CORE BOND FUND

	SHARES	VALUE
COMMON STOCKS - 0.0%		
FINANCIAL - 0.0%		
Pershing Square Tontine Holdings, Ltd. — Class A*,[(a),(b)]	622,890	$ 62
INDUSTRIAL - 0.0%		
Constar International Holdings LLC*,[(a)]	68	—
Total Common Stocks (Cost $–)		62
PREFERRED STOCKS - 1.8%		
FINANCIAL - 1.6%		
Wells Fargo & Co.		
6.13%	7,900,000	7,993,520
6.85%	850,000	883,346
Citigroup, Inc.		
6.63%	6,050,000	6,163,722
6.88%	2,300,000	2,355,472
Charles Schwab Corp.		
4.00%	8,500,000	7,975,881
JPMorgan Chase & Co.		
6.10%	4,475,000	4,531,654
6.50%	1,570,000	1,607,697
State Street Corp.		
6.70%	4,870,000	5,036,554
Bank of America Corp.		
6.63%	4,000,000	4,123,916
6.25%	900,000	910,813
Bank of New York Mellon Corp.		
3.75%	3,900,000	3,872,704
5.95%	730,000	732,495
CNO Financial Group, Inc.		
5.13% due 11/25/60	47,725	790,803
Corebridge Financial, Inc.		
6.88%	548,000	570,243
First Republic Bank		
4.25%*	77,975	16
Total Financial		47,548,836
UTILITIES - 0.1%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 04/15/86	90,000	2,251,800
6.50% due 06/01/85	17,450	424,559
Total Utilities		2,676,359
GOVERNMENT - 0.1%		
CoBank ACB		
6.75%	1,800,000	1,812,841
7.13%	500,000	506,038
Total Government		2,318,879
INDUSTRIAL - 0.0%		
Constar International Holdings LLC*,[(a)]	7	—
Total Preferred Stocks (Cost $54,682,644)		52,544,074

	SHARES	VALUE
WARRANTS - 0.0%		
Pershing Square SPARC Holdings, Ltd. Expiring 12/31/49*,[(a),(b)]	190,327	$ 19
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/27*,[(a),(b)]	69,210	7
Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	6,510	5
Total Warrants (Cost $15,075)		31
MONEY MARKET FUNDS[(c)] - 1.9%		
BNY Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.53%[(d)]	51,070,717	51,070,717
BNY Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.52%[(d)]	2,843,249	2,843,249
Total Money Market Funds (Cost $53,913,966)		53,913,966

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6%		
GOVERNMENT AGENCY - 19.5%		
Freddie Mac		
5.50% due 04/01/56[(e)]	52,542,723	52,745,214
5.50% due 02/01/56[(e)]	46,964,106	47,143,878
3.00% due 05/01/52	46,998,352	41,080,792
5.00% due 05/01/56	21,909,206	21,537,997
6.00% due 08/01/54	14,512,536	15,067,500
5.50% due 09/01/53[(e)]	11,948,874	12,151,077
5.00% due 10/25/51	3,827,388	3,814,694
5.50% due 04/01/55	3,660,565	3,684,429
5.50% due 06/01/53	2,886,124	2,931,063
5.00% due 11/25/51	2,911,236	2,896,659
5.50% due 09/01/54	1,742,213	1,768,585
6.00% due 09/01/54	1,597,586	1,656,416
5.00% due 02/25/52	1,556,131	1,547,215
5.50% due 07/25/53	1,208,040	1,211,225
5.25% due 04/25/53	918,618	919,121
1.98% due 05/01/50	1,266,476	893,806
Uniform MBS 30 Year		
3.00% due 08/15/56	107,195,000	93,402,018
2.50% due 08/15/56	72,005,000	60,135,425
5.00% due 08/01/56	32,727,666	32,121,751
2.00% due 08/15/56	15,965,000	12,741,989
Fannie Mae		
5.50% due 04/01/56	46,251,850	46,428,902
5.50% due 03/01/55	18,030,488	18,235,175
3.00% due 05/01/52	15,838,972	13,823,328
5.50% due 05/01/55	12,506,567	12,586,814
5.50% due 07/01/54	8,180,948	8,304,173
6.00% due 07/01/54	7,268,197	7,533,332
5.00% due 01/25/53	5,629,625	5,593,398
5.00% due 10/25/51	4,819,004	4,809,821
5.00% due 11/25/53	3,625,474	3,609,110
5.00% due 05/01/56	3,625,777	3,564,345

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)		
GOVERNMENT AGENCY - 19.5% (continued)		
5.50% due 04/01/55	3,520,848	$ 3,543,891
5.50% due 09/01/54	2,886,468	2,928,842
6.00% due 09/01/54	2,618,492	2,714,815
2.78% due 05/01/51	2,523,728	1,942,747
2.32% due 02/01/51	1,900,429	1,394,643
2.00% due 09/01/50	1,909,856	1,360,053
2.11% due 10/01/50	1,686,222	1,219,127
2.27% due 02/01/51	1,581,453	1,154,036
2.39% due 02/01/51	1,316,672	976,072
6.50% due 04/25/49	902,625	905,598
4.24% due 08/01/48	957,532	850,626
2.58% due 10/01/51	1,107,397	827,615
3.46% due 08/01/49	878,853	750,561
4.37% due 10/01/48	665,027	624,458
4.25% due 05/01/48	579,841	536,644
due 12/25/43[f,g]	511,779	384,590
Ginnie Mae		
5.25% due 03/20/52	3,360,895	3,371,281
5.00% due 01/20/55	1,891,782	1,868,502
6.00% due 06/20/47	128,600	128,537
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	2,634,628	2,107,183
2.00% due 11/25/59	1,009,457	804,217
Fannie Mae-Aces		
1.60% (WAC) due 03/25/35[◊,h]	16,659,259	1,229,040
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51[◊,i]	714,880	584,968
Total Government Agency		566,147,298
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8%		
OBX Trust		
2025-R1, 5.19% due 09/25/62[i,j]	4,746,381	4,679,959
2026-NQM9, 5.62% due 04/25/66[i,j]	4,350,000	4,338,275
2026-NQM9, 5.52% due 04/25/66[i,j]	2,900,000	2,892,375
2026-NQM5, 5.57% due 01/25/66[i,j]	2,637,530	2,630,214
2024-NQM15, 5.57% due 10/25/64[i,j]	2,050,789	2,048,765
2023-NQM9, 7.66% due 10/25/63[i,j]	1,889,108	1,895,367
2025-HE1, 5.53% (30 Day Average SOFR + 1.90%) due 02/25/55[◊,i]	1,800,000	1,810,994
2026-NQM4, 5.38% due 02/25/66[i,j]	1,782,379	1,771,042
2024-NQM4, 6.22% due 01/25/64[i,j]	1,470,917	1,473,533
2025-NQM13, 5.82% due 05/25/65[i,j]	1,448,012	1,446,518
2025-NQM2, 5.95% due 11/25/64[i,j]	872,243	873,624
2024-NQM5, 6.29% due 01/25/64[i,j]	795,052	797,159
2025-NQM1, 5.85% due 12/25/64[i,j]	787,384	787,719
2024-NQM6, 6.85% due 02/25/64[i,j]	755,369	759,776

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8% (continued)		
2024-NQM5, 5.99% due 01/25/64[i,j]	681,473	$ 683,125
2024-NQM6, 6.45% due 02/25/64[i,j]	584,800	588,166
2024-NQM6, 6.70% due 02/25/64[i,j]	487,335	490,147
2024-NQM3, 6.13% due 12/25/63[i,j]	486,350	487,617
2024-NQM3, 6.33% due 12/25/63[i,j]	486,350	487,596
2024-NQM3, 6.43% due 12/25/63[i,j]	486,350	487,489
2024-NQM7, 6.24% due 03/25/64[i,j]	456,741	458,818
2024-NQM7, 6.60% due 03/25/64[i,j]	456,743	458,682
2024-NQM8, 6.59% due 05/25/64[i,j]	454,660	456,829
2024-NQM5, 6.39% due 01/25/64[i,j]	454,315	455,440
2025-NQM13, 5.61% due 05/25/65[i,j]	398,203	397,311
2024-NQM8, 6.23% due 05/25/64[i,j]	382,762	384,705
2024-NQM7, 6.45% due 03/25/64[i,j]	274,046	275,192
2024-NQM2, 6.18% due 12/25/63[i,j]	243,702	243,779
FIGRE Trust		
2026-HE1, 5.43% (WAC) due 01/25/56[◊,i]	2,949,186	2,915,864
2024-HE5, 5.44% (WAC) due 10/25/54[◊,i]	2,030,512	2,036,652
2024-HE2, 6.38% (WAC) due 05/25/54[◊,i]	1,874,016	1,903,384
2025-PF2, 5.02% (WAC) due 10/25/55[◊,i]	1,876,956	1,845,971
2024-HE6, 5.72% (WAC) due 12/25/54[◊,i]	1,692,643	1,702,554
2024-HE1, 6.17% (WAC) due 03/25/54[◊,i]	1,660,586	1,681,440
2025-HE8, 5.21% (WAC) due 11/25/55[◊,i]	1,675,673	1,661,149
2026-HE2, 5.25% (WAC) due 01/25/56[◊,i]	1,524,227	1,501,342
2026-HE5, 5.61% (WAC) due 06/25/56[◊,i]	1,411,137	1,413,096
2025-HE1, 5.83% (WAC) due 01/25/55[◊,i]	1,199,193	1,208,848
2024-HE4, 5.06% (WAC) due 09/25/54[◊,i]	1,050,172	1,045,397
2025-HE1, 5.93% (WAC) due 01/25/55[◊,i]	909,976	916,793
2024-HE3, 6.13% (WAC) due 07/25/54[◊,i]	758,858	764,844
2026-FL2, 5.92% due 06/25/56[i,j]	450,000	449,509
2025-PF1, 5.76% (WAC) due 06/25/55[◊,i]	440,869	441,732
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊,i]	5,780,229	5,410,348

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8% (continued)		
2021-13, 2.50% (WAC) due 04/25/52[◊,(i)]	2,620,020	$ 2,439,119
2026-CES1, 4.91% due 06/25/56[(i),(j)]	1,907,229	1,887,360
2026-CES1, 4.96% due 06/25/56[(i),(j)]	1,907,229	1,884,444
2026-VIS1, 5.04% due 06/25/66[(i),(j)]	1,806,379	1,782,885
2026-VIS1, 5.24% due 06/25/66[(i),(j)]	1,415,811	1,399,884
2024-NQM1, 5.85% due 02/25/64[(i),(j)]	1,162,395	1,163,031
2025-1, 6.00% (WAC) due 06/25/55[◊,(i)]	780,445	782,257
GCAT Trust		
2025-NQM2, 5.60% due 04/25/70[(i)]	4,013,328	4,017,377
2025-NQM4, 5.73% due 06/25/70[(i),(j)]	2,625,223	2,621,276
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,(i)]	2,552,979	2,416,749
2025-INV3, 6.00% (WAC) due 08/25/55[◊,(i)]	1,999,153	2,005,084
2022-NQM3, 5.35% (WAC) due 04/25/67[◊,(i)]	1,422,374	1,418,073
2023-NQM3, 6.89% due 08/25/68[(i),(j)]	1,011,832	1,013,647
2023-NQM3, 7.34% due 08/25/68[(i),(j)]	1,011,912	1,013,046
2024-NQM2, 6.54% due 06/25/59[(i),(j)]	425,565	427,315
2024-NQM2, 6.09% due 06/25/59[(i),(j)]	212,757	213,557
Vista Point Securitization Trust		
2026-CES2, 5.42% due 05/25/56[(i),(j)]	7,054,276	7,054,300
2025-CES1, 5.81% due 04/25/55[(i),(j)]	2,411,788	2,417,180
2024-CES2, 5.25% due 10/25/54[(i),(j)]	1,850,610	1,843,557
2024-CES3, 5.68% due 01/25/55[(i),(j)]	1,722,436	1,723,869
Towd Point Mortgage Trust		
2026-CES1, 5.32% due 01/25/66[(i),(j)]	4,500,000	4,464,725
2025-CES4, 5.46% due 10/25/65[(i),(j)]	3,300,000	3,278,077
2024-4, 4.55% (WAC) due 10/27/64[◊,(i)]	2,199,296	2,192,778
2025-1, 4.80% (WAC) due 06/25/65[◊,(i)]	1,176,290	1,176,948
2023-CES2, 7.29% (WAC) due 10/25/63[◊,(i)]	800,141	802,401
2023-CES1, 6.75% (WAC) due 07/25/63[◊,(i)]	305,725	304,766
Verus Securitization Trust		
2026-3, 5.33% due 03/25/71[(i),(j)]	4,367,160	4,327,123
2024-1, 6.12% due 01/25/69[(i),(j)]	1,923,023	1,922,861
2024-9, 5.89% due 11/25/69[(i),(j)]	1,864,650	1,866,374
2025-1, 5.98% due 01/25/70[(i),(j)]	1,142,683	$ 1,144,722
2025-2, 5.51% due 03/25/70[(i),(j)]	1,064,559	1,063,662
2023-7, 7.42% due 10/25/68[(i),(j)]	639,190	640,613
Angel Oak Mortgage Trust		
2024-2, 6.25% due 01/25/69[(i),(j)]	3,101,702	3,103,372
2025-12, 5.34% due 12/25/70[(i),(j)]	2,504,005	2,479,925
2024-4, 6.20% due 01/25/69[(i),(j)]	1,527,421	1,533,656
2024-3, 4.80% due 11/26/68[(i),(j)]	1,497,310	1,488,670
2023-1, 4.75% due 09/26/67[(i),(j)]	1,108,723	1,102,899
2024-4, 6.50% due 01/25/69[(i),(j)]	464,891	466,392
2024-4, 6.40% due 01/25/69[(i),(j)]	218,772	219,535
2020-1, 2.77% (WAC) due 12/25/59[◊,(a),(i)]	108,471	105,993
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66[◊,(i)]	4,000,000	3,037,214
2023-4, 7.62% due 10/25/68[(i),(j)]	1,853,667	1,858,448
2023-3, 7.18% due 09/25/68[(i),(j)]	1,425,823	1,427,393
2024-1, 6.14% due 02/25/69[(i),(j)]	727,456	728,039
2025-3, 5.56% due 03/25/70[(i),(j)]	622,517	621,142
2024-2, 6.13% due 04/25/69[(i),(j)]	511,722	513,256
2023-3, 7.58% due 09/25/68[(i),(j)]	459,972	460,335
2024-2, 6.43% due 04/25/69[(i),(j)]	233,004	233,753
2024-2, 6.33% due 04/25/69[(i),(j)]	233,004	233,637
BRAVO Residential Funding Trust		
2025-NQM2, 5.83% due 11/25/64[(i),(j)]	2,729,982	2,740,518
2025-CES1, 5.70% due 02/25/55[(i),(j)]	1,619,413	1,623,482
2023-NQM2, 4.50% due 05/25/62[(i),(j)]	1,444,310	1,432,536
2024-NQM3, 6.39% due 03/25/64[(i),(j)]	863,891	868,218
2023-NQM8, 7.10% due 10/25/63[(i),(j)]	718,948	720,505
2024-CES1, 6.38% due 04/25/54[(i),(j)]	536,063	538,829
Cross Mortgage Trust		
2024-H7, 5.59% (WAC) due 11/25/69[◊,(i)]	2,200,646	2,203,475
2026-NQM1, 4.95% due 02/25/61[(i),(j)]	1,519,872	1,497,622

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8% (continued)		
2026-NQM1, 5.16% due 02/25/61[(i),(j)]	1,163,652	$ 1,148,500
2025-H1, 5.89% due 02/25/70[(i),(j)]	953,971	955,794
2025-H1, 5.99% due 02/25/70[(i),(j)]	690,806	692,024
2025-H2, 5.66% due 03/25/70[(i),(j)]	690,447	688,527
Saluda Grade Alternative Mortgage Trust		
2025-RRTL1, 5.32% due 10/25/40[(i),(j)]	3,650,000	3,618,020
2025-LOC4, 5.38% (30 Day Average SOFR + 1.75%) due 06/25/55[◊,(i)]	1,520,660	1,529,625
2023-FIG4, 6.72% (WAC) due 11/25/53[◊,(i)]	1,042,381	1,065,717
2025-LOC4, 5.48% (30 Day Average SOFR + 1.85%) due 06/25/55[◊,(i)]	760,330	762,990
GS Mortgage-Backed Securities Trust		
2026-NQM4, 5.66% due 06/25/66[(i),(j)]	3,440,199	3,425,778
2021-PJ10, 2.50% (WAC) due 03/25/52[◊,(i)]	3,683,101	3,410,026
2020-NQM1, 1.79% (WAC) due 09/27/60[◊,(a),(i)]	85,673	82,878
LHOME Mortgage Trust		
2026-RTL1, 4.91% due 01/25/41[(i),(j)]	2,700,000	2,679,475
2024-RTL5, 5.32% due 09/25/39[(i),(j)]	2,200,000	2,202,130
2025-RTL3, 5.24% due 08/25/40[(i),(j)]	1,700,000	1,698,465
Provident Funding Mortgage Trust		
2026-1, 5.00% (WAC) due 01/25/56[◊,(i)]	2,759,659	2,726,032
2025-1, 5.50% (WAC) due 02/25/55[◊,(i)]	1,891,514	1,888,938
2025-4, 5.50% (WAC) due 09/25/55[◊,(i)]	1,408,151	1,406,419
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56[◊,(i)]	4,523,052	4,550,765
2025-INV7, 6.00% (WAC) due 06/25/56[◊,(i)]	827,587	829,876
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60[◊,(i)]	5,810,000	4,972,974
SG Residential Mortgage Trust		
2026-1, 5.14% due 01/25/66[(i),(j)]	4,770,702	4,708,427
Aspire Mortgage Trust		
2026-3, 5.56% due 05/25/66[(i),(j)]	2,700,000	2,702,280
2026-2, 5.63% due 04/26/66[(i),(j)]	1,966,492	1,958,798

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8% (continued)		
RCKT Mortgage Trust		
2024-CES4, 6.15% due 06/25/44[(i),(j)]	1,458,142	$ 1,463,745
2023-CES2, 6.81% (WAC) due 09/25/43[◊,(i)]	1,369,852	1,370,831
2025-CES1, 5.65% due 01/25/45[(i),(j)]	805,908	808,683
2025-CES7, 5.48% due 07/25/55[(i),(j)]	709,689	709,082
EFMT		
2025-CES1, 5.73% due 01/25/60[(i),(j)]	3,425,434	3,434,760
2024-CES1, 5.52% due 01/26/60[(i),(j)]	711,177	711,503
NYMT Loan Trust		
2025-CP1, 3.75% (WAC) due 11/25/69[◊,(i)]	4,400,000	4,131,145
Barclays Mortgage Loan Trust		
2026-CES1, 4.85% due 01/25/56[(i),(j)]	3,981,978	3,929,200
New Residential Mortgage Loan Trust		
2024-NQM2, 5.37% due 09/25/64[(i)]	1,039,727	1,032,219
2024-NQM2, 5.42% due 09/25/64[(i)]	1,039,727	1,030,544
2025-NQM3, 5.53% (WAC) due 05/25/65[◊,(i)]	1,005,037	1,006,027
2019-6A, 3.50% (WAC) due 09/25/59[◊,(i)]	274,032	256,100
PRKCM Trust		
2025-AFC1, 5.25% due 10/25/60[(i),(j)]	1,818,712	1,801,399
2026-AFC1, 5.03% due 02/25/61[(i),(j)]	1,359,745	1,337,013
BARC		
2026-CES1, 5.15% due 01/25/56[(i),(j)]	1,950,000	1,913,565
2026-CES1, 5.05% due 01/25/56[(i),(j)]	1,050,000	1,030,378
PRPM LLC		
2024-RPL2, 3.50% due 05/25/54[(i),(j)]	1,549,025	1,509,135
2025-RPL3, 3.25% due 04/25/55[(i),(j)]	850,000	815,844
2023-RCF1, 4.00% due 06/25/53[(i),(j)]	526,948	521,783
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69[(i),(j)]	2,244,803	2,153,388
2024-RS2, 3.00% due 08/01/69[(i),(j)]	703,259	671,212
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40[(i),(j)]	2,650,000	2,636,703
Deephaven Residential Mortgage Trust		
2026-CES1, 5.31% due 03/25/61[(i),(j)]	2,166,940	2,160,049

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8% (continued)		
ATLX Trust		
2024-RPL2, 3.85% due 04/25/63(i),(j)	1,981,374	$ 1,919,775
HOMES Trust		
2026-NQM1, 5.05% due 09/25/70(i),(j)	1,617,203	1,596,620
CAFL Issuer, LP		
2025-RRTL2, 5.18% due 11/28/40(i),(j)	1,600,000	1,589,131
Sequoia Mortgage Trust		
2025-1, 6.00% (WAC) due 01/25/55◊,(i)	718,946	720,323
2025-6, 5.50% (WAC) due 07/25/55◊,(i)	482,909	482,158
2024-5, 6.00% (WAC) due 06/25/54◊,(i)	238,347	238,817
2024-5, 6.00% (WAC) due 06/25/54◊,(a),(i)	47,935	47,782
Imperial Fund Mortgage Trust		
2022-NQM2, 4.20% (WAC) due 03/25/67◊,(i)	677,544	638,194
2022-NQM2, 4.02% (WAC) due 03/25/67◊,(i)	677,544	637,639
Morgan Stanley Residential Mortgage Loan Trust		
2024-NQM3, 5.04% (WAC) due 07/25/69◊,(i)	559,677	558,086
2024-NQM3, 5.35% due 07/25/69(i),(j)	559,690	555,510
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40(i),(j)	1,000,000	997,697
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47(h)	5,431,123	828,628
Starwood Mortgage Residential Trust		
2020-1, 2.41% (WAC) due 02/25/50◊,(i)	417,776	402,887
2020-1, 2.56% (WAC) due 02/25/50◊,(i)	417,776	402,393
ACHM Trust		
2025-HE1, 5.92% (WAC) due 03/25/55◊,(i)	742,099	746,014
MFA Trust		
2021-INV1, 2.29% (WAC) due 01/25/56◊,(a),(i)	700,000	663,395
Figre		
2026-FL2, 5.82% due 06/25/56(i),(j)	500,000	499,496
Securitized Asset-Backed Receivables LLC Trust		
2006-HE2, 4.06% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36◊	1,270,027	473,913
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57◊,(i)	397,665	390,296
2020-NQM1, 2.72% due 05/25/65(a),(i)	79,534	76,051

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8% (continued)		
RALI Series Trust		
2006-QO2, 4.20% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46◊	1,487,218	$ 237,181
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◊	194,893	170,885
MASTR Adjustable Rate Mortgages Trust		
2003-5, 2.53% (WAC) due 11/25/33◊,(a)	178,798	160,682
Total Residential Mortgage-Backed Securities		256,579,362
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9%		
DBGS Mortgage Trust		
2018-C1, 4.77% (WAC) due 10/15/51◊	7,000,000	6,534,452
BX Trust		
2025-VOLT, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44◊,(i)	2,400,000	2,402,250
2024-VLT4, 5.77% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 06/15/41◊,(i)	1,631,150	1,632,170
2024-VLT4, 5.57% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 06/15/41◊,(i)	1,391,275	1,392,145
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 5.83% (1 Month Term SOFR + 2.20%, Rate Floor: 1.84%) due 06/15/38◊,(i)	4,000,000	3,383,438
RWC Commercial Mortgage Trust		
2025-1, 5.01% due 06/27/40(i)	2,244,184	2,217,119
SMRT		
2022-MINI, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39◊,(i)	2,000,000	1,997,500
BX Commercial Mortgage Trust		
2024-AIRC, 5.32% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/41◊,(i)	910,614	914,029
2024-AIRC, 5.77% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/15/41◊,(i)	867,251	870,503
Life Mortgage Trust		
2021-BMR, 5.14% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38◊,(i)	1,400,000	1,337,000

COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)

COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.9% (continued)

	FACE AMOUNT~	VALUE
BMP		
2024-MF23, 5.27% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41[◊,(i)]	1,000,000	$ 1,000,938
GS Mortgage Securities Trust		
2020-GC45, 0.72% (WAC) due 02/13/53[◊,(h)]	17,496,618	305,225
2019-GC42, 0.94% (WAC) due 09/10/52[◊,(h)]	13,567,147	290,422
Benchmark Mortgage Trust		
2019-B14, 0.88% (WAC) due 12/15/62[◊,(h)]	16,974,092	291,287
2018-B6, 0.54% (WAC) due 10/10/51[◊,(h)]	27,299,991	176,527
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.72% (WAC) due 11/10/52[◊,(h)]	18,301,955	315,193
2016-C2, 1.75% (WAC) due 08/10/49[◊,(h)]	901,571	38
2016-P5, 1.38% (WAC) due 10/10/49[◊,(h)]	663,472	21
CSAIL Commercial Mortgage Trust		
2019-C15, 1.15% (WAC) due 03/15/52[◊,(h)]	10,709,221	211,850
UBS Commercial Mortgage Trust		
2017-C2, 1.16% (WAC) due 08/15/50[◊,(h)]	6,564,531	47,848
Wells Fargo Commercial Mortgage Trust		
2016-C37, 0.92% (WAC) due 12/15/49[◊,(h)]	1,965,486	227
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.42% (WAC) due 06/15/49[◊,(h)]	1,654,737	52
SG Commercial Mortgage Securities Trust		
2016-C5, 1.81% (WAC) due 10/10/48[◊,(h)]	1,126,373	43
CD Mortgage Trust		
2016-CD1, 1.35% (WAC) due 08/01/49[◊,(h)]	915,055	34
Morgan Stanley Capital I Trust		
2016-UB11, 1.61% (WAC) due 08/15/49[◊,(h)]	2,609	—
Total Commercial Mortgage-Backed Securities		25,320,311

MILITARY HOUSING - 0.4%

	FACE AMOUNT~	VALUE
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55[◊,(i)]	6,497,688	5,633,396
2015-R1, 4.45% (WAC) due 11/25/52[◊,(i)]	2,540,230	2,285,777
2015-R1, 0.70% (WAC) due 11/25/55[◊,(h),(i)]	9,509,861	523,115

COLLATERALIZED MORTGAGE OBLIGATIONS - 29.6% (continued)

MILITARY HOUSING - 0.4% (continued)

	FACE AMOUNT~	VALUE
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51[(a),(i)]	2,158,792	$ 1,910,918
2007-ROBS, 6.06% due 10/10/52[(a),(i)]	434,733	403,322
2007-AETC, 5.75% due 02/10/52[(a),(i)]	254,687	228,358
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52[(a),(i)]	1,366,040	1,311,410
Total Military Housing		12,296,296
Total Collateralized Mortgage Obligations (Cost $873,586,665)		860,343,267

U.S. GOVERNMENT SECURITIES - 25.9%

	FACE AMOUNT~	VALUE
U.S. Treasury Notes		
3.63% due 03/31/28	67,840,000	67,219,900
4.00% due 07/31/32	65,000,000	64,060,547
3.63% due 12/31/30	50,000,000	48,822,266
3.75% due 08/31/31[(e)]	44,220,000	43,252,687
4.13% due 03/31/31	29,832,400	29,720,528
4.38% due 05/15/36	28,800,000	28,647,000
4.13% due 11/15/27	25,000,000	24,984,375
4.00% due 11/15/35	21,725,000	21,015,543
4.13% due 10/31/31	21,000,000	20,895,820
4.25% due 08/15/35	5,500,000	5,429,961
3.88% due 10/15/27	3,580,000	3,567,134
3.63% due 08/31/29	1,540,000	1,515,336
4.00% due 05/31/30	1,031,600	1,024,629
U.S. Treasury Bonds		
1.75% due 08/15/41[(e)]	124,965,000	83,755,839
1.88% due 02/15/41	55,820,000	38,729,486
due 05/15/51[(f),(g)]	102,110,000	29,060,585
2.00% due 11/15/41	31,500,000	21,814,980
due 05/15/55[(f),(g)]	46,977,000	11,291,990
due 05/15/44[(f),(g)]	22,370,000	9,175,400
due 02/15/52[(f),(g)]	19,980,000	5,489,390
due 02/15/46[(f),(g)]	9,880,000	3,680,341
due 11/15/44[(f),(g)]	4,455,000	1,775,386
4.75% due 08/15/55	420,000	407,515
U.S. Treasury Inflation Indexed Bonds		
1.25% due 04/15/31[(k)]	85,511,268	82,844,764
1.88% due 07/15/35[(k)]	54,708,608	53,494,880
2.13% due 01/15/35[(k)]	26,106,638	26,045,089
1.88% due 01/15/36[(k)]	11,422,288	11,092,702
2.38% due 02/15/55[(k)]	10,580,084	9,732,566
1.38% due 07/15/33[(k)]	2,116,264	2,029,924
Total U.S. Government Securities (Cost $771,627,368)		750,576,563

CORPORATE BONDS - 23.5%

FINANCIAL - 12.4%

	FACE AMOUNT~	VALUE
Pershing Square Holdings Ltd.		
3.25% due 10/01/31[(i)]	6,200,000	5,542,807
5.50% due 10/28/32[(i)]	2,000,000	1,978,990
3.25% due 11/15/30	1,900,000	1,747,230
Citigroup, Inc.		
5.83% due 02/13/35[(l)]	4,900,000	4,994,312

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
FINANCIAL - 12.4% (continued)		
6.50%(l),(m)	2,600,000	$ 2,630,174
4.50% due 09/11/31(l)	1,050,000	1,036,331
Macquarie Bank Ltd.		
5.64% due 08/13/36(i),(l)	4,400,000	4,386,935
5.82% due 06/10/37(i),(l)	3,190,000	3,184,705
Nippon Life Insurance Co.		
2.75% due 01/21/51(i),(l)	8,150,000	7,294,217
BPCE S.A.		
2.28% due 01/20/32(i),(l)	8,200,000	7,248,747
American National Group, Inc.		
5.00% due 06/15/27	4,521,000	4,528,476
7.00% due 12/01/55(l)	1,875,000	1,830,882
6.00% due 07/15/35	650,000	647,572
Fidelis Insurance Holdings Ltd.		
4.88% due 06/30/30(i)	6,450,000	6,271,287
7.75% due 06/15/55(l)	500,000	527,353
Societe Generale S.A.		
5.52% due 01/19/28(i),(l)	2,750,000	2,763,388
5.40% due 04/10/37(i),(l)	2,500,000	2,450,713
5.25% due 05/22/29(i),(l)	1,050,000	1,057,556
3.34% due 01/21/33(i),(l)	490,000	444,994
GLP Capital, LP / GLP Financing II, Inc.		
4.00% due 01/15/31	3,510,000	3,314,698
5.63% due 03/01/36	1,400,000	1,371,969
5.75% due 11/01/37	1,050,000	1,034,667
5.30% due 01/15/29	900,000	904,218
Brighthouse Financial Global Funding		
5.65% due 06/10/29(i)	5,985,000	6,011,563
Allianz SE		
3.20%(i),(l),(m)	5,000,000	4,792,696
6.55%(i),(l),(m)	1,200,000	1,216,729
National Australia Bank Ltd.		
5.90% due 01/14/36(i),(l)	3,960,000	4,054,885
5.63% due 06/04/37(i),(l)	1,000,000	998,610
2.99% due 05/21/31(i)	975,000	886,651
TPG Operating Group II, LP		
5.38% due 01/15/36	4,346,000	4,229,268
5.88% due 03/05/34	1,593,000	1,616,642
Morgan Stanley		
5.25% due 04/21/34(l)	2,085,000	2,098,126
4.71% due 03/12/32(l)	1,090,000	1,076,530
5.31% due 01/18/41(l)	1,060,000	1,033,055
5.94% due 02/07/39(l)	975,000	1,005,477
6.63% due 11/01/34(l)	545,000	591,415
Liberty Mutual Group, Inc.		
4.13% due 12/15/51(i),(l)	5,800,000	5,758,874
Global Atlantic Fin Co.		
7.25% due 03/01/56(i),(l)	3,730,000	3,655,582
6.75% due 03/15/54(i)	969,000	923,074
7.95% due 10/15/54(i),(l)	650,000	654,590
Brookfield Finance, Inc.		
5.81% due 03/03/55	1,990,000	1,930,180
5.33% due 01/15/36	1,550,000	1,524,666
4.70% due 09/20/47	650,000	549,278
3.63% due 02/15/52	620,000	429,169
3.50% due 03/30/51	630,000	428,931
5.68% due 01/15/35	300,000	$ 304,914
Wilton RE Ltd.		
6.00%(i),(l),(m)	5,426,000	5,160,555
Blue Owl Capital GP LLC		
7.21% due 08/22/43(a)	5,000,000	5,093,593
Goldman Sachs Group, Inc.		
5.39% due 02/02/41(l)	2,850,000	2,776,239
5.43% due 06/03/37(l)	1,025,000	1,028,521
4.02% due 10/31/38(l)	1,170,000	1,026,613
Fairfax Financial Holdings Ltd.		
5.75% due 05/20/35	2,350,000	2,405,576
6.50% due 05/20/55	1,000,000	1,043,523
5.63% due 08/16/32	1,000,000	1,025,256
Argentum Netherlands BV for Swiss Re Ltd.		
5.63% due 08/15/52(l)	4,350,000	4,364,471
Enstar Group Ltd.		
6.69% due 07/15/37(i),(l)	1,875,000	1,878,941
7.50% due 04/01/45(i),(l)	1,300,000	1,372,363
3.10% due 09/01/31	1,170,000	1,041,713
Jefferies Financial Group, Inc.		
5.50% due 02/15/36	3,120,000	3,010,764
6.20% due 04/14/34	700,000	716,455
5.13% due 04/28/31	390,000	384,979
PartnerRe Finance B LLC		
4.50% due 10/01/50(l)	4,040,000	3,907,555
Australia & New Zealand Banking Group Ltd.		
5.82% due 06/18/36(i),(l)	2,170,000	2,209,259
2.57% due 11/25/35(i),(l)	1,800,000	1,611,812
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55(i),(l)	3,750,000	3,786,709
F&G Global Funding		
5.88% due 01/16/30(i)	3,700,000	3,739,406
Credit Agricole S.A.		
5.26% due 01/12/37(i),(l)	2,600,000	2,557,371
4.85% (SOFR + 1.21%) due 09/11/28◊,(i)	990,000	995,917
First American Financial Corp.		
4.00% due 05/15/30	3,180,000	3,057,113
5.45% due 09/30/34	490,000	483,243
MetLife, Inc.		
6.35% due 03/15/55(l)	2,350,000	2,408,548
5.85% due 03/15/56(l)	1,100,000	1,085,313
Commonwealth Bank of Australia		
5.93% due 03/14/46(i),(l)	3,420,000	3,443,523
Maple Grove Funding Trust I		
4.16% due 08/15/51(i)	4,750,000	3,432,452
Sumitomo Life Insurance Co.		
3.38% due 04/15/81(i),(l)	2,500,000	2,285,341
5.88% due 09/10/55(i),(l)	1,150,000	1,144,238
Grand River Funding Trust II		
7.28% due 02/15/56(i)	3,230,000	3,354,155
Stewart Information Services Corp.		
3.60% due 11/15/31	3,740,000	3,324,718

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
FINANCIAL - 12.4% (continued)		
Capital One Financial Corp.		
5.20% due 09/11/36[l]	1,500,000	$ 1,460,171
5.40% due 01/30/37[l]	1,090,000	1,075,677
6.05% due 02/01/35[l]	750,000	779,137
Old Republic International Corp.		
5.70% due 06/01/36	3,300,000	3,311,900
Safehold GL Holdings LLC		
2.85% due 01/15/32	2,108,000	1,880,738
2.80% due 06/15/31	1,014,000	915,472
5.65% due 01/15/35	284,000	287,604
Insured Lending 1 Ltd.		
6.50% due 02/04/32[a],[n]	EUR 2,600,000	2,970,500
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.		
3.88% due 03/01/31[i]	3,150,000	2,947,643
Sumitomo Mitsui Financial Group, Inc.		
4.80% (SOFR + 1.17%) due 07/09/29◊	1,000,000	1,009,520
5.05% due 01/15/37[l]	975,000	957,363
5.57% due 01/15/47[l]	975,000	956,013
Equitable Holdings, Inc.		
6.70% due 03/28/55[l]	2,800,000	2,876,815
Athene Global Funding		
5.13% due 06/01/29[i]	1,775,000	1,778,375
2.67% due 06/07/31[i]	1,170,000	1,033,377
Pacific Beacon LLC		
5.51% due 07/15/36[i]	2,900,000	2,809,733
Host Hotels & Resorts, LP		
5.70% due 07/01/34	2,750,000	2,809,402
BNP Paribas S.A.		
4.92% due 01/15/34[i],[l]	2,760,000	2,707,575
Prudential Financial, Inc.		
6.25% due 06/15/56[l]	1,500,000	1,503,315
3.70% due 10/01/50[l]	1,160,000	1,075,230
Blue Owl GP Stakes IV Financing Spv A LLC		
5.38% due 10/30/32[a]	2,700,000	2,574,922
Apollo Global Management, Inc.		
5.15% due 08/12/35	2,625,000	2,551,450
AmFam Holdings, Inc.		
2.81% due 03/11/31[i]	1,800,000	1,586,099
3.83% due 03/11/51[i]	1,350,000	945,228
Omnis Funding Trust		
6.72% due 05/15/55[i]	2,410,000	2,509,349
Avilease Capital Ltd.		
4.75% due 11/12/30[i]	1,475,000	1,442,386
5.50% due 06/30/31[i]	1,050,000	1,057,149
Belrose Funding Trust II		
6.79% due 05/15/55[i]	2,440,000	2,498,346
200 Park Funding Trust		
5.74% due 02/15/55[i]	2,550,000	2,495,104
Accident Fund Insurance Co. of America		
8.50% due 08/01/32[i]	2,450,000	2,450,164
CORPORATE BONDS - 23.5% (continued)		
FINANCIAL - 12.4% (continued)		
Carlyle Group, Inc.		
5.05% due 09/19/35	2,550,000	$ 2,441,214
Fortitude Global Funding		
5.50% due 06/12/31[i]	2,400,000	2,411,928
Reinsurance Group of America, Inc.		
6.38% due 09/15/56[l]	1,890,000	1,874,624
6.65% due 09/15/55[l]	500,000	505,518
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28[i]	2,420,000	2,336,672
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50[i]	2,967,000	2,270,585
Lincoln National Corp.		
6.80% due 07/15/56[l]	2,250,000	2,247,345
EQT AB		
5.85% due 05/08/35[i]	2,210,000	2,219,750
Blue Owl IV SR SEC A		
5.94% due 08/22/45[a]	2,288,000	2,214,084
Farmers Insurance Exchange		
7.00% due 10/15/64[i],[l]	2,200,000	2,210,661
Nuveen LLC		
5.85% due 04/15/34[i]	2,150,000	2,201,740
Dai-ichi Life Insurance Co. Ltd.		
6.20%[i],[l],[m]	2,150,000	2,191,000
FS KKR Capital Corp.		
2.63% due 01/15/27	1,182,000	1,160,186
3.25% due 07/15/27	1,053,000	1,025,603
Henneman Trust		
6.58% due 05/15/55[i]	2,100,000	2,175,757
Ascot Group Ltd.		
6.35% due 06/15/35[i],[l]	2,050,000	2,057,213
Blue Owl IV SR SEC B		
5.94% due 08/22/45[a]	2,112,000	2,043,770
Dyal Capital Partners III (A), LP		
4.40% due 06/15/40[a]	1,111,369	1,050,457
6.55% due 06/15/44[a]	980,000	993,089
Fort Carson Family Housing LLC		
5.68% due 12/15/45	2,050,000	2,025,687
Ameriprise Financial, Inc.		
5.35% due 06/15/36	1,350,000	1,345,001
4.80% due 06/15/31	675,000	674,910
Westpac Banking Corp.		
3.02% due 11/18/36[l]	1,200,000	1,071,393
3.13% due 11/18/41	805,000	596,130
2.67% due 11/15/35[l]	295,000	265,693
Lazard Group LLC		
5.63% due 08/01/35	1,875,000	1,881,020
Bank of New York Mellon Corp.		
5.63%[l],[m]	1,875,000	1,871,417
Americo Life, Inc.		
3.45% due 04/15/31[i]	2,060,000	1,842,108
DaVinciRe Holdings Ltd.		
5.95% due 04/15/35[i]	1,750,000	1,793,493

