LIMITED DURATION FUND

	SHARES	VALUE
PREFERRED STOCKS - 0.3%		
FINANCIAL - 0.3%		
Wells Fargo & Co. 6.13%	8,500,000	$ 8,600,623
Citigroup, Inc. 6.88%	5,000,000	5,120,590
Total Financial		13,721,213
Total Preferred Stocks (Cost $13,500,000)		13,721,213
WARRANTS - 0.0%		
Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	19,663	14
Total Warrants (Cost $45,531)		14
EXCHANGE-TRADED FUNDS - 0.5%		
Guggenheim Ultra Short Income ETF[(a)]	612,202	30,686,442
Total Exchange-Traded Funds (Cost $30,428,900)		30,686,442
MUTUAL FUNDS - 1.0%		
Guggenheim Ultra Short Duration Fund — Institutional Class[(a)]	3,565,183	35,865,741
Guggenheim Strategy Fund III[(a)]	734,820	18,216,183
Total Mutual Funds (Cost $53,245,516)		54,081,924
MONEY MARKET FUNDS[(b)] - 2.0%		
BNY Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.52%[(c)]	117,780,440	117,780,440
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.52%[(c)]	4,630	4,630
Total Money Market Funds (Cost $117,785,070)		117,785,070

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5%		
GOVERNMENT AGENCY - 21.4%		
Fannie Mae		
5.00%[◊]	576,974,494	578,553,634
5.00% due 01/25/53	36,694,227	36,425,343
5.00% due 10/25/51	22,930,429	22,886,733
5.00% due 02/25/54	21,800,870	21,558,073
5.00% due 06/25/53	21,256,669	21,114,189
5.50% due 11/25/51	19,751,148	19,898,174
5.00% due 11/25/53	17,318,113	17,239,943
5.00% due 09/25/55	12,843,817	12,739,719
5.50% due 12/25/50	11,130,484	11,210,323
5.00% due 05/25/52	8,650,945	8,584,904
5.00% due 04/01/56	8,427,886	8,289,900
5.00% due 05/01/56	6,201,466	6,096,393
6.50% due 04/25/49	2,256,563	2,263,994

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
GOVERNMENT AGENCY - 21.4% (continued)		
Freddie Mac		
5.50% due 02/01/56[(d)]	43,417,140	$ 43,583,335
5.00% due 07/25/55	40,172,550	40,336,149
5.00% due 05/01/56[(d)]	37,457,037	36,822,401
5.50% due 02/01/53[(d)]	29,416,890	29,903,062
5.00% due 03/25/52	25,007,741	24,794,465
5.00% due 11/25/51	20,960,897	20,855,941
5.00% due 04/25/53	18,865,037	18,691,897
5.00% due 10/25/51	18,402,391	18,341,356
6.00% due 08/01/54	16,461,796	17,091,374
5.50% due 12/25/51	16,300,455	16,309,432
5.00% due 06/01/53	15,649,015	15,521,552
5.00% due 02/01/53	14,055,979	13,949,380
5.50% due 07/25/53	13,806,168	13,842,566
5.00% due 12/25/51	10,829,754	10,745,709
5.25% due 04/25/53	9,186,183	9,191,215
5.00% due 02/25/52	7,447,199	7,404,531
5.50% due 04/25/51	5,314,449	5,396,334
Uniform MBS 30 Year		
5.50% due 08/01/56	46,170,000	46,252,598
3.00% due 08/15/56	27,570,000	24,022,516
Ginnie Mae		
4.50% due 02/20/56	28,151,149	27,226,685
5.25% due 03/20/52	16,132,294	16,182,150
5.00% due 01/20/55	9,245,258	9,112,699
6.00% due 09/20/45	4,546,409	4,571,961
6.00% due 06/20/47	346,662	346,490
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	2,634,628	2,107,183
2.00% due 11/25/59	1,514,185	1,206,326
Fannie Mae-Aces		
1.60% (WAC) due 03/25/35[◊,(e)]	5,722,646	422,189
Total Government Agency		1,241,092,818
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6%		
OBX Trust		
2025-NQM16, 4.91% (WAC) due 08/25/65[◊,(f)]	10,243,091	10,160,352
2024-NQM5, 5.99% due 01/25/64[(f),(g)]	9,994,940	10,019,171
2025-NQM10, 5.45% due 05/25/65[(f),(g)]	9,853,816	9,864,496
2025-NQM13, 5.44% (WAC) due 05/25/65[◊,(f)]	9,231,067	9,234,120
2026-NQM9, 5.52% due 04/25/66[(f),(g)]	7,900,000	7,879,229
2025-J3, 5.00% (WAC) due 10/25/55[◊,(f)]	7,693,563	7,614,359
2026-NQM5, 5.32% (WAC) due 01/25/66[◊,(f)]	5,754,610	5,742,278
2025-R1, 5.09% due 09/25/62[(f),(g)]	4,201,663	4,142,769
2026-NQM4, 5.17% (WAC) due 02/25/66[◊,(f)]	3,805,620	3,785,545
2024-NQM18, 5.87% due 10/25/64[(f),(g)]	3,670,255	3,670,348
2024-NQM18, 5.66% due 10/25/64[(f),(g)]	2,723,093	2,720,475
2025-NQM2, 5.75% due 11/25/64[(f),(g)]	2,584,423	2,586,605

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
2024-NQM8, 6.23% due 05/25/64(f),(g)	1,650,660	$ 1,659,039
2025-NQM1, 5.55% (WAC) due 12/25/64◊,(f)	1,574,769	1,576,786
2024-NQM9, 6.28% due 01/25/64(f),(g)	1,485,062	1,491,390
2024-NQM17, 5.86% due 11/25/64(f),(g)	1,228,591	1,230,540
2025-NQM3, 5.85% due 12/01/64(f),(g)	1,014,228	1,017,933
2025-NQM3, 5.95% due 12/01/64(f),(g)	1,014,228	1,017,898
PRPM LLC		
2026-3, 5.96% due 04/25/31(f),(g)	21,966,021	21,938,803
2025-7, 5.50% due 08/25/30(f),(g)	10,748,658	10,704,142
2025-8, 5.39% due 10/25/30(f),(g)	9,945,384	9,886,889
2026-1, 5.19% due 02/25/31(f)	8,782,247	8,671,020
2025-RCF3, 5.25% due 07/25/55(f),(g)	8,705,364	8,664,613
2025-6, 5.77% due 08/25/28(f),(g)	6,572,936	6,551,440
2025-3, 6.26% due 05/25/30(f),(g)	5,653,340	5,651,323
2026-2, 5.09% due 02/25/31(f),(g)	4,965,134	4,894,721
2024-RPL2, 3.50% due 05/25/54(f),(g)	3,393,103	3,305,723
2025-5, 5.73% due 07/25/30(f),(g)	3,063,577	3,052,002
2024-6, 5.70% due 11/25/29(f),(g)	1,637,912	1,638,767
NLT Trust		
2025-NQM1, 7.46% (WAC) due 10/25/70◊,(f)	35,444,729	36,806,399
2026-NQM1, 5.40% due 02/25/71(f),(g)	27,444,410	27,344,849
2026-NQM1, 5.76% due 02/25/71(f)	4,323,381	4,307,740
2026-NQM1, 6.63% (WAC) due 02/25/71◊,(f)	3,244,041	3,080,253
2026-NQM1, 5.60% due 02/25/71(f),(g)	2,882,583	2,872,147
2026-NQM1, 6.06% (WAC) due 02/25/71◊,(f)	1,883,524	1,881,989
2026-NQM1, 1.04% (WAC) due 02/25/71◊,(e),(f),(h)	39,777,946	1,253,005
2026-NQM1, 0.45% (WAC) due 02/25/71◊,(e),(f),(h)	39,777,946	519,719
GCAT Trust		
2025-NQM4, 5.53% due 06/25/70(f)	17,240,270	17,225,833
2025-NQM3, 5.55% due 05/25/70(f)	10,867,422	10,863,197
2025-INV3, 6.00% (WAC) due 08/25/55◊,(f)	9,354,528	9,382,279
2025-NQM2, 5.60% due 04/25/70(f)	9,012,983	9,022,077
2022-NQM3, 5.35% (WAC) due 04/25/67◊,(f)	7,075,398	7,054,002

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
2025-NQM1, 5.37% due 11/25/69(f),(g)	3,197,822	$ 3,189,539
2024-NQM2, 6.09% due 06/25/59(f),(g)	1,489,302	1,494,899
FIGRE Trust		
2026-HE5, 5.61% (WAC) due 06/25/56◊,(f)	14,060,764	14,080,286
2025-PF2, 5.02% (WAC) due 10/25/55◊,(f)	8,508,866	8,368,401
2025-HE6, 5.04% (WAC) due 09/25/55◊,(f)	7,815,209	7,716,451
2025-PF1, 5.76% (WAC) due 06/25/55◊,(f)	3,997,209	4,005,033
2024-HE6, 5.72% (WAC) due 12/25/54◊,(f)	3,765,267	3,787,314
2025-HE1, 5.83% (WAC) due 01/25/55◊,(f)	3,632,849	3,662,098
2025-HE8, 5.21% (WAC) due 11/25/55◊,(f)	3,609,141	3,577,860
2026-HE1, 4.98% (WAC) due 01/25/56◊,(f)	3,341,087	3,293,396
2026-HE2, 5.05% (WAC) due 01/25/56◊,(f)	3,048,453	3,002,446
2024-HE2, 6.38% (WAC) due 05/25/54◊,(f)	2,072,775	2,105,258
2024-HE5, 5.44% (WAC) due 10/25/54◊,(f)	1,801,261	1,806,708
2026-HE1, 5.18% (WAC) due 01/25/56◊,(f)	1,354,495	1,339,093
2024-HE3, 5.94% (WAC) due 07/25/54◊,(f)	1,021,539	1,030,210
Verus Securitization Trust		
2025-12, 5.37% due 12/25/70(f),(g)	13,581,907	13,480,832
2025-2, 5.31% due 03/25/70(f),(g)	8,871,261	8,870,868
2025-7, 5.13% due 08/25/70(f),(g)	7,525,476	7,490,456
2025-5, 5.43% due 06/25/70(f),(g)	4,161,549	4,172,861
2021-4, 1.35% (WAC) due 07/25/66◊,(f)	4,336,655	3,693,691
2021-5, 1.37% (WAC) due 09/25/66◊,(f)	4,138,422	3,581,956
2021-3, 1.44% (WAC) due 06/25/66◊,(f)	2,279,639	2,019,930
2025-1, 5.77% due 01/25/70(f),(g)	1,856,861	1,858,414
2021-6, 1.89% (WAC) due 10/25/66◊,(f)	1,977,289	1,732,469
2024-5, 6.45% due 06/25/69(f),(g)	1,636,801	1,645,188
2024-9, 5.89% due 11/25/69(f),(g)	1,472,722	1,474,084
2025-9, 5.19% due 10/27/70(f),(g)	1,118,062	1,108,178
2025-1, 5.62% (WAC) due 01/25/70◊,(f)	928,415	930,800
Towd Point Mortgage Trust		
2025-FIX1, 4.97% due 09/25/65(f),(g)	12,008,943	11,906,326

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
2025-1, 4.80% (WAC) due 06/25/65[◊,(f)]	11,342,794	$ 11,417,022
2025-HE1, 5.18% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 07/25/65[◊,(f)]	10,000,000	10,034,076
2025-CES4, 5.09% due 10/25/65[(f),(g)]	6,387,438	6,329,883
2025-HE1, 5.28% (30 Day Average SOFR + 1.65%, Rate Floor: 1.65%) due 07/25/65[◊,(f)]	3,834,000	3,847,051
2024-4, 4.55% (WAC) due 10/27/64[◊,(f)]	2,379,566	2,372,514
2026-CES1, 4.96% due 01/25/66[(f),(g)]	2,282,242	2,262,863
2017-6, 2.75% (WAC) due 10/25/57[◊,(f)]	1,686,609	1,669,246
2018-2, 3.25% (WAC) due 03/25/58[◊,(f)]	586,977	583,110
2023-CES1, 6.75% (WAC) due 07/25/63[◊,(f)]	458,587	457,149
2018-1, 3.00% (WAC) due 01/25/58[◊,(f),(h)]	1,235	1,231
Cross Mortgage Trust		
2025-H1, 5.74% (WAC) due 02/25/70[◊,(f)]	15,066,159	15,111,627
2025-H6, 5.18% (WAC) due 07/25/70[◊,(f)]	9,812,025	9,762,488
2026-NQM3, 5.13% (WAC) due 03/25/71[◊,(f)]	9,596,742	9,527,630
2026-NQM1, 4.95% due 02/25/61[(f),(g)]	6,174,480	6,084,091
2025-H2, 5.36% (WAC) due 03/25/70[◊,(f)]	1,933,250	1,929,373
RCKT Mortgage Trust		
2025-CES6, 5.47% due 06/25/55[(f),(g)]	10,399,276	10,406,805
2026-CES4, 5.23% due 04/25/56[(f),(g)]	8,979,742	8,943,603
2025-CES8, 5.15% (WAC) due 08/25/55[◊,(f)]	6,876,299	6,847,411
2025-CES5, 5.69% due 05/25/55[(f),(g)]	4,945,501	4,964,092
2025-CES7, 5.38% due 07/25/55[(f),(g)]	3,512,963	3,513,343
2024-CES4, 6.15% due 06/25/44[(f),(g)]	3,128,378	3,140,399
2025-CES1, 5.65% due 01/25/45[(f),(g)]	1,828,792	1,835,088
2025-CES7, 5.48% due 07/25/55[(f),(g)]	1,632,286	1,630,889
GS Mortgage-Backed Securities Trust		
2025-HE1, 5.18% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 10/25/55[◊,(f)]	12,891,397	12,940,318
2026-NQM4, 5.46% (WAC) due 06/25/66[◊,(f)]	12,064,924	12,016,594
2021-PJ10, 2.50% (WAC) due 03/25/52[◊,(f)]	8,011,416	7,417,429

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
2025-NQM3, 5.14% due 11/25/65[(f),(g)]	6,367,676	$ 6,337,638
2020-NQM1, 1.38% (WAC) due 09/27/60[◊,(f)]	940,535	912,855
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56[◊,(f)]	21,157,419	21,287,050
2026-CNF3, 5.50% (WAC) due 04/25/57[◊,(f)]	14,084,529	14,086,751
2025-INV7, 6.00% (WAC) due 06/25/56[◊,(f)]	2,620,692	2,627,942
2025-INV7, 5.50% (WAC) due 06/25/56[◊,(f)]	1,379,312	1,375,955
BRAVO Residential Funding Trust		
2025-NQM7, 5.46% (WAC) due 07/25/65[◊,(f)]	10,424,502	10,430,884
2025-NQM8, 5.29% due 06/25/65[(f),(g)]	6,709,552	6,661,023
2024-NQM1, 5.94% due 12/01/63[(f),(g)]	5,804,565	5,810,474
2025-NQM8, 5.08% due 06/25/65[(f),(g)]	4,074,364	4,043,792
2025-CES2, 4.96% due 07/26/55[(f),(g)]	3,909,276	3,879,285
2024-NQM6, 5.66% due 08/01/64[(f),(g)]	2,156,795	2,155,455
2025-NQM1, 5.81% due 12/25/64[(f),(g)]	2,058,025	2,059,851
2025-NQM2, 5.93% due 11/25/64[(f),(g)]	1,455,990	1,460,731
HOMES Trust		
2025-AFC3, 4.93% (WAC) due 08/25/60[◊,(f)]	13,549,095	13,416,317
2025-AFC2, 5.47% due 06/25/60[(f),(g)]	11,835,401	11,830,582
2025-NQM4, 5.22% (WAC) due 08/25/70[◊,(f)]	6,354,176	6,325,065
2024-AFC2, 5.58% (WAC) due 10/25/59[◊,(f)]	2,506,368	2,508,979
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39[(f),(g)]	20,200,000	20,219,554
2025-RTL3, 5.24% due 08/25/40[(f),(g)]	7,900,000	7,892,866
2026-RTL1, 4.91% due 01/25/41[(f),(g)]	5,800,000	5,755,908
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,(f)]	12,659,361	11,849,280
2026-CES1, 4.91% due 06/25/56[(f),(g)]	8,173,838	8,088,685
2025-1, 6.00% (WAC) due 06/25/55[◊,(f)]	4,046,750	4,056,147
2026-VIS1, 5.04% due 06/25/66[(f),(g)]	3,905,685	3,854,886
2026-VIS1, 4.79% (WAC) due 06/25/66[◊,(f)]	2,929,256	2,886,965
2024-NQM1, 5.59% due 02/25/64[(f),(g)]	1,307,422	1,306,050

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
Legacy Mortgage Asset Trust		
2021-GS3, 5.75% due 07/25/61(f)	12,206,815	$ 12,221,845
2021-GS4, 5.65% due 11/25/60(f)	10,520,249	10,529,415
2021-GS2, 5.75% due 04/25/61(f)	4,388,243	4,391,283
2021-GS5, 6.25% due 07/25/67(f)	3,205,332	3,208,479
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65(f)	30,189,846	30,214,505
Provident Funding Mortgage Trust		
2025-4, 5.50% (WAC) due 09/25/55◊,(f)	18,454,186	18,431,494
2026-1, 5.00% (WAC) due 01/25/56◊,(f)	5,906,639	5,834,665
2025-1, 5.50% (WAC) due 02/25/55◊,(f)	4,239,599	4,233,826
Vista Point Securitization Trust		
2026-CES2, 5.42% due 05/25/56(f),(g)	14,675,834	14,675,883
2025-CES1, 5.81% due 04/25/55(f),(g)	8,441,259	8,460,130
2024-CES3, 5.68% due 01/25/55(f),(g)	1,884,930	1,886,498
NYMT Loan Trust		
2025-INV2, 5.00% (WAC) due 10/25/60◊,(f)	9,694,309	9,615,873
2025-CP1, 3.75% (WAC) due 11/25/69◊,(f)	8,306,633	7,979,387
2026-INV2, 5.48% (WAC) due 04/25/61◊,(f)	4,462,097	4,459,600
2025-INV2, 5.25% due 10/25/60(f),(g)	2,084,276	2,058,830
2025-INV2, 5.46% due 10/25/60(f),(g)	339,301	336,119
Saluda Grade Alternative Mortgage Trust		
2025-LOC4, 5.38% (30 Day Average SOFR + 1.75%) due 06/25/55◊,(f)	10,644,620	10,707,375
2025-RRTL1, 5.32% due 10/25/40(f),(g)	7,900,000	7,830,783
Aspire Mortgage Trust		
2026-2, 5.33% (WAC) due 04/26/66◊,(f)	11,651,464	11,606,951
2026-3, 5.46% due 05/25/66(f)	5,400,000	5,404,640
CSMC Trust		
2021-RPL4, 4.15% (WAC) due 12/27/60◊,(f)	8,298,057	8,270,936
2021-NQM8, 2.41% (WAC) due 10/25/66◊,(f)	5,804,682	5,098,292
2018-RPL9, 3.85% (WAC) due 09/25/57◊,(f)	2,385,988	2,341,776
2020-NQM1, 2.41% due 05/25/65(f),(h)	760,601	725,220
Angel Oak Mortgage Trust		
2025-12, 5.04% due 12/25/70(f),(g)	5,187,853	5,147,697
2025-12, 5.14% due 12/25/70(f),(g)	4,399,560	$ 4,351,126
2024-4, 6.20% due 01/25/69(f),(g)	3,354,872	3,368,566
2021-6, 1.71% (WAC) due 09/25/66◊,(f)	1,945,183	1,636,868
2024-12, 5.86% due 10/25/69(f),(g)	838,001	839,145
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM3, 5.53% (WAC) due 05/25/70◊,(f)	12,626,204	12,624,591
2025-SPL1, 4.25% due 02/25/65(f),(g)	2,762,491	2,660,979
New Residential Mortgage Loan Trust		
2025-NQM3, 5.53% (WAC) due 05/25/65◊,(f)	9,508,370	9,517,733
2018-2A, 3.50% (WAC) due 02/25/58◊,(f)	3,232,949	3,062,276
2018-1A, 4.00% (WAC) due 12/25/57◊,(f)	1,083,412	1,049,153
2019-6A, 3.50% (WAC) due 09/25/59◊,(f)	822,097	768,301
2017-5A, 5.26% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57◊,(f),(h)	280,672	280,915
CIM Trust		
2026-R1, 4.75% due 12/25/65(f),(g)	11,374,268	11,162,205
2025-R1, 5.00% due 02/25/99(f),(g)	3,148,751	3,116,266
ATLX Trust		
2024-RPL2, 3.85% due 04/25/63(f),(g)	13,955,764	13,521,890
Sequoia Mortgage Trust		
2025-5, 5.50% (WAC) due 06/25/55◊,(f)	7,104,497	7,086,820
2025-1, 6.00% (WAC) due 01/25/55◊,(f)	3,355,083	3,361,509
2025-6, 5.50% (WAC) due 07/25/55◊,(f)	2,304,791	2,301,209
2024-5, 6.00% (WAC) due 06/25/54◊,(f),(h)	201,326	200,683
EFMT		
2025-CES4, 5.43% due 06/25/60(f),(g)	12,954,519	12,950,012
SG Residential Mortgage Trust		
2025-1, 5.10% (WAC) due 12/25/65◊,(f)	9,040,739	8,967,332
2026-1, 4.99% due 01/25/66(f),(g)	1,908,281	1,883,360
2022-1, 3.68% (WAC) due 03/27/62◊,(f)	1,448,434	1,325,888
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56◊,(f)	11,484,412	11,455,349

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67◊,(f)	9,146,846	$ 8,608,129
Deephaven Residential Mortgage Trust		
2026-CES1, 5.31% due 03/25/61(f),(g)	4,478,342	4,464,101
2025-CES1, 5.38% due 10/25/55(f),(g)	3,751,758	3,740,808
Barclays Mortgage Loan Trust		
2026-CES1, 4.85% due 01/25/56(f),(g)	8,277,145	8,167,438
COLT Mortgage Loan Trust		
2025-3, 5.35% due 03/25/70(f),(g)	5,633,779	5,624,252
2024-2, 6.13% due 04/25/69(f),(g)	1,139,745	1,143,161
2021-2, 2.38% (WAC) due 08/25/66◊,(f)	1,500,000	1,138,955
Figre		
2026-FL2, 5.52% (WAC) due 06/25/56◊,(f)	7,750,000	7,742,839
Home Equity Loan Trust		
2007-FRE1, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37◊	6,971,432	6,675,216
BRAVO Trust		
2026-SR1, 6.33% due 03/29/46(f)	6,227,880	6,230,664
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40(f),(g)	5,950,000	5,920,145
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◊	5,271,393	5,167,218
2006-BC4, 4.10% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36◊	191,604	188,116
Morgan Stanley ABS Capital I, Inc. Trust		
2007-HE3, 4.01% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 12/25/36◊	3,965,633	1,968,725
2007-HE3, 3.91% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36◊	2,840,979	1,410,717
2007-HE2, 3.85% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37◊	2,255,278	1,022,232
2007-HE5, 3.94% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37◊	1,439,396	574,892
Alternative Loan Trust		
2007-OA7, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47◊	3,499,105	3,253,241
2007-OH3, 4.34% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 09/25/47◊	1,659,228	1,588,114

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
American Home Mortgage Investment Trust		
2006-3, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/46◊	4,561,438	$ 3,936,660
CAFL Issuer, LP		
2025-RRTL2, 5.18% due 11/28/40(f),(g)	3,500,000	3,476,224
NovaStar Mortgage Funding Trust		
2007-2, 3.96% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/37◊	3,106,211	3,068,023
Soundview Home Loan Trust		
2006-OPT5, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36◊	3,111,319	3,054,035
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69(f),(g)	2,383,372	2,286,314
2024-RS2, 3.00% due 08/01/69(f),(g)	783,174	747,487
ACHM Trust		
2025-HE3, 5.20% (WAC) due 11/25/55◊,(f)	3,070,773	3,027,574
HarborView Mortgage Loan Trust		
2006-14, 4.05% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47◊	1,534,316	1,469,639
2006-12, 4.13% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38◊	1,200,777	1,084,270
Securitized Asset-Backed Receivables LLC Trust		
2007-HE1, 3.98% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 12/25/36◊	12,187,037	2,440,098
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40(f),(g)	2,200,000	2,194,933
IXIS Real Estate Capital Trust		
2006-HE1, 4.36% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36◊	4,157,303	2,138,190
Ellington Financial Mortgage Trust		
2021-2, 1.29% (WAC) due 06/25/66◊,(f)	1,479,787	1,266,618
2020-2, 1.64% (WAC) due 10/25/65◊,(f),(h)	402,406	381,610
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◊	1,537,415	1,498,661
Citigroup Mortgage Loan Trust		
2006-WF1, 7.00% due 03/25/36	3,031,768	1,408,776

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE2, 4.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.49%) due 04/25/37[◊]	3,334,916	$ 1,179,809
PRKCM Trust		
2022-AFC2, 6.14% (WAC) due 08/25/57[◊,(f)]	1,178,631	1,174,987
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[◊]	3,498,059	1,115,848
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[◊]	1,073,282	1,063,326
GSAA Home Equity Trust		
2006-3, 4.36% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	1,932,875	906,989
First NLC Trust		
2005-4, 4.54% (1 Month Term SOFR + 0.89%, Rate Floor: 0.78%) due 02/25/36[◊]	887,243	878,447
Lehman XS Trust		
2006-16N, 4.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 11/25/46[◊]	940,748	839,726
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[◊]	640,937	631,907
Long Beach Mortgage Loan Trust		
2006-8, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36[◊]	2,155,252	509,695
Morgan Stanley Capital I, Inc. Trust		
2006-HE1, 4.34% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36[◊]	372,532	363,083
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50[◊,(f),(h)]	169,069	161,864
ACE Securities Corp. Home Equity Loan Trust		
2005-HE2, 4.78% (1 Month Term SOFR + 1.13%, Rate Floor: 1.02%) due 04/25/35[◊,(h)]	155,156	153,721
MFA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56[◊,(f),(h)]	130,360	126,843

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 20.6% (continued)		
Structured Asset Investment Loan Trust		
2006-3, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36[◊,(h)]	121,684	$ 120,903
Nomura Resecuritization Trust		
2015-4R, 2.29% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36[◊,(f),(h)]	47,908	47,466
Morgan Stanley Re-REMIC Trust		
2010-R5, 4.80% due 06/26/36[(f),(h)]	25,106	25,747
Total Residential Mortgage-Backed Securities		1,197,149,719
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.5%		
BX Trust		
2025-VOLT, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44[◊,(f)]	20,750,000	20,769,453
2024-VLT4, 5.57% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 06/15/41[◊,(f)]	7,484,100	7,488,778
MILE Trust		
2025-STNE, 5.13% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/15/42[◊,(f)]	13,850,000	13,926,507
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 5.53% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38[◊,(f)]	10,200,000	8,892,966
2016-JP2, 1.73% (WAC) due 08/15/49[◊,(e)]	6,358,916	254
VDCM Commercial Mortgage Trust		
2025-AZ, 5.23% (WAC) due 07/13/44[◊,(f)]	7,350,000	7,277,100
BXHPP Trust		
2021-FILM, 4.84% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,(f)]	8,250,000	7,156,793
MHP		
2022-MHIL, 4.89% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/39[◊,(f)]	6,400,000	6,398,000
RWC Commercial Mortgage Trust		
2025-1, 5.01% due 06/27/40[(f)]	5,061,350	5,000,312
Life Mortgage Trust		
2021-BMR, 5.14% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38[◊,(f)]	4,900,000	4,679,500

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.5% (continued)		
BX Commercial Mortgage Trust		
2024-AIRC, 5.32% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/41[◊,(f)]	2,038,040	$ 2,045,683
Benchmark Mortgage Trust		
2018-B2, 0.57% (WAC) due 02/15/51[◊,(e)]	80,200,450	387,689
BBCMS Mortgage Trust		
2018-C2, 0.90% (WAC) due 12/15/51[◊,(e)]	27,015,775	364,799
CSAIL Commercial Mortgage Trust		
2019-C15, 1.15% (WAC) due 03/15/52[◊,(e)]	17,134,754	338,960
2016-C6, 1.54% (WAC) due 01/15/49[◊,(e)]	118,938	4
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.03% (WAC) due 07/15/50[◊,(e)]	20,140,900	124,716
2017-C42, 0.96% (WAC) due 12/15/50[◊,(e)]	11,780,458	113,277
2017-RB1, 1.30% (WAC) due 03/15/50[◊,(e)]	7,275,417	32,117
2016-C37, 0.92% (WAC) due 12/15/49[◊,(e)]	19,579,269	2,258
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.74% (WAC) due 06/15/51[◊,(e)]	27,856,784	238,797
2017-C5, 1.03% (WAC) due 03/15/50[◊,(e)]	2,748,206	4,073
2016-C4, 0.82% (WAC) due 12/15/49[◊,(e)]	18,094,696	378
2016-C2, 1.42% (WAC) due 06/15/49[◊,(e)]	1,654,737	52
COMM Mortgage Trust		
2018-COR3, 0.58% (WAC) due 05/10/51[◊,(e)]	34,864,096	211,831
UBS Commercial Mortgage Trust		
2017-C2, 1.16% (WAC) due 08/15/50[◊,(e)]	18,161,870	132,380
2017-C5, 1.23% (WAC) due 11/15/50[◊,(e)]	7,118,066	60,516
DBJPM Mortgage Trust		
2017-C6, 1.02% (WAC) due 06/10/50[◊,(e)]	36,566,950	167,473
Morgan Stanley Bank of America Merrill Lynch Trust		
2017-C34, 0.90% (WAC) due 11/15/52[◊,(e)]	21,336,333	142,070
CD Mortgage Trust		
2017-CD6, 1.01% (WAC) due 11/13/50[◊,(e)]	10,014,241	78,921
2017-CD4, 1.36% (WAC) due 05/10/50[◊,(e)]	11,772,173	50,512
2016-CD1, 1.35% (WAC) due 08/01/49[◊,(e)]	2,498,804	94

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 43.5% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.5% (continued)		
CGMS Commercial Mortgage Trust		
2017-B1, 0.84% (WAC) due 08/15/50[◊,(e)]	18,367,465	$ 87,618
GS Mortgage Securities Trust		
2017-GS6, 1.14% (WAC) due 05/10/50[◊,(e)]	9,573,720	55,376
BANK		
2017-BNK6, 0.89% (WAC) due 07/15/60[◊,(e)]	10,790,562	49,511
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.14% (WAC) due 02/15/50[◊,(e)]	25,902,213	25,584
Citigroup Commercial Mortgage Trust		
2016-C2, 1.75% (WAC) due 08/10/49[◊,(e)]	2,452,274	104
Total Commercial Mortgage-Backed Securities		86,304,456
Total Collateralized Mortgage Obligations (Cost $2,552,805,118)		2,524,546,993
ASSET-BACKED SECURITIES - 30.9%		
COLLATERALIZED LOAN OBLIGATIONS - 17.3%		
PFP Ltd.		
2026-14 AS, 5.25% (1 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 12/18/43[◊,(f)]	16,400,000	16,385,516
2025-12 A, 5.13% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42[◊,(f)]	16,002,000	16,035,255
2026-13 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/18/43[◊,(f)]	14,700,000	14,711,972
2025-12 AS, 5.38% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42[◊,(f)]	3,600,000	3,607,170
Golub Capital Partners CLO 54M, LP		
2021-54A A1R, 5.13% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37[◊,(f)]	42,500,000	42,483,939
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[◊,(f)]	27,000,000	26,973,643
2025-2A A2, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/16/37[◊,(f)]	14,000,000	13,998,198
Cerberus Loan Funding XLIV LLC		
2023-5A A, 6.02% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36[◊,(f)]	20,000,000	20,017,572

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
2023-5AR A1R due 01/15/36[f],[i]	16,750,000	$ 16,750,000
BSPDF Issuer LLC		
2026-FL4 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/18/43[◊],[f]	14,525,000	14,545,489
2025-FL2 A, 5.15% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42[◊],[f]	13,650,000	13,681,716
2026-FL3 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 09/18/43[◊],[f]	5,250,000	5,254,353
Hlend CLO LLC		
2026-5A A2, 5.21% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/15/39[◊],[f]	13,000,000	12,994,949
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊],[f]	10,550,000	10,528,400
2025-3A A, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊],[f]	9,300,000	9,293,738
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A A1R, 5.63% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊],[f]	23,101,970	23,116,326
2019-1A A2R, 5.78% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 04/15/33[◊],[f]	6,250,000	6,254,438
Cerberus Loan Funding 51 LLC		
2025-2A A, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊],[f]	28,000,000	28,037,562
Golub Capital Partners CLO 16M-R3		
2013-16A A2R3, 5.40% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39[◊],[f]	15,600,000	15,601,870
2013-16A A1R3, 5.28% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39[◊],[f]	9,350,000	9,349,117
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[◊],[f]	23,890,000	23,866,146

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
Madison Park Funding XLVIII Ltd.		
2021-48A BR, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/19/39[◊],[f]	23,500,000	$ 23,474,286
LoanCore Issuer LLC		
2025-CRE9 A, 5.09% (1 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 08/18/42[◊],[f]	21,000,000	20,999,910
2025-CRE8 AS, 5.23% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42[◊],[f]	2,450,000	2,446,141
Golub Capital Partners CLO 83M		
2025-83A A1, 5.05% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 11/09/38[◊],[f]	22,800,000	22,784,526
Greystone CRE Notes LLC		
2025-FL4 A, 5.11% (1 Month Term SOFR + 1.48%, Rate Floor: 1.48%) due 01/15/43[◊],[f]	22,750,000	22,769,110
BCRED CLO LLC		
2026-1A A, 5.02% (3 Month Term SOFR + 1.37%, Rate Floor: 1.37%) due 04/24/39[◊],[f]	15,000,000	15,013,517
2025-1A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37[◊],[f]	7,400,000	7,383,258
Owl Rock CLO IV Ltd.		
2020-4A A1R, 5.50% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33[◊],[f]	17,268,352	17,273,572
2020-4A A2R, 5.80% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33[◊],[f]	3,650,000	3,648,423
BCC Middle Market CLO LLC		
2019-1A A1RR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 07/15/36[◊],[f]	20,750,000	20,738,625
Owl Rock CLO XXII LLC		
2025-22A A, 5.15% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37[◊],[f]	20,300,000	20,289,885
Owl Rock CLO XXI LLC		
2025-21A A, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 07/24/34[◊],[f]	19,823,504	19,811,689

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
Golub Capital Partners CLO 69M		
2023-69A BR, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38[◊,(f)]	18,150,000	$ 18,105,420
Eldridge CLO Ltd.		
2025-1A A1, 5.01% (3 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 10/20/38[◊,(f)]	8,000,000	8,011,969
2025-1A A2, 5.18% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/20/38[◊,(f)]	5,000,000	5,009,955
2025-2A A2, 5.10% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 01/20/39[◊,(f)]	3,700,000	3,706,234
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.55% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,(f)]	11,406,037	11,412,863
2021-2A B, 5.83% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33[◊,(f)]	4,000,000	3,998,119
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[◊,(f)]	15,000,000	14,993,637
BXMT Ltd.		
2020-FL2 AS, 5.15% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38[◊,(f)]	11,285,061	11,263,292
2020-FL2 B, 5.40% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38[◊,(f)]	2,000,000	1,996,461
2026-FL6 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,(f)]	1,600,000	1,601,285
Acrec LLC		
2026-FL4 AS, 5.24% (1 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/18/43[◊,(f)]	14,800,000	14,794,302
D2 Multifamily Credit Issuer Ltd.		
2026-FL1 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/19/43[◊,(f)]	7,900,000	7,896,680
2026-FL1 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 11/19/43[◊,(f)]	6,575,000	6,574,967

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
Owl Rock CLO IX LLC		
2022-9A AR, 5.21% (3 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 11/22/37[◊,(f)]	14,400,000	$ 14,396,841
Cerberus Loan Funding XLVIII LLC		
2024-4A AN, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,(f)]	10,100,000	10,114,086
2024-4A B, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36[◊,(f)]	4,250,000	4,250,706
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A BR, 5.22% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/16/35[◊,(f)]	14,350,000	14,347,362
Cerberus Loan Funding 50 LLC		
2025-1A A, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/15/37[◊,(f)]	11,500,000	11,500,644
2025-1A B, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/37[◊,(f)]	2,250,000	2,246,292
Owl Rock CLO VII LLC		
2022-7A AR, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,(f)]	13,550,000	13,541,191
HPS Private Credit CLO LLC		
2025-3A A1, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,(f)]	13,500,000	13,499,626
TRTX Issuer Ltd.		
2025-FL6 A, 5.17% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42[◊,(f)]	9,250,000	9,271,343
2025-FL7 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 06/18/43[◊,(f)]	3,950,000	3,953,141
JCP Direct Lending CLO LLC		
2023-1A A1R, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,(f)]	13,000,000	12,999,411
FS Rialto Issuer LLC		
2025-FL10 A, 5.02% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 08/19/42[◊,(f)]	6,350,000	6,342,323

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
2026-FL11 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44[◊,(f)]	4,100,000	$ 4,098,307
2025-FL10 AS, 5.23% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,(f)]	1,650,000	1,648,018
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[◊,(f)]	11,500,000	11,507,833
BSPRT Issuer LLC		
2025-FL12 A, 5.02% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 01/17/43[◊,(f)]	9,100,000	9,094,029
2026-FL13 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/18/43[◊,(f)]	2,000,000	2,003,312
Neuberger Berman CLO 32R Ltd.		
2019-32RA B, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39[◊,(f)]	10,020,000	10,058,215
2019-32RA A, 4.99% (3 Month Term SOFR + 1.31%, Rate Floor: 1.31%) due 07/20/39[◊,(f)]	1,000,000	1,001,895
Cerberus Loan Funding XL LLC		
2023-1A AR, 5.25% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 03/22/35[◊,(f)]	7,500,000	7,511,465
2023-1A BR, 5.85% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 03/22/35[◊,(f)]	3,250,000	3,246,708
FS Rialto		
2021-FL3 B, 5.55% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36[◊,(f)]	7,500,000	7,495,806
2021-FL2 C, 6.30% (1 Month Term SOFR + 2.66%, Rate Floor: 2.16%) due 05/16/38[◊,(f)]	3,250,000	3,234,161
KREF Ltd.		
2021-FL2 B, 5.40% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39[◊,(f)]	10,700,000	10,594,113
BDS LLC		
2025-FL15 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 03/19/43[◊,(f)]	10,500,000	10,503,898

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
AGL CLO 42 Ltd.		
2025-42A B, 5.31% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38[◊,(f)]	10,000,000	$ 10,022,430
Fortress Credit BSL XV Ltd.		
2022-2A AR, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33[◊,(f)]	9,891,790	9,891,781
Madison Park Funding LVIII Ltd.		
2024-58AR BR due 04/25/37[(f),(i)]	8,700,000	8,700,000
AREIT Ltd.		
2025-CRE11 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/25/43[◊,(f)]	4,650,000	4,649,977
2025-CRE10 AS, 5.18% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30[◊,(f)]	4,000,000	3,976,717
GS REFT Issuer Ltd.		
2026-FL1 A, 5.14% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/19/43[◊,(f)]	7,250,000	7,263,394
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[◊,(f)]	3,800,000	3,797,453
2025-4A C, 5.68% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/20/39[◊,(f)]	1,700,000	1,698,498
2025-4A A2, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/20/39[◊,(f)]	800,000	799,800
2025-4A B, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/20/39[◊,(f)]	400,000	399,083
Fontainbleau Vegas		
7.86% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28[◊,(h)]	6,000,000	6,130,872
INCREF LLC		
2026-FL2 AS, 5.37% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/19/43[◊,(f)]	4,200,000	4,199,975
2026-FL3 AS, 5.30% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44[◊,(f)]	1,900,000	1,899,161
Owl Rock CLO XI LLC		
2023-11A AR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/20/39[◊,(f)]	4,050,000	4,047,788

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
2023-11A BR, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/39[◊,(f)]	2,050,000	$ 2,046,608
ACRES Commercial Realty Issuer LLC		
2026-FL4 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/18/44[◊,(f)]	6,050,000	6,052,402
Madison Park Funding LXV Ltd.		
2025-65A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/16/38[◊,(f)]	6,000,000	6,014,519
BRSP Ltd.		
2026-FL3 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/19/43[◊,(f)]	5,900,000	5,909,626
ACREC LLC		
2026-FL5 AS, 5.10% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/18/43[◊,(f)]	5,875,000	5,875,000
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38[◊,(f)]	5,550,000	5,544,452
Owl Rock CLO XXIV LLC		
2026-24A A, 5.06% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 01/22/38[◊,(f)]	5,500,000	5,505,500
Carlyle Direct Lending CLO LLC		
2015-1A A11A, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36[◊,(f)]	5,150,000	5,151,802
VMC Finance LLC		
2026-FL6 AS, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/19/43[◊,(f)]	4,750,000	4,751,849
A10 Issuer LLC		
2025-FL6 A, 5.09% (1 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 05/15/42[◊,(f)]	4,600,000	4,603,438
Ares Direct Lending CLO 7 LLC		
2025-3A A2, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/20/38[◊,(f)]	4,300,000	4,299,434
CIFC Funding Ltd.		
2015-4A A2R3, 5.13% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 01/17/39[◊,(f)]	4,000,000	4,006,983

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
STWD LLC		
2025-FL4 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/19/42[◊,(f)]	3,700,000	$ 3,703,199
Cerberus Loan Funding 53 LLC		
2025-4A B, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/15/38[◊,(f)]	3,500,000	3,492,426
AGL CLO 39 Ltd.		
2025-39A B, 5.18% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38[◊,(f)]	3,300,000	3,291,991
Madison Park Funding LXIX Ltd.		
2024-69A BR, 5.19% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 07/25/37[◊,(f)]	3,150,000	3,146,851
Acore Issuer LLC		
2026-FL1 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/20/43[◊,(f)]	2,650,000	2,651,000
LRECS LLC		
2025-CRE1 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,(f)]	2,550,000	2,548,336
KKR CLO 53 Ltd.		
2024-53A B, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 01/15/38[◊,(f)]	2,500,000	2,508,755
STWD Ltd.		
2021-FL2 B, 5.55% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38[◊,(f)]	2,187,000	2,185,025
2021-FL2 AS, 5.20% (1 Month Term SOFR + 1.56%, Rate Floor: 1.45%) due 04/18/38[◊,(f)]	143,907	143,399
KKR CLO 16 Ltd.		
16 A2R3, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 10/20/34[◊,(f)]	2,300,000	2,302,300
Dryden 37 Senior Loan Fund		
2015-37A BR, 5.33% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◊,(f)]	551,802	552,525
2015-37A CR, 7.18% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◊,(f)]	500,000	502,439
2015-37A SUB due 01/15/31[(f),(h),(j)]	448,198	819

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 17.3% (continued)		
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.11% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◊,(f)]	1,000,000	$ 997,457
Copper River CLO Ltd.		
2006-1A INC due 01/20/21[(j),(k),(l)]	500,000	50
Total Collateralized Loan Obligations		1,003,211,335
FINANCIAL - 2.7%		
Station Place Securitization Trust		
2025-SP2, 4.80% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26[◊,(f),(h)]	28,000,000	28,000,000
2025-SP1, 4.95% (1 Month Term SOFR + 1.30%) due 07/02/26[◊,(f),(h)]	10,600,000	10,600,000
2024-SP2, 5.32% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◊,(f),(h)]	8,775,000	8,775,000
KKR Core Holding Co. LLC		
4.00% due 08/12/31[(h)]	14,611,369	13,579,538
Project Onyx I		
6.33% (3 Month Term SOFR + 2.63%) due 06/26/30[◊,(h)]	12,017,211	11,998,888
Blackstone Strategic Cap Holding II		
5.90% (1 Month Term SOFR + 2.25%) due 12/31/33[◊,(h)]	12,000,000	11,988,707
Strategic Partners Fund VIII, LP		
6.20% (WAC) due 03/31/28[◊,(h)]	9,179,590	9,181,166
6.19% (WAC) due 03/31/28[◊,(h)]	1,562,483	1,562,012
Atlas SP Partners, LP		
6.13% due 12/12/30[(h)]	9,450,000	9,453,991
Project Leopard		
6.53% due 05/06/41[(h)]	8,500,000	8,457,500
HV Eight LLC		
5.79% (WAC) due 12/31/27[◊,(h)]	EUR 6,795,688	7,744,701
Ceamer Finance LLC		
6.18% (WAC) due 12/15/40[◊,(h)]	4,348,218	4,331,268
6.79% due 11/15/39[(h)]	1,788,557	1,808,039
3.69% due 03/24/31[(h)]	1,228,932	1,193,642
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55[(f),(h)]	7,150,000	7,037,539
Lightning A		
5.50% due 03/01/37[(h)]	6,400,000	6,063,092
Thunderbird A		
5.50% due 03/01/37[(h)]	6,400,000	6,063,092
HarbourVest Partners LLC		
6.28% (3 Month Term SOFR + 2.58%) due 09/15/30[◊,(h)]	4,474,153	4,429,824
Project Onyx II		
6.33% (3 Month Term SOFR + 2.63%) due 06/15/30[◊,(h)]	2,515,826	2,514,736

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
FINANCIAL - 2.7% (continued)		
PBN II PE Loan Facility		
5.96% due 12/17/30[(h)]	2,400,000	$ 2,399,387
Total Financial		157,182,122
INFRASTRUCTURE - 2.3%		
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55[(f)]	19,350,000	18,993,848
Switch ABS Issuer LLC		
2025-1A, 5.04% due 03/25/55[(f)]	11,450,000	11,156,883
2024-2A, 5.44% due 06/25/54[(f)]	5,450,000	5,390,253
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[(f)]	15,100,000	14,972,234
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[(f)]	9,250,000	9,135,478
2024-1A, 5.59% due 05/15/54[(f)]	4,000,000	4,022,652
Kinetic ABS Issuer LLC		
2026-2A, 5.83% due 06/25/58[(f)]	7,900,000	7,972,670
2026-1A, 5.22% due 02/25/56[(f)]	4,050,000	4,023,182
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46[(f)]	11,150,000	11,113,611
VB-S1 Issuer LLC		
2026-1A, 4.69% due 03/15/56[(f)]	11,000,000	10,749,593
SBA Tower Trust		
1.63% due 11/15/26[(f)]	5,723,000	5,663,745
1.84% due 04/15/27[(f)]	1,200,000	1,173,836
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[(f)]	6,750,000	6,559,498
Compass Datacenters Issuer II LLC		
2025-1A, 5.32% due 05/25/50[(f)]	5,500,000	5,484,193
QTS Issuer ABS II LLC		
2025-1A, 5.04% due 10/05/55[(f)]	5,050,000	4,942,923
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[(f)]	3,610,000	3,626,344
Hotwire Funding LLC		
2024-1A, 5.89% due 06/20/54[(f)]	3,580,000	3,613,382
ALLO Issuer LLC		
2026-1A, 5.61% due 06/20/56[(f)]	3,500,000	3,534,171

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
INFRASTRUCTURE - 2.3% (continued)		
Consolidated Communications LLC / Fidium Fiber Finance Holdco LLC		
2026-1A, 5.08% due 03/20/56(f)	1,750,000	$ 1,727,945
Total Infrastructure		133,856,441
TRANSPORT-AIRCRAFT - 2.1%		
Castlelake Aircraft Structured Trust		
2025-2A, 5.47% due 08/15/50(f)	12,950,824	12,864,325
2025-3A, 5.09% due 11/15/50(f)	8,872,171	8,743,400
2026-2A, 5.33% due 04/15/51(f)	6,491,869	6,429,413
2026-1A, 5.07% due 03/15/51(f)	4,553,368	4,472,358
2025-1A, 5.78% due 02/15/50(f)	1,813,749	1,819,235
AASET Trust		
2024-1A, 6.26% due 05/16/49(f)	5,177,173	5,258,778
2021-1A, 2.95% due 11/16/41(f)	5,292,523	5,100,642
2025-3A, 5.24% due 02/16/50(f)	3,131,073	3,077,695
2025-1A, 5.94% due 02/16/50(f)	1,032,737	1,035,654
ALTDE Trust		
2026-1A, 5.52% due 04/15/51(f)	8,343,081	8,255,059
2025-1A, 5.90% due 08/15/50(f)	4,276,412	4,289,649
AASET Ltd.		
2025-2A, 5.52% due 02/16/50(f)	6,950,844	6,878,707
2024-2A, 5.93% due 09/16/49(f)	3,811,647	3,833,441
MAPS Trust		
2026-1A, 5.20% due 01/15/51(f)	6,448,473	6,332,691
2026-2A, 5.52% due 06/15/51(f)	3,900,000	3,895,821
Slam Ltd.		
2025-1A, 5.81% due 05/15/50(f)	4,484,844	4,506,223
2026-1A, 5.55% due 07/15/51(f)	3,336,349	3,326,749
FTAI Aircraft Leasing Offshore SPV, LP		
5.63% due 03/27/31(h)	7,322,956	7,475,246
Eclipse Aircraft LLC		
2026-1, 5.63% due 05/15/51(f)	6,304,986	6,280,168
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50(f)	4,918,679	4,931,044
Navigator Aviation Ltd.		
2025-1, 5.11% due 10/15/50(f)	3,886,018	3,798,479

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
TRANSPORT-AIRCRAFT - 2.1% (continued)		
MAST Ltd.		
2026-1A, 5.13% due 02/15/51(f)	3,075,000	$ 3,011,505
Phantom Aviation		
2026-1A, 5.24% due 01/15/51(f)	2,461,044	2,411,346
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46(f)	1,932,477	1,831,265
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43(f)	1,065,709	1,055,702
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39(f)	401,352	397,419
Total Transport-Aircraft		121,312,014
TRANSPORT-CONTAINER - 1.4%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46(f)	22,426,875	20,674,244
Triton Container Finance IX LLC		
2025-1A, 5.43% due 06/20/50(f)	12,740,000	12,761,675
2026-1A, 5.26% due 05/20/51(f)	7,055,625	7,009,587
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46(f)	6,478,666	6,093,333
2020-2A, 2.10% due 09/20/45(f)	2,176,564	2,047,341
2020-1A, 2.73% due 08/21/45(f)	2,096,759	2,025,620
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46(f)	10,240,375	9,292,851
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50(f)	7,786,583	7,793,061
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45(f)	7,178,833	6,716,822
2020-1A, 2.08% due 09/18/45(f)	845,521	791,890
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46(f)	7,858,036	7,260,294
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45(f)	1,900,781	1,821,943
Total Transport-Container		84,288,661
WHOLE BUSINESS - 1.4%		
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51(f)	18,421,875	18,093,450
2025-1A, 4.82% due 08/25/55(f)	10,350,000	10,224,450

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
WHOLE BUSINESS - 1.4% (continued)		
Subway Funding LLC		
2024-1A, 6.03% due 07/30/54[f]	8,766,500	$ 8,802,138
2024-3A, 5.25% due 07/30/54[f]	7,092,000	6,960,829
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51[f]	11,495,000	10,929,100
2024-1A, 6.17% due 01/25/54[f]	1,173,000	1,198,184
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51[f]	8,676,129	8,303,402
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[f]	7,742,100	7,519,091
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[f]	6,833,125	6,683,738
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47[f]	1,692,000	1,680,958
Total Whole Business		80,395,340
SINGLE FAMILY RESIDENCE - 1.3%		
STAR Trust		
2025-SFR6, 5.03% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42[◊,f]	27,000,000	26,983,125
2026-SFR7, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 05/17/43[◊,f]	2,350,000	2,354,772
Tricon Residential Trust		
2025-SFR1, 4.73% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42[◊,f]	8,644,930	8,644,898
2025-SFR2, 5.42% due 08/17/44[f]	8,091,551	7,957,252
2024-SFR2, 4.75% due 06/17/40[f]	4,980,606	4,942,908
2024-SFR1, 4.75% due 04/17/41[f]	3,300,000	3,237,790
FirstKey Homes Trust		
2021-SFR1, 2.19% due 08/17/38[f]	19,550,000	19,460,492
Tricon Trust		
2026-SFR2, 5.00% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 06/17/43[◊,f]	1,350,000	1,350,247
Total Single Family Residence		74,931,484
NET LEASE - 1.2%		
Oak Street Investment Grade Net Lease Fund		
2020-1A, 1.85% due 11/20/50[f]	30,807,835	27,418,942

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
NET LEASE - 1.2% (continued)		
Capital Automotive REIT		
2024-2A, 4.90% due 05/15/54[f]	6,981,271	$ 6,958,881
2024-2A, 5.25% due 05/15/54[f]	2,445,833	2,421,370
Store Master Funding I-VII XIV XIX XX		
2021-1A, 2.86% due 06/20/51[f]	6,776,248	6,468,031
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51[f]	3,000,000	2,792,674
2021-1, 2.51% due 07/20/51[f]	2,500,000	2,321,647
Store Master Funding I-VII XIV XIX XX XXII XXIV XXXIV XXXVII XXXVIII		
2026-1A, 5.32% due 06/20/56[f,h]	4,573,094	4,559,180
SVC ABS LLC		
2026-1A, 5.16% due 03/20/56[f]	3,995,000	3,935,691
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[f]	5,748,930	3,343,640
CARS-DB4, LP		
2020-1A, 3.48% due 02/15/50[f]	1,949,583	1,927,446
2020-1A, 3.25% due 02/15/50[f]	876,535	812,250
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61[f]	2,500,000	2,043,750
Store Master Funding LLC		
2025-1A, 4.95% due 10/20/55[f]	2,092,125	2,034,182
Total Net Lease		67,037,684
COLLATERALIZED DEBT OBLIGATIONS - 0.5%		
Anchorage Credit Funding 4 Ltd.		
2016-4A AR, 2.72% due 04/27/39[f]	24,650,000	23,332,349
Project Indigo		
6.01% due 03/31/32[h]	4,026,793	4,026,793
Total Collateralized Debt Obligations		27,359,142
INSURANCE - 0.4%		
Dogwood State Bank		
6.45% due 06/24/32[h]	17,801,297	17,727,653
Obra Longevity		
8.48% due 06/30/39[h]	5,850,000	6,157,268
Total Insurance		23,884,921
UNSECURED CONSUMER LOANS - 0.2%		
GreenSky Home Improvement Issuer Trust		
2025-1A, 5.39% due 03/25/60[f]	4,606,290	4,619,934
2025-2A, 5.07% due 06/25/60[f]	3,586,246	3,572,566

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 30.9% (continued)		
UNSECURED CONSUMER LOANS - 0.2% (continued)		
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37(f)	2,777,158	$ 2,755,487
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47(f)	1,419,376	1,407,804
Total Unsecured Consumer Loans		12,355,791
AUTOMOTIVE - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2026-3A, 5.21% due 04/20/31(f)	3,600,000	3,592,409
2025-1A, 5.24% due 08/20/29(f)	2,750,000	2,757,752
2021-1A, 1.38% due 08/20/27(f)	1,891,667	1,886,715
Total Automotive		8,236,876
Total Asset-Backed Securities (Cost $1,810,791,225)		1,794,051,811
CORPORATE BONDS - 26.2%		
FINANCIAL - 14.6%		
AEGON Funding Co. LLC		
5.50% due 04/16/27(f)	35,000,000	35,223,941
Brighthouse Financial Global Funding		
5.55% due 04/09/27(f)	34,500,000	34,708,944
Athene Global Funding		
1.73% due 10/02/26(f)	14,700,000	14,593,464
5.03% due 07/17/30(f)	13,850,000	13,725,147
5.13% due 06/01/29(f)	6,350,000	6,362,074
Barclays plc		
4.48% due 11/11/29(m)	13,650,000	13,554,886
4.94% due 09/10/30(m)	9,150,000	9,165,945
4.52% due 02/24/32(m)	5,500,000	5,372,323
Societe Generale S.A.		
2.80% due 01/19/28(f),(m)	18,000,000	17,826,437
4.45% due 04/12/30(f),(m)	10,000,000	9,869,502
Macquarie Group Ltd.		
1.63% due 09/23/27(f),(m)	16,750,000	16,631,935
3.76% due 11/28/28(f),(m)	7,550,000	7,450,345
Lincoln Financial Global Funding		
4.63% due 08/18/30(f)	15,000,000	14,836,686
4.63% due 05/28/28(f)	8,750,000	8,743,986
Pershing Square Holdings Ltd.		
3.25% due 10/01/31(f)	25,600,000	22,886,428
JPMorgan Chase & Co.		
1.47% due 09/22/27(m)	15,000,000	14,900,186
5.04% due 01/23/28(m)	7,600,000	7,623,772
Fortitude Global Funding		
4.63% due 10/06/28(f)	17,750,000	17,557,968
5.50% due 06/12/31(f)	4,775,000	4,798,731
CNO Global Funding		
5.88% due 06/04/27(f)	13,100,000	13,247,022
4.88% due 12/10/27(f)	8,650,000	8,652,867
Jackson National Life Global Funding		
4.70% due 06/05/28(f)	13,700,000	13,653,486

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
FINANCIAL - 14.6% (continued)		
4.80% due 04/09/29(f)	8,100,000	$ 8,052,689
LPL Holdings, Inc.		
5.70% due 05/20/27	14,700,000	14,811,842
4.00% due 03/15/29(f)	4,450,000	4,325,926
4.63% due 11/15/27(f)	2,000,000	1,990,237
Nationwide Building Society		
2.97% due 02/16/28(f),(m)	11,300,000	11,185,016
4.65% due 07/14/29(f),(m)	9,300,000	9,296,406
American National Group, Inc.		
5.00% due 06/15/27	13,075,000	13,096,622
7.00% due 12/01/55(m)	4,375,000	4,272,058
Corebridge Global Funding		
4.65% due 08/20/27(f)	9,500,000	9,510,235
5.75% due 07/02/26(f)	7,250,000	7,250,290
Mutual of Omaha Companies, Global Funding		
5.00% due 04/01/30(f)	15,000,000	15,108,121
National Bank of Canada		
4.93% due 06/04/32(m)	9,850,000	9,827,467
5.60% due 07/02/27(m)	4,650,000	4,650,173
BNP Paribas S.A.		
4.89% due 06/30/30(f),(m)	14,450,000	14,448,002
Fidelis Insurance Holdings Ltd.		
4.88% due 06/30/30(f)	14,800,000	14,389,929
HSBC Holdings plc		
4.71% due 05/12/30(m)	7,300,000	7,268,960
5.13% due 03/03/31(m)	7,000,000	7,041,957
Protective Life Corp.		
4.70% due 01/15/31(f)	14,450,000	14,244,406
BPCE S.A.		
5.72% due 01/18/30(f),(m)	8,200,000	8,363,481
4.76% due 01/13/32(f),(m)	5,925,000	5,840,060
GA Global Funding Trust		
4.50% due 09/18/30(f)	14,650,000	14,195,692
CoStar Group, Inc.		
2.80% due 07/15/30(f)	15,280,000	13,747,763
Mizuho Financial Group, Inc.		
4.71% due 07/08/31(m)	13,800,000	13,715,327
Blue Owl Capital GP Stakes IV B		
4.88% due 10/30/28(h)	13,650,000	13,301,262
Brookfield Asset Management Ltd.		
4.65% due 11/15/30	13,050,000	12,879,420
Starwood Property Trust, Inc.		
5.25% due 10/15/28(f)	9,000,000	8,958,948
5.88% due 08/15/29(f)	3,320,000	3,329,923
SLM Corp.		
3.13% due 11/02/26	12,096,000	12,021,310
Equitable Financial Life Global Funding		
1.80% due 03/08/28(f)	12,000,000	11,430,526
American National Global Funding		
5.25% due 06/03/30(f)	11,150,000	11,160,568
Standard Chartered plc		
5.69% due 05/14/28(f),(m)	10,600,000	10,699,660

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
FINANCIAL - 14.6% (continued)		
Morgan Stanley		
4.71% due 03/12/32(m)	10,150,000	$ 10,024,568
3.77% due 01/24/29(m)	361,000	356,093
UWM Holdings LLC		
6.25% due 03/15/31(f)	11,000,000	9,803,456
6.63% due 02/01/30(f)	150,000	139,768
Cooperatieve Rabobank UA		
1.98% due 12/15/27(f),(m)	10,000,000	9,891,622
Citigroup, Inc.		
4.50% due 09/11/31(m)	10,000,000	9,869,818
TPG Operating Group II, LP		
4.88% due 05/15/31	10,000,000	9,858,832
Constellation Global Funding		
4.85% due 10/22/30(f)	10,000,000	9,793,720
Capital One Financial Corp.		
4.49% due 09/11/31(m)	9,900,000	9,713,820
Gabx Leasing LLC		
4.63% due 04/15/31(f)	9,500,000	9,367,365
Santander UK Group Holdings plc		
4.86% due 09/11/30(m)	8,700,000	8,693,156
VICI Properties, LP / VICI Note Co., Inc.		
4.63% due 12/01/29(f)	8,700,000	8,539,338
First American Financial Corp.		
4.00% due 05/15/30	7,860,000	7,556,260
Iron Mountain, Inc.		
4.88% due 09/15/27(f)	7,360,000	7,346,840
Enstar Group Ltd.		
4.95% due 06/01/29	7,300,000	7,272,706
FS KKR Capital Corp.		
2.63% due 01/15/27	7,400,000	7,263,429
OneMain Finance Corp.		
3.50% due 01/15/27	7,050,000	6,989,498
5.38% due 11/15/29	200,000	196,444
Rocket Companies, Inc.		
6.13% due 08/01/30(f)	6,850,000	6,967,628
Citadel Securities Global Holdings LLC		
5.13% due 01/27/32(f)	5,100,000	5,038,959
5.50% due 06/18/30(f)	1,900,000	1,924,275
F&G Global Funding		
4.50% due 01/09/29(f)	7,000,000	6,883,965
Insured Lending 1 Ltd.		
6.50% due 02/04/32(h),(k)	EUR 5,600,000	6,398,000
NatWest Group plc		
4.73% (SOFR + 1.10%) due 05/23/29◊	6,350,000	6,389,687
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28(f)	6,600,000	6,372,741
CrossCountry Intermediate HoldCo LLC		
6.50% due 10/01/30(f)	5,700,000	5,618,103
Avilease Capital Ltd.		
4.75% due 11/12/30(f)	3,225,000	3,153,693
5.50% due 06/30/31(f)	1,950,000	1,963,276

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
FINANCIAL - 14.6% (continued)		
Evercore, Inc.		
5.17% due 07/24/30(h)	5,000,000	$ 4,926,113
Deloitte LLP		
3.46% due 05/07/27(h)	4,500,000	4,435,119
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.		
3.88% due 03/01/31(f)	4,100,000	3,836,615
UBS AG		
4.63% due 02/16/32(m)	3,500,000	3,472,733
CBS Studio Center		
6.67% due 12/31/26(h)	10,000,000	3,435,805
SBA Communications Corp.		
3.13% due 02/01/29	3,472,000	3,322,110
Hunt Companies, Inc.		
5.25% due 04/15/29(f)	3,250,000	3,211,465
Encore Capital Group, Inc.		
6.63% due 04/15/31(f)	2,700,000	2,731,045
Blue Owl IV SR SEC A		
5.94% due 08/22/45(h)	2,678,000	2,591,485
PennyMac Financial Services, Inc.		
6.75% due 02/15/34(f)	2,550,000	2,447,790
Blue Owl IV SR SEC B		
5.94% due 08/22/45(h)	2,472,000	2,392,140
Aspen Insurance Holdings Ltd.		
5.75% due 07/01/30	1,600,000	1,640,923
Brookfield Finance, Inc.		
3.90% due 01/25/28	1,400,000	1,383,511
AMC East Communities LLC		
5.74% due 01/15/28(f)	884,625	886,152
Nassau Companies of New York		
7.88% due 07/15/30(f)	813,000	776,807
Old Republic International Corp.		
3.88% due 08/26/26	700,000	699,254
Assurant, Inc.		
4.90% due 03/27/28	350,000	350,359
United Wholesale Mortgage LLC		
5.50% due 04/15/29(f)	275,000	255,462
Total Financial		847,982,299
CONSUMER, NON-CYCLICAL - 3.3%		
Global Payments, Inc.		
2.90% due 05/15/30	28,801,000	26,435,964
4.88% due 11/15/30	14,250,000	14,008,805
3.20% due 08/15/29	2,199,000	2,074,513
Mobility Global, Inc.		
5.45% due 06/15/31(f)	14,900,000	15,061,043
Medline Borrower, LP		
3.88% due 04/01/29(f)	15,260,000	14,819,581
Element Fleet Management Corp.		
5.64% due 03/13/27(f)	9,925,000	9,993,106
4.80% due 05/29/29(f)	4,450,000	4,439,038
Medline Borrower, LP/Medline Co.-Issuer, Inc.		
5.00% due 06/15/31(f)	14,125,000	14,057,110

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
CONSUMER, NON-CYCLICAL - 3.3% (continued)		
Avantor Funding, Inc.		
4.63% due 07/15/28[f]	10,877,000	$ 10,762,821
3.88% due 11/01/29[f]	2,950,000	2,816,320
Williams Scotsman, Inc.		
4.63% due 08/15/28[f]	13,592,000	13,470,020
PRA Health Sciences, Inc.		
2.88% due 07/15/26[f]	10,280,000	10,273,257
Rentokil Terminix Funding plc		
4.63% due 04/23/31[f]	7,200,000	7,070,309
Danone S.A.		
2.95% due 11/02/26[f]	6,952,000	6,919,383
Valvoline, Inc.		
3.63% due 06/15/31[f]	7,434,000	6,836,941
U.S. Foods, Inc.		
7.25% due 01/15/32[f]	5,960,000	6,184,787
Royalty Pharma plc		
1.75% due 09/02/27	5,150,000	4,988,244
Sysco Corp.		
4.40% due 07/25/31	4,400,000	4,291,991
BAT Capital Corp.		
4.70% due 04/02/27	4,220,000	4,227,907
DRI Healthcare, LP		
5.35% due 03/24/31[h]	3,250,000	3,184,789
Tenet Healthcare Corp.		
6.75% due 05/15/31	2,650,000	2,714,676
Darling Global Finance B.V.		
4.50% due 07/15/32[f]	EUR 2,050,000	2,361,868
IQVIA, Inc.		
5.00% due 05/15/27[f]	2,300,000	2,298,742
Triton Container International Ltd. / TAL International Container Corp.		
5.15% due 02/15/33	2,130,000	2,091,907
Herc Holdings, Inc.		
7.00% due 06/15/30[f]	1,075,000	1,113,235
DaVita, Inc.		
4.63% due 06/01/30[f]	375,000	363,284
Smithfield Foods, Inc.		
4.25% due 02/01/27[f]	350,000	349,123
Total Consumer, Non-cyclical		193,208,764
CONSUMER, CYCLICAL - 2.1%		
LG Energy Solution Ltd.		
5.38% due 07/02/27[f]	9,650,000	9,713,803
5.38% due 07/02/29	4,550,000	4,597,623
5.00% due 04/02/29[f]	2,900,000	2,903,300
5.25% due 04/02/28[f]	1,000,000	1,005,809
Carnival Corp.		
5.13% due 05/01/29[f]	13,200,000	13,179,577
LG Electronics, Inc.		
5.63% due 04/24/27[f]	11,000,000	11,073,068
Newell Brands, Inc.		
8.50% due 06/01/28[f]	5,050,000	5,276,078
6.38% due 05/15/30	3,500,000	3,547,590
6.38% due 09/15/27	1,548,000	1,559,217

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
CONSUMER, CYCLICAL - 2.1% (continued)		
Polaris, Inc.		
6.95% due 03/15/29	8,700,000	$ 9,123,397
1011778 BC ULC / New Red Finance, Inc.		
3.88% due 01/15/28[f]	7,225,000	7,089,204
Vail Resorts, Inc.		
5.63% due 07/15/30[f]	7,000,000	6,991,272
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,350,000	6,934,673
VOC Escrow Ltd.		
5.00% due 02/15/28[f]	6,850,000	6,841,522
AS Mileage Plan IP Ltd.		
5.02% due 10/20/29[f]	6,720,000	6,660,263
5.31% due 10/20/31[f]	150,000	148,378
Alt-2 Structured Trust		
2.95% (WAC) due 12/31/49[◊,h]	6,708,421	6,214,774
Air Canada		
3.88% due 08/15/26[f]	4,550,000	4,544,282
Hyatt Hotels Corp.		
5.75% due 04/23/30	4,320,000	4,429,965
Lithia Motors, Inc.		
5.50% due 10/01/30[f]	4,000,000	3,950,625
Clarios Global, LP / Clarios US Finance Co.		
6.75% due 05/15/28[f]	3,275,000	3,322,947
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	1,984,577	1,909,064
3.00% due 10/15/28	1,235,113	1,195,810
Lindblad Expeditions LLC		
7.00% due 09/15/30[f]	225,000	232,637
Total Consumer, Cyclical		122,444,878
ENERGY - 1.7%		
Plains All American Pipeline, LP / PAA Finance Corp.		
4.70% due 01/15/31	14,825,000	14,696,846
ONEOK, Inc.		
4.95% due 10/15/32	14,000,000	13,898,691
BP Capital Markets plc		
4.88%[m,n]	6,280,000	6,207,873
6.13%[m,n]	2,675,000	2,722,620
Cheniere Energy Partners, LP		
4.50% due 10/01/29	8,700,000	8,642,049
DT Midstream, Inc.		
4.13% due 06/15/29[f]	8,700,000	8,526,158
Targa Resources Corp.		
4.90% due 09/15/30	7,500,000	7,516,486
Sunoco, LP		
4.50% due 10/01/29[f]	7,652,000	7,431,528
5.88% due 07/15/27[f]	80,000	79,965
HF Sinclair Corp.		
5.50% due 09/01/32	5,575,000	5,608,717
Viper Energy Partners LLC		
4.90% due 08/01/30	5,500,000	5,481,732
Venture Global LNG, Inc.		
9.50% due 02/01/29[f]	4,600,000	4,951,215

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
ENERGY - 1.7% (continued)		
Venture Global Plaquemines LNG LLC		
6.13% due 12/15/30[f]	2,800,000	$ 2,864,842
6.50% due 01/15/34[f]	2,000,000	2,083,964
Targa Resources Partners, LP / Targa Resources Partners Finance Corp.		
5.50% due 03/01/30	4,800,000	4,838,900
CVR Energy, Inc.		
7.50% due 02/15/31[f]	2,940,000	2,926,007
5.75% due 02/15/28[f]	1,359,000	1,355,902
Buckeye Partners, LP		
3.95% due 12/01/26	920,000	914,193
Total Energy		100,747,688
TECHNOLOGY - 1.2%		
Oracle Corp.		
4.45% due 09/26/30	25,825,000	24,930,575
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	22,350,000	22,169,213
3.25% due 02/15/29	810,000	774,427
Salesforce, Inc.		
4.65% due 03/15/29	14,060,000	14,052,715
SS&C Technologies, Inc.		
6.50% due 06/01/32[f]	3,000,000	3,025,593
5.50% due 09/30/27[f]	2,300,000	2,299,629
Qorvo, Inc.		
3.38% due 04/01/31[f]	1,200,000	1,096,083
4.38% due 10/15/29	963,000	928,257
TeamSystem SpA		
5.45% (3 Month EURIBOR + 3.25%) due 07/01/32[◊,f]	EUR 1,100,000	1,234,748
NCR Voyix Corp.		
5.13% due 04/15/29[f]	636,000	620,435
MSCI, Inc.		
3.88% due 02/15/31[f]	379,000	358,905
Total Technology		71,490,580
INDUSTRIAL - 1.1%		
GXO Logistics, Inc.		
6.25% due 05/06/29	15,000,000	15,506,727
EMRLD Borrower, LP / Emerald Co.-Issuer, Inc.		
6.63% due 12/15/30[f]	14,064,000	14,378,105
Hexcel Corp.		
4.90% due 05/15/31	5,775,000	5,757,574
Standard Industries, Inc.		
4.38% due 07/15/30[f]	5,600,000	5,318,603
Penske Truck Leasing Co., LP / PTL Finance Corp.		
5.25% due 07/01/29[f]	4,750,000	4,809,018
4.20% due 04/01/27[f]	500,000	498,244
Vontier Corp.		
2.40% due 04/01/28	3,900,000	3,745,383
TransDigm, Inc.		
6.88% due 12/15/30[f]	3,420,000	3,514,734
GATX Corp.		
3.85% due 03/30/27	2,900,000	2,886,834

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
INDUSTRIAL - 1.1% (continued)		
3.50% due 03/15/28	200,000	$ 196,159
Berry Global, Inc.		
5.80% due 06/15/31	2,500,000	2,592,302
Esab Corp.		
5.63% due 04/01/31[f]	900,000	900,977
Maxam Prill SARL		
7.75% due 07/15/30[f]	500,000	515,123
Total Industrial		60,619,783
COMMUNICATIONS - 0.8%		
SoftBank Corp.		
4.70% due 07/09/30[f]	14,000,000	13,831,130
Space Exploration Technologies Corp.		
5.35% due 07/15/31[f]	13,820,000	13,783,997
NTT Finance Corp.		
4.71% (SOFR + 1.08%) due 07/16/28[◊,f]	5,000,000	5,039,098
4.62% due 07/16/28[f]	1,600,000	1,596,152
Match Group Holdings II LLC		
4.63% due 06/01/28[f]	4,775,000	4,709,804
4.13% due 08/01/30[f]	1,880,000	1,769,376
Bell Telephone Co. of Canada or Bell Canada		
6.88% due 09/15/55[m]	3,360,000	3,434,471
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,250,000	2,895,604
Sirius XM Radio LLC		
3.13% due 09/01/26[f]	190,000	189,347
3.88% due 09/01/31[f]	75,000	68,123
CSC Holdings LLC		
4.13% due 12/01/30[f]	250,000	148,551
AMC Networks, Inc.		
4.25% due 02/15/29	6,000	5,304
Total Communications		47,470,957
UTILITIES - 0.6%		
Liberty Utilities Co.		
5.10% due 05/15/31[f]	14,510,000	14,475,136
NRG Energy, Inc.		
4.45% due 06/15/29[f]	9,096,000	8,959,305
Pinnacle West Capital Corp.		
4.90% due 05/15/28	4,200,000	4,214,826
PacifiCorp		
7.38% due 09/15/55[m]	2,750,000	2,777,896
NiSource, Inc.		
5.75% due 07/15/56[m]	1,175,000	1,173,298
WEC Energy Group, Inc.		
5.63% due 05/15/56[m]	1,175,000	1,167,903
Southern Co.		
3.75% due 09/15/51[m]	701,000	698,607
Total Utilities		33,466,971

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 26.2% (continued)		
TRANSPORTATION - 0.3%		
AITX Finco LLC 5.38% due 10/23/30(h)	11,500,000	$ 11,367,207
Stolthaven Houston, Inc. 5.88% due 07/17/31(h)	4,656,000	4,662,525
Total Transportation		16,029,732
INFRASTRUCTURE - 0.2%		
QTS Project Thunder 5.12% due 08/21/30(h)	10,000,000	9,795,305
QTS Good News Facility 6.66% (SOFR + 3.00%) due 10/09/28◊,(h)	3,751,549	3,751,549
Total Infrastructure		13,546,854
BASIC MATERIALS - 0.2%		
Compass Minerals International, Inc. 8.00% due 07/01/30(f)	5,498,000	5,798,185
Alumina Pty Ltd. 6.13% due 03/15/30(f)	2,442,000	2,476,545
Minerals Technologies, Inc. 5.00% due 07/01/28(f)	90,000	89,325
Total Basic Materials		8,364,055
REAL ESTATE - 0.1%		
Harmoni Towers LLC 5.22% due 10/30/30(h)	5,100,000	5,027,830
Total Corporate Bonds (Cost $1,543,285,492)		1,520,400,391
SENIOR FLOATING RATE INTERESTS - 4.2%		
CONSUMER, CYCLICAL - 1.2%		
Flutter Financing BV 5.73% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 06/04/32◊	10,890,000	10,832,174
Allwyn Entertainment Financing US LLC 6.18% (3 Month Term SOFR + 2.50%) due 01/18/33◊	9,125,000	8,999,531
Bombardier Produits Récréatifs, Inc. 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/13/29◊	4,515,875	4,510,862
5.89% (1 Month Term SOFR + 2.25%) due 01/22/31◊	3,981,308	3,976,212
Allison Transmission, Inc. 5.38% (1 Month Term SOFR + 1.75%) due 11/05/32◊	6,633,375	6,620,971
Peer Holding III BV 5.98% (3 Month Term SOFR + 2.25%) due 10/14/32◊	5,985,000	5,983,743
Scientific Games Holdings, LP 5.85% (3 Month EURIBOR + 3.75%) due 04/04/29◊	EUR 5,150,000	5,800,853
Beach Acquisition Bidco LLC 6.39% (1 Month Term SOFR + 2.75%) due 09/12/32◊	3,034,769	3,046,696

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.2% (continued)		
CONSUMER, CYCLICAL - 1.2% (continued)		
5.18% (1 Month EURIBOR + 3.00%) due 09/12/32◊	EUR 1,600,000	$ 1,831,199
Entain Holdings (Gibraltar) Ltd. 5.98% (3 Month Term SOFR + 2.25%) due 07/31/32◊	3,910,450	3,903,920
AS Mileage Plan IP Ltd. 5.64% (3 Month Term SOFR + 2.00%) due 05/12/33◊	3,130,000	3,116,322
Clarios Global, LP 4.76% (1 Month EURIBOR + 2.75%) due 01/28/32◊	EUR 2,250,000	2,575,895
Aramark Services, Inc. 5.39% (1 Month Term SOFR + 1.75%) due 06/22/30◊	2,514,064	2,512,807
Six Flags Entertainment Corp. 5.64% (1 Month Term SOFR + 2.00%) due 05/01/31◊	2,345,462	2,320,905
Pacific Bells LLC 7.23% (3 Month Term SOFR + 3.50%, Rate Floor: 0.50%) due 11/13/28◊	1,521,254	1,523,399
DK Crown Holdings, Inc. 5.37% (1 Month Term SOFR + 1.75%) due 03/04/32◊	1,234,994	1,232,030
Total Consumer, Cyclical		68,787,519
FINANCIAL - 0.9%		
Jane Street Group LLC 5.67% (3 Month Term SOFR + 2.00%) due 12/15/31◊	12,292,422	12,170,481
Citadel Securities Global Holdings LLC 5.66% (3 Month Term SOFR + 2.00%) due 10/31/31◊	7,246,398	7,228,790
Kroll, Inc. 6.73% (3 Month Term SOFR + 3.00%) (in-kind rate was 2.75%) due 09/13/32◊,(h),(o)	5,746,431	5,726,538
8.89% (1 Month Term SOFR + 5.25%, Rate Floor: 0.50%) due 09/13/32◊,(h)	110,000	110,000
Asurion LLC 7.91% (3 Month Term SOFR + 4.25%) due 09/19/30◊	4,962,406	4,903,502
Focus Financial Partners LLC 6.14% (1 Month Term SOFR + 2.50%) due 09/15/31◊	4,801,470	4,679,032
Eagle Point Holdings Borrower LLC 7.44% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,(h)	3,480,667	3,480,667
7.49% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,(h)	880,667	880,667
Outfront Media Capital LLC 5.40% (1 Month Term SOFR + 1.75%) due 09/24/32◊	4,200,000	4,192,650

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.2% (continued)		
FINANCIAL - 0.9% (continued)		
CPI Holdco B LLC 5.64% (1 Month Term SOFR + 2.00%) due 05/17/31◊	3,913,576	$ 3,896,043
Citco Funding LLC 5.66% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/30/33◊	2,238,750	2,231,161
Virtu Financial 6.14% (1 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 06/21/31◊	2,079,000	2,077,961
HarbourVest Partners, LP 5.73% (3 Month Term SOFR + 2.00%) due 04/19/30◊,(h)	1,890,500	1,883,411
Starwood Property Mortgage LLC 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/02/30◊	1,483,515	1,478,575
Total Financial		54,939,478
ENERGY - 0.6%		
ITT Holdings LLC 5.62% (1 Month Term SOFR + 1.98%, Rate Floor: 0.50%) due 10/11/30◊	10,067,827	10,048,094
Colossus Acquireco LLC 5.37% (3 Month Term SOFR + 1.75%) due 07/30/32◊	7,150,471	7,099,846
Transmontaigne Operating Co., LP 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 1.50%) due 03/16/30◊	5,930,972	5,928,481
Buckeye Partners, LP 5.39% (1 Month Term SOFR + 1.75%) due 11/22/32◊	5,034,878	5,047,969
WhiteWater Matterhorn Holdings LLC 5.50% (3 Month Term SOFR + 1.75%) due 06/16/32◊	2,384,025	2,364,857
Whitewater Whistler Holdings LLC 5.50% (3 Month Term SOFR + 1.75%) due 02/15/30◊	2,257,503	2,257,097
Calcasieu Pass Funding LLC 6.95% (6 Month Term SOFR + 3.25%) due 04/11/33◊	1,000,000	1,001,810
AI GCX Holdings LLC 5.86% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/17/32◊	349,125	348,999
Total Energy		34,097,153
INDUSTRIAL - 0.3%		
TransDigm, Inc. 5.89% (1 Month Term SOFR + 2.25%) due 03/22/30◊	6,600,125	6,600,521
Genesee & Wyoming, Inc. 5.48% (3 Month Term SOFR + 1.75%) due 04/10/31◊	3,640,326	3,623,034

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.2% (continued)		
INDUSTRIAL - 0.3% (continued)		
Enviri Corp. 6.01% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 06/09/28◊	3,099,364	$ 3,086,440
Owens-Illinois Group, Inc. 6.64% (1 Month Term SOFR + 3.00%) due 09/30/32◊	2,985,000	2,956,075
Lernen US Finco LLC 6.30% (6 Month EURIBOR + 3.75%) due 04/25/29◊	EUR 1,500,000	1,710,648
Brown Group Holding LLC 6.14% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/01/31◊	980,081	981,953
SBA Senior Finance II LLC 5.40% (1 Month Term SOFR + 1.75%) due 01/25/31◊	733,125	733,587
Merlin Buyer, Inc. 7.73% (3 Month Term SOFR + 4.00%) due 04/15/33◊	450,000	450,563
Total Industrial		20,142,821
UTILITIES - 0.3%		
Calpine Construction Finance Co, LP 5.39% (1 Month Term SOFR + 1.75%) due 07/31/30◊	7,100,000	7,089,989
NRG Energy, Inc. 5.42% (3 Month Term SOFR + 1.75%) due 04/16/31◊	6,929,114	6,918,512
Meade Pipeline Co. LLC 5.68% (3 Month Term SOFR + 2.00%) due 09/22/32◊	2,450,000	2,448,775
Total Utilities		16,457,276
CONSUMER, NON-CYCLICAL - 0.3%		
Women's Care Holdings, Inc. 8.26% (3 Month Term SOFR + 4.50%, Rate Floor: 1.75%) due 01/15/28◊	4,420,597	4,265,876
Lernen US Finco LLC 7.01% (3 Month Term SOFR + 3.50%) due 10/27/31◊	2,326,588	2,285,152
Corpay Technologies Operating Co. LLC 5.39% (1 Month Term SOFR + 1.75%) due 11/05/32◊	2,288,510	2,281,553
Froneri US, Inc. 5.88% (6 Month Term SOFR + 2.25%) due 09/30/31◊	2,281,989	2,264,212
Upbound Group, Inc. 6.43% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 08/13/32◊	2,054,452	2,055,314
Option Care Health, Inc. 5.39% (1 Month Term SOFR + 1.75%) due 09/16/32◊	1,786,500	1,787,393

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.2% (continued)		
CONSUMER, NON-CYCLICAL - 0.3% (continued)		
Concentra Health Services, Inc. 5.64% (1 Month Term SOFR + 2.00%) due 07/26/31◊	395,000	$ 395,328
WEX, Inc. 5.39% (1 Month Term SOFR + 1.75%) due 03/05/32◊	395,990	394,319
Total Consumer, Non-cyclical		15,729,147
INFRASTRUCTURE - 0.2%		
QTS Good News Facility 6.37% (SOFR + 3.00%) due 10/09/28◊,(h)	11,450,000	11,437,768
COMMUNICATIONS - 0.2%		
Discovery Global Holdings, Inc. 6.14% (1 Month Term SOFR + 2.50%) due 06/20/33◊	5,933,654	5,933,120
Zephyr Bidco Ltd. due 07/20/28(i)	EUR 1,000,000	1,125,683
Midcontinent Communications 6.14% (1 Month Term SOFR + 2.50%) due 08/16/31◊	668,299	658,696
Zayo Group Holdings, Inc. 6.76% (1 Month Term SOFR + 3.00%) (in-kind rate was 0.50%) due 03/11/30◊,(o)	567,105	566,855
Virgin Media Bristol LLC 6.97% (6 Month Term SOFR + 3.18%) due 03/31/31◊	600,000	530,082
Charter Communications Operating LLC 5.69% (3 Month Term SOFR + 2.00%) due 12/07/30◊	98,985	97,661
Total Communications		8,912,097
TECHNOLOGY - 0.1%		
World Wide Technology Holding Co. LLC 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 03/01/30◊	2,561,098	2,546,167
Kaseya, Inc. 6.91% (3 Month Term SOFR + 3.25%) due 03/22/32◊	2,935,139	2,258,413
Datix Bidco Ltd. 8.73% (6 Month SONIA + 5.00%) due 04/30/31◊,(h)	GBP 968,800	1,277,640
8.73% (6 Month Term SOFR + 5.00%, Rate Floor: 0.50%) due 04/30/31◊,(h)	275,000	273,463
Blue Finco SARL 6.98% (3 Month Term SOFR + 3.25%) due 07/12/32◊	544,500	519,589
Total Technology		6,875,272
BASIC MATERIALS - 0.1%		
Minerals Technologies, Inc. 5.64% (1 Month Term SOFR + 2.00%) due 11/26/31◊	3,447,500	3,447,500

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 4.2% (continued)		
BASIC MATERIALS - 0.1% (continued)		
Arsenal AIC Parent LLC 6.39% (1 Month Term SOFR + 2.75%) due 08/18/30◊	1,749,024	$ 1,753,396
Total Basic Materials		5,200,896
Total Senior Floating Rate Interests (Cost $243,543,891)		242,579,427
REPURCHASE AGREEMENTS(p) - 2.1%		
Bank of America Securities, Inc. issued 06/30/26 at 3.63% due 07/01/26	40,854,329	40,854,329
J.P. Morgan Securities LLC issued 06/30/26 at 3.64% due 07/01/26	34,045,274	34,045,274
BNP Paribas issued 06/30/26 at 3.62% due 07/01/26	30,640,747	30,640,747
Bank of Montreal issued 06/30/26 at 3.61% due 07/01/26	17,703,543	17,703,543
Total Repurchase Agreements (Cost $123,243,893)		123,243,893
FOREIGN GOVERNMENT DEBT - 0.1%		
Eagle Funding Luxco SARL 5.50% due 08/17/30(f)	7,000,000	7,028,350
Total Foreign Government Debt (Cost $6,985,123)		7,028,350
U.S. GOVERNMENT SECURITIES - 0.1%		
U.S. Treasury Inflation Indexed Bonds 1.38% due 07/15/33(d),(q)	5,668,957	5,437,672
Total U.S. Government Securities (Cost $5,627,408)		5,437,672
MUNICIPAL BONDS - 0.1%		
CALIFORNIA - 0.1%		
California Public Finance Authority Revenue Bonds 1.55% due 10/15/26	3,145,000	3,119,768
Total Municipal Bonds (Cost $3,145,000)		3,119,768
U.S. TREASURY BILLS - 0.0%		
U.S. Treasury Bills due 07/14/26(d),(r),(s)	1,450,000	1,448,128
Total U.S. Treasury Bills (Cost $1,448,128)		1,448,128

	CONTRACTS/ NOTIONAL VALUE	
LISTED OPTIONS PURCHASED - 0.0%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $97.50 (Notional Value $354,424,400)	1,478	147,800

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS PURCHASED - 0.0% (continued)		
Call Options on: (continued)		
Interest Rate Options (continued)		
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $97.50 (Notional Value $352,872,163)	1,469	$ 18,362
Total Listed Options Purchased (Cost $1,377,392)		166,162
OTC INTEREST RATE SWAPTIONS PURCHASED[†] - 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%	88,376,000	106,812
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	49,097,000	59,339
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	49,098,000	44,637
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	49,097,000	44,636
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	79,003,000	38,409
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	29,459,000	35,054
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	29,458,000	35,053
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	59,044,000	27,537
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,243,000	26,956
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,243,000	26,956
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,243,000	26,956
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	40,242,000	26,955

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[†] - 0.0% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	38,597,000	$ 18,765
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	59,090,000	18,619
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	29,451,000	13,736
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	29,400,000	9,264
Total OTC Interest Rate Swaptions Purchased (Cost $4,350,630)		559,684
Total Investments - 111.0% (Cost $6,511,608,317)		$ 6,438,856,942
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 $352,872,163)	1,469	(18,363)
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $98.00 (Notional Value $354,424,400)	1,478	(101,612)
Total Listed Options Written (Premium received $692,196)		(119,975)
OTC INTEREST RATE SWAPTIONS WRITTEN[†] - (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%	35,665,000	(243)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	35,665,000	(243)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	25,475,000	(354)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	25,475,000	(354)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[†] - (0.1)% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	40,760,000	$ (354)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	40,760,000	(354)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,243,000	(3,814)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,242,000	(3,814)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,243,000	(3,815)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	40,243,000	(3,815)
Total Interest Rate Swaptions		(17,160)
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	29,451,000	(115,310)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	29,400,000	(115,586)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	29,458,000	(152,295)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	29,459,000	(152,300)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	38,597,000	(152,996)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[†] - (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%	25,475,000	$ (165,229)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	25,475,000	(165,229)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	59,044,000	(231,175)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	59,090,000	(232,312)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	49,097,000	(255,190)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	35,665,000	(268,988)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	35,665,000	(268,988)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	40,760,000	(276,669)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	40,760,000	(276,669)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	79,003,000	(309,321)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	88,376,000	(459,350)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	98,195,000	(510,386)
Total Interest Rate Swaptions		(4,107,993)
Total OTC Interest Rate Swaptions Written (Premium received $4,430,184)		(4,125,153)
Other Assets & Liabilities, net - (10.9)%		(634,581,859)
Total Net Assets - 100.0%		$ 5,800,029,955

~ 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] Affiliated issuer.
[b] A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
[c] Rate indicated is the 7-day yield as of June 30, 2026.
[d] All or a portion of this security is pledged as collateral for futures and swap agreements at June 30, 2026.
[e] Security is an interest-only strip.
[f] Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) liquid securities is $3,806,960,741 (cost $3,841,691,830), or 65.6% of total net assets.
[g] 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.
[h] Value determined based on Level 3 inputs .
[i] Security is unsettled at period end and may not have a stated effective rate.
[j] Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
[k] 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 $6,398,050 (cost $6,494,880), or 0.1% of total net assets .
[l] Security is in default of interest and/or principal obligations.
[m] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[n] Perpetual maturity.
[o] Payment-in-kind security.
[p] Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
[q] Face amount of security is adjusted for inflation.
[r] Rate indicated is the effective yield at the time of purchase.
[s] Zero coupon rate security.
[t] Swaptions additional disclosure in the swaptions table below for more information on swaptions.

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

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation[a]
Interest Rate Futures Contracts Purchased				
U.S. Treasury 2 Year Note Futures Contracts	625	Sep 2026	$ 128,833,008	$ 8,940

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 47,600,000	$ (1,233,267)	$ (940,674)	$ (292,593)

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	$ 55,600,000	$ 1,234,527	$ 1,054,661	$ 179,866

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	$ 1,069,000	$ (109,366)	$ (45,191)	$ (64,175)

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	3.76%	Annually	05/13/31	$ 640,000,000	$ 4,142,782	$ —	$ 4,142,782
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.49%	Annually	08/13/34	45,000,000	1,638,026	3,258	1,634,768
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	08/12/34	74,200,000	2,392,783	1,528,467	864,316
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.71%	Annually	06/03/32	75,000,000	834,682	711	833,971
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	01/03/27	190,000,000	533,265	196	533,069
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.37%	Annually	07/03/27	60,000,000	451,651	86	451,565
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.05%	Annually	02/04/27	160,000,000	332,510	174	332,336
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.92%	Annually	12/18/34	34,100,000	88,260	526	87,734
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.12%	Annually	07/17/40	57,500,000	65,310	861	64,449

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)]
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.18%	Annually	07/30/45	$ 12,500,000	$ 46,122	$ 451	$ 45,671
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.11%	Annually	12/23/39	17,000,000	(1,581)	444	(2,025)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.95%	Annually	07/02/29	300,000,000	(15,198)	—	(15,198)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.74%	Annually	05/13/29	50,000,000	(290,391)	—	(290,391)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.29%	Annually	09/09/30	24,225,000	(671,389)	(355,573)	(315,816)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.68%	Annually	06/03/27	150,000,000	(444,143)	310	(444,453)
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.89%	Annually	07/30/35	101,050,000	812,061	1,396,767	(584,706)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.72%	Annually	04/02/27	425,000,000	(734,414)	511	(734,925)
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.36%	Annually	10/16/30	181,000,000	(3,922,864)	(2,691,732)	(1,231,132)
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	181,100,000	(984,580)	341,062	(1,325,642)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.42%	Annually	09/02/27	175,000,000	(1,914,917)	107,730	(2,022,647)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.47%	Annually	09/23/31	120,680,000	(2,450,429)	(83,736)	(2,366,693)

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	3.75%	Annually	05/13/28	$ 1,985,000,000	$ (9,078,101)	$ (1,634,086)	$ (7,444,015)
								$ (9,170,555)	$ (1,383,573)	$ (7,786,982)

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount		Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	26,773,000	31,000,644	USD	07/15/26	$ 393,900
Bank of America, N.A.	GBP	Sell	970,000	1,301,186	USD	07/15/26	14,800
Citibank, N.A.	EUR	Buy	1,455,000	1,674,886	USD	07/15/26	(11,538)
							$ 397,162

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%	$ 88,376,000	$ 106,812
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	49,097,000	59,339
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	49,098,000	44,637
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	49,097,000	44,636
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	79,003,000	38,409
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	29,459,000	35,054
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	29,458,000	35,053
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	59,044,000	27,537
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	40,243,000	26,956
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	40,243,000	26,956
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	40,243,000	26,956

OTC Interest Rate Swaptions Purchased (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	$ 40,242,000	$ 26,955
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	38,597,000	18,765
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	59,090,000	18,619
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	29,451,000	13,736
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	29,400,000	9,264
								$ 559,684

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%	$ 35,665,000	$ (243)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	35,665,000	(243)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	25,475,000	(354)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	40,760,000	(354)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	40,760,000	(354)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	25,475,000	(354)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	40,242,000	(3,814)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	40,243,000	(3,814)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	40,243,000	(3,815)

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
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	$ 40,243,000	$ (3,815)
								$ (17,160)
Put								
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	29,451,000	(115,310)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	29,400,000	(115,586)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	29,458,000	(152,295)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	29,459,000	(152,300)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/28/26	3.95%	38,597,000	(152,996)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	25,475,000	(165,229)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	25,475,000	(165,229)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	59,044,000	(231,175)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	59,090,000	(232,312)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	49,097,000	(255,190)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	35,665,000	(268,988)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	35,665,000	(268,988)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	40,760,000	(276,669)

LIMITED DURATION FUND

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
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	$ 40,760,000	$ (276,669)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	79,003,000	(309,321)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	88,376,000	(459,350)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	98,195,000	(510,386)
								$ (4,107,993)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

(a) Includes cumulative appreciation (depreciation).

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
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