	SHARES	VALUE
COMMON STOCKS - 0.1%		
COMMUNICATIONS - 0.1%		
LuxCo 3 SARL	113,237	$ 2,230,654
Xplore, Inc.	204,119	143,938
Total Communications		2,374,592
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate[(a)]	743	1,035,873
BP Holdco LLC[(a),(b)]	37,539	17,461
Targus, Inc.[(a)]	25,546	227
YAK BLOCKER 2 LLC[(a)]	143,212	14
Total Industrial		1,053,575
CONSUMER, CYCLICAL - 0.0%		
SHO Holding I Corp.[(a)]	1,150	903,398
Accuride Corp.[(a),(b)]	3,399,497	340
Accuride Liquidating Trust[(a),(b)]	209	—
Total Consumer, Cyclical		903,738
FINANCIAL - 0.0%		
Checkers Holdings, Inc.[(a)]	158,620	365,570
Pershing Square Tontine Holdings, Ltd. — Class A[(a),(c)]	6,864,930	687
Total Financial		366,257
CONSUMER, NON-CYCLICAL - 0.0%		
WW International, Inc.*	20,023	319,968
Save-A-Lot[(a)]	1,053,728	105
Total Consumer, Non-cyclical		320,073
Total Common Stocks (Cost $5,944,505)		5,018,235
PREFERRED STOCKS - 4.3%		
FINANCIAL - 3.2%		
Goldman Sachs Group, Inc.		
4.13%	20,500,000	20,402,156
7.50%	13,600,000	14,265,611
6.13%	4,250,000	4,259,868
6.85%	4,069,000	4,183,741
Bank of America Corp.		
6.25%	11,900,000	12,042,967
6.63%	11,550,000	11,907,807
4.38%	9,726,000	9,690,423
6.13%	3,900,000	3,934,659
Citigroup, Inc.		
6.88%	14,050,000	14,388,858
6.63%	12,060,000	12,286,692
6.75%	5,600,000	5,678,170
6.25%	111,600	2,807,856
Wells Fargo & Co.		
6.13%	24,650,000	24,941,807
6.85%	8,250,000	8,573,656
Charles Schwab Corp.		
4.00%	18,700,000	17,546,937
6.10%	15,225,000	15,228,349
JPMorgan Chase & Co.		
6.50%	20,000,000	20,480,220
6.10%	10,025,000	10,151,918
Bank of New York Mellon Corp.		
3.75%	20,550,000	20,406,173
5.95%	1,650,000	1,655,640

	SHARES	VALUE
PREFERRED STOCKS - 4.3% (continued)		
FINANCIAL - 3.2% (continued)		
Corebridge Financial, Inc.		
6.88%	12,503,000	$ 13,010,497
State Street Corp.		
6.70%	9,590,000	9,938,449
6.45%	1,100,000	1,121,371
American National Group, Inc.		
7.38%	369,000	8,660,430
Jackson Financial, Inc.		
8.00%	284,000	7,165,320
Globe Life, Inc.		
4.25% due 06/15/61	454,000	6,900,800
CNO Financial Group, Inc.		
5.13% due 11/25/60	321,950	5,334,711
Selective Insurance Group, Inc.		
4.60%	246,000	3,876,960
Keenova	37,667	3,659,989
Par Health	37,667	244,835
First Republic Bank		
4.25%	803,675	161
4.50%	238,300	48
Total Financial		294,747,079
GOVERNMENT - 0.4%		
CoBank ACB		
4.25%	24,825,000	24,526,387
7.13%	2,500,000	2,530,190
Federal Agricultural Mortgage Corp.		
5.75%	272,820	5,686,933
Total Government		32,743,510
COMMUNICATIONS - 0.3%		
AT&T Mobility II LLC		
6.80%[(a)]	27,000	27,401,340
ENERGY - 0.2%		
Venture Global LNG, Inc.		
9.00%[(d)]	21,960,000	21,439,882
UTILITIES - 0.1%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 06/01/85	248,975	6,057,562
6.50% due 04/15/86	241,500	6,042,330
Total Utilities		12,099,892
CONSUMER, NON-CYCLICAL - 0.1%		
Ingenovis Health, LP[(a)]	10,954	10,953,863
Total Preferred Stocks (Cost $430,369,541)		399,385,566
PRIVATE FUNDS[(e)] - 0.4%		
FTAI Aircraft Leasing Offshore SPV, LP[(b)]		33,446,745
Total Private Funds (Cost $31,744,252)		33,446,745
WARRANTS - 0.0%		
Pershing Square SPARC Holdings, Ltd. Expiring 12/31/49*[,(a),(c)]	1,716,232	172

	SHARES	VALUE
WARRANTS - 0.0% (continued)		
Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	128,004	$ 90
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/27*,[a],[c]	762,770	76
Total Warrants (Cost $296,403)		338
RIGHTS - 0.0%		
COMMUNICATIONS - 0.0%		
Xplore, Inc.[a]	15,561	2
Total Rights (Cost $–)		2
EXCHANGE-TRADED FUNDS[f] - 1.1%		
SPDR S&P 500 ETF Trust	99,100	74,004,907
Guggenheim Ultra Short Income ETF[b]	652,700	32,716,392
Total Exchange-Traded Funds (Cost $101,390,929)		106,721,299
MUTUAL FUNDS - 3.3%		
Guggenheim Limited Duration Fund — Class R6[b]	5,905,042	144,496,380
Guggenheim Ultra Short Duration Fund — Institutional Class[b]	5,716,880	57,511,808
NAA Risk Managed Real Estate Fund — Institutional Shares	1,159,375	42,676,596
NAA Opportunity Fund — Institutional Shares	1,041,997	35,719,654
Guggenheim Strategy Fund III[b]	1,179,755	29,246,123
Total Mutual Funds (Cost $301,220,765)		309,650,561
MONEY MARKET FUNDS[f] - 1.8%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.52%[g]	83,386,322	83,386,322
BNY Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.53%[g]	67,128,321	67,128,321
BNY Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.52%[g]	16,752,356	16,752,356
Total Money Market Funds (Cost $167,266,999)		167,266,999

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9%		
FINANCIAL - 10.2%		
Insured Lending 1 Ltd.		
6.50% due 02/04/32[a],[h]	EUR 41,750,000	47,699,375

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
FINANCIAL - 10.2% (continued)		
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31[d]	33,375,000	$ 34,508,281
6.13% due 11/01/32[d]	5,000,000	5,001,040
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[d]	31,500,000	28,161,034
3.25% due 11/15/30	9,480,000	8,717,760
5.50% due 10/28/32[d]	2,000,000	1,978,990
Global Atlantic Fin Co.		
7.25% due 03/01/56[d],[i]	26,560,000	26,030,098
7.95% due 10/15/54[d],[i]	7,671,000	7,725,165
Encore Capital Group, Inc.		
8.50% due 05/15/30[d]	12,100,000	12,850,793
6.63% due 06/01/32[d]	6,350,000	6,358,839
5.44% due 07/15/33	EUR 3,580,000	4,141,074
6.63% due 04/15/31[d]	3,800,000	3,843,692
Wilton RE Ltd.		
6.00%[d],[i],[j]	27,267,000	25,933,074
Allianz SE		
6.55%[d],[i],[j]	13,000,000	13,181,233
6.50%[d],[i],[j]	12,400,000	12,456,234
American National Group, Inc.		
6.00% due 07/15/35	16,275,000	16,214,211
7.00% due 12/01/55[i]	7,550,000	7,372,351
Enstar Group Ltd.		
6.69% due 07/15/37[d],[i]	13,325,000	13,353,007
7.50% due 04/01/45[d],[i]	9,650,000	10,187,158
Liberty Mutual Group, Inc.		
4.30% due 02/01/61[d]	36,940,000	23,486,866
Reinsurance Group of America, Inc.		
6.38% due 09/15/56[i]	18,666,000	18,514,141
6.65% due 09/15/55[i]	4,460,000	4,509,221
PennyMac Financial Services, Inc.		
7.13% due 11/15/30[d]	9,275,000	9,399,109
6.75% due 02/15/34[d]	6,500,000	6,239,466
7.88% due 12/15/29[d]	3,675,000	3,821,702
5.75% due 09/15/31[d]	3,750,000	3,557,191
Nationwide Financial Services, Inc.		
6.75% due 05/15/37	22,377,000	22,355,966
Sherwood Financing plc		
7.63% due 12/15/29[d]	EUR 12,190,000	14,169,032
7.63% due 12/15/29	EUR 3,900,000	4,533,160
7.90% (3 Month EURIBOR + 5.50%) due 12/15/29◊	EUR 2,882,000	3,309,160
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28[d]	22,740,000	21,956,989
Fidelis Insurance Holdings Ltd.		
7.75% due 06/15/55[i]	20,500,000	21,621,473
Equitable Holdings, Inc.		
6.70% due 03/28/55[i]	20,500,000	21,062,397
UWM Holdings LLC		
6.25% due 03/15/31[d]	16,385,000	14,602,694
6.63% due 02/01/30[d]	6,500,000	6,056,602

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
FINANCIAL - 10.2% (continued)		
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.		
3.88% due 03/01/31[d]	21,650,000	$ 20,259,200
CrossCountry Intermediate HoldCo LLC		
6.75% due 12/01/32[d]	11,200,000	10,813,310
6.50% due 10/01/30[d]	8,219,000	8,100,910
Alliant Holdings Intermediate LLC / Alliant Holdings Co.-Issuer		
6.50% due 10/01/31[d]	14,770,000	14,729,490
7.00% due 01/15/31[d]	3,475,000	3,531,497
Citigroup, Inc.		
6.50%[i,j]	17,600,000	17,804,258
SLM Corp.		
6.50% due 05/15/32[i]	16,815,000	16,795,537
Kane Bidco Ltd.		
5.95% (3 Month EURIBOR + 3.75%) due 07/15/32[◊,d]	EUR 5,700,000	6,592,369
7.75% due 07/15/31[d]	GBP 2,850,000	3,824,067
5.95% (3 Month EURIBOR + 3.75%) due 07/15/32[◊]	EUR 2,125,000	2,457,681
7.75% due 07/15/31	GBP 1,625,000	2,180,389
Focus Financial Partners LLC		
6.75% due 09/15/31[d]	14,685,000	14,776,311
Lincoln National Corp.		
6.80% due 07/15/56[i]	14,750,000	14,732,598
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55[d,i]	13,650,000	13,783,620
Citadel Securities Global Holdings LLC		
5.75% due 03/27/36[d]	10,950,000	10,849,756
6.20% due 06/18/35[d]	2,850,000	2,912,435
Hampton Roads PPV LLC		
6.62% due 06/15/53[a,d]	16,325,000	13,493,866
Hunt Companies, Inc.		
5.25% due 04/15/29[d]	13,545,000	13,384,400
Belrose Funding Trust II		
6.79% due 05/15/55[d]	13,050,000	13,362,054
FS KKR Capital Corp.		
3.25% due 07/15/27	12,305,000	11,984,849
MetLife, Inc.		
5.85% due 03/15/56[i]	11,985,000	11,824,976
OneMain Finance Corp.		
4.00% due 09/15/30	7,250,000	6,701,474
6.75% due 09/15/33	2,500,000	2,474,841
7.88% due 03/15/30	2,225,000	2,316,281
Nassau Companies of New York		
7.88% due 07/15/30[d]	11,442,000	10,932,627
Galaxy Bidco Ltd.		
8.13% due 12/19/29[d]	GBP 7,500,000	10,270,642
Farmers Insurance Exchange		
7.00% due 10/15/64[d,i]	8,520,000	8,561,286
Prudential Financial, Inc.		
6.25% due 06/15/56[i]	5,625,000	5,637,431
5.13% due 03/01/52[i]	2,750,000	2,695,617
Dai-ichi Life Insurance Co. Ltd.		
6.20%[d,i,j]	8,150,000	$ 8,305,420
CBS Studio Center		
6.67% due 12/31/26[a]	22,000,000	7,558,770
VFH Parent LLC / Valor Co.-Issuer, Inc.		
7.50% due 06/15/31[d]	7,150,000	7,478,264
Ascot Group Ltd.		
6.35% due 06/15/35[d,i]	7,450,000	7,476,213
Iron Mountain, Inc.		
4.75% due 01/15/34[d]	EUR 6,550,000	7,433,649
Blackstone Mortgage Trust, Inc.		
6.25% due 06/01/31[d]	7,250,000	7,013,411
Stewart Information Services Corp.		
3.60% due 11/15/31	7,788,000	6,923,236
Rocket Companies, Inc.		
6.38% due 08/01/33[d]	6,750,000	6,864,510
Nippon Life Insurance Co.		
6.50% due 04/30/55[d,i]	6,450,000	6,763,380
Americo Life, Inc.		
3.45% due 04/15/31[d]	7,470,000	6,679,876
Grand River Funding Trust II		
7.28% due 02/15/56[d]	6,400,000	6,646,004
Toronto-Dominion Bank		
8.13% due 10/31/82[i]	6,300,000	6,513,079
Dyal IV Issuer A		
3.65% due 02/22/41[a]	7,117,500	6,452,434
Asurion LLC / Asurion Co.-Issuer, Inc.		
8.00% due 12/31/32[d]	6,075,000	6,120,906
United Wholesale Mortgage LLC		
5.75% due 06/15/27[d]	4,550,000	4,505,735
5.50% due 04/15/29[d]	1,715,000	1,593,154
Osaic Holdings, Inc.		
6.75% due 08/01/32[d]	5,900,000	5,910,089
Jones Deslauriers Insurance Management, Inc.		
6.88% due 10/01/33[d]	6,325,000	5,865,887
Blue Owl IV SR SEC A		
5.94% due 08/22/45[a]	5,746,000	5,560,370
CNO Financial Group, Inc.		
6.45% due 06/15/34	5,200,000	5,418,581
Walker & Dunlop, Inc.		
6.63% due 04/01/33[d]	5,125,000	5,206,651
Blue Owl IV SR SEC B		
5.94% due 08/22/45[a]	5,304,000	5,132,649
Fortitude Group Holdings LLC		
6.25% due 04/01/30[d]	4,950,000	5,056,158
Blue Owl Capital GP LLC		
7.11% due 08/22/43[a]	5,000,000	5,039,092
Bank of Nova Scotia		
8.63% due 10/27/82[i]	4,650,000	4,837,502

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
FINANCIAL - 10.2% (continued)		
Ryan Specialty LLC		
5.88% due 08/01/32[d]	4,648,000	$ 4,572,970
Grand River Funding Trust I		
6.31% due 02/15/36[d]	4,000,000	4,012,161
Sumitomo Life Insurance Co.		
5.88% due 09/10/55[d],[i]	4,000,000	3,979,960
Dyal IV Issuer B		
3.65% due 02/22/41[a]	3,832,500	3,474,387
Symetra Life Insurance Co.		
6.55% due 10/01/55[d]	3,250,000	3,333,150
Bank of New York Mellon Corp.		
5.63%[i],[j]	3,225,000	3,218,838
Rfna, LP		
7.88% due 02/15/30[d]	3,025,000	3,047,663
Accident Fund Insurance Co. of America		
8.50% due 08/01/32[d]	3,000,000	3,000,201
Ardonagh Finco Ltd.		
6.88% due 02/15/31[d]	EUR 2,100,000	2,414,800
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[d]	3,184,000	2,353,734
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28[d]	1,633,000	1,634,264
Starwood Property Trust, Inc.		
6.13% due 06/01/31[d]	1,124,000	1,129,943
Atlas Mara Ltd.		
due 12/31/20[a],[h],[k]	1,183,303	1
Total Financial		951,219,442
COMMUNICATIONS - 4.0%		
British Telecommunications plc		
4.88% due 11/23/81[d],[i]	28,200,000	27,232,058
4.25% due 11/23/81[d],[i]	5,250,000	5,216,461
Rogers Communications, Inc.		
7.00% due 04/15/55[i]	19,450,000	19,903,270
6.88% due 07/31/56[i]	10,050,000	10,167,884
7.13% due 04/15/55[i]	2,100,000	2,157,556
TELUS Corp.		
6.63% due 06/09/56[i]	9,505,000	9,481,139
6.38% due 06/09/56[i]	8,180,000	8,158,908
6.63% due 10/15/55[i]	7,850,000	7,959,311
7.00% due 10/15/55[i]	6,350,000	6,565,824
McGraw-Hill Education, Inc.		
8.00% due 08/01/29[d]	22,136,000	22,179,652
5.75% due 08/01/28[d]	2,863,000	2,851,046
Bell Telephone Co. of Canada or Bell Canada		
6.88% due 09/15/55[i]	21,020,000	21,485,887
7.00% due 09/15/55[i]	950,000	981,677
AMC Networks, Inc.		
10.50% due 07/15/32[d]	20,412,000	20,981,639
4.25% due 02/15/29	238,000	210,409
Sunrise FinCo I B.V.		
4.88% due 07/15/31[d]	20,200,000	19,103,342

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
COMMUNICATIONS - 4.0% (continued)		
Altice France S.A.		
6.50% due 04/15/32[d]	10,099,095	$ 9,759,991
6.88% due 07/15/32[d]	8,963,423	8,691,607
Verizon Communications, Inc.		
6.20% due 05/14/56[i]	18,000,000	18,197,694
Meridian Arc Holdco LLC		
6.25% due 04/30/31[d]	17,725,000	17,764,704
HUT 8 DC LLC		
6.19% due 11/15/42[d]	13,375,000	13,547,296
RD Michigan Property Owner I LLC		
7.50% due 03/30/45[d]	13,285,000	13,241,762
Vodafone Group plc		
5.13% due 06/04/81[i]	16,875,000	13,191,938
CSC Holdings LLC		
4.13% due 12/01/30[d]	20,672,000	12,283,397
4.63% due 12/01/30[d]	2,715,000	631,237
Outfront Media Capital LLC / Outfront Media Capital Corp.		
6.00% due 06/15/34[d]	9,700,000	9,682,294
CCO Holdings LLC / CCO Holdings Capital Corp.		
7.00% due 02/01/33[d]	5,000,000	4,903,429
4.50% due 06/01/33[d]	3,843,000	3,334,110
7.38% due 02/01/36[d]	1,320,000	1,294,504
Virgin Media Finance plc		
5.00% due 07/15/30[d]	11,400,000	8,668,289
QTS Fayetteville I Dc1-2 LLC / QTS TRS Fayetteville I DC1-2 LLC		
5.70% due 04/15/36[d]	8,500,000	8,081,746
Paramount Global		
5.25% due 04/01/44	6,271,000	4,309,182
5.90% due 10/15/40	2,332,000	1,829,482
4.90% due 08/15/44	1,797,000	1,185,687
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28[d]	7,000,000	6,831,042
Vmed O2 UK Financing I plc		
6.75% due 01/15/33[d]	7,800,000	6,603,995
Meta Platforms, Inc.		
6.30% due 05/15/56	5,925,000	5,897,854
Sirius XM Radio LLC		
4.13% due 07/01/30[d]	4,450,000	4,188,471
3.13% due 09/01/26[d]	1,550,000	1,544,672
Cox Communications, Inc.		
2.95% due 10/01/50[d]	4,709,000	2,515,540
5.80% due 12/15/53[d]	2,100,000	1,771,719
Match Group Holdings II LLC		
6.13% due 09/15/33[d]	2,500,000	2,470,456
4.13% due 08/01/30[d]	638,000	600,458
Ziggo B.V.		
4.88% due 01/15/30[d]	1,685,000	1,581,389
Time Warner Cable LLC		
4.50% due 09/15/42	1,085,000	817,749

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
COMMUNICATIONS - 4.0% (continued)		
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	1,191,000	$ 759,221
Zayo Group Holdings, Inc.		
9.25% (in-kind rate was 0.50%) due 03/09/30[d],[l]	265,753	265,421
Total Communications		371,082,399
CONSUMER, CYCLICAL - 3.4%		
Suburban Propane Partners, LP / Suburban Energy Finance Corp.		
5.00% due 06/01/31[d]	15,216,000	14,424,626
6.50% due 12/15/35[d]	9,284,000	8,971,663
Deuce Finco plc		
7.00% due 11/20/31[d]	GBP 9,150,000	12,407,007
5.90% (3 Month EURIBOR + 3.50%) due 11/20/32◊,[d]	EUR 8,450,000	9,809,446
Versuni Group B.V.		
5.75% due 07/01/33[d]	EUR 11,325,000	12,783,243
3.13% due 06/15/28	EUR 7,050,000	8,054,655
Intralot Capital Luxembourg S.A.		
6.73% (3 Month EURIBOR + 4.50%) due 10/15/31◊,[d]	EUR 10,050,000	11,568,231
6.75% due 10/15/31[d]	EUR 6,100,000	7,064,802
Murphy Oil USA, Inc.		
5.88% due 06/01/34[d]	17,775,000	17,831,045
Motel One GmbH / Muenchen		
7.75% due 04/02/31	EUR 7,360,000	8,946,723
7.75% due 04/02/31[d]	EUR 4,120,000	5,008,220
Penn Entertainment, Inc.		
6.75% due 04/01/31[d]	8,780,000	8,825,691
4.13% due 07/01/29[d]	3,937,000	3,774,774
Flutter Treasury DAC		
6.13% due 06/04/31[d]	GBP 9,000,000	11,913,862
AZ Battery Property LLC		
6.73% due 02/20/46[a]	11,568,818	11,358,994
Brightstar Lottery plc / Brightstar Global Solutions Corp.		
5.75% due 01/15/33[d]	11,250,000	11,027,588
JB Poindexter & Company, Inc.		
8.75% due 12/15/31[d]	9,275,000	9,535,859
Newell Brands, Inc.		
6.38% due 05/15/30	9,000,000	9,122,373
QXO Building Products, Inc.		
6.75% due 04/30/32[d]	4,875,000	5,033,822
6.88% due 07/15/34[d]	2,000,000	2,053,151
6.50% due 07/15/31[d]	1,750,000	1,783,549
Essendi S.A.		
5.38% due 05/15/30[d]	EUR 2,850,000	3,316,619
5.63% due 05/15/32[d]	EUR 2,850,000	3,314,847
6.03% (3 Month EURIBOR + 3.75%) due 05/15/32◊,[d]	EUR 1,400,000	1,624,127
Wabash National Corp.		
4.50% due 10/15/28[d]	8,574,000	7,968,368

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
CONSUMER, CYCLICAL - 3.4% (continued)		
Lottomatica Group SpA		
4.63% due 04/30/32[d]	EUR 6,900,000	$ 7,931,469
Quicktop Holdco AB		
6.89% (3 Month EURIBOR + 4.50%) due 03/21/30◊,[d]	EUR 6,000,000	7,056,526
Vail Resorts, Inc.		
5.63% due 07/15/30[d]	6,300,000	6,292,145
New Flyer Holdings, Inc.		
9.25% due 07/01/30[d]	5,550,000	5,966,244
TVL Finance plc		
6.04% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/30◊	EUR 6,150,000	5,956,828
Asmodee Group AB		
4.25% due 12/15/31[d]	EUR 5,155,000	5,922,490
Six Flags Entertainment Corp. / Six Flags Theme Parks, Inc. / Canada's Wonderland Co.		
6.63% due 05/01/32[d]	5,450,000	5,521,548
PetSmart LLC / PetSmart Finance Corp.		
7.50% due 09/15/32[d]	4,870,000	4,871,062
Superior Plus, LP / Superior General Partner, Inc.		
4.50% due 03/15/29[d]	4,800,000	4,654,335
NCL Corp. Ltd.		
5.88% due 01/15/31[d]	2,500,000	2,426,381
6.25% due 09/15/33[d]	2,200,000	2,136,568
Scientific Games Holdings, LP / Scientific Games US FinCo, Inc.		
6.63% due 03/01/30[d]	4,975,000	4,251,981
Core & Main, LP		
6.00% due 07/01/34[d]	4,220,000	4,239,846
Boots Group Finco, LP		
7.38% due 08/31/32[d]	GBP 1,500,000	2,054,040
5.38% due 08/31/32[d]	EUR 1,600,000	1,873,252
5.38% due 08/31/32	EUR 200,000	234,156
Beach Acquisition Bidco LLC		
5.25% due 07/15/32[d]	EUR 3,450,000	4,012,938
Air Canada		
4.63% due 08/15/29[d]	CAD 5,550,000	3,941,553
Dorman Products, Inc.		
6.25% due 06/15/34[d]	3,325,000	3,363,204
Pioneer Opco LLC		
7.00% due 05/15/33[d]	3,125,000	3,180,016
Allwyn Entertainment Financing UK plc		
7.88% due 04/30/29[d]	3,052,000	3,135,900
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30[d]	3,255,000	3,072,879
Wolverine World Wide, Inc.		
4.00% due 08/15/29[d]	3,229,000	3,042,361
Whirlpool Corp.		
4.50% due 06/01/46	3,953,000	2,353,054
4.60% due 05/15/50	990,000	590,136

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
CONSUMER, CYCLICAL - 3.4% (continued)		
Clarios Global, LP / Clarios US Finance Co.		
6.75% due 02/15/30[d]	1,050,000	$ 1,081,951
4.75% due 06/15/31[d]	EUR 750,000	866,805
Installed Building Products, Inc.		
5.63% due 02/01/34[d]	1,900,000	1,885,934
United Airlines, Inc.		
4.63% due 04/15/29[d]	1,700,000	1,676,431
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	624,948	616,323
3.35% due 10/15/29	317,532	305,450
3.65% due 02/15/29	295,100	288,325
3.15% due 02/15/32	283,258	265,621
Station Casinos LLC		
4.63% due 12/01/31[d]	767,000	728,280
Air Canada Class A Pass-Through Trust		
5.25% due 04/01/29[d]	524,883	528,189
United Airlines, Inc. Class AA Pass-Through Trust		
4.15% due 08/25/31	278,157	269,926
Total Consumer, Cyclical		314,117,432
ENERGY - 2.2%		
Sunoco, LP		
4.63% due 05/01/30[d]	20,000,000	19,317,530
7.25% due 05/01/32[d]	1,151,000	1,193,946
ITT Holdings LLC		
6.50% due 08/01/29[d]	19,477,000	19,248,737
CVR Energy, Inc.		
7.88% due 02/15/34[d]	17,220,000	17,036,030
5.75% due 02/15/28[d]	1,404,000	1,400,800
TransMontaigne Partners LLC		
8.50% due 06/15/30[d]	18,038,000	18,378,545
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	15,182,400
4.50% due 07/15/44	2,850,000	2,355,468
BP Capital Markets plc		
4.88%[i,j]	13,079,000	12,928,785
6.13%[i,j]	4,125,000	4,198,433
Par Petroleum LLC		
7.38% due 06/01/34[d]	12,275,000	12,420,937
Global Partners, LP / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	7,818,425
8.25% due 01/15/32[d]	2,200,000	2,304,146
7.13% due 07/01/33[d]	2,120,000	2,145,126
Venture Global LNG, Inc.		
9.50% due 02/01/29[d]	5,220,000	5,618,552
6.63% due 06/15/36[d]	3,480,000	3,430,159
9.88% due 02/01/32[d]	3,000,000	3,202,671
Green Palm Bidco SARL		
6.46% due 06/30/46[d]	5,600,000	5,673,095
5.96% due 06/30/41[d]	5,600,000	5,659,257
Kinetik Holdings, LP		
5.88% due 06/15/30[d]	6,100,000	6,135,447
6.63% due 12/15/28[d]	4,164,000	4,232,823

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
ENERGY - 2.2% (continued)		
Venture Global Plaquemines LNG LLC		
7.50% due 05/01/33[d]	5,640,000	$ 6,189,973
6.50% due 06/15/34[d]	2,300,000	2,396,082
CQP Holdco, LP / BIP-V Chinook Holdco LLC		
7.50% due 12/15/33[d]	6,550,000	6,846,990
Targa Resources Corp.		
6.05% due 05/15/56	4,700,000	4,648,892
Energy Transfer, LP		
6.30% due 01/15/56	4,510,000	4,524,994
Phillips 66 Co.		
6.20% due 03/15/56[i]	1,718,000	1,725,510
5.88% due 03/15/56[i]	1,718,000	1,705,064
Venture Global Calcasieu Pass LLC		
3.88% due 11/01/33[d]	2,198,000	1,959,493
4.13% due 08/15/31[d]	760,000	713,530
3.88% due 08/15/29[d]	510,000	486,516
Cheniere Energy Partners, LP		
6.05% due 11/30/56[d]	2,375,000	2,399,047
Rockies Express Pipeline LLC		
6.88% due 04/15/40[d]	1,925,000	1,971,670
ONEOK, Inc.		
7.15% due 01/15/51	1,740,000	1,929,042
MPLX, LP		
5.65% due 03/01/53	1,390,000	1,296,666
Total Energy		208,674,781
CONSUMER, NON-CYCLICAL - 2.1%		
Humana, Inc.		
6.63% due 09/15/56[i]	14,550,000	14,506,290
Post Holdings, Inc.		
6.50% due 03/15/36[d]	13,950,000	13,791,576
CPI CG, Inc.		
10.00% due 07/15/29[d]	11,652,000	12,215,141
APi Group DE, Inc.		
5.75% due 06/01/34[d]	12,250,000	12,110,828
Herc Holdings, Inc.		
5.75% due 03/15/31[d]	4,950,000	4,943,742
7.00% due 06/15/30[d]	3,390,000	3,510,574
7.25% due 06/15/33[d]	2,370,000	2,470,860
6.63% due 06/15/29[d]	175,000	178,670
Nexture SpA		
5.33% (3 Month EURIBOR + 3.13%) due 07/30/32[◊,d]	EUR 8,600,000	9,861,613
1261229 BC Ltd.		
10.00% due 04/15/32[d]	9,627,000	9,750,572
CompoSecure Holdings LLC		
5.63% due 02/01/33[d]	9,655,000	9,424,796
Surgery Center Holdings, Inc.		
7.25% due 04/15/32[d]	9,130,000	9,242,673
Sotheby's / Bidfair Holdings, Inc.		
5.88% due 06/01/29[d]	9,400,000	8,921,577
Verisure Holding AB		
5.50% due 05/15/30[d]	EUR 7,450,000	8,759,546

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
CONSUMER, NON-CYCLICAL - 2.1% (continued)		
Cidron Atrium SE		
5.91% (3 Month EURIBOR + 3.63%) due 02/15/33◊,(d)	EUR 3,725,000	$ 4,281,416
5.63% due 02/15/33(d)	EUR 3,700,000	4,177,596
BCP V Modular Services Finance II plc		
4.75% due 11/30/28(d)	EUR 7,000,000	7,558,557
Albion Financing 1 SARL / Aggreko Holdings, Inc.		
5.38% due 05/21/30(d)	EUR 3,250,000	3,843,430
7.00% due 05/21/30(d)	3,000,000	3,106,272
5.38% due 05/21/30	EUR 400,000	473,038
Tenet Healthcare Corp.		
6.75% due 05/15/31	6,924,000	7,092,987
Darling Global Finance B.V.		
4.50% due 07/15/32(d)	EUR 6,020,000	6,935,826
Sammontana Italia SpA		
5.95% (3 Month EURIBOR + 3.75%) due 10/15/31◊,(d)	EUR 4,900,000	5,632,194
Block, Inc.		
6.00% due 08/15/33(d)	4,590,000	4,621,694
Carriage Services, Inc.		
4.25% due 05/15/29(d)	4,805,000	4,598,378
Perrigo Finance Unlimited Co.		
5.38% due 09/30/32	EUR 3,550,000	3,977,611
6.13% due 09/30/32	632,000	603,627
Bausch Health Companies, Inc.		
4.88% due 06/01/28(d)	4,633,000	4,283,857
CVS Health Corp.		
7.00% due 03/10/55(i)	3,880,000	4,028,224
Horseshoe Funding Trust II		
6.89% due 11/15/55(d)	3,425,000	3,590,459
Williams Scotsman, Inc.		
7.38% due 10/01/31(d)	2,747,000	2,844,109
TriNet Group, Inc.		
7.13% due 08/15/31(d)	2,232,000	2,244,301
Nidda Healthcare Holding GmbH		
5.53% (3 Month EURIBOR + 3.25%) due 10/15/32◊,(d)	EUR 1,900,000	2,176,355
Central Garden & Pet Co.		
4.13% due 04/30/31(d)	2,257,000	2,130,343
Grifols S.A.		
3.88% due 10/15/28	EUR 1,200,000	1,362,725
DaVita, Inc.		
4.63% due 06/01/30(d)	889,000	861,225
Acadia Healthcare Company, Inc.		
7.38% due 03/15/33(d)	600,000	617,654
Upbound Group, Inc.		
6.38% due 02/15/29(d)	130,000	128,859
Total Consumer, Non-cyclical		200,859,195
UTILITIES - 1.9%		
Sierra Pacific Power Co.		
6.38% due 09/15/56(i)	21,050,000	20,995,314
6.20% due 12/15/55(i)	10,190,000	10,100,720

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
UTILITIES - 1.9% (continued)		
Spire, Inc.		
6.45% due 06/01/56(i)	21,655,000	$ 21,799,612
6.25% due 06/01/56(i)	2,640,000	2,629,783
Dominion Energy, Inc.		
6.25% due 12/15/56(i)	7,930,000	7,963,568
6.20% due 02/15/56(i)	5,725,000	5,743,080
6.00% due 02/15/56(i)	3,950,000	3,967,487
American Electric Power Co., Inc.		
5.80% due 03/15/56(i)	8,210,000	8,164,925
6.05% due 03/15/56(i)	8,210,000	8,163,820
PacifiCorp		
7.38% due 09/15/55(i)	13,285,000	13,419,763
Eversource Energy		
6.35% due 08/15/56(i)	11,465,000	11,474,103
Southern Co. Gas Capital Corp.		
6.05% due 09/15/56(i)	10,425,000	10,438,678
ContourGlobal Power Holdings S.A.		
5.00% due 02/28/30(d)	EUR 5,900,000	6,820,180
6.75% due 02/28/30(d)	2,470,000	2,506,630
5.00% due 02/28/30	EUR 800,000	924,770
NextEra Energy Capital Holdings, Inc.		
6.38% due 08/15/55(i)	6,676,000	6,799,166
6.63% due 10/01/66(i)	2,325,000	2,360,798
NiSource, Inc.		
5.75% due 07/15/56(i)	7,325,000	7,314,390
WEC Energy Group, Inc.		
5.63% due 05/15/56(i)	7,325,000	7,280,756
CMS Energy Corp.		
6.50% due 06/01/55(i)	6,710,000	6,872,208
Hope Gas Holdings LLC		
6.18% due 09/01/37(a)	3,900,000	3,861,427
6.08% due 09/01/35(a)	2,600,000	2,576,506
Clearway Energy Operating LLC		
5.75% due 01/15/34(d)	5,500,000	5,392,820
Southern Co.		
6.00% due 04/01/58(i)	3,893,000	3,902,332
3.75% due 09/15/51(i)	1,138,000	1,134,115
Total Utilities		182,606,951
BASIC MATERIALS - 1.5%		
Compass Minerals International, Inc.		
8.00% due 07/01/30(d)	20,360,000	21,471,636
WR Grace Holdings LLC		
6.63% due 08/15/32(d)	16,120,000	15,634,425
7.00% due 08/01/33(d)	4,385,000	4,269,927
Commercial Metals Co.		
6.00% due 12/15/35(d)	16,008,000	15,966,560
Kaiser Aluminum Corp.		
4.50% due 06/01/31(d)	13,250,000	12,684,330
Novelis Corp.		
6.38% due 08/15/33(d)	12,575,000	12,665,590

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
BASIC MATERIALS - 1.5% (continued)		
SK Invictus Intermediate II SARL		
5.00% due 10/30/29[d]	11,525,000	$ 11,300,473
Perimeter Holdings LLC		
6.25% due 01/15/34[d]	10,570,000	10,550,086
Minerals Technologies, Inc.		
5.00% due 07/01/28[d]	8,060,000	7,999,550
Corp. Nacional del Cobre de Chile		
6.78% due 01/13/55[d]	6,950,000	7,482,439
Alumina Pty Ltd.		
6.38% due 09/15/32[d]	6,700,000	6,823,200
SCIL IV LLC / SCIL USA Holdings LLC		
9.50% due 07/15/28[d]	EUR 3,500,000	4,123,823
Arsenal AIC Parent LLC		
8.00% due 10/01/30[d]	3,800,000	3,960,360
SNF Group SACA		
5.63% due 03/31/31[d]	3,500,000	3,539,255
Dow Chemical Co.		
6.90% due 05/15/53	1,950,000	2,036,711
Mirabela Nickel Ltd.		
due 06/24/19[a],[h],[k]	1,885,418	4,713
Total Basic Materials		140,513,078
INDUSTRIAL - 1.4%		
Homestead Spe Issuer LLC		
7.21% due 04/01/55[a]	18,000,000	18,223,995
AmeriTex HoldCo Intermediate LLC		
7.63% due 08/15/33[d]	15,090,000	15,766,907
Biffa Group Holdings Ltd.		
5.25% due 06/15/31[d]	EUR 6,575,000	7,531,024
7.38% due 06/15/31[d]	GBP 5,600,000	7,487,762
Standard Building Solutions, Inc.		
6.25% due 08/01/33[d]	12,200,000	12,115,126
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28[d]	5,870,000	5,846,590
9.75% due 07/15/28[d]	5,350,000	5,359,338
Miter Brands Acquisition Holdco, Inc. / MIWD Borrower LLC		
6.75% due 04/01/32[d]	7,455,000	7,390,845
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
6.25% due 01/30/31[d]	3,325,000	3,362,211
5.00% due 01/30/31[d]	EUR 2,900,000	3,341,269
Sealed Air Corp.		
6.88% due 07/15/33[d]	6,585,000	6,550,023
GrafTech Finance, Inc.		
4.63% due 12/23/29[d]	10,000,000	6,355,323
DAE Funding LLC		
4.95% due 01/15/33[d]	6,230,000	6,011,333
GrafTech Global Enterprises, Inc.		
9.88% due 12/23/29[d]	6,520,000	4,792,200

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
INDUSTRIAL - 1.4% (continued)		
Builders FirstSource, Inc.		
6.75% due 05/15/35[d]	3,880,000	$ 3,955,935
6.38% due 06/15/32[d]	800,000	811,866
Waste Pro USA, Inc.		
7.00% due 02/01/33[d]	4,520,000	4,625,275
TransDigm, Inc.		
6.25% due 01/31/34[d]	2,865,000	2,923,435
6.88% due 12/15/30[d]	770,000	791,329
EMRLD Borrower, LP / Emerald Co.-Issuer, Inc.		
6.38% due 12/15/30	EUR 1,900,000	2,243,031
Brundage-Bone Concrete Pumping Holdings, Inc.		
7.50% due 02/01/32[d]	1,650,000	1,711,829
Amsted Industries, Inc.		
6.38% due 03/15/33[d]	254,000	256,830
Total Industrial		127,453,476
TECHNOLOGY - 0.7%		
TeamSystem SpA		
5.45% (3 Month EURIBOR + 3.25%) due 07/01/32[◊],[d]	EUR 17,700,000	19,868,216
5.70% (3 Month EURIBOR + 3.50%) due 07/31/31[◊]	EUR 800,000	905,988
5.70% (3 Month EURIBOR + 3.50%) due 07/31/31[◊],[d]	EUR 350,000	396,370
Fair Isaac Corp.		
6.25% due 09/15/34[d]	10,032,000	9,881,308
6.00% due 05/15/33[d]	7,567,000	7,451,438
Dye & Durham Ltd.		
8.63% due 04/15/29[d]	10,631,000	7,451,310
OAK-Eagle Acquireco, Inc.		
7.25% due 07/01/33[d]	4,900,000	5,125,945
6.25% due 07/01/33[d]	EUR 1,625,000	1,943,943
Oracle Corp.		
5.88% due 09/26/45	2,750,000	2,407,275
5.95% due 09/26/55	2,750,000	2,337,000
5.20% due 09/26/35	643,000	601,981
Capstone Borrower, Inc.		
8.00% due 06/15/30[d]	5,325,000	5,058,920
SS&C Technologies, Inc.		
6.50% due 06/01/32[d]	4,500,000	4,538,390
TeamSystem S.p.A.		
6.50% due 07/01/32[d]	EUR 1,900,000	2,167,320
Total Technology		70,135,404
TRANSPORTATION - 0.4%		
Terminal Investment Limited Holding		
6.23% due 10/01/40[a]	20,000,000	19,674,466
Aitx Finco LLC		
6.00% due 10/23/35[a]	18,400,000	18,249,748
Total Transportation		37,924,214

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 27.9% (continued)		
INFRASTRUCTURE - 0.1%		
QTS Good News Facility		
6.66% (SOFR + 3.00%) due 10/09/28[◊,(a)]	6,274,426	$ 6,274,426
Total Corporate Bonds (Cost $2,687,686,261)		2,610,860,798
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0%		
GOVERNMENT AGENCY - 13.9%		
Uniform MBS 30 Year		
5.50% due 08/01/56	731,109,068	732,417,015
3.00% due 08/15/56	142,250,000	123,946,425
5.00% due 08/01/56	126,040,536	123,707,041
Freddie Mac		
5.50% due 02/01/56[(m)]	72,722,287	73,000,658
5.50% due 02/01/53[(m)]	43,118,364	43,830,980
5.50% due 03/01/55	25,682,933	25,849,043
5.00% due 06/01/53	22,700,498	22,515,601
5.00% due 02/01/53	20,135,233	19,982,530
Fannie Mae		
5.00% due 04/01/56	69,537,266	68,398,764
5.50% due 05/01/55	58,914,376	59,292,395
Total Government Agency		1,292,940,452
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9%		
NLT Trust		
2025-NQM1, 7.46% (WAC) due 10/25/70[◊,(d)]	54,599,420	56,696,950
2026-NQM1, 5.40% due 02/25/71[(d)]	47,019,455	46,848,883
2026-NQM1, 5.76% due 02/25/71[(d)]	7,407,081	7,380,284
2026-NQM1, 6.63% (WAC) due 02/25/71[◊,(d)]	5,557,889	5,277,277
2026-NQM1, 5.60% due 02/25/71[(d)]	4,938,620	4,920,741
2026-NQM1, 6.06% (WAC) due 02/25/71[◊,(d)]	3,226,971	3,224,342
2026-NQM1, 1.04% (WAC) due 02/25/71[◊,(a),(d),(n)]	68,150,030	2,146,726
2026-NQM1, 0.45% (WAC) due 02/25/71[◊,(a),(d),(n)]	68,150,030	890,414
Morgan Stanley Residential Mortgage Loan Trust		
2026-NQM4, 6.69% (WAC) due 03/25/71[◊,(d)]	14,137,000	13,127,415
2026-NQM6, 6.61% (WAC) due 05/26/71[◊,(d)]	14,106,000	12,862,963
2026-NQM2, 1.91% (WAC) due 01/26/71[◊,(d),(n)]	238,539,078	10,089,607
2025-NQM10, 1.75% (WAC) due 11/25/70[◊,(d),(n)]	238,779,884	8,968,214
2026-NQM1, 1.83% (WAC) due 12/25/70[◊,(d),(n)]	225,828,176	8,871,005
2026-NQM4, 1.44% (WAC) due 03/25/71[◊,(d),(n)]	276,729,149	8,851,514
2026-NEW1, 6.41% (WAC) due 04/27/71[◊,(d)]	8,483,000	7,405,530
2026-NQM2, 6.81% (WAC) due 01/26/71[◊,(d)]	7,849,000	7,337,272

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9% (continued)		
2026-NQM1, 6.77% (WAC) due 12/25/70[◊,(d)]	7,209,730	$ 6,756,090
2026-NQM6, 1.02% (WAC) due 05/26/71[◊,(d),(n)]	254,065,000	5,482,248
2026-NQM2, 6.19% (WAC) due 01/26/71[◊,(d)]	4,938,000	4,839,198
2026-NQM1, 6.18% (WAC) due 12/25/70[◊,(d)]	4,210,000	4,126,178
2026-NEW1, 0.99% (WAC) due 04/27/71[◊,(d),(n)]	173,160,813	3,583,234
2026-NQM4, 0.32% (WAC) due 03/25/71[◊,(d),(n)]	276,729,149	2,994,486
2026-NQM6, 0.32% (WAC) due 05/26/71[◊,(d),(n)]	254,065,000	2,942,383
2025-NQM10, 7.02% (WAC) due 11/25/70[◊,(d)]	2,945,200	2,827,715
2025-NQM10, 6.84% (WAC) due 11/25/70[◊,(d)]	2,600,000	2,597,335
2025-NQM10, 0.33% (WAC) due 11/25/70[◊,(d),(n)]	238,779,884	2,234,502
2026-NEW1, 0.34% (WAC) due 04/27/71[◊,(d),(n)]	173,160,813	2,191,748
2026-NQM2, 0.32% (WAC) due 01/26/71[◊,(d),(n)]	238,539,078	2,133,637
2026-NQM1, 0.32% (WAC) due 12/25/70[◊,(d),(n)]	225,828,176	2,022,201
2025-NQM3, 5.86% (WAC) due 05/25/70[◊,(d)]	688,704	687,800
GCAT Trust		
2025-NQM3, 5.96% due 05/25/70[(d),(o)]	16,782,631	16,785,040
2025-NQM4, 5.88% due 06/25/70[(d),(o)]	10,226,615	10,235,738
2025-NQM1, 5.83% due 11/25/69[(d),(o)]	7,728,085	7,734,163
2022-NQM5, 5.71% due 08/25/67[(d),(o)]	6,663,787	6,624,630
2023-NQM2, 6.60% due 11/25/67[(d),(o)]	1,832,950	1,826,897
BRAVO Trust		
2026-SR1, 6.33% due 03/29/46[(d)]	39,508,115	39,525,775
FIGRE Trust		
2026-HE2, 5.55% (WAC) due 01/25/56[◊,(d)]	12,563,322	12,428,089
2025-HE8, 5.46% (WAC) due 11/25/55[◊,(d)]	8,636,159	8,532,514
2024-HE5, 5.70% (WAC) due 10/25/54[◊,(d)]	5,167,326	5,166,591
2024-HE6, 5.97% (WAC) due 12/25/54[◊,(d)]	3,140,716	3,143,403
2025-HE1, 6.03% (WAC) due 01/25/55[◊,(d)]	2,711,587	2,724,828
2024-HE4, 5.25% (WAC) due 09/25/54[◊,(d)]	2,404,575	2,393,163
2024-HE4, 5.30% (WAC) due 09/25/54[◊,(d)]	2,068,520	2,053,344
2025-PF1, 6.11% (WAC) due 06/25/55[◊,(d)]	882,040	885,143
2026-HE5, 5.96% (WAC) due 06/25/56[◊,(d)]	681,239	681,646

	FACE AMOUNT~		VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)			
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9% (continued)			
2025-PF1, 5.91% (WAC) due 06/25/55[◊,(d)]	551,275	$	553,361
PRPM LLC			
2025-6, 5.77% due 08/25/28[(d),(o)]	11,329,665		11,292,614
2025-3, 6.26% due 05/25/30[(d),(o)]	10,447,946		10,444,218
2026-3, 5.96% due 04/25/31[(d),(o)]	2,637,841		2,634,572
2026-1, 5.19% due 02/25/31[(d)]	1,596,772		1,576,549
2026-2, 5.09% due 02/25/31[(d),(o)]	1,142,420		1,126,219
2025-RCF3, 5.25% due 07/25/55[(d),(o)]	200,000		198,272
OBX Trust			
2024-NQM5, 6.51% due 01/25/64[(d)]	12,495,000		12,532,924
2024-NQM6, 6.92% (WAC) due 02/25/64[◊,(d)]	6,901,000		6,945,596
2024-NQM4, 6.62% (WAC) due 01/25/64[◊,(d)]	5,250,000		5,264,942
2025-NQM13, 5.82% due 05/25/65[(d),(o)]	1,158,409		1,157,214
Mill City Securities Ltd.			
2024-RS1, 4.00% due 11/01/69[(d),(o)]	23,164,000		21,988,056
2024-RS2, 3.00% due 08/01/69[(d),(o)]	2,605,253		2,486,537
Easy Street Mortgage Loan Trust			
2025-RTL2, 5.61% due 10/25/40[(d),(o)]	24,450,000		24,396,195
WaMu Asset-Backed Certificates WaMu Series Trust			
2007-HE2, 4.48% (1 Month Term SOFR + 0.83%, Rate Floor: 0.83%) due 04/25/37[◊]	21,534,028		7,615,513
2007-HE2, 4.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.49%) due 04/25/37[◊]	16,408,739		5,804,998
2007-HE4, 3.93% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47[◊]	7,795,316		5,502,378
2007-HE1, 4.22% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37[◊]	6,469,631		2,881,589
2007-HE4, 4.01% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47[◊]	1,718,466		1,001,005
Ameriquest Mortgage Securities Trust			
2006-M3, 3.94% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36[◊]	16,764,380		9,361,305
2006-M3, 4.00% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36[◊]	29,628,836		8,867,831
2006-M3, 3.86% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36[◊]	12,317,254		3,686,763

	FACE AMOUNT~		VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)			
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9% (continued)			
JP Morgan Mortgage Acquisition Trust			
2006-WMC4, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/36[◊]	18,892,051	$	9,541,793
2006-WMC3, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36[◊]	7,250,024		5,477,265
2006-HE3, 3.93% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36[◊]	4,149,893		3,869,799
2006-WMC4, 3.92% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 12/25/36[◊]	2,749,616		1,390,486
Long Beach Mortgage Loan Trust			
2006-6, 4.26% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36[◊]	12,732,595		5,049,897
2006-8, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36[◊]	15,086,761		3,567,868
2006-1, 4.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 02/25/36[◊]	3,307,916		2,963,201
2006-4, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/36[◊]	9,421,969		2,650,325
2006-6, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36[◊]	3,964,776		1,584,363
2006-8, 3.94% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36[◊]	4,088,229		964,472
2006-6, 3.96% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 07/25/36[◊]	2,295,125		915,214
RALI Series Trust			
2006-QO6, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46[◊]	30,674,403		6,030,002
2007-QO2, 3.91% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47[◊]	12,616,122		3,725,880
2006-QO8, 4.16% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 10/25/46[◊]	2,010,452		1,959,653
2006-QO6, 4.22% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 06/25/46[◊]	7,981,062		1,606,666
2006-QO6, 4.28% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 06/25/46[◊]	5,035,370		1,028,316
2006-QO2, 4.30% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46[◊]	5,947,913		962,440
2006-QO2, 4.44% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46[◊]	3,182,638		521,945
2006-QO2, 4.20% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46[◊]	213,333		34,022

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9% (continued)		
Verus Securitization Trust		
2025-2, 5.66% due 03/25/70[(d),(o)]	14,016,689	$ 14,013,081
Morgan Stanley ABS Capital I, Inc. Trust		
2006-HE8, 3.98% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36[◊]	17,207,081	7,394,883
2007-HE2, 3.97% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37[◊]	6,962,824	3,156,553
2006-HE6, 3.96% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36[◊]	4,018,218	1,337,572
2007-HE4, 3.99% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 02/25/37[◊]	3,512,240	1,080,220
2006-HE4, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36[◊]	1,996,132	967,195
CAFL Issuer, LP		
2025-RRTL2, 5.62% due 11/28/40[(d),(o)]	13,500,000	13,455,574
American Home Mortgage Assets Trust		
2006-6, 3.97% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 12/25/46[◊]	5,683,208	5,156,427
2006-1, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/46[◊]	4,416,832	4,244,243
2006-3, 4.68% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46[◊]	4,293,530	2,797,722
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 3.98% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 11/25/36[◊]	19,883,173	6,342,283
2006-2, 3.91% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36[◊]	17,484,380	5,577,353
HOMES Trust		
2025-AFC3, 5.34% due 08/25/60[(d),(o)]	10,327,054	10,255,376
2025-AFC2, 5.73% due 06/25/60[(d),(o)]	1,412,612	1,411,015
RCKT Mortgage Trust		
2025-CES8, 5.50% (WAC) due 08/25/55[◊,(d)]	7,550,000	7,541,589
2025-CES7, 5.73% due 07/25/55[(d),(o)]	3,156,000	3,162,137
Carrington Mortgage Loan Trust Series		
2005-NC3, 4.81% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 06/25/35[◊]	11,000,000	10,514,287
COLT Mortgage Loan Trust		
2025-3, 5.71% due 03/25/70[(d),(o)]	9,192,709	9,173,116

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9% (continued)		
Saluda Grade Alternative Mortgage Trust		
2025-RRTL1, 5.66% due 10/25/40[(d),(o)]	5,210,000	$ 5,164,834
2023-FIG4, 7.12% (WAC) due 11/25/53[◊,(d)]	2,859,504	2,921,924
2025-LOC4, 5.93% (30 Day Average SOFR + 2.30%) due 06/25/55[◊,(d)]	1,000,000	1,006,115
GS Mortgage-Backed Securities Trust		
2025-NQM3, 5.49% due 11/25/65[(d),(o)]	4,490,500	4,476,243
2025-HE1, 5.68% (30 Day Average SOFR + 2.05%, Rate Floor: 2.05%) due 10/25/55[◊,(d)]	2,600,000	2,621,020
2026-NQM4, 5.82% due 06/25/66[(d),(o)]	1,695,873	1,688,779
New Residential Mortgage Loan Trust		
2025-NQM3, 5.99% due 05/25/65[(d)]	8,440,278	8,454,348
GSAMP Trust		
2007-NC1, 4.02% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46[◊]	15,881,333	8,295,144
Master Asset-Backed Securities Trust		
2006-WMC3, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36[◊]	9,362,733	3,162,859
2006-HE3, 3.96% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 08/25/36[◊]	8,600,848	2,357,503
2006-HE3, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36[◊]	7,231,256	1,982,059
IXIS Real Estate Capital Trust		
2007-HE1, 3.92% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37[◊]	22,096,390	4,353,311
2007-HE1, 3.99% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37[◊]	15,654,982	3,084,107
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 4.01% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37[◊]	7,991,729	7,003,101
LSTAR Securities Investment Ltd.		
2024-1, 7.69% (30 Day Average SOFR + 4.10%, Rate Floor: 3.10%) due 01/01/29[◊,(d)]	6,428,175	6,424,084
SG Residential Mortgage Trust		
2025-1, 5.35% due 12/25/65[(d),(o)]	5,885,898	5,829,770

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9% (continued)		
GSAA Home Equity Trust		
2006-3, 4.36% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36[◊]	8,632,257	$ 4,050,630
2006-9, 4.24% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36[◊]	6,586,613	1,554,457
2007-7, 4.30% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37[◊,(a)]	65,499	64,296
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65[(d)]	5,391,044	5,395,447
CIM Trust		
2025-R1, 5.00% due 02/25/99[(d),(o)]	3,673,543	3,635,643
2026-R1, 4.75% due 12/25/65[(d),(o)]	1,390,740	1,364,811
Argent Securities Trust		
2006-W5, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36[◊]	7,432,995	4,917,988
First NLC Trust		
2007-1, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/37[◊,(d)]	5,646,360	2,782,144
2007-1, 3.83% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37[◊,(d)]	4,281,816	2,109,911
BRAVO Residential Funding Trust		
2025-NQM7, 5.81% due 07/25/65[(d),(o)]	3,409,518	3,407,337
2025-CES2, 5.19% due 07/26/55[(d),(o)]	1,250,000	1,239,343
Alternative Loan Trust		
2007-OA7, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47[◊]	4,889,775	4,571,775
Merrill Lynch Mortgage Investors Trust		
2007-HE2, 4.18% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37[◊]	6,377,930	1,737,686
2007-HE2, 4.28% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37[◊]	4,616,708	1,257,785
2007-HE2, 4.00% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37[◊]	3,670,756	1,000,167
2007-HE2, 4.60% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37[◊]	1,493,761	406,903
Legacy Mortgage Asset Trust		
2021-GS2, 5.75% due 04/25/61[(d)]	4,392,325	4,395,368
Home Equity Loan Trust		
2007-FRE1, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37[◊]	4,340,538	4,156,108
Lehman XS Trust		
2006-18N, 4.12% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36[◊]	2,266,536	$ 2,356,595
2006-10N, 4.18% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46[◊]	1,671,870	1,668,167
ACE Securities Corp. Home Equity Loan Trust		
2007-ASP1, 4.52% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37[◊]	9,552,315	3,838,402
HSI Asset Securitization Corp. Trust		
2007-HE1, 4.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/25/37[◊]	5,082,574	3,496,229
Cross Mortgage Trust		
2026-NQM3, 5.48% due 03/25/71[(d),(o)]	2,291,759	2,274,306
2025-H6, 5.64% due 07/25/70[(d),(o)]	1,135,276	1,131,388
ACHM Trust		
2025-HE1, 5.92% (WAC) due 03/25/55[◊,(d)]	2,745,766	2,760,252
2025-HE3, 5.45% (WAC) due 11/25/55[◊,(d)]	632,225	623,818
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 4.58% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46[◊]	3,059,814	2,682,898
First Franklin Mortgage Loan Trust		
2006-FF16, 4.18% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36[◊]	6,428,139	2,468,468
Vista Point Securitization Trust		
2025-CES1, 5.81% due 04/25/55[(d),(o)]	1,378,165	1,381,246
2026-CES2, 5.58% due 05/25/56[(d),(o)]	850,000	850,134
LHOME Mortgage Trust		
2026-RTL1, 4.91% due 01/25/41[(d),(o)]	1,650,000	1,637,457
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36[◊]	7,232,539	1,455,377
Alliance Bancorp Trust		
2007-OA1, 4.24% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37[◊]	1,579,120	1,422,012
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40[(d),(o)]	1,400,000	1,392,975

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.9% (continued)		
Deephaven Residential Mortgage Trust		
2026-CES1, 5.68% due 03/25/61(d),(o)	1,150,000	$ 1,148,287
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40(d),(o)	1,000,000	997,697
Towd Point Mortgage Trust		
2025-1, 4.80% (WAC) due 06/25/65◊,(d)	840,207	840,677
NYMT Loan Trust		
2025-CP1, 3.75% (WAC) due 11/25/69◊,(d)	800,000	751,117
Aspire Mortgage Trust		
2026-2, 5.73% due 04/26/66(d),(o)	491,623	489,699
Morgan Stanley Re-REMIC Trust		
2010-R5, 4.80% due 06/26/36(a),(d)	273,024	279,996
Nomura Resecuritization Trust		
2015-4R, 2.29% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36◊,(a),(d)	185,012	183,306
Total Residential Mortgage-Backed Securities		832,805,243
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9%		
BX Trust		
2024-VLT4, 6.07% (1 Month Term SOFR + 2.44%, Rate Floor: 2.44%) due 06/15/41◊,(d)	19,813,675	19,813,675
2025-VOLT, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44◊,(d)	3,350,000	3,353,141
BXHPP Trust		
2021-FILM, 4.84% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36◊,(d)	21,644,000	18,775,953
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.63% (1 Month Term SOFR + 3.00%, Rate Floor: 2.64%) due 06/15/38◊,(d)	15,000,000	11,711,391
SMRT		
2022-MINI, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39◊,(d)	10,000,000	9,987,500
GS Mortgage Securities Corp. Trust		
2020-DUNE, 6.39% (1 Month Term SOFR + 2.76%, Rate Floor: 2.65%) due 12/15/36◊,(d)	5,871,993	5,590,370
COLLATERALIZED MORTGAGE OBLIGATIONS - 24.0% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9% (continued)		
2020-DUNE, 5.79% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36◊,(d)	2,199,997	$ 2,138,485
MHP		
2022-MHIL, 6.24% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/39◊,(d)	7,200,000	7,197,750
BX Commercial Mortgage Trust		
2024-AIRC, 6.22% (1 Month Term SOFR + 2.59%, Rate Floor: 2.59%) due 08/15/41◊,(d)	5,637,133	5,658,272
RWC Commercial Mortgage Trust		
2025-1, 5.26% due 06/27/40(d)	1,000,000	987,040
2025-1, 5.76% due 06/27/40(d)	300,000	294,119
2025-1, 6.26% due 06/27/40(d)	300,000	293,537
MILE Trust		
2025-STNE, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/15/42◊,(d)	500,000	503,672
Total Commercial Mortgage-Backed Securities		86,304,905
MILITARY HOUSING - 0.3%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 10/25/52◊,(d),(n)	151,031,372	8,450,386
2015-R1, 0.70% (WAC) due 11/25/52◊,(d),(n)	140,689,634	6,414,871
2015-R1, 0.70% (WAC) due 11/25/55◊,(d),(n)	60,544,684	3,330,418
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52(a),(d)	5,272,638	5,032,746
GMAC Commercial Mortgage Asset Corp.		
2025-WPAFB, 7.15% due 08/10/36(a),(d)	3,015,502	3,189,389
Total Military Housing		26,417,810
Total Collateralized Mortgage Obligations (Cost $2,396,924,258)		2,238,468,410
SENIOR FLOATING RATE INTERESTS - 23.7%		
CONSUMER, CYCLICAL - 6.2%		
Recess Holdings, Inc.		
7.42% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 02/20/30◊	23,272,642	23,230,286
Betclic Everest Group SAS		
4.73% (3 Month EURIBOR + 2.50%) due 12/10/31◊	EUR 13,150,000	15,040,852
5.23% (3 Month EURIBOR + 3.00%) due 12/10/31◊	EUR 7,000,000	8,007,497

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
CONSUMER, CYCLICAL - 6.2% (continued)		
QSRP Finco SARL		
5.91% (6 Month EURIBOR + 3.75%) due 06/19/31[◊]	EUR 20,150,000	$ 22,963,822
Hunter Douglas, Inc.		
5.29% (3 Month EURIBOR + 3.00%) due 01/17/32[◊]	EUR 16,400,000	18,838,555
6.73% (3 Month Term SOFR + 3.00%) due 01/17/32[◊]	3,940,000	3,931,805
Casper Bidco Sasu		
5.43% (1 Month EURIBOR + 3.25%) due 03/21/31[◊]	EUR 19,346,376	22,188,995
Peer Holding III BV		
6.23% (3 Month Term SOFR + 2.50%) due 07/01/31[◊]	10,263,700	10,276,530
5.04% (3 Month EURIBOR + 2.75%) due 09/29/32[◊]	EUR 5,000,000	5,718,612
6.23% (3 Month Term SOFR + 2.50%) due 10/28/30[◊]	3,421,250	3,425,527
5.04% (3 Month EURIBOR + 2.75%) due 11/26/31[◊]	EUR 1,000,000	1,144,282
5.04% (3 Month EURIBOR + 2.75%) due 07/01/31[◊]	EUR 1,000,000	1,143,928
Pacific Bells LLC		
7.23% (3 Month Term SOFR + 3.50%, Rate Floor: 0.50%) due 11/13/28[◊]	21,122,915	21,152,699
Scientific Games Corp.		
6.67% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 04/04/29[◊]	21,104,099	20,787,537
FR Refuel LLC		
8.51% (1 Month Term SOFR + 4.75%, Rate Floor: 1.75%) due 11/08/28[◊]	20,771,472	20,576,843
MB2 Dental Solutions LLC		
9.14% (1 Month Term SOFR + 5.50%, Rate Floor: 0.75%) due 02/13/31[◊,(a)]	17,143,686	16,983,444
9.14% (1 Month Term SOFR + 5.50%, Rate Floor: 1.00%) due 02/13/31[◊,(a)]	2,057,774	2,038,540
9.14% (3 Month Term SOFR + 0.50%, Rate Floor: 1.00%) due 02/13/31[◊,(a)]	40,400	37,069
FCG Acquisitions, Inc.		
6.89% (1 Month Term SOFR + 3.25%) due 03/04/33[◊]	18,601,979	18,657,227
Fertitta Entertainment LLC		
6.89% (1 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 01/27/29[◊]	18,441,949	18,413,917
Caesars Entertainment, Inc.		
5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 02/06/31[◊]	9,974,675	9,560,128
5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 02/06/30[◊]	8,703,593	8,396,269
Allwyn Entertainment Financing UK Plc		
5.18% (1 Month EURIBOR + 3.00%) due 03/26/32[◊]	EUR 15,400,000	$ 17,553,329
Dealer Tire Financial LLC		
6.64% (1 Month Term SOFR + 3.00%) due 07/02/31[◊]	16,421,944	16,257,724
Vista Management Holding, Inc.		
7.44% (3 Month Term SOFR + 3.75%) due 04/01/31[◊]	16,094,414	16,146,721
NFM & J LLC		
9.52% (3 Month Term SOFR + 5.75%, Rate Floor: 1.00%) due 11/30/28[◊,(a)]	8,180,555	8,076,749
9.51% (3 Month Term SOFR + 5.75%, Rate Floor: 1.00%) due 11/30/28[◊,(a)]	8,047,110	7,944,998
Beach Acquisition Bidco LLC		
5.18% (1 Month EURIBOR + 3.00%) due 09/12/32[◊]	EUR 11,700,000	13,390,643
6.39% (1 Month Term SOFR + 2.75%) due 09/12/32[◊]	1,930,312	1,937,898
Clarios Global, LP		
4.76% (1 Month EURIBOR + 2.75%) due 01/28/32[◊]	EUR 12,210,000	13,978,522
6.14% (1 Month Term SOFR + 2.50%) due 05/06/30[◊]	942,115	942,115
Park River Holdings, Inc.		
8.19% (3 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 03/15/31[◊]	14,762,997	14,729,042
Elvis UK Holdco Ltd.		
5.49% (3 Month EURIBOR + 3.30%) due 10/31/31[◊]	EUR 10,600,000	12,162,333
PetSmart LLC		
7.65% (1 Month Term SOFR + 4.00%) due 08/18/32[◊]	12,154,538	12,129,256
LaserAway Intermediate Holdings II LLC		
9.69% (3 Month Term SOFR + 5.75%, Rate Floor: 0.75%) due 10/14/27[◊]	11,970,480	11,880,701
Entain Holdings (Gibraltar) Ltd.		
5.98% (3 Month Term SOFR + 2.25%) due 07/31/32[◊]	6,765,915	6,754,616
5.79% (3 Month EURIBOR + 3.50%) due 06/30/28[◊]	EUR 3,295,850	3,795,030
Sandy Bidco BV		
6.26% (6 Month EURIBOR + 3.85%) due 08/17/29[◊]	EUR 9,175,000	9,557,991
TRQ Sales LLC		
6.98% (3 Month Term SOFR + 3.25%) due 12/30/32[◊]	9,441,338	9,252,511
Quimper AB		
5.10% (3 Month EURIBOR + 2.98%) due 03/31/30[◊]	EUR 7,620,000	8,724,393

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
CONSUMER, CYCLICAL - 6.2% (continued)		
Allwyn Entertainment Financing US LLC		
6.18% (3 Month Term SOFR + 2.50%) due 01/18/33◊	6,000,000	$ 5,917,500
5.67% (3 Month Term SOFR + 2.00%) due 06/02/31◊	1,930,943	1,886,300
Curriculum Associates LLC		
8.41% (3 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 05/07/32◊,(a)	4,791,041	4,743,131
8.41% (1 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 05/07/32◊,(a)	2,867,375	2,867,375
Gibson Brands, Inc.		
8.94% (3 Month Term SOFR + 5.00%, Rate Floor: 0.75%) due 08/11/28◊	7,926,500	7,453,764
PCI Gaming Authority, Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 07/18/31◊	7,056,000	7,049,861
Scientific Games Holdings, LP		
5.85% (3 Month EURIBOR + 3.75%) due 04/04/29◊	EUR 5,640,000	6,352,779
Boots Group Bidco Ltd.		
6.92% (3 Month Term SOFR + 3.25%) due 08/30/32◊	6,119,250	6,134,548
Shaw Development LLC		
9.66% (3 Month Term SOFR + 6.00%) due 10/30/29◊,(a)	5,908,325	5,756,358
Alterra Mountain Co.		
6.14% (1 Month Term SOFR + 2.50%) due 08/17/28◊	3,565,916	3,565,916
6.14% (1 Month Term SOFR + 2.50%) due 05/31/30◊	2,034,625	2,030,393
Grant Thornton Advisors Holding LLC		
5.43% (1 Month EURIBOR + 3.25%) due 09/23/32◊	EUR 4,800,000	5,444,022
SGH2 LLC		
8.23% (3 Month Term SOFR + 4.50%) due 08/18/32◊	5,359,500	5,346,101
Arcis Golf LLC		
6.39% (1 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 11/24/28◊	5,277,605	5,284,202
Accuride Corp.		
8.15% (3 Month Term SOFR + 3.00%) (in-kind rate was 3.00%) due 03/07/30◊,(a),(b),(l)	2,643,370	5,100,774
United Airlines, Inc.		
5.40% (1 Month Term SOFR + 1.75%) due 02/22/31◊	4,306,649	4,291,834
Parts Europe SA		
4.99% (3 Month EURIBOR + 2.75%) due 02/06/31◊	EUR 3,550,000	4,069,827
Versuni Group BV		
due 06/16/33(p)	EUR 3,400,000	3,889,356
International Entertainment Jjco 3 Ltd.		
6.66% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 04/29/32◊	2,475,094	$ 2,472,000
5.40% (3 Month EURIBOR + 3.25%) due 04/29/32◊	EUR 1,000,000	1,147,356
Tacala Investment Corp.		
6.64% (1 Month Term SOFR + 3.00%, Rate Floor: 0.75%) due 01/31/31◊	3,521,054	3,521,793
Motel One GmbH		
5.70% (3 Month EURIBOR + 3.63%) due 06/04/32◊	EUR 3,000,000	3,453,206
Gulfside Supply, Inc.		
6.73% (3 Month Term SOFR + 3.00%) due 06/17/31◊	3,468,778	2,911,623
Openlane, Inc.		
6.15% (3 Month Term SOFR + 2.50%) due 10/08/32◊	2,487,500	2,493,719
AI Aqua Merger Sub, Inc.		
6.12% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/31/28◊	2,313,401	2,310,301
Evergreen Acqco 1, LP		
6.17% (3 Month Term SOFR + 2.50%) due 09/17/32◊	2,275,583	2,274,445
SHO Holding I Corp.		
10.49% (3 Month Term SOFR + 6.50%, Rate Floor: 1.00%) due 06/30/29◊,(a)	1,664,691	1,652,143
10.99% (3 Month Term SOFR + 7.00%, Rate Floor: 1.00%) due 06/30/29◊,(a)	642,762	565,631
Pioneer Opco LLC		
6.89% (1 Month Term SOFR + 3.25%) due 05/15/33◊	1,850,000	1,855,624
Bulldog Purchaser, Inc.		
6.91% (3 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 02/04/33◊	1,795,500	1,796,254
White Cap Supply Holdings LLC		
6.89% (1 Month Term SOFR + 3.25%) due 10/19/29◊	1,730,500	1,726,468
Eden SAS		
5.54% (3 Month EURIBOR + 3.25%) due 06/22/29◊	EUR 1,500,000	1,723,176
Total Consumer, Cyclical		574,816,716
CONSUMER, NON-CYCLICAL - 4.3%		
Women's Care Holdings, Inc.		
8.26% (3 Month Term SOFR + 4.50%, Rate Floor: 1.75%) due 01/15/28◊	29,813,326	28,769,860
Almaviva Development Sasu		
6.54% (3 Month EURIBOR + 4.25%) due 04/08/31◊	EUR 18,500,000	21,237,493

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
CONSUMER, NON-CYCLICAL - 4.3% (continued)		
Nidda Healthcare Holding GmbH		
5.45% (3 Month EURIBOR + 3.25%) due 12/09/32◊	EUR 17,347,239	$ 19,824,968
7.98% (1 Month SONIA + 4.25%) due 12/09/32◊	GBP 1,000,000	1,326,200
Compleat Food Group Holdings Ltd.		
9.23% (3 Month SONIA + 5.50%) due 01/31/28◊	GBP 15,950,000	21,011,800
Upbound Group, Inc.		
6.43% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 08/13/32◊	19,238,518	19,246,599
Inspired Finco Holdings Ltd.		
5.18% (1 Month EURIBOR + 3.00%) due 02/28/31◊	EUR 7,404,208	8,495,598
6.41% (3 Month Term SOFR + 2.75%) due 02/28/31◊	8,100,000	8,100,000
Auxey Midco Ltd.		
9.65% (1 Month Term SOFR + 6.00%) due 06/29/27◊	15,624,138	15,493,989
Hopper Merger Sub, Inc.		
5.99% (3 Month Term SOFR + 2.25%) due 04/07/33◊	14,850,000	14,518,994
Shilton Bidco Ltd.		
6.04% (3 Month EURIBOR + 3.75%) due 01/11/30◊	EUR 11,800,000	13,447,796
Cube Healthcare Europe Bidco SAS		
5.38% (1 Month EURIBOR + 3.25%) due 10/30/29◊	EUR 11,400,000	13,134,427
Rainbow UK Bidco Ltd.		
8.23% (6 Month SONIA + 4.50%) due 02/26/29◊	GBP 9,750,000	12,958,121
Artisan Newco BV		
5.58% (3 Month EURIBOR + 3.50%) due 04/05/32◊	EUR 11,325,000	12,930,791
Blue Ribbon LLC		
4.91% (3 Month Term SOFR + 1.00%, Rate Floor: 0.75%) (in-kind rate was 6.00%) due 05/08/28◊,(l)	14,385,818	7,405,963
7.65% (3 Month Term SOFR + 4.00%, Rate Floor: 0.75%) (in-kind rate was 4.00%) due 05/08/28◊,(a),(l)	5,720,598	5,320,156
Merative, LP		
8.23% (3 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 09/30/32◊,(a)	10,937,571	10,937,571
IVI America LLC		
6.48% (3 Month Term SOFR + 2.75%) due 04/09/31◊	9,919,340	9,919,340
due 04/09/31(p)	715,000	715,000
Eagle Bidco Ltd.		
5.43% (1 Month EURIBOR + 3.25%) due 02/29/32◊	EUR 8,950,000	10,205,129

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
CONSUMER, NON-CYCLICAL - 4.3% (continued)		
Red Spv LLC		
5.90% (1 Month Term SOFR + 2.25%) due 03/15/32◊	10,147,500	$ 10,143,238
Pacific Dental Services LLC		
5.89% (1 Month Term SOFR + 2.25%) due 03/15/31◊	9,776,250	9,772,926
Eagle Parent Corp.		
7.98% (3 Month Term SOFR + 4.25%, Rate Floor: 0.50%) due 04/02/29◊	8,605,214	8,641,787
Belron Finance 2019 LLC		
5.66% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 10/16/31◊	8,538,792	8,526,326
Grant Thornton Advisors Holding LLC		
6.39% (1 Month Term SOFR + 2.75%) due 06/02/31◊	8,796,040	8,355,358
Florida Food Products LLC		
8.99% (3 Month Term SOFR + 5.00%, Rate Floor: 1.00%) due 10/15/30◊	7,343,191	5,534,563
9.23% (3 Month Term SOFR + 5.50%, Rate Floor: 2.00%) due 10/15/30◊	2,814,897	2,793,785
Lernen US Finco LLC		
7.01% (3 Month Term SOFR + 3.50%) due 10/27/31◊	8,404,571	8,254,886
US Fertility Enterprises LLC		
6.98% (3 Month Term SOFR + 3.25%) due 12/30/32◊	7,526,989	7,537,979
Grifols International Services DAC		
5.20% (3 Month EURIBOR + 3.00%) due 04/14/33◊	EUR 5,500,000	6,324,783
Hanger, Inc.		
7.14% (1 Month Term SOFR + 3.50%) due 10/23/31◊	5,389,716	5,405,130
Grifols International Services USA, Inc.		
6.19% (6 Month Term SOFR + 2.50%, Rate Floor: 1.00%) due 04/14/33◊	4,987,500	4,997,475
Primo Brands Corp.		
6.48% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 03/31/31◊	4,713,188	4,732,983
Aggreko Holdings, Inc.		
6.63% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 05/21/31◊	4,673,171	4,675,507
Aenova Holding GmbH		
5.15% (3 Month EURIBOR + 2.75%) due 08/22/31◊	EUR 4,000,000	4,580,008
Outcomes Group Holdings, Inc.		
6.64% (1 Month Term SOFR + 3.00%) due 05/06/31◊	4,263,516	4,274,217

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
CONSUMER, NON-CYCLICAL - 4.3% (continued)		
ASP Dream Acquisition Company LLC		
7.99% (1 Month Term SOFR + 4.25%, Rate Floor: 0.75%) due 12/15/28◊	4,343,445	$ 4,061,121
Sapiencia Bidco Slu		
due 02/18/33(p)	EUR 3,450,000	3,952,110
Celeste Bidco BV		
5.92% (3 Month EURIBOR + 3.75%) due 07/20/29◊	EUR 3,200,000	3,683,420
Secretariat Advisors LLC		
7.73% (3 Month Term SOFR + 4.00%) due 02/28/32◊	3,322,566	3,249,901
Froneri US, Inc.		
5.88% (6 Month Term SOFR + 2.25%) due 09/30/31◊	3,160,000	3,135,384
Amspec Parent LLC		
7.23% (3 Month Term SOFR + 3.50%) due 12/22/31◊	2,878,830	2,880,269
Ingenovis Health, Inc.		
8.91% (3 Month Term SOFR + 5.25%) due 03/06/28◊	4,102,565	2,861,539
Bowtie Germany Bidco GmbH		
6.04% (3 Month EURIBOR + 3.75%) due 08/01/31◊	EUR 2,100,000	2,324,873
Anticimex Global AB		
6.41% (3 Month Term SOFR + 2.90%) due 11/17/31◊	2,278,581	2,280,609
Imagefirst Holdings LLC		
8.75% (3 Month Term SOFR + 3.00%) due 03/12/32◊	2,227,500	2,225,651
Vdk Groep BV		
5.43% (1 Month EURIBOR + 3.25%) due 02/23/32◊	EUR 1,900,000	2,184,773
Mamba Purchaser, Inc.		
6.40% (1 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 10/14/31◊	1,881,048	1,880,765
Congruex Group LLC		
9.63% (3 Month Term SOFR + 5.75%, Rate Floor: 0.75%) due 05/03/29◊	2,984,154	1,797,445
Weight Watchers International Holdings Ltd.		
10.53% (3 Month Term SOFR + 6.80%, Rate Floor: 0.50%) due 06/24/30◊	1,914,932	1,427,218
Healthchannels Intermediate Holdco LLC		
9.49% (1 Month Term SOFR + 5.50%) due 04/03/27◊,(a)	4,777,861	1,194,465
Composecure Holdings LLC		
5.92% (3 Month Term SOFR + 2.25%) due 01/14/33◊	600,000	596,016
1261229 BC Ltd.		
9.89% (1 Month Term SOFR + 6.25%) due 10/08/30◊	490,050	474,658
Medical Solutions Holdings, Inc.		
7.26% (3 Month Term SOFR + 3.50%) due 11/01/28◊,(a)	1,774,327	$ 173,884
due 11/01/30(p)	236,356	171,358
Moran Foods LLC		
11.02% (3 Month Term SOFR + 7.25%, Rate Floor: 1.00%) due 12/29/28◊,(a)	1,155,810	93,014
Total Consumer, Non-cyclical		400,199,219
INDUSTRIAL - 4.2%		
Merlin Buyer, Inc.		
7.73% (3 Month Term SOFR + 4.00%) due 04/15/33◊	22,945,000	22,973,681
Proampac PG Borrower LLC		
7.67% (3 Month Term SOFR + 4.00%) due 03/07/33◊	19,378,477	19,022,107
6.31% (3 Month EURIBOR + 4.00%) due 03/07/33◊	EUR 1,100,000	1,261,991
Capstone Acquisition Holdings, Inc.		
8.24% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 11/13/29◊,(a)	17,984,807	17,917,657
Michael Baker International LLC		
7.66% (3 Month Term SOFR + 4.00%, Rate Floor: 0.75%) due 12/01/28◊	17,809,096	17,781,314
Cobham Ultra SeniorCo SARL		
7.79% (6 Month Term SOFR + 3.75%, Rate Floor: 0.50%) due 08/03/29◊	8,464,868	8,487,808
5.90% (6 Month EURIBOR + 3.75%) due 08/06/29◊	EUR 7,000,000	8,009,976
STS Operating, Inc.		
7.74% (1 Month Term SOFR + 4.00%) due 03/25/31◊	16,385,034	16,388,475
Quikrete Holdings, Inc.		
5.89% (1 Month Term SOFR + 2.25%) due 04/14/31◊	7,577,111	7,567,640
5.89% (1 Month Term SOFR + 2.25%) due 02/10/32◊	7,564,250	7,554,795
Dxp Enterprises, Inc.		
6.89% (1 Month Term SOFR + 3.25%, Rate Floor: 1.00%) due 10/11/30◊	13,808,086	13,854,067
OEP Glass Purchaser LLC		
7.73% (3 Month Term SOFR + 4.00%) due 03/07/33◊	13,528,750	13,486,540
Engineered Machinery Holdings, Inc.		
5.79% (3 Month EURIBOR + 3.50%) due 11/26/32◊	EUR 8,000,000	9,197,125
6.98% (3 Month Term SOFR + 3.25%) due 11/26/32◊	4,256,970	4,275,700
Blackfin Pipeline LLC		
6.69% (1 Month Term SOFR + 3.00%) due 09/29/32◊	12,437,500	12,468,594

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
INDUSTRIAL - 4.2% (continued)		
East West Manufacturing LLC due 06/04/32(p)	12,450,000	$ 12,201,000
Hobbs & Associates LLC 6.39% (1 Month Term SOFR + 2.75%) due 07/23/31◊	12,221,769	12,191,215
Owens-Illinois Group, Inc. 6.64% (1 Month Term SOFR + 3.00%) due 09/30/32◊	12,303,175	12,183,957
Node Acquico GmbH 5.67% (3 Month EURIBOR + 3.50%) due 12/08/32◊	EUR 9,825,000	11,237,073
Drive Bidco BV 5.17% (3 Month EURIBOR + 3.00%) due 07/23/31◊	EUR 8,800,000	10,054,000
Azuria Water Solutions, Inc.		
6.48% (3 Month Term SOFR + 2.75%) due 04/25/33◊	9,747,294	9,713,568
due 01/27/33(p)	27,294	27,200
Talbot Participation SAS 5.29% (3 Month EURIBOR + 3.00%) due 07/07/32◊	EUR 7,750,000	8,887,579
Holding Socotec 6.37% (3 Month Term SOFR + 2.75%, Rate Floor: 0.75%) due 06/02/31◊	8,774,865	8,777,585
Integrated Power Services Holdings, Inc.		
8.51% (1 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 11/22/28◊,(a)	4,801,368	4,788,412
8.51% (1 Month Term SOFR + 4.75%, Rate Floor: 1.75%) due 11/22/28◊,(a)	3,345,378	3,336,350
Apple Bidco LLC 6.14% (1 Month Term SOFR + 2.50%) due 09/23/31◊	7,955,698	7,959,199
Indicor LLC 5.18% (1 Month EURIBOR + 3.00%) due 11/22/29◊	EUR 6,435,000	7,368,529
Cube Safety Bidco Ab 5.43% (1 Month EURIBOR + 3.25%) due 02/21/33◊	EUR 5,601,064	6,424,364
Infrastrux Group, Inc. 5.44% (6 Month EURIBOR + 2.95%) due 09/27/30◊	EUR 5,350,000	6,135,296
Climater Bidco II 6.29% (3 Month EURIBOR + 4.00%) due 03/19/32◊	EUR 5,250,000	6,008,262
Lernen US Finco LLC 6.30% (6 Month EURIBOR + 3.75%) due 04/25/29◊	EUR 4,950,000	5,645,139
Apave SA 5.14% (3 Month EURIBOR + 2.99%) due 12/09/31◊	EUR 4,850,000	5,568,831
Tega MC Australia Holdings Pty Ltd. 7.16% (1 Month Term SOFR + 3.50%) due 03/25/33◊	5,425,000	5,448,762
Graftech Finance, Inc. 9.67% (3 Month Term SOFR + 6.00%, Rate Floor: 2.00%) due 12/21/29◊	5,221,215	$ 4,987,566
Aman OBH1L Mortgage 0.50% (1 MonthTerm SOFR + 0.50%, Rate Floor: 2.75%) due 03/18/30◊,(a)	4,655,357	4,611,586
TransDigm, Inc. 6.14% (1 Month Term SOFR + 2.50%) due 08/19/32◊	4,367,000	4,367,524
Boluda Towage SL due 05/27/33(p)	4,350,000	4,352,741
Na Rail Hold Co. LLC 6.15% (3 Month Term SOFR + 2.50%) due 03/08/32◊	4,306,500	4,303,830
LSF12 Phoenix Holdco LLC 8.14% (1 Month Term SOFR + 4.50%) due 03/25/33◊	4,275,000	4,239,389
Tiger Acquisition LLC 6.15% (1 Month Term SOFR + 2.50%) due 08/23/32◊	4,158,575	4,168,098
Gibraltar Industries, Inc. 5.88% (1 Month Term SOFR + 2.25%) due 02/02/33◊	3,969,231	3,959,308
Mannington Mills, Inc. 8.39% (1 Month Term SOFR + 4.75%) due 03/25/32◊	3,672,222	3,598,778
Mi Windows & Doors LLC 6.39% (1 Month Term SOFR + 2.75%) due 03/28/31◊	3,495,658	3,445,565
TSG Solutions Holding Saca 5.40% (3 Month EURIBOR + 3.25%) due 05/04/32◊	EUR 3,000,000	3,437,508
Pro Mach Group, Inc. 6.14% (1 Month Term SOFR + 2.50%) due 10/15/32◊	2,992,500	2,992,500
Cube A&D Buyer, Inc. 6.67% (3 Month Term SOFR + 3.00%) due 10/17/31◊	2,740,417	2,740,417
Brown Group Holding LLC		
6.14% (1 Month Term SOFR + 2.50%, Rate Floor: 1.50%) due 07/01/31◊	1,375,209	1,378,069
6.14% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/01/31◊	1,228,211	1,230,557
Savage Enterprises LLC 5.62% (1 Month Term SOFR + 2.00%) due 08/05/32◊	2,610,684	2,607,890
Mahseer Holdings LLC 6.98% (3 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 03/16/33◊	2,543,103	2,554,242
Project Aurora Us Finco, Inc. 6.48% (3 Month Term SOFR + 2.75%) due 12/06/32◊	2,288,500	2,296,121

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
INDUSTRIAL - 4.2% (continued)		
Ilpea Parent, Inc.		
7.65% (1 Month Term SOFR + 4.00%, Rate Floor: 0.75%) due 06/22/28◊,(a)	2,008,467	$ 2,005,956
Fugue Finance LLC		
4.98% (3 Month EURIBOR + 2.75%, Rate Floor: 0.50%) due 01/09/32◊	EUR 1,700,000	1,938,618
Salas Obrien, Inc.		
6.39% (1 Month Term SOFR + 2.75%) due 01/31/33◊,(a)	1,682,857	1,682,857
Madison Safety & Flow LLC		
8.25% (1 Month Term SOFR + 2.50%) due 09/26/31◊	1,170,300	1,170,488
API Heat Transfer Thermasys Corp.		
10.49% (3 Month Term SOFR + 6.50%) due 11/28/29◊,(a)	771,146	771,146
Ring Container Technologies Group LLC		
6.14% (1 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 09/15/32◊	694,750	695,125
Total Industrial		393,739,670
FINANCIAL - 3.7%		
Saphilux SARL		
6.73% (6 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 07/18/28◊	22,490,249	22,555,920
Kroll, Inc.		
6.73% (3 Month Term SOFR + 3.00%) (in-kind rate was 2.75%) due 09/13/32◊,(a),(l)	22,172,070	22,095,316
8.89% (1 Month Term SOFR + 5.25%, Rate Floor: 0.50%) due 09/13/32◊,(a)	410,000	410,000
Aretec Group, Inc.		
6.64% (1 Month Term SOFR + 3.00%) due 08/09/30◊	22,304,885	22,241,539
Ardonagh Midco 3 Ltd.		
5.77% (6 Month EURIBOR + 3.63%) due 02/15/31◊	EUR 13,600,000	15,550,120
6.73% (3 Month Term SOFR + 3.00%) due 02/15/31◊	6,693,985	6,463,913
Hightower Holding LLC		
6.41% (3 Month Term SOFR + 2.75%) due 02/03/32◊	20,670,735	20,493,173
Higginbotham Insurance Agency, Inc.		
8.14% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 06/11/31◊,(a)	20,464,722	20,329,246
Orion Us Finco, Inc.		
7.17% (3 Month Term SOFR + 3.50%) due 10/08/32◊	18,792,900	18,788,766
Asurion LLC		
7.91% (3 Month Term SOFR + 4.25%) due 09/19/30◊	16,863,375	16,646,165

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
FINANCIAL - 3.7% (continued)		
8.01% (3 Month Term SOFR + 4.25%) due 08/19/28◊	73,242	$ 73,124
Blackhawk Network Holdings, Inc.		
7.14% (1 Month Term SOFR + 3.50%, Rate Floor: 1.00%) due 03/12/29◊	14,417,945	14,336,916
Cliffwater LLC		
8.14% (1 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 04/22/32◊,(a)	14,437,250	13,956,490
Nexus Buyer LLC		
7.14% (1 Month Term SOFR + 3.50%) due 07/31/31◊	10,496,014	10,097,690
7.64% (1 Month Term SOFR + 4.00%) due 07/31/31◊	3,126,375	3,018,640
Vacation Rental Brands Holdings		
8.98% (3 Month Term SOFR + 5.25%, Rate Floor: 1.00%) due 05/06/32◊,(a)	12,116,026	12,007,918
PHM Group Holding Oy		
5.58% (3 Month EURIBOR + 3.50%) due 04/22/32◊	EUR 10,000,000	11,365,019
Orion Advisor Solutions, Inc.		
6.41% (3 Month Term SOFR + 2.75%) due 09/24/30◊	11,175,555	11,057,541
Cervantes Bidco SL		
5.52% (6 Month EURIBOR + 3.00%) due 12/03/31◊	EUR 8,100,000	9,268,409
Galaxy Bidco Ltd.		
6.24% (6 Month EURIBOR + 3.75%) due 12/19/29◊	EUR 7,500,000	8,636,614
Focus Financial Partners LLC		
6.14% (1 Month Term SOFR + 2.50%) due 09/15/31◊	7,903,221	7,701,688
Corelogic, Inc.		
7.26% (1 Month Term SOFR + 3.50%, Rate Floor: 1.50%) due 06/02/28◊	7,537,648	7,443,428
Pex Holdings LLC		
6.48% (3 Month Term SOFR + 2.75%) due 11/26/31◊	6,221,250	6,205,697
CFC US 2025 LLC		
7.18% (3 Month Term SOFR + 3.50%) due 07/01/32◊	6,557,050	6,141,792
Dione Bidco Ltd.		
6.27% (6 Month EURIBOR + 3.75%) due 12/20/32◊	EUR 5,300,000	6,095,638
Chrysaor Bidco SARL		
6.67% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 10/30/31◊	5,518,826	5,525,283
Cross Financial Corp.		
6.39% (1 Month Term SOFR + 2.75%) due 10/31/31◊	5,755,657	5,496,653

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
FINANCIAL - 3.7% (continued)		
Kestra Advisor Services Holdings A, Inc.		
6.39% (1 Month Term SOFR + 2.75%) due 03/22/31◊	5,260,139	$ 5,207,011
GTCR Everest Borrower LLC		
6.23% (3 Month Term SOFR + 2.50%) due 09/05/31◊	4,899,186	4,875,474
IMC Global Holdings LLC		
6.65% (1 Month Term SOFR + 3.00%) due 06/18/32◊	4,569,621	4,563,909
Amwins Group, Inc.		
5.73% (3 Month Term SOFR + 2.00%, Rate Floor: 0.75%) due 01/30/32◊	4,235,500	4,137,872
Admiral Bidco GmbH		
5.40% (3 Month EURIBOR + 3.25%) due 09/30/32◊	EUR 3,500,000	4,019,184
Tegra118 Wealth Solutions, Inc.		
7.67% (3 Month Term SOFR + 4.00%) due 01/27/33◊	3,800,000	3,801,900
OEG Borrower LLC		
7.17% (3 Month Term SOFR + 3.50%) due 06/30/31◊	3,369,975	3,379,984
Citco Funding LLC		
5.66% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/30/33◊	3,383,000	3,371,532
EP Wealth Advisors, Inc.		
6.17% (1 Month Term SOFR + 2.50%) due 10/18/32◊	2,763,075	2,760,782
Ascensus Group Holdings		
6.64% (1 Month Term SOFR + 3.00%) due 11/25/32◊	2,353,513	2,295,664
Eagle Point Holdings Borrower LLC		
7.49% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,(a)	1,050,000	1,050,000
7.44% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28◊,(a)	1,050,000	1,050,000
TPG RE Finance Trust, Inc.		
6.39% (1 Month Term SOFR + 2.75%) due 05/16/33◊	1,975,000	1,972,531
Osaic Holdings, Inc.		
6.23% (3 Month Term SOFR + 2.50%) due 07/30/32◊	1,496,250	1,474,928
Virtu Financial		
6.14% (1 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 06/21/31◊	1,237,500	1,236,881
Jones Deslauriers Insurance Management, Inc.		
6.66% (3 Month Term SOFR + 3.00%) due 02/02/33◊	1,150,000	1,098,537
Diot-Siaci Bidco		
due 07/26/32(p)	EUR 200,000	227,520
Total Financial		350,526,407
TECHNOLOGY - 2.7%		
Sitecore Holding III AS		
10.34% (6 Month Term SOFR + 6.50%, Rate Floor: 0.50%) due 03/12/29◊,(a)	13,897,329	$ 13,237,484
8.16% (6 Month EURIBOR + 6.00%) due 03/12/29◊,(a)	EUR 10,629,351	11,567,435
9.84% (6 Month Term SOFR + 6.00%) due 03/12/29◊,(a)	1,440,069	1,371,695
Cegid Group		
4.90% (3 Month EURIBOR + 2.75%) due 07/10/28◊	EUR 10,785,863	12,080,581
4.90% (3 Month EURIBOR + 2.75%) due 01/31/30◊	EUR 10,000,000	11,127,721
Datix Bidco Ltd.		
8.73% (6 Month SONIA + 5.00%) due 04/30/31◊,(a)	GBP 12,072,000	15,920,391
8.73% (6 Month Term SOFR + 5.00%, Rate Floor: 0.50%) due 04/30/31◊,(a)	3,430,000	3,410,826
Visma AS		
5.82% (6 Month EURIBOR + 3.70%) due 12/05/28◊,(a)	EUR 16,296,596	18,432,672
Kaseya, Inc.		
6.91% (3 Month Term SOFR + 3.25%) due 03/22/32◊	22,854,406	17,585,095
Zodiac Purchaser LLC		
7.14% (1 Month Term SOFR + 3.50%) due 02/14/32◊	18,821,494	17,221,667
Ascend Learning LLC		
6.64% (1 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 12/11/28◊	16,435,176	16,006,053
Leia Finco US LLC		
6.93% (3 Month Term SOFR + 3.25%) due 10/09/31◊	17,481,901	15,899,789
Cloud Software Group, Inc.		
6.98% (3 Month Term SOFR + 3.25%) due 03/21/31◊	15,496,930	13,540,442
Precise Bidco BV		
5.40% (3 Month EURIBOR + 3.00%) due 11/15/30◊	EUR 11,400,000	12,594,952
Blue Finco SARL		
5.74% (3 Month EURIBOR + 3.45%) due 09/30/29◊	EUR 7,500,000	8,129,602
6.98% (3 Month Term SOFR + 3.25%) due 07/12/32◊	4,504,500	4,298,419
Kerridge Commercial Systems Bidco Ltd.		
8.14% (3 Month SONIA + 4.41%) due 11/21/32◊,(a)	GBP 7,997,768	10,578,532
Pushpay USA, Inc.		
7.39% (1 Month Term SOFR + 3.75%) due 08/15/31◊,(a)	10,797,570	10,041,740
Realpage, Inc.		
6.99% (3 Month Term SOFR + 3.00%, Rate Floor: 1.50%) due 04/24/28◊	10,614,422	9,907,926

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
TECHNOLOGY - 2.7% (continued)		
Boxer Parent Co., Inc. 6.42% (3 Month Term SOFR + 2.75%) due 07/30/31◊	10,519,525	$ 9,445,692
Planview Parent, Inc. 7.23% (3 Month Term SOFR + 3.50%) due 12/17/27◊	9,567,324	8,177,383
OAK-Eagle Acquireco, Inc. due 03/24/33(p)	4,300,000	4,309,245
Polaris Newco LLC 7.49% (3 Month Term SOFR + 0.50%, Rate Floor: 1.00%) due 07/31/30◊,(a)	4,471,338	3,897,263
Athena Health Group, Inc. 6.89% (1 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 02/13/32◊	1,029,848	1,018,005
Total Technology		249,800,610
COMMUNICATIONS - 1.6%		
Zephyr Bidco Ltd. 8.48% (1 Month SONIA + 4.75%) due 07/20/28◊	GBP 20,850,000	26,804,588
Salsa Bidco GmbH 6.35% (6 Month EURIBOR + 3.75%) due 11/18/32◊,(a)	EUR 19,650,000	22,191,668
Total Webhosting Solutions BV 6.18% (1 Month EURIBOR + 4.00%) due 11/04/31◊	EUR 18,000,000	19,048,331
Tripadvisor, Inc. 6.39% (1 Month Term SOFR + 2.75%) due 07/08/31◊	17,003,331	16,224,069
Speedster Bidco GmbH 6.48% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 12/11/31◊	8,557,036	8,475,059
5.50% (6 Month EURIBOR + 3.00%) due 12/11/31◊	EUR 5,700,000	6,333,163
Sweetwater Borrower LLC 7.64% (1 Month Term SOFR + 4.00%) due 02/17/33◊	10,424,831	10,476,956
Firstdigital Communications LLC 8.01% (1 Month Term SOFR + 4.25%, Rate Floor: 0.75%) (in-kind rate was 0.50%) due 12/17/26◊,(a),(l)	10,292,345	10,059,989
Redhalo Midco UK Ltd. 5.29% (3 Month EURIBOR + 3.00%) due 03/22/31◊	EUR 8,500,000	9,298,522
Cengage Learning, Inc. 6.65% (3 Month Term SOFR + 3.00%, Rate Floor: 1.00%) due 03/24/31◊	6,627,721	6,551,303
Level 3 Financing, Inc. 6.39% (1 Month Term SOFR + 2.75%) due 03/29/32◊	6,535,000	6,532,974
Sunrise Financing Partnership 6.10% (6 Month Term SOFR + 2.47%) due 02/15/32◊	2,650,000	2,611,681

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
COMMUNICATIONS - 1.6% (continued)		
Zayo Group Holdings, Inc. 6.76% (1 Month Term SOFR + 3.00%) (in-kind rate was 0.50%) due 03/11/30◊,(l)	2,323,787	$ 2,322,764
Xplore, Inc. 5.26% (1 Month Term SOFR + 1.50%) (in-kind rate was 3.50%) due 10/23/29◊,(l)	1,065,463	993,544
Total Communications		147,924,611
BASIC MATERIALS - 0.4%		
INEOS US Finance LLC due 06/18/32(p)	14,900,000	13,919,133
Lummus Technology Holdings V LLC 6.14% (1 Month Term SOFR + 2.50%) due 12/31/29◊	9,768,116	9,626,869
SCIL US Holdings LLC 6.20% (3 Month EURIBOR + 4.00%) due 11/08/32◊	EUR 4,550,000	5,178,881
7.65% (3 Month Term SOFR + 4.00%) due 11/08/32◊	1,243,750	1,239,086
Discovery Purchaser Corp. 7.41% (3 Month Term SOFR + 3.75%, Rate Floor: 0.50%) due 10/04/29◊	6,268,552	6,237,209
Arsenal AIC Parent LLC 6.39% (1 Month Term SOFR + 2.75%) due 08/18/30◊	3,524,877	3,533,689
Paint Intermediate III LLC 6.65% (3 Month Term SOFR + 3.00%) due 10/09/31◊	1,392,947	1,395,566
Ecovyst Catalyst Technologies LLC 5.66% (3 Month Term SOFR + 2.00%) due 06/12/31◊	245,517	245,122
Total Basic Materials		41,375,555
ENERGY - 0.3%		
Liquid Tech Solutions Holdings LLC 7.23% (3 Month Term SOFR + 3.50%) due 10/12/32◊	18,368,731	18,196,983
Apro LLC 7.37% (1 Month Term SOFR + 3.75%) due 07/09/31◊	8,527,229	8,525,439
Bip PipeCo Holdings LLC 5.68% (3 Month Term SOFR + 2.00%) due 12/06/30◊	3,294,950	3,287,734
Transmontaigne Operating Co., LP 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 1.50%) due 03/16/30◊	996,802	996,383
Total Energy		31,006,539
INFRASTRUCTURE - 0.2%		
QTS Good News Facility 6.37% (SOFR + 3.00%) due 10/09/28◊,(a)	19,150,000	19,129,542

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 23.7% (continued)		
UTILITIES - 0.1%		
Powergrid Services LLC		
8.48% (3 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 07/01/32[◊,(a)]	7,850,594	$ 7,814,431
8.40% (3 Month Term SOFR + 4.75%, Rate Floor: 0.75%) due 07/01/30[◊,(a)]	345,255	326,461
Total Utilities		8,140,892
Total Senior Floating Rate Interests (Cost $2,242,695,168)		2,216,659,761
ASSET-BACKED SECURITIES - 22.7%		
COLLATERALIZED LOAN OBLIGATIONS - 12.8%		
Cerberus Loan Funding XLIV LLC		
2023-5AR CR due 01/15/36[(d),(p)]	24,800,000	24,800,000
2023-5A C, 7.87% (3 Month Term SOFR + 4.20%, Rate Floor: 4.20%) due 01/15/36[◊,(d)]	22,800,000	22,831,386
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A CR, 6.73% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33[◊,(d)]	35,000,000	34,847,897
2017-9A DR, 7.88% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33[◊,(d)]	7,750,000	7,753,299
2017-9A A2TR, 5.73% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33[◊,(d)]	2,950,000	2,952,009
FS Rialto		
2021-FL3 D, 6.25% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 11/16/36[◊,(d)]	36,500,000	35,975,316
2021-FL2 D, 7.05% (1 Month Term SOFR + 3.41%, Rate Floor: 2.91%) due 05/16/38[◊,(d)]	8,850,000	8,834,827
BCRED CLO LLC		
2026-1A C, 5.60% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/24/39[◊,(d)]	21,200,000	21,178,861
2025-1A C, 5.68% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37[◊,(d)]	21,000,000	20,985,229
Golub Capital Partners CLO 69M		
2023-69A DR, 6.70% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 11/09/38[◊,(d)]	38,312,500	38,170,782

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
2023-69A CR, 5.70% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/09/38[◊,(d)]	1,600,000	$ 1,598,801
Owl Rock CLO XXIV LLC		
2026-24A C, 5.57% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 01/22/38[◊,(d)]	34,650,000	34,610,998
FS Rialto Issuer LLC		
2024-FL9 C, 6.28% (1 Month Term SOFR + 2.64%, Rate Floor: 2.65%) due 10/19/39[◊,(d)]	10,450,000	10,362,884
2025-FL10 C, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 08/19/42[◊,(d)]	9,800,000	9,779,292
2026-FL11 C, 5.69% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 01/19/44[◊,(d)]	9,289,000	9,273,899
2025-FL10 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42[◊,(d)]	1,500,000	1,498,855
BSPRT Issuer LLC		
2026-FL13 C, 5.84% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/18/43[◊,(d)]	11,928,000	11,948,125
2024-FL11 C, 6.27% (1 Month Term SOFR + 2.64%, Rate Floor: 2.64%) due 07/15/39[◊,(d)]	7,825,000	7,828,317
2025-FL12 C, 5.83% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 01/17/43[◊,(d)]	6,850,000	6,866,485
2025-FL12 B, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/17/43[◊,(d)]	3,750,000	3,752,851
Ares Direct Lending CLO 6 LLC		
2025-2A D, 6.98% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 10/16/37[◊,(d)]	21,450,000	21,384,303
2025-2A C, 5.88% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/16/37[◊,(d)]	9,000,000	8,996,584
Cerberus Loan Funding 52 LLC		
2025-3A C, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/15/37[◊,(d)]	22,700,000	22,692,893
2025-3A D, 7.07% (3 Month Term SOFR + 3.40%, Rate Floor: 3.40%) due 10/15/37[◊,(d)]	6,800,000	6,718,095

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
Fontainbleau Vegas		
7.86% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28◊,(a)	26,499,999	$ 27,078,017
TRTX Issuer Ltd.		
2025-FL6 B, 5.68% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 09/18/42◊,(d)	17,100,000	17,029,616
2025-FL7 C, 5.84% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 06/18/43◊,(d)	8,000,000	8,006,785
BXMT Ltd.		
2020-FL2 C, 5.65% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 02/15/38◊,(d)	15,640,000	15,592,300
2020-FL2 D, 5.95% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 02/15/38◊,(d)	8,000,000	7,899,552
2026-FL6 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/43◊,(d)	1,000,000	999,562
Cerberus Loan Funding XLVII LLC		
2024-3A C, 6.22% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 07/15/36◊,(d)	20,150,000	20,102,246
2024-3A D, 8.02% (3 Month Term SOFR + 4.35%, Rate Floor: 4.35%) due 07/15/36◊,(d)	3,900,000	3,902,939
Cerberus Loan Funding XL LLC		
2023-1A CR, 6.30% (3 Month Term SOFR + 2.65%, Rate Floor: 2.65%) due 03/22/35◊,(d)	23,050,000	23,069,044
BDS LLC		
2025-FL16 C, 5.74% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 06/19/43◊,(d)	15,208,000	15,095,113
2025-FL15 C, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 03/19/43◊,(d)	7,450,000	7,455,501
GS REFT Issuer Ltd.		
2026-FL1 C, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 10/19/43◊,(d)	14,300,000	14,311,627
2026-FL1 B, 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/19/43◊,(d)	6,775,000	6,780,469

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
Hlend CLO LLC		
2025-3A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37◊,(d)	18,400,000	$ 18,285,072
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37◊,(d)	1,600,000	1,596,724
RR Ltd.		
2025-39A SUB due 04/15/38(d),(q)	18,750,000	11,748,375
2025-41A SUB due 10/15/40(d),(q)	9,700,000	7,113,786
ACRES Commercial Realty Issuer LLC		
2026-FL4 C, 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 08/18/44◊,(d)	18,600,000	18,569,901
LoanCore Issuer LLC		
2025-CRE9 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/18/42◊,(d)	11,900,000	11,881,563
2025-CRE8 C, 5.78% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/17/42◊,(d)	5,750,000	5,735,098
Cerberus Loan Funding XLV LLC		
2024-1A C, 6.82% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 04/15/36◊,(d)	17,150,000	17,131,595
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A D, 6.92% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/15/37◊,(d)	17,600,000	17,038,704
Madison Park Funding XLVIII Ltd.		
2021-48A D1R, 6.33% (3 Month Term SOFR + 2.65%, Rate Floor: 2.65%) due 01/19/39◊,(d)	16,750,000	16,600,498
Owl Rock CLO VIII LLC		
2022-8A CR, 6.07% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/24/37◊,(d)	16,000,000	16,002,490
STWD Ltd.		
2022-FL3 D, 6.34% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38◊,(d)	11,900,000	11,761,699
2021-FL2 D, 6.55% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38◊,(d)	3,750,000	3,742,008

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
PFP Ltd.		
2026-14 C, 5.60% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 12/18/43[◊,(d)]	7,900,000	$ 7,893,016
2026-13 C, 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 08/18/43[◊,(d)]	4,200,000	4,211,942
2024-11 B, 6.10% (1 Month Term SOFR + 2.49%, Rate Floor: 2.49%) due 09/17/39[◊,(d)]	2,239,942	2,236,727
2025-12 B, 5.68% (1 Month Term SOFR + 2.04%, Rate Floor: 2.04%) due 12/18/42[◊,(d)]	1,000,000	1,002,268
Golub Capital Partners CLO 83M		
2025-83A D, 6.70% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 11/09/38[◊,(d)]	14,900,000	14,844,711
Carlyle Direct Lending CLO LLC		
2015-1A BR, 6.42% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/15/36[◊,(d)]	14,200,000	14,214,653
Golub Capital Partners CLO 16M-R3		
2013-16A CR3, 6.25% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 08/09/39[◊,(d)]	14,150,000	14,158,847
CARLYLE US CLO Ltd.		
2019-4A ER2, 9.54% (3 Month Term SOFR + 5.90%, Rate Floor: 5.90%) due 06/22/39[◊,(d)]	13,200,000	13,199,909
Ares Direct Lending CLO 2 LLC		
2024-2A D, 7.58% (3 Month Term SOFR + 3.90%, Rate Floor: 3.90%) due 10/20/36[◊,(d)]	13,050,000	13,030,210
Owl Rock CLO VII LLC		
2022-7A BR, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/38[◊,(d)]	12,900,000	12,848,551
Owl Rock CLO XXI LLC		
2025-21A C, 6.07% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 07/24/34[◊,(d)]	12,575,000	12,587,315
Owl Rock CLO IX LLC		
2022-9A CR, 5.94% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/22/37[◊,(d)]	12,550,000	12,506,513

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
HPS Private Credit CLO LLC		
2025-3A D, 7.68% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 07/20/37[◊,(d)]	6,000,000	$ 5,992,484
2025-3A C, 6.48% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 07/20/37[◊,(d)]	5,900,000	5,906,899
2024-2AR D1R due 08/15/39[(d),(p)]	600,000	600,000
AREIT Ltd.		
2025-CRE11 B, 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/25/43[◊,(d)]	7,231,000	7,202,564
2025-CRE10 B, 5.48% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 01/17/30[◊,(d)]	5,200,000	5,154,712
Owl Rock CLO XXII LLC		
2025-22A C, 5.88% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/20/37[◊,(d)]	12,150,000	12,110,352
Octagon 78 Ltd.		
2025-3A SUB due 10/20/38[(d),(q)]	16,696,400	11,437,034
LoanCore Issuer Ltd.		
2021-CRE6 D, 6.59% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38[◊,(d)]	11,300,000	11,241,786
Fortress Credit BSL XV Ltd.		
2022-2A CR, 6.28% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/18/33[◊,(d)]	11,150,000	11,206,005
Brsp Ltd.		
2026-FL3 C, 5.74% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 08/19/43[◊,(d)]	11,066,000	11,075,838
OCP CLO Ltd.		
2025-44A SUB due 10/24/38[(d),(q)]	9,800,000	6,432,818
2024-38A SUB due 01/21/38[(d),(q)]	8,250,000	4,599,540
Ares LXXVII CLO Ltd.		
2025-77A SUB due 07/15/38[(d),(q)]	14,970,000	10,999,806
Cerberus Loan Funding 50 LLC		
2025-1A C, 6.27% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 07/15/37[◊,(d)]	10,800,000	10,800,428
Wonder Lake Park CLO Ltd.		
2025-1A SUB due 07/24/38[(d),(q)]	18,203,000	10,719,383

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
Cerberus Loan Funding 53 LLC		
2025-4A D, 6.87% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/38◊,(d)	10,750,000	$ 10,615,180
Owl Rock CLO XVI LLC		
2024-16A C, 6.98% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 04/20/36◊,(d)	10,150,000	10,143,693
Cerberus Loan Funding 51 LLC		
2025-2A C, 6.02% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 10/15/37◊,(d)	10,100,000	10,112,744
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A CR, 6.93% (3 Month Term SOFR + 3.26%, Rate Floor: 3.00%) due 04/15/33◊,(d)	9,900,000	9,860,877
Brant Point CLO Ltd.		
2025-7A SUB due 07/25/38(a),(d),(q)	12,454,500	6,706,126
2025-8A SUB due 03/31/38(d),(q)	4,000,000	2,626,000
Cerberus Loan Funding XLVI, LP		
2024-2A C, 6.72% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 07/15/36◊,(d)	8,000,000	7,998,062
2024-2A D, 8.62% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 07/15/36◊,(d)	1,000,000	992,050
STWD LLC		
2025-FL4 C, 5.84% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 11/19/42◊,(d)	8,700,000	8,692,487
BSPDF Issuer LLC		
2026-FL3 C, 5.74% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 09/18/43◊,(d)	6,150,000	6,155,298
2026-FL4 C, 5.69% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/18/43◊,(d)	1,800,000	1,799,990
2025-FL2 AS, 5.57% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42◊,(d)	500,000	500,790
GoldenTree Loan Management US CLO 24 Ltd.		
2025-24A E, 8.28% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 10/20/38◊,(d)	8,650,000	8,444,940

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
Symphony CLO 48 Ltd.		
2025-48A SUB due 04/20/38(d),(q)	12,800,000	$ 8,033,408
Kennedy Lewis CLO 21 Ltd.		
2025-21A SUB due 07/25/38(a),(d),(q)	11,450,000	7,942,407
Madison Park Funding LVIII Ltd.		
2024-58A D, 7.32% (3 Month Term SOFR + 3.65%, Rate Floor: 3.65%) due 04/25/37◊,(d)	6,600,000	6,469,358
2024-58AR DR due 04/25/37(d),(p)	1,450,000	1,450,000
Acrec LLC		
2026-FL4 C, 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/18/43◊,(d)	4,400,000	4,382,902
2025-FL3 C, 5.93% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 08/18/42◊,(d)	2,675,000	2,672,319
Dryden 37 Senior Loan Fund		
2015-37A BR, 5.33% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31◊,(d)	3,494,745	3,499,325
2015-37A CR, 7.18% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31◊,(d)	3,166,667	3,182,117
2015-37A SUB due 01/15/31(a),(d),(q)	2,838,588	5,187
2015-37X SUB due 01/15/31(a),(p)	1,897,598	3,467
KREF Ltd.		
2021-FL2 AS, 5.05% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39◊,(d)	6,611,543	6,612,248
Octagon 74 Ltd.		
2025-2A SUB due 04/22/38(d),(q)	12,750,000	6,308,190
Regatta 33 Funding Ltd.		
2025-2A SUB due 07/25/38(d),(q)	9,420,000	6,288,038
Eldridge CLO Ltd.		
2025-1A C, 5.63% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 10/20/38◊,(d)	6,200,000	6,220,407
Carlyle US CLO Ltd.		
2025-4A SUB due 10/25/37(d),(q)	9,550,000	5,736,971
2020-1A DRR, 8.63% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 01/20/38◊,(d)	500,000	480,798

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
Regatta 34 Funding Ltd.		
2025-3A SUB due 07/20/38(d),(q)	9,560,000	$ 6,073,086
Neuberger Berman CLO 32R Ltd.		
2019-32RA C, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/20/39◊,(d)	5,800,000	5,815,080
LRECS LLC		
2025-CRE1 B, 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 08/19/43◊,(d)	5,650,000	5,609,563
Ballyrock CLO Ltd.		
2020-14A SUB due 07/20/37(d),(q)	9,750,000	5,570,955
Ares Direct Lending CLO 1 LLC		
2024-1AR BR due 07/25/38(d),(p)	2,750,000	2,750,000
2024-1A B, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36◊,(d)	2,750,000	2,746,854
Cerberus Loan Funding XLVIII LLC		
2024-4A D, 7.52% (3 Month Term SOFR + 3.85%, Rate Floor: 3.85%) due 10/15/36◊,(d)	5,350,000	5,352,816
Madison Park Funding LXXI Ltd.		
2025-71A E, 8.42% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/23/38◊,(d)	5,500,000	5,309,624
AGL CLO 35 Ltd.		
2024-35A SUB due 01/21/38(d),(q)	7,750,000	3,655,365
2024-35A E, 8.82% (3 Month Term SOFR + 5.15%, Rate Floor: 5.15%) due 01/21/38◊,(d)	300,000	284,823
Acore Issuer LLC		
2026-FL1 C, 5.74% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 08/20/43◊,(d)	3,750,000	3,741,317
Ares LXXVIII CLO Ltd.		
2025-78A SUB due 01/15/39(d),(q)	5,050,000	3,727,556
Elmwood CLO XI Ltd.		
2021-4A ER, 8.38% (3 Month Term SOFR + 4.70%, Rate Floor: 4.70%) due 01/20/38◊,(d)	3,750,000	3,638,124
Neuberger Berman Loan Advisers CLO 38 Ltd.		
2020-38A ER2, 8.28% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 10/20/36◊,(d)	3,500,000	3,370,368

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
Hamlin Park CLO Ltd.		
2024-1A SUB due 10/20/37(d),(q)	5,550,000	$ 3,126,981
Magnetite LII Ltd.		
2025-52A SUB due 01/25/39(d),(q)	4,100,000	3,046,423
Owl Rock CLO XI LLC		
2023-11A AR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/20/39◊,(d)	1,950,000	1,948,935
2023-11A BR, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/39◊,(d)	1,000,000	998,345
Neuberger Berman Loan Advisers CLO 60 Ltd.		
2025-60A SUB due 04/22/39(d),(q)	4,650,000	2,906,203
JCP Direct Lending CLO LLC		
2023-1A BR, 5.63% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/20/37◊,(d)	2,550,000	2,545,416
Midocean Credit CLO XXI		
2025-21A SUB due 10/20/38(d),(q)	4,000,000	2,501,600
Neuberger Berman Loan Advisers CLO 57 Ltd.		
2024-57A SUB due 10/24/38(d),(q)	4,250,000	2,413,192
OHA Credit Partners VII Ltd.		
2012-7A ER4, 8.14% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/20/38◊,(d)	2,250,000	2,176,976
Madison Park Funding LXV Ltd.		
2025-65A C, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/16/38◊,(d)	2,150,000	2,153,807
Greystone CRE Notes LLC		
2025-FL4 AS, 5.76% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 01/15/43◊,(d)	2,050,000	2,053,960
Bayard Park CLO Ltd.		
2025-1A SUB due 07/24/38(d),(q)	3,600,000	1,884,564
D2 Multifamily Credit Issuer Ltd.		
2026-FL1 C, 5.84% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 11/19/43◊,(d)	1,750,000	1,749,253
Sound Point CLO Ltd.		
2025-1RA C, 5.74% (3 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 02/20/38◊,(d)	1,200,000	1,204,528

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 12.8% (continued)		
VMC Finance LLC		
2026-FL6 B, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 11/19/43◊,(d)	1,150,000	$ 1,149,994
Great Lakes CLO Ltd.		
2014-1A SUB due 10/15/29(d),(q)	1,500,000	673,346
Voya CLO Ltd.		
2013-1A INC due 10/15/30(d),(q)	28,970,307	526,390
BNPP IP CLO Ltd.		
2014-2A E, 9.18% (3 Month Term SOFR + 5.51%) due 10/30/25◊,(a),(d)	4,760,752	217,090
Dryden 50 Senior Loan Fund		
2017-50A SUB due 07/15/30(d),(q)	7,895,000	80,529
Octagon Loan Funding Ltd.		
2014-1A SUB due 11/18/31(d),(q)	19,435,737	49,367
Carlyle Global Market Strategies CLO Ltd.		
2013-3X SUB due 10/15/30(p)	4,938,326	35,852
2012-3A SUB due 01/14/32(d),(q)	6,400,000	8,128
Dryden 41 Senior Loan Fund		
2015-41A SUB due 04/15/31(d),(q)	11,700,000	35,301
Venture XIII CLO Ltd.		
2013-13A SUB due 09/10/29(d),(q)	13,790,000	1,379
Marathon CLO V Ltd.		
2013-5A SUB due 11/21/27(d),(q)	5,500,000	1,320
Babson CLO Ltd.		
2014-IA SUB due 07/20/25(d),(q)	11,900,000	1,190
Copper River CLO Ltd.		
2006-1A INC due 01/20/21(h),(k),(q)	8,150,000	815
Total Collateralized Loan Obligations		1,193,458,377
FINANCIAL - 3.9%		
Blackstone Strategic Cap Holding II		
5.90% (1 Month Term SOFR + 2.25%) due 12/31/33◊,(a)	44,200,000	44,158,406
Lightning A		
5.50% due 03/01/37(a)	34,800,000	32,968,060
Thunderbird A		
5.50% due 03/01/37(a)	34,800,000	32,968,060
SP Touchdown Holdings, LP		
4.49% (3 Month EURIBOR + 2.75%) due 10/26/29◊,(a)	EUR 25,000,000	28,562,500
6.15% (3 Month Term SOFR + 2.50%) due 10/26/29◊,(a)	2,393,141	2,393,141
HarbourVest Partners LLC		
6.28% (3 Month Term SOFR + 2.58%) due 09/15/30◊,(a)	31,237,721	30,928,223

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
FINANCIAL - 3.9% (continued)		
Pilatus Bank plc		
6.32% due 03/31/40(a)	25,250,000	$ 25,198,674
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55(a),(d)	21,900,000	21,555,539
KKR Core Holding Co. LLC		
4.00% due 08/12/31(a)	19,535,200	18,155,657
Metis Issuer LLC		
6.89% due 05/15/55(a)	17,900,000	17,656,384
Atlas SP Partners, LP		
6.13% due 12/12/30(a)	17,550,000	17,557,412
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due 09/30/45(a)	16,670,645	16,968,759
Project Leopard		
6.53% due 05/06/41(a)	16,450,000	16,367,750
Ceamer Finance LLC		
6.92% due 11/15/37(a)	6,413,740	6,521,636
6.79% due 11/15/39(a)	5,284,374	5,341,933
3.69% due 03/24/31(a)	1,803,478	1,751,688
Project Onyx I		
6.33% (3 Month Term SOFR + 2.63%) due 06/26/30◊,(a)	13,161,708	13,141,639
Lightning B		
7.50% due 03/01/37(a)	7,000,000	6,731,947
Thunderbird B		
7.50% due 03/01/37(a)	7,000,000	6,731,947
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28(a)	5,155,199	5,118,750
Project Onyx II		
6.33% (3 Month Term SOFR + 2.63%) due 06/15/30◊,(a)	4,191,172	4,189,358
STEIV 1		
2025-1A, 6.82% due 04/15/46(a)	3,950,000	3,846,368
Nassau LLC		
2019-1, 3.98% due 08/15/34(h)	3,505,527	3,292,099
Akso Health Group		
7.27% due 12/31/44(a)	2,476,482	2,497,919
PBN II PE Loan Facility		
5.96% due 12/17/30(a)	1,000,000	999,745
Total Financial		365,603,594
INFRASTRUCTURE - 1.9%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52(d)	39,650,000	39,286,076
2024-1A, 8.87% due 05/15/54(d)	5,950,000	6,091,918
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53(d)	20,000,000	20,249,012
2021-1, 4.46% due 11/20/51(d)	11,750,000	11,701,124
2024-1A, 9.19% due 06/20/54(d)	7,250,000	7,489,329

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
INFRASTRUCTURE - 1.9% (continued)		
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54[d]	17,550,000	$ 17,357,603
2025-1A, 5.04% due 03/25/55[d]	11,550,000	11,254,323
VB-S1 Issuer LLC		
2026-1A, 5.19% due 03/15/56[d]	23,950,000	23,516,663
2026-1A, 6.84% due 03/15/56[d]	4,276,000	4,299,000
Surf Internet		
5.56% due 03/20/56[a]	10,550,000	10,339,648
QTS Issuer ABS II LLC		
2025-1A, 5.04% due 10/05/55[d]	7,950,000	7,781,433
Blue Stream Issuer LLC		
2023-1A, 6.90% due 05/20/53[d]	3,400,000	3,420,052
2024-1A, 6.04% due 11/20/54[d]	1,850,000	1,872,611
Aligned Data Centers Issuer LLC		
2021-1A, 2.48% due 08/15/46[d]	4,925,000	4,906,235
ALLO Issuer LLC		
2025-1A, 6.16% due 04/20/55[d]	1,344,221	1,352,562
2026-1A, 6.05% due 06/20/56[d]	1,300,000	1,310,874
Kinetic ABS Issuer LLC		
2026-1A, 5.22% due 02/25/56[d]	1,400,000	1,390,730
2026-2A, 5.83% due 06/25/58[d]	1,000,000	1,009,199
MetroNet Infrastructure Issuer LLC		
2026-1A, 5.27% due 04/20/56[d]	1,700,000	1,700,811
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[d]	1,650,000	1,636,039
Consolidated Communications LLC / Fidium Fiber Finance Holdco LLC		
2026-1A, 5.42% due 03/20/56[d]	1,450,000	1,421,230
Total Infrastructure		179,386,472
TRANSPORT-AIRCRAFT - 1.8%		
AASET Trust		
2025-1A, 5.94% due 02/16/50[d]	6,959,751	6,979,411
2021-1A, 2.95% due 11/16/41[d]	6,932,460	6,681,122
2021-2A, 3.54% due 01/15/47[d]	3,582,543	3,416,062
2024-1A, 6.26% due 05/16/49[d]	2,781,764	2,825,612
2020-1A, 3.35% due 01/16/40[d]	1,319,077	1,311,532

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
TRANSPORT-AIRCRAFT - 1.8% (continued)		
2020-1A, 4.34% due 01/16/40[d]	1,049,943	$ 1,042,736
2025-3A, 5.24% due 02/16/50[d]	626,215	615,539
MAPS Trust		
2026-1A, 5.20% due 01/15/51[d]	20,315,114	19,950,357
2021-1A, 2.52% due 06/15/46[d]	681,818	661,721
AASET Ltd.		
2024-2A, 5.93% due 09/16/49[d]	12,661,677	12,734,075
2025-2A, 5.52% due 02/16/50[d]	7,831,285	7,750,010
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46[d]	19,805,460	18,905,181
Castlelake Aircraft Structured Trust		
2025-1A, 5.78% due 02/15/50[d]	7,470,918	7,493,518
2026-1A, 5.07% due 03/15/51[d]	3,280,383	3,222,022
2025-2A, 5.47% due 08/15/50[d]	1,496,124	1,486,131
2019-1A, 3.97% due 04/15/39[d]	1,184,233	1,166,115
2025-3A, 5.09% due 11/15/50[d]	1,049,397	1,034,166
Navigator Aviation Ltd.		
2024-1, 6.09% due 08/15/49[d]	13,035,714	12,870,339
2025-1, 5.11% due 10/15/50[d]	911,535	891,001
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46[d]	10,920,542	10,429,526
Slam Ltd.		
2024-1A, 5.34% due 09/15/49[d]	7,884,727	7,806,178
2021-1A, 3.42% due 06/15/46[d]	2,459,880	2,355,186
FTAI Aircraft Leasing Offshore SPV, LP		
5.63% due 03/27/31[a]	7,929,315	8,094,215
WAVE LLC		
2019-1, 3.60% due 09/15/44[d]	3,331,521	3,273,194
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42[d]	3,043,440	3,252,845
Project Silver		
2019-1, 3.97% due 07/15/44[d]	3,308,353	3,219,821
MAST Ltd.		
2026-1A, 5.13% due 02/15/51[d]	3,270,238	3,202,711
Sprite Ltd.		
2021-1, 3.75% due 11/15/46[d]	2,983,796	2,924,481
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[d]	2,796,924	2,770,662
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39[d]	1,891,773	1,880,422

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
TRANSPORT-AIRCRAFT - 1.8% (continued)		
ALTDE Trust		
2026-1A, 5.52% due 04/15/51[d]	1,727,857	$ 1,709,628
Phantom Aviation		
2026-1A, 5.24% due 01/15/51[d]	1,082,859	1,060,992
Lift		
6.73% due 12/15/30[a]	675,613	680,488
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44[d]	458,821	461,708
Total Transport-Aircraft		164,158,707
INSURANCE - 0.8%		
Obra Longevity		
8.48% due 06/30/39[a]	34,300,000	36,101,591
Dogwood State Bank		
6.45% due 06/24/32[a]	33,592,094	33,453,124
CHEST		
7.13% due 03/23/43[a]	5,100,000	5,198,669
Total Insurance		74,753,384
WHOLE BUSINESS - 0.7%		
SERVPRO Master Issuer LLC		
2025-1A, 5.53% due 10/25/55[d]	28,954,500	28,658,044
Subway Funding LLC		
2024-1A, 6.51% due 07/30/54[d]	17,483,750	17,522,520
2024-3A, 5.91% due 07/30/54[d]	8,914,250	8,604,424
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54[d]	9,209,750	9,372,525
Wendy's Funding LLC		
2025-1A, 5.42% due 12/15/55[d]	1,592,000	1,556,648
2018-1A, 3.88% due 03/15/48[d]	128,053	125,096
Jersey Mike's Funding LLC		
2026-1A, 5.48% due 02/15/56[d]	947,625	936,330
Total Whole Business		66,775,587
NET LEASE - 0.6%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50[d]	27,799,000	26,046,304
SVC ABS LLC		
2026-1A, 5.80% due 03/20/56[d]	16,239,844	15,744,137
2023-1A, 5.55% due 02/20/53[d]	5,900,417	5,859,584
CARS-DB7, LP		
2023-1A, 6.50% due 09/15/53[d]	11,017,500	11,051,087

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 22.7% (continued)		
NET LEASE - 0.6% (continued)		
CMFT Net Lease Master Issuer LLC		
2021-1, 2.57% due 07/20/51[d]	478,852	$ 413,368
Total Net Lease		59,114,480
COLLATERALIZED DEBT OBLIGATIONS - 0.1%		
Project Indigo		
6.01% due 03/31/32[a]	7,126,966	7,126,966
UNSECURED CONSUMER LOANS - 0.1%		
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37[d]	4,272,551	4,239,211
Regional Management Issuance Trust		
2025-1, 5.73% due 04/17/34[d]	1,600,000	1,605,405
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47[d]	1,170,985	1,161,438
Total Unsecured Consumer Loans		7,006,054
SOLAR - 0.0%		
SSI ABS Issuer LLC		
2025-1, 6.15% due 07/25/65[d]	3,998,873	3,925,355
AUTOMOTIVE - 0.0%		
Avis Budget Rental Car Funding LLC		
2026-4A, 5.48% due 12/20/32[d]	1,250,000	1,251,719
SINGLE FAMILY RESIDENCE - 0.0%		
STAR Trust		
2025-SFR6, 5.63% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 08/17/42[◊,d]	700,000	701,936
Total Asset-Backed Securities (Cost $2,211,243,054)		2,123,262,631
FOREIGN GOVERNMENT DEBT - 0.8%		
Australia Government Bond		
4.25% due 03/21/36	AUD 89,670,000	59,774,862
Eagle Funding Luxco SARL		
5.50% due 08/17/30[d]	10,700,000	10,743,335
Total Foreign Government Debt (Cost $70,386,794)		70,518,197
U.S. TREASURY BILLS - 0.5%		
U.S. Treasury Bills		
3.56% due 07/14/26[m,r]	28,675,000	28,638,278
3.61% due 07/07/26[r]	14,375,000	14,366,366
3.64% due 07/16/26[m,r]	1,000,000	998,500
Total U.S. Treasury Bills (Cost $44,003,141)		44,003,144

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS PURCHASED - 0.0%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $97.50 (Notional Value $947,210,000)	3,950	$ 395,000
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $97.50 (Notional Value $1,328,375,125)	5,530	69,125
Total Listed Options Purchased (Cost $4,279,628)		464,125
OTC INTEREST RATE SWAPTIONS PURCHASED[s] - 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%	142,713,000	172,485
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	79,283,000	95,823
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	79,284,000	72,081
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	79,283,000	72,080
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	127,576,000	62,024
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	47,572,000	56,607
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	47,570,000	56,605
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	95,346,000	44,468
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,022,000	44,223
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,020,000	44,222
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,021,000	44,222

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[s] - 0.0% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	66,020,000	$ 44,222
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	62,328,000	30,302
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	95,419,000	30,066
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	47,560,000	22,181
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	47,476,000	14,959
Total OTC Interest Rate Swaptions Purchased (Cost $7,066,103)		906,570
Total Investments - 110.6% (Cost $10,702,517,801)		$ 10,326,633,381
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 $1,328,375,125)	5,530	(69,125)
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $98.00 (Notional Value $947,210,000)	3,950	(271,562)
Total Listed Options Written (Premium received $2,137,185)		(340,687)
OTC OPTIONS WRITTEN - (0.0)%		
Call Options on:		
Equity Options		
Bank of America, N.A. iShares iBoxx $ High Yield Corporate Bond ETF Expiring July 2026 with strike price of $80.05 (Notional Value $114,893,139)	1,436,703	(55,458)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC OPTIONS WRITTEN - (0.0)% (continued)		
Call Options on: (continued)		
Equity Options (continued)		
Bank of America, N.A. iShares iBoxx $ High Yield Corporate Bond ETF Expiring July 2026 with strike price of $79.70 (Notional Value $115,362,083)	1,442,567	$ (107,723)
Goldman Sachs International iShares iBoxx $ High Yield Corporate Bond ETF Expiring July 2026 with strike price of $80.00 (Notional Value $114,821,246)	1,435,804	(140,401)
Goldman Sachs International iShares iBoxx $ High Yield Corporate Bond ETF Expiring July 2026 with strike price of $79.80 (Notional Value $115,015,413)	1,438,232	(360,523)
Total Equity Options		(664,105)
Total OTC Options Written (Premium received $982,712)		(664,105)
OTC INTEREST RATE SWAPTIONS WRITTEN[s] - (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%	57,006,250	(388)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	57,006,250	(388)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	40,718,750	(566)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	40,718,750	(566)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	65,150,000	(566)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	65,150,000	(566)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,022,000	(6,258)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,020,000	(6,258)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[s] - (0.1)% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,021,000	$ (6,258)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	66,020,000	(6,258)
Total Interest Rate Swaptions		(28,072)
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	47,560,000	(186,212)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	47,476,000	(186,652)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	47,570,000	(245,932)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	47,572,000	(245,943)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	62,328,000	(247,064)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	40,718,750	(264,098)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	40,718,750	(264,098)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	95,346,000	(373,309)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	95,419,000	(375,139)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	79,283,000	(412,088)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	57,006,250	(429,946)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	57,006,250	(429,946)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[s] - (0.1)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	65,150,000	$ (442,222)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	65,150,000	(442,222)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	127,576,000	(499,499)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	142,713,000	(741,776)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	158,567,000	$ (824,180)
Total Interest Rate Swaptions		(6,610,326)
Total OTC Interest Rate Swaptions Written (Premium received $7,147,006)		(6,638,398)
Other Assets & Liabilities, net - (10.5)%		(978,662,434)
Total Net Assets - 100.0%		$ 9,340,327,757

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

* Non-income producing security.

◊ Variable rate security. Rate indicated is the rate effective at June 30, 2026. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

(a) Value determined based on Level 3 inputs .

(b) Affiliated issuer.

(c) Special Purpose Acquisition Company (SPAC).

(d) Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) liquid securities is $4,168,582,711 (cost $4,309,341,560), or 44.6% of total net assets.

(e) Fair value is determined using the net asset value of the respective underlying funds as a practical expedient in accordance with ASC Topic 820, Fair Value Measurement .

(f) A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.

(g) Rate indicated is the 7-day yield as of June 30, 2026.

(h) 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 $50,997,003 (cost $66,549,671), or 0.5% of total net assets .

(i) Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

(j) Perpetual maturity.

(k) Security is in default of interest and/or principal obligations.

(l) Payment-in-kind security.

(m) All or a portion of this security is pledged as collateral for futures and swap agreements at June 30, 2026.

(n) Security is an interest-only strip.

(o) Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2026.

(p) Security is unsettled at period end and may not have a stated effective rate.

(q) Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

(r) Rate indicated is the effective yield at the time of purchase.

(s) Swaptions additional disclosure in the swaptions table below for more information on swaptions.

AUD — Australian Dollar
CAD — Canadian Dollar
CMT — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound

LLC — Limited Liability Company
plc — Public Limited Company
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)[(a)]
Interest Rate Futures Contracts Purchased				
U.S. Treasury Long Bond Futures Contracts	922	Sep 2026	$ 104,243,625	$ 2,345,970
U.S. Treasury 5 Year Note Futures Contracts	988	Sep 2026	105,692,841	326,593
U.S. Treasury 2 Year Note Futures Contracts	1,010	Sep 2026	208,154,688	(25,156)
				$ 2,647,407
Commodity Futures Contracts Purchased				
Gold 100 oz. Futures Contracts	107	Aug 2026	43,118,860	$ (5,898,115)

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)]
J.P. Morgan Securities LLC	ICE	CDX.NA.IG.45.V1	1.00%	Quarterly	12/20/30	$ 359,900,000	$ (7,901,376)	$ (7,378,791)	$ (522,585)
J.P. Morgan Securities LLC	ICE	ITRAXX.EUR.45.V1	1.00%	Quarterly	06/20/31	EUR 150,120,000	(3,889,454)	(2,923,594)	(965,860)
							$(11,790,830)	$(10,302,385)	$ (1,488,445)

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	$ 5,826,000	$ (596,040)	$ (260,779)	$ (335,261)

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 Depreciation[(a)]
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.91%	Annually	04/30/36	$ 23,250,000	$ (184,216)	$ —	$ (184,216)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.68%	Annually	04/30/31	46,410,000	(465,452)	—	(465,452)

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 Depreciation[a]
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.75%	Annually	08/01/29	$ 152,530,000	$ (1,128,593)	$ 577	$ (1,129,170)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.47%	Annually	09/23/31	199,875,000	(4,058,498)	(137,397)	(3,921,101)
								$ (5,836,759)	$ (136,820)	$ (5,699,939)

Total Return Swap Agreements

Counterparty	Reference Obligation	Type[b]	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements								
Goldman Sachs International	GS Equity Custom Basket	Pay	4.28% (Federal Funds Rate +0.65%)	At Maturity	04/26/27	25,232	$ 14,254,314	$ 2,405,116
Bank of America Securities, Inc.	BofA Equity Custom Basket	Pay	4.28% (Federal Funds Rate +0.65%)	At Maturity	04/26/27	31,498	13,777,225	1,835,835
Goldman Sachs International	GS Equity Custom Basket	Pay	4.28% (Federal Funds Rate +0.65%)	At Maturity	04/26/27	101,411	12,850,802	1,094,311
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	03/31/28	22,850,000	22,857,084	7,083
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	02/01/28	8,000,000	8,003,632	3,632
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	01/19/28	8,000,000	8,002,856	2,856
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	09/13/28	8,000,000	8,002,784	2,784
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	10/12/28	8,000,000	8,002,672	2,672
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	03/02/29	8,000,000	8,002,664	2,664
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	11/14/28	8,000,000	8,002,480	2,480
Citibank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	06/07/29	8,000,000	8,002,224	2,224
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	04/03/30	8,000,000	8,002,192	2,192
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	05/04/29	8,000,000	8,002,136	2,136
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	07/11/28	8,000,000	8,001,744	1,744
Citibank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	08/09/29	8,000,000	8,001,704	1,704
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	12/15/28	8,000,000	8,001,168	1,168
Citibank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	06/07/29	5,800,000	5,801,160	1,160
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	11/14/29	5,800,000	5,800,667	667
Citibank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	08/09/29	5,800,000	5,800,574	574
UBS AG	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	07/09/30	5,800,000	5,800,557	557
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	12/17/29	5,800,000	5,800,452	452

Total Return Swap Agreements (continued)

Counterparty	Reference Obligation	Type[b]	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	10/11/29	5,800,000	$ 5,800,447	$ 447
Morgan Stanley & Co. International Plc	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	03/04/30	5,800,000	5,800,255	255
Morgan Stanley & Co. International Plc	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	02/01/30	5,800,000	5,800,215	215
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	05/06/31	5,800,000	5,800,006	6
Bank of America Securities, Inc.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	09/12/30	5,800,000	5,799,913	(87)
The Toronto-Dominion Bank	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	01/17/30	5,800,000	5,799,675	(325)
JPMorgan Chase Bank, N.A.	S&P 500/Russell 2000 Index	Pay[c]	3.68% (SOFR)	At Maturity	04/03/31	5,800,000	5,799,524	(476)
Bank of America Securities, Inc.	BofA Equity Custom Basket	Pay	4.28% (Federal Funds Rate +0.65%)	At Maturity	04/26/27	59,910	10,916,201	(922,806)
							$ 240,287,327	$ 4,451,240

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount		Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	833,275,000	964,854,955	USD	07/15/26	$ 12,259,630
Bank of America, N.A.	GBP	Sell	106,340,000	142,647,560	USD	07/15/26	1,622,429
Barclays Bank plc	CAD	Sell	5,975,000	4,282,024	USD	07/15/26	65,763
UBS AG	EUR	Sell	2,924,000	3,386,331	USD	07/15/26	43,631
Nomura International plc	EUR	Sell	2,250,000	2,605,397	USD	07/15/26	33,210
The Toronto-Dominion Bank	EUR	Buy	4,600,000	5,228,980	USD	07/15/26	29,714
Barclays Bank plc	EUR	Sell	4,300,000	4,912,252	USD	07/15/26	(3,484)
Citibank, N.A.	EUR	Buy	1,900,000	2,187,136	USD	07/15/26	(15,067)
							$ 14,035,826

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%	$ 142,713,000	$ 172,485
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	79,283,000	95,823
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	79,284,000	72,081
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	79,283,000	72,080
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	127,576,000	62,024

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
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	$ 47,572,000	$ 56,607
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	47,570,000	56,605
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	95,346,000	44,468
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	66,022,000	44,223
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	66,021,000	44,222
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	66,020,000	44,222
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	66,020,000	44,222
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	62,328,000	30,302
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	95,419,000	30,066
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	47,560,000	22,181
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	47,476,000	14,959
								$ 906,570

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%	$ 57,006,250	$ (388)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	57,006,250	(388)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	40,718,750	(566)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	65,150,000	(566)

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	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	$ 65,150,000	$ (566)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	40,718,750	(566)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	66,022,000	(6,258)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	66,021,000	(6,258)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	66,020,000	(6,258)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	66,020,000	(6,258)
								$ (28,072)
Put								
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	47,560,000	(186,212)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	47,476,000	(186,652)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	47,570,000	(245,932)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	47,572,000	(245,943)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/28/26	3.95%	62,328,000	(247,064)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	40,718,750	(264,098)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	40,718,750	(264,098)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	95,346,000	(373,309)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	95,419,000	(375,139)

MACRO OPPORTUNITIES 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
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	$ 79,283,000	$ (412,088)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	57,006,250	(429,946)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	57,006,250	(429,946)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	65,150,000	(442,222)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	65,150,000	(442,222)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	127,576,000	(499,499)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	142,713,000	(741,776)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	158,567,000	(824,180)
								$ (6,610,326)

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

(a) Includes cumulative appreciation (depreciation).

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

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

CAD — Canadian Dollar
CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1
CDX.NA.IG.45.V1 — Credit Default Swap North American Investment Grade Series 45 Index Version 1
CME — Chicago Mercantile Exchange
EUR — Euro
GBP — British Pound
GS — Goldman Sachs International
ICE — Intercontinental Exchange
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