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
FINANCIAL - 12.4% (continued)		
Mid-Atlantic Military Family Communities LLC		
5.30% due 08/01/50[i]	2,067,901	$ 1,732,550
Trustage Financial Group, Inc.		
4.63% due 04/15/32[i]	1,750,000	1,695,783
Loews Corp.		
4.94% due 04/01/36	1,690,000	1,653,748
RLI Corp.		
5.38% due 06/01/36	1,700,000	1,649,823
Corebridge Life Holdings, Inc.		
8.13% due 03/15/46[i]	1,400,000	1,647,048
Prologis Targeted US Logistics Fund, LP		
4.63% due 03/15/33[i]	1,650,000	1,606,558
American Express Co.		
4.65% (SOFR + 1.02%) due 01/30/31◊	1,010,000	1,017,518
5.41% due 02/08/41[l]	570,000	569,141
American National Global Funding		
4.63% due 12/15/28[i]	1,080,000	1,068,425
5.25% due 06/03/30[i]	500,000	500,474
Cliffwater Corporate Lending Fund		
6.77% due 08/04/28[a]	1,550,000	1,565,158
VICI Properties, LP		
5.63% due 04/01/35	1,550,000	1,550,656
Nationwide Building Society		
5.54% due 07/14/36[i],[l]	1,500,000	1,511,122
CNO Financial Group, Inc.		
6.45% due 06/15/34	1,440,000	1,500,530
Grand River Funding Trust I		
6.31% due 02/15/36[i]	1,450,000	1,454,408
Gabx Leasing LLC		
4.63% due 04/15/31[i]	760,000	749,389
5.30% due 04/15/36[i]	700,000	694,749
HS Wildcat LLC		
3.83% due 12/31/50[a]	1,952,840	1,438,805
Alexandria Real Estate Equities, Inc.		
5.25% due 03/15/36	1,450,000	1,425,637
Dyal Capital Partners III (B), LP		
6.55% due 06/15/44[a]	770,000	780,284
4.40% due 06/15/40[a]	638,631	603,628
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen		
5.88% due 05/23/42[i],[l]	1,350,000	1,383,600
Fortitude Group Holdings LLC		
6.25% due 04/01/30[i]	1,350,000	1,378,952
Beacon Funding Trust		
6.27% due 08/15/54[i]	1,350,000	1,376,272
Hanover Insurance Group, Inc.		
5.50% due 09/01/35	1,300,000	1,309,052
Santander UK Group Holdings plc		
5.14% due 09/22/36[l]	1,260,000	1,224,576

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
FINANCIAL - 12.4% (continued)		
KKR Group Finance Co. VIII LLC		
3.50% due 08/25/50[i]	1,650,000	$ 1,122,783
Bank of America Corp.		
5.49% due 04/23/37[l]	1,090,000	1,085,688
Standard Chartered plc		
4.53% due 06/05/32[i],[l]	1,100,000	1,077,105
Lloyds Banking Group plc		
4.43% due 11/04/31[l]	1,090,000	1,070,255
HSBC Holdings plc		
4.62% due 11/06/31[l]	1,080,000	1,064,658
National Health Investors, Inc.		
5.35% due 02/01/33	1,070,000	1,057,565
Protective Life Corp.		
4.70% due 01/15/31[i]	1,070,000	1,054,776
UBS Group AG		
4.84% due 11/06/33[i],[l]	1,070,000	1,051,247
Jackson Financial, Inc.		
6.15% due 01/15/37	1,050,000	1,047,369
JPMorgan Chase & Co.		
5.58% due 07/23/36[l]	1,030,000	1,045,649
Canadian Imperial Bank of Commerce		
4.58% due 09/08/31[l]	1,050,000	1,039,720
Intesa Sanpaolo SpA		
7.80% due 11/28/53[i]	860,000	1,037,558
KBC Group N.V.		
6.32% due 09/21/34[i],[l]	960,000	1,025,321
Bank of Nova Scotia		
4.71% (SOFR Compounded Index + 1.08%) due 08/01/29◊	1,010,000	1,020,131
Ally Financial, Inc.		
6.18% due 07/26/35[l]	1,000,000	1,016,447
Nordea Bank Abp		
4.66% (SOFR + 1.02%) due 09/10/29◊,[i]	1,000,000	1,015,410
DNB Bank ASA		
4.68% (SOFR + 1.06%) due 11/05/30◊,[i]	1,000,000	1,010,361
SiriusPoint Ltd.		
7.00% due 04/05/29	960,000	1,002,748
Nassau Companies of New York		
7.88% due 07/15/30[i]	1,047,000	1,000,390
BGC Group, Inc.		
8.00% due 05/25/28	930,000	971,343
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[i]	1,266,000	935,875
Belvoir Land LLC		
5.60% due 12/15/35[i]	962,116	931,186
Symetra Life Insurance Co.		
6.55% due 10/01/55[i]	900,000	923,026
Rocket Companies, Inc.		
6.38% due 08/01/33[i]	900,000	915,268

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
FINANCIAL - 12.4% (continued)		
Mutual of Omaha Insurance Co.		
6.14% due 01/16/64[i],[l]	850,000	$ 871,342
Deutsche Bank AG		
3.55% due 09/18/31[l]	880,000	830,670
Globe Life, Inc.		
5.85% due 09/15/34	740,000	764,274
Fort Moore Family Communities LLC		
6.09% due 01/15/51[l]	841,028	746,072
CoStar Group, Inc.		
2.80% due 07/15/30[l]	783,000	704,483
Citadel Securities Global Holdings LLC		
5.75% due 03/27/36[l]	400,000	396,338
6.20% due 06/18/35[l]	250,000	255,477
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61[l]	950,000	629,637
Assured Guaranty US Holdings, Inc.		
3.60% due 09/15/51	800,000	555,090
Horace Mann Educators Corp.		
4.70% due 10/01/30	540,000	534,725
LPL Holdings, Inc.		
6.00% due 05/20/34	510,000	521,698
Citizens Financial Group, Inc.		
6.65% due 04/25/35[l]	470,000	506,121
GA Global Funding Trust		
4.50% due 09/18/30[l]	500,000	484,495
Brookfield Capital Finance LLC		
6.09% due 06/14/33	447,000	468,884
Assurant, Inc.		
6.75% due 02/15/34	400,000	429,560
Brookfield Finance LLC / Brookfield Finance, Inc.		
3.45% due 04/15/50	470,000	318,669
Western & Southern Life Insurance Co.		
3.75% due 04/28/61[l]	470,000	315,677
ING Groep N.V.		
5.53% due 03/25/36[l]	200,000	203,094
Swiss Re Finance Luxembourg S.A.		
5.00% due 04/02/49[i],[l]	200,000	199,443
Macquarie Group Ltd.		
2.87% due 01/14/33[i],[l]	213,000	190,010
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28[l]	92,000	92,071
KKR Group Finance Co. III LLC		
5.13% due 06/01/44[l]	100,000	89,345
Total Financial		360,090,106
ENERGY - 2.6%		
BP Capital Markets plc		
4.88%[l],[m]	5,318,000	5,256,922
6.13%[l],[m]	1,350,000	1,374,033

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
ENERGY - 2.6% (continued)		
Plains All American Pipeline, LP / PAA Finance Corp.		
5.70% due 09/15/34	2,850,000	$ 2,911,538
5.60% due 01/15/36	2,400,000	2,406,795
4.90% due 02/15/45	1,140,000	1,007,537
MPLX, LP		
5.40% due 09/15/35	1,850,000	1,844,890
6.20% due 09/15/55	1,800,000	1,807,985
5.95% due 04/01/55	1,300,000	1,261,358
5.50% due 02/15/49	1,080,000	995,307
5.65% due 03/01/53	50,000	46,643
Targa Resources Corp.		
5.40% due 07/30/36	3,200,000	3,187,028
6.05% due 05/15/56	1,100,000	1,088,038
6.50% due 02/15/53	930,000	973,296
5.65% due 02/15/36	375,000	381,194
HF Sinclair Corp.		
6.25% due 01/15/35	2,530,000	2,626,967
5.50% due 09/01/32	1,375,000	1,383,316
Venture Global Plaquemines LNG LLC		
6.75% due 01/15/36[l]	1,400,000	1,484,414
6.13% due 12/15/30[l]	1,125,000	1,151,053
6.50% due 06/15/34[l]	1,075,000	1,119,908
Energy Transfer, LP		
6.30% due 01/15/56	1,070,000	1,073,557
6.20% due 04/01/55	1,000,000	988,803
5.95% due 05/15/54	1,000,000	957,145
7.38% due 02/01/31[l]	710,000	731,221
Green Palm Bidco SARL		
6.46% due 06/30/46[l]	1,700,000	1,722,190
5.96% due 06/30/41[l]	1,675,000	1,692,724
Greensaif Pipelines Bidco SARL		
5.85% due 02/23/36[l]	1,500,000	1,531,392
6.10% due 08/23/42[l]	800,000	816,621
6.51% due 02/23/42[l]	400,000	421,330
6.13% due 02/23/38[l]	350,000	361,644
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39[a]	3,601,325	3,039,575
Cheniere Energy Partners, LP		
5.55% due 10/30/35	1,000,000	1,015,799
5.95% due 06/30/33	750,000	783,061
6.05% due 11/30/56[l]	725,000	732,341
5.75% due 08/15/34	150,000	154,619
DT Midstream, Inc.		
5.80% due 12/15/34[l]	2,450,000	2,503,925
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40[l]	2,986,000	2,348,028
Baker Hughes Holdings LLC / Baker Hughes Co.-Obligor, Inc.		
5.85% due 06/15/56	2,320,000	2,291,865
Viper Energy Partners LLC		
5.70% due 08/01/35	2,200,000	2,235,046
Gulfstream Natural Gas System LLC		
5.60% due 07/23/35[l]	2,200,000	2,233,214

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
ENERGY - 2.6% (continued)		
ONEOK, Inc.		
5.40% due 10/15/35	800,000	$ 798,629
6.25% due 10/15/55	725,000	727,528
3.95% due 03/01/50	850,000	615,017
Enbridge, Inc.		
6.70% due 11/15/53	940,000	1,033,928
5.55% due 06/20/35	800,000	813,596
Venture Global Calcasieu Pass LLC		
6.00% due 05/01/36[i]	1,150,000	1,162,412
APA Corp.		
5.35% due 07/01/49	1,250,000	1,086,221
Repsol E&P Capital Markets US LLC		
5.98% due 09/16/35[i]	1,050,000	1,070,817
Midwest Connector Capital Co. LLC		
4.63% due 04/01/29[i]	1,050,000	1,043,229
Eni SpA		
5.95% due 05/15/54[i]	1,040,000	1,028,994
Kinder Morgan Energy Partners, LP		
7.50% due 11/15/40	880,000	1,024,947
Western Midstream Operating, LP		
5.30% due 03/01/48	1,140,000	992,547
Phillips 66 Co.		
6.20% due 03/15/56[i]	987,000	991,315
TransCanada PipeLines Ltd.		
7.63% due 01/15/39	830,000	975,740
Florida Gas Transmission Co. LLC		
5.75% due 07/15/35[i]	625,000	643,687
Helmerich & Payne, Inc.		
5.50% due 12/01/34	530,000	519,892
Marathon Petroleum Corp.		
6.50% due 03/01/41	480,000	514,618
NuStar Logistics, LP		
6.38% due 10/01/30	169,000	174,637
Total Energy		75,160,076
COMMUNICATIONS - 1.8%		
Space Exploration Technologies Corp.		
6.60% due 07/15/46[i]	2,660,000	2,587,099
5.35% due 07/15/31[i]	1,640,000	1,635,727
5.65% due 07/15/33[i]	1,020,000	1,013,923
5.88% due 07/15/36[i]	1,020,000	1,006,704
6.65% due 07/15/56[i]	1,020,000	984,101
Verizon Communications, Inc.		
6.20% due 05/14/56[i]	2,750,000	2,780,203
6.05% due 05/14/58[i]	1,650,000	1,665,239
5.75% due 11/30/45	1,625,000	1,579,535
TELUS Corp.		
6.38% due 06/09/56[i]	4,800,000	4,787,623
RD Michigan Property Owner I LLC		
7.50% due 03/30/45[i]	4,000,000	3,986,981

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
COMMUNICATIONS - 1.8% (continued)		
HUT 8 DC LLC		
6.19% due 11/15/42[i]	3,925,000	$ 3,975,562
Rogers Communications, Inc.		
6.88% due 07/31/56[i]	1,750,000	1,770,527
4.55% due 03/15/52	1,594,000	1,266,041
Meta Platforms, Inc.		
6.30% due 05/15/56	2,865,000	2,851,874
British Telecommunications plc		
4.88% due 11/23/81[i],[l]	2,900,000	2,800,460
AT&T, Inc.		
6.20% due 10/30/56	1,375,000	1,359,170
5.85% due 04/30/46	1,375,000	1,324,857
SoftBank Corp.		
5.33% due 07/09/35[i]	2,600,000	2,568,273
QTS Fayetteville I Dc1-2 LLC / QTS TRS Fayetteville I DC1-2 LLC		
5.70% due 04/15/36[i]	2,600,000	2,472,063
Vodafone Group plc		
4.13% due 06/04/81[l]	2,550,000	2,372,726
Paramount Global		
4.90% due 08/15/44	1,035,000	682,908
5.25% due 04/01/44	908,000	623,941
5.90% due 10/15/40	562,000	440,896
Cox Communications, Inc.		
2.95% due 10/01/50[i]	2,081,000	1,111,667
5.80% due 12/15/53[i]	600,000	506,205
Nokia Oyj		
6.63% due 05/15/39	980,000	1,041,616
Prosus N.V.		
4.99% due 01/19/52[i]	1,300,000	1,036,144
America Movil SAB de CV		
6.13% due 03/30/40	980,000	1,022,062
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	1,141,000	727,347
NTT Finance Corp.		
5.50% due 07/16/35[i]	550,000	553,395
CSC Holdings LLC		
4.13% due 12/01/30[i]	600,000	356,523
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28[i]	200,000	195,173
Altice France S.A.		
6.50% due 10/15/31[i]	190,549	184,626
Total Communications		53,271,191
UTILITIES - 1.8%		
Evergy Metro, Inc.		
5.13% due 08/15/35	6,025,000	5,972,954
Dominion Energy, Inc.		
6.20% due 02/15/56[l]	1,650,000	1,655,211
6.25% due 12/15/56[l]	1,500,000	1,506,349
6.00% due 02/15/56[l]	1,100,000	1,104,870

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
UTILITIES - 1.8% (continued)		
Southern Co.		
6.00% due 04/01/58[i]	3,925,000	$ 3,934,408
3.75% due 09/15/51[i]	322,000	320,901
Sierra Pacific Power Co.		
6.38% due 09/15/56[i]	3,300,000	3,291,427
6.20% due 12/15/55[i]	675,000	669,086
MN8 Portfolio IV LLC		
6.31% due 06/30/45[a]	2,661,980	2,653,476
NRG Energy, Inc.		
2.45% due 12/02/27[i]	1,750,000	1,692,262
7.00% due 03/15/33[i]	480,000	520,698
CMS Energy Corp.		
6.50% due 06/01/55[i]	1,800,000	1,843,513
Southwestern Public Service Co.		
3.70% due 08/15/47	2,450,000	1,830,752
NextEra Energy Capital Holdings, Inc.		
6.38% due 08/15/55[i]	884,000	900,309
6.63% due 10/01/66[i]	700,000	710,778
3.80% due 03/15/82[i]	150,000	147,953
Electricite de France S.A.		
6.13% due 04/22/56[i]	1,700,000	1,677,065
Spire, Inc.		
6.25% due 06/01/56[i]	1,650,000	1,643,614
Eversource Energy		
6.35% due 08/15/56[i]	800,000	800,635
6.10% due 08/15/56[i]	800,000	798,440
Liberty Utilities Co.		
5.65% due 05/15/36[i]	1,025,000	1,020,927
5.87% due 01/31/34[i]	550,000	563,537
Cumberland Combined Cycle Generation LLC		
5.82% due 05/15/56	1,475,000	1,507,839
Brooklyn Union Gas Co.		
6.42% due 07/18/54[i]	1,110,000	1,141,858
6.39% due 09/15/33[i]	330,000	350,520
PacifiCorp		
7.38% due 09/15/55[i]	1,320,000	1,333,390
American Electric Power Co., Inc.		
5.80% due 03/15/56[i]	650,000	646,431
6.05% due 03/15/56[i]	650,000	646,344
Entergy Louisiana LLC		
5.65% due 04/15/56	1,100,000	1,078,488
NiSource, Inc.		
5.75% due 07/15/56[i]	1,075,000	1,073,443
WEC Energy Group, Inc.		
5.63% due 05/15/56[i]	1,075,000	1,068,507
Public Service Co. of Colorado		
5.15% due 09/15/35	1,050,000	1,043,489
Alliant Energy Finance LLC		
3.60% due 03/01/32[i]	1,120,000	1,039,374
Arizona Public Service Co.		
6.35% due 12/15/32	950,000	1,012,074

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
UTILITIES - 1.8% (continued)		
Appalachian Power Co.		
4.40% due 05/15/44	1,200,000	$ 1,011,126
Enel Finance International N.V.		
5.50% due 06/15/52[i]	1,080,000	997,768
Evergy Kansas Central, Inc.		
5.70% due 03/15/53	1,000,000	997,186
Central Storage Safety Project Trust		
4.82% due 02/01/38[n]	690,880	657,666
Boston Gas Co.		
5.84% due 01/10/35[i]	550,000	572,735
Nevada Power Co.		
6.65% due 04/01/36	500,000	549,321
Alexander Funding Trust II		
7.47% due 07/31/28[i]	450,000	469,727
Black Hills Corp.		
6.00% due 01/15/35	320,000	332,515
Southern Co. Gas Capital Corp.		
6.05% due 09/15/56[i]	140,000	140,184
Total Utilities		52,929,150
CONSUMER, NON-CYCLICAL - 1.3%		
Global Payments, Inc.		
5.40% due 03/15/33	1,240,000	1,215,719
4.88% due 11/15/30	1,075,000	1,056,805
5.55% due 11/15/35	1,000,000	969,425
5.20% due 11/15/32	785,000	766,669
Triton Container International Ltd. / TAL International Container Corp.		
5.15% due 02/15/33	2,520,000	2,474,932
3.25% due 03/15/32	200,000	179,317
Highmark, Inc.		
2.55% due 05/10/31[i]	1,500,000	1,338,331
5.75% due 05/15/36[i]	1,300,000	1,309,976
CVS Health Corp.		
6.75% due 12/10/54[i]	2,170,000	2,260,793
6.20% due 09/15/55	325,000	332,523
JBS NV / JBS USA Foods Group Holdings, Inc. / JBS USA Food Co. Holdings		
5.50% due 01/15/36	2,400,000	2,396,510
Icon Investments Six DAC		
5.81% due 05/08/27	1,100,000	1,108,656
5.85% due 05/08/29	900,000	919,618
Smithfield Foods, Inc.		
5.20% due 04/01/29[i]	1,200,000	1,205,244
2.63% due 09/13/31[i]	900,000	794,318
Altria Group, Inc.		
4.45% due 05/06/50	1,365,000	1,077,597
3.70% due 02/04/51	1,280,000	890,710
Abbott Laboratories		
5.50% due 03/15/56	1,725,000	1,689,391
Mars, Inc.		
5.20% due 03/01/35[i]	1,600,000	1,606,362
DRI Healthcare, LP		
5.35% due 03/24/31[a]	800,000	783,948

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
CONSUMER, NON-CYCLICAL - 1.3% (continued)		
5.65% due 03/24/33[a]	800,000	$ 782,227
Novartis Capital Corp.		
5.70% due 03/18/56	1,400,000	1,426,615
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	2,250,000	1,314,731
JBS N.V./JBS USA Foods Group Holdings, Inc./JBS USA Food Co. Holdings		
6.40% due 05/10/57[i]	1,090,000	1,087,354
Imperial Brands Finance plc		
6.38% due 07/01/55[i]	1,060,000	1,078,050
Aetna, Inc.		
6.75% due 12/15/37	950,000	1,035,258
Tesco plc		
6.15% due 11/15/37[i]	980,000	1,001,521
Horseshoe Funding Trust II		
6.89% due 11/15/55[i]	935,000	980,169
Becle SAB de CV		
2.50% due 10/14/31[i]	1,050,000	901,991
BAT Capital Corp.		
4.76% due 09/06/49	1,040,000	874,825
Sysco Corp.		
4.95% due 03/25/36	900,000	866,171
Triton Container International Ltd.		
3.15% due 06/15/31[i]	930,000	842,027
Horseshoe Funding Trust		
6.06% due 02/15/36[i]	600,000	609,455
Total Consumer, Non-cyclical		37,177,238
CONSUMER, CYCLICAL - 1.0%		
LG Energy Solution Ltd.		
5.25% due 04/02/31[i]	4,925,000	4,912,698
5.50% due 07/02/34[i]	1,600,000	1,599,854
5.00% due 04/02/29[i]	490,000	490,558
Polaris, Inc.		
5.60% due 03/01/31	2,530,000	2,531,623
6.95% due 03/15/29	1,050,000	1,101,100
Smithsonian Institution		
2.70% due 09/01/44	4,000,000	2,822,080
Hyatt Hotels Corp.		
5.40% due 12/15/35	2,350,000	2,332,498
Alt-2 Structured Trust		
2.95% (WAC) due 12/31/49[◊,a]	2,146,695	1,988,728
Royal Caribbean Cruises Ltd.		
5.25% due 02/27/38	1,600,000	1,549,712
Marriott International, Inc.		
5.10% due 05/01/38	1,500,000	1,446,584
AZ Battery Property LLC		
6.73% due 02/20/46[a]	1,416,183	1,390,497
United Airlines Class A Pass Through Trust		
5.80% due 01/15/36	1,320,411	1,370,327
Flutter Treasury DAC		
6.38% due 04/29/29[i]	1,050,000	1,065,398

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
CONSUMER, CYCLICAL - 1.0% (continued)		
Hasbro, Inc.		
6.35% due 03/15/40	1,000,000	$ 1,046,261
General Motors Co.		
5.40% due 04/01/48	590,000	530,258
6.25% due 10/02/43	500,000	502,758
Sodexo, Inc.		
5.80% due 08/15/35[i]	850,000	867,974
British Airways Class A Pass Through Trust		
2.90% due 03/15/35[i]	650,600	594,323
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	562,000	545,171
Ford Motor Credit Co. LLC		
5.75% due 04/06/33	538,000	533,596
Discovery Global Holdings, Inc.		
5.14% due 03/15/52	230,000	154,100
Total Consumer, Cyclical		29,376,098
INDUSTRIAL - 0.9%		
Homestead Spe Issuer LLC		
7.21% due 04/01/55[a]	5,000,000	5,062,221
Entegris, Inc.		
4.75% due 04/15/29[i]	3,700,000	3,656,373
WSP Global, Inc.		
5.04% due 09/18/31[i]	1,650,000	1,638,294
5.71% due 09/18/36[i]	1,300,000	1,285,484
TD SYNNEX Corp.		
5.30% due 10/10/35	2,550,000	2,510,252
Flowserve Corp.		
5.70% due 05/15/36	2,250,000	2,261,409
Penske Truck Leasing Co., LP / PTL Finance Corp.		
5.25% due 07/01/29[i]	2,100,000	2,126,092
DAE Funding LLC		
4.95% due 01/15/33[i]	1,890,000	1,823,663
GXO Logistics, Inc.		
6.25% due 05/06/29	1,250,000	1,292,227
6.50% due 05/06/34	440,000	461,450
Stadco LA LLC		
3.75% due 05/15/56[a]	2,000,000	1,426,742
CIMIC Finance USA Pty Ltd.		
7.00% due 03/25/34[i]	970,000	1,031,318
LBJ Infrastructure Group LLC		
3.80% due 12/31/57[i]	1,250,000	891,150
GATX Corp.		
6.05% due 06/05/54	628,000	633,996
Weir Group, Inc.		
5.35% due 05/06/30[i]	470,000	474,146
Norfolk Southern Corp.		
4.10% due 05/15/21	475,000	332,491
Total Industrial		26,907,308
TECHNOLOGY - 0.5%		
Foundry JV Holdco LLC		
5.88% due 01/25/34[i]	2,500,000	2,540,133

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 23.5% (continued)		
TECHNOLOGY - 0.5% (continued)		
6.40% due 01/25/38[i]	2,000,000	$ 2,138,824
6.20% due 01/25/37[i]	1,000,000	1,057,434
Oracle Corp.		
5.95% due 09/26/55	1,675,000	1,423,445
6.00% due 08/03/55	1,060,000	902,486
4.80% due 09/26/32	860,000	818,300
6.10% due 09/26/65	475,000	397,405
Intel Corp.		
5.30% due 05/15/36	1,275,000	1,268,622
Dell International LLC / EMC Corp.		
8.10% due 07/15/36	890,000	1,058,631
Atlassian Corp.		
5.50% due 05/15/34	629,000	619,703
Broadridge Financial Solutions, Inc.		
5.75% due 05/15/36	430,000	430,242
Total Technology		12,655,225
TRANSPORTATION - 0.4%		
Terminal Investment Limited Holding		
6.23% due 10/01/40[a]	5,600,000	5,508,850
AITX Finco LLC		
5.67% due 10/23/32[a]	2,700,000	2,670,669
5.38% due 10/23/30[a]	2,400,000	2,372,287
Stolthaven Houston, Inc.		
5.98% due 07/17/34[a]	1,940,000	1,939,999
Total Transportation		12,491,805
INFRASTRUCTURE - 0.4%		
QTS Corp.		
5.42% due 08/21/32[a]	11,250,000	11,019,958
BASIC MATERIALS - 0.3%		
ArcelorMittal S.A.		
5.38% due 05/19/36	2,345,000	2,324,634
Corp. Nacional del Cobre de Chile		
6.78% due 01/13/55[i]	1,950,000	2,099,390
Dow Chemical Co.		
6.90% due 05/15/53	1,050,000	1,096,690
Minera Mexico SA de CV		
5.63% due 02/12/32[i]	1,030,000	1,039,888
Corporation Nacional del Cobre de Chile		
5.53% due 01/30/37[i]	725,000	715,073
Total Basic Materials		7,275,675
REAL ESTATE - 0.1%		
Harmoni Towers LLC		
5.22% due 10/30/30[a]	2,300,000	2,267,453
GOVERNMENT - 0.0%		
Amazon Conservation DAC		
6.03% due 01/16/42[i]	1,000,000	1,009,900
Total Corporate Bonds (Cost $698,732,478)		681,631,183

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4%		
COLLATERALIZED LOAN OBLIGATIONS - 8.8%		
Cerberus Loan Funding XLIV LLC		
2023-5A A, 6.02% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36[◊,i]	8,900,000	$ 8,907,820
2023-5AR A1R due 01/15/36[i,o]	8,200,000	8,200,000
2023-5A B, 6.87% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36[◊,i]	3,000,000	3,006,412
Hlend CLO LLC		
2025-3A A, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,i]	6,750,000	6,745,455
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,i]	4,450,000	4,440,889
2026-5A A1, 5.06% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/15/39[◊,i]	2,400,000	2,391,247
2026-5A B, 5.36% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/15/39[◊,i]	1,150,000	1,147,203
Golub Capital Partners CLO 69M		
2023-69A BR, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38[◊,i]	8,250,000	8,229,736
Ares Direct Lending CLO 6 LLC		
2025-2A B, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/16/37[◊,i]	5,350,000	5,338,382
2025-2A A1, 5.13% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 10/16/37[◊,i]	2,700,000	2,697,364
Madison Park Funding XLVIII Ltd.		
2021-48A CR, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/19/39[◊,i]	4,000,000	4,002,616
2021-48A BR, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/19/39[◊,i]	4,000,000	3,995,623
BSPRT Issuer LLC		
2026-FL13 B, 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/18/43[◊,i]	4,300,000	4,305,412
2025-FL12 AS, 5.28% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/17/43[◊,i]	1,200,000	1,201,351

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
2025-FL12 B, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/17/43[◊,(i)]	1,100,000	$ 1,100,836
2024-FL11 B, 5.92% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39[◊,(i)]	1,000,000	1,001,032
BSPDF Issuer LLC		
2026-FL3 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 09/18/43[◊,(i)]	2,550,000	2,552,114
2026-FL4 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/18/43[◊,(i)]	2,275,000	2,274,989
2026-FL4 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/18/43[◊,(i)]	1,375,000	1,376,940
2025-FL2 AS, 5.57% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42[◊,(i)]	750,000	751,185
Owl Rock CLO III Ltd.		
2020-3A AR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36[◊,(i)]	5,500,000	5,504,443
2020-3A BR, 6.03% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36[◊,(i)]	1,250,000	1,250,470
TRTX Issuer Ltd.		
2025-FL6 A, 5.17% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42[◊,(i)]	4,200,000	4,209,691
2025-FL7 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 06/18/43[◊,(i)]	1,800,000	1,801,432
Owl Rock CLO XVI LLC		
2024-16A A, 5.68% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36[◊,(i)]	5,000,000	5,004,579
2024-16A B, 6.18% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36[◊,(i)]	1,000,000	1,001,250
Owl Rock CLO XI LLC		
2023-11A AR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/20/39[◊,(i)]	4,000,000	3,997,815
2023-11A BR, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/39[◊,(i)]	2,000,000	1,996,691

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
BCRED CLO LLC		
2025-1A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37[◊,(i)]	3,400,000	$ 3,392,308
2026-1A B, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/24/39[◊,(i)]	2,550,000	2,543,719
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.55% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,(i)]	3,401,801	3,403,836
2021-2A C, 6.78% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33[◊,(i)]	1,250,000	1,244,518
LoanCore Issuer LLC		
2025-CRE9 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/18/42[◊,(i)]	2,450,000	2,453,733
2025-CRE8 AS, 5.23% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42[◊,(i)]	1,100,000	1,098,267
2025-CRE9 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/18/42[◊,(i)]	950,000	948,528
Golub Capital Partners CLO 16M-R3		
2013-16A A1R3, 5.28% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39[◊,(i)]	4,050,000	4,049,618
2013-16A A2R3, 5.40% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39[◊,(i)]	400,000	400,048
Owl Rock CLO IX LLC		
2022-9A AR, 5.21% (3 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 11/22/37[◊,(i)]	4,350,000	4,349,046
JCP Direct Lending CLO LLC		
2023-1A A1R, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,(i)]	2,400,000	2,399,891
2023-1A AJR, 5.46% (3 Month Term SOFR + 1.78%, Rate Floor: 1.78%) due 07/20/37[◊,(i)]	1,925,000	1,925,329
FS Rialto Issuer LLC		
2024-FL9 AS, 5.73% (1 Month Term SOFR + 2.09%, Rate Floor: 2.09%) due 10/19/39[◊,(i)]	1,800,000	1,801,892

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
2025-FL10 AS, 5.23% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,(i)]	1,400,000	$ 1,398,318
2025-FL10 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42[◊,(i)]	1,000,000	999,236
BXMT Ltd.		
2026-FL6 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/43[◊,(i)]	4,170,000	4,168,176
Cerberus Loan Funding 52 LLC		
2025-3A A, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊,(i)]	2,900,000	2,902,177
2025-3A B, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/15/37[◊,(i)]	1,250,000	1,247,457
LoanCore Issuer Ltd.		
2021-CRE6 C, 6.04% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38[◊,(i)]	4,000,000	3,976,604
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A A2TR, 5.73% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33[◊,(i)]	3,250,000	3,252,214
2017-9A A1TR, 5.48% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33[◊,(i)]	693,737	694,106
Palmer Square CLO Ltd.		
2023-4A BR, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37[◊,(i)]	1,450,000	1,453,231
2023-4A CR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/37[◊,(i)]	1,250,000	1,253,011
2024-3A B, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 07/20/37[◊,(i)]	1,000,000	1,003,285
Cerberus Loan Funding XL LLC		
2023-1A AR, 5.25% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 03/22/35[◊,(i)]	3,700,000	3,705,656
PFP Ltd.		
2026-14 B, 5.45% (1 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 12/18/43[◊,(i)]	2,350,000	2,347,916

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
2026-13 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/18/43[◊,(i)]	750,000	$ 752,140
2026-13 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/18/43[◊,(i)]	550,000	550,448
Owl Rock CLO XXIV LLC		
2026-24A B, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/22/38[◊,(i)]	3,600,000	3,591,257
Cerberus Loan Funding XLVIII LLC		
2024-4A B, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36[◊,(i)]	2,000,000	2,000,332
2024-4A AN, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,(i)]	1,500,000	1,502,092
Ares Direct Lending CLO 8 LLC		
2025-4A A1, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/39[◊,(i)]	1,700,000	1,698,861
2025-4A C, 5.68% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/20/39[◊,(i)]	800,000	799,293
2025-4A A2, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/20/39[◊,(i)]	400,000	399,900
2025-4A B, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/20/39[◊,(i)]	200,000	199,541
Eldridge CLO Ltd.		
2025-1A B, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/20/38[◊,(i)]	3,000,000	3,010,176
Owl Rock CLO VII LLC		
2022-7A AR, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,(i)]	3,000,000	2,998,050
Cerberus Loan Funding XLVII LLC		
2024-3A B, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36[◊,(i)]	3,000,000	2,995,067
Golub Capital Partners CLO 83M		
2025-83A B, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38[◊,(i)]	3,000,000	2,992,602

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
Golub Capital Partners CLO 54M, LP		
2021-54A BR, 5.56% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 08/05/37[◊,(i)]	1,500,000	$ 1,500,185
2021-54A A2R, 5.36% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/05/37[◊,(i)]	1,400,000	1,399,993
FS Rialto		
2021-FL3 C, 5.80% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36[◊,(i)]	2,000,000	2,001,176
2021-FL2 A, 5.22% (1 Month Term SOFR + 1.58%, Rate Floor: 1.58%) due 05/16/38[◊,(i)]	800,503	798,797
Brsp Ltd.		
2026-FL3 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/43[◊,(i)]	2,700,000	2,702,259
Owl Rock CLO IV Ltd.		
2020-4A A1R, 5.50% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33[◊,(i)]	2,670,364	2,671,171
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38[◊,(i)]	2,500,000	2,497,501
Carlyle Direct Lending CLO LLC		
2015-1A A11A, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36[◊,(i)]	2,400,000	2,400,840
A10 Issuer LLC		
2025-FL6 AS, 5.51% (1 Month Term SOFR + 1.89%, Rate Floor: 1.89%) due 05/15/42[◊,(i)]	2,300,000	2,298,818
GoldenTree Loan Management US CLO 24 Ltd.		
2025-24A B, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 10/20/38[◊,(i)]	2,250,000	2,247,696
Owl Rock CLO XXII LLC		
2025-22A A, 5.15% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37[◊,(i)]	2,200,000	2,198,904
Acrec LLC		
2025-FL3 B, 5.58% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42[◊,(i)]	1,000,000	999,042
2026-FL4 B, 5.44% (1 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 01/18/43[◊,(i)]	1,000,000	$ 997,286
2026-FL5 C, 5.55% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/18/43[◊,(i)]	200,000	200,000
BDS LLC		
2025-FL16 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 06/19/43[◊,(i)]	1,200,000	1,189,170
2025-FL14 AS, 5.21% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/17/42[◊,(i)]	1,000,000	999,717
KKR CLO 16 Ltd.		
16 A2R3, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 10/20/34[◊,(i)]	2,150,000	2,152,150
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A A1R, 5.63% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊,(i)]	2,024,399	2,025,657
Madison Park Funding LVIII Ltd.		
2024-58A C, 6.12% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/25/37[◊,(i)]	1,000,000	1,001,209
2024-58AR CR due 04/25/37[(i),(o)]	1,000,000	1,000,000
Cerberus Loan Funding XLVI, LP		
2024-2A A, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36[◊,(i)]	1,500,000	1,500,838
2024-2A B, 5.97% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36[◊,(i)]	500,000	500,152
Golub Capital Partners CLO 46M Ltd.		
2019-46A BR, 5.98% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37[◊,(i)]	1,000,000	1,000,879
2019-46AR BR2 due 04/20/37[(i),(o)]	1,000,000	1,000,000
Cerberus Loan Funding 50 LLC		
2025-1A B, 5.62% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/37[◊,(i)]	2,000,000	1,996,704

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
Canyon Capital CLO Ltd.		
2014-1A A2R, 5.43% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/30/31[◊,(i)]	1,900,000	$ 1,900,374
KREF Ltd.		
2021-FL2 C, 5.75% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39[◊,(i)]	1,000,000	994,067
2021-FL2 AS, 5.05% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39[◊,(i)]	901,574	901,670
Ares Direct Lending CLO 7 LLC		
2025-3A B, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/38[◊,(i)]	1,850,000	1,846,127
STWD LLC		
2025-FL4 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 11/19/42[◊,(i)]	1,700,000	1,700,726
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A B, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/15/37[◊,(i)]	1,700,000	1,696,082
HPS Private Credit CLO LLC		
2025-3A A1, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,(i)]	1,500,000	1,499,958
Ares Direct Lending CLO 1 LLC		
2024-1AR BR due 07/25/38[(i),(o)]	750,000	750,000
2024-1A B, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36[◊,(i)]	750,000	749,142
ACRES Commercial Realty Issuer LLC		
2026-FL4 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/18/44[◊,(i)]	1,450,000	1,450,572
Ares LVI CLO Ltd.		
2020-56A CR2, 5.57% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 01/25/38[◊,(i)]	1,400,000	1,404,364
Acore Issuer LLC		
2026-FL1 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/20/43[◊,(i)]	1,250,000	1,250,472

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
LRECS LLC		
2025-CRE1 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,(i)]	1,200,000	$ 1,199,217
VMC Finance LLC		
2026-FL6 B, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 11/19/43[◊,(i)]	675,000	674,996
2026-FL6 AS, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/19/43[◊,(i)]	475,000	475,185
Cerberus Loan Funding 53 LLC		
2025-4A C, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/15/38[◊,(i)]	1,100,000	1,099,091
Owl Rock CLO XXI LLC		
2025-21A B, 5.57% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 07/24/34[◊,(i)]	1,050,000	1,048,197
Wildwood Park CLO Ltd.		
2024-1A B1, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37[◊,(i)]	1,000,000	1,003,186
Voya CLO Ltd.		
2024-2A B, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37[◊,(i)]	1,000,000	1,002,957
Carlyle US CLO		
2024-4A B, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/20/37[◊,(i)]	1,000,000	1,002,801
AGL CLO 42 Ltd.		
2025-42A B, 5.31% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38[◊,(i)]	1,000,000	1,002,243
Ares XXVII CLO Ltd.		
2013-2A CR3, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/28/34[◊,(i)]	1,000,000	1,001,352
Cerberus Loan Funding XLV LLC		
2024-1A B, 6.07% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/15/36[◊,(i)]	1,000,000	1,000,569
Owl Rock CLO VIII LLC		
2022-8A A2R, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/24/37[◊,(i)]	1,000,000	1,000,279

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 8.8% (continued)		
CIFC Funding Ltd.		
2015-4A BR3, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/17/39[◊,(i)]	1,000,000	$ 999,236
Golub Capital Partners CLO 31M Ltd.		
2016-31A BRR, 5.51% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/05/37[◊,(i)]	1,000,000	997,960
Ares Direct Lending CLO 3 LLC		
2024-3A B, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37[◊,(i)]	1,000,000	997,955
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.11% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◊,(i)]	1,000,000	997,457
D2 Multifamily Credit Issuer Ltd.		
2026-FL1 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 11/19/43[◊,(i)]	800,000	799,996
Wellfleet CLO Ltd.		
2022-2A BR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/18/37[◊,(i)]	750,000	751,171
Dryden 37 Senior Loan Fund		
2015-37A BR, 5.33% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31[◊,(i)]	367,868	368,350
2015-37A CR, 7.18% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31[◊,(i)]	333,333	334,959
2015-37A SUB due 01/15/31[◊,(a),(i)]	298,799	546
Sound Point CLO XXIV		
2019-3A B1R, 5.63% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34[◊,(i)]	500,000	500,401
ACREC LLC		
2026-FL5 B, 5.35% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/18/43[◊,(i)]	450,000	450,000
Copper River CLO Ltd.		
2006-1A INC due 01/20/21[(n),(p),(q)]	700,000	70
Babson CLO Ltd.		
2014-IA SUB due 07/20/25[(i),(q)]	650,000	65
Total Collateralized Loan Obligations		254,466,793

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
TRANSPORT-AIRCRAFT - 2.3%		
Castlelake Aircraft Structured Trust		
2025-3A, 5.09% due 11/15/50[(i)]	3,959,087	$ 3,901,625
2026-2A, 5.33% due 04/15/51[(i)]	3,221,529	3,190,536
2026-1A, 5.07% due 03/15/51[(i)]	2,105,321	2,067,865
2025-1A, 5.78% due 02/15/50[(i)]	1,597,826	1,602,660
AASET Trust		
2025-3A, 5.24% due 02/16/50[(i)]	3,853,628	3,787,933
2024-1A, 6.26% due 05/16/49[(i)]	2,279,501	2,315,432
2021-1A, 2.95% due 11/16/41[(i)]	1,416,309	1,364,960
2025-1A, 5.94% due 02/16/50[(i)]	942,934	945,598
2021-2A, 2.80% due 01/15/47[(i)]	749,451	711,928
2020-1A, 3.35% due 01/16/40[(i)]	219,773	218,516
Slam Ltd.		
2024-1A, 5.34% due 09/15/49[(i)]	3,100,735	3,069,845
2021-1A, 2.43% due 06/15/46[(i)]	2,254,890	2,142,167
2025-1A, 5.81% due 05/15/50[(i)]	2,008,836	2,018,412
2026-1A, 5.55% due 07/15/51[(i)]	1,593,480	1,588,895
MAPS Trust		
2026-1A, 5.20% due 01/15/51[(i)]	6,060,595	5,951,777
2026-2A, 5.52% due 06/15/51[(i)]	1,950,000	1,947,910
ALTDE Trust		
2026-1A, 5.52% due 04/15/51[(i)]	4,146,857	4,103,106
2025-1A, 5.90% due 08/15/50[(i)]	1,895,729	1,901,597
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49[(i)]	3,650,000	3,625,146
2025-1, 5.11% due 10/15/50[(i)]	863,560	844,107
AASET Ltd.		
2024-2A, 5.93% due 09/16/49[(i)]	3,504,962	3,525,003
Eclipse Aircraft LLC		
2026-1, 5.63% due 05/15/51[(i)]	3,078,024	3,065,909
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46[(i)]	3,181,154	3,014,544
Phantom Aviation		
2026-1A, 5.24% due 01/15/51[(i)]	2,313,381	2,266,665
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46[(i)]	2,330,721	2,212,882

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
TRANSPORT-AIRCRAFT - 2.3% (continued)		
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[i]	2,201,694	$ 2,207,229
MAST Ltd.		
2026-1A, 5.13% due 02/15/51[i]	1,415,476	1,386,248
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39[i]	422,012	419,480
WAVE LLC		
2019-1, 3.60% due 09/15/44[i]	372,653	366,129
Sprite Ltd.		
2021-1, 3.75% due 11/15/46[i]	335,677	329,004
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39[i]	240,811	238,451
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[i]	161,880	160,360
Total Transport-Aircraft		66,491,919
FINANCIAL - 2.3%		
Station Place Securitization Trust		
2025-SP2, 4.80% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26[◊,(a),(i)]	7,800,000	7,800,000
2025-SP1, 4.95% (1 Month Term SOFR + 1.30%) due 07/02/26[◊,(a),(i)]	4,500,000	4,500,000
2024-SP2, 5.32% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◊,(a),(i)]	3,800,000	3,800,000
Blackstone Strategic Cap Holding II		
5.90% (1 Month Term SOFR + 2.25%) due 12/31/33[◊,(a)]	5,850,000	5,844,495
Ceamer Finance LLC		
6.18% (WAC) due 12/15/40[◊,(a)]	2,025,874	2,017,977
6.79% due 11/15/39[a]	1,788,557	1,808,039
6.92% due 11/15/37[a]	1,160,858	1,180,387
Project Leopard		
6.53% due 05/06/41[a]	4,400,000	4,378,000
Project Onyx I		
6.33% (3 Month Term SOFR + 2.63%) due 06/26/30[◊,(a)]	4,349,086	4,342,455
KKR Core Holding Co. LLC		
4.00% due 08/12/31[a]	4,203,271	3,906,443
Lightning A		
5.50% due 03/01/37[a]	3,400,000	3,221,018
Thunderbird A		
5.50% due 03/01/37[a]	3,400,000	3,221,017
LVNV Funding LLC		
7.80% due 11/05/28[a]	2,900,000	2,978,076
HV Eight LLC		
5.79% (WAC) due 12/31/27[◊,(a)]	EUR 2,411,373	2,748,120
PBN II PE Loan Facility		
5.96% due 12/17/30[a]	2,400,000	2,399,387

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
FINANCIAL - 2.3% (continued)		
Metis Issuer LLC		
6.89% due 05/15/55[a]	2,400,000	$ 2,367,336
Akso Health Group		
7.27% due 12/31/44[a]	1,981,186	1,998,335
HarbourVest Partners LLC		
6.28% (3 Month Term SOFR + 2.58%) due 09/15/30[◊,(a)]	1,930,172	1,911,048
Strategic Partners Fund VIII, LP		
6.19% (WAC) due 03/31/28[◊,(a)]	1,367,173	1,366,761
6.20% (WAC) due 03/31/28[◊,(a)]	507,807	507,894
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due 09/30/45[a]	1,274,814	1,297,611
Project Onyx II		
6.33% (3 Month Term SOFR + 2.63%) due 06/15/30[◊,(a)]	1,124,722	1,124,235
Pilatus Bank plc		
6.32% due 03/31/40[a]	1,100,000	1,097,764
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28[a]	336,941	334,559
Nassau LLC		
2019-1, 3.98% due 08/15/34[n]	211,176	198,319
Total Financial		66,349,276
INFRASTRUCTURE - 2.3%		
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54[i]	4,000,000	3,956,149
2025-1A, 5.04% due 03/25/55[i]	3,050,000	2,971,921
2024-1A, 6.28% due 03/25/54[i]	800,000	803,546
Stack Infrastructure Issuer LLC		
2023-3A, 5.90% due 10/25/48[i]	3,000,000	3,007,812
2025-1A, 5.00% due 05/25/50[i]	2,900,000	2,818,155
2024-1A, 5.90% due 03/25/49[i]	1,250,000	1,255,649
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52[i]	2,500,000	2,469,048
2024-1A, 5.59% due 05/15/54[i]	2,350,000	2,363,308
2024-1A, 6.64% due 05/15/54[i]	1,250,000	1,262,671
Kinetic ABS Issuer LLC		
2026-2A, 5.83% due 06/25/58[i]	3,900,000	3,935,875
2026-1A, 5.22% due 02/25/56[i]	1,900,000	1,887,419
Hotwire Funding LLC		
2021-1, 2.31% due 11/20/51[i]	2,000,000	1,981,540
2024-1A, 5.89% due 06/20/54[i]	1,950,000	1,968,183
2023-1A, 5.69% due 05/20/53[i]	1,005,000	1,008,740

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
INFRASTRUCTURE - 2.3% (continued)		
2024-1A, 6.67% due 06/20/54(i)	700,000	$ 708,889
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55(i)	5,700,000	5,651,771
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55(i)	4,850,000	4,760,732
VB-S1 Issuer LLC		
2026-1A, 4.69% due 03/15/56(i)	4,750,000	4,641,870
Compass Datacenters Issuer III LLC		
2026-1A, 5.29% due 02/25/56(i)	4,000,000	3,957,110
ALLO Issuer LLC		
2025-1A, 5.53% due 04/20/55(i)	2,000,000	2,007,437
2026-1A, 5.61% due 06/20/56(i)	1,700,000	1,716,597
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46(i)	3,350,000	3,339,067
SBA Tower Trust		
1.84% due 04/15/27(i)	3,000,000	2,934,589
MetroNet Infrastructure Issuer LLC		
2026-1A, 5.27% due 04/20/56(i)	1,700,000	1,700,811
Vantage Data Centers Issuer LLC		
2024-1A, 5.10% due 09/15/54(i)	1,100,000	1,084,274
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54(i)	1,000,000	1,004,527
Consolidated Communications LLC / Fidium Fiber Finance Holdco LLC		
2026-1A, 5.08% due 03/20/56(i)	850,000	839,288
Total Infrastructure		66,036,978
WHOLE BUSINESS - 1.7%		
SERVPRO Master Issuer LLC		
2025-1A, 5.53% due 10/25/55(i)	4,925,250	4,874,822
2021-1A, 2.39% due 04/25/51(i)	4,132,500	3,929,057
2024-1A, 6.17% due 01/25/54(i)	1,368,500	1,397,882
Subway Funding LLC		
2024-3A, 5.91% due 07/30/54(i)	2,708,750	2,614,604
2024-1A, 6.51% due 07/30/54(i)	2,019,250	2,023,728
2024-1A, 6.27% due 07/30/54(i)	1,576,000	1,584,846
2024-1A, 6.03% due 07/30/54(i)	788,000	791,203

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
WHOLE BUSINESS - 1.7% (continued)		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50(i)	6,361,875	$ 6,222,790
Sonic Capital LLC		
2020-1A, 3.85% due 01/20/50(i)	2,142,292	2,125,424
2021-1A, 2.19% due 08/20/51(i)	2,185,988	2,030,852
2020-1A, 4.34% due 01/20/50(i)	941,667	898,457
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47(i)	5,076,000	5,042,874
Wingstop Funding LLC		
2024-1A, 5.86% due 12/05/54(i)	2,250,000	2,268,904
2020-1A, 2.84% due 12/05/50(i)	1,231,250	1,195,784
2022-1A, 3.73% due 03/05/52(i)	248,125	237,292
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51(i)	3,751,839	3,590,660
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54(i)	2,019,250	2,054,939
Taco Bell Funding LLC		
2025-1A, 4.82% due 08/25/55(i)	950,000	938,476
2025-1A, 5.05% due 08/25/55(i)	950,000	935,365
Planet Fitness Master Issuer LLC		
2024-1A, 6.24% due 06/05/54(i)	1,719,375	1,742,631
Wendy's Funding LLC		
2025-1A, 5.42% due 12/15/55(i)	1,691,500	1,653,939
DB Master Finance LLC		
2025-1A, 5.17% due 08/20/55(i)	1,194,000	1,179,759
Total Whole Business		49,334,288
NET LEASE - 0.9%		
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50(i)	2,193,281	2,068,884
2020-1A, 4.95% due 02/15/50(i)	1,500,000	1,405,427
2020-1A, 3.48% due 02/15/50(i)	1,218,490	1,204,654
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62(i)	2,616,086	2,607,307
2020-1, 2.60% due 07/15/60(i)	2,479,789	1,532,724
2020-1, 2.28% due 07/15/60(i)	674,589	407,428
SVC ABS LLC		
2023-1A, 5.15% due 02/20/53(i)	3,195,833	3,187,296

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
NET LEASE - 0.9% (continued)		
CMFT Net Lease Master Issuer LLC		
2021-1, 3.44% due 07/20/51[i]	3,570,000	$ 3,019,026
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46[i]	2,309,445	2,301,903
Oak Street Investment Grade Net Lease Fund		
2020-1A, 2.26% due 11/20/50[i]	2,476,042	1,932,898
Capital Automotive REIT		
2026-1A, 5.07% due 02/15/56[i]	1,195,000	1,147,897
2024-3A, 4.55% due 10/15/54[i]	686,000	654,661
Store Master Funding I-VII XIV XIX XX		
2021-1A, 2.96% due 06/20/51[i]	1,950,000	1,669,134
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.70% due 05/20/54[i]	929,817	941,836
2024-1A, 5.69% due 05/20/54[i]	494,583	497,791
AFN ABSPROP001 LLC		
2021-1A, 2.21% due 05/20/51[i]	1,382,922	1,257,476
Tenet Equity Funding LLC		
2024-1A, 5.49% due 10/20/54[i]	995,956	985,627
CARS-DB5, LP		
2021-1A, 2.76% due 08/15/51[i]	982,708	850,581
Total Net Lease		27,672,550
SINGLE FAMILY RESIDENCE - 0.5%		
Tricon Residential Trust		
2025-SFR1, 4.98% (1 Month Term SOFR + 1.35%, Rate Floor: 1.35%) due 03/17/42[◊,i]	3,050,000	3,047,830
2023-SFR1, 5.10% due 07/17/40[i]	2,722,000	2,685,156
2023-SFR2, 5.00% due 12/17/40[i]	2,550,000	2,507,143
2024-SFR2, 5.70% due 06/17/40[i]	1,500,000	1,507,178
2024-SFR1, 4.75% due 04/17/41[i]	1,000,000	981,148
STAR Trust		
2025-SFR6, 5.03% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42[◊,i]	2,000,000	1,998,750
2025-SFR6, 5.28% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/17/42[◊,i]	1,000,000	1,000,106
Home Partners of America Trust		
2021-3, 2.80% due 01/17/41[i]	894,050	835,228

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
SINGLE FAMILY RESIDENCE - 0.5% (continued)		
2021-2, 2.40% due 12/17/26[i]	479,672	$ 473,079
Total Single Family Residence		15,035,618
INSURANCE - 0.5%		
Dogwood State Bank		
6.45% due 06/24/32[a]	7,497,487	7,466,470
Obra Longevity		
8.48% due 06/30/39[a]	5,100,000	5,367,875
CHEST		
7.13% due 03/23/43[a]	850,000	866,445
Total Insurance		13,700,790
COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
Anchorage Credit Funding 4 Ltd.		
2016-4A AR, 2.72% due 04/27/39[i]	7,250,000	6,862,456
Project Indigo		
6.01% due 03/31/32[a]	1,967,637	1,967,637
Anchorage Credit Funding 3 Ltd.		
2016-3A A1R, 2.87% due 01/28/39[i]	1,061,871	1,020,563
Anchorage Credit Funding 13 Ltd.		
2021-13A A2, 2.80% due 07/27/39[i]	1,000,000	944,133
Total Collateralized Debt Obligations		10,794,789
UNSECURED CONSUMER LOANS - 0.3%		
Regional Management Issuance Trust		
2025-1, 5.53% due 04/17/34[i]	3,550,000	3,561,615
Service Experts Issuer LLC		
2024-1A, 6.39% due 11/20/35[i]	1,171,105	1,189,856
2025-1A, 5.38% due 01/20/37[i]	1,110,863	1,102,195
GreenSky Home Improvement Issuer Trust		
2025-1A, 5.39% due 03/25/60[i]	2,076,497	2,082,648
Foundation Finance Trust		
2024-1A, 5.95% due 12/15/49[i]	1,550,128	1,569,622
Stream Innovations Issuer Trust		
2024-2A, 5.21% due 02/15/45[i]	636,451	632,400
Total Unsecured Consumer Loans		10,138,336
TRANSPORT-CONTAINER - 0.3%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45[i]	1,523,427	1,471,739
2021-3A, 1.94% due 08/20/46[i]	1,226,667	1,106,371
2021-2A, 2.23% due 04/20/46[i]	1,155,733	1,087,656

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 20.4% (continued)		
TRANSPORT-CONTAINER - 0.3% (continued)		
TIF Funding III LLC		
2024-1A, 5.48% due 04/20/49[i]	2,285,938	$ 2,285,967
MC Ltd.		
2021-1, 2.63% due 11/05/35[i]	2,130,330	2,008,803
CLI Funding VI LLC		
2020-1A, 2.08% due 09/18/45[i]	718,693	673,107
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46[i]	531,604	482,416
Total Transport-Container		9,116,059
AUTOMOTIVE - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.66% due 02/20/30[i]	1,800,000	1,860,950
2024-1A, 5.85% due 06/20/30[i]	1,300,000	1,323,915
Total Automotive		3,184,865
Total Asset-Backed Securities (Cost $596,277,918)		592,322,261
SENIOR FLOATING RATE INTERESTS - 1.6%		
CONSUMER, CYCLICAL - 0.8%		
AS Mileage Plan IP Ltd.		
5.43% (3 Month Term SOFR + 1.75%) due 10/15/31[◊]	5,171,250	5,150,255
Wyndham Hotels & Resorts, Inc.		
5.39% (1 Month Term SOFR + 1.75%) due 05/24/30[◊]	4,900,000	4,900,490
Flutter Financing BV		
5.73% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 06/04/32[◊]	3,811,500	3,791,261
DK Crown Holdings, Inc.		
5.37% (1 Month Term SOFR + 1.75%) due 03/04/32[◊]	3,258,750	3,250,929
Allison Transmission, Inc.		
5.38% (1 Month Term SOFR + 1.75%) due 11/05/32[◊]	3,042,375	3,036,686
Evergreen Acqco 1, LP		
6.17% (3 Month Term SOFR + 2.50%) due 09/17/32[◊]	2,992,275	2,990,778
Total Consumer, Cyclical		23,120,399
FINANCIAL - 0.4%		
Citadel Securities Global Holdings LLC		
5.66% (3 Month Term SOFR + 2.00%) due 10/31/31[◊]	5,162,199	5,149,655
due 06/10/33[(o)]	575,000	573,603
Walker & Dunlop, Inc.		
5.65% (1 Month Term SOFR + 2.00%) due 03/14/32[◊,(a)]	2,814,375	2,800,303

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 1.6% (continued)		
FINANCIAL - 0.4% (continued)		
Eagle Point Holdings Borrower LLC		
7.44% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28[◊,(a)]	1,539,526	$ 1,539,526
7.49% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 03/31/28[◊,(a)]	389,526	389,526
Cliffwater LLC		
8.14% (1 Month Term SOFR + 4.50%, Rate Floor: 0.75%) due 04/22/32[◊,(a)]	1,580,000	1,527,386
Total Financial		11,979,999
UTILITIES - 0.2%		
NRG Energy, Inc.		
5.42% (3 Month Term SOFR + 1.75%) due 04/16/31[◊]	4,961,741	4,954,149
CONSUMER, NON-CYCLICAL - 0.1%		
Herc Holdings, Inc.		
5.38% (1 Month Term SOFR + 1.75%) due 06/02/32[◊]	3,059,625	3,059,625
Avantor Funding, Inc.		
4.68% (1 Month EURIBOR + 2.50%) due 10/11/32[◊]	EUR 952,530	1,091,955
Total Consumer, Non-cyclical		4,151,580
COMMUNICATIONS - 0.1%		
Discovery Global Holdings, Inc.		
6.14% (1 Month Term SOFR + 2.50%) due 06/20/33[◊]	1,471,154	1,471,021
INDUSTRIAL - 0.0%		
Standard Industries, Inc.		
5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.50%) due 09/22/28[◊]	447,115	447,066
Total Senior Floating Rate Interests (Cost $46,221,344)		46,124,214
FEDERAL AGENCY BONDS - 1.0%		
Tennessee Valley Authority Principal Strips		
due 06/15/38[(f),(g)]	9,400,000	5,220,017
due 01/15/48[(f),(g)]	12,156,000	3,856,345
due 01/15/38[(f),(g)]	4,000,000	2,274,960
due 09/15/39[(f),(g)]	4,100,000	2,124,526
due 06/15/35[(f),(g)]	1,583,000	1,036,859
due 12/15/42[(f),(g)]	1,600,000	686,136
Tennessee Valley Authority		
5.25% due 02/01/55	4,200,000	4,143,472
4.25% due 09/15/52	3,150,000	2,671,534
4.63% due 09/15/60	2,415,000	2,137,198
4.25% due 09/15/65	2,450,000	2,002,147
5.38% due 04/01/56	600,000	601,986

	FACE AMOUNT~	VALUE
FEDERAL AGENCY BONDS - 1.0% (continued)		
Federal Farm Credit Bank		
3.51% due 06/11/40	3,300,000	$ 2,833,783
Total Federal Agency Bonds		
(Cost $36,623,736)		29,588,963
FOREIGN GOVERNMENT DEBT - 0.9%		
Australia Government Bond		
4.25% due 03/21/36	AUD 27,100,000	18,065,114
Eagle Funding Luxco SARL		
5.50% due 08/17/30[i]	2,950,000	2,961,948
Israel Government International Bond		
5.63% due 02/19/35	1,250,000	1,276,379
5.38% due 02/19/30	750,000	759,191
Panama Government International Bond		
4.50% due 01/19/63	2,600,000	2,005,120
Saudi Government International Bond		
5.63% due 01/13/35[i]	1,100,000	1,138,157
Total Foreign Government Debt		
(Cost $26,631,793)		26,205,909
MUNICIPAL BONDS - 0.5%		
CALIFORNIA - 0.3%		
California Public Finance Authority Revenue Bonds		
5.40% due 11/15/36	3,025,000	3,027,933
California Statewide Communities Development Authority Revenue Bonds		
7.14% due 08/15/47	1,160,000	1,214,901
2.68% due 02/01/39	1,200,000	939,691
University of California College of the Law San Francisco Revenue Bonds		
5.99% due 08/01/50	1,300,000	1,320,599
California Public Finance Authority Revenue Bonds		
5.40% due 11/15/31	900,000	914,571
Total California		7,417,695
TEXAS - 0.1%		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.29% due 09/01/40	2,100,000	1,725,704
2.78% due 09/01/34	700,000	602,976
2.69% due 09/01/33	500,000	436,982
2.41% due 09/01/31	450,000	404,223
Total Texas		3,169,885
NEW YORK - 0.1%		
New York City Housing Development Corp. Revenue Bonds		
4.80% due 02/01/53	1,550,000	1,559,077
OHIO - 0.0%		
Ohio Housing Finance Agency Revenue Bonds		
4.70% due 09/01/54	1,220,000	1,223,965

	FACE AMOUNT~	VALUE
MUNICIPAL BONDS - 0.5% (continued)		
MICHIGAN - 0.0%		
Michigan State Housing Development Authority Revenue Bonds		
4.95% due 12/01/50	1,100,000	$ 1,117,152
ILLINOIS - 0.0%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	361,111	371,823
Total Municipal Bonds		
(Cost $15,364,184)		14,859,597

	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 $276,729,200)	1,154	115,400
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $97.50 (Notional Value $387,943,188)	1,615	20,188
Total Listed Options Purchased		
(Cost $1,249,273)		135,588
OTC INTEREST RATE SWAPTIONS PURCHASED[r] - 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%	43,186,000	52,195
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	23,993,000	28,998
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	23,992,000	21,813
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	23,993,000	21,813
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	38,606,000	18,769
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	14,396,000	17,130

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[r] - 0.0% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	14,395,000	$ 17,129
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	20,304,000	13,600
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	20,304,000	13,600
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	20,303,000	13,600
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	20,304,000	13,600
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	28,853,000	13,457
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	18,862,000	9,170
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	28,875,000	9,098
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	14,392,000	6,712
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	14,367,000	4,527
Total OTC Interest Rate Swaptions Purchased (Cost $2,151,034)		275,211
Total Investments - 107.1% (Cost $3,177,077,478)		$ 3,108,520,889

	CONTRACTS/ NOTIONAL VALUE	VALUE
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 $387,943,188)	1,615	(20,188)
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $98.00 (Notional Value $276,729,200)	1,154	$ (79,337)
Total Listed Options Written (Premium received $625,216)		(99,525)
OTC INTEREST RATE SWAPTIONS WRITTEN[r] - (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%	15,968,750	(109)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	15,968,750	(109)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	11,406,250	(158)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	11,406,250	(158)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	18,250,000	(159)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	18,250,000	(159)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	20,303,000	(1,924)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	20,304,000	(1,924)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	20,304,000	(1,925)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	20,304,000	(1,925)
Total Interest Rate Swaptions		(8,550)
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	14,392,000	(56,349)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[r] - (0.1)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	14,367,000	$ (56,484)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	11,406,250	(73,980)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	11,406,250	(73,980)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	14,395,000	(74,421)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	14,396,000	(74,426)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	18,862,000	(74,768)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	28,853,000	(112,968)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	28,875,000	(113,522)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	15,968,750	(120,437)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	15,968,750	$ (120,438)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	18,250,000	(123,876)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	18,250,000	(123,876)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	23,992,000	(124,703)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	38,606,000	(151,154)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	43,186,000	(224,467)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	47,986,000	(249,416)
Total Interest Rate Swaptions		(1,949,265)
Total OTC Interest Rate Swaptions Written (Premium received $2,121,697)		(1,957,815)
Other Assets & Liabilities, net - (7.1)%		(204,949,080)
Total Net Assets - 100.0%		$ 2,901,514,469

~ 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) Special Purpose Acquisition Company (SPAC).
(c) A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
(d) Rate indicated is the 7-day yield as of June 30, 2026.
(e) All or a portion of this security is pledged as collateral for futures and swap agreements at June 30, 2026.
(f) Zero coupon rate security.
(g) Security is a principal-only strip.
(h) Security is an interest-only strip.
(i) 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 $1,115,269,124 (cost $1,133,496,783), or 38.4% of total net assets.
(j) 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.
(k) Face amount of security is adjusted for inflation.

(l) Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
(m) Perpetual maturity.
(n) 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 $3,826,555 (cost $3,930,282), or 0.1% of total net assets .
(o) Security is unsettled at period end and may not have a stated effective rate.
(p) Security is in default of interest and/or principal obligations.
(q) Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
(r) Swaptions additional disclosure in the swaptions table below for more information on swaptions.

AUD — Australian Dollar
CMT — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
LLC — Limited Liability Company
plc — Public Limited Company
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
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	377	Sep 2026	$ 42,624,562	$ 959,380
U.S. Treasury 5 Year Note Futures Contracts	299	Sep 2026	31,985,991	98,882
U.S. Treasury 2 Year Note Futures Contracts	326	Sep 2026	67,186,563	(7,906)
				$ 1,050,356

Centrally Cleared Credit Default Swap Agreements Protection Purchased

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount⁻	Value	Upfront Premiums Received	Unrealized Depreciation[(a)]
Bank of America Securities, Inc.	ICE	ITRAXX. EUR.45.V1	1.00%	Quarterly	06/20/31	EUR 23,400,000	$ (606,270)	$ (462,432)	$ (143,838)

Centrally Cleared Credit Default Swap Agreements Protection Sold

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation[(a)]
Bank of America Securities, Inc.	ICE	CDX. NA.IG.45.V1	1.00%	Quarterly	06/20/31	$ 27,300,000	$ 606,162	$ 517,846	$ 88,316

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	$ 488,000	$ (49,926)	$ (20,630)	$ (29,296)

Centrally Cleared Interest Rate Swap Agreements

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)[(a)]
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.56%	Annually	03/03/36	$ 34,020,000	$ 1,241,686	$ —	$ 1,241,686
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.32%	Annually	07/02/27	32,600,000	213,255	77	213,178
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.98%	Annually	02/06/27	70,000,000	93,762	95	93,667
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.94%	Annually	06/23/31	1,560,000	(2,030)	(1,653)	(377)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.95%	Annually	07/02/29	102,850,000	(5,210)	—	(5,210)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.90%	Annually	12/04/27	88,800,000	(75,323)	247	(75,570)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.92%	Annually	04/30/36	14,345,000	(107,721)	—	(107,721)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.06%	Annually	01/06/28	130,000,000	268,364	402,422	(134,058)
Bank of America Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.69%	Annually	04/30/31	28,630,000	(283,227)	—	(283,227)
								$ 1,343,556	$ 401,188	$ 942,368

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount		Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	6,207,000	7,187,129	USD	07/15/26	$ 91,321
Citibank, N.A.	EUR	Buy	530,000	610,096	USD	07/15/26	(4,203)
							$ 87,118

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%	$ 43,186,000	$ 52,195
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	23,993,000	28,998
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	23,993,000	21,813
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	23,992,000	21,813
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	38,606,000	18,769
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	14,396,000	17,130
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	14,395,000	17,129
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	20,304,000	13,600
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	20,303,000	13,600
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	20,304,000	13,600
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	20,304,000	13,600
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	28,853,000	13,457
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	18,862,000	9,170
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	28,875,000	9,098
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	14,392,000	6,712
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	14,367,000	4,527
								$ 275,211

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%	$ 15,968,750	$ (109)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	15,968,750	(109)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	11,406,250	(158)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	11,406,250	(158)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	18,250,000	(159)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	18,250,000	(159)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	20,303,000	(1,924)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	20,304,000	(1,924)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	20,304,000	(1,925)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	20,304,000	(1,925)
								$ (8,550)
Put								
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	14,392,000	(56,349)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	14,367,000	(56,484)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	11,406,250	(73,980)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	11,406,250	(73,980)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	14,395,000	(74,421)

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
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	$ 14,396,000	$ (74,426)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/28/26	3.95%	18,862,000	(74,768)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	28,853,000	(112,968)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	28,875,000	(113,522)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	15,968,750	(120,437)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	15,968,750	(120,438)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	18,250,000	(123,876)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	18,250,000	(123,876)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	23,992,000	(124,703)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	38,606,000	(151,154)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	43,186,000	(224,467)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	47,986,000	(249,416)
								$ (1,949,265)

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

(a) Includes cumulative appreciation (depreciation).

CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1
CDX.NA.IG.45.V1 — Credit Default Swap North American Investment Grade Series 45 Index Version 1
CME — Chicago Mercantile Exchange
EUR — Euro
ICE — Intercontinental Exchange
ITRAXX.EUR.45.V1 — iTraxx Credit Default Swap European Investment Grade Series 45 Index Version 1

CORE BOND FUND

LLC — Limited Liability Company
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate