	SHARES	VALUE
COMMON STOCKS - 0.0%		
COMMUNICATIONS - 0.0%		
LuxCo 3 SARL	90,960	$ 1,791,820
Xplore, Inc.*	80,273	56,606
Total Communications		1,848,426
CONSUMER, NON-CYCLICAL - 0.0%		
WW International, Inc.*	36,869	589,167
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate*,[a]	31	43,206
BP Holdco LLC*,[a],[b]	532	247
YAK BLOCKER 2 LLC[a]	84,848	8
Total Industrial		43,461
FINANCIAL - 0.0%		
Pershing Square Tontine Holdings, Ltd. — Class A*,[a],[c]	9,315,080	931
Total Common Stocks (Cost $2,379,090)		2,481,985
PREFERRED STOCKS - 2.4%		
FINANCIAL - 2.0%		
Citigroup, Inc.		
6.88%	41,425,000	42,424,088
6.75%	35,721,000	36,219,629
6.95%	19,190,000	19,631,850
6.63%	11,890,000	12,113,496
6.25%	375,600	9,450,096
Wells Fargo & Co.		
6.13%	80,900,000	81,857,694
6.85%	12,840,000	13,343,726
7.63%	4,100,000	4,313,684
Charles Schwab Corp.		
4.00%	73,673,000	69,130,242
6.10%	14,750,000	14,753,244
Bank of New York Mellon Corp.		
3.75%	65,200,000	64,743,672
5.95%	8,680,000	8,709,668
Goldman Sachs Group, Inc.		
7.50%	32,500,000	34,090,615
6.85%	24,625,000	25,319,394
6.13%	9,350,000	9,371,711
3.65%	2,450,000	2,446,292
JPMorgan Chase & Co.		
6.10%	48,100,000	48,708,952
6.50%	20,220,000	20,705,502
Bank of America Corp.		
6.63%	20,560,000	21,196,928
6.25%	20,125,000	20,366,782
4.38%	19,449,000	19,377,858
State Street Corp.		
6.45%	18,790,000	19,155,052
6.70%	2,645,000	2,735,459
American National Group, Inc. 7.38%	590,500	13,859,035
Jackson Financial, Inc. 8.00%	472,000	11,908,560
CNO Financial Group, Inc. 5.13% due 11/25/60	710,775	11,777,542

	SHARES	VALUE
PREFERRED STOCKS - 2.4% (continued)		
FINANCIAL - 2.0% (continued)		
Selective Insurance Group, Inc. 4.60%	541,225	$ 8,529,706
Corebridge Financial, Inc. 6.88%	5,108,000	5,315,334
First Republic Bank		
4.25%*	2,368,525	474
4.50%*	276,775	55
Total Financial		651,556,340
COMMUNICATIONS - 0.1%		
AT&T Mobility II LLC 6.80%[a]	47,000	47,698,630
UTILITIES - 0.1%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 04/15/86	797,000	19,940,940
6.50% due 06/01/85	353,400	8,598,222
Total Utilities		28,539,162
GOVERNMENT - 0.1%		
CoBank ACB		
6.75%	13,700,000	13,797,737
7.13%	8,250,000	8,349,627
4.25%	3,300,000	3,260,305
Total Government		25,407,669
ENERGY - 0.1%		
Venture Global LNG, Inc. 9.00%[d]	21,555,000	21,044,474
Total Preferred Stocks (Cost $847,187,157)		774,246,275
PRIVATE FUNDS[e] - 0.1%		
FTAI Aircraft Leasing Offshore SPV, LP*,[b]		39,621,529
Total Private Funds (Cost $37,604,730)		39,621,529
WARRANTS - 0.0%		
Pershing Square SPARC Holdings, Ltd. Expiring 12/31/49*,[a],[c]	2,846,274	285
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/27*,[a],[c]	1,035,008	103
Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	101,490	71
Total Warrants (Cost $233,835)		459
RIGHTS - 0.0%		
COMMUNICATIONS - 0.0%		
Xplore, Inc.*,[a]	6,119	1
Total Rights (Cost $–)		1

	SHARES	VALUE
EXCHANGE-TRADED FUNDS - 0.1%		
Guggenheim Ultra Short Income ETF[b]	600,419	$ 30,095,822
Total Exchange-Traded Funds (Cost $30,130,781)		30,095,822
MUTUAL FUNDS - 0.7%		
Guggenheim Limited Duration Fund — Class R6[b]	5,787,446	141,618,801
Guggenheim Strategy Fund III[b]	2,335,510	57,897,297
Guggenheim Ultra Short Duration Fund — Institutional Class[b]	3,266,106	32,857,030
Total Mutual Funds (Cost $228,180,809)		232,373,128
MONEY MARKET FUNDS[f] - 1.3%		
BNY Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.53%[g]	315,882,878	315,882,878
BNY Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.52%[g]	89,733,486	89,733,486
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.52%[g]	3,944,783	3,944,783
Total Money Market Funds (Cost $409,561,147)		409,561,147

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8%		
GOVERNMENT AGENCY - 17.9%		
Uniform MBS 30 Year		
3.00% due 08/15/56	1,308,799,942	1,140,394,193
2.50% due 08/15/56	991,130,000	827,748,404
5.50% due 08/01/56	518,360,000	519,287,341
5.00% due 08/01/56	465,510,369	456,891,980
2.00% due 08/15/56	192,250,000	153,438,610
Freddie Mac		
5.50% due 02/01/56[h]	245,764,911	246,705,667
6.00% due 08/01/54	193,262,627	200,652,742
3.00% due 05/01/52	195,136,510	170,566,884
5.50% due 09/01/53[h]	154,481,346	157,095,540
5.50% due 04/01/56	135,431,489	135,953,421
5.50% due 04/01/55	94,539,044	95,153,715
5.50% due 09/01/54	86,398,674	87,706,510
6.00% due 09/01/54	79,143,340	82,057,695
5.00% due 10/25/51	42,780,460	42,638,570
5.50% due 05/01/55	36,747,293	36,897,924
5.50% due 06/01/53	35,948,738	36,508,483
5.00% due 11/25/51	27,917,585	27,777,796
5.00% due 02/25/52	15,133,004	15,046,301
5.50% due 07/25/53	14,873,558	14,912,769
5.25% due 04/25/53	11,230,567	11,236,719
5.50% due 02/01/53[h]	9,987,216	10,152,274
3.50% due 03/01/53	1,779,275	1,615,125
2.50% due 03/25/52	2,340,016	1,471,382

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
GOVERNMENT AGENCY - 17.9% (continued)		
1.96% due 05/01/50	1,447,786	$ 1,018,994
5.00% due 03/01/53	385,111	381,573
3.00% due 08/01/46	388,448	348,599
5.00% due 08/01/53	223,287	220,786
4.50% due 06/01/48	159,725	156,121
5.00% due 09/01/52	154,954	155,158
2.00% due 10/25/51	263,897	145,357
3.50% due 12/01/45	144,586	134,470
4.00% due 11/01/45	126,975	121,289
4.00% due 08/01/45	112,301	107,365
4.00% due 09/01/45	107,519	102,772
2.00% due 09/25/51	175,123	91,151
2.50% due 02/25/52	145,160	87,445
4.00% due 05/25/52[a]	81,000	65,372
Fannie Mae		
5.50% due 04/01/55	198,536,762	200,712,178
3.00% due 05/01/52	191,135,856	166,820,683
6.00% due 09/01/54	150,292,771	155,821,410
5.50% due 09/01/54	142,984,614	145,083,647
5.50% due 02/01/55	125,495,409	127,333,014
5.50% due 04/01/56	119,214,058	119,670,409
5.00% due 01/25/53	67,468,607	67,036,875
5.00% due 10/25/51	57,241,741	57,132,661
5.00% due 11/25/53	43,252,246	43,057,014
5.00% due 02/25/54	27,662,926	27,354,844
5.50% due 03/01/55	25,468,065	25,757,185
5.50% due 05/01/55	21,475,503	21,613,298
5.00% due 05/25/52	10,252,079	10,173,814
due 12/25/43[i],[j]	7,528,458	5,657,465
3.05% due 03/01/50	5,544,006	4,350,000
2.51% due 10/01/46	5,087,231	4,048,898
4.24% due 08/01/48	3,255,610	2,892,129
3.42% due 10/01/47	2,502,996	2,159,277
3.00% due 01/01/52	2,326,231	2,048,499
3.26% due 11/01/46	2,136,858	1,820,435
2.69% due 02/01/52	2,319,893	1,758,280
2.49% due 09/01/51	2,345,802	1,711,871
2.62% due 12/01/51	2,160,395	1,623,672
5.00% due 03/01/55	1,648,555	1,623,163
2.93% due 03/01/52	1,934,965	1,521,468
3.46% due 08/01/49	1,537,993	1,313,483
2.51% due 07/01/50	1,651,114	1,250,601
2.43% due 12/01/51	1,900,000	1,216,294
2.32% due 07/01/50	1,264,482	933,875
3.96% due 06/01/49	883,341	781,536
3.60% due 10/01/47	839,941	731,643
2.65% due 12/01/51	931,807	699,474
2.34% due 03/01/51	810,341	598,465
3.91% due 07/01/49	620,515	544,681
3.18% due 09/01/42	581,489	496,759
2.56% due 05/01/39	567,551	450,048
2.51% due 02/01/48	532,808	413,936
5.00% due 05/01/53	391,281	387,507
3.00% due 07/01/46	362,626	323,006
3.51% due 11/01/47	338,405	295,089
4.33% due 09/01/48	305,474	286,392
4.22% due 04/01/49	305,384	271,382
3.50% due 10/01/45	265,145	246,735
4.23% due 07/01/39	259,804	240,340
2.00% due 02/25/52	393,218	239,281
3.50% due 11/01/47	192,377	177,290
2.50% due 01/25/52	268,546	172,988

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
GOVERNMENT AGENCY - 17.9% (continued)		
4.50% due 04/01/48	176,964	$ 172,189
3.00% due 03/01/52	192,073	169,174
3.95% due 06/01/49	179,703	160,105
3.50% due 08/01/43	153,709	143,158
3.18% due 08/01/42	166,745	142,452
3.50% due 12/01/45	150,482	139,898
2.06% due 09/01/36	140,000	111,213
5.42% due 02/01/43	99,734	100,374
4.00% due 10/01/45	99,904	95,109
2.34% due 09/01/39	119,246	92,826
2.50% due 11/25/50	146,157	87,003
5.00% due 06/01/53	65,277	64,815
2.00% due 10/25/51	105,559	57,518
5.00% due 04/01/44	53,445	53,066
2.28% due 01/01/51	64,150	47,307
3.50% due 06/01/46	10,462	9,697
Ginnie Mae		
5.25% due 03/20/52	40,928,229	41,054,713
5.00% due 01/20/55	21,759,568	21,491,525
6.00% due 06/20/47	1,803,201	1,802,306
Fannie Mae-Aces		
1.60% (WAC) due 03/25/35[◊,(k)]	191,462,360	14,125,174
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 11/25/59	9,085,113	7,237,957
2.00% due 05/25/60	7,376,958	5,900,113
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51[◊,(d)]	8,710,808	7,127,841
Total Government Agency		5,786,285,024
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4%		
NLT Trust		
2025-NQM1, 7.46% (WAC) due 10/25/70[◊,(d)]	183,062,351	190,095,002
2026-NQM1, 5.40% due 02/25/71[(d)]	145,911,337	145,382,014
2026-NQM1, 5.76% due 02/25/71[(d)]	22,985,745	22,902,587
2026-NQM1, 6.63% (WAC) due 02/25/71[◊,(d)]	17,247,312	16,376,513
2026-NQM1, 5.60% due 02/25/71[(d)]	15,325,582	15,270,098
2026-NQM1, 6.06% (WAC) due 02/25/71[◊,(d)]	10,013,972	10,005,814
2026-NQM1, 1.04% (WAC) due 02/25/71[◊,(a),(d),(k)]	211,483,991	6,661,746
2026-NQM1, 0.45% (WAC) due 02/25/71[◊,(a),(d),(k)]	211,483,991	2,763,144
PRPM LLC		
2026-3, 5.96% due 04/25/31[(d),(l)]	120,141,666	119,992,799
2025-7, 5.50% due 08/25/30[(d),(l)]	60,201,155	59,951,826
2025-8, 5.39% due 10/25/30[(d),(l)]	51,362,385	51,060,286
2026-1, 5.19% due 02/25/31[(d)]	45,907,202	45,325,787
2025-6, 5.77% due 08/25/28[(d),(l)]	33,480,458	33,370,967
2026-2, 5.09% due 02/25/31[(d),(l)]	26,715,058	26,336,196

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2024-RPL2, 3.50% due 05/25/54[(d),(l)]	18,755,746	$ 18,272,746
2025-5, 5.73% due 07/25/30[(d),(l)]	15,488,082	15,429,564
2024-6, 5.70% due 11/25/29[(d),(l)]	11,792,969	11,799,124
2025-RCF3, 5.25% due 07/25/55[(d),(l)]	7,254,470	7,220,511
2023-RCF1, 4.00% due 06/25/53[(d),(l)]	2,634,738	2,608,914
OBX Trust		
2026-NQM5, 5.68% due 01/25/66[(d),(l)]	24,622,057	24,545,675
2026-NQM9, 5.62% due 04/25/66[(d),(l)]	23,792,000	23,727,871
2026-NQM9, 5.52% due 04/25/66[(d),(l)]	20,311,000	20,257,597
2025-NQM13, 5.82% due 05/25/65[(d),(l)]	17,557,140	17,539,030
2026-NQM4, 5.53% due 02/25/66[(d),(l)]	14,355,377	14,268,784
2025-NQM10, 5.45% due 05/25/65[(d),(l)]	10,909,582	10,921,406
2024-NQM5, 6.39% due 01/25/64[(d),(l)]	10,244,814	10,270,180
2024-NQM6, 6.85% due 02/25/64[(d),(l)]	9,059,073	9,111,915
2024-NQM5, 5.99% due 01/25/64[(d),(l)]	8,291,257	8,311,358
2024-NQM4, 6.07% due 01/25/64[(d),(l)]	8,174,629	8,206,309
2025-NQM2, 5.95% due 11/25/64[(d),(l)]	7,742,932	7,755,191
2025-NQM1, 5.85% due 12/25/64[(d),(l)]	7,497,268	7,500,458
2025-NQM13, 5.61% due 05/25/65[(d),(l)]	7,387,837	7,371,612
2024-NQM6, 6.45% due 02/25/64[(d),(l)]	6,920,136	6,959,967
2024-NQM9, 6.44% due 01/25/64[(d),(l)]	6,699,453	6,728,046
2024-NQM7, 6.24% due 03/25/64[(d),(l)]	6,531,399	6,561,093
2025-NQM3, 5.85% due 12/01/64[(d),(l)]	5,747,294	5,768,286
2026-NQM4, 5.38% due 02/25/66[(d),(l)]	5,636,171	5,600,323
2024-NQM6, 6.70% due 02/25/64[(d),(l)]	5,409,420	5,440,628
2024-NQM8, 6.59% due 05/25/64[(d),(l)]	5,314,734	5,340,087
2024-NQM5, 6.29% due 01/25/64[(d),(l)]	5,111,049	5,124,591
2024-NQM16, 5.89% due 10/25/64[(d),(l)]	5,081,129	5,082,689
2026-NQM5, 5.57% due 01/25/66[(d),(l)]	5,083,239	5,069,140
2024-NQM17, 6.02% due 11/25/64[(d),(l)]	5,037,222	5,052,910
2025-NQM16, 5.21% due 08/25/65[(d),(l)]	4,924,938	4,869,616

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2024-NQM11, 6.23% due 06/25/64(d),(l)	4,752,101	$ 4,770,712
2025-NQM3, 5.95% due 12/01/64(d),(l)	4,733,066	4,750,189
2024-NQM7, 6.60% due 03/25/64(d),(l)	4,727,287	4,747,363
2024-NQM18, 5.87% due 10/25/64(d),(l)	4,735,813	4,735,933
2025-NQM2, 5.75% due 11/25/64(d),(l)	4,707,527	4,711,502
2024-NQM8, 6.23% due 05/25/64(d),(l)	4,664,910	4,688,587
2025-NQM10, 5.71% due 05/25/65(d),(l)	4,539,794	4,529,446
2024-NQM4, 6.32% due 01/25/64(d),(l)	4,461,782	4,468,737
2024-NQM15, 5.72% due 10/25/64(d),(l)	4,394,547	4,388,679
2024-NQM10, 6.33% due 05/25/64(d),(l)	4,189,294	4,222,297
2024-NQM8, 6.44% due 05/25/64(d),(l)	3,972,291	3,991,219
2024-NQM11, 6.13% due 06/25/64(d),(l)	3,641,556	3,655,950
2024-NQM3, 6.13% due 12/25/63(d),(l)	3,550,351	3,559,607
2024-NQM7, 6.45% due 03/25/64(d),(l)	3,288,547	3,302,301
2024-NQM13, 5.37% due 06/25/64(d),(l)	3,135,886	3,128,783
2024-NQM11, 5.88% due 06/25/64(d),(l)	3,098,917	3,112,029
2023-NQM9, 7.66% due 10/25/63(d),(l)	2,943,703	2,953,455
2024-NQM3, 6.33% due 12/25/63(d),(l)	2,942,415	2,949,959
2025-NQM1, 5.70% due 12/25/64(d),(l)	2,601,792	2,602,445
2025-NQM16, 5.06% due 08/25/65(d),(l)	2,626,433	2,597,334
2024-NQM16, 5.73% due 10/25/64(d),(l)	2,544,821	2,544,189
2024-NQM17, 5.86% due 11/25/64(d),(l)	2,211,463	2,214,972
2024-NQM4, 6.22% due 01/25/64(d),(l)	2,059,284	2,062,947
2024-NQM2, 6.18% due 12/25/63(d),(l)	1,937,428	1,938,040
2024-NQM9, 6.28% due 01/25/64(d),(l)	1,875,868	1,883,861
2024-NQM12, 5.83% due 07/25/64(d),(l)	1,675,157	1,674,608
2024-NQM3, 6.43% due 12/25/63(d),(l)	924,064	926,230
FIGRE Trust		
2024-HE2, 6.38% (WAC) due 05/25/54◊,(d)	25,441,189	25,839,883
2024-HE5, 5.44% (WAC) due 10/25/54◊,(d)	23,288,008	23,358,433
2025-PF2, 5.02% (WAC) due 10/25/55◊,(d)	22,648,600	22,274,715

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2024-HE6, 5.72% (WAC) due 12/25/54◊,(d)	21,762,552	$ 21,889,983
2025-HE1, 5.83% (WAC) due 01/25/55◊,(d)	15,342,616	15,466,141
2024-HE4, 5.06% (WAC) due 09/25/54◊,(d)	13,713,332	13,650,982
2026-HE2, 5.05% (WAC) due 01/25/56◊,(d)	12,655,699	12,464,701
2025-HE8, 5.21% (WAC) due 11/25/55◊,(d)	11,858,606	11,755,826
2024-HE1, 6.17% (WAC) due 03/25/54◊,(d)	9,852,809	9,976,542
2026-HE5, 5.61% (WAC) due 06/25/56◊,(d)	9,634,660	9,648,036
2024-HE3, 5.94% (WAC) due 07/25/54◊,(d)	7,588,579	7,652,988
2025-PF1, 5.76% (WAC) due 06/25/55◊,(d)	7,347,811	7,362,193
2024-HE5, 5.59% (WAC) due 10/25/54◊,(d)	5,895,035	5,901,500
2025-HE1, 5.93% (WAC) due 01/25/55◊,(d)	5,078,935	5,116,982
2025-HE8, 5.36% (WAC) due 11/25/55◊,(d)	4,704,773	4,668,040
2026-HE2, 5.25% (WAC) due 01/25/56◊,(d)	4,110,793	4,049,075
2026-HE5, 5.96% (WAC) due 06/25/56◊,(d)	4,038,772	4,041,188
2024-HE3, 6.13% (WAC) due 07/25/54◊,(d)	3,152,179	3,177,043
2024-HE6, 5.87% (WAC) due 12/25/54◊,(d)	2,369,700	2,381,389
2025-HE6, 5.25% (WAC) due 09/25/55◊,(d)	2,220,715	2,188,034
2026-FL2, 5.92% due 06/25/56(d),(l)	2,000,000	1,997,816
2026-HE5, 5.81% (WAC) due 06/25/56◊,(d)	1,849,076	1,850,164
2024-HE3, 6.23% (WAC) due 07/25/54◊,(d)	1,634,463	1,646,595
GCAT Trust		
2025-INV3, 6.00% (WAC) due 08/25/55◊,(d)	24,065,278	24,136,670
2022-NQM3, 5.35% (WAC) due 04/25/67◊,(d)	19,293,226	19,234,883
2022-NQM5, 5.71% due 08/25/67(d),(l)	16,699,375	16,625,893
2025-NQM2, 6.01% due 04/25/70(d),(l)	15,101,109	15,113,982
2025-NQM4, 5.88% due 06/25/70(d),(l)	13,225,638	13,237,437
2025-NQM4, 5.53% due 06/25/70(d),(l)	12,892,929	12,862,902
2025-NQM3, 5.55% due 05/25/70(d)	10,708,774	10,704,610
2023-NQM3, 6.89% due 08/25/68(d),(l)	10,244,804	10,263,175
2025-NQM3, 5.75% due 05/25/70(d),(l)	9,492,733	9,482,906
2022-NQM3, 4.35% (WAC) due 04/25/67◊,(d)	9,052,863	8,569,792

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2025-NQM4, 5.73% due 06/25/70[(d),(l)]	6,598,322	$ 6,588,402
2024-NQM2, 6.44% due 06/25/59[(d),(l)]	5,958,342	5,984,987
2023-NQM3, 7.34% due 08/25/68[(d),(l)]	2,605,674	2,608,593
2023-NQM2, 6.24% due 11/25/67[(d),(l)]	1,752,085	1,746,402
2024-NQM2, 6.09% due 06/25/59[(d),(l)]	1,735,675	1,742,198
2024-NQM2, 6.54% due 06/25/59[(d),(l)]	1,319,253	1,324,678
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,(d)]	70,267,733	65,771,252
2021-13, 2.50% (WAC) due 04/25/52[◊,(d)]	31,775,529	29,581,559
2026-CES1, 4.91% due 06/25/56[(d),(l)]	11,988,296	11,863,405
2025-1, 6.00% (WAC) due 06/25/55[◊,(d)]	10,131,328	10,154,853
2026-CES1, 4.96% due 06/25/56[(d),(l)]	9,253,693	9,143,142
2024-NQM1, 5.85% due 02/25/64[(d),(l)]	4,794,881	4,797,504
2024-NQM1, 5.95% due 02/25/64[(d),(l)]	4,562,402	4,564,749
2024-NQM1, 5.59% due 02/25/64[(d),(l)]	3,922,265	3,918,151
Verus Securitization Trust		
2025-2, 5.51% due 03/25/70[(d),(l)]	12,703,733	12,693,037
2024-9, 5.69% due 11/25/69[(d),(l)]	11,258,266	11,257,183
2024-9, 5.89% due 11/25/69[(d),(l)]	10,628,507	10,638,334
2025-7, 5.38% (WAC) due 08/25/70[◊,(d)]	10,033,968	9,983,557
2025-1, 5.98% due 01/25/70[(d),(l)]	9,212,886	9,229,322
2023-7, 7.42% due 10/25/68[(d),(l)]	8,522,532	8,541,511
2025-7, 5.54% (WAC) due 08/25/70[◊,(d)]	7,985,366	7,945,186
2024-5, 6.65% due 06/25/69[(d),(l)]	7,814,405	7,859,233
2025-1, 5.77% due 01/25/70[(d),(l)]	7,490,290	7,496,556
2025-9, 5.19% due 10/27/70[(d),(l)]	5,679,757	5,629,544
2025-5, 5.58% due 06/25/70[(d),(l)]	3,991,323	3,988,927
2025-5, 5.68% due 06/25/70[(d),(l)]	3,858,909	3,856,489
2025-2, 5.31% due 03/25/70[(d),(l)]	3,548,505	3,548,347
2025-5, 5.43% due 06/25/70[(d),(l)]	2,005,110	2,010,560
2024-1, 6.12% due 01/25/69[(d),(l)]	1,585,998	1,585,865
2024-5, 6.45% due 06/25/69[(d),(l)]	1,320,001	1,326,765

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
BRAVO Residential Funding Trust		
2023-NQM2, 4.50% due 05/25/62[(d),(l)]	23,712,683	$ 23,531,301
2025-NQM8, 5.59% due 06/25/65[(d),(l)]	13,423,897	13,366,008
2025-NQM7, 5.81% due 07/25/65[(d),(l)]	11,561,008	11,553,612
2025-CES2, 4.96% due 07/26/55[(d),(l)]	9,936,077	9,859,849
2025-NQM2, 5.93% due 11/25/64[(d),(l)]	8,007,946	8,034,020
2024-NQM3, 6.19% due 03/25/64[(d),(l)]	7,315,380	7,355,019
2025-NQM1, 5.81% due 12/25/64[(d),(l)]	6,753,065	6,759,058
2025-NQM1, 5.91% due 12/25/64[(d),(l)]	4,875,460	4,877,977
2024-NQM1, 6.40% due 12/01/63[(d),(l)]	3,606,588	3,610,330
2023-NQM6, 7.06% due 09/25/63[(d),(l)]	3,581,409	3,575,791
2024-NQM3, 6.50% due 03/25/64[(d),(l)]	3,379,338	3,396,088
2025-NQM7, 5.66% due 07/25/65[(d),(l)]	2,940,807	2,937,381
2023-NQM5, 7.01% due 06/25/63[(d),(l)]	2,265,317	2,264,632
2024-NQM3, 6.39% due 03/25/64[(d),(l)]	1,239,429	1,245,637
2025-NQM8, 5.29% due 06/25/65[(d),(l)]	1,158,197	1,149,819
CIM Trust		
2026-R1, 4.75% due 12/25/65[(d),(l)]	62,036,947	60,880,324
2025-R1, 5.00% due 02/25/99[(d),(l)]	35,248,517	34,884,862
LHOME Mortgage Trust		
2025-RTL3, 5.24% due 08/25/40[(d),(l)]	40,250,000	40,213,654
2024-RTL5, 5.32% due 09/25/39[(d),(l)]	38,700,000	38,737,462
2026-RTL1, 4.91% due 01/25/41[(d),(l)]	15,000,000	14,885,970
Angel Oak Mortgage Trust		
2024-4, 6.20% due 01/25/69[(d),(l)]	17,974,478	18,047,848
2023-1, 4.75% due 09/26/67[(d),(l)]	16,600,356	16,524,744
2023-2, 4.65% due 10/25/67[(d),(l)]	16,565,364	16,474,573
2024-2, 5.99% due 01/25/69[(d),(l)]	12,405,861	12,424,497
2024-2, 6.19% due 01/25/69[(d),(l)]	6,079,336	6,085,079
2024-3, 4.80% due 11/26/68[(d),(l)]	6,101,538	6,060,093
2024-2, 6.25% due 01/25/69[(d),(l)]	5,607,257	5,610,276
2024-4, 6.50% due 01/25/69[(d),(l)]	5,551,340	5,569,264

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2024-4, 6.40% due 01/25/69(d),(l)	2,734,650	$ 2,744,186
2024-12, 6.01% due 10/25/69(d),(l)	2,739,619	2,743,789
Towd Point Mortgage Trust		
2024-4, 4.55% (WAC) due 10/27/64◊,(d)	28,163,971	27,959,656
2025-1, 4.80% (WAC) due 06/25/65◊,(d)	27,054,664	27,143,474
2025-FIX1, 5.16% due 09/25/65(d),(l)	7,500,000	7,398,015
2025-CES4, 5.09% due 10/25/65(d),(l)	7,360,359	7,294,037
2025-FIX1, 4.97% due 09/25/65(d),(l)	6,130,439	6,078,055
2025-CES4, 5.46% due 10/25/65(d),(l)	5,111,000	5,077,046
2025-CES4, 5.29% due 10/25/65(d),(l)	4,800,308	4,772,105
2023-CES1, 6.75% (WAC) due 07/25/63◊,(d)	2,292,937	2,285,743
Cross Mortgage Trust		
2024-H7, 5.59% (WAC) due 11/25/69◊,(d)	15,573,803	15,593,823
2025-H6, 5.18% (WAC) due 07/25/70◊,(d)	13,461,126	13,393,166
2025-H1, 5.89% due 02/25/70(d),(l)	12,122,666	12,145,834
2025-H6, 5.54% due 07/25/70(d),(l)	11,555,484	11,517,752
2025-H1, 5.99% due 02/25/70(d),(l)	8,881,797	8,897,457
2024-H7, 5.82% due 11/25/69(d),(l)	7,312,916	7,319,512
2025-H2, 5.36% (WAC) due 03/25/70◊,(d)	7,042,554	7,028,429
2024-H7, 5.97% due 11/25/69(d),(l)	4,638,285	4,644,099
2025-H2, 5.66% due 03/25/70(d),(l)	3,970,068	3,959,030
2024-H5, 6.16% due 08/26/69(d),(l)	3,366,271	3,376,555
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55(d),(l)	29,514,777	29,580,757
2024-CES2, 5.25% due 10/25/54(d),(l)	24,955,201	24,860,090
2024-CES3, 5.68% due 01/25/55(d),(l)	22,131,675	22,150,084
2024-CES1, 6.68% due 05/25/54(d),(l)	5,162,113	5,192,192
Saluda Grade Alternative Mortgage Trust		
2025-RRTL1, 5.32% due 10/25/40(d),(l)	41,589,000	41,224,610
2025-LOC4, 5.38% (30 Day Average SOFR + 1.75%) due 06/25/55◊,(d)	14,180,155	14,263,754
2023-FIG4, 6.72% (WAC) due 11/25/53◊,(d)	12,480,395	12,759,805

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2025-LOC4, 5.48% (30 Day Average SOFR + 1.85%) due 06/25/55◊,(d)	12,079,363	$ 12,121,630
HOMES Trust		
2025-AFC2, 5.47% due 06/25/60(d),(l)	25,197,950	25,187,690
2024-AFC2, 5.58% (WAC) due 10/25/59◊,(d)	14,403,259	14,418,267
2025-NQM4, 5.22% (WAC) due 08/25/70◊,(d)	14,215,433	14,150,306
2025-NQM1, 5.86% due 01/25/70(d),(l)	6,761,474	6,769,499
2025-AFC2, 5.57% due 06/25/60(d),(l)	5,612,271	5,608,385
2024-AFC2, 5.98% due 10/25/59(d),(l)	3,843,097	3,848,373
2025-NQM1, 5.96% due 01/25/70(d),(l)	2,726,621	2,728,582
2025-AFC3, 5.14% due 08/25/60(d),(l)	2,441,316	2,420,815
2025-NQM4, 5.47% due 08/25/70(d),(l)	2,210,927	2,200,578
Provident Funding Mortgage Trust		
2026-1, 5.00% (WAC) due 01/25/56◊,(d)	31,711,873	31,325,455
2025-1, 5.50% (WAC) due 02/25/55◊,(d)	23,676,532	23,644,292
2025-4, 5.50% (WAC) due 09/25/55◊,(d)	16,638,412	16,617,954
Morgan Stanley ABS Capital I, Inc. Trust		
2006-NC5, 3.91% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 10/25/36◊	22,662,876	11,673,117
2007-HE5, 4.10% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/37◊	24,196,652	9,663,547
2007-HE2, 3.97% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37◊	20,453,295	9,272,375
2006-HE6, 4.24% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 09/25/36◊	21,661,139	7,209,661
2006-HE5, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/36◊	11,779,396	5,769,336
2007-HE3, 3.87% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 12/25/36◊	9,579,383	4,756,948
2007-HE2, 3.89% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 01/25/37◊	9,012,505	4,084,740
2006-HE4, 4.24% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36◊	7,109,763	3,458,645
2006-HE5, 4.26% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 08/25/36◊	7,058,126	3,453,880
2007-HE2, 3.85% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37◊	7,561,320	3,427,260

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2006-HE4, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36◊	4,547,537	$ 2,203,440
2007-NC3, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37◊	2,705,477	2,061,261
2007-HE6, 3.82% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 05/25/37◊	1,890,299	1,732,129
2007-HE3, 3.89% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36◊,(d)	1,740,904	1,079,415
2006-HE6, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36◊	2,745,778	913,969
BRAVO Trust		
2026-SR1, 6.33% due 03/29/46(d)	68,749,958	68,780,689
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56◊,(d)	54,351,390	54,684,401
2025-INV7, 6.00% (WAC) due 06/25/56◊,(d)	6,379,317	6,396,964
2025-INV7, 5.50% (WAC) due 06/25/56◊,(d)	3,793,107	3,783,875
GS Mortgage-Backed Securities Trust		
2021-PJ10, 2.50% (WAC) due 03/25/52◊,(d)	44,761,770	41,443,020
2025-NQM3, 5.14% due 11/25/65(d),(l)	13,140,233	13,078,248
2026-NQM4, 5.66% due 06/25/66(d),(l)	4,235,806	4,218,049
2025-NQM3, 5.34% due 11/25/65(d),(l)	2,613,324	2,603,198
Legacy Mortgage Asset Trust		
2021-GS2, 5.75% due 04/25/61(d)	21,594,235	21,609,198
2021-GS3, 5.75% due 07/25/61(d)	20,514,538	20,539,798
2021-GS5, 6.25% due 07/25/67(d)	15,454,633	15,469,805
2021-GS4, 5.65% due 11/25/60(d)	3,068,406	3,071,079
COLT Mortgage Loan Trust		
2023-3, 7.18% due 09/25/68(d),(l)	19,616,564	19,638,168
2025-3, 5.56% due 03/25/70(d),(l)	7,514,403	7,497,799
2024-2, 6.13% due 04/25/69(d),(l)	6,210,445	6,229,059
2021-2, 2.38% (WAC) due 08/25/66◊,(d)	7,108,000	5,397,129
2023-3, 7.58% due 09/25/68(d),(l)	4,415,728	4,419,214
2025-3, 5.35% due 03/25/70(d),(l)	3,112,585	3,107,322
2023-4, 7.62% due 10/25/68(d),(l)	2,737,403	2,744,464

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2024-2, 6.33% due 04/25/69(d),(l)	2,563,039	$ 2,570,005
2024-2, 6.43% due 04/25/69(d),(l)	2,376,636	2,384,283
2024-1, 6.14% due 02/25/69(d),(l)	2,327,859	2,329,725
RCKT Mortgage Trust		
2024-CES4, 6.15% due 06/25/44(d),(l)	17,259,104	17,325,421
2025-CES1, 5.65% due 01/25/45(d),(l)	10,197,838	10,232,949
2025-CES7, 5.38% due 07/25/55(d),(l)	8,871,118	8,872,078
2025-CES8, 5.15% (WAC) due 08/25/55◊,(d)	7,640,333	7,608,234
2025-CES8, 5.25% (WAC) due 08/25/55◊,(d)	4,966,216	4,946,046
2024-CES4, 6.30% due 06/25/44(d),(l)	3,588,091	3,603,562
2023-CES1, 6.52% (WAC) due 06/25/43◊,(d)	1,744,396	1,739,384
2023-CES2, 6.81% (WAC) due 09/25/43◊,(d)	1,712,315	1,713,539
Aspire Mortgage Trust		
2026-3, 5.46% due 05/25/66(d)	25,800,000	25,822,171
2026-2, 5.63% due 04/26/66(d),(l)	13,513,732	13,460,859
2026-2, 5.73% due 04/26/66(d),(l)	8,556,206	8,522,716
2026-3, 5.66% due 05/25/66(d),(l)	4,100,000	4,089,250
CSMC Trust		
2021-RPL4, 4.15% (WAC) due 12/27/60◊,(d)	47,049,046	46,895,276
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65(d)	44,273,033	44,309,195
NYMT Loan Trust		
2025-CP1, 3.75% (WAC) due 11/25/69◊,(d)	43,913,524	42,140,100
EFMT		
2025-CES4, 5.43% due 06/25/60(d),(l)	32,648,383	32,637,024
2024-CES1, 5.52% due 01/26/60(d),(l)	9,067,502	9,071,659
New Residential Mortgage Loan Trust		
2024-NQM2, 5.37% due 09/25/64(d)	15,364,857	15,253,899
2024-NQM2, 5.42% due 09/25/64(d)	11,091,000	10,993,042
2025-NQM3, 5.73% due 05/25/65(d)	6,539,295	6,536,114
2025-NQM3, 5.53% (WAC) due 05/25/65◊,(d)	6,281,483	6,287,668
Deephaven Residential Mortgage Trust		
2026-CES1, 5.31% due 03/25/61(d),(l)	27,062,670	26,976,608

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2025-CES1, 5.48% due 10/25/55(d),(l)	5,982,800	$ 5,964,976
2026-CES1, 5.41% due 03/25/61(d),(l)	4,670,959	4,656,125
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69(d),(l)	28,849,882	27,675,028
2024-RS2, 3.00% due 08/01/69(d),(l)	9,397,132	8,968,924
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.02% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36◊	53,568,598	33,834,660
2006-WMC3, 4.24% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36◊	1,582,162	1,201,133
Home Equity Loan Trust		
2007-FRE1, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37◊	32,771,717	31,379,246
GSAMP Trust		
2007-NC1, 4.02% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46◊	22,150,517	11,569,667
2006-HE8, 4.22% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37◊	10,107,000	8,940,029
2006-NC2, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36◊	10,147,807	5,589,621
2007-NC1, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/46◊	6,336,352	3,106,680
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM3, 5.86% (WAC) due 05/25/70◊,(d)	8,226,191	8,215,393
2025-NQM3, 5.76% due 05/25/70(d),(l)	7,843,578	7,836,578
2024-NQM3, 5.35% due 07/25/69(d),(l)	5,401,004	5,360,670
2024-NQM3, 5.04% (WAC) due 07/25/69◊,(d)	5,037,092	5,022,774
ACHM Trust		
2025-HE3, 5.20% (WAC) due 11/25/55◊,(d)	16,101,686	15,875,171
2025-HE1, 5.92% (WAC) due 03/25/55◊,(d)	9,304,992	9,354,082
Sequoia Mortgage Trust		
2025-1, 6.00% (WAC) due 01/25/55◊,(d)	9,250,443	9,268,160
2025-6, 5.50% (WAC) due 07/25/55◊,(d)	5,772,953	5,763,982
2025-5, 5.50% (WAC) due 06/25/55◊,(d)	4,572,370	4,560,993
2024-5, 6.00% (WAC) due 06/25/54◊,(d)	2,985,300	2,991,181
2024-5, 6.00% (WAC) due 06/25/54◊,(a),(d)	556,052	554,274

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
CAFL Issuer, LP		
2025-RRTL2, 5.18% due 11/28/40(d),(l)	17,850,000	$ 17,728,743
2025-RRTL2, 5.62% due 11/28/40(d),(l)	4,600,000	4,584,862
Alternative Loan Trust		
2007-OA4, 4.10% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 05/25/47◊	11,026,776	10,215,867
2007-OH3, 4.34% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 09/25/47◊	4,909,364	4,698,950
2006-43CB, 6.00% (1 Month Term SOFR + 0.61%, Rate Floor: 6.00%) due 02/25/37◊	5,634,743	2,810,036
2007-OA7, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47◊	1,814,152	1,696,170
2007-OH3, 4.20% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 09/25/47◊	488,008	468,277
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67◊,(d)	9,808,807	9,231,103
2022-NQM2, 4.20% (WAC) due 03/25/67◊,(d)	9,642,131	9,082,142
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.41%) due 01/25/37◊	30,041,481	13,387,451
2007-HE4, 3.93% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47◊	4,041,376	3,075,499
2007-HE4, 4.01% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47◊	2,908,234	1,694,045
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47(k)	112,897,742	17,224,842
Securitized Asset-Backed Receivables LLC Trust		
2006-WM4, 3.92% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 11/25/36◊	27,923,769	7,073,052
2007-BR2, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 02/25/37◊,(d)	7,116,853	6,279,994
2006-WM4, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36◊	4,900,585	1,241,204
2006-HE2, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36◊	2,963,397	1,105,798
Citigroup Mortgage Loan Trust		
2007-AMC1, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 12/25/36◊,(d)	18,150,304	10,086,166

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2006-WF1, 7.00% due 03/25/36	11,985,892	$ 5,569,501
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40(d),(l)	15,300,000	15,223,231
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 4.57% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46◊	6,979,309	6,373,720
2006-AR10, 4.10% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36◊	5,691,900	4,806,800
2006-AR9, 4.58% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46◊	3,133,873	2,747,835
2006-7, 3.81% due 09/25/36	4,889,505	1,227,445
ACE Securities Corp. Home Equity Loan Trust		
2006-NC1, 4.38% (1 Month Term SOFR + 0.73%, Rate Floor: 0.62%) due 12/25/35◊	9,753,967	9,224,437
2007-ASP1, 4.16% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 03/25/37◊	7,408,041	2,977,140
2007-WM2, 4.18% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37◊	5,621,406	2,360,409
IXIS Real Estate Capital Trust		
2007-HE1, 3.87% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 05/25/37◊	30,120,555	5,934,397
2006-HE1, 4.36% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36◊	9,983,679	5,134,820
2007-HE1, 3.99% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37◊	5,716,451	1,126,168
2007-HE1, 3.92% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37◊	5,368,790	1,057,730
2007-HE1, 3.82% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37◊	4,466,585	880,493
NovaStar Mortgage Funding Trust		
2007-2, 3.96% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/37◊	10,873,994	10,740,306
2007-1, 4.02% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 03/25/37◊	2,260,669	1,479,552
American Home Mortgage Assets Trust		
2007-5, 4.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.19%) due 06/25/47◊	6,930,702	6,791,903
2006-4, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 10/25/46◊	6,035,474	2,990,214

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2006-6, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/46◊	1,612,809	$ 1,412,720
Merrill Lynch Mortgage Investors Trust		
2007-HE2, 4.28% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37◊	29,296,602	7,981,625
2006-HE6, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/37◊	6,573,072	3,094,605
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40(d),(l)	11,050,000	11,024,551
Soundview Home Loan Trust		
2006-OPT5, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36◊	11,088,075	10,883,926
Ameriquest Mortgage Securities Trust		
2006-M3, 3.92% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 10/25/36◊	25,118,880	7,518,302
2006-M3, 3.86% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36◊	10,551,616	3,158,278
RALI Series Trust		
2007-QO4, 4.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 05/25/47◊	3,296,165	3,110,933
2006-QO2, 4.20% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46◊	16,536,210	2,637,185
2007-QO2, 3.91% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47◊	7,273,353	2,148,017
2006-QO6, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46◊	4,715,292	926,936
2006-QO2, 4.30% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46◊	5,362,610	867,731
2007-QO3, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 03/25/47◊,(a)	689,313	640,685
2006-QO2, 4.44% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46◊	1,105,132	181,239
Structured Asset Securities Corp. Mortgage Loan Trust		
2007-BC4, 4.39% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37◊	8,780,348	8,606,829
2006-BC4, 4.10% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36◊	677,624	665,288
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50◊,(d)	5,431,086	5,231,104

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2020-1, 2.41% (WAC) due 02/25/50◊,(d)	4,177,758	$ 4,028,873
ABFC Trust		
2007-WMC1, 5.01% (1 Month Term SOFR + 1.36%, Rate Floor: 1.25%) due 06/25/37◊	12,638,822	8,895,759
HarborView Mortgage Loan Trust		
2006-14, 4.05% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47◊	5,077,572	4,863,534
2006-12, 4.13% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38◊	3,592,203	3,243,664
Fremont Home Loan Trust		
2006-E, 4.00% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 01/25/37◊	10,274,916	4,626,214
2006-D, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 11/25/36◊	9,478,130	3,259,551
Figre		
2026-FL2, 5.82% due 06/25/56(d),(l)	7,700,000	7,692,238
Merrill Lynch Alternative Note Asset Trust		
2007-A1, 4.22% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37◊	17,656,415	5,114,633
2007-A1, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/37◊	6,695,607	1,940,106
First Franklin Mortgage Loan Trust		
2006-FF16, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 12/25/36◊	17,625,126	6,757,477
Argent Securities, Inc. Asset-Backed Pass-Through Certificates		
2005-W4, 4.52% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 02/25/36◊	8,228,013	6,703,592
ATLX Trust		
2024-RPL1, 3.85% due 04/25/64(d),(l)	6,580,468	6,393,139
LSTAR Securities Investment Ltd.		
2024-1, 7.69% (30 Day Average SOFR + 4.10%, Rate Floor: 3.10%) due 01/01/29◊,(d)	5,750,512	5,746,853
Long Beach Mortgage Loan Trust		
2006-8, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36◊	13,437,304	3,177,788
2006-6, 4.26% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36◊	4,213,991	1,671,318

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2006-8, 3.94% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36◊	3,586,166	$ 846,028
Option One Mortgage Loan Trust		
2007-5, 4.20% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 05/25/37◊	5,843,772	3,510,317
2007-2, 4.26% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/37◊	4,353,946	2,088,827
Master Asset-Backed Securities Trust		
2006-WMC4, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 10/25/36◊	9,970,253	3,122,079
2006-WMC3, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36◊	5,325,679	1,799,087
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 3.91% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36◊	15,171,329	4,839,511
Lehman XS Trust		
2007-2N, 3.94% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 02/25/37◊	3,826,876	3,753,578
2007-15N, 4.26% (1 Month Term SOFR + 0.61%) due 08/25/37◊	873,758	864,709
2006-10N, 4.18% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46◊	211,183	210,715
First NLC Trust		
2005-4, 4.54% (1 Month Term SOFR + 0.89%, Rate Floor: 0.78%) due 02/25/36◊	3,242,257	3,210,115
2005-1, 2.67% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 05/25/35◊	1,702,789	1,515,969
CWABS Asset-Backed Certificates Trust		
2006-12, 4.02% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36◊	4,826,542	4,520,622
2005-15, 3.11% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36◊,(a)	96,681	96,343
Asset-Backed Securities Corp. Home Equity Loan Trust		
2006-HE1, 3.59% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36◊	4,622,341	4,505,826
Deutsche Alt-A Securities Mortgage Loan Trust		
2006-AR4, 4.02% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36◊	8,680,170	2,887,072

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
2007-OA2, 4.51% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47◊	1,731,746	$ 1,594,540
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 4.55% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47◊	3,494,670	2,968,026
2006-AR13, 4.62% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46◊	1,099,085	992,983
2006-AR11, 4.66% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46◊,(a)	480,795	433,727
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 3.94% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37◊	4,878,819	4,275,323
Mastr Asset-Backed Securities Trust		
2006-NC2, 4.24% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36◊	6,785,292	2,314,768
2007-WMC1, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 01/25/37◊	5,510,470	1,494,293
GSAA Home Equity Trust		
2006-5, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 03/25/36◊	11,369,517	3,521,802
2007-7, 4.30% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37◊,(a)	24,291	23,845
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36◊	3,362,696	3,331,444
Impac Secured Assets Corp.		
2005-2, 4.26% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36◊	3,031,011	2,941,556
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 3.24% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36◊	2,861,327	2,821,015
GSAA Trust		
2007-3, 4.10% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47◊	10,012,136	2,518,019
ASG Resecuritization Trust		
2010-3, 4.26% (1 Month Term SOFR + 0.40%, Rate Floor: 0.29%) due 12/28/45◊,(d)	1,496,891	1,457,457
C-BASS Mortgage Loan Trust		
2007-CB2, 3.43% due 02/25/37(l)	2,189,230	1,232,140

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.4% (continued)		
Morgan Stanley Capital I, Inc. Trust		
2006-HE1, 4.34% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36◊	938,229	$ 914,431
Alliance Bancorp Trust		
2007-OA1, 4.24% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37◊	430,669	387,821
Impac Secured Assets Trust		
2006-2, 4.10% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 08/25/36◊,(a)	303,438	287,669
Nomura Resecuritization Trust		
2015-4R, 2.29% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36◊,(a),(d)	71,862	71,199
Morgan Stanley Re-REMIC Trust		
2010-R5, 4.80% due 06/26/36(a),(d)	62,764	64,367
GreenPoint Mortgage Funding Trust		
2006-AR1, 4.34% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 02/25/36◊,(a)	70,355	63,089
Structured Asset Investment Loan Trust		
2006-3, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36◊,(a)	24,826	24,667
Total Residential Mortgage-Backed Securities		4,001,173,943
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9%		
BX Trust		
2025-VOLT, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44◊,(d)	54,250,000	54,300,859
2024-VLT4, 5.77% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 06/15/41◊,(d)	19,813,675	19,826,059
2024-VLT4, 5.57% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 06/15/41◊,(d)	16,455,425	16,465,710
BX Commercial Mortgage Trust		
2024-AIRC, 5.32% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/41◊,(d)	13,745,931	13,797,478
2024-AIRC, 5.77% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/15/41◊,(d)	9,886,663	9,923,738

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9% (continued)		
2024-AIR2, 5.12% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 10/15/41◊,(d)	9,591,801	$ 9,621,776
2024-AIR2, 5.42% (1 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 10/15/41◊,(d)	3,644,885	3,655,136
SMRT		
2022-MINI, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39◊,(d)	32,500,000	32,459,375
RWC Commercial Mortgage Trust		
2025-1, 5.01% due 06/27/40(d)	26,866,220	26,542,221
MILE Trust		
2025-STNE, 5.13% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/15/42◊,(d)	24,050,000	24,182,852
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 5.83% (1 Month Term SOFR + 2.20%, Rate Floor: 1.84%) due 06/15/38◊,(d)	14,350,000	12,138,082
2021-NYAH, 6.18% (1 Month Term SOFR + 2.55%, Rate Floor: 2.19%) due 06/15/38◊,(d)	8,000,000	6,534,075
2016-JP3, 1.36% (WAC) due 08/15/49◊,(k)	22,674,747	791
VDCM Commercial Mortgage Trust		
2025-AZ, 5.23% (WAC) due 07/13/44◊,(d)	18,650,000	18,465,022
Life Mortgage Trust		
2021-BMR, 6.09% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38◊,(d)	13,650,000	12,383,576
2021-BMR, 5.49% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 03/15/38◊,(d)	3,675,000	3,475,549
DBGS Mortgage Trust		
2018-C1, 4.77% (WAC) due 10/15/51◊	7,588,000	7,083,346
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.72% (WAC) due 11/10/52◊,(k)	201,321,506	3,467,119
2019-GC41, 1.13% (WAC) due 08/10/56◊,(k)	94,007,155	2,359,157
2015-GC35, 4.35% (WAC) due 11/10/48◊	810,679	694,221
2016-C3, 0.99% (WAC) due 11/15/49◊,(k)	7,913,012	9,395
2016-C2, 1.75% (WAC) due 08/10/49◊,(k)	12,477,748	530
2016-P4, 1.65% (WAC) due 07/10/49◊,(k)	9,075,728	$ 363
2016-P5, 1.38% (WAC) due 10/10/49◊,(k)	10,615,547	339
2015-GC35, 0.57% (WAC) due 11/10/48◊,(k)	5,413,340	62
Benchmark Mortgage Trust		
2020-IG3, 3.23% (WAC) due 09/15/48◊,(d)	5,232,000	3,273,630
2019-B14, 0.88% (WAC) due 12/15/62◊,(k)	93,357,505	1,602,080
2018-B6, 4.74% (WAC) due 10/10/51◊	750,000	709,005
2018-B2, 0.57% (WAC) due 02/15/51◊,(k)	85,942,880	415,448
2018-B6, 0.54% (WAC) due 10/10/51◊,(k)	56,333,315	364,262
BMP		
2024-MF23, 5.27% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41◊,(d)	4,900,000	4,904,594
GS Mortgage Securities Trust		
2020-GC45, 0.72% (WAC) due 02/13/53◊,(k)	141,936,246	2,476,049
2019-GC42, 0.94% (WAC) due 09/10/52◊,(k)	63,313,354	1,355,305
2017-GS6, 3.87% due 05/10/50	521,000	468,483
2017-GS6, 1.14% (WAC) due 05/10/50◊,(k)	35,447,524	205,036
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 3.64% (WAC) due 12/15/49◊	2,650,000	2,493,575
2017-C7, 0.95% (WAC) due 10/15/50◊,(k)	105,536,617	742,017
2017-C5, 1.03% (WAC) due 03/15/50◊,(k)	6,690,935	9,916
2016-C4, 0.82% (WAC) due 12/15/49◊,(k)	39,808,331	832
2016-C2, 1.42% (WAC) due 06/15/49◊,(k)	6,128,999	192
CSAIL Commercial Mortgage Trust		
2019-C15, 1.15% (WAC) due 03/15/52◊,(k)	83,531,927	1,652,429
2016-C6, 1.54% (WAC) due 01/15/49◊,(k)	95,151	3
COMM Mortgage Trust		
2018-COR3, 0.58% (WAC) due 05/10/51◊,(k)	194,174,457	1,179,785
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.03% (WAC) due 07/15/50◊,(k)	58,098,750	359,759
2017-C42, 0.96% (WAC) due 12/15/50◊,(k)	27,880,417	268,090
2017-RB1, 1.30% (WAC) due 03/15/50◊,(k)	30,066,035	132,723

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9% (continued)		
2017-RC1, 1.54% (WAC) due 01/15/60[◊,(k)]	15,030,259	$ 66,999
2016-C37, 0.92% (WAC) due 12/15/49[◊,(k)]	8,466,711	976
2016-BNK1, 1.89% (WAC) due 08/15/49[◊,(k)]	3,624,365	167
2016-C35, 1.78% (WAC) due 07/15/48[◊,(k)]	2,089,841	76
GS Mortgage Securities Corp. Trust		
2020-DUNE, 5.79% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36[◊,(d)]	799,999	777,631
BBCMS Mortgage Trust		
2018-C2, 0.90% (WAC) due 12/15/51[◊,(k)]	52,680,761	711,359
UBS Commercial Mortgage Trust		
2017-C5, 1.23% (WAC) due 11/15/50[◊,(k)]	27,639,300	234,984
2017-C2, 1.16% (WAC) due 08/15/50[◊,(k)]	31,892,682	232,463
CD Mortgage Trust		
2017-CD6, 1.01% (WAC) due 11/13/50[◊,(k)]	32,045,570	252,548
2017-CD4, 1.36% (WAC) due 05/10/50[◊,(k)]	22,251,449	95,476
2017-CD3, 1.10% (WAC) due 02/10/50[◊,(k)]	27,740,488	86,634
2016-CD2, 0.67% (WAC) due 11/10/49[◊,(k)]	20,567,970	4,060
2016-CD1, 1.35% (WAC) due 08/01/49[◊,(k)]	12,705,188	478
CGMS Commercial Mortgage Trust		
2017-B1, 0.84% (WAC) due 08/15/50[◊,(k)]	54,612,596	260,518
Morgan Stanley Capital I Trust		
2016-UBS9, 4.71% (WAC) due 03/15/49[◊]	275,000	247,500
BANK		
2017-BNK6, 0.89% (WAC) due 07/15/60[◊,(k)]	30,711,600	140,917
2017-BNK4, 1.48% (WAC) due 05/15/50[◊,(k)]	10,098,516	63,104
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.13% (WAC) due 07/15/50[◊,(k)]	43,722,737	159,693
DBJPM Mortgage Trust		
2017-C6, 1.02% (WAC) due 06/10/50[◊,(k)]	14,545,649	66,618
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.14% (WAC) due 02/15/50[◊,(k)]	18,796,296	18,565
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 0.84% (WAC) due 02/15/48[◊,(k)]	8,489,154	153

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 31.8% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9% (continued)		
SG Commercial Mortgage Securities Trust		
2016-C5, 1.81% (WAC) due 10/10/48[◊,(k)]	717,499	$ 27
Total Commercial Mortgage-Backed Securities		303,420,990
MILITARY HOUSING - 0.6%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55[◊,(m)]	65,708,409	57,084,102
2015-R1, 4.49% (WAC) due 11/25/55[◊,(d)]	39,872,568	34,442,566
2015-R1, 4.45% (WAC) due 11/25/52[◊,(d)]	19,274,480	17,343,771
2015-R1, 4.30% (WAC) due 10/25/52[◊,(d)]	12,678,627	10,578,875
2015-R1, 0.70% (WAC) due 11/25/55[◊,(k),(m)]	158,655,471	8,727,257
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52[(a),(d)]	20,622,808	19,798,077
2025-WPAFB, 7.15% due 08/10/36[(a),(d)]	13,118,458	13,874,929
2005-DRUM, 5.47% due 05/10/50[(a),(d)]	4,139,692	3,764,954
2005-BLIS, 5.25% due 07/10/50[(a),(d)]	2,500,000	2,049,084
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51[(a),(d)]	12,089,234	10,701,138
2007-ROBS, 6.06% due 10/10/52[(a),(d)]	7,203,364	6,759,308
2007-AETC, 5.75% due 02/10/52[(a),(d)]	6,840,256	6,133,124
2006-RILY, 4.11% (1 Month Term SOFR + 0.48%, Rate Floor: 0.37%) due 07/10/51[◊,(a),(d)]	6,489,628	4,798,009
Total Military Housing		196,055,194
Total Collateralized Mortgage Obligations (Cost $10,553,808,869)		10,286,935,151
CORPORATE BONDS - 25.4%		
FINANCIAL - 12.7%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[(d)]	101,800,000	91,009,310
3.25% due 11/15/30	42,250,000	38,852,885
5.50% due 10/28/32[(d)]	10,300,000	10,191,799
Macquarie Bank Ltd.		
5.82% due 06/10/37[(d),(n)]	43,252,000	43,180,204
5.64% due 08/13/36[(d),(n)]	42,825,000	42,697,836
GLP Capital, LP / GLP Financing II, Inc.		
4.00% due 01/15/31	51,638,000	48,764,779
5.30% due 01/15/29	15,867,000	15,941,369
5.63% due 03/01/36	4,780,000	4,684,293
3.25% due 01/15/32	4,150,000	3,715,653

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
5.75% due 11/01/37	3,460,000	$ 3,409,473
Wilton RE Ltd.		
6.00%(d),(n),(o)	80,224,000	76,299,370
National Australia Bank Ltd.		
5.90% due 01/14/36(d),(n)	23,750,000	24,319,070
5.63% due 06/04/37(d),(n)	15,975,000	15,952,802
2.99% due 05/21/31(d)	14,525,000	13,208,825
3.35% due 01/12/37(d),(n)	14,550,000	13,148,766
Nippon Life Insurance Co.		
2.75% due 01/21/51(d),(n)	45,350,000	40,588,069
5.95% due 04/16/54(d),(n)	13,950,000	14,155,374
2.90% due 09/16/51(d),(n)	10,380,000	9,164,434
First American Financial Corp.		
4.00% due 05/15/30	40,891,000	39,310,818
2.40% due 08/15/31	11,875,000	10,349,686
5.45% due 09/30/34	7,250,000	7,150,025
Maple Grove Funding Trust I		
4.16% due 08/15/51(d)	77,700,000	56,147,691
Societe Generale S.A.		
5.40% due 04/10/37(d),(n)	24,375,000	23,894,452
3.34% due 01/21/33(d),(n)	21,150,000	19,207,404
6.07% due 01/19/35(d),(n)	8,750,000	9,070,581
5.25% due 05/22/29(d),(n)	3,470,000	3,494,972
Liberty Mutual Group, Inc.		
4.30% due 02/01/61(d)	74,981,000	47,673,761
4.13% due 12/15/51(d),(n)	3,600,000	3,574,473
3.95% due 05/15/60(d)	4,064,000	2,844,207
Brookfield Finance, Inc.		
5.81% due 03/03/55	12,635,000	12,255,189
5.68% due 01/15/35	9,400,000	9,553,963
5.33% due 01/15/36	9,510,000	9,354,563
4.70% due 09/20/47	9,790,000	8,272,966
3.63% due 02/15/52	9,380,000	6,492,905
3.50% due 03/30/51	9,526,000	6,485,705
Global Atlantic Fin Co.		
7.25% due 03/01/56(d),(n)	43,260,000	42,396,914
7.95% due 10/15/54(d),(n)	6,925,000	6,973,897
6.75% due 03/15/54(d)	3,190,000	3,038,810
Morgan Stanley		
5.25% due 04/21/34(n)	18,495,000	18,611,431
5.31% due 01/18/41(n)	12,676,000	12,353,778
5.94% due 02/07/39(n)	11,655,000	12,019,315
6.63% due 11/01/34(n)	4,835,000	5,246,775
4.71% due 03/12/32(n)	3,600,000	3,555,512
Allianz SE		
6.55%(d),(n),(o)	43,400,000	44,005,039
6.50%(d),(n),(o)	6,400,000	6,429,024
TPG Operating Group II, LP		
5.88% due 03/05/34	26,485,000	26,878,064
4.88% due 05/15/31	15,550,000	15,330,483
5.38% due 01/15/36	8,237,000	8,015,757
Encore Capital Group, Inc.		
6.63% due 06/01/32(d)	23,950,000	23,983,338
6.63% due 04/15/31(d)	15,150,000	15,324,195
8.50% due 05/15/30(d)	9,950,000	10,567,388
Enstar Group Ltd.		
6.69% due 07/15/37(d),(n)	27,450,000	27,507,696

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
7.50% due 04/01/45(d),(n)	16,125,000	$ 17,022,582
3.10% due 09/01/31	3,840,000	3,418,956
Reinsurance Group of America, Inc.		
6.38% due 09/15/56(n)	20,862,000	20,692,275
5.75% due 09/15/34	20,050,000	20,517,324
6.65% due 09/15/55(n)	6,190,000	6,258,313
Sumitomo Life Insurance Co.		
3.38% due 04/15/81(d),(n)	39,900,000	36,474,050
5.88% due 09/10/55(d),(n)	10,550,000	10,497,145
American National Group, Inc.		
6.00% due 07/15/35	31,375,000	31,257,810
7.00% due 12/01/55(n)	12,775,000	12,474,409
6.14% due 06/13/32(d)	2,000,000	2,060,171
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28(d)	39,200,000	37,850,219
6.63% due 10/15/31(d)	6,850,000	6,742,930
Blue Owl Capital GP LLC		
7.21% due 08/22/43(a)	28,550,000	29,084,415
7.11% due 08/22/43(a)	15,200,000	15,318,841
BPCE S.A.		
5.42% due 01/13/37(d),(n)	13,175,000	12,906,173
5.39% due 05/28/31(d),(n)	12,200,000	12,335,617
7.00% due 10/19/34(d),(n)	10,000,000	10,887,756
5.94% due 05/30/35(d),(n)	7,750,000	7,948,320
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.		
3.88% due 03/01/31(d)	46,892,000	43,879,649
United Wholesale Mortgage LLC		
5.50% due 04/15/29(d)	46,832,000	43,504,730
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50(d)	56,156,000	42,975,054
LPL Holdings, Inc.		
6.00% due 05/20/34	20,950,000	21,430,536
4.00% due 03/15/29(d)	15,257,000	14,831,607
5.75% due 06/15/35	6,650,000	6,656,287
Bain Capital, LP		
3.41% due 04/15/41(a)	36,000,000	26,166,090
3.72% due 04/15/42(a)	20,300,000	15,065,576
Capital One Financial Corp.		
6.38% due 06/08/34(n)	21,490,000	22,739,616
5.20% due 09/11/36(n)	12,275,000	11,949,065
5.40% due 01/30/37(n)	3,590,000	3,542,827
6.05% due 02/01/35(n)	1,860,000	1,932,260
F&G Global Funding		
5.88% due 01/16/30(d)	38,565,000	38,975,729
MetLife, Inc.		
6.35% due 03/15/55(n)	28,930,000	29,650,762
5.85% due 03/15/56(n)	9,175,000	9,052,495
Safehold GL Holdings LLC		
2.85% due 01/15/32	23,450,000	20,921,876
2.80% due 06/15/31	16,027,000	14,469,690
5.65% due 01/15/35	2,750,000	2,784,894
Jefferies Financial Group, Inc.		
5.50% due 02/15/36	23,455,000	22,633,806

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
6.20% due 04/14/34	11,363,000	$ 11,630,119
6.25% due 01/15/36	2,330,000	2,379,059
5.13% due 04/28/31	1,260,000	1,243,778
Apollo Global Management, Inc.		
5.70% due 03/30/36	37,660,000	37,789,515
Old Republic International Corp.		
5.70% due 06/01/36	37,045,000	37,178,583
Australia & New Zealand Banking Group Ltd.		
5.82% due 06/18/36[d],[n]	24,460,000	24,902,518
5.20% due 09/30/35[d],[n]	10,000,000	9,851,589
2.57% due 11/25/35[d],[n]	1,600,000	1,432,721
Stewart Information Services Corp.		
3.60% due 11/15/31	40,641,000	36,128,303
Prime Property Fund		
5.81% due 07/15/35[a]	36,000,000	35,770,859
Equitable Holdings, Inc.		
6.70% due 03/28/55[n]	34,318,000	35,259,480
Fairfax Financial Holdings Ltd.		
5.75% due 05/20/35	17,425,000	17,837,090
5.63% due 08/16/32	13,100,000	13,430,847
6.50% due 05/20/55	3,320,000	3,464,495
American National Global Funding		
5.25% due 06/03/30[d]	18,010,000	18,027,070
5.55% due 01/28/30[d]	12,225,000	12,411,450
4.63% due 12/15/28[d]	3,570,000	3,531,739
Insured Lending 1 Ltd.		
6.50% due 02/04/32[a],[m]	EUR 29,400,000	33,589,500
Goldman Sachs Group, Inc.		
5.39% due 02/02/41[n]	19,130,000	18,634,895
5.43% due 06/03/37[n]	11,350,000	11,388,991
4.02% due 10/31/38[n]	3,870,000	3,395,720
Commonwealth Bank of Australia		
5.93% due 03/14/46[d],[n]	29,470,000	29,672,699
3.61% due 09/12/34[d],[n]	3,550,000	3,399,538
Beacon Funding Trust		
6.27% due 08/15/54[d]	31,900,000	32,520,807
Athene Global Funding		
5.13% due 06/01/29[d]	28,175,000	28,228,574
2.67% due 06/07/31[d]	3,780,000	3,338,604
Bank of America Corp.		
5.74% due 02/12/36[n]	16,850,000	17,189,808
5.52% due 10/25/35[n]	10,000,000	10,046,233
5.49% due 04/23/37[n]	3,600,000	3,585,759
Credit Agricole S.A.		
5.26% due 01/12/37[d],[n]	27,800,000	27,344,193
4.85% (SOFR + 1.21%) due 09/11/28[◊],[d]	3,280,000	3,299,605
Host Hotels & Resorts, LP		
2.90% due 12/15/31	20,200,000	18,091,763
5.70% due 07/01/34	12,075,000	12,335,830
Prudential Financial, Inc.		
3.70% due 10/01/50[n]	17,139,000	15,886,518
6.25% due 06/15/56[n]	13,625,000	13,655,111

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
Americo Life, Inc.		
3.45% due 04/15/31[d]	32,364,000	$ 28,940,763
Carlyle Group, Inc.		
5.05% due 09/19/35	30,150,000	28,863,771
VICI Properties, LP		
5.63% due 04/01/35	28,500,000	28,512,070
Grand River Funding Trust II		
7.28% due 02/15/56[d]	27,420,000	28,473,974
Dai-ichi Life Insurance Co. Ltd.		
6.20%[d],[n],[o]	27,750,000	28,279,193
Farmers Insurance Exchange		
7.00% due 10/15/64[d],[n]	28,140,000	28,276,361
Avilease Capital Ltd.		
4.75% due 11/12/30[d]	16,825,000	16,452,985
5.50% due 06/30/31[d]	11,525,000	11,603,467
AmFam Holdings, Inc.		
2.81% due 03/11/31[d]	19,525,000	17,204,770
3.83% due 03/11/51[d]	14,873,000	10,413,609
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55[d],[n]	22,800,000	23,023,189
5.80% due 09/11/54[d],[n]	4,093,000	4,065,215
Westpac Banking Corp.		
3.02% due 11/18/36[n]	15,650,000	13,972,749
3.13% due 11/18/41	12,214,000	9,044,881
2.67% due 11/15/35[n]	4,467,000	4,023,229
FS KKR Capital Corp.		
3.25% due 07/15/27	17,639,000	17,180,070
2.63% due 01/15/27	9,614,000	9,436,569
Ardonagh Finco Ltd.		
6.88% due 02/15/31[d]	EUR 16,100,000	18,513,466
7.75% due 02/15/31[d]	6,775,000	6,851,334
6.88% due 02/15/31	EUR 850,000	977,419
Nuveen LLC		
5.85% due 04/15/34[d]	25,425,000	26,036,852
Trustage Financial Group, Inc.		
4.63% due 04/15/32[d]	26,450,000	25,630,553
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31[d]	24,480,000	25,311,243
Lazard Group LLC		
5.63% due 08/01/35	25,200,000	25,280,903
Ascot Group Ltd.		
6.35% due 06/15/35[d],[n]	25,150,000	25,238,492
Dyal IV Issuer A		
3.65% due 02/22/41[a]	27,170,000	24,631,209
Lincoln National Corp.		
6.80% due 07/15/56[n]	24,611,000	24,581,964
Hunt Companies, Inc.		
5.25% due 04/15/29[d]	24,838,000	24,543,501
BNP Paribas S.A.		
4.92% due 01/15/34[d],[n]	25,000,000	24,525,139
Belrose Funding Trust II		
6.79% due 05/15/55[d]	23,810,000	24,379,348

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
Sumitomo Mitsui Financial Group, Inc.		
5.05% due 01/15/37[n]	11,630,000	$ 11,419,622
5.57% due 01/15/47[n]	9,920,000	9,726,822
4.80% (SOFR + 1.17%) due 07/09/29◊	3,020,000	3,048,750
Omnis Funding Trust		
6.72% due 05/15/55[d]	22,640,000	23,573,308
BO GPS IV Capital Call Facility C		
5.16% due 10/30/30[a]	24,150,000	23,231,486
Cliffwater Corporate Lending Fund		
6.77% due 08/04/28[a]	22,700,000	22,921,996
Ameriprise Financial, Inc.		
5.35% due 06/15/36	15,160,000	15,103,858
4.80% due 06/15/31	7,560,000	7,558,992
OneMain Finance Corp.		
6.63% due 05/15/29	9,925,000	10,120,116
7.50% due 05/15/31	8,250,000	8,523,143
3.88% due 09/15/28	2,270,000	2,198,479
7.13% due 11/15/31	1,125,000	1,144,451
5.38% due 11/15/29	500,000	491,109
CNO Financial Group, Inc.		
6.45% due 06/15/34	21,310,000	22,205,760
Dyal Capital Partners III (A), LP		
4.40% due 06/15/40[a]	16,988,076	16,056,982
6.55% due 06/15/44[a]	5,880,000	5,958,536
Sherwood Financing plc		
7.90% (3 Month EURIBOR + 5.50%) due 12/15/29◊	EUR 18,975,000	21,787,407
200 Park Funding Trust		
5.74% due 02/15/55[d]	22,000,000	21,526,384
Henneman Trust		
6.58% due 05/15/55[d]	20,310,000	21,042,679
CoStar Group, Inc.		
2.80% due 07/15/30[d]	22,983,000	20,678,326
PartnerRe Finance B LLC		
4.50% due 10/01/50[n]	21,056,000	20,365,711
Corebridge Life Holdings, Inc.		
8.13% due 03/15/46[d]	17,100,000	20,117,513
Gabx Leasing LLC		
5.30% due 04/15/36[d]	16,490,000	16,366,297
4.63% due 04/15/31[d]	2,500,000	2,465,096
EQT AB		
5.85% due 05/08/35[d]	18,665,000	18,747,344
Loews Corp.		
4.94% due 04/01/36	19,050,000	18,641,362
Nationwide Building Society		
5.54% due 07/14/36[d],[n]	18,400,000	18,536,428
RLI Corp.		
5.38% due 06/01/36	18,875,000	18,317,886
Swiss Re Finance Luxembourg S.A.		
5.00% due 04/02/49[d],[n]	18,300,000	18,249,035

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
Prologis Targeted US Logistics Fund, LP		
4.63% due 03/15/33[d]	18,525,000	$ 18,037,262
Fidelis Insurance Holdings Ltd.		
4.88% due 06/30/30[d]	11,500,000	11,181,364
7.75% due 06/15/55[n]	6,075,000	6,407,339
Rocket Companies, Inc.		
6.38% due 08/01/33[d]	11,250,000	11,440,850
6.13% due 08/01/31[d]	5,200,000	5,310,873
6.50% due 06/15/34[d]	650,000	666,692
GA Global Funding Trust		
2.90% due 01/06/32[d]	16,400,000	14,426,679
4.50% due 09/18/30[d]	3,000,000	2,906,968
UWM Holdings LLC		
6.25% due 03/15/31[d]	15,450,000	13,769,400
6.63% due 02/01/30[d]	3,500,000	3,261,247
Fortitude Group Holdings LLC		
6.25% due 04/01/30[d]	16,600,000	16,956,006
Citadel Securities Global Holdings LLC		
5.75% due 03/27/36[d]	14,150,000	14,020,460
6.20% due 06/18/35[d]	2,650,000	2,708,053
Hanover Insurance Group, Inc.		
5.50% due 09/01/35	16,175,000	16,287,633
Alexandria Real Estate Equities, Inc.		
5.25% due 03/15/36	16,350,000	16,075,282
Nassau Companies of New York		
7.88% due 07/15/30[d]	16,647,000	15,905,912
Grand River Funding Trust I		
6.31% due 02/15/36[d]	15,600,000	15,647,428
KKR Group Finance Co. VIII LLC		
3.50% due 08/25/50[d]	22,210,000	15,113,344
Brookfield Asset Management Ltd.		
5.30% due 01/15/36	14,450,000	14,087,604
Fortitude Global Funding		
5.50% due 06/12/31[d]	13,905,000	13,974,107
Dyal Capital Partners III (B), LP		
4.40% due 06/15/40[a]	9,761,924	9,226,886
6.55% due 06/15/44[a]	4,620,000	4,681,707
CrossCountry Intermediate HoldCo LLC		
6.75% due 12/01/32[d]	14,150,000	13,661,459
Dyal IV Issuer B		
3.65% due 02/22/41[a]	14,630,000	13,262,958
VFH Parent LLC / Valor Co.-Issuer, Inc.		
7.50% due 06/15/31[d]	12,675,000	13,256,922
RGA Global Funding		
5.00% due 08/25/32[d]	12,750,000	12,630,101
PennyMac Financial Services, Inc.		
6.75% due 02/15/34[d]	13,145,000	12,618,119
American Express Co.		
5.41% due 02/08/41[n]	8,960,000	8,946,493

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
4.65% (SOFR + 1.02%) due 01/30/31◊	3,060,000	$ 3,082,778
CBS Studio Center		
6.67% due 12/31/26[a]	34,100,000	11,716,094
Evercore, Inc.		
5.47% due 07/24/32[a]	6,900,000	6,727,679
5.17% due 07/24/30[a]	5,000,000	4,926,113
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[d]	15,590,000	11,524,722
Symetra Life Insurance Co.		
6.55% due 10/01/55[d]	10,900,000	11,178,871
Jackson Financial, Inc.		
6.15% due 01/15/37	10,690,000	10,663,216
Mutual of Omaha Insurance Co.		
6.14% due 01/16/64[d],[n]	10,150,000	10,404,851
Atlantic Marine Corps. Communities LLC		
5.34% due 12/01/50[d]	10,385,602	9,566,697
5.37% due 12/01/50[d]	705,324	602,084
Globe Life, Inc.		
5.85% due 09/15/34	9,810,000	10,131,791
RenaissanceRe Holdings Ltd.		
5.80% due 04/01/35	9,900,000	10,122,954
NatWest Group plc		
6.02% due 03/02/34[n]	9,600,000	10,086,948
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61[d]	14,970,000	9,921,756
Galaxy Bidco Ltd.		
8.13% due 12/19/29[d]	GBP 7,200,000	9,859,816
Swiss RE Subordinated Finance plc		
6.19% due 04/01/46[d],[n]	9,800,000	9,812,636
KKR Group Finance Co. X LLC		
3.25% due 12/15/51[d]	15,150,000	9,584,573
SLM Corp.		
3.13% due 11/02/26	9,132,000	9,075,612
Assured Guaranty US Holdings, Inc.		
3.60% due 09/15/51	13,031,000	9,041,717
Accident Fund Insurance Co. of America		
8.50% due 08/01/32[d]	9,000,000	9,000,602
Fort Carson Family Housing LLC		
6.33% due 12/15/68	6,075,000	6,144,680
6.18% due 12/15/65	2,500,000	2,508,900
Alliant Holdings Intermediate LLC / Alliant Holdings Co.-Issuer		
6.50% due 10/01/31[d]	8,600,000	8,576,413
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50[d]	5,624,690	4,712,535
5.24% due 08/01/50[d]	3,537,512	3,171,420
Aretec Group, Inc.		
10.00% due 08/15/30[d]	7,447,000	7,844,171

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
Five Corners Funding Trust III		
5.79% due 02/15/33[d]	7,550,000	$ 7,836,494
Clarion Lion Properties Fund Holdings, LP		
5.53% due 12/01/35[a]	8,000,000	7,723,128
Macquarie Group Ltd.		
1.63% due 09/23/27[d],[n]	4,125,000	4,095,924
2.87% due 01/14/33[d],[n]	3,803,000	3,392,526
Ryan Specialty LLC		
5.88% due 08/01/32[d]	7,573,000	7,450,753
Blue Owl GP Stakes IV Financing Spv A LLC		
5.38% due 10/30/32[a]	7,750,000	7,390,979
CNO Global Funding		
1.75% due 10/07/26[d]	7,400,000	7,347,120
Brookfield Capital Finance LLC		
6.09% due 06/14/33	6,837,000	7,171,726
Blue Owl Finance LLC		
6.25% due 04/18/34	6,710,000	6,569,391
Santander UK Group Holdings plc		
5.14% due 09/22/36[n]	6,440,000	6,258,945
Blue Owl IV SR SEC A		
5.94% due 08/22/45[a]	6,240,000	6,038,411
Ohana Military Communities LLC		
5.56% due 10/01/36[d]	3,820,000	3,722,773
5.78% due 10/01/36[d]	2,200,000	2,187,856
Blue Owl IV SR SEC B		
5.94% due 08/22/45[a]	5,760,000	5,573,918
Western & Southern Life Insurance Co.		
3.75% due 04/28/61[d]	8,263,000	5,549,876
Citigroup, Inc.		
4.50% due 09/11/31[n]	3,480,000	3,434,697
6.50%[n],[o]	2,000,000	2,023,211
Belvoir Land LLC		
5.60% due 12/15/35[d]	5,387,850	5,214,641
Argentum Netherlands BV for Swiss Re Ltd.		
5.63% due 08/15/52[n]	4,900,000	4,916,301
Deloitte LLP		
7.33% due 11/20/26[a]	4,800,000	4,840,590
Manulife Financial Corp.		
4.06% due 02/24/32[n]	4,815,000	4,785,017
Brookfield Finance LLC / Brookfield Finance, Inc.		
3.45% due 04/15/50	6,852,000	4,645,781
Blue Cross and Blue Shield of Florida, Inc.		
5.44% due 09/30/35[a]	4,700,000	4,559,620
DaVinciRe Holdings Ltd.		
5.95% due 04/15/35[d]	4,400,000	4,509,353
HS Wildcat LLC		
3.83% due 12/31/50[a]	4,882,101	3,597,012
Standard Chartered plc		
4.53% due 06/05/32[d],[n]	3,630,000	3,554,445

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
HSBC Holdings plc		
4.62% due 11/06/31[n]	3,580,000	$ 3,529,145
Lloyds Banking Group plc		
4.43% due 11/04/31[n]	3,590,000	3,524,969
National Health Investors, Inc.		
5.35% due 02/01/33	3,560,000	3,518,626
Protective Life Corp.		
4.70% due 01/15/31[d]	3,540,000	3,489,633
UBS Group AG		
4.84% due 11/06/33[d],[n]	3,520,000	3,458,309
Canadian Imperial Bank of Commerce		
4.58% due 09/08/31[n]	3,480,000	3,445,928
JPMorgan Chase & Co.		
5.58% due 07/23/36[n]	3,390,000	3,441,503
Deutsche Bank AG		
3.55% due 09/18/31[n]	3,610,000	3,407,634
KBC Group N.V.		
6.32% due 09/21/34[d],[n]	3,180,000	3,396,375
Intesa Sanpaolo SpA		
7.80% due 11/28/53[d]	2,800,000	3,378,097
Ally Financial, Inc.		
6.18% due 07/26/35[n]	3,320,000	3,374,604
Brighthouse Financial Global Funding		
5.65% due 06/10/29[d]	3,330,000	3,344,780
Nordea Bank Abp		
4.66% (SOFR + 1.02%) due 09/10/29[◊],[d]	3,280,000	3,330,545
SiriusPoint Ltd.		
7.00% due 04/05/29	3,150,000	3,290,268
BGC Group, Inc.		
8.00% due 05/25/28	3,120,000	3,258,698
DNB Bank ASA		
4.68% (SOFR + 1.06%) due 11/05/30[◊],[d]	3,060,000	3,091,705
Bank of Nova Scotia		
4.71% (SOFR Compounded Index + 1.08%) due 08/01/29[◊]	3,060,000	3,090,692
Nationwide Financial Services, Inc.		
6.75% due 05/15/37	2,784,000	2,781,383
KKR Group Finance Co. III LLC		
5.13% due 06/01/44[d]	2,710,000	2,421,244
Aurora Military Housing LLC		
5.82% due 07/15/34[d]	2,006,292	2,002,928
Iron Mountain, Inc.		
4.88% due 09/15/27[d]	1,938,000	1,934,535
Horace Mann Educators Corp.		
4.70% due 10/01/30	1,770,000	1,752,711
Ares Finance Co. IV LLC		
3.65% due 02/01/52[d]	2,450,000	1,680,931
Assurant, Inc.		
6.75% due 02/15/34	1,450,000	1,557,156

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
FINANCIAL - 12.7% (continued)		
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28[d]	1,452,000	$ 1,453,124
Blackstone Holdings Finance Co. LLC		
3.20% due 01/30/52[d]	2,150,000	1,399,782
Fort Moore Family Communities LLC		
6.09% due 01/15/51[d]	1,504,998	1,332,203
Fort Knox Military Housing Privatization Project		
4.08% (1 Month Term SOFR + 0.45%) due 02/15/52[◊],[d]	1,583,067	1,302,692
ING Groep N.V.		
5.53% due 03/25/36[n]	1,150,000	1,167,790
Midwest Family Housing LLC		
5.58% due 01/01/51[d]	1,228,971	1,014,544
Focus Financial Partners LLC		
6.75% due 09/15/31[d]	1,000,000	1,006,218
Citizens Financial Group, Inc.		
6.65% due 04/25/35[n]	900,000	969,168
Pacific Beacon LLC		
5.51% due 07/15/36[d]	500,000	484,437
Atlas Mara Ltd.		
due 12/31/20[a],[m],[p]	542,348	1
Total Financial		4,088,313,095
ENERGY - 3.2%		
BP Capital Markets plc		
4.88%[n],[o]	62,830,000	62,108,385
6.13%[n],[o]	18,945,000	19,282,259
MPLX, LP		
5.40% due 09/15/35	24,150,000	24,083,300
6.20% due 09/15/55	21,750,000	21,846,483
5.95% due 04/01/55	21,200,000	20,569,845
5.50% due 02/15/49	3,250,000	2,995,137
5.65% due 03/01/53	1,630,000	1,520,551
ONEOK, Inc.		
5.40% due 10/15/35	25,125,000	25,081,927
6.25% due 10/15/55	23,000,000	23,080,209
7.15% due 01/15/51	6,341,000	7,029,917
5.65% due 09/01/34	5,050,000	5,145,670
5.05% due 11/01/34	1,200,000	1,173,714
3.95% due 03/01/50	1,600,000	1,157,679
Targa Resources Corp.		
5.40% due 07/30/36	19,675,000	19,595,245
6.05% due 05/15/56	12,200,000	12,067,336
5.55% due 08/15/35	10,903,000	11,028,396
5.50% due 02/15/35	10,700,000	10,800,445
5.65% due 02/15/36	4,875,000	4,955,517
6.50% due 02/15/53	2,860,000	2,993,147
6.13% due 05/15/55	250,000	249,485
Plains All American Pipeline, LP / PAA Finance Corp.		
5.70% due 09/15/34	37,730,000	38,544,675
5.60% due 01/15/36	5,275,000	5,289,936
4.90% due 02/15/45	3,770,000	3,331,942
Venture Global LNG, Inc.		
6.63% due 06/15/36[d]	18,014,000	17,756,003

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
ENERGY - 3.2% (continued)		
9.50% due 02/01/29[d]	16,186,000	$ 17,421,818
9.88% due 02/01/32[d]	10,300,000	10,995,837
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39[a]	53,999,925	45,576,790
HF Sinclair Corp.		
6.25% due 01/15/35	22,415,000	23,274,099
5.50% due 09/01/32	19,560,000	19,678,296
Greensaif Pipelines Bidco SARL		
6.10% due 08/23/42[d]	17,000,000	17,353,197
5.85% due 02/23/36[d]	11,900,000	12,149,040
6.51% due 02/23/42[d]	6,500,000	6,846,610
6.13% due 02/23/38[d]	5,550,000	5,734,641
Green Palm Bidco SARL		
5.96% due 06/30/41[d]	19,775,000	19,984,250
6.46% due 06/30/46[d]	18,275,000	18,513,538
Energy Transfer, LP		
6.00% due 02/01/29[d]	11,400,000	11,489,987
6.30% due 01/15/56	8,800,000	8,829,256
6.20% due 04/01/55	8,750,000	8,652,028
7.38% due 02/01/31[d]	7,610,000	7,837,452
5.95% due 05/15/54	1,350,000	1,292,146
ITT Holdings LLC		
6.50% due 08/01/29[d]	38,518,000	38,066,584
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40[d]	43,921,000	34,537,079
Sunoco, LP		
4.63% due 05/01/30[d]	15,663,000	15,128,524
7.25% due 05/01/32[d]	13,139,000	13,629,242
6.63% due 08/15/32[d]	4,200,000	4,271,677
Cheniere Energy Partners, LP		
5.55% due 10/30/35	11,800,000	11,986,423
5.95% due 06/30/33	8,845,000	9,234,902
6.05% due 11/30/56[d]	8,075,000	8,156,758
5.75% due 08/15/34	2,950,000	3,040,847
DT Midstream, Inc.		
5.80% due 12/15/34[d]	29,400,000	30,047,096
Viper Energy Partners LLC		
5.70% due 08/01/35	26,575,000	26,998,340
Gulfstream Natural Gas System LLC		
5.60% due 07/23/35[d]	26,525,000	26,925,451
Plains All American Pipeline, LP		
5.95% due 06/15/35	24,100,000	24,789,929
Enbridge, Inc.		
5.55% due 06/20/35	20,250,000	20,594,142
6.70% due 11/15/53	3,140,000	3,453,758
Baker Hughes Holdings LLC / Baker Hughes Co.-Obligor, Inc.		
5.85% due 06/15/56	18,705,000	18,478,165
Venture Global Plaquemines LNG LLC		
6.75% due 01/15/36[d]	9,225,000	9,781,231
6.13% due 12/15/30[d]	3,800,000	3,888,000
6.50% due 06/15/34[d]	3,575,000	3,724,346

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
ENERGY - 3.2% (continued)		
Venture Global Calcasieu Pass LLC		
3.88% due 11/01/33[d]	10,672,000	$ 9,513,971
6.00% due 05/01/36[d]	3,750,000	3,790,474
4.13% due 08/15/31[d]	2,667,000	2,503,927
6.25% due 01/15/30[d]	1,500,000	1,536,276
CVR Energy, Inc.		
7.50% due 02/15/31[d]	15,260,000	15,187,370
Midwest Connector Capital Co. LLC		
4.63% due 04/01/29[d]	14,608,000	14,513,806
Whistler Pipeline LLC		
5.95% due 09/30/34[d]	13,450,000	13,767,316
Phillips 66 Co.		
5.88% due 03/15/56[n]	7,360,000	7,304,581
6.20% due 03/15/56[n]	4,200,000	4,218,360
Buckeye Partners, LP		
3.95% due 12/01/26	11,100,000	11,029,939
Kinetik Holdings, LP		
6.63% due 12/15/28[d]	9,007,000	9,155,868
Freeport LNG Development, LP		
5.92% due 12/31/39[a]	8,096,650	8,163,143
Florida Gas Transmission Co. LLC		
5.75% due 07/15/35[d]	7,600,000	7,827,231
Cheniere Energy, Inc.		
6.00% due 07/30/56[d]	6,725,000	6,722,579
NuStar Logistics, LP		
6.38% due 10/01/30	3,340,000	3,451,416
5.63% due 04/28/27	1,880,000	1,885,072
CQP Holdco, LP / BIP-V Chinook Holdco LLC		
7.50% due 12/15/33[d]	5,000,000	5,226,710
APA Corp.		
5.35% due 07/01/49	4,110,000	3,571,494
Repsol E&P Capital Markets US LLC		
5.98% due 09/16/35[d]	3,480,000	3,548,995
Eni SpA		
5.95% due 05/15/54[d]	3,480,000	3,443,174
Kinder Morgan Energy Partners, LP		
7.50% due 11/15/40	2,910,000	3,389,312
TransCanada PipeLines Ltd.		
7.63% due 01/15/39	2,870,000	3,373,944
Western Midstream Operating, LP		
5.30% due 03/01/48	3,750,000	3,264,957
Marathon Petroleum Corp.		
6.50% due 03/01/41	1,650,000	1,769,000
Helmerich & Payne, Inc.		
5.50% due 12/01/34	1,760,000	1,726,435
Eastern Gas Transmission & Storage, Inc.		
4.60% due 12/15/44	500,000	426,525
Total Energy		1,034,360,557

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
COMMUNICATIONS - 2.3%		
Space Exploration Technologies Corp.		
6.60% due 07/15/46[d]	29,480,000	$ 28,672,055
5.35% due 07/15/31[d]	14,690,000	14,651,730
5.65% due 07/15/33[d]	11,360,000	11,292,321
5.88% due 07/15/36[d]	11,360,000	11,211,918
6.65% due 07/15/56[d]	11,360,000	10,960,188
Verizon Communications, Inc.		
6.20% due 05/14/56[n]	24,325,000	24,592,161
6.05% due 05/14/58[n]	19,100,000	19,276,408
5.75% due 11/30/45	18,415,000	17,899,772
TELUS Corp.		
6.63% due 06/09/56[n]	17,945,000	17,899,951
6.38% due 06/09/56[n]	17,825,000	17,779,038
6.63% due 10/15/55[n]	13,850,000	14,042,861
7.00% due 10/15/55[n]	9,850,000	10,184,782
Rogers Communications, Inc.		
6.88% due 07/31/56[n]	24,615,000	24,903,729
4.55% due 03/15/52	23,692,000	18,817,468
5.25% due 03/15/82[d],[n]	8,775,000	8,741,892
7.13% due 04/15/55[n]	5,650,000	5,804,854
British Telecommunications plc		
4.88% due 11/23/81[d],[n]	47,450,000	45,821,317
4.25% due 11/23/81[d],[n]	8,250,000	8,197,297
Sirius XM Radio LLC		
3.13% due 09/01/26[d]	26,975,000	26,882,268
5.88% due 04/15/32[d]	17,650,000	17,443,380
4.13% due 07/01/30[d]	6,000,000	5,647,376
RD Michigan Property Owner I LLC		
7.50% due 03/30/45[d]	44,811,000	44,665,155
HUT 8 DC LLC		
6.19% due 11/15/42[d]	43,830,000	44,394,615
Bell Telephone Co. of Canada or Bell Canada		
7.00% due 09/15/55[n]	34,298,000	35,441,632
6.88% due 09/15/55[n]	5,825,000	5,954,105
Vodafone Group plc		
4.13% due 06/04/81[n]	40,537,000	37,718,896
Paramount Global		
5.90% due 10/15/40	17,415,000	13,662,274
5.25% due 04/01/44	19,397,000	13,328,847
4.90% due 08/15/44	6,518,000	4,300,672
SoftBank Corp.		
5.33% due 07/09/35[d]	31,550,000	31,165,002
AT&T, Inc.		
6.20% due 10/30/56	15,300,000	15,123,854
5.85% due 04/30/46	15,350,000	14,790,216
QTS Fayetteville I Dc1-2 LLC / QTS TRS Fayetteville I DC1-2 LLC		
5.70% due 04/15/36[d]	28,800,000	27,382,857
Meta Platforms, Inc.		
6.30% due 05/15/56	23,600,000	23,491,875
Cox Communications, Inc.		
2.95% due 10/01/50[d]	19,041,000	10,171,670
5.80% due 12/15/53[d]	7,025,000	5,926,822

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
COMMUNICATIONS - 2.3% (continued)		
Altice France S.A.		
6.50% due 04/15/32[d]	13,567,085	$ 13,111,533
6.50% due 10/15/31[d]	1,745,429	1,691,170
Vmed O2 UK Financing I plc		
6.75% due 01/15/33[d]	10,000,000	8,466,660
4.00% due 01/31/29[d]	GBP 150,000	187,652
NTT Finance Corp.		
5.50% due 07/16/35[d]	6,550,000	6,590,435
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	7,382,000	4,705,765
Nokia Oyj		
6.63% due 05/15/39	3,240,000	3,443,709
Prosus N.V.		
4.99% due 01/19/52[d]	4,320,000	3,443,187
CSC Holdings LLC		
4.13% due 12/01/30[d]	5,772,000	3,429,749
America Movil SAB de CV		
6.13% due 03/30/40	3,250,000	3,389,493
Match Group Holdings II LLC		
4.13% due 08/01/30[d]	2,529,000	2,380,187
McGraw-Hill Education, Inc.		
5.75% due 08/01/28[d]	967,000	962,962
Sunrise FinCo I B.V.		
4.88% due 07/15/31[d]	200,000	189,142
Total Communications		740,232,902
UTILITIES - 1.6%		
Southern Co.		
6.00% due 04/01/58[n]	43,473,000	43,577,205
3.75% due 09/15/51[n]	3,863,000	3,849,813
Dominion Energy, Inc.		
6.20% due 02/15/56[n]	19,225,000	19,285,713
6.00% due 02/15/56[n]	13,230,000	13,288,569
6.25% due 12/15/56[n]	12,400,000	12,452,489
Sierra Pacific Power Co.		
6.38% due 09/15/56[n]	36,750,000	36,654,527
6.20% due 12/15/55[n]	7,875,000	7,806,003
NRG Energy, Inc.		
2.45% due 12/02/27[d]	26,000,000	25,142,174
7.00% due 03/15/33[d]	10,440,000	11,325,176
MN8 Portfolio IV LLC		
6.31% due 06/30/45[a]	32,239,535	32,136,542
NextEra Energy Capital Holdings, Inc.		
6.38% due 08/15/55[n]	11,277,000	11,485,049
6.63% due 10/01/66[n]	7,875,000	7,996,251
3.80% due 03/15/82[n]	3,725,000	3,674,172
6.50% due 08/15/55[n]	650,000	667,183
Hope Gas Holdings LLC		
6.18% due 09/01/37[a]	13,500,000	13,366,478
6.08% due 09/01/35[a]	7,400,000	7,333,134
5.99% due 09/01/33[a]	3,000,000	2,993,400

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
UTILITIES - 1.6% (continued)		
CMS Energy Corp.		
6.50% due 06/01/55[n]	22,615,000	$ 23,161,695
American Electric Power Co., Inc.		
5.80% due 03/15/56[n]	10,280,000	10,223,561
6.05% due 03/15/56[n]	10,280,000	10,222,177
Electricite de France S.A.		
6.13% due 04/22/56[d]	19,050,000	18,792,994
Spire, Inc.		
6.25% due 06/01/56[n]	18,475,000	18,403,497
Liberty Utilities Co.		
5.65% due 05/15/36[d]	11,450,000	11,404,497
5.87% due 01/31/34[d]	6,450,000	6,608,758
Eversource Energy		
6.10% due 08/15/56[n]	12,625,000	12,600,379
6.35% due 08/15/56[n]	5,100,000	5,104,049
Cumberland Combined Cycle Generation LLC		
5.82% due 05/15/56	16,566,000	16,934,823
Brooklyn Union Gas Co.		
6.39% due 09/15/33[d]	11,685,000	12,411,580
6.42% due 07/18/54[d]	3,470,000	3,569,591
PacifiCorp		
7.38% due 09/15/55[n]	15,050,000	15,202,667
Central Storage Safety Project Trust		
4.82% due 02/01/38[m]	14,163,040	13,482,156
Alexander Funding Trust II		
7.47% due 07/31/28[d]	12,360,000	12,901,848
NiSource, Inc.		
5.75% due 07/15/56[n]	12,325,000	12,307,148
WEC Energy Group, Inc.		
5.63% due 05/15/56[n]	12,325,000	12,250,555
Black Hills Corp.		
6.00% due 01/15/35	7,830,000	8,136,220
5.95% due 03/15/28	50,000	50,982
Boston Gas Co.		
5.84% due 01/10/35[d]	7,450,000	7,757,956
Entergy Louisiana LLC		
5.65% due 04/15/56	3,630,000	3,559,012
Public Service Co. of Colorado		
5.15% due 09/15/35	3,460,000	3,438,546
Alliant Energy Finance LLC		
3.60% due 03/01/32[d]	3,680,000	3,415,086
Arizona Public Service Co.		
6.35% due 12/15/32	3,140,000	3,345,171
Evergy Kansas Central, Inc.		
5.70% due 03/15/53	3,350,000	3,340,572
Enel Finance International N.V.		
5.50% due 06/15/52[d]	3,570,000	3,298,176
Appalachian Power Co.		
4.40% due 05/15/44	3,730,000	3,142,917
ContourGlobal Power Holdings S.A.		
5.00% due 02/28/30	EUR 2,550,000	2,947,705
ITC Holdings Corp.		
5.50% due 04/15/36[d]	2,200,000	$ 2,230,705
Nevada Power Co.		
6.65% due 04/01/36	1,180,000	1,296,398
Southwestern Public Service Co.		
4.50% due 08/15/41	1,380,000	1,214,109
Southern Co. Gas Capital Corp.		
6.05% due 09/15/56[n]	460,000	460,604
Total Utilities		516,250,012
CONSUMER, NON-CYCLICAL - 1.5%		
Global Payments, Inc.		
5.40% due 03/15/33	13,850,000	13,578,794
4.88% due 11/15/30	11,975,000	11,772,311
5.55% due 11/15/35	11,075,000	10,736,384
5.20% due 11/15/32	8,850,000	8,643,334
Altria Group, Inc.		
4.45% due 05/06/50	25,185,000	19,882,254
3.70% due 02/04/51	25,038,000	17,423,118
Triton Container International Ltd.		
3.15% due 06/15/31[d]	33,621,000	30,440,644
Highmark, Inc.		
2.55% due 05/10/31[d]	17,850,000	15,926,138
5.75% due 05/15/36[d]	13,500,000	13,603,599
IQVIA, Inc.		
5.00% due 05/15/27[d]	10,699,000	10,693,150
5.00% due 10/15/26[d]	8,700,000	8,695,148
6.25% due 06/01/32[d]	7,315,000	7,437,002
JBS NV / JBS USA Foods Group Holdings, Inc. / JBS USA Food Co. Holdings		
5.50% due 01/15/36	18,200,000	18,173,534
4.38% due 02/02/52	9,710,000	7,326,522
Humana, Inc.		
6.63% due 09/15/56[n]	24,700,000	24,625,799
Mars, Inc.		
5.20% due 03/01/35[d]	19,775,000	19,853,632
Abbott Laboratories		
5.50% due 03/15/56	19,400,000	18,999,531
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	18,902,911
DRI Healthcare, LP		
5.35% due 03/24/31[a]	13,000,000	12,739,156
5.65% due 03/24/33[a]	4,850,000	4,742,249
Valvoline, Inc.		
3.63% due 06/15/31[d]	18,300,000	16,830,243
Novartis Capital Corp.		
5.70% due 03/18/56	15,425,000	15,718,239
Icon Investments Six DAC		
5.81% due 05/08/27	8,430,000	8,496,337
5.85% due 05/08/29	5,050,000	5,160,080
Universal Health Services, Inc.		
5.05% due 10/15/34	13,850,000	13,268,096

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
CONSUMER, NON-CYCLICAL - 1.5% (continued)		
Triton Container International Ltd. / TAL International Container Corp.		
5.15% due 02/15/33	11,420,000	$ 11,215,765
3.25% due 03/15/32	1,850,000	1,658,680
Sysco Corp.		
4.95% due 03/25/36	11,850,000	11,404,590
Becle SAB de CV		
2.50% due 10/14/31[d]	13,000,000	11,167,508
Darling Global Finance B.V.		
4.50% due 07/15/32[d]	EUR 9,350,000	10,772,420
Performance Food Group, Inc.		
5.63% due 03/01/34[d]	10,750,000	10,551,086
Horseshoe Funding Trust		
6.06% due 02/15/36[d]	8,050,000	8,176,858
APi Group DE, Inc.		
5.75% due 06/01/34[d]	6,500,000	6,426,154
CVS Health Corp.		
6.20% due 09/15/55	3,925,000	4,015,851
7.00% due 03/10/55[n]	2,020,000	2,097,168
6.75% due 12/10/54[n]	30,000	31,255
Perrigo Finance Unlimited Co.		
5.38% due 09/30/32	EUR 5,000,000	5,602,270
Horseshoe Funding Trust II		
6.89% due 11/15/55[d]	5,190,000	5,440,725
Verisure Holding AB		
4.13% due 01/02/32	EUR 4,200,000	4,832,331
Health Care Service Corp. A Mutual Legal Reserve Co.		
5.88% due 06/15/54[d]	4,800,000	4,640,088
U.S. Foods, Inc.		
7.25% due 01/15/32[d]	3,700,000	3,839,549
Avantor Funding, Inc.		
3.88% due 11/01/29[d]	4,000,000	3,818,739
Sotheby's / Bidfair Holdings, Inc.		
5.88% due 06/01/29[d]	3,900,000	3,701,505
JBS N.V./JBS USA Foods Group Holdings, Inc./JBS USA Food Co. Holdings		
6.40% due 05/10/57[d]	3,590,000	3,581,287
Imperial Brands Finance plc		
6.38% due 07/01/55[d]	3,510,000	3,569,770
Aetna, Inc.		
6.75% due 12/15/37	3,130,000	3,410,902
BAT Capital Corp.		
4.76% due 09/06/49	3,950,000	3,322,652
Tesco plc		
6.15% due 11/15/37[d]	3,240,000	3,311,151
TriNet Group, Inc.		
7.13% due 08/15/31[d]	2,725,000	2,740,018
Providence St. Joseph Health Obligated Group		
2.70% due 10/01/51	4,250,000	2,487,838
Beth Israel Lahey Health, Inc.		
3.08% due 07/01/51	2,700,000	1,726,993

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
CONSUMER, NON-CYCLICAL - 1.5% (continued)		
Smithfield Foods, Inc.		
2.63% due 09/13/31[d]	1,880,000	$ 1,659,243
Central Garden & Pet Co.		
4.13% due 04/30/31[d]	1,641,000	1,548,911
Albion Financing 1 SARL / Aggreko Holdings, Inc.		
5.38% due 05/21/30	EUR 603,000	713,104
Williams Scotsman, Inc.		
7.38% due 10/01/31[d]	140,000	144,949
DaVita, Inc.		
4.63% due 06/01/30[d]	8,000	7,750
Total Consumer, Non-cyclical		491,285,315
CONSUMER, CYCLICAL - 1.2%		
Polaris, Inc.		
5.60% due 03/01/31	19,375,000	19,387,429
6.95% due 03/15/29	13,000,000	13,632,662
Flutter Treasury DAC		
6.38% due 04/29/29[d]	25,950,000	26,330,557
5.00% due 04/29/29[d]	EUR 4,900,000	5,716,018
Alt-2 Structured Trust		
2.95% (WAC) due 12/31/49[◊,a]	33,005,433	30,576,687
LG Energy Solution Ltd.		
5.38% due 07/02/29[d]	15,000,000	15,156,998
5.50% due 07/02/34[d]	7,100,000	7,099,350
5.25% due 04/02/28[d]	5,400,000	5,431,368
5.00% due 04/02/29[d]	1,510,000	1,511,718
Air Canada		
3.88% due 08/15/26[d]	23,429,000	23,399,559
4.63% due 08/15/29	CAD 5,890,000	4,176,704
AS Mileage Plan IP Ltd.		
5.31% due 10/20/31[d]	16,750,000	16,568,928
5.02% due 10/20/29[d]	9,670,000	9,584,039
Hasbro, Inc.		
6.05% due 05/14/34	20,726,000	21,661,054
6.35% due 03/15/40	3,310,000	3,463,125
Royal Caribbean Cruises Ltd.		
5.25% due 02/27/38	18,050,000	17,482,690
6.25% due 03/15/32[d]	4,430,000	4,527,889
Brightstar Lottery Holdings B.V.		
4.25% due 03/15/30[d]	EUR 14,500,000	16,768,011
AZ Battery Property LLC		
6.73% due 02/20/46[a]	16,435,701	16,137,605
Marriott International, Inc.		
5.10% due 05/01/38	13,650,000	13,163,915
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	6,370,493	6,128,096
3.20% due 06/15/28	4,158,800	4,034,267
3.00% due 10/15/28	2,928,591	2,835,397
3.15% due 02/15/32	124,768	117,000
Whirlpool Corp.		
4.60% due 05/15/50	14,513,000	8,651,151
5.75% due 03/01/34	4,575,000	3,540,245
Essendi S.A.		
5.38% due 05/15/30[d]	EUR 4,850,000	5,644,071

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
CONSUMER, CYCLICAL - 1.2% (continued)		
5.63% due 05/15/32[d]	EUR 2,750,000	$ 3,198,537
6.03% (3 Month EURIBOR + 3.75%) due 05/15/32[◊,d]	EUR 1,900,000	2,204,173
Lottomatica Group SpA		
4.88% due 01/31/31[d]	EUR 9,400,000	10,958,727
British Airways Class A Pass Through Trust		
2.90% due 03/15/35[d]	11,787,339	10,767,744
Sodexo, Inc.		
5.80% due 08/15/35[d]	10,275,000	10,492,278
Vail Resorts, Inc.		
5.63% due 07/15/30[d]	6,125,000	6,117,363
6.50% due 05/15/32[d]	2,900,000	2,953,633
United Airlines Class A Pass Through Trust		
5.80% due 01/15/36	6,784,179	7,040,645
Clarios Global, LP / Clarios US Finance Co.		
4.75% due 06/15/31[d]	EUR 5,650,000	6,529,929
Penn Entertainment, Inc.		
6.75% due 04/01/31[d]	6,026,000	6,057,359
Hilton Domestic Operating Co., Inc.		
5.50% due 09/15/31[d]	5,680,000	5,694,529
Betclic Everest Group SAS		
5.13% due 12/10/31[d]	EUR 4,650,000	5,399,777
Live Nation Entertainment, Inc.		
6.50% due 05/15/27[d]	4,635,000	4,634,429
General Motors Co.		
5.40% due 04/01/48	2,010,000	1,806,472
6.25% due 10/02/43	1,600,000	1,608,824
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28[d]	3,166,667	3,163,937
1011778 BC ULC / New Red Finance, Inc.		
3.88% due 01/15/28[d]	2,875,000	2,820,964
Discovery Global Holdings, Inc.		
5.14% due 03/15/52	3,819,000	2,558,730
Ford Motor Credit Co. LLC		
5.75% due 04/06/33	1,908,000	1,892,383
Allison Transmission, Inc.		
5.88% due 12/01/33[d]	1,700,000	1,694,724
JB Poindexter & Company, Inc.		
8.75% due 12/15/31[d]	1,230,000	1,264,594
Six Flags Entertainment Corp. / Six Flags Theme Parks, Inc. / Canada's Wonderland Co.		
6.63% due 05/01/32[d]	750,000	759,846
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32	96,014	90,996
Total Consumer, Cyclical		402,437,126
INDUSTRIAL - 1.1%		
Homestead Spe Issuer LLC		
7.21% due 04/01/55[a]	62,000,000	62,771,537

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
INDUSTRIAL - 1.1% (continued)		
Builders FirstSource, Inc.		
6.38% due 03/01/34[d]	52,000,000	$ 52,567,060
WSP Global, Inc.		
5.04% due 09/18/31[d]	18,850,000	18,716,266
5.71% due 09/18/36[d]	14,325,000	14,165,041
GXO Logistics, Inc.		
6.25% due 05/06/29	13,120,000	13,563,217
6.50% due 05/06/34	10,485,000	10,996,131
Mauser Packaging Solutions Holding Co.		
7.88% due 04/15/30[d]	23,759,000	24,289,301
Stadco LA LLC		
3.75% due 05/15/56[a]	31,000,000	22,114,498
DAE Funding LLC		
4.95% due 01/15/33[d]	20,950,000	20,214,675
Graphic Packaging International LLC		
6.38% due 07/15/32[d]	13,930,000	14,054,465
TransDigm, Inc.		
6.88% due 12/15/30[d]	11,039,000	11,344,780
6.63% due 03/01/32[d]	2,336,000	2,395,851
Vontier Corp.		
2.40% due 04/01/28	14,150,000	13,589,020
Trinity Industries, Inc.		
7.75% due 07/15/28[d]	13,225,000	13,533,486
Clean Harbors, Inc.		
5.75% due 10/15/33[d]	13,075,000	13,160,929
Standard Building Solutions, Inc.		
6.50% due 08/15/32[d]	7,970,000	8,018,171
EMRLD Borrower, LP / Emerald Co.-Issuer, Inc.		
6.38% due 12/15/30	EUR 2,550,000	3,010,384
6.63% due 12/15/30[d]	2,850,000	2,913,652
Norfolk Southern Corp.		
4.10% due 05/15/21	7,212,000	5,048,264
EnerSys		
6.63% due 01/15/32[d]	4,725,000	4,828,307
Esab Corp.		
5.63% due 04/01/31[d]	4,800,000	4,805,209
GATX Corp.		
6.05% due 06/05/54	4,428,000	4,470,277
4.70% due 04/01/29	125,000	124,824
Amsted Industries, Inc.		
6.38% due 03/15/33[d]	3,609,000	3,649,208
CIMIC Finance USA Pty Ltd.		
7.00% due 03/25/34[d]	3,240,000	3,444,815
Genesee & Wyoming, Inc.		
6.25% due 04/15/32[d]	3,235,000	3,281,364
GrafTech Global Enterprises, Inc.		
9.88% due 12/23/29[d]	3,100,000	2,278,500
Weir Group, Inc.		
5.35% due 05/06/30[d]	1,620,000	1,634,290

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
INDUSTRIAL - 1.1% (continued)		
Penske Truck Leasing Co., LP / PTL Finance Corp.		
5.25% due 07/01/29[d]	1,000,000	$ 1,012,425
MIWD Holdco II LLC / MIWD Finance Corp.		
5.50% due 02/01/30[d]	250,000	235,363
Total Industrial		356,231,310
TECHNOLOGY - 0.6%		
Foundry JV Holdco LLC		
5.88% due 01/25/34[d]	20,056,000	20,377,963
6.20% due 01/25/37[d]	17,300,000	18,293,616
6.40% due 01/25/38[d]	12,425,000	13,287,444
5.90% due 01/25/33[d]	10,100,000	10,526,728
Oracle Corp.		
5.95% due 09/26/55	20,150,000	17,123,836
4.80% due 09/26/32	11,075,000	10,537,988
6.10% due 09/26/65	5,625,000	4,706,114
6.00% due 08/03/55	3,460,000	2,945,849
5.88% due 09/26/45	241,000	210,965
Fair Isaac Corp.		
6.25% due 09/15/34[d]	15,286,000	15,056,387
6.00% due 05/15/33[d]	8,480,000	8,350,495
Intel Corp.		
5.30% due 05/15/36	14,475,000	14,402,587
MSCI, Inc.		
3.63% due 09/01/30[d]	11,844,000	11,204,288
Qorvo, Inc.		
3.38% due 04/01/31[d]	8,245,000	7,531,007
Atlassian Corp.		
5.50% due 05/15/34	7,540,000	7,428,552
QTS Irving DC3 LLC		
5.96% due 07/09/29[a]	7,000,000	7,065,963
SS&C Technologies, Inc.		
6.50% due 06/01/32[d]	7,000,000	7,059,717
TeamSystem SpA		
5.45% (3 Month EURIBOR + 3.25%) due 07/01/32[◊,d]	EUR 5,700,000	6,398,239
Broadridge Financial Solutions, Inc.		
5.75% due 05/15/36	4,830,000	4,832,716
Dell International LLC / EMC Corp.		
8.10% due 07/15/36	2,950,000	3,508,946
OAK-Eagle Acquireco, Inc.		
7.25% due 07/01/33[d]	2,560,000	2,678,045
Total Technology		193,527,445
TRANSPORTATION - 0.5%		
Terminal Investment Limited Holding		
6.23% due 10/01/40[a]	65,600,000	64,532,249
AITX Finco LLC		
5.67% due 10/23/32[a]	37,200,000	36,795,881
5.38% due 10/23/30[a]	22,600,000	22,339,032
Stolthaven Houston, Inc.		
5.88% due 07/17/31[a]	13,774,000	13,793,304
5.98% due 07/17/34[a]	12,416,000	12,415,997

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 25.4% (continued)		
TRANSPORTATION - 0.5% (continued)		
TFI International, Inc.		
3.35% due 01/05/33[a]	14,000,000	$ 12,014,438
Koninklijke Vopak N.V.		
6.04% due 06/20/32[a]	5,500,000	5,521,198
Total Transportation		167,412,099
BASIC MATERIALS - 0.3%		
ArcelorMittal S.A.		
5.38% due 05/19/36	19,005,000	18,839,947
Novelis Corp.		
6.38% due 08/15/33[d]	15,675,000	15,787,923
3.88% due 08/15/31[d]	400,000	364,341
Minerals Technologies, Inc.		
5.00% due 07/01/28[d]	13,913,000	13,808,652
Dow Chemical Co.		
6.90% due 05/15/53	12,940,000	13,515,402
Alumina Pty Ltd.		
6.38% due 09/15/32[d]	10,100,000	10,285,719
6.13% due 03/15/30[d]	2,558,000	2,594,185
Minera Mexico SA de CV		
5.63% due 02/12/32[d]	3,350,000	3,382,160
Alcoa Nederland Holding B.V.		
7.13% due 03/15/31[d]	3,200,000	3,320,813
Commercial Metals Co.		
6.00% due 12/15/35[d]	3,250,000	3,241,587
Yamana Gold, Inc.		
4.63% due 12/15/27	3,000,000	2,994,756
Corporation Nacional del Cobre de Chile		
5.53% due 01/30/37[d]	2,200,000	2,169,875
Perimeter Holdings LLC		
6.25% due 01/15/34[d]	1,970,000	1,966,289
WR Grace Holdings LLC		
6.63% due 08/15/32[d]	2,000,000	1,939,755
Total Basic Materials		94,211,404
INFRASTRUCTURE - 0.2%		
QTS Corp.		
5.42% due 08/21/32[a]	51,300,000	50,251,009
QTS Good News Facility		
6.66% (SOFR + 3.00%) due 10/09/28[◊,a]	16,357,739	16,357,739
Total Infrastructure		66,608,748
REAL ESTATE - 0.1%		
Harmoni Towers LLC		
5.22% due 10/30/30[a]	26,500,000	26,125,001
GOVERNMENT - 0.1%		
Amazon Conservation DAC		
6.03% due 01/16/42[d]	16,700,000	16,865,330
Total Corporate Bonds (Cost $8,479,026,808)		8,193,860,344

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4%		
COLLATERALIZED LOAN OBLIGATIONS - 10.6%		
Hlend CLO LLC		
2025-3A A, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,(d)]	74,950,000	$ 74,899,536
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,(d)]	53,450,000	53,340,566
2026-5A B, 5.36% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/15/39[◊,(d)]	26,100,000	26,036,525
2025-3A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37[◊,(d)]	7,550,000	7,502,842
2026-5A A2, 5.21% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/15/39[◊,(d)]	7,400,000	7,397,125
2026-5A A1, 5.06% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/15/39[◊,(d)]	5,650,000	5,629,395
Cerberus Loan Funding XLIV LLC		
2023-5AR A1R due 01/15/36[(d),(q)]	91,950,000	91,950,000
2023-5A A, 6.02% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36[◊,(d)]	50,000,000	50,043,930
2023-5A B, 6.87% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36[◊,(d)]	24,950,000	25,003,326
Golub Capital Partners CLO 69M		
2023-69A BR, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38[◊,(d)]	55,830,000	55,692,870
2023-69A CR, 5.70% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/09/38[◊,(d)]	39,730,000	39,700,226
Ares Direct Lending CLO 6 LLC		
2025-2A A1, 5.13% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 10/16/37[◊,(d)]	51,100,000	51,050,116
2025-2A C, 5.88% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/16/37[◊,(d)]	38,550,000	38,535,370
2025-2A B, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/16/37[◊,(d)]	4,300,000	4,290,662
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.55% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,(d)]	52,027,539	$ 52,058,672
2021-2A C, 6.78% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33[◊,(d)]	20,925,000	20,833,229
2021-2A B, 5.83% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33[◊,(d)]	19,200,000	19,190,970
BDS LLC		
2025-FL15 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 03/19/43[◊,(d)]	40,300,000	40,314,959
2025-FL16 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 06/19/43[◊,(d)]	13,200,000	13,080,871
2025-FL15 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 03/19/43[◊,(d)]	12,950,000	12,867,964
2025-FL14 AS, 5.21% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/17/42[◊,(d)]	10,200,000	10,197,113
2024-FL13 A, 5.22% (1 Month Term SOFR + 1.58%, Rate Floor: 1.58%) due 09/19/39[◊,(d)]	4,737,955	4,742,971
2024-FL13 AS, 5.63% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39[◊,(d)]	4,000,000	4,006,376
2024-FL13 B, 5.88% (1 Month Term SOFR + 2.24%, Rate Floor: 2.24%) due 09/19/39[◊,(d)]	3,900,000	3,908,632
BSPDF Issuer LLC		
2026-FL3 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 09/18/43[◊,(d)]	22,050,000	22,049,872
2026-FL4 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/18/43[◊,(d)]	17,075,000	17,074,915
2026-FL3 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 09/18/43[◊,(d)]	13,350,000	13,361,070
2026-FL4 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/18/43[◊,(d)]	13,300,000	13,318,761
2026-FL4 C, 5.69% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/18/43[◊,(d)]	10,475,000	10,474,943

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
2025-FL2 AS, 5.57% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42◊,(d)	10,300,000	$ 10,316,269
Cerberus Loan Funding 52 LLC		
2025-3A A, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37◊,(d)	66,400,000	66,449,853
2025-3A B, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/15/37◊,(d)	15,825,000	15,792,807
Owl Rock CLO XXIV LLC		
2026-24A B, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/22/38◊,(d)	80,400,000	80,204,749
FS Rialto Issuer LLC		
2025-FL10 AS, 5.23% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42◊,(d)	17,750,000	17,728,673
2026-FL11 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 01/19/44◊,(d)	14,000,000	13,994,236
2025-FL10 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42◊,(d)	12,950,000	12,940,111
2024-FL9 AS, 5.73% (1 Month Term SOFR + 2.09%, Rate Floor: 2.09%) due 10/19/39◊,(d)	12,150,000	12,162,773
2024-FL9 B, 5.93% (1 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/19/39◊,(d)	10,850,000	10,804,474
2026-FL11 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44◊,(d)	10,700,000	10,695,581
Golub Capital Partners CLO 16M-R3		
2013-16A A1R3, 5.28% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39◊,(d)	51,154,000	51,149,171
2013-16A BR3, 5.60% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/09/39◊,(d)	18,750,000	18,715,684
2013-16A A2R3, 5.40% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39◊,(d)	6,000,000	6,000,719
BCRED CLO LLC		
2026-1A B, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/24/39◊,(d)	56,450,000	56,310,952

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
2025-1A C, 5.68% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37◊,(d)	11,300,000	$ 11,292,052
2025-1A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37◊,(d)	7,150,000	7,133,823
TRTX Issuer Ltd.		
2025-FL6 AS, 5.38% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/18/42◊,(d)	26,900,000	26,810,095
2025-FL6 A, 5.17% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42◊,(d)	25,400,000	25,458,608
2025-FL7 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 06/18/43◊,(d)	14,025,000	14,036,140
2025-FL7 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 06/18/43◊,(d)	6,600,000	6,605,249
PFP Ltd.		
2026-14 B, 5.45% (1 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 12/18/43◊,(d)	22,800,000	22,779,779
2025-12 A, 5.13% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42◊,(d)	11,800,000	11,824,523
2026-13 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/18/43◊,(d)	8,500,000	8,524,252
2025-12 AS, 5.38% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42◊,(d)	7,554,000	7,569,045
2026-13 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/18/43◊,(d)	5,800,000	5,804,724
2024-11 AS, 5.80% (1 Month Term SOFR + 2.19%, Rate Floor: 2.19%) due 09/17/39◊,(d)	5,009,191	5,009,101
2026-14 C, 5.60% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 12/18/43◊,(d)	4,375,000	4,371,132
2024-11 A, 5.44% (1 Month Term SOFR + 1.83%, Rate Floor: 1.83%) due 09/17/39◊,(d)	3,046,115	3,047,017
Owl Rock CLO XI LLC		
2023-11A AR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/20/39◊,(d)	44,800,000	44,775,530

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
2023-11A BR, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/39[◊,(d)]	21,850,000	$ 21,813,845
LoanCore Issuer Ltd.		
2021-CRE6 B, 5.64% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/15/38[◊,(d)]	44,000,000	43,765,704
2021-CRE6 C, 6.04% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38[◊,(d)]	22,825,000	22,691,494
FS Rialto		
2021-FL3 C, 5.80% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36[◊,(d)]	31,150,000	31,168,313
2021-FL2 C, 6.30% (1 Month Term SOFR + 2.66%, Rate Floor: 2.16%) due 05/16/38[◊,(d)]	15,665,000	15,588,657
2021-FL3 B, 5.55% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36[◊,(d)]	8,420,000	8,415,292
2021-FL2 A, 5.22% (1 Month Term SOFR + 1.58%, Rate Floor: 1.58%) due 05/16/38[◊,(d)]	1,090,541	1,088,217
LoanCore Issuer LLC		
2025-CRE9 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/18/42[◊,(d)]	28,150,000	28,192,895
2025-CRE8 AS, 5.23% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42[◊,(d)]	13,700,000	13,678,418
2025-CRE9 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/18/42[◊,(d)]	10,925,000	10,908,074
2025-CRE8 B, 5.48% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42[◊,(d)]	3,300,000	3,290,470
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A A2TR, 5.73% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33[◊,(d)]	46,200,000	46,231,467
2017-9A BR, 5.88% (3 Month Term SOFR + 2.21%, Rate Floor: 1.95%) due 10/15/33[◊,(d)]	6,700,000	6,698,730
2017-9A A1TR, 5.48% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33[◊,(d)]	2,393,391	2,394,664

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Owl Rock CLO III Ltd.		
2020-3A AR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36[◊,(d)]	41,250,000	$ 41,283,326
2020-3A BR, 6.03% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36[◊,(d)]	13,500,000	13,505,080
Golub Capital Partners CLO 49M Ltd.		
2020-49A A1R2, 5.20% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38[◊,(d)]	25,700,000	25,674,339
2020-49A BR2, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/20/38[◊,(d)]	15,000,000	14,968,844
2020-49A CR2, 6.03% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 07/20/38[◊,(d)]	12,600,000	12,593,781
Owl Rock CLO XXII LLC		
2025-22A A, 5.15% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37[◊,(d)]	26,450,000	26,436,820
2025-22A B, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/20/37[◊,(d)]	25,550,000	25,494,482
Cerberus Loan Funding 51 LLC		
2025-2A A, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊,(d)]	43,000,000	43,057,685
2025-2A B, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/37[◊,(d)]	8,000,000	7,992,122
Owl Rock CLO XVI LLC		
2024-16A A, 5.68% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36[◊,(d)]	39,550,000	39,586,216
2024-16A B, 6.18% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36[◊,(d)]	9,550,000	9,561,938
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A BR, 5.93% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33[◊,(d)]	30,400,000	30,395,309
2019-1A A1R, 5.63% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊,(d)]	15,957,031	15,966,947

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Cerberus Loan Funding XL LLC		
2023-1A AR, 5.25% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 03/22/35◊,(d)	38,400,000	$ 38,458,702
2023-1A BR, 5.85% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 03/22/35◊,(d)	4,600,000	4,595,340
2023-1A CR, 6.30% (3 Month Term SOFR + 2.65%, Rate Floor: 2.65%) due 03/22/35◊,(d)	2,750,000	2,752,272
Owl Rock CLO IV Ltd.		
2020-4A A1R, 5.50% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33◊,(d)	29,017,952	29,026,724
2020-4A A2R, 5.80% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33◊,(d)	16,750,000	16,742,762
Cerberus Loan Funding XLVIII LLC		
2024-4A AN, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36◊,(d)	20,150,000	20,178,103
2024-4A B, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36◊,(d)	14,700,000	14,702,442
2024-4A C, 5.97% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36◊,(d)	10,700,000	10,700,066
Golub Capital Partners CLO 83M		
2025-83A C, 5.70% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/09/38◊,(d)	17,750,000	17,736,196
2025-83A B, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38◊,(d)	15,650,000	15,611,406
2025-83A A2, 5.20% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 11/09/38◊,(d)	12,000,000	11,995,354
Eldridge CLO Ltd.		
2025-1A B, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/20/38◊,(d)	35,850,000	35,971,600
2025-2A C, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/39◊,(d)	8,975,000	8,999,040

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Cerberus Loan Funding 50 LLC		
2025-1A A, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/15/37◊,(d)	31,550,000	$ 31,551,767
2025-1A B, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/37◊,(d)	11,800,000	11,780,555
AREIT Ltd.		
2025-CRE10 A, 5.02% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29◊,(d)	21,850,000	21,848,582
2025-CRE10 AS, 5.18% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30◊,(d)	18,000,000	17,895,226
BSPRT Issuer LLC		
2025-FL12 AS, 5.28% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/17/43◊,(d)	13,900,000	13,915,653
2025-FL12 B, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/17/43◊,(d)	12,600,000	12,609,579
2024-FL11 AS, 5.72% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 07/15/39◊,(d)	8,900,000	8,913,423
2024-FL11 B, 5.92% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39◊,(d)	3,800,000	3,803,922
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A A1, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/15/37◊,(d)	18,600,000	18,592,110
2025-1A C, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/15/37◊,(d)	13,800,000	13,794,694
2025-1A B, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/15/37◊,(d)	6,300,000	6,285,479
Owl Rock CLO VII LLC		
2022-7A AR, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38◊,(d)	38,050,000	38,025,264
Golub Capital Partners CLO 54M, LP		
2021-54A BR, 5.56% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 08/05/37◊,(d)	21,000,000	21,002,583

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
2021-54A A1R, 5.13% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37[◊,(d)]	9,050,000	$ 9,046,580
2021-54A A2R, 5.36% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/05/37[◊,(d)]	7,800,000	7,799,963
Carlyle Direct Lending CLO LLC		
2015-1A A11A, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36[◊,(d)]	28,850,000	28,860,095
2015-1A A12B, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/15/36[◊,(d)]	7,500,000	7,505,782
Palmer Square CLO Ltd.		
2023-4A BR, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37[◊,(d)]	19,950,000	19,994,461
2023-4A CR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/37[◊,(d)]	16,250,000	16,289,140
Ares Direct Lending CLO 8 LLC		
2025-4A A1, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/39[◊,(d)]	19,500,000	19,486,929
2025-4A C, 5.68% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/20/39[◊,(d)]	8,700,000	8,692,311
2025-4A A2, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/20/39[◊,(d)]	4,400,000	4,398,902
2025-4A B, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/20/39[◊,(d)]	2,300,000	2,294,726
INCREF LLC		
2026-FL2 AS, 5.37% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/19/43[◊,(d)]	23,000,000	22,999,864
2026-FL3 AS, 5.30% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44[◊,(d)]	10,675,000	10,670,288
JCP Direct Lending CLO LLC		
2023-1A A1R, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,(d)]	32,011,250	32,009,800
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38[◊,(d)]	31,200,000	31,168,809

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
KREF Ltd.		
2021-FL2 C, 5.75% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39[◊,(d)]	16,600,000	$ 16,501,514
2021-FL2 AS, 5.05% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39[◊,(d)]	11,600,253	11,601,489
GoldenTree Loan Management US CLO 24 Ltd.		
2025-24A B, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 10/20/38[◊,(d)]	27,650,000	27,621,686
Fontainbleau Vegas		
7.86% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28[◊,(a)]	26,250,000	26,822,564
VMC Finance LLC		
2026-FL6 B, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 11/19/43[◊,(d)]	14,827,000	14,826,920
2026-FL6 AS, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/19/43[◊,(d)]	11,400,000	11,404,438
BXMT Ltd.		
2020-FL2 B, 5.40% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38[◊,(d)]	16,000,000	15,971,688
2020-FL2 C, 5.65% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 02/15/38[◊,(d)]	5,360,000	5,343,653
2020-FL2 AS, 5.15% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38[◊,(d)]	4,738,385	4,729,244
Madison Park Funding LIII Ltd.		
2022-53A B, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35[◊,(d)]	24,000,000	24,027,713
Madison Park Funding XLVIII Ltd.		
2021-48A BR, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/19/39[◊,(d)]	14,000,000	13,984,681
2021-48A CR, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/19/39[◊,(d)]	9,900,000	9,906,474
Fortress Credit BSL XV Ltd.		
2022-2A AR, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33[◊,(d)]	23,080,843	23,080,822

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Neuberger Berman CLO 32R Ltd.		
2019-32RA B, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39[◊,(d)]	14,100,000	$ 14,153,776
2019-32RA C, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/20/39[◊,(d)]	8,345,000	8,366,697
Cerberus Loan Funding XLVI, LP		
2024-2A A, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36[◊,(d)]	16,500,000	16,509,214
2024-2A B, 5.97% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36[◊,(d)]	5,900,000	5,901,799
Acrec LLC		
2026-FL4 B, 5.44% (1 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 01/18/43[◊,(d)]	8,500,000	8,476,931
2025-FL3 AS, 5.28% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 08/18/42[◊,(d)]	5,900,000	5,896,206
2026-FL5 C, 5.55% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/18/43[◊,(d)]	3,800,000	3,800,000
2025-FL3 B, 5.58% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42[◊,(d)]	3,250,000	3,246,887
Golub Capital Partners CLO 46M Ltd.		
2019-46A BR, 5.98% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37[◊,(d)]	10,300,000	10,309,051
2019-46AR BR2 due 04/20/37[(d),(q)]	10,300,000	10,300,000
Ares Direct Lending CLO 7 LLC		
2025-3A B, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/38[◊,(d)]	20,250,000	20,207,605
Dwight Issuer LLC		
2026-FL2 AS, 5.25% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/18/44[◊,(d)]	19,950,000	19,950,000
Ares Direct Lending CLO 1 LLC		
2024-1AR BR due 07/25/38[(d),(q)]	9,800,000	9,800,000
2024-1A B, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36[◊,(d)]	9,750,000	9,738,845

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
STWD LLC		
2025-FL4 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/19/42[◊,(d)]	11,150,000	$ 11,159,641
2025-FL4 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 11/19/42[◊,(d)]	8,200,000	8,203,501
AGL CLO 39 Ltd.		
2025-39A B, 5.18% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38[◊,(d)]	18,910,000	18,864,104
HPS Private Credit CLO LLC		
2025-3A B, 5.73% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 07/20/37[◊,(d)]	9,150,000	9,136,087
2025-3A A1, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,(d)]	8,500,000	8,499,765
Madison Park Funding LVIII Ltd.		
2024-58A C, 6.12% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/25/37[◊,(d)]	8,250,000	8,259,973
2024-58AR CR due 04/25/37[(d),(q)]	8,250,000	8,250,000
CIFC Funding Ltd.		
2022-1AR BR due 07/17/41[(d),(q)]	9,600,000	9,600,000
2015-4A BR3, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/17/39[◊,(d)]	6,000,000	5,995,417
ACRES Commercial Realty Issuer LLC		
2026-FL4 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/18/44[◊,(d)]	15,494,000	15,500,114
Voya CLO Ltd.		
2024-2A B, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37[◊,(d)]	14,750,000	14,793,610
2013-1A INC due 10/15/30[(d),(r)]	10,575,071	192,149
Brsp Ltd.		
2026-FL3 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/43[◊,(d)]	14,300,000	14,311,966
LRECS LLC		
2025-CRE1 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,(d)]	13,900,000	13,890,932

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Acore Issuer LLC		
2026-FL1 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 08/20/43◊,(d)	8,550,000	$ 8,546,650
2026-FL1 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/20/43◊,(d)	5,300,000	5,302,000
BCC Middle Market CLO LLC		
2019-1A A1RR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 07/15/36◊,(d)	13,850,000	13,842,407
Ares Direct Lending CLO 2 LLC		
2024-2A C, 6.03% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 10/20/36◊,(d)	13,600,000	13,600,116
GS REFT Issuer Ltd.		
2026-FL1 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/19/43◊,(d)	11,475,000	11,474,948
2026-FL1 A, 5.14% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/19/43◊,(d)	1,750,000	1,753,233
Owl Rock CLO XXI LLC		
2025-21A B, 5.57% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 07/24/34◊,(d)	13,250,000	13,227,252
Madison Park Funding LXV Ltd.		
2025-65A C, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/16/38◊,(d)	7,200,000	7,212,748
2025-65A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/16/38◊,(d)	5,500,000	5,513,309
Owl Rock CLO XIX LLC		
2024-19A B, 5.56% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/22/37◊,(d)	12,700,000	12,702,998
Ares LXXVIII CLO Ltd.		
2025-78A SUB due 01/15/39(d),(r)	17,000,000	12,548,210
Cerberus Loan Funding 53 LLC		
2025-4A C, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/15/38◊,(d)	12,250,000	12,239,872
D2 Multifamily Credit Issuer Ltd.		
2026-FL1 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 11/19/43◊,(d)	7,575,000	7,574,962

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
2026-FL1 C, 5.84% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 11/19/43◊,(d)	4,625,000	$ 4,623,027
Cerberus Loan Funding XLV LLC		
2024-1A B, 6.07% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/15/36◊,(d)	12,000,000	12,006,830
KKR CLO 16 Ltd.		
16 A2R3, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 10/20/34◊,(d)	11,850,000	11,861,848
Golub Capital Partners CLO 31M Ltd.		
2016-31A BRR, 5.51% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/05/37◊,(d)	9,500,000	9,480,615
2016-31A CRR, 5.96% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/05/37◊,(d)	2,250,000	2,249,728
BRSP Ltd.		
2024-FL2 A, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/37◊,(d)	5,650,000	5,649,481
2026-FL3 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/19/43◊,(d)	3,800,000	3,806,200
2024-FL2 AS, 6.02% (1 Month Term SOFR + 2.38%, Rate Floor: 2.38%) due 08/19/37◊,(d)	1,850,000	1,848,535
ACREC LLC		
2026-FL5 B, 5.35% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/18/43◊,(d)	10,350,000	10,350,000
Magnetite LII Ltd.		
2025-52A SUB due 01/25/39(d),(r)	13,850,000	10,290,965
Midocean Credit CLO XXI		
2025-21A SUB due 10/20/38(d),(r)	15,600,000	9,756,240
Brant Point CLO Ltd.		
2025-8A SUB due 03/31/38(d),(r)	13,914,000	9,134,541
Carlyle US CLO Ltd.		
2025-4A SUB due 10/25/37◊,(d),(r)	15,000,000	9,010,950
Boyce Park CLO Ltd.		
2022-1A B1, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35◊,(d)	8,800,000	8,811,442

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Fortress Credit Opportunities XXV CLO LLC		
2024-25A A2, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/15/37[◊,(d)]	7,200,000	$ 7,204,650
Serenity-Peace Park CLO Ltd.		
2025-1A SUB due 10/24/38[(d),(r)]	12,500,000	7,191,625
Dryden 37 Senior Loan Fund		
2015-37A BR, 5.33% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◊,(d)]	3,678,679	3,683,500
2015-37A CR, 7.18% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◊,(d)]	3,333,334	3,349,597
2015-37A SUB due 01/15/31[(a),(d),(r)]	2,987,987	5,460
Fortress Credit BSL XVI Ltd.		
2022-3A BR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/35[◊,(d)]	7,000,000	7,002,449
Owl Rock CLO VIII LLC		
2022-8A A2R, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/24/37[◊,(d)]	6,500,000	6,501,812
Owl Rock CLO IX LLC		
2022-9A BR, 5.49% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/22/37[◊,(d)]	6,450,000	6,450,682
RR Ltd.		
2025-41A SUB due 10/15/40[(d),(r)]	8,500,000	6,233,730
Barings CLO Ltd.		
2022-3A BR, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37[◊,(d)]	5,950,000	5,960,413
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.11% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◊,(d)]	5,500,000	5,486,016
Ares Direct Lending CLO 3 LLC		
2024-3A B, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37[◊,(d)]	5,450,000	5,438,857
Cerberus Loan Funding XLVII LLC		
2024-3A B, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36[◊,(d)]	5,250,000	5,241,368

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 10.6% (continued)		
Sound Point CLO XXIV		
2019-3A B1R, 5.63% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34[◊,(d)]	5,150,000	$ 5,154,134
AGL CLO 42 Ltd.		
2025-42A B, 5.31% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38[◊,(d)]	5,000,000	5,011,215
Ares LXVII CLO Ltd.		
2022-67A BR, 5.22% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/25/38[◊,(d)]	5,000,000	4,999,317
Owl Rock CLO XVII LLC		
2024-17A B, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36[◊,(d)]	4,300,000	4,292,606
Carlyle US CLO		
2024-4A B, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/20/37[◊,(d)]	3,700,000	3,710,364
STWD Ltd.		
2021-FL2 C, 5.85% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 04/18/38[◊,(d)]	2,820,000	2,813,967
Ares XXVII CLO Ltd.		
2013-2A CR3, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/28/34[◊,(d)]	2,800,000	2,803,785
Great Lakes CLO Ltd.		
2014-1A SUB due 10/15/29[(d),(r)]	461,538	207,183
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB due 01/14/32[(d),(r)]	8,920,000	11,328
Venture XIII CLO Ltd.		
2013-13A SUB due 09/10/29[(d),(r)]	3,700,000	370
Copper River CLO Ltd.		
2006-1A INC due 01/20/21[(m),(p),(r)]	1,500,000	150
Babson CLO Ltd.		
2014-IA SUB due 07/20/25[(d),(r)]	1,300,000	130
Total Collateralized Loan Obligations		3,440,321,523
TRANSPORT-AIRCRAFT - 3.0%		
Castlelake Aircraft Structured Trust		
2026-1A, 5.07% due 03/15/51[(d)]	47,932,763	47,079,986
2025-3A, 5.09% due 11/15/50[(d)]	45,791,852	45,127,225

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
TRANSPORT-AIRCRAFT - 3.0% (continued)		
2025-2A, 5.47% due 08/15/50[(d)]	43,948,646	$ 43,655,109
2026-2A, 5.33% due 04/15/51[(d)]	35,827,307	35,482,623
2025-1A, 5.78% due 02/15/50[(d)]	20,512,636	20,574,687
Slam Ltd.		
2026-1A, 5.55% due 07/15/51[(d)]	36,301,468	36,197,014
2024-1A, 5.34% due 09/15/49[(d)]	31,193,396	30,882,644
2025-1A, 5.81% due 05/15/50[(d)]	24,853,509	24,971,984
2021-1A, 2.43% due 06/15/46[(d)]	13,273,103	12,609,576
2021-1A, 3.42% due 06/15/46[(d)]	1,024,950	981,327
AASET Trust		
2024-1A, 6.26% due 05/16/49[(d)]	39,292,422	39,911,768
2021-1A, 2.95% due 11/16/41[(d)]	23,555,456	22,701,448
2025-3A, 5.24% due 02/16/50[(d)]	15,607,192	15,341,127
2025-1A, 5.94% due 02/16/50[(d)]	11,719,322	11,752,427
2021-2A, 2.80% due 01/15/47[(d)]	8,284,246	7,869,474
2020-1A, 3.35% due 01/16/40[(d)]	3,607,024	3,586,392
MAPS Trust		
2026-1A, 5.20% due 01/15/51[(d)]	67,199,877	65,993,303
2026-2A, 5.52% due 06/15/51[(d)]	21,850,000	21,826,585
2021-1A, 2.52% due 06/15/46[(d)]	3,698,209	3,589,203
AASET Ltd.		
2024-2A, 5.93% due 09/16/49[(d)]	45,082,579	45,340,357
2025-2A, 5.52% due 02/16/50[(d)]	30,908,088	30,587,318
ALTDE Trust		
2026-1A, 5.52% due 04/15/51[(d)]	45,763,528	45,280,709
2025-1A, 5.90% due 08/15/50[(d)]	24,115,439	24,190,084
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49[(d)]	47,102,380	46,781,641
2025-1, 5.11% due 10/15/50[(d)]	20,149,723	19,695,820
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46[(d)]	42,157,720	39,949,751
Lift		
6.73% due 12/15/30[(a)]	38,531,764	38,809,775
Eclipse Aircraft LLC		
2026-1, 5.63% due 05/15/51[(d)]	34,702,244	34,565,652
MAST Ltd.		
2026-1A, 5.13% due 02/15/51[(d)]	32,360,715	31,692,502

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
TRANSPORT-AIRCRAFT - 3.0% (continued)		
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46[(d)]	31,250,305	$ 29,670,318
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[(d)]	27,404,068	27,472,959
Phantom Aviation		
2026-1A, 5.24% due 01/15/51[(d)]	25,791,742	25,270,904
FTAI Aircraft Leasing Offshore SPV, LP		
5.63% due 03/27/31[(a)]	22,878,407	23,354,192
WAVE LLC		
2019-1, 3.60% due 09/15/44[(d)]	8,836,357	8,681,653
Sprite Ltd.		
2021-1, 3.75% due 11/15/46[(d)]	5,639,375	5,527,270
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[(d)]	3,260,080	3,229,470
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[(d)]	1,935,520	1,916,552
Total Transport-Aircraft		972,150,829
FINANCIAL - 2.7%		
Station Place Securitization Trust		
2025-SP1, 4.95% (1 Month Term SOFR + 1.30%) due 07/02/26[◊,(a),(d)]	50,725,000	50,725,000
2024-SP2, 5.32% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◊,(a),(d)]	50,500,000	50,500,000
2025-SP2, 4.80% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26[◊,(a),(d)]	31,800,000	31,800,000
Blackstone Strategic Cap Holding II		
5.90% (1 Month Term SOFR + 2.25%) due 12/31/33[◊,(a)]	65,300,000	65,238,549
KKR Core Holding Co. LLC		
4.00% due 08/12/31[(a)]	67,092,202	62,354,263
Project Onyx I		
6.33% (3 Month Term SOFR + 2.63%) due 06/26/30[◊,(a)]	61,840,952	61,746,659
Ceamer Finance LLC		
6.79% due 11/15/39[(a)]	23,129,296	23,381,231
6.18% (WAC) due 12/15/40[◊,(a)]	22,778,734	22,689,936
3.69% due 03/24/31[(a)]	6,187,832	6,010,138
6.92% due 11/15/37[(a)]	4,353,218	4,426,450
Lightning A		
5.50% due 03/01/37[(a)]	57,700,000	54,662,559
Thunderbird A		
5.50% due 03/01/37[(a)]	57,700,000	54,662,559
LVNV Funding LLC		
7.80% due 11/05/28[(a)]	39,400,000	40,460,758
6.84% due 06/12/29[(a)]	11,400,000	11,477,686

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
FINANCIAL - 2.7% (continued)		
Atlas SP Partners, LP		
6.13% due 12/12/30(a)	51,400,000	$ 51,421,709
Project Leopard		
6.53% due 05/06/41(a)	49,350,000	49,103,250
HV Eight LLC		
5.79% (WAC) due 12/31/27◊,(a)	EUR 35,485,546	40,441,081
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55(a),(d)	36,500,000	35,925,898
Metis Issuer LLC		
6.89% due 05/15/55(a)	29,900,000	29,493,065
Strategic Partners Fund VIII, LP		
6.19% (WAC) due 03/31/28◊,(a)	20,273,221	20,267,112
6.20% (WAC) due 03/31/28◊,(a)	8,554,596	8,556,065
PBN II PE Loan Facility		
5.96% due 12/17/30(a)	26,600,000	26,593,209
HarbourVest Partners LLC		
6.28% (3 Month Term SOFR + 2.58%) due 09/15/30◊,(a)	22,489,088	22,266,270
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due 09/30/45(a)	15,346,800	15,621,240
Project Onyx II		
6.33% (3 Month Term SOFR + 2.63%) due 06/15/30◊,(a)	13,822,242	13,816,258
Pilatus Bank plc		
6.32% due 03/31/40(a)	12,450,000	12,424,693
Akso Health Group		
7.27% due 12/31/44(a)	8,320,979	8,393,008
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28(a)	7,210,540	7,159,559
Nassau LLC		
2019-1, 3.98% due 08/15/34(m)	3,674,468	3,450,755
Total Financial		885,068,960
INFRASTRUCTURE - 2.4%		
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54(d)	52,900,000	52,320,068
2025-1A, 5.04% due 03/25/55(d)	35,700,000	34,786,091
2024-1A, 6.28% due 03/25/54(d)	9,550,000	9,592,334
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50(d)	37,950,000	36,878,956
2023-3A, 5.90% due 10/25/48(d)	31,313,000	31,394,539
2024-1A, 5.90% due 03/25/49(d)	16,250,000	16,323,437
2023-2A, 5.90% due 07/25/48(d)	6,000,000	6,002,540
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55(d)	76,175,000	75,530,461

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
INFRASTRUCTURE - 2.4% (continued)		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52(d)	40,900,000	$ 40,393,625
2024-1A, 5.59% due 05/15/54(d)	28,950,000	29,113,944
2024-1A, 6.64% due 05/15/54(d)	3,950,000	3,990,042
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53(d)	31,200,000	31,588,459
2024-1A, 5.89% due 06/20/54(d)	22,750,000	22,962,135
2021-1, 2.31% due 11/20/51(d)	5,350,000	5,300,619
2021-1, 2.66% due 11/20/51(d)	4,025,000	3,987,950
2024-1A, 9.19% due 06/20/54(d)	3,860,000	3,987,422
2024-1A, 6.67% due 06/20/54(d)	3,150,000	3,190,001
Kinetic ABS Issuer LLC		
2026-2A, 5.83% due 06/25/58(d)	49,025,000	49,475,971
2026-1A, 5.22% due 02/25/56(d)	20,850,000	20,711,936
VB-S1 Issuer LLC		
2026-1A, 5.19% due 03/15/56(d)	27,750,000	27,247,908
2026-1A, 4.69% due 03/15/56(d)	26,050,000	25,456,990
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46(d)	47,980,000	47,823,412
2023-1A, 6.00% due 08/17/48(d)	2,600,000	2,602,723
2023-2A, 6.50% due 11/16/48(d)	1,345,000	1,353,465
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55(d)	41,150,000	40,392,601
Vantage Data Centers Issuer LLC		
2024-1A, 5.10% due 09/15/54(d)	30,550,000	30,113,248
ALLO Issuer LLC		
2026-1A, 5.61% due 06/20/56(d)	19,200,000	19,387,452
2025-1A, 5.53% due 04/20/55(d)	8,150,000	8,180,306
2024-1A, 5.94% due 07/20/54(d)	1,000,000	1,007,636
SBA Tower Trust		
4.83% due 10/15/29(d)	22,150,000	22,147,641
6.60% due 01/15/28(d)	3,800,000	3,838,008
QTS Issuer ABS II LLC		
2025-1A, 5.04% due 10/05/55(d)	23,550,000	23,050,660
MetroNet Infrastructure Issuer LLC		
2026-1A, 5.27% due 04/20/56(d)	20,675,000	20,684,866

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
INFRASTRUCTURE - 2.4% (continued)		
Blue Stream Issuer LLC		
2023-1A, 5.40% due 05/20/53(d)	6,625,000	$ 6,635,344
2024-1A, 5.41% due 11/20/54(d)	5,100,000	5,123,090
Compass Datacenters Issuer II LLC		
2025-1A, 5.32% due 05/25/50(d)	9,669,000	9,641,211
Consolidated Communications LLC / Fidium Fiber Finance Holdco LLC		
2026-1A, 5.08% due 03/20/56(d)	9,550,000	9,429,643
Total Infrastructure		781,646,734
WHOLE BUSINESS - 1.7%		
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51(d)	42,947,600	40,833,285
2025-1A, 5.53% due 10/25/55(d)	29,850,000	29,544,375
2024-1A, 6.17% due 01/25/54(d)	22,599,800	23,085,022
2022-1A, 3.13% due 01/25/52(d)	22,501,250	21,381,613
Subway Funding LLC		
2024-3A, 5.91% due 07/30/54(d)	35,657,000	34,417,695
2024-1A, 6.51% due 07/30/54(d)	28,121,750	28,184,110
2024-1A, 6.27% due 07/30/54(d)	18,616,500	18,720,991
2024-1A, 6.03% due 07/30/54(d)	9,357,500	9,395,540
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50(d)	92,678,853	90,652,689
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50(d)	25,117,500	24,393,998
2024-1A, 5.86% due 12/05/54(d)	20,700,000	20,873,921
2022-1A, 3.73% due 03/05/52(d)	1,191,000	1,139,002
Taco Bell Funding LLC		
2025-1A, 5.05% due 08/25/55(d)	24,050,000	23,679,507
2025-1A, 4.82% due 08/25/55(d)	19,400,000	19,164,670
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51(d)	14,008,418	11,939,723
2020-1A, 3.85% due 01/20/50(d)	11,948,808	11,854,726
2021-1A, 2.19% due 08/20/51(d)	9,805,035	9,109,189
2020-1A, 4.34% due 01/20/50(d)	6,860,042	6,545,261
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51(d)	27,632,177	24,601,900
ASSET-BACKED SECURITIES - 23.4% (continued)		
WHOLE BUSINESS - 1.7% (continued)		
2020-1, 2.84% due 01/30/51(d)	9,192,007	$ 8,797,117
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54(d)	25,063,325	25,506,299
Planet Fitness Master Issuer LLC		
2024-1A, 6.24% due 06/05/54(d)	21,590,438	21,882,470
Wendy's Funding LLC		
2025-1A, 5.42% due 12/15/55(d)	18,880,125	18,460,875
DB Master Finance LLC		
2025-1A, 5.17% due 08/20/55(d)	9,850,500	9,733,011
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47(d)	7,802,000	7,751,085
Total Whole Business		541,648,074
NET LEASE - 0.7%		
CARS-DB4, LP		
2020-1A, 3.48% due 02/15/50(d)	21,685,215	21,438,984
2020-1A, 3.81% due 02/15/50(d)	19,761,038	18,640,239
2020-1A, 3.25% due 02/15/50(d)	3,348,365	3,102,793
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46(d)	25,490,111	25,406,865
2016-1A, 4.32% due 10/20/46(d)	10,111,640	10,033,385
2018-1A, 4.74% due 10/20/48(d)	2,758,000	2,727,472
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62(d)	19,739,556	19,673,314
2020-1, 2.28% due 07/15/60(d)	10,075,718	6,085,386
2020-1, 2.60% due 07/15/60(d)	4,312,872	2,665,729
Capital Automotive REIT		
2024-2A, 5.25% due 05/15/54(d)	13,892,333	13,753,382
2024-3A, 4.55% due 10/15/54(d)	9,653,000	9,212,009
2024-2A, 4.90% due 05/15/54(d)	3,279,792	3,269,273
SVC ABS LLC		
2023-1A, 5.15% due 02/20/53(d)	15,094,167	15,053,844
2026-1A, 5.16% due 03/20/56(d)	5,742,813	5,657,556
2023-1A, 5.55% due 02/20/53(d)	3,470,833	3,446,814
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51(d)	10,050,000	9,355,458
2021-1, 3.04% due 07/20/51(d)	5,050,000	4,316,942
2021-1, 2.51% due 07/20/51(d)	3,000,000	2,785,976
2021-1, 3.44% due 07/20/51(d)	3,215,000	2,718,815

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
NET LEASE - 0.7% (continued)		
Store Master Funding I-VII XIV XIX XX		
2021-1A, 2.96% due 06/20/51(d)	12,480,000	$ 10,682,459
2021-1A, 3.70% due 06/20/51(d)	3,493,424	3,044,939
Oak Street Investment Grade Net Lease Fund		
2020-1A, 2.26% due 11/20/50(d)	14,856,250	11,597,390
Tenet Equity Funding LLC		
2024-1A, 5.49% due 10/20/54(d)	10,009,354	9,905,553
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.69% due 05/20/54(d)	5,935,000	5,973,490
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61(d)	10,000,000	5,971,000
CARS-DB5, LP		
2021-1A, 2.76% due 08/15/51(d)	6,485,875	5,613,834
Store Master Funding LLC		
2025-1A, 5.17% due 10/20/55(d)	4,831,813	4,647,970
CARS-DB7, LP		
2023-1A, 5.75% due 09/15/53(d)	4,248,563	4,259,336
Total Net Lease		241,040,207
SINGLE FAMILY RESIDENCE - 0.7%		
Tricon Residential Trust		
2023-SFR2, 5.00% due 12/17/40(d)	31,239,000	30,713,716
2024-SFR4, 4.65% due 11/17/41(d)	10,775,000	10,501,615
2024-SFR3, 5.00% due 08/17/41(d)	10,500,000	10,320,726
2024-SFR2, 4.75% due 06/17/40(d)	9,961,211	9,885,817
2024-SFR3, 5.25% due 08/17/41(d)	9,550,000	9,406,530
2024-SFR2, 5.90% due 06/17/40(d)	9,215,000	9,198,693
2024-SFR2, 5.70% due 06/17/40(d)	7,950,000	7,988,044
2024-SFR1, 4.75% due 04/17/41(d)	3,600,000	3,532,134
Home Partners of America Trust		
2021-2, 2.65% due 12/17/26(d)	46,288,395	45,668,871
2021-3, 2.80% due 01/17/41(d)	14,895,762	13,915,732
STAR Trust		
2025-SFR6, 5.03% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42◊,(d)	28,150,000	28,132,406
2025-SFR6, 5.28% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/17/42◊,(d)	6,850,000	6,850,728

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
SINGLE FAMILY RESIDENCE - 0.7% (continued)		
FirstKey Homes Trust		
2021-SFR1, 2.19% due 08/17/38(d)	13,174,000	$ 13,113,684
Invitation Homes Trust		
2024-SFR1, 4.00% due 09/17/41(d)	13,100,000	12,572,830
Total Single Family Residence		211,801,526
INSURANCE - 0.6%		
Dogwood State Bank		
6.45% due 06/24/32(a)	89,300,916	88,931,478
Obra Longevity		
8.48% due 06/30/39(a)	67,000,000	70,519,143
CHEST		
7.13% due 03/23/43(a)	16,235,000	16,549,097
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56(d)	1,574,410	1,545,154
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56(d)	1,193,923	1,170,522
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59(d)	167,893	168,433
VICOF 2		
4.00% due 02/22/30(a)	113,458	113,358
SPSS		
5.14% due 11/15/52(a)	109,457	101,025
Total Insurance		179,098,210
COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
Anchorage Credit Funding 4 Ltd.		
2016-4A AR, 2.72% due 04/27/39(d)	111,754,127	105,780,377
Project Indigo		
6.01% due 03/31/32(a)	22,193,119	22,193,119
Anchorage Credit Funding 13 Ltd.		
2021-13A A2, 2.80% due 07/27/39(d)	2,700,000	2,549,158
2021-13A C2, 3.65% due 07/27/39(d)	1,950,000	1,797,716
Total Collateralized Debt Obligations		132,320,370
TRANSPORT-CONTAINER - 0.3%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45(d)	22,801,930	22,028,294
2021-3A, 1.94% due 08/20/46(d)	19,007,200	17,143,228
2021-2A, 2.23% due 04/20/46(d)	1,906,666	1,794,357
TIF Funding III LLC		
2024-1A, 5.48% due 04/20/49(d)	25,851,875	25,852,208

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 23.4% (continued)		
TRANSPORT-CONTAINER - 0.3% (continued)		
Triton Container Finance IX LLC		
2025-1A, 5.43% due 06/20/50[d]	19,201,000	$ 19,233,667
MC Ltd.		
2021-1, 2.63% due 11/05/35[d]	6,444,249	6,076,629
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[d]	4,255,458	4,258,998
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[d]	1,697,336	1,568,224
Total Transport-Container		97,955,605
UNSECURED CONSUMER LOANS - 0.2%		
Service Experts Issuer LLC		
2024-1A, 6.39% due 11/20/35[d]	13,903,116	14,125,722
2025-1A, 5.38% due 01/20/37[d]	13,159,457	13,056,771
Foundation Finance Trust		
2024-2A, 4.93% due 03/15/50[d]	6,058,685	6,011,989
2025-1A, 5.55% due 04/15/50[d]	3,092,408	3,103,935
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47[d]	7,213,269	7,154,460
Stream Innovations Issuer Trust		
2024-2A, 5.21% due 02/15/45[d]	5,346,187	5,312,165
GreenSky Home Improvement Issuer Trust		
2024-2, 5.26% due 10/27/59[d]	2,088,880	2,093,288
Total Unsecured Consumer Loans		50,858,330
AUTOMOTIVE - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.66% due 02/20/30[d]	15,350,000	15,869,771
2023-8A, 6.02% due 02/20/30[d]	11,000,000	11,317,611
2024-3A, 5.58% due 12/20/30[d]	8,250,000	8,332,243
2025-2A, 5.51% due 08/20/31[d]	4,950,000	4,991,675
Total Automotive		40,511,300
Total Asset-Backed Securities (Cost $7,644,018,588)		7,574,421,668
U.S. GOVERNMENT SECURITIES - 17.8%		
U.S. Treasury Bonds		
4.38% due 11/15/39[h]	481,310,000	467,472,338
due 05/15/51[i],[j]	1,576,540,000	448,684,498
1.75% due 08/15/41[h]	665,895,000	446,305,723
1.88% due 02/15/41	637,960,000	442,634,587
2.00% due 11/15/41	585,030,000	405,156,126
due 05/15/44[i],[j]	388,845,000	159,490,769
due 02/15/46[i],[j]	279,120,000	103,973,350
due 02/15/51[i],[j]	235,000,000	67,687,118
due 11/15/44[i],[j]	72,605,000	28,934,203

	FACE AMOUNT~	VALUE
U.S. GOVERNMENT SECURITIES - 17.8% (continued)		
4.75% due 08/15/55	2,210,000	$ 2,144,304
U.S. Treasury Inflation Indexed Bonds		
1.25% due 04/15/31[s]	954,605,091	924,837,574
1.88% due 07/15/35[h],[s]	536,560,243	524,656,487
2.13% due 01/15/35[s]	316,841,086	316,094,108
1.88% due 01/15/36[s]	172,020,984	167,057,385
2.38% due 02/15/55[s]	121,388,657	111,664,817
1.38% due 07/15/33[s]	30,669,385	29,418,121
U.S. Treasury Notes		
4.00% due 11/15/35[h]	547,800,000	529,910,906
4.38% due 05/15/36	423,350,000	421,100,953
4.25% due 08/15/35	145,000,000	143,153,515
3.63% due 08/31/29	13,830,000	13,608,504
3.63% due 03/31/28	6,311,000	6,253,314
4.00% due 05/31/30	1,997,400	1,983,902
4.13% due 03/31/31	600,000	597,750
Total U.S. Government Securities (Cost $6,018,204,565)		5,762,820,352
SENIOR FLOATING RATE INTERESTS - 5.1%		
CONSUMER, CYCLICAL - 1.5%		
Allwyn Entertainment Financing US LLC		
6.18% (3 Month Term SOFR + 2.50%) due 01/18/33◊	22,445,000	22,136,381
5.67% (3 Month Term SOFR + 2.00%) due 06/02/31◊	18,913,794	18,476,507
Peer Holding III BV		
6.23% (3 Month Term SOFR + 2.50%) due 07/01/31◊	18,705,150	18,728,531
5.98% (3 Month Term SOFR + 2.25%) due 10/14/32◊	6,733,125	6,731,711
5.04% (3 Month EURIBOR + 2.75%) due 11/26/31◊	EUR 4,300,000	4,920,414
5.04% (3 Month EURIBOR + 2.75%) due 07/01/31◊	EUR 2,000,000	2,287,856
5.04% (3 Month EURIBOR + 2.75%) due 09/29/32◊	EUR 1,800,000	2,058,700
AS Mileage Plan IP Ltd.		
5.64% (3 Month Term SOFR + 2.00%) due 05/12/33◊	17,400,000	17,323,962
5.43% (3 Month Term SOFR + 1.75%) due 10/15/31◊	11,229,000	11,183,410
Hunter Douglas, Inc.		
6.73% (3 Month Term SOFR + 3.00%) due 01/17/32◊	14,174,150	14,144,668
5.29% (3 Month EURIBOR + 3.00%) due 01/17/32◊	EUR 12,000,000	13,784,308
MB2 Dental Solutions LLC		
9.14% (1 Month Term SOFR + 5.50%, Rate Floor: 0.75%) due 02/13/31◊,[a]	23,495,988	23,276,372
9.14% (1 Month Term SOFR + 5.50%, Rate Floor: 1.00%) due 02/13/31◊,[a]	2,820,248	2,793,887
9.14% (3 Month Term SOFR + 0.50%, Rate Floor: 1.00%) due 02/13/31◊,[a]	54,787	50,270
Scientific Games Holdings, LP		
5.85% (3 Month EURIBOR + 3.75%) due 04/04/29◊	EUR 22,415,000	25,247,793

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
CONSUMER, CYCLICAL - 1.5% (continued)		
Betclic Everest Group SAS		
4.73% (3 Month EURIBOR + 2.50%) due 12/10/31◊	EUR 18,200,000	$ 20,816,997
6.48% (3 Month Term SOFR + 2.75%) due 12/10/31◊	822,938	823,193
Clarios Global, LP		
6.14% (1 Month Term SOFR + 2.50%) due 01/28/32◊	11,691,250	11,691,250
4.76% (1 Month EURIBOR + 2.75%) due 01/28/32◊	EUR 7,200,870	8,243,859
ABG Intermediate Holdings 2 LLC		
5.89% (1 Month Term SOFR + 2.25%) due 02/13/32◊	19,553,737	19,525,189
1011778 BC ULC		
5.39% (1 Month Term SOFR + 1.75%) due 09/20/30◊	18,616,739	18,578,016
Life Time, Inc.		
5.61% (1 Month Term SOFR + 2.00%) due 11/05/31◊	17,790,563	17,795,010
United Airlines, Inc.		
5.40% (1 Month Term SOFR + 1.75%) due 02/22/31◊	17,055,165	16,996,495
Recess Holdings, Inc.		
7.42% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 02/20/30◊	16,909,633	16,878,857
QXO Building Products, Inc.		
due 06/03/33[q]	16,200,000	16,154,964
FR Refuel LLC		
8.51% (1 Month Term SOFR + 4.75%, Rate Floor: 1.75%) due 11/08/28◊	14,373,974	14,239,290
Pacific Bells LLC		
7.23% (3 Month Term SOFR + 3.50%, Rate Floor: 0.50%) due 11/13/28◊	14,134,381	14,154,311
Grant Thornton Advisors Holding LLC		
5.43% (1 Month EURIBOR + 3.25%) due 09/23/32◊	EUR 12,075,000	13,695,117
Scientific Games Corp.		
6.67% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 04/04/29◊	12,891,718	12,698,342
Live Nation Entertainment, Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 10/21/32◊	11,840,500	11,825,699
PCI Gaming Authority, Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 07/18/31◊	11,139,955	11,130,263
Entain Holdings (Gibraltar) Ltd.		
5.79% (3 Month EURIBOR + 3.50%) due 06/30/28◊	EUR 4,716,996	5,431,419
5.98% (3 Month Term SOFR + 2.25%) due 07/31/32◊	4,838,438	4,830,357

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
CONSUMER, CYCLICAL - 1.5% (continued)		
Casper Bidco Sasu		
5.43% (1 Month EURIBOR + 3.25%) due 03/21/31◊	EUR 8,600,000	$ 9,863,623
PetSmart LLC		
7.65% (1 Month Term SOFR + 4.00%) due 08/18/32◊	8,648,325	8,630,337
Air Canada		
5.41% (1 Month Term SOFR + 1.75%) due 03/21/31◊	7,531,816	7,503,572
Wyndham Hotels & Resorts, Inc.		
5.39% (1 Month Term SOFR + 1.75%) due 05/24/30◊	7,467,600	7,468,347
Allwyn Entertainment Financing UK Plc		
5.18% (1 Month EURIBOR + 3.00%) due 03/26/32◊	EUR 5,000,000	5,699,133
Caesars Entertainment, Inc.		
5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 02/06/30◊	4,641,916	4,478,010
SeaWorld Parks & Entertainment, Inc.		
5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 12/04/31◊	4,421,250	4,384,421
Alterra Mountain Co.		
6.14% (1 Month Term SOFR + 2.50%) due 05/31/30◊	3,399,313	3,392,242
Dealer Tire Financial LLC		
6.64% (1 Month Term SOFR + 3.00%) due 07/02/31◊	2,411,637	2,387,521
Station Casinos LLC		
5.64% (1 Month Term SOFR + 2.00%) due 03/14/31◊	2,150,500	2,148,930
Total Consumer, Cyclical		474,609,534
FINANCIAL - 1.2%		
Higginbotham Insurance Agency, Inc.		
8.14% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 06/11/31◊,[a]	54,753,856	54,391,385
Citadel Securities Global Holdings LLC		
5.66% (3 Month Term SOFR + 2.00%) due 10/31/31◊	42,141,992	42,039,587
due 06/10/33[q]	10,410,000	10,384,704
Jane Street Group LLC		
5.67% (3 Month Term SOFR + 2.00%) due 12/15/31◊	44,861,237	44,416,214
Hightower Holding LLC		
6.41% (3 Month Term SOFR + 2.75%) due 02/03/32◊	29,515,057	29,261,522
due 06/10/33[q]	3,100,000	3,073,371
Asurion LLC		
7.91% (3 Month Term SOFR + 4.25%) due 09/19/30◊	23,658,600	23,351,038
7.41% (3 Month Term SOFR + 3.75%) due 02/23/33◊	8,428,875	7,954,751

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
FINANCIAL - 1.2% (continued)		
Kroll, Inc.		
6.73% (3 Month Term SOFR + 3.00%) (in-kind rate was 2.75%) due 09/13/32◊,(a),(t)	29,545,808	$ 29,443,530
8.89% (1 Month Term SOFR + 5.25%, Rate Floor: 0.50%) due 09/13/32◊,(a)	532,750	532,750
Eagle Point Holdings Borrower LLC		
7.44% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,(a)	19,921,530	19,921,530
7.49% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,(a)	5,043,838	5,043,838
CPI Holdco B LLC		
5.64% (1 Month Term SOFR + 2.00%) due 05/17/31◊	20,730,379	20,637,507
Cliffwater LLC		
8.14% (1 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 04/22/32◊,(a)	19,377,787	18,732,506
Galaxy Bidco Ltd.		
6.24% (6 Month EURIBOR + 3.75%) due 12/19/29◊	EUR 13,250,000	15,258,019
Focus Financial Partners LLC		
6.14% (1 Month Term SOFR + 2.50%) due 09/15/31◊	15,646,069	15,247,094
Saphilux SARL		
6.73% (6 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 07/18/28◊	13,416,161	13,455,336
PHM Group Holding Oy		
5.58% (3 Month EURIBOR + 3.50%) due 04/22/32◊	EUR 9,100,000	10,342,167
Vacation Rental Brands Holdings		
8.98% (3 Month Term SOFR + 5.25%, Rate Floor: 1.00%) due 05/06/32◊,(a)	9,972,459	9,883,477
Orion Us Finco, Inc.		
7.17% (3 Month Term SOFR + 3.50%) due 10/08/32◊	9,825,375	9,823,213
Amwins Group, Inc.		
5.73% (3 Month Term SOFR + 2.00%, Rate Floor: 0.75%) due 01/30/32◊	7,190,500	7,024,759
Virtu Financial		
6.14% (1 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 06/21/31◊	2,643,300	2,641,978
Aretec Group, Inc.		
6.64% (1 Month Term SOFR + 3.00%) due 08/09/30◊	1,766,125	1,761,109
Blitz 26-281 SE		
due 05/27/33(q)	EUR 1,475,000	1,694,675

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
FINANCIAL - 1.2% (continued)		
Ardonagh Midco 3 Ltd.		
6.73% (3 Month Term SOFR + 3.00%) due 02/15/31◊	1,382,587	$ 1,335,068
Total Financial		397,651,128
CONSUMER, NON-CYCLICAL - 0.6%		
Nidda Healthcare Holding GmbH		
5.45% (3 Month EURIBOR + 3.25%) due 12/09/32◊	EUR 26,391,306	30,160,811
7.98% (1 Month SONIA + 4.25%) due 12/09/32◊	GBP 1,500,000	1,989,300
Prime Security Services Borrower LLC		
5.37% (1 Month Term SOFR + 1.75%) due 03/07/32◊	20,422,069	20,093,070
5.62% (1 Month Term SOFR + 2.00%) due 10/13/30◊	4,413,254	4,381,258
Froneri US, Inc.		
5.88% (6 Month Term SOFR + 2.25%) due 09/30/31◊	23,418,563	23,236,132
WEX, Inc.		
5.39% (1 Month Term SOFR + 1.75%) due 03/05/32◊	17,281,250	17,208,323
Red Spv LLC		
5.90% (1 Month Term SOFR + 2.25%) due 03/15/32◊	17,028,000	17,020,848
Grifols International Services USA, Inc.		
6.19% (6 Month Term SOFR + 2.50%, Rate Floor: 1.00%) due 04/14/33◊	14,844,232	14,873,920
Women's Care Holdings, Inc.		
8.26% (3 Month Term SOFR + 4.50%, Rate Floor: 1.75%) due 01/15/28◊	15,273,585	14,739,009
Compleat Food Group Holdings Ltd.		
9.23% (3 Month SONIA + 5.50%) due 01/31/28◊	GBP 10,000,000	13,173,542
Blue Ribbon LLC		
4.91% (3 Month Term SOFR + 1.00%, Rate Floor: 0.75%) (in-kind rate was 6.00%) due 05/08/28◊,(t)	11,998,195	6,176,791
7.65% (3 Month Term SOFR + 4.00%, Rate Floor: 0.75%) (in-kind rate was 4.00%) due 05/08/28◊,(a),(t)	4,771,147	4,437,167
Hanger, Inc.		
7.14% (1 Month Term SOFR + 3.50%) due 10/23/31◊	9,526,560	9,553,805
Grant Thornton Advisors Holding LLC		
6.39% (1 Month Term SOFR + 2.75%) due 06/02/31◊	9,746,059	9,257,782
Reynolds Consumer Products LLC		
5.39% (1 Month Term SOFR + 1.75%) due 03/04/32◊	7,937,567	7,957,411

