								
9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	35,955,000	453,769
The Toronto-Dominion Bank								
9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	35,955,000	453,768
								$ 1,815,073

CORE BOND FUND

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	$ 11,406,250	$ (28,456)
Morgan Stanley Capital Services LLC								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	11,406,250	(28,538)
Morgan Stanley Capital Services LLC								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.86%	02/13/26	2.86%	11,406,250	(29,115)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	11,406,250	(33,047)
Barclays Bank plc								
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	11,406,250	(33,047)
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.89%	02/20/26	2.89%	11,406,250	(33,570)
Barclays Bank plc								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	11,406,250	(36,727)
The Toronto-Dominion Bank								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	11,406,250	(37,137)
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	11,406,250	(37,997)
The Toronto-Dominion Bank								
6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	11,406,250	(37,997)
Morgan Stanley Capital Services LLC								
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	15,968,750	(40,203)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	15,968,750	(40,203)
The Toronto-Dominion Bank								
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	18,250,000	(49,792)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	18,250,000	(49,792)
The Toronto-Dominion Bank								
9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	3.00%	02/13/26	3.00%	35,955,000	(126,706)
Morgan Stanley Capital Services LLC								
9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	3.00%	02/13/26	3.00%	35,955,000	(126,706)
BNP Paribas								
9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	6.00%	02/13/26	3.00%	71,910,000	(253,412)
								$ (1,022,445)

OTC Interest Rate Swaptions Written (concluded)

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	$ 11,406,250	$ (15,442)
The Toronto-Dominion Bank								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	11,406,250	(15,442)
The Toronto-Dominion Bank								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	11,406,250	(16,269)
Barclays Bank plc								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	11,406,250	(16,492)
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.89%	02/20/26	3.89%	11,406,250	(18,801)
Morgan Stanley Capital Services LLC								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.86%	02/13/26	3.86%	11,406,250	(19,049)
Morgan Stanley Capital Services LLC								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	11,406,250	(19,521)
BNP Paribas								
6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	11,406,250	(19,589)
Barclays Bank plc								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	11,406,250	(24,039)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	11,406,250	(24,039)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	15,968,750	(38,177)
Morgan Stanley Capital Services LLC								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	15,968,750	(38,177)
The Toronto-Dominion Bank								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	18,250,000	(39,833)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	18,250,000	(39,833)
								$ (344,703)

CORE BOND FUND

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
* Non-income producing security.
** Includes cumulative appreciation (depreciation).
*** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
† Value determined based on Level 1 inputs, unless otherwise noted.
†† Value determined based on Level 2 inputs, unless otherwise noted.
††† Value determined based on Level 3 inputs.
◊ Variable rate security. Rate indicated is the rate effective at September 30, 2025. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
[1] Special Purpose Acquisition Company (SPAC).
[2] 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 $929,365,371 (cost $939,162,583), or 36.7% of total net assets.
[3] Rate indicated is the 7-day yield as of September 30, 2025.
[4] Security is unsettled at period end and may not have a stated effective rate.
[5] Security is a principal-only strip.
[6] Security is an interest-only strip.
[7] Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2025.
[8] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[9] Perpetual maturity.
[10] 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 $1,023,158 (cost $1,905,628), or less than 0.1% of total net assets.
[11] Security is in default of interest and/or principal obligations.
[12] All or a portion of this security is pledged as equity index swap collateral at September 30, 2025.
[13] Zero coupon rate security.
[14] Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
[15] Rate indicated is the effective yield at the time of purchase.
[16] Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

BofA — Bank of America
CDX.NA.HY.43.V1— Credit Default Swap North American High Yield Series 43 Index Version 1
CDX.NA.IG.45.V1 — Credit Default Swap North American Investment Grade Series 45 Index Version 1
CME — Chicago Mercantile Exchange
CMT — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
ICE — Intercontinental Exchange
plc — Public Limited Company
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon