SCHEDULE OF INVESTMENTS

MORTGAGE-BACKED SECURITIES — 29.7%

	Face Amount	Value
Agency Mortgage-Backed Obligations — 24.9%		
FHLMC		
7.505%, RFUCCT1Y + 1.630%, 07/01/44 (A)	$ 16,524	$ 16,834
7.409%, RFUCCT1Y + 1.986%, 04/01/40 (A)	3,766	3,860
7.327%, RFUCCT1Y + 1.609%, 10/01/44 (A)	35,888	36,902
7.305%, RFUCCT1Y + 1.785%, 10/01/41 (A)	4,030	4,158
7.278%, RFUCCT1Y + 1.788%, 08/01/42 (A)	2,363	2,446
7.180%, RFUCCT1Y + 1.607%, 11/01/44 (A)	229,877	236,953
7.035%, RFUCCT1Y + 1.876%, 01/01/42 (A)	24,422	25,164
7.035%, RFUCCT1Y + 2.035%, 09/01/37 (A)	1,642	1,669
7.005%, RFUCCT1Y + 1.630%, 05/01/44 (A)	700	707
7.000%, 02/01/54	1,792,285	1,876,974
7.000%, 11/01/32	140,943	147,763
7.000%, 10/01/32	4,885	5,121
7.000%, 09/01/32	8,918	9,350
7.000%, 07/01/32	2,062	2,162
7.000%, 06/01/32	34,948	36,639
6.988%, RFUCCT1Y + 1.783%, 11/01/39 (A)	58,312	60,079
6.977%, RFUCCT1Y + 1.616%, 11/01/44 (A)	22,229	22,833
6.968%, RFUCCT1Y + 1.631%, 05/01/46 (A)	13,626	13,993
6.922%, RFUCCT1Y + 1.630%, 01/01/45 (A)	12,755	13,098
6.677%, RFUCCT1Y + 1.625%, 12/01/45 (A)	101,005	103,445
6.672%, RFUCCT1Y + 1.655%, 08/01/44 (A)	203,119	208,644
6.522%, RFUCCT1Y + 1.613%, 01/01/44 (A)	21,695	22,183
6.501%, RFUCCT1Y + 1.692%, 04/01/38 (A)	75,502	77,631
6.500%, 01/01/54	1,746,407	1,802,188
6.500%, 01/01/38	599	620
6.500%, 11/01/37	1,087	1,102
6.500%, 09/01/37	13,342	13,521
6.500%, 08/01/37	1,939	2,008
6.500%, 12/01/32	50,914	52,723
6.500%, 12/01/31	1,326	1,362
6.455%, RFUCCT1Y + 1.630%, 12/01/44 (A)	30,573	31,257
6.412%, RFUCCT1Y + 1.650%, 04/01/43 (A)	28,351	28,684

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
6.368%, RFUCCT1Y + 1.630%, 01/01/45 (A)	$ 74,471	$ 75,892
6.224%, RFUCCT1Y + 1.724%, 04/01/36 (A)	5,039	5,105
6.205%, RFUCCT1Y + 1.630%, 02/01/45 (A)	11,596	11,901
6.123%, RFUCCT1Y + 1.630%, 02/01/45 (A)	122,104	125,371
6.000%, 02/01/55	10,570,000	10,648,713
6.000%, 10/01/54	10,846,880	10,926,007
6.000%, 08/01/53	1,028,387	1,038,069
6.000%, 07/01/53	1,151,880	1,162,971
6.000%, 05/01/39	29,403	30,490
6.000%, 04/01/39	14,336	14,733
6.000%, 02/01/39	11,529	11,959
6.000%, 09/01/38	7,772	8,011
6.000%, 06/01/38	2,881	2,891
6.000%, 11/01/36	20,341	20,757
6.000%, 12/01/33	7,548	7,709
5.500%, 06/01/54	1,560,838	1,559,292
5.500%, 05/01/54	3,757,474	3,734,299
5.500%, 06/01/53	1,716,770	1,706,785
5.500%, 06/01/37	471	470
5.500%, 01/01/35	59,415	59,992
5.498%, RFUCCT1Y + 1.630%, 02/01/45 (A)	84,558	86,575
5.000%, 03/01/54	10,103,731	9,781,032
5.000%, 04/01/34	4,216	4,225
4.500%, 09/01/53	3,676,304	3,477,562
4.500%, 09/01/48	590,042	564,203
4.500%, 03/01/47	398,683	383,360
4.500%, 03/01/46	73,389	70,634
4.500%, 11/01/45	150,954	145,316
4.500%, 02/01/45	508,352	484,711
4.500%, 10/01/44	21,118	20,284
4.500%, 08/01/44	374,172	360,124
4.500%, 07/01/44	100,586	96,808
4.500%, 03/01/44	9,514	9,156
4.500%, 01/01/44	84,329	81,162
4.500%, 12/01/43	74,028	71,102
4.500%, 11/01/43	8,710	8,459
4.500%, 05/01/42	35,452	33,508
4.500%, 09/01/41	113,773	110,487
4.500%, 07/01/41	16,356	15,884
4.500%, 05/01/41	34,738	33,734
4.500%, 04/01/40	46,925	45,570
4.500%, 12/01/33	14,395	14,253
4.500%, 06/01/31	12,322	12,254
4.500%, 06/01/26	140	140
4.500%, 02/01/26	1,307	1,307
4.250%, 09/01/42	858,125	805,893
4.188%, SOFR30A + 2.279%, 09/01/52 (A)	832,160	809,613
4.000%, 03/01/53	1,267,759	1,159,283

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
4.000%, 11/01/52	$ 6,139,561	$ 5,620,044
4.000%, 09/01/52	1,142,698	1,046,123
4.000%, 01/01/52	988,826	906,294
4.000%, 05/01/46	621,821	577,915
4.000%, 07/01/34	49,222	48,059
4.000%, 10/01/31	27,498	26,986
3.500%, 07/01/52	8,493,121	7,553,317
3.500%, 06/01/52	3,405,445	3,015,636
3.500%, 04/01/52	10,682,269	9,492,822
3.500%, 02/01/52	475,150	422,516
3.500%, 01/01/52	2,743,055	2,443,165
3.500%, 04/01/51	2,542,301	2,253,730
3.500%, 04/01/37	328,996	313,728
3.000%, 06/01/52	1,582,528	1,355,872
3.000%, 03/01/52	1,197,704	1,034,741
3.000%, 11/01/50	1,600,326	1,377,986
3.000%, 02/01/50	6,560,329	5,664,048
2.500%, 05/01/52	2,500,013	2,067,182
2.500%, 07/01/50	4,492,592	3,719,306
2.500%, 01/01/36	864,213	793,252
2.000%, 06/01/52	4,482,853	3,496,070
2.000%, 04/01/52	1,720,151	1,341,092
2.000%, 03/01/52	4,338,811	3,423,443
2.000%, 01/01/52	1,329,962	1,052,457
2.000%, 04/01/51	3,252,204	2,546,630
2.000%, 12/01/50	3,353,314	2,649,622
2.000%, 11/01/50	1,233,418	977,856
2.000%, 09/01/50	11,458,244	9,007,704
2.000%, 07/01/50	5,010,841	3,966,936
2.000%, 02/01/42	1,579,544	1,313,181
FHLMC Multiclass Certificates Series, Ser 2024-P016, Cl A2		
4.760%, 09/25/33 (A)	2,500,000	2,410,554
FHLMC Multifamily ML Certificates		
1.877%, 07/25/37	1,611,202	1,260,219
1.219%, 07/25/41 (A)(B)	9,789,605	882,705
FHLMC Multifamily Variable Rate Certificate, Ser M069, Cl A		
4.013%, 04/15/37	1,215,000	1,131,275
FHLMC Multifamily Variable Rate Certificate, Ser ML-14		
4.050%, 08/25/38	685,329	627,916
FHLMC Structured Pass-Through Certificates, Ser 2002-41, Cl 2A		
4.681%, 07/25/32 (A)	17,321	15,864
FHLMC Structured Pass-Through Certificates, Ser 2002-48, Cl 1A		
4.373%, 07/25/33 (A)	158,003	149,257

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FHLMC Structured Pass-Through Certificates, Ser 2002-51, Cl 1A		
6.500%, 09/25/43 (A)	$ 106,739	$ 108,273
FHLMC Structured Pass-Through Certificates, Ser 2002-51, Cl 2A		
7.500%, 08/25/42 (A)	40,150	41,070
FHLMC Structured Pass-Through Certificates, Ser 2003-54, Cl 3A		
7.000%, 02/25/43	311,819	319,567
FHLMC Structured Pass-Through Certificates, Ser 2003-57, Cl 1A2		
7.000%, 07/25/43	18,089	18,709
FHLMC, Ser 1998-2084, Cl ZC		
6.500%, 08/15/28	20,074	20,434
FHLMC, Ser 2001-2295, Cl BD		
6.000%, 03/15/31	6,865	7,003
FHLMC, Ser 2003-2676, Cl PZ		
5.500%, 09/15/33	30,776	31,407
FHLMC, Ser 2005-2944, Cl OH		
5.500%, 03/15/35	120,471	123,461
FHLMC, Ser 2005-2957, Cl VZ		
5.000%, 02/15/35	32,504	32,665
FHLMC, Ser 2006-3143, Cl BC		
5.500%, 02/15/36	94,304	96,751
FHLMC, Ser 2006-3185, Cl GT		
6.000%, 07/15/26	10,086	10,119
FHLMC, Ser 2007-3330, Cl GZ		
5.500%, 06/15/37	2,381	2,355
FHLMC, Ser 2013-299, Cl F1		
5.021%, SOFR30A + 0.614%, 01/15/43 (A)	130,024	128,142
FHLMC, Ser 2013-4283, Cl EW		
4.500%, 12/15/43 (A)	98,018	94,656
FHLMC, Ser 2014-4319, Cl MA		
4.500%, 03/15/44 (A)	177,198	172,036
FHLMC, Ser 2015-4440, Cl ZD		
2.500%, 02/15/45	3,346,003	2,892,128
FHLMC, Ser 2021-5092, Cl BC		
2.500%, 06/25/36	119,694	118,574
FHLMC, Ser 2021-5133, Cl BD		
3.000%, 07/25/41	2,263,614	2,047,547
FNMA		
7.504%, RFUCCT1Y + 1.815%, 07/01/41 (A)	32,337	33,433
7.357%, RFUCCT1Y + 1.590%, 07/01/44 (A)	81,937	84,357
7.316%, H15T1Y + 2.298%, 08/01/34 (A)	7,518	7,720

MORTGAGE-BACKED SECURITIES — continued	Face Amount	Value
7.297%, RFUCCT1Y + 1.470%, 06/01/35 (A)	$ 2,491	$ 2,542
7.284%, RFUCCT1Y + 1.685%, 11/01/36 (A)	5,137	5,173
7.268%, H15T1Y + 2.143%, 08/01/34 (A)	232	237
7.197%, RFUCCT1Y + 1.561%, 06/01/44 (A)	38,728	39,790
7.190%, RFUCCT1Y + 1.580%, 09/01/44 (A)	1,004	1,030
7.164%, RFUCCT1Y + 1.580%, 09/01/47 (A)	93,454	96,177
7.147%, RFUCCT1Y + 1.790%, 06/01/38 (A)	3,362	3,471
7.110%, RFUCCT1Y + 1.610%, 10/01/47 (A)	89,013	90,433
7.056%, H15T1Y + 1.999%, 09/01/34 (A)	357	366
7.000%, 12/01/37	183	192
7.000%, 08/01/32	89,512	93,741
7.000%, 11/01/29	25,962	27,188
6.895%, RFUCCT1Y + 1.460%, 05/01/35 (A)	16,960	17,468
6.808%, RFUCCT1Y + 1.698%, 04/01/44 (A)	57,640	59,537
6.787%, RFUCCT1Y + 1.577%, 10/01/44 (A)	100,536	103,057
6.769%, RFUCCT1Y + 1.579%, 08/01/43 (A)	2,731	2,784
6.763%, RFUCCT1Y + 1.554%, 01/01/45 (A)	17,125	17,580
6.714%, RFUCCT1Y + 1.786%, 12/01/39 (A)	9,370	9,519
6.708%, RFUCCT1Y + 1.580%, 04/01/44 (A)	79,691	81,847
6.651%, RFUCCT1Y + 1.565%, 05/01/44 (A)	39,563	40,577
6.621%, RFUCCT1Y + 1.580%, 11/01/44 (A)	12,124	12,418
6.588%, RFUCCT1Y + 1.685%, 06/01/42 (A)	5,530	5,636
6.580%, RFUCCT1Y + 1.568%, 05/01/45 (A)	169,472	173,836
6.500%, 01/01/49	4,971	5,223
6.500%, 10/01/39	30,996	32,325
6.500%, 08/01/39	13,073	13,513
6.500%, 10/01/38	10,711	11,153
6.500%, 03/01/38	3,354	3,455
6.500%, 02/01/38	3,106	3,224
6.500%, 12/01/37	11,795	12,345
6.500%, 11/01/37	746	780
6.500%, 03/01/35	129,243	133,346
6.500%, 05/01/33	1,677	1,720
6.500%, 12/01/32	6,275	6,505

MORTGAGE-BACKED SECURITIES — continued	Face Amount	Value
6.500%, 08/01/32	$ 15,080	$ 15,468
6.408%, RFUCCT1Y + 1.564%, 01/01/44 (A)	51,639	52,385
6.399%, RFUCCT1Y + 1.590%, 12/01/44 (A)	80,420	82,549
6.225%, RFUCCT1Y + 1.600%, 12/01/44 (A)	16,798	17,212
6.074%, RFUCCT1Y + 1.551%, 02/01/44 (A)	7,590	7,795
6.050%, RFUCCT1Y + 1.550%, 02/01/44 (A)	628	638
6.000%, 01/01/55	12,793,100	12,886,425
6.000%, 08/01/54	14,220,884	14,324,625
6.000%, 07/01/39	47,418	48,869
6.000%, 05/01/38	25,431	26,341
6.000%, 08/01/37	61,981	63,269
6.000%, 07/01/37	16,825	17,385
6.000%, 03/01/37	8,097	8,389
6.000%, 09/01/36	43,530	44,640
6.000%, 03/01/36	5,349	5,491
6.000%, 11/01/35	8,515	8,696
6.000%, 07/01/35	3,619	3,706
6.000%, 04/01/35	37,034	38,053
6.000%, 04/01/34	8,746	8,913
6.000%, 03/01/34	129,349	132,183
6.000%, 12/01/33	2,349	2,398
6.000%, 11/01/33	2,327	2,362
6.000%, 12/01/32	2,956	3,035
5.958%, RFUCCT1Y + 1.583%, 02/01/44 (A)	13,496	13,888
5.679%, RFUCCT1Y + 1.653%, 05/01/46 (A)	22,539	22,864
5.500%, 09/01/53	1,908,081	1,895,746
5.500%, 02/01/38	2,284	2,273
5.500%, 04/01/37	86,140	86,743
5.500%, 09/01/36	7,326	7,378
5.500%, 10/01/35	38,320	38,596
5.500%, 04/01/35	111,288	113,403
5.500%, 11/01/33	4,400	4,431
5.500%, 06/01/33	24,529	24,731
5.500%, 11/01/29	2,982	3,019
5.000%, 11/01/54	2,022,822	1,965,434
5.000%, 06/01/52	1,325,789	1,283,891
5.000%, 03/01/49	156,894	153,862
5.000%, 12/01/48	132,364	130,285
5.000%, 08/01/40	11,670	11,600
5.000%, 09/01/39	33,057	32,787
4.500%, 03/01/52	307,691	290,406
4.500%, 06/01/48	240,358	229,480
4.500%, 07/01/47	73,378	70,763
4.500%, 02/01/46	506,574	490,941
4.500%, 09/01/45	41,246	39,645
4.500%, 02/01/45	174,463	167,690
4.500%, 10/01/44	23,090	22,193

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
4.500%, 09/01/43	$ 6,446	$ 6,196
4.500%, 01/01/43	440,021	422,598
4.500%, 07/01/42	163,067	158,149
4.500%, 01/01/42	48,678	47,221
4.500%, 12/01/41	23,935	23,151
4.500%, 11/01/41	21,653	20,977
4.500%, 09/01/41	11,355	10,901
4.500%, 08/01/41	11,814	11,420
4.500%, 05/01/41	822,802	796,425
4.500%, 06/01/36	18,165	17,592
4.500%, 09/01/31	28,756	28,532
4.500%, 06/01/31	8,482	8,424
4.500%, 01/01/31	72,973	72,236
4.500%, 08/01/26	10,849	10,824
4.000%, 01/01/57	5,455,946	4,999,126
4.000%, 10/01/52	2,355,842	2,160,447
4.000%, 09/01/52	2,084,478	1,908,722
4.000%, 08/01/52	3,751,078	3,435,562
4.000%, 04/01/52	1,459,995	1,342,811
4.000%, 10/01/51	1,348,111	1,239,710
4.000%, 04/01/48	1,432,620	1,330,177
4.000%, 03/01/46	3,129,562	2,909,271
4.000%, 01/01/37	273,959	265,262
4.000%, 11/01/35	50,512	49,052
4.000%, 01/01/35	840,390	817,269
4.000%, 10/01/34	394,740	385,556
4.000%, 06/01/34	477,351	463,465
4.000%, 03/01/34	188,456	183,575
4.000%, 11/01/33	305,232	297,565
4.000%, 10/01/33	37,866	36,636
4.000%, 10/01/32	35,246	34,466
4.000%, 09/01/31	100,767	98,840
4.000%, 12/01/30	145,392	143,006
4.000%, 11/01/30	103,749	102,024
3.709%, SOFR30A + 2.238%, 10/01/52 (A)	3,056,768	2,940,074
3.663%, RFUCCT1Y + 1.620%, 11/01/48 (A)	207,138	209,068
3.500%, 05/01/52	3,903,835	3,464,552
3.500%, 04/01/52	6,623,902	5,912,650
3.500%, 03/01/52	1,705,860	1,515,469
3.500%, 01/01/52	1,929,532	1,719,235
3.500%, 11/01/51	1,118,964	993,794
3.500%, 04/01/37	289,515	274,585
3.500%, 02/01/31	331,664	323,713
3.500%, 12/01/29	117,359	114,936
3.080%, RFUCCT1Y + 1.602%, 10/01/48 (A)	89,198	90,581
3.000%, 05/01/52	892,054	766,840
3.000%, 04/01/52	2,926,160	2,527,063
3.000%, 03/01/52	1,449,707	1,245,793
3.000%, 11/01/51	1,981,803	1,707,773
3.000%, 10/01/51	2,511,235	2,147,605

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
3.000%, 08/01/50	$ 1,619,060	$ 1,412,803
3.000%, 07/01/50	982,861	846,765
3.000%, 04/01/50	1,477,893	1,277,622
2.500%, 04/01/52	4,474,158	3,685,341
2.500%, 03/01/52	1,570,218	1,298,478
2.500%, 02/01/52	5,425,016	4,468,989
2.500%, 01/01/52	4,171,103	3,423,427
2.500%, 10/01/51	1,615,439	1,318,789
2.500%, 08/01/51	4,829,475	3,976,317
2.500%, 07/01/51	2,554,614	2,096,681
2.500%, 02/01/51	1,707,203	1,409,707
2.500%, 01/01/51	1,073,835	893,302
2.500%, 11/01/50	5,328,269	4,416,579
2.500%, 10/01/50	7,159,833	5,935,029
2.500%, 07/01/50	8,654,092	7,154,929
2.500%, 03/01/43	1,649,059	1,405,815
2.500%, 06/01/42	2,743,149	2,338,542
2.500%, 10/01/41	1,239,543	1,064,383
2.500%, 05/01/41	812,422	696,128
2.500%, 07/01/36	907,285	828,247
2.500%, 03/01/35	1,243,519	1,143,417
2.000%, 12/01/51	1,546,266	1,208,276
2.000%, 11/01/51	6,313,733	4,948,876
2.000%, 10/01/51	3,050,234	2,418,300
2.000%, 09/01/51	1,491,973	1,181,031
2.000%, 08/01/51	1,660,167	1,296,957
2.000%, 02/01/51	1,116,999	883,947
2.000%, 01/01/51	2,886,361	2,282,323
2.000%, 12/01/50	470,196	371,802
2.000%, 10/01/50	1,618,938	1,276,413
2.000%, 08/01/50	676,910	534,754
2.000%, 09/01/36	1,137,764	1,017,747
1.500%, 10/01/50	1,701,202	1,261,786
FNMA Grantor Trust, Ser 2000-T6, Cl A1		
7.500%, 11/25/40	12,054	11,980
FNMA Grantor Trust, Ser 2001-T1, Cl A1		
7.500%, 10/25/40	103,268	103,885
FNMA Grantor Trust, Ser 2001-T10, Cl A1		
7.000%, 12/25/41	64,536	65,092
FNMA Grantor Trust, Ser 2001-T12, Cl A1		
6.500%, 08/25/41	2,317	2,336
FNMA Grantor Trust, Ser 2001-T3, Cl A1		
7.500%, 11/25/40	6,328	6,454
FNMA Grantor Trust, Ser 2001-T4, Cl A1		
7.500%, 07/25/41	30,785	31,126
FNMA Grantor Trust, Ser 2001-T7, Cl A1		
7.500%, 02/25/41	1,389	1,460

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FNMA Grantor Trust, Ser 2001-T8, Cl A1 7.500%, 07/25/41	$ 3,649	$ 3,686
FNMA Grantor Trust, Ser 2004-T1, Cl 1A2 6.500%, 01/25/44	954	968
FNMA REMIC Trust, Ser 2001-W3, Cl A 7.000%, 09/25/41 (A)	54,574	54,256
FNMA REMIC Trust, Ser 2002-W6, Cl 2A 7.500%, 06/25/42 (A)	4,417	4,404
FNMA REMIC Trust, Ser 2002-W6, Cl 2A1 7.000%, 06/25/42 (A)	4,417	4,375
FNMA REMIC Trust, Ser 2003-W4, Cl 3A 4.678%, 10/25/42 (A)	49,897	52,642
FNMA REMIC Trust, Ser 2003-W4, Cl 4A 5.307%, 10/25/42 (A)	19,644	19,817
FNMA Trust, Ser 2003-W2, Cl 1A3 7.500%, 07/25/42	6,026	6,242
FNMA Trust, Ser 2004-W2, Cl 2A2 7.000%, 02/25/44	9,172	9,451
FNMA Trust, Ser 2004-W2, Cl 5A 7.500%, 03/25/44	3,238	3,335
FNMA, Ser 2001-2, Cl ZK 6.500%, 02/25/31	21,216	21,612
FNMA, Ser 2001-79, Cl BA 7.000%, 03/25/45	7,623	7,727
FNMA, Ser 2002-33, Cl A1 7.000%, 06/25/32	53,024	53,754
FNMA, Ser 2007-104, Cl ZE 6.000%, 08/25/37	13,090	13,315
FNMA, Ser 2007-21, Cl MT 5.750%, 03/25/37	2,791	2,815
FNMA, Ser 2009-11, Cl MP 7.000%, 03/25/49	4,588	4,814
FNMA, Ser 2010-136, Cl BA 3.500%, 12/25/30	124,489	121,027
FNMA, Ser 2010-49, Cl ZJ 4.500%, 05/25/40	37,089	36,459
FNMA, Ser 2013-128, Cl CF 5.066%, SOFR30A + 0.714%, 12/25/43 (A)	217,993	215,818
FNMA, Ser 2014-1, Cl KF 5.066%, SOFR30A + 0.714%, 02/25/44 (A)	309,260	306,062

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FNMA, Ser 2014-54, Cl CP 3.500%, 09/25/44	$ 2,403,738	$ 2,168,951
FNMA, Ser 2020-45, Cl HD 3.500%, 07/25/40	1,599,071	1,485,051
FNMA, Ser M1G, Cl A2 1.469%, 11/25/30 (A)	3,100,000	2,583,717
FNMA, Ser M3G, Cl A2 1.245%, 01/25/31 (A)	2,000,000	1,645,023
GNMA		
7.000%, 12/15/29	467	482
6.500%, 05/15/29	762	782
6.000%, 12/20/54	5,150,723	5,200,207
6.000%, 11/20/54	13,048,599	13,173,573
6.000%, 10/20/54	8,648,570	8,731,403
6.000%, 09/20/54	19,074,669	19,255,619
6.000%, 08/20/54	28,092,159	28,358,715
6.000%, 07/20/54	18,648,489	18,825,437
6.000%, 06/20/54	7,633,813	7,706,248
6.000%, 05/20/54	7,941,875	8,023,090
6.000%, 04/20/54	4,749,831	4,794,901
6.000%, 12/20/53	4,063,965	4,112,844
6.000%, 11/20/53	6,557,800	6,645,885
6.000%, 10/20/53	4,627,569	4,686,079
5.500%, 09/20/54	4,082,374	4,053,069
5.500%, 02/20/53	1,753,105	1,745,345
5.000%, 12/20/53	8,360,101	8,124,688
5.000%, 02/20/53	600,035	584,002
5.000%, 11/20/52	3,045,227	2,964,877
4.500%, 12/20/52	2,092,901	1,980,484
4.500%, 10/20/52	4,461,991	4,222,782
4.500%, 09/20/52	2,284,721	2,164,779
4.500%, 08/20/52	5,636,029	5,335,623
4.000%, 09/20/52	1,943,898	1,789,829
4.000%, 08/20/52	9,405,271	8,653,972
4.000%, 04/20/52	101,208	93,326
4.000%, 03/20/52	104,319	96,099
4.000%, 02/20/52	1,464,075	1,350,530
4.000%, 01/20/52	1,116,662	1,031,446
4.000%, 12/20/48	1,192,994	1,107,459
3.500%, 08/20/52	12,702,325	11,364,620
3.500%, 07/20/52	1,694,832	1,516,085
3.500%, 04/20/52	4,009,691	3,586,806
3.500%, 03/20/52	1,798,608	1,610,109
3.500%, 02/20/52	1,310,371	1,173,041
3.500%, 01/20/52	1,385,902	1,241,885
3.500%, 06/20/51	1,369,983	1,233,164
3.500%, 01/20/50	872,767	793,977
3.500%, 10/20/49	2,569,216	2,289,900
3.000%, 03/20/52	1,908,666	1,662,454
3.000%, 01/20/52	2,925,143	2,545,612
3.000%, 12/20/51	5,081,300	4,421,882
3.000%, 10/20/51	1,687,260	1,469,695
3.000%, 07/20/51	2,357,995	2,054,448

MORTGAGE-BACKED SECURITIES — continued	Face Amount	Value
3.000%, 05/20/51	$ 1,082,763	$ 944,678
2.500%, 03/20/53	3,718,729	3,113,519
2.500%, 07/20/52	1,350,575	1,129,432
2.500%, 04/20/52	2,330,496	1,948,901
2.500%, 03/20/52	2,948,276	2,450,775
2.500%, 08/20/51	1,434,749	1,200,452
2.500%, 05/20/51	742,008	621,451
2.500%, 03/20/51	2,596,182	2,172,219
2.500%, 12/20/50	1,434,972	1,177,764
2.000%, 10/20/51	1,596,474	1,279,429
2.000%, 01/20/51	2,032,929	1,628,947
2.000%, 12/20/50	1,414,432	1,118,461
2.000%, 11/20/50	7,241,715	5,807,182
GNMA, Ser 2012-98, Cl BM 4.902%, 08/20/42 (A)	178,365	178,240
GNMA, Ser 2015-142, Cl KI, IO 4.500%, 04/20/45	1,911,435	323,802
GNMA, Ser 2016-84, Cl IB, IO 4.500%, 11/16/45	1,881,102	378,578
GNMA, Ser 2017-H17, Cl FQ 5.581%, TSFR12M + 0.985%, 09/20/67 (A)	1,109,093	1,111,038
GNMA, Ser 2017-H22, Cl FH 4.753%, TSFR12M + 0.935%, 11/20/67 (A)	706,672	704,326
GNMA, Ser 2017-H24, Cl FQ 5.106%, TSFR12M + 0.915%, 11/20/67 (A)	699,518	698,491
GNMA, Ser 2018-H04, Cl FK 5.581%, TSFR12M + 0.755%, 03/20/68 (A)	779,451	773,518
GNMA, Ser 2018-H05, Cl CF 5.601%, TSFR12M + 0.775%, 03/20/68 (A)	876,403	870,245
GNMA, Ser 2018-H05, Cl FE 5.611%, TSFR12M + 0.785%, 02/20/68 (A)	307,747	306,787
GNMA, Ser 2019-20, Cl IC, IO 5.000%, 02/20/49	1,741,441	374,875
GNMA, Ser 2019-H09, Cl FG 6.092%, TSFR12M + 1.065%, 05/20/69 (A)	317,065	318,145
GNMA, Ser 2019-H16, Cl CF 5.339%, TSFR1M + 0.814%, 10/20/69 (A)	280,718	279,465
GNMA, Ser 2020-H01, Cl FV 5.289%, TSFR1M + 0.764%, 01/20/70 (A)	3,410,364	3,388,746
GNMA, Ser 2020-H02, Cl FB 5.239%, TSFR1M + 0.714%, 01/20/70 (A)	447,940	444,245

MORTGAGE-BACKED SECURITIES — continued	Face Amount	Value
GNMA, Ser 2022-H04, Cl FG 4.923%, SOFR30A + 0.550%, 02/20/67 (A)	$ 1,447,814	$ 1,440,376
GNMA, Ser 2022-H08, Cl FE 5.355%, SOFR30A + 0.750%, 03/20/72 (A)	1,922,102	1,906,989
GNMA, Ser 2022-H09, Cl FA 5.043%, SOFR30A + 0.670%, 04/20/72 (A)	1,987,478	1,964,971
GNMA, Ser 2022-H11, Cl EF 5.343%, SOFR30A + 0.970%, 05/20/72 (A)	2,406,412	2,412,417
GNMA, Ser 2023-H04, Cl FC 5.223%, SOFR30A + 0.850%, 01/20/73 (A)	1,961,543	1,953,587
GNMA, Ser 2023-H13, Cl FJ 5.793%, SOFR30A + 1.420%, 02/20/73 (A)	1,211,111	1,236,500
GNMA, Ser 29, Cl AE 3.500%, 05/16/64 (A)	2,934,347	2,784,562
		571,919,544
Non-Agency Mortgage-Backed Obligations — 4.8%		
BANK, Ser BNK48, Cl C 5.876%, 10/15/57 (A)	2,895,000	2,860,343
BANK5, Ser 5YR10, Cl D 4.000%, 10/15/57 (B)	2,100,000	1,852,968
BANK5, Ser 5YR12, Cl D 4.000%, 12/15/57 (B)	1,160,000	1,007,275
Barclays Commercial Mortgage Trust, Ser 2019-C4, Cl C 3.469%, 08/15/52	1,300,000	1,068,607
BBCMS Mortgage Trust, Ser 2018-TALL, Cl A 5.226%, TSFR1M + 0.919%, 03/15/37 (A)(B)	2,600,000	2,502,171
BBCMS Mortgage Trust, Ser 2023-C19, Cl C 6.384%, 04/15/56 (A)	1,640,000	1,584,070
BBCMS Mortgage Trust, Ser C17, Cl C 5.450%, 09/15/55 (A)	2,200,000	2,042,518
BBCMS Mortgage Trust, Ser C32, Cl D 4.500%, 02/15/63 (B)	2,725,000	2,252,193
Benchmark Mortgage Trust, Ser 2019-B10, Cl E 3.000%, 03/15/62 (B)	1,260,000	856,718
Benchmark Mortgage Trust, Ser 2022-B35, Cl D 2.500%, 05/15/55 (B)	3,265,000	2,109,806
Benchmark Mortgage Trust, Ser B10, Cl C 3.750%, 03/15/62	1,260,000	1,058,488

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
BMO Mortgage Trust, Ser 2023-C7, Cl C 7.123%, 12/15/56 (A)	$ 2,250,000	$ 2,432,554
BMO Mortgage Trust, Ser 5C5, Cl D 4.500%, 02/15/57 (B)	2,000,000	1,805,251
BPR Trust, Ser 2022-OANA, Cl A 6.204%, TSFR1M + 1.898%, 04/15/37 (A)(B)	235,000	235,441
BX Commercial Mortgage Trust, Ser 2022-AHP, Cl AS 5.796%, TSFR1M + 1.490%, 01/17/39 (A)(B)	2,500,000	2,489,844
BX Trust, Ser 2022-CLS, Cl B 6.300%, 10/13/27 (B)	2,100,000	2,089,909
BX Trust, Ser 2024-VLT4, Cl A 5.798%, TSFR1M + 1.491%, 07/15/29 (A)(B)	685,000	688,424
Century Plaza Towers, Ser 2019-CPT, Cl A 2.865%, 11/13/39 (B)	675,000	597,221
Century Plaza Towers, Ser 2019-CPT, Cl B 2.997%, 11/13/39 (A)(B)	733,000	639,989
Century Plaza Towers, Ser 2019-CPT, Cl C 2.997%, 11/13/39 (A)(B)	500,000	423,631
Century Plaza Towers, Ser 2019-CPT, Cl E 2.997%, 11/13/39 (A)(B)	2,000,000	1,579,568
CIFC Funding 2019-III, Ser 2025-3A, Cl CR2 %, TSFR3M + 1.800%, 01/16/38 (A)(B)	2,285,000	2,285,000
COMM Mortgage Trust, Ser 2022-HC, Cl A 2.819%, 01/10/39 (B)	1,390,000	1,286,315
COMM Mortgage Trust, Ser 2022-HC, Cl C 3.376%, 01/10/39 (B)	1,570,000	1,406,118
COMM Mortgage Trust, Ser CBM, Cl A2 5.867%, 12/10/41 (A)(B)	180,000	182,179
CSAIL Commercial Mortgage Trust, Ser 2019-C16, Cl C 4.237%, 06/15/52 (A)	2,265,000	2,053,805
CSMC OA, Ser 2014-USA, Cl A2 3.953%, 09/15/37	1,230,000	1,116,225
CSMC Trust, Ser 2021-NQM5, Cl M1 2.168%, 05/25/66 (A)(B)	1,310,000	812,660
DC Commercial Mortgage Trust, Ser DC, Cl A 6.314%, 09/12/40 (B)	820,000	841,907

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FREMF Mortgage Trust, Ser 2017-K69, Cl C 3.727%, 10/25/49 (A)(B)	$ 2,788,000	$ 2,653,001
FREMF Mortgage Trust, Ser 2018-K83, Cl C 4.277%, 11/25/51 (A)(B)	2,890,000	2,745,701
FREMF Mortgage Trust, Ser 2019-K96, Cl C 3.813%, 08/25/56 (A)(B)	1,910,000	1,745,296
FREMF Mortgage Trust, Ser K100, Cl C 3.495%, 11/25/52 (A)(B)	130,000	117,374
GS Mortgage Securities Trust, Ser 2013-PEMB, Cl A 3.550%, 03/05/33 (A)(B)	110,000	95,091
Hudson Yards Mortgage Trust, Ser 2016-10HY, Cl A 2.835%, 08/10/38 (B)	1,750,000	1,689,118
Hudson Yards Mortgage Trust, Ser 2019-55HY, Cl A 2.943%, 12/10/41 (A)(B)	1,000,000	900,245
Hudson Yards Mortgage Trust, Ser SPRL, Cl B 5.758%, 01/13/40 (A)	3,850,000	3,892,014
Jackson Park Trust, Ser 2019-LIC, Cl A 2.766%, 10/14/39 (B)	1,000,000	890,039
JP Morgan Chase Commercial Mortgage Securities Trust, Ser BMS, Cl A 5.900%, TSFR1M + 1.600%, 01/15/42 (A)(B)	610,000	610,000
JPMBB Commercial Mortgage Securities Trust, Ser 2015-C28, Cl C 4.060%, 10/15/48 (A)	5,170,000	4,966,851
Neuberger Berman Loan Advisers CLO, Ser 2022-47A, Cl C 6.337%, TSFR3M + 2.050%, 04/14/35 (A)(B)	6,000,000	6,007,884
NW RE-REMIC TRUST, Ser 2021-FRR1, Cl AK88 2.769%, 12/18/51 (A)(B)	2,500,000	2,156,049
OBX Trust, Ser 2022-NQM1, Cl M1 3.504%, 11/25/61 (A)(B)	1,010,000	706,084
One Bryant Park Trust, Ser 2019-OBP, Cl A 2.516%, 09/15/54 (B)	3,385,000	2,990,675
Onslow Bay Mortgage Loan Trust, Ser 2021-NQM4, Cl M1 3.248%, 10/25/61 (B)	1,750,000	1,155,929

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
RFM Reremic Trust, Ser 2024-FRR2, Cl A123 2.011%, 02/27/54 (A)(B).....	$ 2,800,000	$ 2,245,172
SFAVE Commercial Mortgage Securities Trust, Ser 2015-5AVE, Cl A1 3.872%, 01/05/43 (A)(B).....	3,045,000	2,596,088
SFAVE Commercial Mortgage Securities Trust, Ser 2015-5AVE, Cl A2B 4.144%, 01/05/43 (A)(B).....	5,447,000	4,755,294
SFAVE Commercial Mortgage Securities Trust, Ser 2015-5AVE, Cl C 4.388%, 01/05/43 (A)(B).....	2,565,000	2,138,086
Shops at Crystals Trust, Ser 2016-CSTL, Cl C 3.731%, 07/05/36 (A)(B).....	2,800,000	2,713,324
SLG Office Trust, Ser 2021-OVA, Cl C 2.851%, 07/15/41 (B).........	2,500,000	2,108,725
STWD Mortgage Trust, Ser 2021-LIH, Cl AS 5.678%, TSFR1M + 1.371%, 11/15/36 (A)(B)	1,000,000	995,000
TCO Commercial Mortgage Trust, Ser DPM, Cl A 5.549%, TSFR1M + 1.243%, 12/15/39 (A)(B)	510,000	509,682
Vendee Mortgage Trust, Ser 1995-2C, Cl 3A 8.793%, 06/15/25	337	338
Vendee Mortgage Trust, Ser 2011-2, Cl DZ 3.750%, 10/15/41	1,280,453	1,173,816
Verus Securitization Trust, Ser 2021-1, Cl A1 0.815%, 01/25/66 (A)(B).....	3,853,990	3,393,472
Verus Securitization Trust, Ser 2021-2, Cl M1 2.187%, 02/25/66 (A)(B).....	2,910,000	2,229,609
Verus Securitization Trust, Ser 2021-4, Cl M1 2.195%, 07/25/66 (A)(B).....	1,400,000	960,522
Verus Securitization Trust, Ser 2021-5, Cl A2 1.218%, 09/25/66 (A)(B).....	1,954,054	1,650,920
Verus Securitization Trust, Ser 2021-R3, Cl M1 2.411%, 04/25/64 (A)(B).....	2,745,000	2,304,555
Verus Securitization Trust, Ser 2024-9, Cl M1 6.198%, 11/25/69 (A)(B).....	1,820,000	1,811,929
Verus Securitization Trust, Ser 2025-1, Cl A3 5.976%, 01/25/70 (B)(C).....	$ 1,995,000	$ 1,996,415
WB Commercial Mortgage Trust, Ser 2024-HQ, Cl A 6.134%, 03/15/40 (A)(B).....	500,000	502,089
Wells Fargo Commercial Mortgage Trust, Ser 2018-C47, Cl C 4.919%, 09/15/61 (A).........	1,295,000	1,216,191
Wells Fargo Commercial Mortgage Trust, Ser 2019-C52, Cl C 3.561%, 08/15/52	1,100,000	917,492
Wells Fargo Commercial Mortgage Trust, Ser 2022-C62, Cl A4 4.000%, 04/15/55 (A).........	420,000	387,538
Wells Fargo Commercial Mortgage Trust, Ser 2024-SVEN, Cl A 6.011%, 06/10/37 (B).........	1,650,000	1,691,002
		113,779,808
Total Mortgage-Backed Securities (Cost $716,285,713)		685,699,352

U.S. TREASURY OBLIGATIONS — 29.4%

	Face Amount	Value
U.S. Treasury Bonds		
4.750%, 11/15/43.............	$ 6,110,000	$ 6,049,616
4.750%, 11/15/53.............	3,323,000	3,281,896
4.625%, 05/15/44.............	19,110,000	18,545,658
4.625%, 11/15/44.............	6,215,000	6,024,666
4.625%, 05/15/54.............	3,100,000	3,003,125
4.500%, 02/15/44.............	15,773,000	15,068,582
4.500%, 11/15/54.............	2,960,000	2,814,312
4.375%, 08/15/43.............	2,740,000	2,586,089
4.250%, 02/15/54.............	7,249,000	6,591,492
4.250%, 08/15/54.............	2,590,000	2,357,709
4.125%, 08/15/44.............	11,220,000	10,167,534
4.125%, 08/15/53.............	14,432,000	12,843,305
3.875%, 05/15/43.............	3,615,000	3,192,356
3.625%, 05/15/53.............	165,000	134,217
3.375%, 08/15/42.............	8,500,000	7,033,418
3.000%, 02/15/49.............	615,000	448,758
3.000%, 08/15/52.............	79,452,000	57,001,511
2.500%, 02/15/45.............	15,310,000	10,656,597
2.500%, 02/15/46.............	1,775,000	1,218,787
2.500%, 05/15/46.............	210,000	143,579
2.375%, 02/15/42.............	870,000	622,220
2.250%, 08/15/46.............	1,805,000	1,170,359
2.250%, 02/15/52.............	5,235,000	3,175,559

U.S. TREASURY OBLIGATIONS — continued

	Face Amount	Value
2.000%, 11/15/41	$ 1,305,000	$ 881,130
2.000%, 02/15/50	4,745,000	2,760,997
2.000%, 08/15/51	6,755,000	3,864,335
1.875%, 02/15/41	935,000	629,993
1.875%, 02/15/51	325,000	181,061
1.875%, 11/15/51	3,200,000	1,766,625
1.750%, 08/15/41	9,530,000	6,205,668
1.625%, 11/15/50	9,615,000	5,019,124
1.375%, 08/15/50	12,530,000	6,115,227
1.250%, 05/15/50	21,670,000	10,288,171
1.125%, 08/15/40	3,465,000	2,079,406
U.S. Treasury Inflation Indexed Bond		
1.500%, 02/15/53	2,342,000	2,004,509
U.S. Treasury Notes		
4.625%, 04/30/29	16,105,000	16,293,101
4.471%, USBMMY3M + 0.205%, 10/31/26(A)	16,300,000	16,339,785
4.436%, USBMMY3M + 0.170%, 10/31/25(A)	37,080,000	37,119,296
4.416%, USBMMY3M + 0.150%, 04/30/26(A)	42,950,000	42,988,179
4.375%, 11/30/28	3,995,000	4,004,987
4.375%, 12/31/29	440,000	440,137
4.375%, 11/30/30	2,650,000	2,646,584
4.375%, 01/31/32	21,080,000	20,994,362
4.375%, 05/15/34	11,611,000	11,449,535
4.250%, 11/30/26	12,035,000	12,035,000
4.250%, 12/31/26	4,300,000	4,300,168
4.250%, 06/30/29	25,045,000	24,933,472
4.250%, 06/30/31	20,325,000	20,094,756
4.250%, 11/15/34	14,865,000	14,505,182
4.125%, 10/31/29	9,330,000	9,243,569
4.125%, 11/30/29	5,215,000	5,165,487
4.125%, 07/31/31	5,825,000	5,724,883
4.125%, 11/30/31	8,020,000	7,869,625
4.000%, 12/15/27	22,315,000	22,177,274
4.000%, 02/29/28	3,130,000	3,107,748
4.000%, 06/30/28	3,325,000	3,297,205
4.000%, 07/31/29	11,660,000	11,490,566
4.000%, 10/31/29	4,922,000	4,850,669
4.000%, 02/28/30	1,520,000	1,496,250
3.875%, 08/15/33	41,610,000	39,745,677
3.875%, 08/15/34	48,845,000	46,330,877
3.750%, 05/31/30	3,410,000	3,310,764
3.625%, 09/30/31	14,825,000	14,134,711
3.500%, 09/30/26	2,875,000	2,841,196
3.500%, 09/30/29	11,390,000	10,985,538
2.750%, 05/31/29	9,035,000	8,480,547
2.375%, 03/31/29	10,145,000	9,399,580
1.625%, 05/15/31	8,150,000	6,910,945
1.375%, 11/15/31	13,895,000	11,413,440
1.250%, 08/15/31	1,060,000	869,987
1.125%, 02/29/28	$ 3,775,000	$ 3,439,674
1.125%, 02/15/31	2,385,000	1,977,780
0.750%, 01/31/28	1,450,000	1,309,078
Total U.S. Treasury Obligations (Cost $712,643,715)		679,645,205

CORPORATE OBLIGATIONS — 25.5%

COMMUNICATION SERVICES — 1.8%

	Face Amount	Value
Alphabet		
1.100%, 08/15/30	$ 2,500,000	$ 2,083,511
AT&T		
4.500%, 03/09/48	471,000	388,765
4.350%, 06/15/45	2,720,000	2,240,273
3.800%, 12/01/57	750,000	520,143
3.550%, 09/15/55	1,238,000	829,735
2.750%, 06/01/31	725,000	633,392
2.550%, 12/01/33	150,000	120,923
CCO Holdings		
4.500%, 05/01/32	975,000	845,721
4.500%, 06/01/33(B)	975,000	827,473
Charter Communications Operating		
6.100%, 06/01/29	1,630,000	1,667,127
5.125%, 07/01/49	1,955,000	1,547,864
4.200%, 03/15/28	630,000	611,268
Comcast		
4.650%, 02/15/33	2,500,000	2,406,826
Cox Communications		
5.950%, 09/01/54(B)	1,390,000	1,274,039
3.850%, 02/01/25(B)	800,000	800,000
3.350%, 09/15/26(B)	575,000	561,948
1.800%, 10/01/30(B)	650,000	535,869
Meta Platforms		
5.400%, 08/15/54	725,000	702,637
4.450%, 08/15/52	2,665,000	2,244,683
Prosus MTN		
4.850%, 07/06/27(B)	500,000	490,132
3.680%, 01/21/30(B)	200,000	179,203
3.061%, 07/13/31(B)	1,940,000	1,620,078
Rogers Communications		
3.800%, 03/15/32	1,705,000	1,529,214
Telecom Italia Capital		
7.200%, 07/18/36	175,000	175,499
Tencent Holdings MTN		
3.975%, 04/11/29(B)	2,000,000	1,937,686
Time Warner Cable		
6.750%, 06/15/39	800,000	798,827
T-Mobile USA		
3.500%, 04/15/31	550,000	500,650

CORPORATE OBLIGATIONS — continued	Face Amount	Value
COMMUNICATION SERVICES — continued		
Verizon Communications		
4.400%, 11/01/34	$ 3,130,000	$ 2,908,694
3.875%, 03/01/52	3,500,000	2,583,124
3.550%, 03/22/51	895,000	629,771
2.850%, 09/03/41	2,500,000	1,739,741
2.650%, 11/20/40	2,390,000	1,641,902
2.550%, 03/21/31	525,000	454,470
1.500%, 09/18/30	2,500,000	2,082,333
Warnermedia Holdings		
3.755%, 03/15/27	675,000	653,787
		40,767,308
CONSUMER DISCRETIONARY — 1.0%		
Alimentation Couche-Tard		
3.625%, 05/13/51(B)	4,395,000	3,014,014
Darden Restaurants		
4.550%, 10/15/29	715,000	698,840
Ford Motor		
6.100%, 08/19/32	1,000,000	996,564
3.250%, 02/12/32	2,500,000	2,087,923
Ford Motor Credit		
7.350%, 11/04/27	525,000	548,852
6.800%, 05/12/28	1,125,000	1,164,989
5.875%, 11/07/29	1,270,000	1,270,286
5.303%, 09/06/29	1,130,000	1,109,498
5.125%, 06/16/25	350,000	350,001
4.134%, 08/04/25	400,000	398,153
3.375%, 11/13/25	450,000	444,122
General Motors Financial		
5.350%, 01/07/30	1,535,000	1,532,128
Genuine Parts		
4.950%, 08/15/29	830,000	824,800
2.750%, 02/01/32	760,000	643,895
Hyatt Hotels		
5.375%, 12/15/31	720,000	716,336
Massachusetts Institute of Technology		
3.959%, 07/01/38	3,181,000	2,847,796
Nissan Motor Acceptance MTN		
5.550%, 09/13/29(B)	665,000	654,035
Nordstrom		
6.950%, 03/15/28	865,000	890,019
Starbucks		
4.450%, 08/15/49	2,500,000	2,055,612
Whirlpool		
2.400%, 05/15/31	2,500,000	2,064,873
ZF North America Capital		
7.125%, 04/14/30(B)	320,000	320,221
		24,632,957

CORPORATE OBLIGATIONS — continued	Face Amount	Value
CONSUMER STAPLES — 0.6%		
Anheuser-Busch InBev Worldwide		
5.450%, 01/23/39	$ 2,020,000	$ 2,013,205
Coca-Cola		
1.450%, 06/01/27	25,000	23,405
General Mills		
4.875%, 01/30/30	1,060,000	1,055,357
Mather Foundation		
2.675%, 10/01/31	2,500,000	2,109,910
PepsiCo		
3.900%, 07/18/32	3,000,000	2,808,037
2.875%, 10/15/49	3,340,000	2,167,193
RELX Capital		
3.000%, 05/22/30	50,000	45,653
Sysco		
2.400%, 02/15/30	2,500,000	2,214,067
The Campbell's		
5.250%, 10/13/54	715,000	648,804
		13,085,631
ENERGY — 1.9%		
APA		
6.750%, 02/15/55(B)	860,000	849,905
BP Capital Markets America		
5.227%, 11/17/34	720,000	709,460
3.060%, 06/17/41	2,250,000	1,629,558
California Resources		
8.250%, 06/15/29(B)	1,345,000	1,382,618
Cameron LNG		
3.701%, 01/15/39(B)	1,995,000	1,617,568
ConocoPhillips		
5.000%, 01/15/35	1,675,000	1,624,654
Devon Energy		
7.875%, 09/30/31	830,000	939,421
Eastern Energy Gas Holdings		
5.800%, 01/15/35	985,000	1,000,577
Energy Transfer		
6.100%, 12/01/28	1,855,000	1,923,244
4.400%, 03/15/27	2,945,000	2,921,889
Helmerich & Payne		
5.500%, 12/01/34(B)	840,000	793,539
Kinder Morgan Energy Partners		
6.500%, 09/01/39	50,000	52,190
5.500%, 03/01/44	370,000	343,496
MidAmerican Energy		
5.850%, 09/15/54	975,000	985,657
5.300%, 02/01/55	1,050,000	984,155
4.250%, 07/15/49	1,240,000	1,001,579
3.950%, 08/01/47	2,500,000	1,946,319
2.700%, 08/01/52	2,588,000	1,560,850

CORPORATE OBLIGATIONS — continued	Face Amount	Value
ENERGY — continued		
MPLX		
5.500%, 02/15/49	$ 2,000,000	$ 1,831,640
NFE Financing		
12.000%, 11/15/29(B)	3,549,600	3,704,829
Occidental Petroleum		
6.625%, 09/01/30	1,300,000	1,363,067
6.050%, 10/01/54	650,000	614,483
5.200%, 08/01/29	910,000	904,932
Patterson-UTI Energy		
7.150%, 10/01/33	1,525,000	1,596,250
Phillips 66		
4.950%, 03/15/35	1,420,000	1,344,496
Saudi Arabian Oil MTN		
5.250%, 07/17/34(B)	300,000	296,690
Sweihan PV Power PJSC		
3.625%, 01/31/49(B)	2,359,775	1,882,057
Topaz Solar Farms		
5.750%, 09/30/39(B)	4,829,987	4,707,933
TransCanada PipeLines		
4.625%, 03/01/34	1,345,000	1,256,449
		41,769,505
FINANCIALS — 13.9%		
African Development Bank		
5.750%, H15T5Y + 1.575%(A)(D)	3,750,000	3,631,736
4.125%, 02/25/27	500,000	497,754
3.500%, 09/18/29	1,000,000	960,659
Allstate		
5.250%, 03/30/33	1,550,000	1,542,502
American Express		
5.085%, SOFRRATE + 1.020%, 01/30/31(A)	810,000	811,654
American Honda Finance		
4.850%, 10/23/31	970,000	952,551
American National Global Funding		
5.550%, 01/28/30(B)	870,000	872,672
American National Group		
5.750%, 10/01/29	305,000	305,265
Anglo American Capital		
5.750%, 04/05/34(B)	1,765,000	1,778,262
3.875%, 03/16/29(B)	420,000	401,038
2.625%, 09/10/30(B)	500,000	436,409
Antares Holdings		
6.350%, 10/23/29(B)	720,000	715,756
Apollo Debt Solutions BDC		
6.700%, 07/29/31(B)	480,000	495,385
6.550%, 03/15/32(B)	345,000	350,536
Arab Petroleum Investments		
5.428%, 05/02/29(B)	1,500,000	1,515,899

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Ares Capital		
7.000%, 01/15/27	$ 487,000	$ 503,794
5.800%, 03/08/32	945,000	936,540
4.250%, 03/01/25	1,370,000	1,368,998
2.875%, 06/15/28	1,320,000	1,221,338
Ares Strategic Income Fund		
5.700%, 03/15/28(B)	570,000	570,040
Arthur J Gallagher		
6.500%, 02/15/34	1,225,000	1,315,812
5.550%, 02/15/55	1,135,000	1,081,447
Asian Infrastructure Investment Bank		
5.100%, SOFRINDX + 0.620%, 08/16/27(A)	1,000,000	1,007,512
4.875%, 09/14/26	1,000,000	1,008,254
4.500%, 01/16/30	1,200,000	1,202,172
Athene Global Funding		
5.380%, 01/07/30(B)	1,430,000	1,427,645
Atlas Warehouse Lending		
6.250%, 01/15/30(B)	445,000	444,476
Australia & New Zealand Banking Group NY		
4.615%, 12/16/29	575,000	571,316
Avolon Holdings Funding		
4.950%, 01/15/28(B)	990,000	981,577
4.375%, 05/01/26(B)	1,445,000	1,433,274
Bacardi-Martini BV		
5.550%, 02/01/30(B)	1,620,000	1,635,277
Bain Capital Specialty Finance		
5.950%, 03/15/30	350,000	346,738
Banco Santander Mexico Institucion de Banca Multiple Grupo Financiero Santand		
5.621%, 12/10/29(B)	330,000	330,290
Bank of America MTN		
5.518%, SOFRRATE + 1.738%, 10/25/35(A)	1,875,000	1,832,192
4.450%, 03/03/26	1,275,000	1,271,497
4.250%, 10/22/26	725,000	719,297
3.705%, TSFR3M + 1.774%, 04/24/28(A)	1,545,000	1,507,656
2.676%, U.S. SOFR + 1.930%, 06/19/41(A)	2,700,000	1,889,912
2.572%, SOFRRATE + 1.210%, 10/20/32(A)	650,000	551,794
Bank of Montreal		
5.004%, SOFRINDX + 0.670%, 01/27/29(A)	575,000	576,295
Banque Federative du Credit Mutuel		
5.538%, 01/22/30(B)	1,420,000	1,436,271

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Barclays		
5.690%, SOFRRATE + 1.740%, 03/12/30(A)	$ 1,240,000	$ 1,259,690
5.674%, SOFRRATE + 1.490%, 03/12/28(A)	3,130,000	3,176,794
2.894%, H15T1Y + 1.300%, 11/24/32(A)	1,000,000	851,230
Beacon Funding Trust		
6.266%, 08/15/54(B)	405,000	393,671
Blackstone Private Credit Fund		
6.000%, 01/29/32	760,000	751,703
2.625%, 12/15/26	2,845,000	2,710,926
Blackstone Secured Lending Fund		
5.350%, 04/13/28	565,000	562,508
Blue Owl Capital		
5.950%, 03/15/29	170,000	170,851
3.400%, 07/15/26	1,140,000	1,108,471
2.875%, 06/11/28	2,700,000	2,471,253
Blue Owl Credit Income		
7.750%, 01/15/29	2,670,000	2,846,841
6.600%, 09/15/29(B)	825,000	842,233
Blue Owl Technology Finance		
6.100%, 03/15/28(B)	600,000	601,494
Blue Owl Technology Finance II		
6.750%, 04/04/29	585,000	593,171
BNP Paribas		
5.786%, SOFRRATE + 1.620%, 01/13/33(A)(B)	225,000	226,999
5.283%, SOFRRATE + 1.280%, 11/19/30(A)(B)	1,530,000	1,522,486
5.176%, SOFRRATE + 1.520%, 01/09/30(A)(B)	1,465,000	1,469,920
4.375%, 05/12/26(B)	250,000	247,735
1.675%, SOFRRATE + 0.912%, 06/30/27(A)(B)	2,450,000	2,341,524
Cantor Fitzgerald		
7.200%, 12/12/28(B)	750,000	787,416
Capital One Financial		
7.624%, SOFRRATE + 3.070%, 10/30/31(A)	775,000	856,580
6.377%, SOFRRATE + 2.860%, 06/08/34(A)	1,490,000	1,554,785
6.312%, SOFRRATE + 2.640%, 06/08/29(A)	350,000	362,371
6.183%, SOFRRATE + 2.036%, 01/30/36(A)	660,000	662,288
5.268%, SOFRRATE + 2.370%, 05/10/33(A)	1,320,000	1,291,441
4.927%, SOFRRATE + 2.057%, 05/10/28(A)	675,000	674,238
4.200%, 10/29/25	1,050,000	1,044,791

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
2.636%, SOFRRATE + 1.290%, 03/03/26(A)	$ 50,000	$ 49,902
CDP Financial MTN		
1.000%, 05/26/26(B)	2,500,000	2,391,326
Central American Bank for Economic Integration		
5.000%, 02/09/26(B)	500,000	501,134
Citibank		
4.876%, SOFRRATE + 0.712%, 11/19/27(A)	2,915,000	2,920,286
Citigroup		
8.125%, 07/15/39	785,000	971,402
4.600%, 03/09/26	40,000	39,977
4.450%, 09/29/27	1,920,000	1,898,657
3.400%, 05/01/26	330,000	325,069
2.666%, U.S. SOFR + 1.146%, 01/29/31(A)	2,205,000	1,960,880
Citizens Bank		
4.575%, SOFRRATE + 2.000%, 08/09/28(A)	940,000	931,012
Citizens Financial Group		
5.841%, SOFRRATE + 2.010%, 01/23/30(A)	1,190,000	1,210,734
5.718%, SOFRRATE + 1.910%, 07/23/32(A)	605,000	609,876
CNO Global Funding		
4.875%, 12/10/27(B)	870,000	867,474
Community Preservation		
2.867%, 02/01/30	2,400,000	2,126,147
Conservation Fund A Nonprofit		
3.474%, 12/15/29	2,116,000	1,925,170
ContourGlobal Power Holdings		
6.750%, 02/28/30(B)	500,000	499,687
Cooperatieve Rabobank UA		
1.004%, H15T1Y + 0.730%, 09/24/26(A)(B)	444,000	432,930
Corebridge Financial		
6.875%, H15T5Y + 3.846%, 12/15/52(A)	765,000	786,736
6.375%, H15T5Y + 2.646%, 09/15/54(A)	2,045,000	2,022,003
Council of Europe Development Bank		
3.000%, 06/16/25	1,000,000	994,465
Credit Agricole		
5.230%, SOFRRATE + 1.130%, 01/09/29(A)(B)	1,310,000	1,313,451
Crescent Energy Finance		
7.625%, 04/01/32(B)	400,000	402,875
CRH America Finance		
5.500%, 01/09/35	625,000	627,920

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Daimler Truck Finance North America		
5.625%, 01/13/35(B)	$ 1,545,000	$ 1,543,737
Deutsche Bank NY		
1.686%, 03/19/26	2,500,000	2,420,672
DNB Bank		
4.853%, SOFRRATE + 1.050%, 11/05/30(A)(B)	865,000	856,813
Enel Finance International		
5.000%, 06/15/32(B)	1,100,000	1,067,488
European Investment Bank		
3.750%, 02/14/33	2,500,000	2,362,590
3.250%, 11/15/27	1,800,000	1,749,643
2.875%, 06/13/25(B)	2,500,000	2,486,347
2.125%, 04/13/26	1,000,000	974,535
0.875%, 05/17/30	3,500,000	2,916,221
0.625%, 10/21/27	5,000,000	4,530,395
Fifth Third Bank		
4.967%, SOFRRATE + 0.810%, 01/28/28(A)	430,000	432,040
Ford Foundation		
2.815%, 06/01/70	5,065,000	2,819,424
FS KKR Capital		
6.875%, 08/15/29	540,000	557,879
6.125%, 01/15/30	565,000	563,668
GA Global Funding Trust		
4.400%, 09/23/27(B)	1,425,000	1,403,563
Glencore Funding		
6.375%, 10/06/30(B)	390,000	410,832
5.893%, 04/04/54(B)	1,930,000	1,885,710
Goldman Sachs Group		
5.049%, SOFRRATE + 1.210%, 07/23/30(A)	1,610,000	1,603,596
4.387%, SOFRRATE + 1.510%, 06/15/27(A)	2,500,000	2,488,417
4.017%, TSFR3M + 1.635%, 10/31/38(A)	2,310,000	1,974,136
Golub Capital BDC		
6.000%, 07/15/29	810,000	813,190
2.500%, 08/24/26	3,530,000	3,381,355
HA Sustainable Infrastructure Capital		
6.375%, 07/01/34(B)	2,500,000	2,430,588
HAT Holdings I		
3.750%, 09/15/30(B)	1,000,000	885,109
HPS Corporate Lending Fund		
5.450%, 01/14/28(B)	1,425,000	1,419,317
HSBC Holdings		
5.130%, SOFRRATE + 1.040%, 11/19/28(A)	1,430,000	1,432,259

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Huntington Bancshares		
5.272%, SOFRRATE + 1.276%, 01/15/31(A)	$ 570,000	$ 570,543
Hyundai Capital America		
6.100%, 09/21/28(B)	1,005,000	1,038,269
4.875%, 11/01/27(B)	1,020,000	1,017,351
Inter-American Development Bank MTN		
4.664%, SOFRINDX + 0.280%, 04/12/27(A)	1,500,000	1,499,655
3.500%, 04/12/33	2,500,000	2,308,830
1.125%, 01/13/31	2,500,000	2,061,731
International Bank for Reconstruction & Development		
1.745%, 07/31/27(C)	2,500,000	2,426,631
0.750%, 08/26/30	2,500,000	2,045,092
0.000%, 03/31/27(E)	2,500,000	2,325,192
0.000%, 03/31/28(E)	1,000,000	960,530
International Development Association		
4.375%, 11/27/29(B)	2,125,000	2,112,131
0.875%, 04/28/26(B)	1,000,000	957,950
0.375%, 09/23/25	2,500,000	2,435,643
International Finance Facility for Immunisation MTN		
1.000%, 04/21/26	2,500,000	2,396,071
JBS USA LUX Sarl		
6.375%, 02/25/55(B)	1,435,000	1,453,024
JPMorgan Chase		
7.625%, 10/15/26	75,000	78,698
5.502%, SOFRRATE + 1.315%, 01/24/36(A)	700,000	703,612
5.294%, SOFRRATE + 1.460%, 07/22/35(A)	1,205,000	1,195,049
4.946%, SOFRRATE + 1.340%, 10/22/35(A)	1,235,000	1,190,495
4.032%, TSFR3M + 1.722%, 07/24/48(A)	830,000	660,365
3.328%, U.S. SOFR + 1.580%, 04/22/52(A)	2,075,000	1,434,196
2.956%, TSFR3M + 2.515%, 05/13/31(A)	4,200,000	3,774,539
2.522%, U.S. SOFR + 2.040%, 04/22/31(A)	725,000	640,311
KBC Group		
4.932%, H15T1Y + 1.070%, 10/16/30(A)(B)	430,000	424,491
KeyCorp MTN		
2.250%, 04/06/27	4,865,000	4,601,803
Kreditanstalt fuer Wiederaufbau		
4.375%, 02/28/34	2,500,000	2,451,716
1.750%, 09/14/29	2,500,000	2,224,994

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Liberty Utilities Finance GP 1		
2.050%, 09/15/30(B)	$ 2,500,000	$ 2,105,666
Lloyds Banking Group		
4.650%, 03/24/26	1,000,000	995,609
Low Income Investment Fund		
3.711%, 07/01/29	2,500,000	2,319,388
LYB International Finance III		
3.375%, 10/01/40	1,255,000	921,475
2.250%, 10/01/30	100,000	85,545
M&T Bank		
5.385%, SOFRRATE + 1.610%, 01/16/36(A)	3,375,000	3,288,536
4.833%, SOFRRATE + 0.930%, 01/16/29(A)	2,500,000	2,485,426
Macquarie Group		
1.340%, U.S. SOFR + 1.069%, 01/12/27(A)(B)	825,000	798,259
Main Street Capital		
6.500%, 06/04/27	815,000	829,513
Marex Group		
6.404%, 11/04/29	635,000	641,364
Markel Group		
6.000%, 05/16/54	1,080,000	1,073,154
Massachusetts Higher Education Assistance		
2.673%, 07/01/31	500,000	423,048
MassMutual Global Funding II		
4.950%, 01/10/30(B)	1,430,000	1,432,150
Mastercard		
1.900%, 03/15/31	2,500,000	2,124,467
Mercedes-Benz Finance North America		
4.900%, 11/15/27(B)	1,060,000	1,058,834
Methanex US Operations		
6.250%, 03/15/32(B)	640,000	638,914
Mitsubishi HC Finance America		
5.150%, 10/24/29(B)	1,105,000	1,103,815
Mitsubishi UFJ Financial Group		
5.574%, H15T1Y + 0.950%, 01/16/36(A)	1,530,000	1,536,095
Mizuho Financial Group		
5.748%, H15T1Y + 1.900%, 07/06/34(A)	1,650,000	1,688,708
Morgan Stanley		
5.466%, SOFRRATE + 1.730%, 01/18/35(A)	1,585,000	1,581,510
5.230%, SOFRRATE + 1.108%, 01/15/31(A)	1,705,000	1,710,093
4.654%, SOFRRATE + 1.100%, 10/18/30(A)	1,380,000	1,352,732

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
4.431%, TSFR3M + 1.890%, 01/23/30(A)	$ 475,000	$ 464,662
3.217%, U.S. SOFR + 1.485%, 04/22/42(A)	1,610,000	1,198,901
3.125%, 07/27/26	250,000	244,807
2.239%, SOFRRATE + 1.178%, 07/21/32(A)	1,700,000	1,421,855
National Bank of Canada		
4.500%, 10/10/29	935,000	914,232
National Community Renaissance of California		
3.270%, 12/01/32	1,000,000	834,989
Nationstar Mortgage Holdings		
6.500%, 08/01/29(B)	1,290,000	1,292,990
Nationwide Building Society		
5.127%, 07/29/29(B)	1,075,000	1,076,523
NatWest Group		
5.808%, H15T1Y + 1.950%, 09/13/29(A)	3,355,000	3,426,749
5.778%, H15T1Y + 1.500%, 03/01/35(A)	1,910,000	1,928,529
4.964%, H15T1Y + 1.220%, 08/15/30(A)	1,155,000	1,141,460
1.642%, H15T1Y + 0.900%, 06/14/27(A)	1,750,000	1,674,874
Nederlandse Waterschapsbank		
4.500%, 01/16/30(B)	1,000,000	1,002,581
New Mountain Finance		
6.200%, 10/15/27	550,000	553,713
New York Life Global Funding		
4.600%, 12/05/29(B)	1,065,000	1,055,205
NHP Foundation		
6.000%, 12/01/33	1,000,000	1,052,143
NLG Global Funding		
5.400%, 01/23/30(B)	1,425,000	1,434,340
Noble Finance II		
8.000%, 04/15/30(B)	1,345,000	1,368,308
Nordea Bank Abp		
4.375%, 09/10/29(B)	1,400,000	1,367,725
Novelis		
6.875%, 01/30/30(B)	415,000	424,889
Oaktree Strategic Credit Fund		
8.400%, 11/14/28	1,575,000	1,703,381
OPEC Fund for International Development MTN		
4.500%, 01/26/26	2,500,000	2,495,962
OWS Cre Funding I		
9.860%, US0001M + 4.900%, 09/15/25(A)(B)	3,125,941	3,131,412
Principal Life Global Funding II		
4.600%, 08/19/27(B)	485,000	483,483

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Prudential Financial MTN		
1.500%, 03/10/26	$ 2,500,000	$ 2,421,776
Raizen Fuels Finance		
6.450%, 03/05/34(B)	575,000	566,907
RGA Global Funding		
5.250%, 01/09/30(B)	645,000	646,388
Rockefeller Foundation		
2.492%, 10/01/50	1,000,000	596,364
Royal Bank of Canada		
5.153%, SOFRRATE + 1.030%, 02/04/31(A)	1,985,000	1,990,945
4.969%, SOFRRATE + 1.100%, 08/02/30(A)	25,000	24,910
RWE Finance US		
5.875%, 04/16/34(B)	700,000	699,753
Santander Holdings USA		
5.353%, SOFRRATE + 1.940%, 09/06/30(A)	2,125,000	2,113,133
3.244%, 10/05/26	3,020,000	2,938,000
Santander UK Group Holdings		
5.694%, SOFRINDX + 1.524%, 04/15/31(A)	1,425,000	1,437,946
SBL Holdings		
7.200%, 10/30/34(B)	835,000	807,530
SiriusPoint		
7.000%, 04/05/29	755,000	776,030
Sitios Latinoamerica		
6.000%, 11/25/29(B)	655,000	654,148
Sixth Street Lending Partners		
6.500%, 03/11/29	765,000	782,112
5.750%, 01/15/30	70,000	69,181
Societe Generale MTN		
6.221%, H15T1Y + 3.200%, 06/15/33(A)(B)(F)	1,540,000	1,554,815
5.250%, 02/19/27(B)	1,175,000	1,175,722
Solar Star Funding		
3.950%, 06/30/35(B)	855,090	769,271
Standard Chartered		
6.228%, H15T1Y + 1.430%, 01/21/36(A)(B)	1,230,000	1,260,408
Starwood Property Trust		
7.250%, 04/01/29‡(B)	750,000	774,088
6.500%, 07/01/30‡(B)	505,000	509,871
State Street Bank & Trust		
4.782%, 11/23/29	950,000	948,923
Sumitomo Mitsui Financial Group		
5.632%, 01/15/35	2,010,000	2,028,547

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Synchrony Financial		
5.935%, SOFRINDX + 2.130%, 08/02/30(A)	$ 540,000	$ 546,265
Toronto-Dominion Bank		
5.298%, 01/30/32	1,350,000	1,348,658
5.146%, H15T5Y + 1.500%, 09/10/34(A)	2,825,000	2,763,333
4.568%, 12/17/26	9,100,000	9,080,044
TotalEnergies Capital		
5.275%, 09/10/54	680,000	629,895
Truist Bank		
4.632%, H15T5Y + 1.150%, 09/17/29(A)	2,735,000	2,669,215
Turkcell Iletisim Hizmetleri		
7.650%, 01/24/32(B)	1,025,000	1,033,928
UBS Group		
6.301%, H15T1Y + 2.000%, 09/22/34(A)(B)	725,000	762,575
5.959%, H15T1Y + 2.200%, 01/12/34(A)(B)	2,050,000	2,110,612
1.494%, H15T5Y + 0.850%, 08/10/27(A)(B)	495,000	470,550
UniCredit MTN		
7.296%, USISDA05 + 4.914%, 04/02/34(A)(B)	2,400,000	2,512,165
Unum Group		
6.750%, 12/15/28	465,000	489,534
US Bancorp		
4.839%, SOFRRATE + 1.600%, 02/01/34(A)	1,438,000	1,379,997
US Bank		
4.507%, SOFRRATE + 0.690%, 10/22/27(A)	1,405,000	1,398,532
USAA Capital		
2.125%, 05/01/30(B)	5,000,000	4,338,390
Wells Fargo		
6.303%, SOFRRATE + 1.790%, 10/23/29(A)	580,000	605,522
5.211%, SOFRRATE + 1.380%, 12/03/35(A)	1,665,000	1,627,838
5.198%, SOFRRATE + 1.500%, 01/23/30(A)	1,425,000	1,431,872
4.897%, SOFRRATE + 2.100%, 07/25/33(A)	600,000	581,392
4.540%, SOFRRATE + 1.560%, 08/15/26(A)	1,500,000	1,497,987
3.350%, SOFRRATE + 1.500%, 03/02/33(A)	525,000	462,701
WLB Asset II D Pte		
6.500%, 12/21/26(B)	2,500,000	2,349,470

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
WLB Asset VI Pte		
7.250%, 12/21/27(B)	$ 1,500,000	$ 1,564,489
		319,120,197
HEALTH CARE — 0.3%		
Cardinal Health		
5.000%, 11/15/29	1,550,000	1,545,433
Cigna Group		
7.875%, 05/15/27	651,000	690,004
CVS Health		
5.050%, 03/25/48	3,250,000	2,716,533
4.125%, 04/01/40	96,000	76,326
3.750%, 04/01/30	175,000	162,233
Elevance Health		
5.700%, 02/15/55	710,000	682,231
Molina Healthcare		
6.250%, 01/15/33(B)	790,000	784,219
Stryker		
5.200%, 02/10/35	640,000	635,650
Zoetis		
4.500%, 11/13/25	600,000	599,309
		7,891,938
INDUSTRIALS — 0.8%		
AerCap Ireland Capital DAC		
5.375%, 12/15/31	695,000	693,247
4.625%, 09/10/29	565,000	552,795
3.300%, 01/30/32	1,655,000	1,451,691
3.000%, 10/29/28	225,000	209,610
Ambipar Lux Sarl		
9.875%, 02/06/31(B)	825,000	829,243
Cemex		
9.125%, H15T5Y + 5.157%(A)(B)(D)	1,500,000	1,551,468
CRH America		
3.875%, 05/18/25(B)	700,000	697,745
Equifax		
4.800%, 09/15/29	680,000	673,046
Family Forest Impact Foundation		
5.500%, 07/01/32	1,250,000	1,220,624
Mileage Plus Holdings		
6.500%, 06/20/27(B)	3,980,000	4,015,108
Nature Conservancy		
3.957%, 03/01/52	2,485,000	1,983,954
Norfolk Southern		
2.300%, 05/15/31	2,500,000	2,149,276
Penske Truck Leasing Lp		
5.250%, 02/01/30(B)	1,075,000	1,076,008
Protective Life Global Funding		
4.772%, 12/09/29(B)	965,000	954,513

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INDUSTRIALS — continued		
Union Pacific Railroad Pass Through Trust		
6.176%, 01/02/31	$ 12,707	$ 12,945
5.082%, 01/02/29	9,755	9,731
Waste Management		
5.350%, 10/15/54	660,000	633,069
		18,714,073
INFORMATION TECHNOLOGY — 1.0%		
Apple		
3.000%, 06/20/27	2,500,000	2,425,252
Arrow Electronics		
5.150%, 08/21/29	845,000	842,481
Broadcom		
5.200%, 04/15/32	1,675,000	1,673,012
Dell International		
6.020%, 06/15/26	102,000	103,375
4.850%, 02/01/35	730,000	689,947
Flex		
5.250%, 01/15/32	400,000	394,085
Hewlett Packard Enterprise		
5.600%, 10/15/54	760,000	732,362
Intel		
4.150%, 08/05/32	2,500,000	2,289,235
Kyndryl Holdings		
6.350%, 02/20/34	1,500,000	1,560,658
3.150%, 10/15/31	1,725,000	1,506,485
Microchip Technology		
5.050%, 02/15/30	610,000	605,061
Micron Technology		
5.800%, 01/15/35	960,000	966,981
Oracle		
6.000%, 08/03/55	2,010,000	2,001,229
5.375%, 09/27/54	2,410,000	2,202,723
3.900%, 05/15/35	2,445,000	2,136,213
3.600%, 04/01/40	495,000	386,067
Tyco Electronics Group		
4.625%, 02/01/30	1,025,000	1,013,214
Videotron		
5.700%, 01/15/35(B)	585,000	575,550
VMware		
1.400%, 08/15/26	525,000	498,883
		22,602,813
MATERIALS — 0.7%		
Air Products and Chemicals		
4.800%, 03/03/33	2,500,000	2,453,080
Alcoa Nederland Holding BV		
7.125%, 03/15/31(B)	1,030,000	1,068,654
BHP Billiton Finance USA		
5.250%, 09/08/33	770,000	772,057

CORPORATE OBLIGATIONS — continued	Face Amount	Value
MATERIALS — continued		
Cleveland-Cliffs		
6.875%, 11/01/29(B)	$ 990,000	$ 993,255
Dow Chemical		
9.400%, 05/15/39	166,000	221,261
5.550%, 11/30/48	35,000	32,797
5.150%, 02/15/34(F)	2,000,000	1,957,031
FMG Resources August 2006 Pty		
6.125%, 04/15/32(B)	2,500,000	2,484,789
Freeport-McMoRan		
5.250%, 09/01/29	1,532,000	1,536,772
Inversiones CMPC		
6.125%, 06/23/33(B)	1,060,000	1,075,478
LD Celulose International GmbH		
7.950%, 01/26/32(B)	375,000	381,750
LG Chemical		
4.375%, 07/14/25(B)	575,000	572,980
Martin Marietta Materials		
5.500%, 12/01/54	1,005,000	952,651
Smurfit Kappa Treasury ULC		
5.438%, 04/03/34(B)	2,250,000	2,255,594
Smurfit Westrock Financing DAC		
5.418%, 01/15/35(B)	800,000	798,414
		17,556,563
REAL ESTATE — 0.4%		
American Tower		
2.950%, 01/15/51‡	1,790,000	1,115,076
Boston Properties		
3.250%, 01/30/31‡	3,325,000	2,933,310
ERP Operating		
4.150%, 12/01/28‡	3,672,000	3,586,603
Extra Space Storage		
5.700%, 04/01/28‡	250,000	255,110
Host Hotels & Resorts		
5.700%, 07/01/34‡	1,525,000	1,511,136
		9,401,235
UTILITIES — 3.1%		
Alabama Power		
3.700%, 12/01/47	1,845,000	1,373,089
Avangrid		
3.800%, 06/01/29	2,500,000	2,373,724
California Buyer		
6.375%, 02/15/32(B)	675,000	665,206
CenterPoint Energy		
6.700%, H15T5Y + 2.586%, 05/15/55(A)	850,000	845,792
CenterPoint Energy Houston Electric		
3.350%, 04/01/51	2,600,000	1,782,273

CORPORATE OBLIGATIONS — continued	Face Amount	Value
UTILITIES — continued		
Consolidated Edison of New York		
4.450%, 03/15/44	$ 965,000	$ 820,464
Continental Wind		
6.000%, 02/28/33(B)	2,397,910	2,427,993
Dominion Energy		
2.250%, 08/15/31	2,500,000	2,083,558
Dominion Energy South Carolina		
6.250%, 10/15/53	935,000	1,001,130
Electricite de France		
6.375%, 01/13/55(B)	1,340,000	1,333,530
3.625%, 10/13/25(B)	1,000,000	990,847
Entergy Louisiana		
5.800%, 03/15/55	975,000	963,650
Essential Utilities		
4.800%, 08/15/27	570,000	569,741
Georgia Power		
3.250%, 03/15/51	3,368,000	2,257,931
National Rural Utilities Cooperative Finance		
4.150%, 12/15/32	5,220,000	4,869,294
New York State Electric & Gas		
5.850%, 08/15/33(B)	2,500,000	2,557,579
NextEra Energy Capital Holdings		
6.051%, 03/01/25	975,000	975,947
5.900%, 03/15/55	1,940,000	1,913,810
5.749%, 09/01/25	200,000	201,052
4.900%, 03/15/29	1,125,000	1,121,564
4.625%, 07/15/27	100,000	99,911
Niagara Mohawk Power		
1.960%, 06/27/30(B)	3,500,000	2,980,143
NRG Energy		
7.000%, 03/15/33(B)	2,035,000	2,187,802
NSTAR Electric		
3.100%, 06/01/51	175,000	113,978
Oncor Electric Delivery		
0.550%, 10/01/25	1,084,000	1,056,227
Pacific Gas and Electric		
6.700%, 04/01/53	5,000,000	5,134,568
4.950%, 07/01/50	2,315,000	1,905,715
PECO Energy		
4.150%, 10/01/44	1,015,000	835,219
3.000%, 09/15/49	1,810,000	1,180,203
PG&E Recovery Funding		
5.529%, 06/01/49	2,500,000	2,446,100
5.231%, 06/01/42	1,000,000	984,935
Public Service Electric and Gas MTN		
5.125%, 03/15/53	1,250,000	1,158,552
4.650%, 03/15/33	2,595,000	2,510,963

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
3.100%, 03/15/32	$ 4,500,000	$ 3,973,435
San Diego Gas & Electric		
4.950%, 08/15/28	1,000,000	999,796
2.950%, 08/15/51	2,500,000	1,582,149
SCE Recovery Funding		
5.112%, 12/15/47	300,000	271,982
Sempra		
6.550%, H15T5Y + 2.138%, 04/01/55(A)	1,035,000	1,010,109
Southern		
4.850%, 06/15/28	500,000	500,651
3.750%, H15T5Y + 2.915%, 09/15/51(A)	1,450,000	1,408,658
Southern California Edison		
3.650%, 06/01/51	3,000,000	2,032,705
3.450%, 02/01/52	2,530,000	1,652,366
2.750%, 02/01/32	2,500,000	2,083,181
Southern Power		
0.900%, 01/15/26	1,160,000	1,118,507
Union Electric		
3.900%, 04/01/52	2,195,000	1,662,934
		72,018,963
Total Corporate Obligations (Cost $606,041,115)		587,561,183

ASSET-BACKED SECURITIES — 9.0%

	Face Amount	Value
Automotive — 5.8%		
American Credit Acceptance Receivables Trust, Ser 2023-4, Cl D		
7.650%, 09/12/30 (B)	$ 1,155,000	$ 1,205,858
American Credit Acceptance Receivables Trust, Ser 2024-1, Cl D		
5.860%, 05/13/30 (B)	4,560,000	4,614,695
BMW Vehicle Lease Trust, Ser 2024-2, Cl A3		
4.180%, 10/25/27	545,000	541,606
Bridgecrest Lending Auto Securitization Trust, Ser 2024-3, Cl A3		
5.340%, 04/17/28	480,000	482,714
Bridgecrest Lending Auto Securitization Trust, Ser 2024-3, Cl B		
5.370%, 10/16/28	615,000	619,459
CAL Receivables, Ser 2022-1, Cl B		
8.757%, SOFR30A + 4.350%, 10/15/26 (A)(B)	1,897,583	1,896,286
CarMax Auto Owner Trust, Ser 2024-3, Cl A3		
4.890%, 07/16/29	$ 790,000	$ 794,749
CarMax Auto Owner Trust, Ser 2024-4, Cl A3		
4.600%, 10/15/29	1,475,000	1,474,346
CPS Auto Receivables Trust, Ser 2024-B, Cl D		
6.420%, 07/15/30 (B)	2,965,000	3,046,907
Credit Acceptance Auto Loan Trust, Ser 2024-3A, Cl A		
4.680%, 09/15/34 (B)	2,275,000	2,261,037
Drive Auto Receivables Trust, Ser 2024-2, Cl B		
4.520%, 07/16/29	765,000	760,078
Enterprise Fleet Financing, Ser 2024-3, Cl A4		
5.060%, 03/20/31 (B)	840,000	844,094
Enterprise Fleet Financing, Ser 2025-1, Cl A3		
4.820%, 02/20/29	335,000	335,667
Exeter Automobile Receivables Trust, Ser 2021-2A, Cl E		
2.900%, 07/17/28 (B)	1,590,000	1,548,041
Exeter Automobile Receivables Trust, Ser 2022-2A, Cl D		
4.560%, 07/17/28	3,200,000	3,191,590
Exeter Automobile Receivables Trust, Ser 2022-3A, Cl D		
6.760%, 09/15/28	3,000,000	3,052,272
Exeter Automobile Receivables Trust, Ser 2022-4A, Cl D		
5.980%, 12/15/28	1,385,000	1,400,468
Exeter Automobile Receivables Trust, Ser 2022-5A, Cl D		
7.400%, 02/15/29	3,945,000	4,066,161
Exeter Automobile Receivables Trust, Ser 2023-2A, Cl D		
6.320%, 08/15/29	2,140,000	2,187,980
Exeter Automobile Receivables Trust, Ser 2023-4A, Cl D		
6.950%, 12/17/29	1,100,000	1,132,536
Exeter Automobile Receivables Trust, Ser 2024-1A, Cl D		
5.840%, 06/17/30	4,215,000	4,277,000
Exeter Automobile Receivables Trust, Ser 2024-2A, Cl D		
5.920%, 02/15/30	2,850,000	2,879,062
Exeter Automobile Receivables Trust, Ser 2024-4A, Cl C		
5.480%, 08/15/30	700,000	706,232
Flagship Credit Auto Trust, Ser 2021-2, Cl D		
1.590%, 06/15/27 (B)	4,000,000	3,844,630

ASSET-BACKED SECURITIES — continued	Face Amount	Value
Flagship Credit Auto Trust, Ser 2022-2, Cl D 5.800%, 04/17/28 (B)	$ 2,110,000	$ 1,964,976
Ford Credit Auto Lease Trust, Ser 2025-A, Cl A3 4.720%, 06/15/28	420,000	420,951
Ford Credit Auto Owner Trust, Ser 2021-1, Cl D 2.310%, 10/17/33 (B)	1,750,000	1,685,104
Ford Credit Auto Owner Trust, Ser 2024-B, Cl A3 5.100%, 04/15/29	1,082,000	1,092,701
GLS Auto Receivables Issuer Trust, Ser 2021-4A, Cl D 2.480%, 10/15/27 (B)	5,825,000	5,709,858
GLS Auto Receivables Issuer Trust, Ser 2022-2A, Cl D 6.150%, 04/17/28 (B)	2,500,000	2,528,174
GLS Auto Receivables Issuer Trust, Ser 2023-1A, Cl D 7.010%, 01/16/29 (B)	1,415,000	1,448,360
GLS Auto Receivables Issuer Trust, Ser 2023-2A, Cl D 6.310%, 03/15/29 (B)	2,341,000	2,376,166
GLS Auto Receivables Issuer Trust, Ser 2024-1A, Cl D 5.950%, 12/17/29 (B)	1,210,000	1,226,671
GLS Auto Receivables Issuer Trust, Ser 2024-3A, Cl B 5.080%, 01/16/29 (B)	365,000	366,672
GLS Auto Receivables Issuer Trust, Ser 2024-4A, Cl A3 4.750%, 07/17/28 (B)	320,000	320,151
GLS Auto Select Receivables Trust, Ser 2024-4A, Cl A2 4.430%, 12/17/29 (B)	395,000	393,481
GLS Auto Select Receivables Trust, Ser 2025-1A, Cl A2 4.710%, 04/15/30 (B)	445,000	444,988
Hertz Vehicle Financing III, Ser 2023-2A, Cl A 5.570%, 09/25/29 (B)	2,000,000	2,012,581
Hertz Vehicle Financing III, Ser 2024-1A, Cl A 5.440%, 01/25/29 (B)	1,115,000	1,121,565
Hertz Vehicle Financing, Ser 2022-2A, Cl A 2.330%, 06/26/28 (B)	1,235,000	1,164,667
LAD Auto Receivables Trust, Ser 2024-3A, Cl A3 4.520%, 03/15/29 (B)	330,000	328,691
Octane Receivables Trust, Ser 2023-1A, Cl C 6.370%, 09/20/29 (B)	895,000	908,673

ASSET-BACKED SECURITIES — continued	Face Amount	Value
Octane Receivables Trust, Ser 2023-2A, Cl C 6.240%, 06/20/31 (B)	$ 3,580,000	$ 3,626,199
Octane Receivables Trust, Ser 2024-2A, Cl D 6.190%, 07/20/32 (B)	1,560,000	1,574,429
Octane Receivables Trust, Ser 2024-3A, Cl D 5.860%, 10/20/31 (B)	1,950,000	1,944,229
Octane Recievables Trust, Ser 2024-RPT1, Cl R1 6.680%, 02/22/30	1,824,000	1,823,991
PenFed Auto Receivables Owner Trust, Ser 2024-A, Cl A3 4.700%, 06/15/29 (B)	340,000	339,790
Santander Drive Auto Receivables Trust, Ser 2023-1, Cl C 5.090%, 05/15/30	4,340,000	4,356,189
Santander Drive Auto Receivables Trust, Ser 2023-S1, Cl R1 8.140%, 04/18/28 (B)	1,987,893	2,017,064
Santander Drive Auto Receivables Trust, Ser 2024-2, Cl D 6.280%, 08/15/31	3,730,000	3,841,354
Santander Drive Auto Receivables Trust, Ser 2024-3, Cl D 5.970%, 10/15/31	3,200,000	3,266,470
Santander Drive Auto Receivables Trust, Ser 2024-4, Cl A3 4.850%, 01/16/29	450,000	450,793
Santander Drive Auto Receivables Trust, Ser 2024-S1, Cl R1 6.530%, 03/16/29 (B)	6,125,425	6,149,849
Santander Drive Auto Receivables Trust, Ser 2024-S2, Cl R1 5.800%, 12/16/28 (B)	6,096,834	6,104,323
Santander Drive Auto Receivables Trust, Ser 2024-S3, Cl R2 5.980%, 10/16/28 (B)	1,892,663	1,894,661
SBNA Auto Lease Trust, Ser 2024-C, Cl A3 4.560%, 02/22/28 (B)	195,000	194,901
SBNA Auto Receivables Trust, Ser 2024-A, Cl D 6.040%, 04/15/30 (B)	2,155,000	2,189,746

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
SFS Auto Receivables Securitization Trust, Ser 2024-3A, Cl A3 4.550%, 06/20/30 (B)	$ 265,000	$ 264,707
Tesla Auto Lease Trust, Ser 2023-B, Cl A3 6.130%, 09/21/26 (B)	1,500,000	1,508,788
Tesla Auto Lease Trust, Ser 2023-B, Cl B 6.570%, 08/20/27 (B)	870,000	881,878
Tesla Auto Lease Trust, Ser 2024-A, Cl A3 5.300%, 06/21/27 (B)	1,170,000	1,177,506
Tesla Electric Vehicle Trust, Ser 2023-1, Cl A2A 5.540%, 12/21/26 (B)	576,951	578,803
Tesla Electric Vehicle Trust, Ser 2023-1, Cl A4 5.380%, 02/20/29 (B)	900,000	912,114
Tesla Sustainable Energy Trust, Ser 2024-1A, Cl A3 5.290%, 06/20/50 (B)	1,335,000	1,330,008
Westlake Automobile Receivables Trust, Ser 2023-1A, Cl D 6.790%, 11/15/28 (B)	1,925,000	1,977,036
Westlake Automobile Receivables Trust, Ser 2023-2A, Cl D 7.010%, 11/15/28 (B)	2,340,000	2,408,181
Westlake Automobile Receivables Trust, Ser 2024-1A, Cl D 6.020%, 10/15/29 (B)	2,010,000	2,047,060
Westlake Automobile Receivables Trust, Ser 2024-2A, Cl D 5.910%, 04/15/30 (B)	1,005,000	1,017,458
Westlake Automobile Receivables Trust, Ser 2024-3A, Cl A3 4.710%, 04/17/28 (B)	480,000	479,931
Westlake Automobile Receivables Trust, Ser 2025-1A, Cl A3 4.750%, 08/15/28 (B)	1,310,000	1,311,467
Westlake Automobile Receivables Trust, Ser 2025-1A, Cl D 5.540%, 11/15/30 (B)	3,570,000	3,591,697
Wheels Fleet Lease Funding 1, Ser 2024-2A, Cl A1 4.870%, 06/21/39 (B)	460,000	460,905
Wheels Fleet Lease Funding 1, Ser 2024-3A, Cl A1 4.800%, 09/19/39 (B)	$ 700,000	$ 700,786
World Omni Auto Receivables Trust, Ser 2024-C, Cl A3 4.430%, 12/17/29	500,000	498,472
World Omni Select Auto Trust, Ser 2024-A, Cl A3 4.980%, 02/15/30	460,000	462,372
		134,061,055
Other Asset-Backed Securities — 3.2%		
AGL CLO 11, Ser 2021-11A, Cl C 6.614%, TSFR3M + 2.312%, 04/15/34 (A)(B)	2,750,000	2,758,132
Apollo Aviation Securitization, Ser 2025-1A, Cl A 5.943%, 02/16/50 (B)	410,000	412,240
Carvana Auto Receivables Trust 2024-P4, Ser 2024-P4, Cl A3 4.640%, 01/10/30	225,000	224,806
Compass Datacenters Issuer II, Ser 2024-2A, Cl A1 5.022%, 08/25/49 (B)	580,000	571,772
Crockett Partners Equipment IIA, Ser 2024-1C, Cl A 6.050%, 01/20/31 (B)	596,883	601,373
Driven Brands Funding, Ser 2019-1A, Cl A2 4.641%, 04/20/49 (B)	3,357,150	3,334,535
EnFin Residential Solar Receivables Trust, Ser 2024-2A, Cl A 5.980%, 09/20/55 (B)	1,495,006	1,442,974
FASST, Ser 2021-JR1, Cl A2 2.000%, 04/25/51	2,390,536	2,334,855
FASST, Ser 2021-S1, Cl A2 1.750%, 07/25/51 (B)	4,610,020	4,441,441
FASST, Ser 2021-S2, Cl A2 1.750%, 09/25/71 (B)(C)	2,240,783	2,139,370
FASST, Ser 2022-S4, Cl A2A 3.000%, 01/25/57 (B)	2,891,544	2,816,755
Frontier Issuer, Ser 2023-1, Cl A2 6.600%, 08/20/53 (B)	1,625,000	1,654,952
Frontier Issuer, Ser 2023-1, Cl C 11.500%, 08/20/53 (B)	1,000,000	1,065,843
Frontier Issuer, Ser 2024-1, Cl A2 6.190%, 06/20/54 (B)	880,000	902,595
GoodLeap Sustainable Home Solutions Trust, Ser 2021-5CS, Cl B 2.560%, 10/20/48 (B)	2,185,612	1,672,035

ASSET-BACKED SECURITIES — continued	Face Amount	Value
GoodLeap Sustainable Home Solutions Trust, Ser 2023-1GS, Cl A 5.520%, 02/22/55 (B)	$ 1,556,742	$ 1,486,690
GreenSky Home Improvement Issuer Trust, Ser 2024-2, Cl A4 5.150%, 10/27/59 (B)	139,892	140,473
GreenSky Home Improvement Trust, Ser 2024-1, Cl A3 5.550%, 06/25/59 (B)	365,000	371,483
Hotwire Funding, Ser 2024-1A, Cl A2 5.893%, 06/20/54 (B)	1,820,000	1,843,478
Mission Lane Credit Card Master Trust, Ser 2024-B, Cl A 5.880%, 01/15/30 (B)	610,000	610,202
Mosaic Solar Loan Trust, Ser 2022-1A, Cl B 3.160%, 01/20/53 (B)	1,056,821	799,943
MVW Owner Trust, Ser 2024-1A, Cl C 6.200%, 02/20/43 (B)	828,465	837,167
Navient Student Loan Trust, Ser 2016-1A, Cl A 5.166%, SOFR30A + 0.814%, 02/25/70 (A)(B)	266,912	265,377
Navient Student Loan Trust, Ser 2016-5A, Cl A 5.716%, SOFR30A + 1.364%, 06/25/65 (A)(B)	2,368,635	2,389,816
Navient Student Loan Trust, Ser 2018-2A, Cl A3 5.216%, SOFR30A + 0.864%, 03/25/67 (A)(B)	3,953,861	3,942,246
Navient Student Loan Trust, Ser 2021-1A, Cl A1B 5.066%, SOFR30A + 0.714%, 12/26/69 (A)(B)	3,619,804	3,593,379
New Economy Assets, Ser 2021-1, Cl A1 1.910%, 10/20/61 (B)	1,090,000	1,007,559
OneMain Financial Issuance Trust 6.625%, 05/15/29	850,000	865,972
OneMain Financial Issuance Trust, Ser 2023-1A, Cl A 5.500%, 06/14/38 (B)	2,050,000	2,087,204
OWN Equipment Fund I, Ser 2024-2M, Cl A 5.700%, 12/20/32 (B)	887,357	889,563
Pagaya AI Debt Trust, Ser 2024-10, Cl D 6.429%, 06/15/32 (B)	3,450,000	3,453,807

ASSET-BACKED SECURITIES — continued	Face Amount	Value
Pagaya AI Debt Trust, Ser 2024-3, Cl C 7.297%, 10/15/31 (B)	$ 1,885,577	$ 1,915,617
Pagaya AI Debt Trust, Ser 2025-1, Cl D 6.282%, 07/15/32 (B)	2,570,000	2,575,374
Renew, Ser 2024-2A, Cl A 5.326%, 11/20/60 (B)	1,026,582	965,423
Republic Finance Issuance Trust, Ser 2024-A, Cl A 5.910%, 08/20/32 (B)	405,000	409,030
SBAP, Ser 2006-20B, Cl 1 5.350%, 02/01/26	595	595
SBAP, Ser 2006-20C, Cl 1 5.570%, 03/01/26	527	526
SBAP, Ser 2007-20C, Cl 1 5.230%, 03/01/27	652	653
SCF Equipment Trust 2016-1, Ser 2025-1A, Cl A3 5.110%, 11/21/33 (B)	615,000	616,422
SEB Funding, Ser 2024-1A, Cl A2 7.386%, 04/30/54 (B)	30,000	30,861
Sierra Timeshare Receivables Funding, Ser 2024-1A, Cl C 5.940%, 01/20/43 (B)	1,129,154	1,132,789
Sierra Timeshare Receivables Funding, Ser 2024-2A, Cl A 5.140%, 06/20/41 (B)	1,027,567	1,027,978
SLM Student Loan Trust, Ser 2014-3A, Cl A6B 5.369%, SOFR90A + 0.812%, 10/25/64 (A)(B)	2,126,091	2,120,254
SMB Private Education Loan Trust, Ser 2017-B, Cl A2A 2.820%, 10/15/35 (B)	30,757	30,273
SMB Private Education Loan Trust, Ser 2018-A, Cl A2A 3.500%, 02/15/36 (B)	405,926	399,380
SMB Private Education Loan Trust, Ser 2023-B, Cl A1A 4.990%, 10/16/56 (B)	1,376,155	1,362,408
SMB Private Education Loan Trust, Ser 2024-A, Cl A1A 5.240%, 03/15/56 (B)	1,682,025	1,678,165
Sunnova Helios XI Issuer, Ser 2023-A, Cl A 5.300%, 05/20/50 (B)	902,669	877,832
Sunnova Helios XII Issuer, Ser 2023-B, Cl A 5.300%, 08/22/50 (B)	885,406	856,705
Sunnova Hestia I Issuer, Ser 2023-GRID1, Cl 1A 5.750%, 12/20/50 (B)	1,073,044	1,088,302

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Sunnova Hestia II Issuer, Ser 2024-GRID1, Cl 1A		
5.630%, 07/20/51 (B)	$ 1,090,444	$ 1,106,276
Sunrun Julius Issuer, Ser 2023-2A, Cl A1		
6.600%, 01/30/59 (B)	1,235,138	1,236,384
United States Small Business Administration, Ser 2005-20E, Cl 1		
4.840%, 05/01/25	80	80
United States Small Business Administration, Ser 2005-20G, Cl 1		
4.750%, 07/01/25	355	354
United States Small Business Administration, Ser 2005-20H, Cl 1		
5.110%, 08/01/25	1,401	1,401
United States Small Business Administration, Ser 2005-20J, Cl 1		
5.090%, 10/01/25	1,879	1,879
United States Small Business Administration, Ser 2006-20F, Cl 1		
5.820%, 06/01/26	248	249
United States Small Business Administration, Ser 2006-20G, Cl 1		
6.070%, 07/01/26	755	755
United States Small Business Administration, Ser 2006-20H, Cl 1		
5.700%, 08/01/26	641	641
United States Small Business Administration, Ser 2007-20D, Cl 1		
5.320%, 04/01/27	2,326	2,307
United States Small Business Administration, Ser 2007-20E, Cl 1		
5.310%, 05/01/27	845	839
United States Small Business Administration, Ser 2007-20F, Cl 1		
5.710%, 06/01/27	1,902	1,914
Vivint Solar Financing V, Ser 2018-1A, Cl B		
7.370%, 04/30/48 (B)	366,526	341,947
Vivint Solar Financing VII, Ser 2020-1A, Cl A		
2.210%, 07/31/51 (B)	1,190,266	1,069,504
Volofin Finance Designated Activity, Ser 2024-1A, Cl A		
5.935%, 06/15/37 (B)	$ 698,847	$ 700,250
Ziply Fiber Issuer, Ser 2024-1A, Cl A2		
6.640%, 04/20/54 (B)	1,340,000	1,377,157
		73,888,561
Total Asset-Backed Securities (Cost $206,216,284)		207,949,616

MUNICIPAL BONDS — 3.0%

	Face Amount	Value
Alaska — 0.1%		
City of Port Lions Alaska, RB		
7.500%, 10/01/52	$ 3,025,000	$ 3,160,049
California — 1.1%		
California Community Choice Financing Authority, RB		
6.125%, 04/01/30	1,500,000	1,526,939
California Health Facilities Financing Authority, RB		
3.034%, 06/01/34	1,865,000	1,573,950
2.984%, 06/01/33	3,090,000	2,652,997
City & County of San Francisco California, GO		
5.770%, 06/15/45	1,500,000	1,521,769
4.520%, 06/15/25	2,000,000	2,001,164
City & County of San Francisco California Community Facilities District No. 2014-1, Special Tax		
6.332%, 09/01/51	1,250,000	1,289,156
3.482%, 09/01/50	2,500,000	1,768,348
City of Los Angeles California, Ser A, GO		
5.000%, 09/01/42	2,500,000	2,321,956
4.750%, 09/01/38	2,000,000	1,856,232
City of Los Angeles Department of Airports Customer Facility Charge Revenue, RB		
3.258%, 05/15/30	2,250,000	2,088,658
3.158%, 05/15/29	1,000,000	940,147
Regents of the University of California Medical Center Pooled Revenue, RB		
4.563%, 05/15/53	600,000	515,232
State of California, GO		
7.625%, 03/01/40	40,000	46,790
7.550%, 04/01/39	100,000	117,369
7.500%, 04/01/34	675,000	768,449
7.300%, 10/01/39	625,000	707,022

MUNICIPAL BONDS — continued

	Face Amount	Value
Tuolumne Wind Project Authority, RB		
6.918%, 01/01/34	$ 1,850,000	$ 1,983,931
		23,680,109
Connecticut — 0.1%		
Connecticut Green Bank, RB		
2.900%, 11/15/35	2,500,000	2,093,923
District of Columbia — 0.1%		
District of Columbia, RB		
2.932%, 04/01/33	1,590,000	1,356,103
Florida — 0.0%		
Florida Development Finance, RB		
8.250%, 07/01/57 (A)(B)	755,000	784,052
Hawaii — 0.0%		
City & County of Honolulu Hawaii, Ser D, RB		
4.970%, 07/01/35	840,000	840,147
State of Hawaii Department of Business Economic Development & Tourism, Ser A-2, RB		
3.242%, 01/01/31	737,744	712,307
		1,552,454
Illinois — 0.1%		
State of Illinois, GO		
5.100%, 06/01/33	1,741,176	1,719,839
Iowa — 0.0%		
Iowa Finance Authority, RB		
7.000%, 11/01/27 (B)	415,000	415,523
Maryland — 0.1%		
Maryland Economic Development, RB		
5.942%, 05/31/57	2,250,000	2,287,495
5.433%, 05/31/56	500,000	479,323
		2,766,818
Minnesota — 0.2%		
Minnesota Housing Finance Agency, Ser D, RB		
5.947%, 08/01/54	1,200,000	1,188,369
5.897%, 08/01/49	1,400,000	1,384,044
		2,572,413
Montana — 0.0%		
County of Gallatin Montana, RB		
11.500%, 09/01/27 (B)	1,000,000	1,024,358
		1,024,358

MUNICIPAL BONDS — continued

	Face Amount	Value
New Hampshire — 0.3%		
New Hampshire Business Finance Authority, RB		
5.694%, 11/01/45	$ 1,000,000	$ 952,491
4.650%, 02/01/29 (A)(B)	5,500,000	5,500,000
4.520%, 07/01/33 (A)(B)	850,000	850,000
		7,302,491
New Jersey — 0.2%		
New Jersey Economic Development Authority, RB		
4.934%, 03/01/25	750,000	750,165
New Jersey Housing & Mortgage Finance Agency, Ser C, RB		
3.100%, 11/01/40	3,100,000	2,382,277
New Jersey Turnpike Authority, RB		
7.414%, 01/01/40	275,000	321,228
7.102%, 01/01/41	925,000	1,041,328
		4,494,998
New York — 0.3%		
City of New York New York, Ser D-1, GO		
5.094%, 10/01/49	1,000,000	948,942
Metropolitan Transportation Authority, RB		
5.175%, 11/15/49	265,000	232,233
New York City Housing Development, Ser D, RB		
5.448%, 08/01/54	850,000	808,309
New York State Energy Research & Development Authority, Ser A, RB		
4.871%, 04/01/37	2,382,000	2,117,394
New York Transportation Development, RB		
6.971%, 06/30/51	2,500,000	2,476,927
		6,583,805
Ohio — 0.4%		
American Municipal Power, Ser B, RB		
8.084%, 02/15/50	1,000,000	1,255,001
American Municipal Power, RB		
7.499%, 02/15/50	2,355,000	2,729,418
American Municipal Power, Sub-Ser, RB		
6.449%, 02/15/44	1,740,000	1,829,788
American Municipal Power, Ser E-RMKT, RB		
6.270%, 02/15/50	750,000	771,789

MUNICIPAL BONDS — continued

	Face Amount	Value
Toledo-Lucas County Port Authority, Ser D-2-NORTHWEST, RB 5.850%, 11/15/44 (B).........	$ 1,350,000	$ 1,317,403
		7,903,399
Pennsylvania — 0.0%		
Redevelopment Authority of the City of Philadelphia, Ser A, RB 5.226%, 09/01/40	275,000	269,643
South Dakota — 0.0%		
South Dakota Housing Development Authority, Ser E, RB 5.460%, 05/01/53	260,000	260,496
Wisconsin — 0.0%		
Public Finance Authority, Ser A, RB 5.292%, 07/01/29	550,000	549,448
Total Municipal Bonds (Cost $70,363,489)		68,489,921

SOVEREIGN DEBT — 1.3%

	Face Amount	Value
BRAZIL — 0.1%		
Brazilian Government International Bond 6.125%, 01/22/32............	$ 1,500,000	$ 1,469,395
CANADA — 0.5%		
Export Development Canada 4.750%, 06/05/34............	5,000,000	5,023,554
OMERS Finance Trust 4.000%, 04/19/52(B).........	3,345,000	2,555,654
3.500%, 04/19/32............	5,000,000	4,543,146
		12,122,354
COLOMBIA — 0.1%		
Colombia Government International Bond 8.750%, 11/14/53............	1,375,000	1,394,012

SOVEREIGN DEBT — continued

	Face Amount	Value
DOMINICAN REPUBLIC — 0.0%		
Dominican Republic International Bond 6.600%, 06/01/36(B).........	$ 650,000	$ 646,836
ECUADOR — 0.1%		
Amazon Conservation DAC 6.034%, 01/16/42(B).........	2,000,000	2,015,585
FRANCE — 0.2%		
Caisse d'Amortissement de la Dette Sociale MTN 2.125%, 01/26/32(B).........	2,500,000	2,103,517
1.000%, 10/21/30(B).........	2,500,000	2,038,932
		4,142,449
IRELAND — 0.2%		
BB Blue Financing DAC 4.395%, 09/20/37............	2,500,000	2,391,626
GPS Blue Financing DAC 5.645%, 11/09/41(B).........	2,500,000	2,392,283
		4,783,909
JAPAN — 0.0%		
Japan Bank for International Cooperation 4.375%, 10/05/27(G).........	1,000,000	996,630
NETHERLANDS — 0.1%		
Nederlandse Waterschapsbank 4.375%, 02/28/29(B).........	500,000	498,013
1.000%, 05/28/30(B).........	2,500,000	2,087,495
		2,585,508
RUSSIA — 0.0%		
Serbia International Bond 6.000%, 06/12/34(B).........	850,000	846,528
Total Sovereign Debt (Cost $32,171,530)		31,003,206

BANK LOAN OBLIGATIONS — 0.1%

	Face Amount	Value
ECOLOGICAL SERVICES & EQUIPMENT — 0.1%		
LTR Inter Holdings Term Loan 0.000%, 05/05/28	$ 498,708	$ 495,117
Terraform Power Operating Specified Refinancing Term Loan 7.842%, TSFR1M + 2.500%, 05/21/29(A)	1,633,166	1,637,249
Vistra Zero Operating Company Term Loan 6.357%, 03/20/31	995,000	969,767
Total Bank Loan Obligations (Cost $3,117,824)		3,102,133

U.S. GOVERNMENT AGENCY OBLIGATION — 0.0%

	Face Amount	Value
United States International Development Finance 1.790%, 10/15/29	$ 304,931	$ 283,694
Total U.S. Government Agency Obligation (Cost $290,638)		283,694

SHORT-TERM INVESTMENT — 0.1%

	Shares	Value
State Street Institutional US Government Money Market Fund, Premier Class, 4.330%, (G) (Cost $1,308,180)	1,308,180	$ 1,308,180
Total Short-Term Investment (Cost $1,308,180)		1,308,180
Total Investments in Securities— 98.1% (Cost $2,348,438,488)		$2,265,042,490

Percentages are based on Net Assets of $2,309,102,969.

A list of the open futures contracts held by the Fund at January 31, 2025, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Depreciation
Long Contracts					
U.S. 5-Year Treasury Note . . .	926	Mar-2025	$ 99,179,470	$ 98,517,719	$ (661,752)

‡ Real Estate Investment Trust.

(A) Variable or floating rate security. The rate shown is the effective interest rate as of period end. The rates for certain securities are not based on published reference rates and spreads and are either determined by the issuer or agent based on current market conditions; by using a formula based on the rates of underlying loans; or by adjusting periodically based on prevailing interest rates.

(B) Securities sold within the terms of a private placement memorandum, exempt from registration under section 144A of the Securities Act of 1933, as amended, and maybe sold only to dealers in the program or other "accredited investors". The total value of these securities at January 31, 2025 was $435,810,471 and represented 18.9% of Net Assets.

(C) Step coupon security. Coupon rate will either increase (step-up bond) or decrease (step-down bond) at regular intervals until maturity. Interest rate shown reflects the rate currently in effect.

(D) Perpetual security with no stated maturity date.

(E) Zero coupon security.

(F) This security or a partial position of this security is on loan at January 31, 2025. The total market value of securities on loan at January 31, 2025 was $1,280,104.

(G) This security was purchased with cash collateral received from securities lending. The total was of such securities as of January 31, 2025, was $1,308,180.

CLO — Collateralized Loan Obligation
DAC — Designated Activity Company
FHLMC — Federal Home Loan Mortgage Corporation
FNMA — Federal National Mortgage Association
GNMA — Government National Mortgage Association
GO — General Obligation
H15T1Y — US Treasury Yield Curve Rate T Note Constant Maturity 1 Year
H15T5Y — US Treasury Yield Curve Rate T Note Constant Maturity 5 Year
MTN — Medium Term Note
PJSC — Public Joint-Stock Company
REMIC — Real Estate Mortgage Investment Conduit
RFUCCT1Y — Refinitiv USD IBOR Consumer Cash Fallbacks Term 1 Year
RB — Revenue Bond
Ser — Series
SOFR — Secured Overnight Financing Rate
SOFR30A — Secured Overnight Financing Rate 30-day Average
SOFR90A — Secured Overnight Financing Rate 90-day Average
SOFRINDX — Secured Overnight Financing Rate Index
TSFR1M — Term Secured Overnight Financing Rate 1 Month
TSFR3M — Term Secured Overnight Financing Rate 3 Month
TSFR12M — Term Secured Overnight Financing Rate 12 Month
USD — U.S. Dollar
USISDA05 — US Mid-Market Swap Rate 5 Year

Amounts designated as "–" are $0 or have been round to $0.

For information on the Fund's policy regarding valuation of investments, fair value hierarchy levels and other significant accounting policies, please refer to the Fund's most recent financial statements.

CRI-QH-001-0700