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
CONSUMER, NON-CYCLICAL - 0.6% (continued)		
Weight Watchers International Holdings Ltd.		
10.53% (3 Month Term SOFR + 6.80%, Rate Floor: 0.50%) due 06/24/30◊	3,526,066	$ 2,628,012
Upbound Group, Inc.		
6.43% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 08/13/32◊	451,528	451,717
Total Consumer, Non-cyclical		197,338,898
INDUSTRIAL - 0.5%		
Quikrete Holdings, Inc.		
5.89% (1 Month Term SOFR + 2.25%) due 04/14/31◊	11,662,459	11,647,881
5.89% (1 Month Term SOFR + 2.25%) due 02/10/32◊	8,240,688	8,230,387
5.89% (1 Month Term SOFR + 2.25%) due 03/19/29◊	6,464,523	6,465,104
EMRLD Borrower, LP		
5.92% (3 Month Term SOFR + 2.25%) due 05/31/30◊	18,059,778	18,035,578
5.89% (1 Month Term SOFR + 2.25%) due 08/04/31◊	7,683,983	7,673,303
Capstone Acquisition Holdings, Inc.		
8.24% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 11/13/29◊,[a]	21,760,188	21,678,942
TransDigm, Inc.		
6.14% (1 Month Term SOFR + 2.50%) due 02/13/33◊	12,892,688	12,890,625
6.14% (1 Month Term SOFR + 2.50%) due 01/19/32◊	4,777,250	4,777,489
Genesee & Wyoming, Inc.		
5.48% (3 Month Term SOFR + 1.75%) due 04/10/31◊	14,934,000	14,863,064
SBA Senior Finance II LLC		
5.40% (1 Month Term SOFR + 1.75%) due 01/25/31◊	13,262,563	13,270,918
Brown Group Holding LLC		
6.14% (1 Month Term SOFR + 2.50%, Rate Floor: 1.50%) due 07/01/31◊	4,883,594	4,893,752
6.14% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/01/31◊	4,400,305	4,408,709
Aman OBH1L Mortgage		
0.50% (1 MonthTerm SOFR + 0.50%, Rate Floor: 2.75%) due 03/18/30◊,[a]	9,389,286	9,301,005
Dynasty Acquisition Co., Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 10/31/31◊	7,811,050	7,826,437
Savage Enterprises LLC		
5.62% (1 Month Term SOFR + 2.00%) due 08/05/32◊	7,152,558	7,144,905
Belden, Inc.		
due 06/10/33[q]	5,275,000	5,275,000

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
INDUSTRIAL - 0.5% (continued)		
MX Holdings US, Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 03/17/32◊	2,791,906	$ 2,790,175
Merlin Buyer, Inc.		
7.73% (3 Month Term SOFR + 4.00%) due 04/15/33◊	2,450,000	2,453,062
Frontdoor, Inc.		
5.89% (1 Month Term SOFR + 2.25%) due 12/19/31◊	2,068,500	2,068,500
Hillman Group, Inc.		
5.65% (1 Month Term SOFR + 2.00%, Rate Floor: 1.50%) due 07/14/28◊	1,509,657	1,506,940
Graftech Finance, Inc.		
9.67% (3 Month Term SOFR + 6.00%, Rate Floor: 2.00%) due 12/21/29◊	979,768	935,923
Energizer Holdings, Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 03/19/32◊	491,274	489,279
API Heat Transfer Thermasys Corp.		
10.49% (3 Month Term SOFR + 6.50%) due 11/28/29◊,[a]	31,998	31,998
Total Industrial		168,658,976
ENERGY - 0.4%		
Colossus Acquireco LLC		
5.37% (3 Month Term SOFR + 1.75%) due 07/30/32◊	37,796,284	37,528,687
5.37% (3 Month Term SOFR + 1.75%) due 07/30/32◊	9,025,000	8,961,103
Transmontaigne Operating Co., LP		
5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 1.50%) due 03/16/30◊	20,160,320	20,151,853
ITT Holdings LLC		
5.62% (1 Month Term SOFR + 1.98%, Rate Floor: 0.50%) due 10/11/30◊	15,549,972	15,519,494
Liquid Tech Solutions Holdings LLC		
7.23% (3 Month Term SOFR + 3.50%) due 10/12/32◊	11,378,958	11,272,565
Bip PipeCo Holdings LLC		
5.68% (3 Month Term SOFR + 2.00%) due 12/06/30◊	6,742,533	6,727,767
AI GCX Holdings LLC		
5.86% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/17/32◊	5,386,500	5,384,561
WhiteWater DBR HoldCo LLC		
6.00% (3 Month Term SOFR + 2.25%) due 03/03/31◊	4,519,672	4,533,231
Calcasieu Pass Funding LLC		
6.95% (6 Month Term SOFR + 3.25%) due 04/11/33◊	3,625,000	3,631,561

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
ENERGY - 0.4% (continued)		
TerraForm Power Operating LLC		
5.73% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 05/21/29◊	1,083,923	$ 1,082,113
Total Energy		114,792,935
TECHNOLOGY - 0.3%		
Cegid Group		
4.90% (3 Month EURIBOR + 2.75%) due 01/31/30◊	EUR 18,950,000	21,087,032
4.90% (3 Month EURIBOR + 2.75%) due 07/10/28◊	EUR 4,500,000	5,040,173
4.90% (3 Month EURIBOR + 2.75%) due 07/10/28◊	EUR 3,150,000	3,529,885
Visma AS		
5.82% (6 Month EURIBOR + 3.70%) due 12/05/28◊,(a)	EUR 23,750,000	26,863,031
Kaseya, Inc.		
6.91% (3 Month Term SOFR + 3.25%) due 03/22/32◊	29,420,722	22,637,480
Datix Bidco Ltd.		
8.73% (6 Month SONIA + 5.00%) due 04/30/31◊,(a)	GBP 10,570,675	13,940,463
8.73% (6 Month Term SOFR + 5.00%, Rate Floor: 0.50%) due 04/30/31◊,(a)	2,613,869	2,599,258
Ascend Learning LLC		
6.64% (1 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 12/11/28◊	3,771,357	3,672,887
OAK-Eagle Acquireco, Inc.		
due 03/24/33(q)	2,350,000	2,355,053
Waystar Technologies, Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 10/22/29◊	1,002,006	998,249
CCC Intelligent Solutions, Inc.		
5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/23/32◊	344,953	339,606
Total Technology		103,063,117
COMMUNICATIONS - 0.3%		
Total Webhosting Solutions BV		
6.18% (1 Month EURIBOR + 4.00%) due 11/04/31◊	EUR 21,200,000	22,434,701
Speedster Bidco GmbH		
5.50% (6 Month EURIBOR + 3.00%) due 12/11/31◊	EUR 10,200,000	11,333,029
6.48% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 12/11/31◊	9,845,997	9,751,672
Tripadvisor, Inc.		
6.39% (1 Month Term SOFR + 2.75%) due 07/08/31◊	19,664,652	18,763,421
Discovery Global Holdings, Inc.		
6.14% (1 Month Term SOFR + 2.50%) due 06/20/33◊	16,305,288	16,303,821

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 5.1% (continued)		
COMMUNICATIONS - 0.3% (continued)		
Salsa Bidco GmbH		
6.35% (6 Month EURIBOR + 3.75%) due 11/18/32◊,(a)	EUR 6,000,000	$ 6,776,082
Level 3 Financing, Inc.		
6.39% (1 Month Term SOFR + 2.75%) due 03/29/32◊	5,680,000	5,678,239
Go Daddy Operating Co. LLC		
5.39% (1 Month Term SOFR + 1.75%) due 05/30/31◊	4,184,600	4,078,688
Sunrise Financing Partnership		
6.10% (6 Month Term SOFR + 2.47%) due 02/15/32◊	3,200,000	3,153,728
Zephyr Bidco Ltd.		
8.48% (1 Month SONIA + 4.75%) due 07/20/28◊	GBP 2,400,000	3,085,420
Zayo Group Holdings, Inc.		
6.76% (1 Month Term SOFR + 3.00%) (in-kind rate was 0.50%) due 03/11/30◊,(t)	624,607	624,332
Xplore, Inc.		
5.26% (1 Month Term SOFR + 1.50%) (in-kind rate was 3.50%) due 10/23/29◊,(t)	418,999	390,717
Total Communications		102,373,850
INFRASTRUCTURE - 0.2%		
QTS Good News Facility		
6.37% (SOFR + 3.00%) due 10/09/28◊,(a)	49,925,000	49,871,664
BASIC MATERIALS - 0.1%		
SCIL US Holdings LLC		
7.65% (3 Month Term SOFR + 4.00%) due 11/08/32◊	9,950,000	9,912,687
6.20% (3 Month EURIBOR + 4.00%) due 11/08/32◊	EUR 7,425,000	8,451,251
Novelis Holdings, Inc.		
5.48% (3 Month Term SOFR + 1.75%) due 03/11/32◊	8,295,000	8,272,189
Arsenal AIC Parent LLC		
6.39% (1 Month Term SOFR + 2.75%) due 08/18/30◊	5,020,591	5,033,143
Minerals Technologies, Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 11/26/31◊	985,000	985,000
Total Basic Materials		32,654,270
UTILITIES - 0.0%		
AL GCX Fund VIII Holdings LLC		
5.61% (1 Month Term SOFR + 2.00%) due 01/30/32◊	2,018,613	2,016,090
Total Senior Floating Rate Interests (Cost $1,654,096,322)		1,643,030,462
FEDERAL AGENCY BONDS - 0.9%		
Tennessee Valley Authority		
4.25% due 09/15/65	139,137,000	113,703,174
5.25% due 02/01/55	89,098,000	87,898,830

	FACE AMOUNT~	VALUE
FEDERAL AGENCY BONDS - 0.9% (continued)		
4.63% due 09/15/60	44,873,000	$ 39,711,169
5.38% due 04/01/56	9,283,000	9,313,736
due 09/15/53(j),(k)	1,612,000	367,214
due 09/15/55(j),(k)	1,612,000	328,440
due 09/15/56(j),(k)	1,612,000	309,204
due 03/15/57(j),(k)	1,612,000	300,867
due 09/15/57(j),(k)	1,612,000	292,755
due 09/15/58(j),(k)	1,612,000	276,313
due 03/15/59(j),(k)	1,612,000	268,849
due 09/15/59(j),(k)	1,612,000	261,589
due 09/15/60(j),(k)	1,612,000	247,648
due 09/15/54(j),(k)	1,020,000	220,059
due 03/15/61(j),(k)	1,020,000	152,468
due 09/15/61(j),(k)	1,020,000	148,350
due 09/15/62(j),(k)	1,020,000	140,444
due 03/15/63(j),(k)	1,020,000	136,650
due 09/15/63(j),(k)	1,020,000	132,479
due 09/15/64(j),(k)	1,020,000	125,407
due 03/15/65(j),(k)	1,020,000	121,555
due 09/15/65(j),(k)	1,020,000	118,260
Tennessee Valley Authority Principal Strips		
due 01/15/48(i),(j)	38,804,000	12,310,103
due 12/15/42(i),(j)	23,785,000	10,199,841
due 01/15/38(i),(j)	15,800,000	8,986,092
due 09/15/39(i),(j)	8,655,000	4,484,822
due 04/01/56(i),(j)	11,415,000	2,251,278
due 09/15/65(i),(j)	3,500,000	408,902
Federal Farm Credit Bank		
3.11% due 08/05/48	1,500,000	1,093,857
2.58% due 03/15/41	350,000	260,168
2.69% due 11/29/41	350,000	258,900
2.40% due 09/16/41	350,000	249,614
1.99% due 07/30/40	300,000	207,090
2.60% due 09/06/39	250,000	192,601
2.90% due 12/09/41	220,000	167,157
2.59% due 12/30/41	180,000	131,145
2.74% due 11/01/39	144,000	112,496
2.84% due 06/01/46	140,000	96,046
2.59% due 08/24/46	140,000	91,496
3.67% due 02/26/44	70,000	58,495
Federal Home Loan Bank		
2.15% due 02/25/41	350,000	244,238
2.45% due 08/16/41	270,000	194,618
3.63% due 06/22/43	100,000	83,862
Freddie Mac		
2.25% due 09/15/50	360,000	204,358
Total Federal Agency Bonds (Cost $404,641,537)		296,862,639
FOREIGN GOVERNMENT DEBT - 0.9%		
Australia Government Bond		
4.25% due 03/21/36	AUD 303,910,000	202,589,252
Eagle Funding Luxco SARL		
5.50% due 08/17/30(d)	35,650,000	35,794,383
Israel Government International Bond		
5.38% due 03/12/29	9,800,000	9,896,056
5.63% due 02/19/35	8,750,000	8,934,655
5.38% due 02/19/30	5,250,000	5,314,339

	FACE AMOUNT~	VALUE
FOREIGN GOVERNMENT DEBT - 0.9% (continued)		
Saudi Government International Bond		
5.63% due 01/13/35(d)	13,900,000	$ 14,382,163
Total Foreign Government Debt (Cost $275,327,867)		276,910,848
MUNICIPAL BONDS - 0.2%		
CALIFORNIA - 0.1%		
California Public Finance Authority Revenue Bonds		
5.40% due 11/15/31	9,978,000	10,139,546
3.07% due 10/15/40	8,000,000	6,622,871
California Statewide Communities Development Authority Revenue Bonds		
7.14% due 08/15/47	10,150,000	10,630,378
Hillsborough City School District General Obligation Unlimited		
due 09/01/37(j)	1,000,000	562,140
due 09/01/39(j)	1,000,000	497,500
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	981,155
Total California		29,433,590
ILLINOIS - 0.1%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	4,225,000	4,350,330
6.63% due 02/01/35	1,260,000	1,321,549
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	4,583,272
Total Illinois		10,255,151
TEXAS - 0.0%		
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	2,447,925
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.42% due 09/01/50	2,500,000	1,803,678
Total Texas		4,251,603
WASHINGTON - 0.0%		
Central Washington University Revenue Bonds		
6.95% due 05/01/40	1,750,000	1,893,145
OKLAHOMA - 0.0%		
Tulsa Airports Improvement Trust Revenue Bonds		
3.10% due 06/01/45	1,000,000	754,112
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	442,614
Total Oklahoma		1,196,726
Total Municipal Bonds (Cost $50,885,161)		47,030,215

	FACE AMOUNT~	VALUE
U.S. TREASURY BILLS - 0.0%		
U.S. Treasury Bills 3.68% due 11/12/26[u]	11,500,000	$ 11,339,222
Total U.S. Treasury Bills (Cost $11,345,472)		11,339,222

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS PURCHASED - 0.0%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $97.50 (Notional Value $3,203,248,400)	13,358	1,335,800
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $97.50 (Notional Value $4,491,493,325)	18,698	233,725
Total Listed Options Purchased (Cost $14,471,529)		1,569,525
OTC INTEREST RATE SWAPTIONS PURCHASED[v] - 0.0%		
Call Swaptions on:		
Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	480,584,000	580,840
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	266,989,000	322,687
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	266,992,000	242,735
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	266,990,000	242,733
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	429,611,000	208,865
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	160,196,000	190,623
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	160,194,000	190,620
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	321,081,000	149,748
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	217,133,000	145,441

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[v] - 0.0% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	217,132,000	$ 145,440
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	217,131,000	145,440
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	217,132,000	145,440
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	209,892,000	102,044
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	321,327,000	101,247
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	160,157,000	74,695
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	159,877,000	50,376
Total OTC Interest Rate Swaptions Purchased (Cost $23,591,725)		3,038,974
Total Investments - 110.1% (Cost $36,684,695,992)		$ 35,586,199,746
LISTED OPTIONS WRITTEN - (0.0)%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $98.00 (Notional Value $4,491,493,325)	18,698	(233,725)
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $98.00 (Notional Value $3,203,248,400)	13,358	(918,362)
Total Listed Options Written (Premium received $7,226,376)		(1,152,087)
OTC INTEREST RATE SWAPTIONS WRITTEN[v] - (0.1)%		
Call Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	190,220,625	(1,296)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN(v) - (0.1)% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	190,220,625	$ (1,296)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	135,871,875	(1,887)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	135,871,875	(1,888)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	217,395,000	(1,889)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	217,395,000	(1,889)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	217,133,000	(20,581)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	217,132,000	(20,581)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	217,131,000	(20,581)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	217,132,000	(20,581)
Total Interest Rate Swaptions		(92,469)
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	160,157,000	(627,064)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	159,877,000	(628,556)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	160,194,000	(828,188)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	160,196,000	(828,198)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	209,892,000	(831,997)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN(v) - (0.1)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	135,871,875	$ (881,253)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	135,871,875	(881,253)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	321,081,000	(1,257,131)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	321,327,000	(1,263,296)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	266,990,000	(1,387,728)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	190,220,625	(1,434,660)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	190,220,625	(1,434,660)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	217,395,000	(1,475,622)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	217,395,000	(1,475,623)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	429,611,000	(1,682,059)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	480,584,000	(2,497,921)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	533,981,000	(2,775,461)
Total Interest Rate Swaptions		(22,190,670)
Total OTC Interest Rate Swaptions Written (Premium received $23,936,572)		(22,283,139)
Other Assets & Liabilities, net - (10.0)%		(3,250,320,648)
Total Net Assets - 100.0%		$ 32,312,443,872

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
* Non-income producing security.
◊ Variable rate security. Rate indicated is the rate effective at June 30, 2026. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
(a) Value determined based on Level 3 inputs .
(b) Affiliated issuer.
(c) Special Purpose Acquisition Company (SPAC).
(d) Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) liquid securities is $14,663,172,222 (cost $14,903,009,686), or 45.4% of total net assets.
(e) Fair value is determined using the net asset value of the respective underlying funds as a practical expedient in accordance with ASC Topic 820, Fair Value Measurement .
(f) A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
(g) Rate indicated is the 7-day yield as of June 30, 2026.
(h) All or a portion of this security is pledged as collateral for futures and swap agreements at June 30, 2026.
(i) Security is a principal-only strip.
(j) Zero coupon rate security.
(k) Security is an interest-only strip.
(l) 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 June 30, 2026.
(m) 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 $116,333,921 (cost $143,295,129), or 0.4% of total net assets .
(n) Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
(o) Perpetual maturity.
(p) Security is in default of interest and/or principal obligations.
(q) Security is unsettled at period end and may not have a stated effective rate.
(r) Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
(s) Face amount of security is adjusted for inflation.
(t) Payment-in-kind security.
(u) Rate indicated is the effective yield at the time of purchase.
(v) Swaptions additional disclosure in the swaptions table below for more information on swaptions.

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

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)[(a)]
Interest Rate Futures Contracts Purchased				
U.S. Treasury Long Bond Futures Contracts	4,210	Sep 2026	$ 477,835,000	$ 10,714,064
U.S. Treasury 5 Year Note Futures Contracts	3,338	Sep 2026	357,322,485	1,103,409
U.S. Treasury 2 Year Note Futures Contracts	4,666	Sep 2026	961,815,701	(142,002)
				$ 11,675,471

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 Depreciation[(a)]
Bank of America Securities, Inc.	ICE	ITRAXX. EUR.45.V1	1.00%	Quarterly	06/20/31	EUR 260,500,000	$ (6,749,285)	$ (5,148,014)	$ (1,601,271)

Centrally Cleared Credit Default Swap Agreements Protection Sold

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation[(a)]
Bank of America Securities, Inc.	ICE	CDX. NA.IG.45.V1	1.00%	Quarterly	06/20/31	$ 304,100,000	$ 6,752,152	$ 5,768,389	$ 983,763

OTC Credit Default Swap Agreements Protection Purchased

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
J.P. Morgan Securities LLC	CDX.NA.HY.43. V1 (15-25%)	5.00%	Quarterly	12/20/29	$ 9,267,000	$ (948,078)	$ (414,802)	$ (533,276)

Centrally Cleared Interest Rate Swap Agreements

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)[(a)]
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.56%	Annually	03/03/36	$ 158,395,000	$ 5,781,211	$ —	$ 5,781,211
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.48%	Annually	11/02/33	114,640,000	4,457,769	693	4,457,076
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.94%	Annually	06/23/31	439,550,000	(571,916)	(781,681)	209,765

Centrally Cleared Interest Rate Swap Agreements (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)[(a)]
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.95%	Annually	07/02/29	$ 976,875,000	$ (49,488)	$ —	$ (49,488)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.80%	Annually	04/01/32	175,000,000	(1,031,047)	1,053	(1,032,100)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.92%	Annually	04/30/36	163,455,000	(1,227,437)	—	(1,227,437)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.76%	Annually	02/06/29	650,000,000	(3,173,902)	1,675	(3,175,577)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.69%	Annually	04/30/31	326,240,000	(3,227,377)	—	(3,227,377)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.59%	Annually	01/02/28	660,000,000	(4,665,913)	1,225	(4,667,138)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	900,000,000	(9,981,815)	1,524	(9,983,339)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.47%	Annually	09/23/31	671,370,000	(13,632,290)	(461,491)	(13,170,799)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	803,000,000	(19,258,527)	775	(19,259,302)
								$ (46,580,732)	$ (1,236,227)	$ (45,344,505)

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount		Settlement Date	Unrealized Appreciation (Depreciation)
UBS AG	EUR	Sell	426,110,000	493,484,809	USD	07/15/26	$ 6,358,237
Bank of America, N.A.	GBP	Sell	32,275,000	43,294,621	USD	07/15/26	492,420
Barclays Bank plc	CAD	Sell	6,128,000	4,391,672	USD	07/15/26	67,447
Citibank, N.A.	EUR	Buy	12,100,000	13,928,604	USD	07/15/26	(95,952)
							$ 6,822,152

OTC Interest Rate Swaptions Purchased

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	$ 480,584,000	$ 580,840
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	266,989,000	322,687
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	266,992,000	242,735
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	266,990,000	242,733
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	429,611,000	208,865
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	160,196,000	190,623
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	160,194,000	190,620
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	321,081,000	149,748
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	217,133,000	145,441
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	217,131,000	145,440
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	217,132,000	145,440
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	217,132,000	145,440
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	209,892,000	102,044
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	321,327,000	101,247
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	160,157,000	74,695
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	159,877,000	50,376
								$ 3,038,974

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 SOFR	Annual	2.64%	08/13/26	2.64%	$ 190,220,625	$ (1,296)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	190,220,625	(1,296)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	135,871,875	(1,887)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	135,871,875	(1,888)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	217,395,000	(1,889)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	217,395,000	(1,889)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	217,131,000	(20,581)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	217,132,000	(20,581)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	217,132,000	(20,581)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	217,133,000	(20,581)
								$ (92,469)
Put								
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	160,157,000	(627,064)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	159,877,000	(628,556)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	160,194,000	(828,188)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	160,196,000	(828,198)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/28/26	3.95%	209,892,000	(831,997)

OTC Interest Rate Swaptions Written (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	$ 135,871,875	$ (881,253)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	135,871,875	(881,253)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	321,081,000	(1,257,131)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	321,327,000	(1,263,296)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	266,990,000	(1,387,728)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	190,220,625	(1,434,660)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	190,220,625	(1,434,660)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	217,395,000	(1,475,622)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	217,395,000	(1,475,623)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	429,611,000	(1,682,059)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	480,584,000	(2,497,921)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	533,981,000	(2,775,461)
								$ (22,190,670)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
(a) Includes cumulative appreciation (depreciation).

CAD — Canadian Dollar
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
EUR — Euro

TOTAL RETURN BOND FUND

GBP — British Pound
ICE — Intercontinental Exchange
ITRAXX.EUR.45.V1 — iTraxx Credit Default Swap European Investment Grade Series 45 Index Version 1
LLC — Limited Liability Company
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate