

**Performance Trust Total Return Bond Fund**  
**Schedule of Investments**  
**November 30, 2025 (Unaudited)**

| <b>MUNICIPAL BONDS - 24.4%</b>  | <b>Par</b>   | <b>Value</b> |
|---|--------------|--------------|
| <b>Alabama - 0.0%<sup>(a)</sup></b>   |              |              |
| Baldwin County Public Building Authority, 2.00%, 03/01/2046                                   | \$ 1,260,000 | \$ 781,719   |
| <b>Alaska - 0.0%<sup>(a)</sup></b>  |              |              |
| Alaska Municipal Bond Bank Authority, 3.03%, 12/01/2041                                       | 4,100,000    | 3,226,440    |
| <b>Arizona - 0.1%</b>   |              |              |
| Salt River Project Agricultural Improvement & Power District, 4.84%, 01/01/2041               | 9,665,000    | 9,545,413    |
| <b>California - 5.1%</b>  |              |              |
| Acton-Agua Dulce Unified School District, 0.00%, 05/01/2039 <sup>(b)</sup>                    | 5,550,000    | 3,277,912    |
| Alameda Corridor Transportation Authority, 0.00%, 10/01/2038 <sup>(b)</sup>                   | 2,050,000    | 1,076,074    |
| Alameda County Joint Powers Authority, 7.05%, 12/01/2044                                      | 31,110,000   | 35,821,301   |
| Alvord Unified School District, 0.00%, 08/01/2046   | 2,105,000    | 2,567,849    |
| Bakersfield City School District, 0.00%, 05/01/2047   | 9,765,000    | 7,689,515    |
| Bay Area Toll Authority   |              |              |
| 6.92%, 04/01/2040   | 7,180,000    | 8,261,856    |
| 6.26%, 04/01/2049   | 12,010,000   | 12,958,272   |
| 7.04%, 04/01/2050   | 3,455,000    | 4,035,550    |
| 6.91%, 10/01/2050   | 6,850,000    | 7,940,478    |
| California Health Facilities Financing Authority, 5.00%, 11/01/2047                           | 12,000,000   | 13,636,753   |
| California Infrastructure & Economic Development Bank, 0.00%, 01/01/2065 <sup>(c)(d)</sup>    | 7,505,000    | 6,379,250    |
| Campbell Union School District, 0.00%, 08/01/2040 <sup>(b)</sup>                              | 4,600,000    | 2,655,962    |
| City of Fresno, CA Water System Revenue, 6.75%, 06/01/2040                                    | 4,085,000    | 4,625,899    |
| City of Los Angeles, CA Department of Airports  |              |              |
| 1.88%, 05/15/2030   | 230,000      | 204,397      |
| 7.05%, 05/15/2040   | 15,845,000   | 18,627,609   |
| City of Los Angeles, CA Wastewater System Revenue, 5.81%, 06/01/2040                          | 15,110,000   | 16,184,146   |
| City of Ontario, CA, 3.78%, 06/01/2038  | 3,000,000    | 2,733,873    |
| City of San Francisco, CA Public Utilities Commission Water Revenue, 6.95%, 11/01/2050        | 5,000,000    | 5,666,485    |
| Contra Costa Community College District, 6.50%, 08/01/2034                                    | 2,470,000    | 2,667,133    |
| Cucamonga Valley Water District Financing Authority, 3.01%, 09/01/2042                        | 5,000,000    | 3,972,756    |
| Dry Creek Joint Elementary School District, 0.00%, 08/01/2038 <sup>(b)</sup>                  | 3,640,000    | 2,300,602    |
| East Bay Municipal Utility District Water System Revenue, 5.87%, 06/01/2040                   | 23,755,000   | 25,568,286   |
| East Side Union High School District, 5.32%, 04/01/2036                                       | 5,920,000    | 6,085,718    |
| Fullerton Public Financing Authority, 7.75%, 05/01/2031                                       | 895,000      | 977,365      |
| Glendora Unified School District, 0.00%, 08/01/2039 <sup>(b)</sup>                            | 5,175,000    | 3,172,791    |
| Golden State Tobacco Securitization Corp., 3.00%, 06/01/2046                                  | 8,750,000    | 7,918,906    |
| Inland Empire Tobacco Securitization Corp., 3.68%, 06/01/2038                                 | 15,350,000   | 14,883,225   |
| Lakeside Union School District, 0.00%, 08/01/2040 <sup>(b)</sup>                              | 4,000,000    | 2,329,568    |
| Los Angeles Community College District, CA  |              |              |
| 6.60%, 08/01/2042   | 13,620,000   | 15,029,349   |
| 6.75%, 08/01/2049   | 12,800,000   | 14,497,867   |
| Los Angeles Department of Water & Power   |              |              |
| 6.57%, 07/01/2045   | 18,900,000   | 20,602,452   |
| 6.60%, 07/01/2050   | 23,010,000   | 25,149,058   |
| Northern California Sanitation Agencies Financing Authority, 6.33%, 08/01/2040                | 13,320,000   | 14,799,001   |
| Orange County Sanitation District, 5.58%, 02/01/2040  | 1,000,000    | 1,051,491    |
| Palomar Community College District, 2.99%, 08/01/2044   | 6,000,000    | 4,524,577    |
| Paramount Unified School District, 3.27%, 08/01/2051  | 13,425,000   | 9,538,763    |
| Perris Union High School District, 2.70%, 09/01/2042  | 3,000,000    | 2,243,526    |
| Poway Unified School District, 0.00%, 08/01/2040 <sup>(b)</sup>                               | 12,000,000   | 7,012,246    |
| Riverside County Infrastructure Financing Authority, 3.19%, 11/01/2041                        | 4,755,000    | 3,842,456    |
| Riverside County Transportation Commission Sales Tax Revenue, 6.81%, 06/01/2039               | 15,505,000   | 17,615,705   |
| San Bernardino, CA Community College District, 0.00%, 08/01/2044 <sup>(b)</sup>               | 10,000,000   | 4,374,982    |
| San Diego County Regional Transportation Commission, 5.91%, 04/01/2048                        | 16,900,000   | 17,411,259   |
| San Diego County Water Authority, 6.14%, 05/01/2049   | 5,900,000    | 6,182,516    |
| San Diego Unified School District   |              |              |
| 0.00%, 07/01/2039 <sup>(b)</sup>  | 1,495,000    | 923,648      |
| 0.00%, 07/01/2041 <sup>(b)</sup>  | 8,500,000    | 4,658,643    |
| 0.00%, 07/01/2044 <sup>(b)</sup>  | 3,000,000    | 1,371,464    |
| San Francisco City & County Public Utilities Commission Wastewater Revenue, 5.82%, 10/01/2040 | 16,035,000   | 16,973,976   |

|   |            |                    |
|---|------------|--------------------|
| San Francisco City & County Redevelopment Financing Authority, 0.00%, 08/01/2036 <sup>(b)</sup> | 5,240,000  | 3,203,582          |
| State of California   |            |                    |
| 7.55%, 04/01/2039   | 20,000,000 | 24,655,110         |
| 7.60%, 11/01/2040   | 28,000,000 | 34,889,042         |
| University of California  |            |                    |
| 4.86%, 05/15/2112   | 22,360,000 | 19,057,095         |
| 4.77%, 05/15/2115   | 23,732,000 | 19,846,291         |
| Yuba Community College District, 0.00%, 08/01/2038 <sup>(b)</sup>                               | 5,055,000  | 3,279,533          |
|   |            | <u>516,953,163</u> |
| <b>Colorado - 0.8%</b>  |            |                    |
| Board of Governors of Colorado State University System, 6.06%, 03/01/2040                       | 3,730,000  | 3,996,967          |
| City & County of Denver, CO Airport System Revenue, 6.41%, 11/15/2039                           | 10,310,000 | 11,687,025         |
| City of Aurora, CO Water Revenue, 2.72%, 08/01/2046   | 2,285,000  | 1,609,025          |
| City of Colorado Springs, CO Utilities System Revenue   |            |                    |
| 5.55%, 11/15/2039   | 5,875,000  | 6,154,934          |
| 6.01%, 11/15/2039   | 1,000,000  | 1,083,691          |
| 6.62%, 11/15/2040   | 15,050,000 | 17,264,588         |
| City of Fountain, CO Electric Water & Wastewater Utility Enterprise Revenue, 3.20%, 12/01/2043  | 2,655,000  | 2,084,720          |
| City of Fruita, CO Healthcare Revenue, 5.00%, 01/01/2028  | 1,410,000  | 1,401,246          |
| Colorado Health Facilities Authority, 3.85%, 11/01/2049   | 2,030,000  | 1,616,117          |
| Denver City & County School District No. 1, 3.00%, 12/01/2043                                   | 2,500,000  | 2,060,359          |
| Regional Transportation District Sales Tax Revenue, 5.84%, 11/01/2050                           | 31,475,000 | 32,505,340         |
| State of Colorado, 6.65%, 09/15/2045  | 3,500,000  | 3,903,875          |
|   |            | <u>85,367,887</u>  |
| <b>District of Columbia - 0.6%</b>  |            |                    |
| District of Columbia Water & Sewer Authority, 4.81%, 10/01/2114                                 | 23,106,000 | 20,520,436         |
| Metropolitan Washington Airports Authority Dulles Toll Road Revenue                             |            |                    |
| 7.46%, 10/01/2046   | 7,400,000  | 8,955,284          |
| 8.00%, 10/01/2047   | 27,825,000 | 35,149,803         |
|   |            | <u>64,625,523</u>  |
| <b>Florida - 1.2%</b>   |            |                    |
| City of Gainesville, FL   |            |                    |
| 0.00%, 10/01/2028 <sup>(b)</sup>  | 1,400,000  | 1,248,911          |
| 3.05%, 10/01/2040   | 10,840,000 | 8,989,686          |
| City of Gainesville, FL Utilities System Revenue  |            |                    |
| 5.66%, 10/01/2039   | 8,025,000  | 8,456,922          |
| 6.02%, 10/01/2040   | 32,020,000 | 35,051,996         |
| County of Miami-Dade, FL  |            |                    |
| 0.00%, 10/01/2042 <sup>(b)</sup>  | 19,460,000 | 9,622,077          |
| 0.00%, 10/01/2044 <sup>(b)</sup>  | 51,500,000 | 21,937,965         |
| 0.00%, 10/01/2045 <sup>(b)</sup>  | 16,110,000 | 6,526,114          |
| County of Miami-Dade, FL Transit System, 5.62%, 07/01/2040                                      | 18,665,000 | 19,732,142         |
| JEA Water & Sewer System Revenue  |            |                    |
| 5.89%, 10/01/2040   | 1,000,000  | 1,054,806          |
| 3.00%, 10/01/2041   | 5,045,000  | 4,415,559          |
|   |            | <u>117,036,178</u> |
| <b>Georgia - 0.0%<sup>(a)</sup></b>   |            |                    |
| County of Fulton, GA, 5.15%, 07/01/2039   | 1,110,000  | 1,141,043          |
| Tift County Hospital Authority, 2.98%, 12/01/2042   | 2,950,000  | 2,301,067          |
|   |            | <u>3,442,110</u>   |
| <b>Hawaii - 0.1%</b>  |            |                    |
| City & County Honolulu, HI Wastewater System Revenue, 2.57%, 07/01/2041                         | 5,000,000  | 3,851,671          |
| State of Hawaii, 2.83%, 10/01/2039  | 3,950,000  | 3,147,066          |
|   |            | <u>6,998,737</u>   |
| <b>Illinois - 0.5%</b>  |            |                    |
| Chicago O'Hare International Airport, 6.40%, 01/01/2040   | 25,935,000 | 29,307,772         |
| Illinois Finance Authority, 3.51%, 05/15/2041   | 7,000,000  | 5,741,147          |
| Metropolitan Pier & Exposition Authority  |            |                    |
| 0.00%, 06/15/2036 <sup>(b)</sup>  | 4,025,000  | 2,707,270          |
| 0.00%, 06/15/2038 <sup>(b)</sup>  | 2,750,000  | 1,669,488          |
| 0.00%, 06/15/2043 <sup>(b)</sup>  | 9,975,000  | 4,582,513          |

|   |            |                  |
|---|------------|------------------|
| 0.00%, 06/15/2045 <sup>(b)</sup>  | 23,055,000 | 9,419,932        |
| Metropolitan Water Reclamation District of Greater Chicago, 5.72%, 12/01/2038 | 1,000,000  | 1,059,302        |
|   |            | <hr/> 54,487,424 |
| <b>Indiana - 0.5%</b>   |            |                  |
| Indiana Finance Authority, 6.60%, 02/01/2039                                  | 34,760,000 | 39,268,375       |
| Indianapolis Local Public Improvement Bond Bank, 2.47%, 01/01/2040            | 9,500,000  | 7,529,422        |
|   |            | <hr/> 46,797,797 |
| <b>Kansas - 0.0% <sup>(a)</sup></b>   |            |                  |
| Kansas Development Finance Authority, 4.93%, 04/15/2045                       | 2,040,000  | 2,055,926        |
|   |            | <hr/>            |
| <b>Kentucky - 0.2%</b>  |            |                  |
| County of Warren, KY, 4.40%, 12/01/2038                                       | 3,100,000  | 3,028,040        |
| Louisville and Jefferson County Metropolitan Sewer District                   |            |                  |
| 5.98%, 05/15/2040   | 7,950,000  | 8,695,947        |
| 2.25%, 05/15/2044   | 5,250,000  | 3,545,515        |
| University of Kentucky, 5.70%, 11/01/2039                                     | 6,250,000  | 6,563,637        |
|   |            | <hr/> 21,833,139 |
| <b>Louisiana - 0.1%</b>   |            |                  |
| City of New Orleans, LA Sewerage Service Revenue, 2.84%, 06/01/2041           | 2,500,000  | 1,964,131        |
| City of New Orleans, LA Water System Revenue                                  |            |                  |
| 2.89%, 12/01/2041   | 7,140,000  | 5,580,551        |
| 2.99%, 12/01/2045   | 5,060,000  | 3,683,824        |
| East Baton Rouge Sewerage Commission, 2.44%, 02/01/2039                       | 2,500,000  | 2,005,196        |
|   |            | <hr/> 13,233,702 |
| <b>Maine - 0.2%</b>   |            |                  |
| City of Portland, ME  |            |                  |
| 2.50%, 04/01/2039   | 1,760,000  | 1,488,202        |
| 2.50%, 04/01/2040   | 1,760,000  | 1,436,806        |
| 2.50%, 04/01/2041   | 1,760,000  | 1,393,686        |
| Maine Health & Higher Educational Facilities Authority, 3.12%, 07/01/2043     | 18,415,000 | 14,594,027       |
|   |            | <hr/> 18,912,721 |
| <b>Maryland - 0.2%</b>  |            |                  |
| Maryland Economic Development Corp., 5.43%, 05/31/2056                        | 3,800,000  | 3,742,733        |
| Maryland Health & Higher Educational Facilities Authority, 3.05%, 07/01/2040  | 10,000,000 | 7,965,345        |
| Maryland Stadium Authority, 2.81%, 05/01/2040                                 | 7,000,000  | 5,663,164        |
|   |            | <hr/> 17,371,242 |
| <b>Massachusetts - 0.7%</b>   |            |                  |
| Commonwealth of Massachusetts   |            |                  |
| 5.46%, 12/01/2039   | 14,150,000 | 14,718,714       |
| 2.38%, 09/01/2043   | 3,250,000  | 2,401,988        |
| 2.81%, 09/01/2043   | 2,150,000  | 1,616,288        |
| Commonwealth of Massachusetts Transportation Fund Revenue, 5.73%, 06/01/2040  | 15,755,000 | 16,684,350       |
| Massachusetts School Building Authority                                       |            |                  |
| 5.72%, 08/15/2039   | 20,755,000 | 21,881,801       |
| 2.95%, 05/15/2043   | 16,580,000 | 12,945,016       |
| Massachusetts State College Building Authority, 5.93%, 05/01/2040             | 550,000    | 581,496          |
| University of Massachusetts Building Authority                                |            |                  |
| 3.01%, 11/01/2043   | 1,000,000  | 779,338          |
| 3.50%, 11/01/2044   | 4,000,000  | 3,245,820        |
|   |            | <hr/> 74,854,811 |
| <b>Michigan - 1.0%</b>  |            |                  |
| City of Detroit, MI, 4.00%, 04/01/2044 <sup>(c)</sup>                         | 8,650,568  | 6,863,554        |
| Detroit City School District, 7.75%, 05/01/2039                               | 26,045,000 | 30,544,435       |
| Michigan Finance Authority  |            |                  |
| 3.27%, 06/01/2039   | 17,425,000 | 16,667,204       |
| 3.56%, 06/15/2045   | 5,215,000  | 4,169,387        |
| Michigan State University, 4.17%, 08/15/2122                                  | 24,213,000 | 17,948,194       |
| Plymouth-Canton Community School District, 3.00%, 05/01/2040                  | 1,675,000  | 1,518,377        |
| University of Michigan, 4.45%, 04/01/2122                                     | 24,976,000 | 20,149,208       |

|  |            |                    |
|--|------------|--------------------|
| Western School District, 2.90%, 05/01/2040   | 1,500,000  | 1,194,323          |
|  |            | <u>99,054,682</u>  |
| <b>Minnesota - 0.3%</b>  |            |                    |
| Southern Minnesota Municipal Power Agency, 5.93%, 01/01/2043                         | 1,450,000  | 1,512,194          |
| Western Minnesota Municipal Power Agency, 6.77%, 01/01/2046                          | 17,040,000 | 19,023,650         |
| White Bear Lake Independent School District No. 624, 3.00%, 02/01/2044               | 8,330,000  | 6,786,750          |
|  |            | <u>27,322,594</u>  |
| <b>Mississippi - 0.0%<sup>(a)</sup></b>  |            |                    |
| Mississippi Development Bank, 5.46%, 10/01/2036                                      | 4,445,000  | 4,574,154          |
| <b>Missouri - 0.2%</b>   |            |                    |
| Kansas City Land Clearance Redevelopment Authority, 6.40%, 10/15/2040 <sup>(c)</sup> | 7,825,000  | 7,713,316          |
| Missouri Joint Municipal Electric Utility Commission, 6.89%, 01/01/2042              | 11,845,000 | 13,030,073         |
|  |            | <u>20,743,389</u>  |
| <b>Nebraska - 0.2%</b>   |            |                    |
| Lancaster County School District 001, 3.00%, 01/15/2043                              | 6,075,000  | 5,157,732          |
| Omaha Public Power District, 3.00%, 02/01/2046                                       | 10,000,000 | 7,923,880          |
| West Haymarket Joint Public Agency, 6.75%, 12/15/2045                                | 5,000,000  | 5,710,021          |
|  |            | <u>18,791,633</u>  |
| <b>Nevada - 0.4%</b>   |            |                    |
| County of Clark Department of Aviation, 6.82%, 07/01/2045                            | 33,715,000 | 38,250,453         |
| <b>New Hampshire - 0.2%</b>  |            |                    |
| New Hampshire Business Finance Authority, 3.28%, 10/01/2037                          | 4,770,000  | 3,242,587          |
| New Hampshire State Turnpike System, 6.01%, 11/01/2039                               | 16,745,000 | 17,994,497         |
|  |            | <u>21,237,084</u>  |
| <b>New Jersey - 0.7%</b>   |            |                    |
| Bergen County Improvement Authority, 5.76%, 06/01/2040                               | 1,980,000  | 2,107,611          |
| City of Bayonne, NJ, 2.81%, 07/01/2039   | 5,725,000  | 4,622,147          |
| Clifton Board of Education, 2.13%, 08/15/2044  | 4,560,000  | 3,001,997          |
| County of Essex, NJ, 2.00%, 09/01/2044   | 3,560,000  | 2,358,498          |
| New Jersey Institute of Technology, 3.42%, 07/01/2042                                | 6,455,000  | 5,242,471          |
| New Jersey Transportation Trust Fund Authority                                       |            |                    |
| 0.00%, 12/15/2039 <sup>(b)</sup>   | 43,300,000 | 25,045,456         |
| 0.00%, 12/15/2040 <sup>(b)</sup>   | 10,145,000 | 5,553,681          |
| New Jersey Turnpike Authority  |            |                    |
| 7.41%, 01/01/2040  | 20,442,000 | 24,684,880         |
| 7.10%, 01/01/2041  | 2,054,000  | 2,405,597          |
|  |            | <u>75,022,338</u>  |
| <b>New York - 1.3%</b>   |            |                    |
| City of New York, NY, 5.97%, 03/01/2036  | 1,645,000  | 1,750,121          |
| Long Island Power Authority, 5.85%, 05/01/2041                                       | 9,250,000  | 9,555,004          |
| Metropolitan Transportation Authority, 7.34%, 11/15/2039                             | 21,965,000 | 26,295,301         |
| New York City Industrial Development Agency, 2.44%, 01/01/2036                       | 5,895,000  | 4,741,077          |
| New York City Municipal Water Finance Authority                                      |            |                    |
| 5.75%, 06/15/2041  | 12,480,000 | 12,833,318         |
| 5.72%, 06/15/2042  | 5,650,000  | 5,794,081          |
| 6.01%, 06/15/2042  | 15,630,000 | 16,495,402         |
| 5.88%, 06/15/2044  | 3,740,000  | 3,889,110          |
| New York Liberty Development Corp.   |            |                    |
| 3.00%, 02/15/2042  | 5,500,000  | 4,746,911          |
| 2.75%, 02/15/2044  | 12,500,000 | 9,441,309          |
| New York State Dormitory Authority, 5.10%, 08/01/2034                                | 1,875,000  | 1,757,576          |
| Triborough Bridge & Tunnel Authority, 5.50%, 11/15/2039                              | 29,655,000 | 31,023,231         |
| Western Nassau County Water Authority, 2.96%, 04/01/2041                             | 1,500,000  | 1,206,547          |
|  |            | <u>129,528,988</u> |
| <b>Ohio - 1.0%</b>   |            |                    |
| American Municipal Power, Inc.   |            |                    |
| 6.05%, 02/15/2043  | 13,670,000 | 14,348,264         |
| 6.45%, 02/15/2044  | 18,045,000 | 19,449,834         |

|  |            |                         |
|--|------------|-------------------------|
| 8.08%, 02/15/2050  | 9,575,000  | 12,360,615              |
| County of Hamilton, OH, 3.76%, 06/01/2042                      | 11,955,000 | 10,070,372              |
| Ohio Higher Educational Facility Commission, 4.50%, 12/01/2026 | 2,740,000  | 2,725,136               |
| Ohio State University  |            |                         |
| 4.91%, 06/01/2040  | 23,165,000 | 23,119,295              |
| 4.80%, 06/01/2111  | 23,075,000 | 19,711,526              |
|  |            | <hr/> 101,785,042 <hr/> |

#### **Oklahoma - 0.3%**

|   |            |                        |
|---|------------|------------------------|
| Oklahoma Development Finance Authority                |            |                        |
| 5.45%, 08/15/2028                                     | 10,620,000 | 10,558,205             |
| 5.27%, 10/01/2042                                     | 8,830,585  | 9,086,709              |
| 4.62%, 06/01/2044                                     | 5,000,000  | 4,923,696              |
| Oklahoma Municipal Power Authority, 6.44%, 01/01/2045 | 800,000    | 866,605                |
|   |            | <hr/> 25,435,215 <hr/> |

#### **Oregon - 0.2%**

|  |            |                        |
|--|------------|------------------------|
| Clackamas & Washington Counties School District No. 3, 0.00%, 06/15/2038 <sup>(b)</sup>                  | 1,900,000  | 1,133,792              |
| Multnomah & Clackamas Counties School District No. 10JT Gresham-Barlow, 0.00%, 06/15/2039 <sup>(b)</sup> | 9,500,000  | 5,274,805              |
| Salem-Keizer School District No. 24J   |            |                        |
| 0.00%, 06/15/2039 <sup>(b)</sup>   | 3,000,000  | 1,705,944              |
| 0.00%, 06/15/2040 <sup>(b)</sup>   | 12,395,000 | 6,576,802              |
| State of Oregon, 5.38%, 08/01/2039   | 3,870,000  | 4,007,926              |
| Tri-County Metropolitan Transportation District of Oregon, 2.86%, 09/01/2041                             | 750,000    | 604,270                |
|  |            | <hr/> 19,303,539 <hr/> |

#### **Pennsylvania - 1.1%**

|  |            |                         |
|--|------------|-------------------------|
| Berks County Industrial Development Authority, 4.45%, 05/15/2027                           | 545,000    | 544,214                 |
| Commonwealth Financing Authority, 3.53%, 06/01/2042  | 4,775,000  | 4,109,182               |
| Montgomery County Industrial Development Authority, 3.15%, 11/15/2028                      | 10,000,000 | 9,348,628               |
| Pennsylvania Economic Development Financing Authority                                      |            |                         |
| 6.53%, 06/15/2039  | 6,500,000  | 7,211,712               |
| 3.14%, 06/15/2042  | 7,645,000  | 6,150,543               |
| Pennsylvania Turnpike Commission   |            |                         |
| 6.11%, 12/01/2039  | 37,990,000 | 41,382,952              |
| 3.00%, 12/01/2042  | 9,830,000  | 8,242,433               |
| 5.51%, 12/01/2045  | 1,535,000  | 1,520,158               |
| 5.56%, 12/01/2049  | 13,490,000 | 13,325,237              |
| Union County Hospital Authority, 4.40%, 08/01/2028   | 665,000    | 668,159                 |
| University of Pittsburgh-of the Commonwealth System of Higher Education, 3.56%, 09/15/2119 | 31,069,000 | 20,083,514              |
|  |            | <hr/> 112,586,732 <hr/> |

#### **Puerto Rico - 0.1%**

|  |           |                        |
|--|-----------|------------------------|
| GDB Debt Recovery Authority of Puerto Rico, 7.50%, 08/20/2040                    | 6,813,584 | 6,633,357              |
| Puerto Rico Highway & Transportation Authority, 0.00%, 07/01/2026 <sup>(b)</sup> | 7,000,000 | 6,702,500              |
|  |           | <hr/> 13,335,857 <hr/> |

#### **Rhode Island - 0.0%<sup>(a)</sup>**

|  |           |           |
|--|-----------|-----------|
| State of Rhode Island, 2.25%, 08/01/2041 | 1,550,000 | 1,152,537 |
|--|-----------|-----------|

#### **South Carolina - 0.1%**

|  |            |                        |
|--|------------|------------------------|
| South Carolina Public Service Authority, 6.45%, 01/01/2050 | 11,175,000 | 12,305,083             |
|  |            | <hr/> 12,305,083 <hr/> |

#### **Tennessee - 0.7%**

|   |            |            |
|---|------------|------------|
| County of Putnam, TN  |            |            |
| 2.00%, 04/01/2038   | 4,115,000  | 3,304,516  |
| 2.00%, 04/01/2039   | 4,195,000  | 3,284,355  |
| 2.13%, 04/01/2041   | 4,360,000  | 3,232,059  |
| Metropolitan Government Nashville & Davidson County Sports Authority, 5.60%, 07/01/2056             | 13,200,000 | 13,655,734 |
| Metropolitan Government of Nashville & Davidson County, 1.75%, 01/01/2037                           | 34,350,000 | 27,407,240 |
| Metropolitan Government of Nashville & Davidson County, TN Water & Sewer Revenue, 6.69%, 07/01/2041 | 1,545,000  | 1,765,250  |
| New Memphis Arena Public Building Authority   |            |            |
| 0.00%, 04/01/2044 <sup>(b)</sup>  | 6,020,000  | 2,341,883  |
| 0.00%, 04/01/2045 <sup>(b)</sup>  | 6,000,000  | 2,201,515  |
| 0.00%, 04/01/2046 <sup>(b)</sup>  | 4,900,000  | 1,695,171  |

|  |            |                         |
|--|------------|-------------------------|
| Tennessee State School Bond Authority, 2.66%, 11/01/2045                                   | 11,710,000 | 8,264,865               |
|  |            | <hr/> 67,152,588 <hr/>  |
| <b>Texas - 4.1%</b>  |            |                         |
| Austin Independent School District   |            |                         |
| 1.88%, 08/01/2038  | 12,265,000 | 9,505,311               |
| 5.25%, 08/01/2043  | 5,000,000  | 5,537,119               |
| 5.25%, 08/01/2045  | 3,000,000  | 3,274,454               |
| Central Texas Regional Mobility Authority, 3.27%, 01/01/2045                               | 4,310,000  | 3,285,549               |
| City of Dallas, TX   |            |                         |
| 0.00%, 02/15/2032 <sup>(b)</sup>   | 15,000,000 | 11,523,528              |
| 0.00%, 02/15/2034 <sup>(b)</sup>   | 14,315,000 | 9,923,353               |
| City of Fort Worth, TX Drainage Utility System Revenue, 2.25%, 02/15/2044                  | 4,590,000  | 3,278,858               |
| City of Frisco, TX   |            |                         |
| 2.00%, 02/15/2039  | 4,835,000  | 3,810,057               |
| 2.00%, 02/15/2040  | 4,925,000  | 3,722,308               |
| City of Houston, TX  |            |                         |
| 6.29%, 03/01/2032  | 655,000    | 700,058                 |
| 5.54%, 03/01/2037  | 7,100,000  | 7,608,027               |
| City of Irving, TX, 7.38%, 08/15/2044  | 3,500,000  | 3,501,560               |
| City of San Antonio, TX Electric & Gas Systems Revenue                                     |            |                         |
| 5.99%, 02/01/2039  | 25,134,000 | 27,183,233              |
| 5.72%, 02/01/2041  | 22,345,000 | 22,503,395              |
| Colony Economic Development Corp., 7.25%, 10/01/2042                                       | 5,000,000  | 4,950,970               |
| County of Bexar, TX, 3.03%, 08/15/2041   | 5,515,000  | 4,392,614               |
| Dallas Area Rapid Transit  |            |                         |
| 2.82%, 12/01/2042  | 5,000,000  | 3,908,650               |
| 6.00%, 12/01/2044  | 17,335,000 | 18,165,790              |
| Dallas Convention Center Hotel Development Corp., 7.09%, 01/01/2042                        | 28,295,000 | 32,137,184              |
| Dallas County Hospital District, 5.62%, 08/15/2044   | 2,965,000  | 2,991,586               |
| Dallas Fort Worth International Airport  |            |                         |
| 3.09%, 11/01/2040  | 21,265,000 | 17,713,001              |
| 5.00%, 11/01/2042  | 1,225,000  | 1,216,342               |
| Downtown Dallas Development Authority, 0.00%, 08/15/2036 <sup>(b)</sup>                    | 6,730,000  | 4,045,847               |
| Elgin Independent School District, 3.00%, 08/01/2046                                       | 4,000,000  | 3,198,570               |
| Forney Independent School District   |            |                         |
| 2.50%, 08/15/2039  | 7,330,000  | 6,110,644               |
| 2.50%, 08/15/2040  | 7,300,000  | 5,947,267               |
| 2.50%, 08/15/2041  | 4,385,000  | 3,495,314               |
| Fort Bend Grand Parkway Toll Road Authority, 3.00%, 03/01/2039                             | 2,150,000  | 1,951,637               |
| Frenship Independent School District, 3.00%, 02/15/2046                                    | 7,000,000  | 5,543,072               |
| Godley Independent School District, 3.00%, 02/15/2046                                      | 15,460,000 | 12,303,360              |
| Grand Parkway Transportation Corp., 5.18%, 10/01/2042                                      | 8,825,000  | 9,055,129               |
| Humble Independent School District, 3.00%, 02/15/2041                                      | 4,500,000  | 3,964,698               |
| Metropolitan Transit Authority of Harris County Sales & Use Tax Revenue, 2.99%, 11/01/2041 | 36,610,000 | 29,221,384              |
| New Hope Cultural Education Facilities Corp., 4.00%, 08/01/2026 <sup>(f)</sup>             | 169,148    | 0                       |
| North Texas Tollway Authority  |            |                         |
| 8.41%, 02/01/2030  | 3,743,000  | 4,049,308               |
| 3.01%, 01/01/2043  | 1,000,000  | 773,113                 |
| 6.72%, 01/01/2049  | 33,890,000 | 38,358,708              |
| Port of Beaumont Industrial Development Authority, 4.10%, 01/01/2028 <sup>(e)</sup>        | 10,500,000 | 9,517,078               |
| Port of Beaumont Navigation District, 10.00%, 07/01/2026 <sup>(e)</sup>                    | 6,500,000  | 6,524,608               |
| Stafford Municipal School District, 3.08%, 08/15/2041                                      | 1,525,000  | 1,278,160               |
| State of Texas   |            |                         |
| 2.13%, 08/01/2037  | 3,430,000  | 2,872,156               |
| 5.52%, 04/01/2039  | 41,820,000 | 43,881,651              |
| Texas Public Finance Authority   |            |                         |
| 2.47%, 02/01/2040  | 1,100,000  | 830,918                 |
| 2.96%, 02/01/2041  | 1,455,000  | 1,166,912               |
| Texas Transportation Commission, 2.47%, 10/01/2044   | 5,000,000  | 3,507,094               |
| Texas Water Development Board, 3.00%, 10/15/2045   | 11,435,000 | 9,072,267               |
| Westwood Independent School District, 3.00%, 02/15/2047                                    | 3,565,000  | 2,824,654               |
|  |            | <hr/> 410,326,496 <hr/> |
| <b>Utah - 0.1%</b>   |            |                         |
| City of Ogden City, UT Sewer & Water Revenue, 3.00%, 06/15/2045                            | 3,100,000  | 2,438,631               |

|   |            |                      |
|---|------------|----------------------|
| County of Salt Lake, UT Convention Hotel Revenue, 5.75%, 10/01/2047 <sup>(e)</sup>                  | 5,000,000  | 4,433,047            |
|   |            | <u>6,871,678</u>     |
| <b>Virginia - 0.5%</b>  |            |                      |
| Hampton Roads Sanitation District, 2.78%, 02/01/2039  | 1,300,000  | 1,059,203            |
| University of Virginia  |            |                      |
| 6.20%, 09/01/2039   | 10,045,000 | 11,298,457           |
| 4.18%, 09/01/2117   | 26,130,000 | 20,050,722           |
| 3.23%, 09/01/2119   | 27,950,000 | 16,476,536           |
| Virginia Housing Development Authority  |            |                      |
| 3.90%, 04/01/2042   | 3,155,000  | 2,692,707            |
| 2.96%, 09/01/2045   | 1,205,000  | 874,645              |
|   |            | <u>52,452,270</u>    |
| <b>Washington - 1.4%</b>  |            |                      |
| Central Puget Sound Regional Transit Authority, 5.49%, 11/01/2039                                   | 38,190,000 | 39,917,277           |
| City of Tacoma, WA Water Revenue  |            |                      |
| 5.75%, 12/01/2039   | 20,000,000 | 21,173,304           |
| 5.62%, 12/01/2040   | 6,740,000  | 7,012,279            |
| Douglas County Public Utility District No. 1 Wells Hydroelectric Project Revenue, 5.50%, 09/01/2040 | 8,850,000  | 8,947,894            |
| Grant County Public Utility District No. 2 Priest Rapids Hydroelectric Project, 2.92%, 01/01/2040   | 2,500,000  | 2,084,769            |
| King County Housing Authority   |            |                      |
| 3.00%, 11/01/2039   | 3,600,000  | 3,218,311            |
| 3.00%, 06/01/2040   | 19,040,000 | 16,349,429           |
| 3.00%, 08/01/2040   | 5,725,000  | 4,924,757            |
| King County Public Hospital District No 4, 5.50%, 12/01/2035  | 1,000,000  | 1,005,135            |
| NJB Properties, 5.51%, 12/01/2036   | 6,580,000  | 6,993,812            |
| University of Washington  |            |                      |
| 6.06%, 07/01/2039   | 10,660,000 | 11,734,757           |
| 5.00%, 10/01/2040   | 6,305,000  | 6,284,839            |
| Washington Biomedical Research Facilities 3, 6.52%, 07/01/2042                                      | 5,220,000  | 5,754,371            |
| Washington State University, 7.40%, 04/01/2041  | 4,000,000  | 4,705,687            |
|   |            | <u>140,106,621</u>   |
| <b>Wisconsin - 0.2%</b>   |            |                      |
| County of Marathon, WI  |            |                      |
| 2.00%, 02/01/2037   | 2,380,000  | 1,913,474            |
| 2.00%, 02/01/2038   | 2,635,000  | 2,061,888            |
| 2.00%, 02/01/2039   | 2,565,000  | 1,940,105            |
| Milwaukee Redevelopment Authority, 0.00%, 04/01/2039 <sup>(b)</sup>                                 | 1,000,000  | 500,049              |
| Public Finance Authority  |            |                      |
| 7.50%, 06/01/2029 <sup>(c)</sup>  | 5,750,000  | 5,611,761            |
| 5.29%, 07/01/2029   | 5,000,000  | 5,069,500            |
| 4.15%, 05/15/2031   | 3,635,000  | 3,646,592            |
|   |            | <u>20,743,369</u>    |
| <b>TOTAL MUNICIPAL BONDS (Cost \$2,487,878,039)</b>   |            | <u>2,475,606,274</u> |
| <b>CORPORATE BONDS - 20.1%</b>  | <b>Par</b> | <b>Value</b>         |
| <b>Aerospace &amp; Defense - 0.2%</b>   |            |                      |
| Moog, Inc., 4.25%, 12/15/2027 <sup>(c)</sup>  | 10,393,000 | 10,341,057           |
| TransDigm, Inc.   |            |                      |
| 6.38%, 03/01/2029 <sup>(c)</sup>  | 500,000    | 515,608              |
| 6.63%, 03/01/2032 <sup>(c)</sup>  | 5,000,000  | 5,203,115            |
| 6.38%, 05/31/2033 <sup>(c)</sup>  | 2,500,000  | 2,568,740            |
| 6.25%, 01/31/2034 <sup>(c)</sup>  | 500,000    | 518,770              |
| 6.75%, 01/31/2034 <sup>(c)</sup>  | 750,000    | 784,132              |
|   |            | <u>19,931,422</u>    |
| <b>Automobile Components - 0.3%</b>   |            |                      |
| Aptiv Swiss Holdings Ltd., 5.15%, 09/13/2034  | 7,970,000  | 8,082,260            |
| Dana, Inc.  |            |                      |
| 5.63%, 06/15/2028   | 6,065,000  | 6,072,278            |
| 4.50%, 02/15/2032   | 4,208,000  | 4,130,692            |
| Garrett Motion Holdings, Inc., 7.75%, 05/31/2032 <sup>(c)</sup>                                     | 5,150,000  | 5,447,315            |
| Phinia, Inc., 6.63%, 10/15/2032 <sup>(c)</sup>  | 5,399,000  | 5,610,176            |
|   |            | <u>29,342,721</u>    |

**Automobiles - 0.1%**

|   |           |           |
|---|-----------|-----------|
| Thor Industries, Inc., 4.00%, 10/15/2029 <sup>(c)</sup> | 8,850,000 | 8,480,982 |
|---|-----------|-----------|

**Banks - 4.1%**

|   |            |             |
|---|------------|-------------|
| Atlantic Union Bankshares Corp., 2.88% to 12/15/2026 then 3 mo. Term SOFR + 1.86%, 12/15/2031                 | 5,000,000  | 4,532,805   |
| Australia & New Zealand Banking Group Ltd.<br>6.74%, 12/08/2032 <sup>(c)</sup>                                | 7,000,000  | 7,790,312   |
| 5.20% to 09/30/2034 then 1 yr. CMT Rate + 1.47%, 09/30/2035 <sup>(c)</sup>                                    | 5,000,000  | 5,060,536   |
| Bank of America Corp., 5.74% to 02/12/2035 then SOFR + 1.70%, 02/12/2036                                      | 4,500,000  | 4,731,473   |
| Bank of Montreal, 3.09% to 01/10/2032 then 5 yr. CMT Rate + 1.40%, 01/10/2037                                 | 15,000,000 | 13,497,435  |
| Bank OZK, 2.75% to 10/01/2026 then 3 mo. Term SOFR + 2.09%, 10/01/2031  | 14,675,000 | 13,843,074  |
| Barclays PLC, 6.13% to 06/15/2026 then 5 yr. CMT Rate + 5.87%, Perpetual                                      | 20,050,000 | 20,080,155  |
| BOKF NA, 6.11% to 11/06/2035 then 5 yr. CMT Rate + 2.00%, 11/06/2040  | 5,750,000  | 5,861,014   |
| BPCE SA, 6.51% to 01/18/2034 then SOFR + 2.79%, 01/18/2035 <sup>(c)</sup>                                     | 10,471,000 | 11,207,390  |
| Byline Bancorp, Inc., 6.88% to 08/15/2030 then 3 mo. Term SOFR + 3.22%, 08/15/2035 <sup>(c)</sup>             | 6,500,000  | 6,685,544   |
| CNB Financial Corp., 3.25% to 06/15/2026 then 3 mo. Term SOFR + 2.58%, 06/15/2031 <sup>(c)</sup>              | 3,000,000  | 2,882,078   |
| Commonwealth Bank of Australia<br>5.84%, 03/13/2034 <sup>(c)</sup>  | 5,000,000  | 5,303,234   |
| 5.93% to 03/14/2045 then 1 yr. CMT Rate + 1.32%, 03/14/2046 <sup>(c)</sup>                                    | 5,000,000  | 5,193,741   |
| Deutsche Bank AG, 7.08% to 02/10/2033 then SOFR + 3.65%, 02/10/2034   | 3,000,000  | 3,300,765   |
| Equity Bancshares, Inc., 7.13% to 08/01/2030 then SOFR + 3.49%, 08/01/2035                                    | 4,000,000  | 4,104,132   |
| Fifth Third Bancorp, 8.25%, 03/01/2038  | 10,000,000 | 12,395,245  |
| First Security Corp., 5.00% to 06/15/2027 then 3 mo. Term SOFR + 2.52%, 06/15/2032                            | 5,000,000  | 4,817,039   |
| First Citizens BancShares, Inc./NC, 6.25% to 03/12/2035 then 5 yr. CMT Rate + 1.97%, 03/12/2040               | 14,766,000 | 15,112,115  |
| First Financial Bancorp, 6.38% to 12/01/2030 then 3 mo. Term SOFR + 3.00%, 12/01/2035                         | 12,150,000 | 12,280,005  |
| First Financial Bancorp., 8.96% (3 mo. Term SOFR + 5.09%), 05/15/2030   | 10,500,000 | 10,485,310  |
| First Interstate BancSystem, Inc., 7.63% to 06/15/2030 then 3 mo. Term SOFR + 3.98%, 06/15/2035               | 5,000,000  | 5,237,500   |
| First Mid Bancshares, Inc., 7.71% (3 mo. Term SOFR + 3.83%), 10/15/2030                                       | 3,905,000  | 3,869,519   |
| First National of Nebraska, Inc., 7.25% to 06/15/2030 then 3 mo. Term SOFR + 3.61%, 06/15/2035 <sup>(c)</sup> | 15,550,000 | 16,192,958  |
| FNB Corp./PA, 5.72% to 12/11/2029 then SOFR + 1.93%, 12/11/2030   | 7,850,000  | 8,029,329   |
| Hilltop Holdings, Inc., 6.13% to 05/15/2030 then 3 mo. Term SOFR + 5.80%, 05/15/2035                          | 11,750,000 | 11,573,750  |
| Home BancShares, Inc., 3.13% to 01/30/2027 then 3 mo. Term SOFR + 1.82%, 01/30/2032                           | 18,436,000 | 16,867,715  |
| Huntington Bancshares, Inc., 6.14% to 11/18/2034 then 5 yr. CMT Rate + 1.70%, 11/18/2039                      | 1,000,000  | 1,043,681   |
| Independent Bank Corp., 7.25% to 04/01/2030 then 3 mo. Term SOFR + 3.53%, 04/01/2035                          | 11,500,000 | 12,045,851  |
| JPMorgan Chase & Co.<br>6.25% to 10/23/2033 then SOFR + 1.81%, 10/23/2034                                     | 10,000,000 | 11,076,091  |
| 5.34% to 01/23/2034 then SOFR + 1.62%, 01/23/2035   | 3,000,000  | 3,139,438   |
| Mercantile Bank Corp., 3.25% to 01/30/2027 then 3 mo. Term SOFR + 2.12%, 01/30/2032                           | 7,000,000  | 6,601,111   |
| National Australia Bank Ltd., 3.35% to 01/12/2032 then 5 yr. CMT Rate + 1.70%, 01/12/2037 <sup>(c)</sup>      | 9,500,000  | 8,750,714   |
| NatWest Group PLC, 6.48% to 06/01/2029 then 5 yr. CMT Rate + 2.20%, 06/01/2034                                | 1,000,000  | 1,051,301   |
| Nicolet Bankshares, Inc., 3.13% to 07/15/2026 then 3 mo. Term SOFR + 2.38%, 07/15/2031                        | 4,000,000  | 3,765,868   |
| Old National Bank/Evansville IN, 5.88%, 09/29/2026  | 7,515,000  | 7,564,836   |
| PNC Financial Services Group, Inc., 5.68% to 01/22/2034 then SOFR + 1.90%, 01/22/2035                         | 5,000,000  | 5,297,064   |
| Regions Bank, 6.45%, 06/26/2037   | 15,677,000 | 17,145,236  |
| Renasant Corp.<br>3.00% to 12/01/2026 then 3 mo. Term SOFR + 1.91%, 12/01/2031                                | 8,030,000  | 7,487,975   |
| 4.50% to 09/15/2030 then 3 mo. Term SOFR + 4.03%, 09/15/2035  | 9,900,000  | 9,243,761   |
| Simmons First National Corp., 6.25% to 10/01/2030 then 3 mo. Term SOFR + 3.02%, 10/01/2035                    | 10,000,000 | 10,145,400  |
| Southside Bancshares, Inc.<br>7.53% (3 mo. Term SOFR + 3.66%), 11/15/2030                                     | 5,000,000  | 4,953,717   |
| 7.00% to 08/15/2030 then 3 mo. Term SOFR + 3.57%, 08/15/2035  | 7,900,000  | 8,105,303   |
| SouthState Corp., 7.00% to 06/13/2030 then SOFR + 3.19%, 06/13/2035   | 10,500,000 | 11,052,910  |
| Synovus Financial Corp., 7.54% to 02/07/2029 then 5 yr. Mid Swap Rate USD + 3.38%, 02/07/2029                 | 4,000,000  | 4,184,860   |
| Texas Capital Bancshares, Inc., 4.00% to 05/06/2026 then 5 yr. CMT Rate + 3.15%, 05/06/2031                   | 10,942,000 | 10,781,444  |
| Texas Capital Bank, 5.25%, 01/31/2026   | 5,250,000  | 5,250,231   |
| Towne Bank, 3.13% to 02/15/2027 then 3 mo. Term SOFR + 1.68%, 02/15/2032                                      | 4,750,000  | 4,310,673   |
| Trustmark Corp.<br>3.63% to 12/01/2025 then 3 mo. Term SOFR + 3.39%, 12/01/2030                               | 6,500,000  | 6,500,000   |
| 6.00% to 12/01/2030 then 3 mo. Term SOFR + 2.60%, 12/01/2035  | 15,000,000 | 15,055,147  |
| Wells Fargo & Co., 4.89% to 09/15/2035 then SOFR + 1.34%, 09/15/2036  | 2,000,000  | 2,017,965   |
| Wintrust Financial Corp., 4.85%, 06/06/2029   | 7,200,000  | 7,154,900   |
| WSFS Financial Corp., 2.75% to 12/15/2025 then 3 mo. Term SOFR + 2.49%, 12/15/2030                            | 5,470,000  | 5,465,898   |
|   |            | 420,125,548 |

**Beverages - 0.2%**

|                                  |            |            |
|----------------------------------|------------|------------|
| Coca-Cola Co., 5.40%, 05/13/2064 | 15,000,000 | 14,996,978 |
|----------------------------------|------------|------------|



**Biotechnology - 0.2%**

AbbVie, Inc.

4.40%, 11/06/2042

11,398,000

10,360,771

5.50%, 03/15/2064

8,000,000

7,980,089

Gilead Sciences, Inc., 4.80%, 04/01/2044

3,000,000

2,813,472

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21,154,332

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**Broadline Retail - 0.3%**

Amazon.com, Inc.

3.25%, 05/12/2061

11,310,000

7,497,080

5.55%, 11/20/2065

25,000,000

25,137,136

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32,634,216

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**Building Products - 0.3%**

Builders FirstSource, Inc.

5.00%, 03/01/2030 <sup>(c)</sup>

11,250,000

11,212,453

4.25%, 02/01/2032 <sup>(c)</sup>

7,800,000

7,419,957

6.75%, 05/15/2035 <sup>(c)</sup>

1,850,000

1,953,494

Masterbrand, Inc., 7.00%, 07/15/2032 <sup>(c)</sup>

3,000,000

3,098,685

Standard Building Solutions, Inc., 6.25%, 08/01/2033 <sup>(c)</sup>

3,750,000

3,848,944

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27,533,533

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**Capital Markets - 0.3%**

Ares Capital Corp.

3.20%, 11/15/2031

14,773,000

13,091,495

5.80%, 03/08/2032

7,250,000

7,334,732

Brookfield Corp., 7.38%, 03/01/2033

3,000,000

3,479,136

MSCI, Inc., 3.63%, 11/01/2031 <sup>(c)</sup>

9,567,000

9,033,652

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32,939,015

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**Chemicals - 0.1%**Avient Corp., 6.25%, 11/01/2031 <sup>(c)</sup>

8,122,000

8,296,477

**Commercial Services & Supplies - 0.1%**ADT Security Corp., 5.88%, 10/15/2033 <sup>(c)</sup>

3,900,000

3,968,075

Central Storage Safety Project Trust, 4.82%, 02/01/2038 <sup>(c)</sup>

5,145,280

4,965,308

Cimpress PLC, 7.38%, 09/15/2032 <sup>(c)</sup>

2,500,000

2,553,330

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11,486,713

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**Communications Equipment - 0.0%<sup>(a)</sup>**

Cisco Systems, Inc., 5.35%, 02/26/2064

3,000,000

2,919,342

**Construction Materials - 0.0%<sup>(a)</sup>**

Quikrete Holdings, Inc.

6.38%, 03/01/2032 <sup>(c)</sup>

2,000,000

2,078,440

6.75%, 03/01/2033 <sup>(c)</sup>

1,500,000

1,563,161

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3,641,601

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**Consumer Finance - 0.8%**

Ally Financial, Inc.

6.70%, 02/14/2033

16,294,000

17,069,309

6.65% to 01/17/2035 then 5 yr. CMT Rate + 2.45%, 01/17/2040

2,000,000

2,010,838

Credit Acceptance Corp., 6.63%, 03/15/2030 <sup>(c)</sup>

7,821,000

7,778,810

Ford Motor Credit Co., LLC

7.35%, 03/06/2030

7,324,000

7,863,362

7.12%, 11/07/2033

10,250,000

11,051,265

General Motors Financial Co., Inc.

5.95%, 04/04/2034

3,750,000

3,948,513

5.45%, 09/06/2034

7,000,000

7,138,791

OneMain Finance Corp.

3.88%, 09/15/2028

2,645,000

2,568,949

6.63%, 05/15/2029

9,500,000

9,842,190

5.38%, 11/15/2029

8,853,000

8,846,451

6.13%, 05/15/2030

1,500,000

1,525,334

6.50%, 03/15/2033

5,000,000

5,028,300

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84,672,112

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**Containers & Packaging - 0.4%**

|  |            |                   |
|--|------------|-------------------|
| Ball Corp., 5.50%, 09/15/2033  | 4,100,000  | 4,180,094         |
| Berry Global, Inc., 5.65%, 01/15/2034                                  | 16,102,000 | 16,890,314        |
| Graphic Packaging International, LLC, 3.75%, 02/01/2030 <sup>(c)</sup> | 14,683,000 | 13,917,646        |
| Sealed Air Corp., 5.00%, 04/15/2029 <sup>(c)</sup>                     | 1,849,000  | 1,863,300         |
|  |            | <u>36,851,354</u> |

**Distributors - 0.0%<sup>(a)</sup>**

|                                      |           |                  |
|--------------------------------------|-----------|------------------|
| Genuine Parts Co., 2.75%, 02/01/2032 | 5,000,000 | <u>4,434,388</u> |
|--------------------------------------|-----------|------------------|

**Diversified Consumer Services - 2.2%**

|   |            |                    |
|---|------------|--------------------|
| California Institute of Technology  |            |                    |
| 4.70%, 11/01/2111   | 16,053,000 | 13,197,822         |
| 4.28%, 09/01/2116   | 3,800,000  | 2,799,781          |
| 3.65%, 09/01/2119   | 8,908,000  | 5,844,887          |
| Case Western Reserve University, 5.41%, 06/01/2122  | 18,780,000 | 17,822,229         |
| Claremont Mckenna College, 3.78%, 01/01/2122  | 16,026,000 | 10,759,938         |
| Massachusetts Institute of Technology   |            |                    |
| 7.25%, 11/02/2096   | 2,750,000  | 3,588,920          |
| 5.60%, 07/01/2111   | 18,680,000 | 19,108,497         |
| 4.68%, 07/01/2114   | 22,861,000 | 19,583,268         |
| 3.89%, 07/01/2116   | 27,233,000 | 19,466,257         |
| Nature Conservancy  |            |                    |
| 1.71%, 07/01/2031   | 1,250,000  | 1,068,497          |
| 1.81%, 07/01/2032   | 1,150,000  | 962,775            |
| 1.86%, 07/01/2033   | 532,000    | 432,405            |
| Prime Security Services Borrower, LLC   |            |                    |
| 5.75%, 04/15/2026 <sup>(c)</sup>  | 807,000    | 810,164            |
| 3.38%, 08/31/2027 <sup>(c)</sup>  | 8,670,000  | 8,474,250          |
| Service Corp. International, 4.00%, 05/15/2031  | 9,144,000  | 8,738,128          |
| Trustees of the University of Pennsylvania  |            |                    |
| 4.67%, 09/01/2112   | 16,424,000 | 13,920,845         |
| 3.61%, 02/15/2119   | 27,778,000 | 18,139,916         |
| United Jewish Appeal-Federation of Jewish Philanthropies of New York, Inc., 2.15%, 02/01/2031 | 4,565,000  | 4,163,866          |
| University of Southern California   |            |                    |
| 5.25%, 10/01/2111   | 21,972,000 | 21,259,909         |
| 3.23%, 10/01/2120   | 19,679,000 | 11,740,280         |
| Washington University, 4.35%, 04/15/2122  | 25,246,000 | 19,574,290         |
| YMCA Greater New York - 2025, 2.30%, 08/01/2026   | 2,895,000  | 2,848,317          |
| YMCA of Greater New York, 2.30%, 08/01/2026   | 2,835,000  | 2,793,844          |
|   |            | <u>227,099,085</u> |

**Diversified REITs - 0.1%**

|                                  |           |                  |
|----------------------------------|-----------|------------------|
| Global Net Lease, Inc.           |           |                  |
| 3.75%, 12/15/2027 <sup>(c)</sup> | 1,650,000 | 1,602,740        |
| 4.50%, 09/30/2028 <sup>(c)</sup> | 5,000,000 | 4,877,959        |
|                                  |           | <u>6,480,699</u> |

**Diversified Telecommunication Services - 0.2%**

|   |            |                   |
|---|------------|-------------------|
| AT&T, Inc., 5.55%, 11/01/2045                   | 5,000,000  | 4,916,121         |
| Verizon Communications, Inc., 5.75%, 11/30/2045 | 10,000,000 | 10,092,480        |
|   |            | <u>15,008,601</u> |

**Electric Utilities - 0.5%**

|   |            |                   |
|---|------------|-------------------|
| Brazos Securitization LLC, 5.41%, 09/01/2050 <sup>(c)</sup>                             | 9,700,000  | 9,489,697         |
| Denton County Electric Cooperative, Inc., Series 2022, 5.32%, 02/15/2048 <sup>(c)</sup> | 17,000,000 | 16,918,186        |
| PG&E Recovery Funding LLC, 5.53%, 06/01/2049  | 20,000,000 | 20,497,424        |
| SCE Recovery Funding LLC, 5.54%, 09/15/2050   | 4,000,000  | 4,077,351         |
|   |            | <u>50,982,658</u> |

**Electrical Equipment - 0.3%**

|   |            |            |
|---|------------|------------|
| Regal Rexnord Corp.                                       |            |            |
| 6.30%, 02/15/2030   | 1,906,000  | 2,025,625  |
| 6.40%, 04/15/2033   | 5,850,000  | 6,312,440  |
| Sensata Technologies BV, 4.00%, 04/15/2029 <sup>(c)</sup> | 6,427,000  | 6,282,007  |
| Sensata Technologies, Inc.                                |            |            |
| 4.38%, 02/15/2030 <sup>(c)</sup>                          | 10,338,000 | 10,104,847 |

|  |            |                   |
|--|------------|-------------------|
| 3.75%, 02/15/2031 <sup>(c)</sup>   | 2,955,000  | 2,767,399         |
| 6.63%, 07/15/2032 <sup>(c)</sup>   | 3,500,000  | 3,662,428         |
|  |            | <hr/> 31,154,746  |
| <b>Electronic Equipment, Instruments &amp; Components - 0.3%</b>                                   |            |                   |
| CDW Finance Corp., 5.55%, 08/22/2034   | 8,087,000  | 8,324,179         |
| Corning, Inc., 5.75%, 08/15/2040   | 18,803,000 | 19,745,577        |
|  |            | <hr/> 28,069,756  |
| <b>Financial Services - 0.4%</b>   |            |                   |
| American AgCredit Corp., 5.25% to 06/15/2026 then 5 yr. CMT Rate + 4.50%, Perpetual <sup>(c)</sup> | 6,500,000  | 6,356,708         |
| American AGCredit FLCA, 3.38% to 06/15/2031 then SOFR + 2.12%, 06/15/2036 <sup>(c)</sup>           | 10,000,000 | 8,389,461         |
| Compeer Financial ACA, 7.88% to 02/15/2031 then 5 yr. CMT Rate + 4.16%, Perpetual <sup>(c)</sup>   | 8,625,000  | 8,682,467         |
| Compeer Financial FLCA   |            |                   |
| 2.75% to 06/01/2026 then 3 mo. Term SOFR + 2.03%, 06/01/2031 <sup>(c)</sup>                        | 5,000,000  | 4,849,903         |
| 3.38% to 06/01/2031 then SOFR + 1.97%, 06/01/2036 <sup>(c)</sup>                                   | 4,750,000  | 3,856,910         |
| Global Payments, Inc., 5.55%, 11/15/2035   | 5,250,000  | 5,248,537         |
|  |            | <hr/> 37,383,986  |
| <b>Food Products - 0.2%</b>  |            |                   |
| Mars, Inc.   |            |                   |
| 2.38%, 07/16/2040 <sup>(c)</sup>   | 4,960,000  | 3,622,454         |
| 5.65%, 05/01/2045 <sup>(c)</sup>   | 4,000,000  | 4,095,301         |
| 5.80%, 05/01/2065 <sup>(c)</sup>   | 10,830,000 | 11,129,601        |
| Post Holdings, Inc., 6.25%, 10/15/2034 <sup>(c)</sup>  | 1,000,000  | 1,018,142         |
|  |            | <hr/> 19,865,498  |
| <b>Ground Transportation - 0.2%</b>  |            |                   |
| ERAC USA Finance, LLC, 7.00%, 10/15/2037 <sup>(c)</sup>  | 18,952,000 | 22,180,608        |
| <b>Healthcare Equipment &amp; Supplies - 0.0%<sup>(a)</sup></b>                                    |            |                   |
| Teleflex, Inc., 4.25%, 06/01/2028 <sup>(c)</sup>   | 2,800,000  | 2,764,292         |
| <b>Healthcare Providers &amp; Services - 1.7%</b>  |            |                   |
| Baptist Health South Florida, Inc., 4.34%, 11/15/2041  | 14,760,000 | 13,120,296        |
| Centene Corp.  |            |                   |
| 4.63%, 12/15/2029  | 4,000,000  | 3,870,181         |
| 3.38%, 02/15/2030  | 6,950,000  | 6,393,561         |
| 3.00%, 10/15/2030  | 11,090,000 | 9,903,536         |
| 2.50%, 03/01/2031  | 11,000,000 | 9,490,938         |
| Cleveland Clinic Foundation, 4.86%, 01/01/2114   | 21,636,000 | 19,015,642        |
| CommonSpirit Health, 5.58%, 09/01/2045   | 7,000,000  | 6,960,696         |
| Dignity Health, 5.27%, 11/01/2064  | 10,000,000 | 9,214,847         |
| Hackensack Meridian Health, Inc., 2.68%, 09/01/2041  | 14,920,000 | 10,970,542        |
| HCA, Inc., 5.45%, 09/15/2034   | 2,000,000  | 2,076,709         |
| Kaiser Foundation Hospitals, 4.15%, 05/01/2047   | 10,000,000 | 8,495,664         |
| Molina Healthcare, Inc.  |            |                   |
| 4.38%, 06/15/2028 <sup>(c)</sup>   | 9,904,000  | 9,645,313         |
| 6.50%, 02/15/2031 <sup>(c)</sup>   | 5,000,000  | 5,113,821         |
| New York and Presbyterian Hospital   |            |                   |
| 4.76%, 08/01/2116  | 15,050,000 | 12,684,551        |
| 3.95%, 08/01/2119  | 5,000,000  | 3,549,919         |
| Orlando Health Obligated Group   |            |                   |
| 2.89%, 10/01/2035  | 1,000,000  | 875,215           |
| 5.48%, 10/01/2035  | 5,000,000  | 5,248,893         |
| Penn State Health, 3.81%, 11/01/2049   | 5,920,000  | 4,271,016         |
| Piedmont Healthcare, Inc., 2.72%, 01/01/2042   | 12,924,000 | 9,314,312         |
| Sutter Health, 3.16%, 08/15/2040   | 14,677,000 | 11,784,020        |
| Tenet Healthcare Corp., 6.00%, 11/15/2033 <sup>(c)</sup>   | 500,000    | 516,604           |
| Toledo Hospital, 6.02%, 11/15/2048   | 6,980,000  | 6,985,591         |
| UnitedHealth Group, Inc., 5.50%, 07/15/2044  | 5,000,000  | 5,042,208         |
|  |            | <hr/> 174,544,075 |
| <b>Hotel &amp; Resort REITs - 0.2%</b>   |            |                   |
| Host Hotels & Resorts LP   |            |                   |
| 5.70%, 06/15/2032  | 5,000,000  | 5,221,299         |
| 5.70%, 07/01/2034  | 2,000,000  | 2,073,278         |

|  |            |                   |
|--|------------|-------------------|
| 5.50%, 04/15/2035  | 8,000,000  | 8,139,427         |
|  |            | <u>15,434,004</u> |
| <b>Hotels, Restaurants &amp; Leisure - 0.7%</b>  |            |                   |
| Bloomin' Brands, Inc., 5.13%, 04/15/2029 <sup>(c)</sup>                                      | 7,650,000  | 6,864,640         |
| Choice Hotels International, Inc., 5.85%, 08/01/2034   | 12,250,000 | 12,596,925        |
| Hilton Grand Vacations Borrower LLC, Inc.<br>4.88%, 07/01/2031 <sup>(c)</sup>                | 1,950,000  | 1,807,841         |
| 6.63%, 01/15/2032 <sup>(c)</sup>   | 4,000,000  | 4,076,632         |
| Hyatt Hotels Corp., 5.75%, 03/30/2032  | 3,000,000  | 3,149,753         |
| Light & Wonder International, Inc., 6.25%, 10/01/2033 <sup>(c)</sup>                         | 1,500,000  | 1,510,155         |
| Marriott Ownership Resorts, Inc., 6.50%, 10/01/2033 <sup>(c)</sup>                           | 11,175,000 | 10,634,969        |
| Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp., 4.88%, 05/01/2029 <sup>(c)</sup> | 12,289,000 | 12,038,853        |
| Papa John's International, Inc., 3.88%, 09/15/2029 <sup>(c)</sup>                            | 4,374,000  | 4,221,132         |
| Station Casinos, LLC   |            |                   |
| 4.50%, 02/15/2028 <sup>(c)</sup>   | 4,818,000  | 4,771,280         |
| 4.63%, 12/01/2031 <sup>(c)</sup>   | 400,000    | 378,862           |
| 6.63%, 03/15/2032 <sup>(c)</sup>   | 4,500,000  | 4,611,677         |
| Wyndham Hotels & Resorts, Inc., 4.38%, 08/15/2028 <sup>(c)</sup>                             | 5,730,000  | 5,658,345         |
|  |            | <u>72,321,064</u> |
| <b>Household Durables - 0.7%</b>   |            |                   |
| Ashton Woods USA, LLC  |            |                   |
| 4.63%, 04/01/2030 <sup>(c)</sup>   | 8,100,000  | 7,675,234         |
| 6.88%, 08/01/2033 <sup>(c)</sup>   | 4,500,000  | 4,527,067         |
| Century Communities, Inc., 3.88%, 08/15/2029 <sup>(c)</sup>                                  | 8,646,000  | 8,234,285         |
| Installed Building Products, Inc., 5.75%, 02/01/2028 <sup>(c)</sup>                          | 8,113,000  | 8,156,356         |
| K Hovnanian Enterprises, Inc., 8.00%, 04/01/2031 <sup>(c)</sup>                              | 3,250,000  | 3,347,172         |
| KB Home, 4.80%, 11/15/2029   | 1,882,000  | 1,885,965         |
| M/I Homes, Inc.  |            |                   |
| 4.95%, 02/01/2028  | 4,763,000  | 4,753,218         |
| 3.95%, 02/15/2030  | 9,816,000  | 9,428,875         |
| Meritage Homes Corp., 5.65%, 03/15/2035  | 8,450,000  | 8,677,543         |
| Newell Brands, Inc.  |            |                   |
| 6.38%, 05/15/2030  | 2,616,000  | 2,520,446         |
| 6.63%, 05/15/2032  | 1,000,000  | 944,142           |
| Somnigroup International, Inc., 3.88%, 10/15/2031 <sup>(c)</sup>                             | 5,241,000  | 4,917,093         |
| Taylor Morrison Communities, Inc., 5.75%, 11/15/2032 <sup>(c)</sup>                          | 1,750,000  | 1,804,857         |
| TopBuild Corp., 5.63%, 01/31/2034 <sup>(c)</sup>   | 750,000    | 760,805           |
|  |            | <u>67,633,058</u> |
| <b>Interactive Media &amp; Services - 0.3%</b>   |            |                   |
| Alphabet, Inc.   |            |                   |
| 5.30%, 05/15/2065  | 6,000,000  | 5,904,414         |
| 5.70%, 11/15/2075  | 5,000,000  | 5,146,733         |
| Meta Platforms, Inc.   |            |                   |
| 5.50%, 11/15/2045  | 9,000,000  | 9,008,276         |
| 5.75%, 11/15/2065  | 10,000,000 | 9,965,333         |
|  |            | <u>30,024,756</u> |
| <b>IT Services - 0.1%</b>  |            |                   |
| ASGN, Inc., 4.63%, 05/15/2028 <sup>(c)</sup>   | 7,650,000  | 7,504,912         |
| <b>Life Sciences Tools &amp; Services - 0.3%</b>   |            |                   |
| Avantor Funding, Inc., 4.63%, 07/15/2028 <sup>(c)</sup>                                      | 2,900,000  | 2,874,930         |
| Charles River Laboratories International, Inc.   |            |                   |
| 3.75%, 03/15/2029 <sup>(c)</sup>   | 21,200,000 | 20,471,697        |
| 4.00%, 03/15/2031 <sup>(c)</sup>   | 250,000    | 236,721           |
| Icon Investments Six DAC, 6.00%, 05/08/2034  | 4,500,000  | 4,774,280         |
| IQVIA, Inc.  |            |                   |
| 5.00%, 10/15/2026 <sup>(c)</sup>   | 1,300,000  | 1,300,147         |
| 5.00%, 05/15/2027 <sup>(c)</sup>   | 3,000,000  | 3,001,894         |
| 6.25%, 06/01/2032 <sup>(c)</sup>   | 1,500,000  | 1,570,822         |
|  |            | <u>34,230,491</u> |
| <b>Machinery - 0.3%</b>  |            |                   |
| Allison Transmission, Inc.   |            |                   |

|  |            |                   |
|--|------------|-------------------|
| 4.75%, 10/01/2027 <sup>(c)</sup>   | 5,299,000  | 5,294,756         |
| 5.88%, 06/01/2029 <sup>(c)</sup>   | 1,750,000  | 1,780,081         |
| 3.75%, 01/30/2031 <sup>(c)</sup>   | 13,782,000 | 12,863,113        |
| 5.88%, 12/01/2033 <sup>(c)</sup>   | 2,250,000  | 2,271,914         |
| Wabash National Corp., 4.50%, 10/15/2028 <sup>(c)</sup>  | 6,333,000  | 5,804,776         |
|  |            | <u>28,014,640</u> |
| <b>Media - 0.3%</b>  |            |                   |
| CCO Holdings Capital Corp., 4.25%, 01/15/2034 <sup>(c)</sup>   | 6,750,000  | 5,726,078         |
| Charter Communications Operating, LLC  |            |                   |
| 5.85%, 12/01/2035  | 4,250,000  | 4,261,708         |
| 3.50%, 03/01/2042  | 11,138,000 | 7,822,647         |
| Sirius XM Radio LLC  |            |                   |
| 4.00%, 07/15/2028 <sup>(c)</sup>   | 4,771,000  | 4,654,793         |
| 3.88%, 09/01/2031 <sup>(c)</sup>   | 10,524,000 | 9,605,796         |
|  |            | <u>32,071,022</u> |
| <b>Mortgage Real Estate Investment Trusts (REITs) - 0.1%</b>   |            |                   |
| Arbor Realty SR, Inc., 5.00%, 12/30/2028 <sup>(c)</sup>  | 5,000,000  | 4,616,954         |
| Arbor Realty Trust, Inc., 4.50%, 03/15/2027 <sup>(c)</sup>   | 5,000,000  | 4,830,248         |
|  |            | <u>9,447,202</u>  |
| <b>Personal Care Products - 0.0%<sup>(a)</sup></b>   |            |                   |
| Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC, 5.60%, 01/15/2031 <sup>(c)</sup> | 2,250,000  | 2,266,646         |
| <b>Pharmaceuticals - 0.6%</b>  |            |                   |
| Amneal Pharmaceuticals LLC, 6.88%, 08/01/2032 <sup>(c)</sup>   | 1,200,000  | 1,269,032         |
| Bristol-Myers Squibb Co.   |            |                   |
| 4.13%, 06/15/2039  | 10,481,000 | 9,664,043         |
| 5.65%, 02/22/2064  | 15,500,000 | 15,649,111        |
| Eli Lilly & Co., 5.65%, 10/15/2065   | 10,000,000 | 10,357,502        |
| Pfizer Investment Enterprises Pte Ltd.   |            |                   |
| 5.11%, 05/19/2043  | 5,000,000  | 4,876,700         |
| 5.34%, 05/19/2063  | 3,000,000  | 2,849,149         |
| Wyeth, LLC, 5.95%, 04/01/2037  | 12,603,000 | 13,779,956        |
|  |            | <u>58,445,493</u> |
| <b>Professional Services - 0.7%</b>  |            |                   |
| Amentum Holdings, Inc., 7.25%, 08/01/2032 <sup>(c)</sup>   | 9,043,000  | 9,499,283         |
| Booz Allen Hamilton, Inc.  |            |                   |
| 5.95%, 08/04/2033  | 4,000,000  | 4,212,334         |
| 5.95%, 04/15/2035  | 23,000,000 | 23,924,567        |
| CACI International, Inc., 6.38%, 06/15/2033 <sup>(c)</sup>   | 2,750,000  | 2,870,323         |
| Science Applications International Corp.   |            |                   |
| 4.88%, 04/01/2028 <sup>(c)</sup>   | 27,078,000 | 26,914,755        |
| 5.88%, 11/01/2033 <sup>(c)</sup>   | 1,750,000  | 1,744,465         |
|  |            | <u>69,165,727</u> |
| <b>Real Estate Management &amp; Development - 0.1%</b>   |            |                   |
| Cushman & Wakefield US Borrower LLC, 6.75%, 05/15/2028 <sup>(c)</sup>                                      | 2,300,000  | 2,327,096         |
| MMH Master LLC, 6.75%, 02/01/2044 <sup>(c)</sup>   | 10,250,000 | 10,540,078        |
| Wildflower Improvement Association, 6.63%, 03/01/2031 <sup>(c)</sup>                                       | 2,047,183  | 2,028,087         |
|  |            | <u>14,895,261</u> |
| <b>Retail REITs - 0.2%</b>   |            |                   |
| Simon Property Group LP  |            |                   |
| 6.75%, 02/01/2040  | 8,902,000  | 10,369,448        |
| 4.75%, 03/15/2042  | 5,981,000  | 5,594,948         |
|  |            | <u>15,964,396</u> |
| <b>Semiconductors &amp; Semiconductor Equipment - 0.0%<sup>(a)</sup></b>                                   |            |                   |
| Amkor Technology, Inc., 5.88%, 10/01/2033 <sup>(c)</sup>   | 750,000    | 764,453           |
| <b>Software - 0.4%</b>   |            |                   |
| Microsoft Corp., 3.04%, 03/17/2062   | 9,000,000  | 5,837,264         |
| Open Text Corp.  |            |                   |
| 3.88%, 02/15/2028 <sup>(c)</sup>   | 8,825,000  | 8,615,180         |

|                                  |            |                   |
|----------------------------------|------------|-------------------|
| 3.88%, 12/01/2029 <sup>(e)</sup> | 6,680,000  | 6,341,806         |
| Oracle Corp.                     |            |                   |
| 6.50%, 04/15/2038                | 10,000,000 | 10,472,632        |
| 5.88%, 09/26/2045                | 12,250,000 | 11,557,875        |
|                                  |            | <u>42,824,757</u> |

#### Specialty Retail - 1.0%

|   |            |                    |
|---|------------|--------------------|
| Asbury Automotive Group, Inc.                               |            |                    |
| 4.75%, 03/01/2030   | 5,000,000  | 4,913,012          |
| 5.00%, 02/15/2032 <sup>(e)</sup>                            | 12,200,000 | 11,883,456         |
| AutoNation, Inc.  |            |                    |
| 3.85%, 03/01/2032   | 11,086,000 | 10,446,056         |
| 5.89%, 03/15/2035   | 9,000,000  | 9,400,096          |
| Group 1 Automotive, Inc., 4.00%, 08/15/2028 <sup>(e)</sup>  | 14,014,000 | 13,739,628         |
| Home Depot, Inc.  |            |                    |
| 3.30%, 04/15/2040   | 3,600,000  | 2,981,440          |
| 5.40%, 09/15/2040   | 11,497,000 | 12,007,729         |
| Ken Garff Automotive, LLC, 4.88%, 09/15/2028 <sup>(e)</sup> | 16,197,000 | 16,173,241         |
| Lithia Motors, Inc.   |            |                    |
| 3.88%, 06/01/2029 <sup>(e)</sup>                            | 8,772,000  | 8,459,008          |
| 4.38%, 01/15/2031 <sup>(e)</sup>                            | 7,000,000  | 6,723,627          |
| Penske Automotive Group, Inc., 3.75%, 06/15/2029            | 9,450,000  | 9,144,700          |
|   |            | <u>105,871,993</u> |

#### Technology Hardware, Storage & Peripherals - 0.3%

|   |            |                   |
|---|------------|-------------------|
| Dell International LLC / EMC Corp., 5.10%, 02/15/2036 | 3,500,000  | 3,496,668         |
| Dell International, LLC, 8.10%, 07/15/2036            | 18,910,000 | 23,071,181        |
|   |            | <u>26,567,849</u> |

#### Textiles, Apparel & Luxury Goods - 0.1%

|  |            |                   |
|--|------------|-------------------|
| Wolverine World Wide, Inc., 4.00%, 08/15/2029 <sup>(e)</sup> | 11,450,000 | <u>10,510,593</u> |
|--|------------|-------------------|

#### Trading Companies & Distributors - 0.2%

|   |           |                      |
|---|-----------|----------------------|
| Ashtead Capital, Inc.                                 |           |                      |
| 5.50%, 08/11/2032 <sup>(e)</sup>                      | 8,553,000 | 8,848,283            |
| 5.95%, 10/15/2033 <sup>(e)</sup>                      | 4,000,000 | 4,251,326            |
| Herc Holdings, Inc.                                   |           |                      |
| 6.63%, 06/15/2029 <sup>(e)</sup>                      | 2,000,000 | 2,075,652            |
| 7.00%, 06/15/2030 <sup>(e)</sup>                      | 1,000,000 | 1,050,532            |
| United Rentals North America, Inc., 3.75%, 01/15/2032 | 5,100,000 | 4,796,106            |
|   |           | <u>21,021,899</u>    |
| <b>TOTAL CORPORATE BONDS</b> (Cost \$2,015,249,285)   |           | <u>2,039,954,954</u> |

#### NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 15.4%

|  | Par         | Value      |
|--|-------------|------------|
| Arbor Multifamily Mortgage Securities Trust                        |             |            |
| Series 2021-MF2, Class C, 2.81%, 06/15/2054 <sup>(c)(e)</sup>      | 4,300,000   | 3,827,597  |
| Series 2021-MF3, Class B, 2.51%, 10/15/2054 <sup>(e)</sup>         | 2,000,000   | 1,755,518  |
| Series 2022-MF4, Class B, 3.39%, 02/15/2055 <sup>(c)(e)</sup>      | 10,302,000  | 9,346,794  |
| Series 2022-MF4, Class C, 3.39%, 02/15/2055 <sup>(c)(e)</sup>      | 1,000,000   | 891,716    |
| Series 2022-MF4, Class XD, 1.39%, 02/15/2055 <sup>(c)(e)(g)</sup>  | 19,700,000  | 1,348,577  |
| Arbor Realty Trust, Inc.   |             |            |
| Series 2020-MF1, Class AS, 3.06%, 05/15/2053 <sup>(c)(e)</sup>     | 4,650,000   | 4,364,893  |
| Series 2020-MF1, Class B, 3.72%, 05/15/2053 <sup>(c)(e)</sup>      | 4,500,000   | 4,290,989  |
| BANK   |             |            |
| Series 2017-BN4, Class A3, 3.36%, 05/15/2050                       | 9,946,550   | 9,855,164  |
| Series 2017-BN5, Class A4, 3.13%, 06/15/2060                       | 12,160,687  | 12,007,978 |
| Series 2018-BN10, Class D, 2.60%, 02/15/2061 <sup>(e)</sup>        | 2,000,000   | 1,720,416  |
| Series 2019-BN16, Class XA, 1.09%, 02/15/2052 <sup>(c)(g)</sup>    | 70,800,475  | 1,605,939  |
| Series 2019-BN17, Class XB, 0.71%, 04/15/2052 <sup>(c)(g)</sup>    | 123,653,000 | 2,195,966  |
| Series 2019-BN17, Class XD, 1.74%, 04/15/2052 <sup>(c)(e)(g)</sup> | 11,541,000  | 528,385    |
| Series 2019-BN19, Class A2, 2.93%, 08/15/2061                      | 1,939,197   | 1,855,284  |
| Series 2019-BN21, Class XD, 1.22%, 10/17/2052 <sup>(c)(e)(g)</sup> | 18,699,333  | 701,952    |
| Series 2019-BN23, Class B, 3.46%, 12/15/2052                       | 3,350,000   | 3,005,660  |
| Series 2019-BN23, Class C, 3.62%, 12/15/2052 <sup>(e)</sup>        | 8,713,000   | 7,559,966  |
| Series 2019-BN23, Class XB, 0.26%, 12/15/2052 <sup>(c)(g)</sup>    | 238,421,000 | 1,756,757  |
| Series 2019-BN24, Class XB, 0.30%, 11/15/2062 <sup>(c)(g)</sup>    | 174,693,000 | 1,493,014  |
| Series 2020-BN25, Class B, 3.04%, 01/15/2063 <sup>(e)</sup>        | 7,401,500   | 6,675,622  |

|  |             |            |
|--|-------------|------------|
| Series 2020-BN25, Class XA, 0.98%, 01/15/2063 <sup>(c)(g)</sup>    | 155,384,104 | 4,378,398  |
| Series 2020-BN26, Class A2, 2.04%, 03/15/2063                      | 4,140,858   | 3,933,745  |
| Series 2020-BN26, Class XB, 0.70%, 03/15/2063 <sup>(c)(g)</sup>    | 226,593,000 | 5,457,492  |
| Series 2020-BN28, Class B, 2.34%, 03/15/2063                       | 1,938,000   | 1,687,782  |
| Series 2020-BN28, Class XB, 1.09%, 03/15/2063 <sup>(c)(g)</sup>    | 29,969,467  | 1,256,722  |
| Series 2020-BN29, Class AS, 2.21%, 11/15/2053                      | 3,930,532   | 3,448,068  |
| Series 2020-BN29, Class B, 2.42%, 11/15/2053                       | 3,375,000   | 2,912,389  |
| Series 2020-BN29, Class C, 3.14%, 11/15/2053 <sup>(c)</sup>        | 9,270,000   | 7,773,157  |
| Series 2020-BN29, Class D, 2.50%, 11/15/2053 <sup>(c)</sup>        | 3,750,000   | 2,908,872  |
| Series 2020-BN29, Class XB, 0.73%, 11/15/2053 <sup>(c)(g)</sup>    | 132,417,000 | 3,790,715  |
| Series 2020-BN30, Class B, 2.45%, 12/15/2053 <sup>(c)</sup>        | 1,090,000   | 940,703    |
| Series 2020-BN30, Class C, 2.76%, 12/15/2053 <sup>(c)</sup>        | 5,450,000   | 4,564,848  |
| Series 2020-BN30, Class D, 2.50%, 12/15/2053 <sup>(c)(e)</sup>     | 9,150,000   | 7,214,618  |
| Series 2021-BN32, Class C, 3.37%, 04/15/2054 <sup>(c)</sup>        | 800,000     | 689,421    |
| Series 2021-BN32, Class D, 2.50%, 04/15/2054 <sup>(c)(e)</sup>     | 5,000,000   | 3,895,610  |
| Series 2021-BN32, Class XB, 0.35%, 04/15/2054 <sup>(c)(g)</sup>    | 152,569,000 | 1,880,627  |
| Series 2021-BN34, Class AS, 2.57%, 06/15/2063                      | 1,500,000   | 1,307,942  |
| Series 2021-BN34, Class B, 2.75%, 06/15/2063 <sup>(c)</sup>        | 8,000,000   | 6,766,792  |
| Series 2021-BN34, Class XA, 1.07%, 06/15/2063 <sup>(c)(g)</sup>    | 94,625,067  | 3,523,137  |
| Series 2021-BN35, Class B, 2.53%, 06/15/2064                       | 6,365,000   | 5,540,330  |
| Series 2021-BN35, Class C, 2.90%, 06/15/2064 <sup>(c)</sup>        | 8,755,000   | 7,505,385  |
| Series 2021-BN35, Class XA, 1.13%, 06/15/2064 <sup>(c)(g)</sup>    | 104,845,822 | 4,322,605  |
| Series 2021-BN38, Class XA, 0.91%, 12/15/2064 <sup>(c)(g)</sup>    | 40,007,062  | 1,592,969  |
| Series 2022-BN40, Class D, 2.50%, 03/15/2064 <sup>(c)</sup>        | 3,955,000   | 3,029,500  |
| Series 2023-BN45, Class XD, 2.52%, 02/15/2056 <sup>(c)(e)(g)</sup> | 22,611,000  | 3,062,280  |
| Series 2024-BN47, Class XA, 1.04%, 06/15/2057 <sup>(c)(g)</sup>    | 65,026,409  | 3,602,092  |
| Series 2024-BN47, Class XB, 0.61%, 06/15/2057 <sup>(c)(g)</sup>    | 220,695,000 | 6,596,750  |
| Series 2024-BN48, Class XB, 0.85%, 10/15/2057 <sup>(c)(g)</sup>    | 228,218,000 | 11,493,081 |
| Series 2025-BN49, Class AS, 6.03%, 03/15/2058 <sup>(c)</sup>       | 7,000,000   | 7,446,815  |
| Series 2025-BN49, Class ASB, 5.64%, 03/15/2058                     | 10,000,000  | 10,648,152 |
| Series 2025-BN49, Class XA, 0.83%, 03/15/2058 <sup>(c)(g)</sup>    | 149,849,460 | 7,047,360  |
| Series 2025-BN50, Class AS, 6.07%, 05/15/2068 <sup>(c)</sup>       | 6,976,000   | 7,443,151  |
| <b>BANK5</b>   |             |            |
| Series 2023-5YR3, Class A2, 6.26%, 09/15/2056                      | 9,989,830   | 10,411,082 |
| Series 2023-5YR3, Class B, 7.56%, 09/15/2056 <sup>(c)</sup>        | 7,790,000   | 8,215,170  |
| Series 2023-5YR4, Class AS, 7.27%, 12/15/2056 <sup>(c)</sup>       | 7,500,000   | 8,025,744  |
| Series 2024-5YR10, Class AS, 5.64%, 10/15/2057                     | 11,625,000  | 12,020,278 |
| Series 2024-5YR10, Class B, 6.14%, 10/15/2057 <sup>(c)</sup>       | 5,000,000   | 5,168,404  |
| Series 2024-5YR10, Class XA, 1.40%, 10/15/2057 <sup>(c)(g)</sup>   | 80,876,115  | 3,233,476  |
| Series 2024-5YR11, Class AS, 6.14%, 11/15/2057                     | 4,250,000   | 4,473,125  |
| Series 2024-5YR12, Class AS, 6.12%, 12/15/2057 <sup>(c)</sup>      | 11,045,000  | 11,627,719 |
| Series 2024-5YR6, Class XA, 0.97%, 05/15/2057 <sup>(c)(e)(g)</sup> | 112,636,292 | 2,665,527  |
| Series 2024-5YR7, Class AS, 6.49%, 06/15/2057 <sup>(c)</sup>       | 7,000,000   | 7,403,437  |
| Series 2024-5YR7, Class XA, 1.57%, 06/15/2057 <sup>(c)(g)</sup>    | 142,379,633 | 5,891,370  |
| Series 2024-5YR8, Class B, 6.91%, 08/15/2057 <sup>(c)</sup>        | 8,900,000   | 9,414,509  |
| Series 2024-5YR8, Class C, 7.00%, 08/15/2057 <sup>(c)</sup>        | 6,000,000   | 6,207,833  |
| Series 2024-5YR9, Class AS, 6.18%, 08/15/2057 <sup>(c)</sup>       | 11,200,000  | 11,762,807 |
| Series 2025-5YR13, Class AS, 6.10%, 01/15/2058 <sup>(c)</sup>      | 10,000,000  | 10,478,473 |
| Series 2025-5YR14, Class AS, 6.07%, 04/15/2058 <sup>(c)</sup>      | 7,000,000   | 7,360,046  |
| Series 2025-5YR14, Class XA, 1.20%, 04/15/2058 <sup>(c)(g)</sup>   | 66,571,071  | 2,576,241  |
| <b>BANK5 Trust</b>   |             |            |
| Series 2024-5YR8, Class D, 4.00%, 08/15/2057 <sup>(c)</sup>        | 1,000,000   | 912,424    |
| Series 2025-5YR14, Class D, 4.25%, 04/15/2058 <sup>(c)</sup>       | 3,600,000   | 3,258,477  |
| Series 2025-5YR15, Class XA, 1.44%, 07/15/2058 <sup>(c)(g)</sup>   | 41,982,292  | 2,094,488  |
| Series 2025-5YR16, Class XA, 1.28%, 08/15/2063 <sup>(c)(g)</sup>   | 74,304,549  | 3,367,839  |
| Series 2025-5YR17, Class B, 5.99%, 11/15/2058 <sup>(c)</sup>       | 4,000,000   | 4,149,506  |
| Series 2025-5YR17, Class XA, 1.40%, 11/15/2058 <sup>(c)(g)</sup>   | 130,975,785 | 6,580,001  |
| Series 2025-5YR18, Class AS, 5.47%, 12/15/2058                     | 5,000,000   | 5,162,830  |
| Series 2025-5YR18, Class B, 5.72%, 12/15/2058                      | 7,000,000   | 7,227,794  |
| Series 2025-5YR18, Class XA, 1.05%, 12/15/2058 <sup>(c)(g)</sup>   | 75,000,000  | 3,437,550  |
| <b>BBCMS Trust</b>   |             |            |
| Series 2020-C6, Class XA, 1.13%, 02/15/2053 <sup>(c)(g)</sup>      | 87,309,974  | 2,992,156  |
| Series 2020-C6, Class XB, 0.76%, 02/15/2053 <sup>(c)(g)</sup>      | 59,000,000  | 1,569,589  |
| Series 2020-C7, Class XA, 1.70%, 04/15/2053 <sup>(c)(g)</sup>      | 21,104,040  | 936,369    |
| Series 2020-C7, Class XB, 1.08%, 04/15/2053 <sup>(c)(g)</sup>      | 17,140,000  | 671,888    |
| Series 2021-C10, Class XA, 1.33%, 07/15/2054 <sup>(c)(g)</sup>     | 71,252,706  | 3,508,583  |
| Series 2021-C10, Class XB, 1.13%, 07/15/2054 <sup>(c)(g)</sup>     | 74,931,500  | 3,636,770  |
| Series 2021-C11, Class XB, 1.07%, 09/15/2054 <sup>(c)(g)</sup>     | 29,540,000  | 1,470,321  |

|  |             |            |
|--|-------------|------------|
| Series 2021-C12, Class B, 2.76%, 11/15/2054                        | 9,000,000   | 7,598,798  |
| Series 2021-C12, Class XA, 1.04%, 11/15/2054 <sup>(c)(g)</sup>     | 98,635,213  | 3,825,567  |
| Series 2021-C12, Class XB, 0.70%, 11/15/2054 <sup>(c)(g)</sup>     | 59,992,000  | 1,986,185  |
| Series 2021-C9, Class AS, 2.53%, 02/15/2054                        | 8,500,000   | 7,575,936  |
| Series 2021-C9, Class XB, 1.11%, 02/15/2054 <sup>(c)(g)</sup>      | 68,467,000  | 3,054,758  |
| Series 2022-C14, Class XA, 0.81%, 02/15/2055 <sup>(c)(g)</sup>     | 96,529,302  | 3,077,451  |
| Series 2022-C14, Class XB, 0.37%, 02/15/2055 <sup>(c)(g)</sup>     | 166,823,000 | 3,324,832  |
| Series 2022-C15, Class XD, 1.45%, 04/15/2055 <sup>(c)(c)(g)</sup>  | 25,000,000  | 1,953,212  |
| Series 2022-C17, Class XA, 1.32%, 09/15/2055 <sup>(c)(g)</sup>     | 64,813,947  | 4,070,945  |
| Series 2022-C17, Class XB, 0.66%, 09/15/2055 <sup>(c)(g)</sup>     | 52,655,000  | 1,898,713  |
| Series 2023-C19, Class A2B, 5.75%, 04/15/2056                      | 10,000,000  | 10,159,518 |
| Series 2023-C21, Class A2, 6.51%, 09/15/2056 <sup>(c)</sup>        | 9,604,991   | 10,097,279 |
| Series 2024-5C27, Class XA, 1.04%, 07/15/2057 <sup>(c)(c)(g)</sup> | 58,650,964  | 1,486,608  |
| Series 2024-5C29, Class AS, 5.63%, 09/15/2057                      | 10,000,000  | 10,324,298 |
| Series 2024-5C31, Class A3, 5.61%, 12/15/2057                      | 5,000,000   | 5,232,657  |
| Series 2024-5C31, Class AS, 5.85%, 12/15/2057 <sup>(c)</sup>       | 11,500,000  | 11,972,791 |
| Series 2024-5C31, Class XA, 1.28%, 12/15/2057 <sup>(c)(g)</sup>    | 80,284,627  | 3,047,805  |
| Series 2024-5C31, Class XB, 0.94%, 12/15/2057 <sup>(c)(c)(g)</sup> | 169,223,000 | 4,859,577  |
| Series 2024-C24, Class XA, 1.86%, 02/15/2057 <sup>(c)(g)</sup>     | 63,077,287  | 5,936,885  |
| Series 2024-C24, Class XB, 1.57%, 02/15/2057 <sup>(c)(g)</sup>     | 32,630,000  | 2,861,103  |
| Series 2024-C26, Class XA, 1.24%, 05/15/2057 <sup>(c)(g)</sup>     | 116,081,828 | 8,228,251  |
| Series 2024-C28, Class AS, 5.84%, 09/15/2057 <sup>(c)</sup>        | 5,000,000   | 5,272,749  |
| Series 2024-C28, Class XA, 1.33%, 09/15/2057 <sup>(c)(g)</sup>     | 36,380,528  | 2,730,842  |
| Series 2024-C28, Class XB, 0.82%, 09/15/2057 <sup>(c)(c)(g)</sup>  | 154,907,000 | 7,453,242  |
| Series 2024-C30, Class XA, 1.07%, 11/15/2057 <sup>(c)(g)</sup>     | 114,084,701 | 7,002,998  |
| Series 2025-5C33, Class AS, 6.17%, 03/15/2058 <sup>(c)</sup>       | 15,000,000  | 15,843,003 |
| Series 2025-5C33, Class XA, 1.04%, 03/15/2058 <sup>(c)(g)</sup>    | 101,029,101 | 3,100,917  |
| Series 2025-5C36, Class AS, 5.84%, 08/15/2058 <sup>(c)</sup>       | 8,000,000   | 8,360,632  |
| Series 2025-5C36, Class XA, 1.29%, 08/15/2058 <sup>(c)(g)</sup>    | 74,783,442  | 3,325,493  |
| Series 2025-5C37, Class XA, 1.88%, 09/15/2058 <sup>(c)(g)</sup>    | 81,988,405  | 5,581,320  |
| Series 2025-C32, Class AS, 5.93%, 02/15/2062                       | 10,000,000  | 10,627,380 |
| Series 2025-C32, Class XA, 1.36%, 02/15/2062 <sup>(c)(g)</sup>     | 63,924,665  | 5,327,264  |
| Series 2025-C32, Class XB, 1.00%, 02/15/2062 <sup>(c)(c)(g)</sup>  | 76,851,000  | 4,702,559  |
| Series 2025-C35, Class AS, 5.84%, 07/15/2058 <sup>(c)</sup>        | 5,000,000   | 5,298,576  |
| Series 2025-C35, Class XA, 0.86%, 07/15/2058 <sup>(c)(g)</sup>     | 128,598,595 | 6,590,781  |
| Series 2025-C35, Class XD, 1.87%, 07/15/2058 <sup>(c)(c)(g)</sup>  | 12,022,000  | 1,533,614  |
| <b>Benchmark Mortgage Trust</b>                                    |             |            |
| Series 2019-B12, Class XB, 0.57%, 08/15/2052 <sup>(c)(c)(g)</sup>  | 93,260,000  | 1,206,150  |
| Series 2019-B13, Class XB, 0.50%, 08/15/2057 <sup>(c)(c)(g)</sup>  | 82,774,000  | 1,077,022  |
| Series 2019-B13, Class XD, 1.60%, 08/15/2057 <sup>(c)(c)(g)</sup>  | 12,071,000  | 565,596    |
| Series 2019-B9, Class XA, 1.17%, 03/15/2052 <sup>(c)(g)</sup>      | 27,095,089  | 692,597    |
| Series 2019-B9, Class XD, 2.16%, 03/15/2052 <sup>(c)(c)(g)</sup>   | 11,513,000  | 613,598    |
| Series 2020-B16, Class XA, 0.91%, 02/15/2053 <sup>(c)(g)</sup>     | 114,914,202 | 3,333,718  |
| Series 2020-B16, Class XB, 0.23%, 02/15/2053 <sup>(c)(c)(g)</sup>  | 70,467,000  | 638,720    |
| Series 2020-B20, Class XB, 0.64%, 10/15/2053 <sup>(c)(g)</sup>     | 79,394,000  | 1,796,059  |
| Series 2021-B23, Class XA, 1.36%, 02/15/2054 <sup>(c)(g)</sup>     | 65,546,139  | 3,033,626  |
| Series 2021-B23, Class XB, 1.01%, 02/15/2054 <sup>(c)(c)(g)</sup>  | 105,441,000 | 4,580,505  |
| Series 2021-B24, Class XA, 1.25%, 03/15/2054 <sup>(c)(g)</sup>     | 65,932,687  | 2,553,520  |
| Series 2021-B24, Class XB, 0.70%, 03/15/2054 <sup>(c)(g)</sup>     | 99,123,000  | 2,951,863  |
| Series 2021-B25, Class XA, 1.19%, 04/15/2054 <sup>(c)(g)</sup>     | 77,913,787  | 3,325,096  |
| Series 2021-B25, Class XB, 0.78%, 04/15/2054 <sup>(c)(g)</sup>     | 93,350,000  | 3,068,657  |
| Series 2021-B26, Class B, 2.67%, 06/15/2054 <sup>(c)</sup>         | 8,850,000   | 7,434,568  |
| Series 2021-B26, Class C, 2.97%, 06/15/2054 <sup>(c)</sup>         | 1,650,000   | 1,295,172  |
| Series 2021-B26, Class D, 2.00%, 06/15/2054 <sup>(c)</sup>         | 2,250,000   | 1,603,967  |
| Series 2021-B26, Class XD, 1.46%, 06/15/2054 <sup>(c)(c)(g)</sup>  | 10,836,000  | 723,129    |
| Series 2021-B27, Class B, 2.36%, 07/15/2054                        | 6,000,000   | 4,907,777  |
| Series 2021-B27, Class C, 2.70%, 07/15/2054                        | 2,000,000   | 1,502,714  |
| Series 2021-B27, Class D, 2.00%, 07/15/2054 <sup>(c)</sup>         | 5,000,000   | 3,342,233  |
| Series 2021-B27, Class XA, 1.35%, 07/15/2054 <sup>(c)(g)</sup>     | 50,428,089  | 2,401,441  |
| Series 2021-B27, Class XD, 1.60%, 07/15/2054 <sup>(c)(c)(g)</sup>  | 28,014,000  | 1,997,757  |
| Series 2021-B28, Class XA, 1.35%, 08/15/2054 <sup>(c)(g)</sup>     | 109,271,656 | 5,416,093  |
| Series 2021-B28, Class XB, 1.06%, 08/15/2054 <sup>(c)(g)</sup>     | 32,491,000  | 1,586,129  |
| Series 2021-B29, Class B, 2.45%, 09/15/2054                        | 1,089,000   | 913,559    |
| Series 2021-B29, Class C, 2.75%, 09/15/2054 <sup>(c)</sup>         | 7,050,000   | 5,664,451  |
| Series 2021-B29, Class D, 2.00%, 09/15/2054 <sup>(c)</sup>         | 6,000,000   | 4,342,678  |
| Series 2021-B29, Class XD, 1.41%, 09/15/2054 <sup>(c)(c)(g)</sup>  | 27,615,000  | 1,719,335  |
| Series 2021-B30, Class C, 2.99%, 11/15/2054 <sup>(c)</sup>         | 8,181,000   | 6,393,657  |
| Series 2021-B30, Class E, 2.00%, 11/15/2054 <sup>(c)</sup>         | 2,250,000   | 1,074,206  |



|  |             |            |
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| Series 2021-B30, Class XB, 0.59%, 11/15/2054 <sup>(c)(e)(g)</sup>  | 83,683,000  | 2,414,263  |
| Series 2021-B30, Class XD, 1.41%, 11/15/2054 <sup>(c)(e)(g)</sup>  | 18,582,000  | 1,188,436  |
| Series 2021-B31, Class XA, 0.87%, 12/15/2054 <sup>(c)(g)</sup>   | 142,087,188 | 4,933,551  |
| Series 2021-B31, Class XB, 0.54%, 12/15/2054 <sup>(c)(e)(g)</sup>  | 124,409,000 | 3,142,857  |
| Series 2021-B31, Class XD, 1.26%, 12/15/2054 <sup>(c)(e)(g)</sup>  | 31,991,000  | 1,966,883  |
| Series 2022-B32, Class AS, 3.53%, 01/15/2055 <sup>(c)</sup>  | 10,000,000  | 8,856,286  |
| Series 2022-B32, Class XD, 1.64%, 01/15/2055 <sup>(c)(e)(g)</sup>  | 39,202,000  | 2,839,119  |
| Series 2022-B33, Class XD, 1.73%, 03/15/2055 <sup>(c)(e)(g)</sup>  | 21,919,000  | 1,806,391  |
| Series 2023-B38, Class A2, 5.63%, 04/15/2056   | 12,000,000  | 12,297,094 |
| Series 2024-V10, Class AS, 5.73%, 09/15/2057 <sup>(c)</sup>  | 10,000,000  | 10,327,604 |
| Series 2024-V10, Class XA, 1.52%, 09/15/2057 <sup>(c)(g)</sup>   | 62,995,083  | 2,728,487  |
| Series 2024-V11, Class AM, 6.20%, 11/15/2057 <sup>(c)</sup>  | 10,000,000  | 10,503,554 |
| Series 2024-V12, Class A3, 5.74%, 12/15/2057   | 6,000,000   | 6,308,527  |
| Series 2024-V12, Class AS, 6.03%, 12/15/2057 <sup>(c)</sup>  | 10,000,000  | 10,436,506 |
| Series 2024-V5, Class AM, 6.42%, 01/10/2057 <sup>(c)</sup>   | 5,900,000   | 6,172,095  |
| Series 2024-V6, Class XA, 1.58%, 03/15/2057 <sup>(c)(g)</sup>  | 117,251,614 | 4,558,684  |
| Series 2024-V8, Class AM, 6.86%, 07/15/2057 <sup>(c)</sup>   | 5,140,000   | 5,470,599  |
| Series 2024-V9, Class AS, 6.06%, 08/15/2057 <sup>(c)</sup>   | 10,000,000  | 10,452,730 |
| Series 2025-B41, Class AS, 5.75%, 07/15/2068   | 5,250,000   | 5,492,037  |
| Series 2025-B41, Class XA, 1.21%, 07/15/2068 <sup>(c)(g)</sup>   | 84,825,059  | 6,471,702  |
| Series 2025-V13, Class AS, 6.13%, 02/15/2058 <sup>(c)</sup>  | 15,000,000  | 15,757,724 |
| Series 2025-V13, Class XA, 1.13%, 02/15/2058 <sup>(c)(g)</sup>   | 100,000,000 | 3,236,470  |
| Series 2025-V14, Class AM, 6.09%, 04/15/2057 <sup>(c)</sup>  | 10,000,000  | 10,502,307 |
| Series 2025-V14, Class XA, 0.98%, 04/15/2057 <sup>(c)(g)</sup>   | 181,851,669 | 5,413,997  |
| Series 2025-V15, Class AS, 6.17%, 06/15/2058   | 6,000,000   | 6,332,834  |
| Series 2025-V15, Class B, 6.43%, 06/15/2058  | 10,000,000  | 10,493,372 |
| Series 2025-V15, Class XA, 1.35%, 06/15/2058 <sup>(c)(g)</sup>   | 94,562,637  | 4,246,212  |
| Series 2025-V16, Class AS, 5.86%, 08/15/2058 <sup>(c)</sup>  | 10,000,000  | 10,464,745 |
| Series 2025-V16, Class XA, 1.17%, 08/15/2058 <sup>(c)(g)</sup>   | 104,602,495 | 4,146,715  |
| Series 2025-V17, Class XA, 1.73%, 09/15/2058 <sup>(c)(g)</sup>   | 72,280,000  | 4,552,830  |
| Series 2025-V18, Class XA, 1.47%, 10/15/2058 <sup>(c)(e)(g)</sup>  | 147,022,654 | 7,927,711  |
| BMO Mortgage Trust   |             |            |
| Series 2022-C1, Class C, 3.62%, 02/17/2055 <sup>(c)</sup>  | 2,000,000   | 1,747,770  |
| Series 2022-C1, Class XD, 1.89%, 02/17/2055 <sup>(c)(e)(g)</sup>   | 30,550,000  | 2,879,780  |
| Series 2023-C5, Class A2, 6.52%, 06/15/2056  | 10,000,000  | 10,311,647 |
| Series 2023-C7, Class XA, 1.04%, 12/15/2056 <sup>(c)(e)(g)</sup>   | 100,158,120 | 4,667,418  |
| Series 2024-5C3, Class AS, 6.29%, 02/15/2057 <sup>(c)</sup>  | 5,750,000   | 6,004,945  |
| Series 2024-5C3, Class XA, 1.35%, 02/15/2057 <sup>(c)(g)</sup>   | 101,189,000 | 3,136,353  |
| Series 2024-5C7, Class AS, 5.89%, 11/15/2057 <sup>(c)</sup>  | 5,500,000   | 5,678,372  |
| Series 2024-C10, Class XB, 0.41%, 11/15/2057 <sup>(c)(g)</sup>   | 135,745,000 | 3,233,758  |
| Series 2024-C9, Class XA, 1.08%, 07/15/2057 <sup>(c)(g)</sup>  | 49,926,931  | 3,137,214  |
| Series 2024-C9, Class XB, 0.55%, 07/15/2057 <sup>(c)(g)</sup>  | 181,757,000 | 5,835,908  |
| Series 2025-5C10, Class XA, 1.58%, 05/15/2058 <sup>(c)(g)</sup>  | 72,224,185  | 3,713,934  |
| Series 2025-5C11, Class AS, 5.94%, 07/15/2058  | 6,000,000   | 6,280,079  |
| Series 2025-5C11, Class XA, 1.33%, 07/15/2058 <sup>(c)(g)</sup>  | 61,967,900  | 2,864,485  |
| Series 2025-5C11, Class XD, 2.40%, 07/15/2058 <sup>(c)(e)(g)</sup>                                       | 23,390,000  | 2,104,384  |
| Series 2025-5C12, Class XA, 1.66%, 10/15/2058 <sup>(c)(g)</sup>  | 108,996,766 | 6,725,885  |
| Series 2025-C11, Class AS, 5.98%, 02/15/2058   | 5,174,000   | 5,501,440  |
| Series 2025-C11, Class ASB, 5.68%, 02/15/2058  | 4,500,000   | 4,802,427  |
| Series 2025-C11, Class XA, 1.32%, 02/15/2058 <sup>(c)(g)</sup>   | 131,235,518 | 10,556,598 |
| Series 2025-C13, Class AS, 5.69%, 10/15/2058   | 7,500,000   | 7,792,939  |
| Series 2025-C13, Class XA, 1.22%, 10/15/2058 <sup>(c)(g)</sup>   | 118,276,161 | 9,341,215  |
| Bombardier Capital Mortgage Securitization Corp.   |             |            |
| Series 2025-5C6, Class B, 5.98%, 10/15/2058 <sup>(c)</sup>   | 6,747,000   | 7,022,216  |
| Series 2025-5C6, Class C, 5.83%, 10/15/2058 <sup>(c)</sup>   | 2,463,000   | 2,478,061  |
| Series 2025-5C6, Class XA, 1.58%, 10/15/2058 <sup>(c)(g)</sup>   | 87,169,872  | 4,953,550  |
| BRCK Trust 2025-830B, Series 2025-830B, Class A, 4.96%, 12/10/2030 <sup>(c)(e)</sup>                     | 10,000,000  | 10,000,000 |
| California Housing Finance Agency  |             |            |
| Series 2021-1, Class X, 0.80%, 11/20/2035 <sup>(g)</sup>   | 26,929,261  | 1,120,796  |
| Series 2021-3, Class X, 0.79%, 08/20/2036 <sup>(g)</sup>   | 24,652,962  | 1,095,085  |
| Cantor Commercial Real Estate Lending LP, Series 2019-CF2, Class XB, 0.74%, 11/15/2052 <sup>(c)(g)</sup> | 134,736,000 | 2,859,152  |
| CCUBS Commercial Mortgage Trust, Series 2017-C1, Class XB, 0.39%, 11/15/2050 <sup>(c)(g)</sup>           | 40,062,667  | 227,892    |
| CHI Commercial Mortgage Trust, Series 2025-110W, Class A, 5.10%, 12/13/2037 <sup>(c)(e)</sup>            | 2,500,000   | 2,514,244  |
| Citigroup Commercial Mortgage Trust  |             |            |
| Series 2016-C1, Class B, 4.12%, 05/10/2049   | 13,459,943  | 13,328,984 |
| Series 2016-C1, Class C, 5.11%, 05/10/2049 <sup>(c)</sup>  | 8,348,000   | 8,246,179  |
| Series 2016-C2, Class B, 3.18%, 08/10/2049   | 9,403,500   | 9,222,888  |
| Series 2016-P6, Class B, 4.29%, 12/10/2049 <sup>(c)</sup>  | 6,835,000   | 6,439,320  |

|   |             |            |
|---|-------------|------------|
| Series 2017-B1, Class XB, 0.28%, 08/15/2050 <sup>(c)(g)</sup>   | 38,016,000  | 116,561    |
| Series 2017-C4, Class XA, 1.12%, 10/12/2050 <sup>(c)(g)</sup>   | 29,875,968  | 436,052    |
| Series 2017-C4, Class XB, 0.35%, 10/12/2050 <sup>(c)(g)</sup>   | 42,746,500  | 211,629    |
| Series 2017-P7, Class XB, 0.75%, 04/14/2050 <sup>(c)(g)</sup>   | 45,124,000  | 301,952    |
| Series 2017-P8, Class B, 4.19%, 09/15/2050  | 4,160,000   | 3,755,437  |
| Series 2018-B2, Class XB, 0.52%, 03/10/2051 <sup>(c)(g)</sup>   | 49,202,000  | 449,268    |
| Series 2018-C5, Class XB, 0.48%, 06/10/2051 <sup>(c)(g)</sup>   | 28,400,000  | 244,760    |
| Series 2019-C7, Class B, 3.67%, 12/15/2072 <sup>(c)</sup>   | 10,000,000  | 9,310,679  |
| Series 2019-C7, Class XA, 0.94%, 12/15/2072 <sup>(c)(g)</sup>   | 68,239,559  | 1,947,878  |
| Series 2019-C7, Class XB, 0.38%, 12/15/2072 <sup>(c)(g)</sup>   | 50,711,000  | 544,352    |
| Series 2019-C7, Class XD, 1.30%, 12/15/2072 <sup>(c)(g)</sup>   | 39,933,000  | 1,733,879  |
| Series 2019-GC41, Class AS, 3.02%, 08/10/2056   | 10,339,000  | 9,580,024  |
| Series 2019-GC41, Class XA, 1.16%, 08/10/2056 <sup>(c)(g)</sup>   | 48,115,957  | 1,383,040  |
| Series 2020-GC46, Class XA, 1.08%, 02/15/2053 <sup>(c)(g)</sup>   | 82,642,403  | 2,769,719  |
| Series 2020-GC46, Class XB, 0.43%, 02/15/2053 <sup>(c)(g)</sup>   | 92,457,000  | 1,300,380  |
| Citigroup/Deutsche Bank Commercial Mortgage Trust, Series 2017-CD3, Class XB, 0.75%, 02/10/2050 <sup>(c)(g)</sup> | 61,857,000  | 459,777    |
| Commercial Mortgage Pass Through Certificates   |             |            |
| Series 2019-GC44, Class XD, 1.13%, 08/15/2057 <sup>(c)(g)</sup>   | 19,460,000  | 717,103    |
| Series 2024-277P, Class A, 6.34%, 08/10/2044 <sup>(c)</sup>   | 8,000,000   | 8,449,637  |
| Series 2024-CBM, Class A2, 5.87%, 12/10/2041 <sup>(c)(e)</sup>  | 7,525,000   | 7,700,781  |
| CSAIL Commercial Mortgage Trust   |             |            |
| Series 2015-C1, Class XD, 0.50%, 04/15/2050 <sup>(c)(g)</sup>   | 62,192,000  | 10,442     |
| Series 2016-C5, Class XD, 1.00%, 11/15/2048 <sup>(c)(g)</sup>   | 46,821,000  | 3,788      |
| Series 2017-C8, Class XB, 0.43%, 06/15/2050 <sup>(c)(g)</sup>   | 74,773,000  | 330,183    |
| Series 2019-C17, Class XA, 1.45%, 09/15/2052 <sup>(c)(g)</sup>  | 75,509,035  | 2,812,545  |
| Series 2019-C18, Class C, 4.04%, 12/15/2052 <sup>(c)</sup>  | 7,737,000   | 7,227,165  |
| Series 2019-C18, Class D, 2.50%, 12/15/2052 <sup>(c)</sup>  | 2,275,000   | 1,902,184  |
| Series 2019-C18, Class XA, 1.12%, 12/15/2052 <sup>(c)(g)</sup>  | 90,954,289  | 2,825,213  |
| GS Mortgage Securities Corp. II   |             |            |
| Series 2012-BWTR, Class A, 2.95%, 11/05/2034 <sup>(c)</sup>   | 19,406      | 16,861     |
| Series 2012-BWTR, Class B, 3.26%, 11/05/2034 <sup>(c)</sup>   | 6,608,000   | 4,095,870  |
| Series 2016-GS3, Class B, 3.40%, 10/10/2049 <sup>(c)</sup>  | 10,417,000  | 10,122,345 |
| Series 2017-GS8, Class XB, 0.51%, 11/10/2050 <sup>(c)(g)</sup>  | 44,642,000  | 302,182    |
| Series 2018-GS10, Class XD, 1.55%, 07/10/2051 <sup>(c)(g)</sup>   | 24,049,000  | 887,045    |
| Series 2019-GC38, Class XD, 2.06%, 02/10/2052 <sup>(c)(g)</sup>   | 20,916,000  | 1,109,876  |
| Series 2019-GC39, Class XB, 0.76%, 05/10/2052 <sup>(c)(g)</sup>   | 69,588,000  | 1,425,949  |
| Series 2019-GC39, Class XD, 1.74%, 05/10/2052 <sup>(c)(g)</sup>   | 24,645,000  | 1,205,821  |
| Series 2019-GSA1, Class XA, 0.93%, 11/10/2052 <sup>(c)(g)</sup>   | 69,158,604  | 1,787,625  |
| Series 2020-GSA2, Class XB, 1.03%, 12/12/2053 <sup>(c)(g)</sup>   | 73,324,000  | 3,057,486  |
| JP Morgan Chase Commercial Mortgage Securities Trust  |             |            |
| Series 2007-CB20, Class X1, 0.00%, 02/12/2051 <sup>(c)(g)</sup>   | 59,947      | 0          |
| Series 2017-JP6, Class XB, 0.70%, 07/15/2050 <sup>(c)(g)</sup>  | 68,830,000  | 557,213    |
| JPMBB Commercial Mortgage Securities Trust, Series 2015-C32, Class XD, 0.50%, 11/15/2048 <sup>(c)(g)</sup>        | 23,066,000  | 932        |
| JPMDB Commercial Mortgage Securities Trust, Series 2016-C4, Class B, 3.64%, 12/15/2049 <sup>(c)</sup>             | 5,500,000   | 5,058,142  |
| Mcp Holding Co. LLC, Series 2015-GC30, Class B, 4.09%, 05/10/2050 <sup>(c)</sup>                                  | 2,044,128   | 1,959,552  |
| Morgan Stanley ABS Capital I, Inc., Series 2021-L7, Class XB, 0.52%, 10/15/2054 <sup>(c)(g)</sup>                 | 143,080,000 | 3,374,299  |
| Morgan Stanley Bank of America Merrill Lynch Trust  |             |            |
| Series 2015-C27, Class B, 4.49%, 12/15/2047 <sup>(c)</sup>  | 3,000,000   | 2,963,625  |
| Series 2016-C31, Class XD, 1.39%, 11/15/2049 <sup>(c)(g)</sup>  | 21,212,500  | 185,308    |
| Series 2017-C34, Class B, 4.11%, 11/15/2052 <sup>(c)</sup>  | 11,524,000  | 10,861,271 |
| Series 2017-C34, Class D, 2.70%, 11/15/2052 <sup>(c)</sup>  | 4,953,000   | 3,675,104  |
| Series 2025-5C1, Class AS, 6.01%, 03/15/2058 <sup>(c)</sup>   | 2,396,000   | 2,500,898  |
| Series 2025-5C1, Class XA, 1.38%, 03/15/2058 <sup>(c)(g)</sup>  | 47,995,878  | 2,088,281  |
| Series 2025-C35, Class AS, 5.97%, 08/15/2058 <sup>(c)</sup>   | 10,000,000  | 10,655,620 |
| Series 2025-C35, Class ASB, 5.49%, 08/15/2058   | 4,443,000   | 4,680,149  |
| Series 2025-C35, Class XA, 1.18%, 08/15/2058 <sup>(c)(g)</sup>  | 106,315,669 | 7,743,066  |
| Series 2025-C35, Class XD, 2.21%, 08/15/2058 <sup>(c)(g)</sup>  | 18,091,000  | 2,760,958  |
| Morgan Stanley Capital I Trust, Series 2016-BN2, Class XB, 0.64%, 11/15/2049 <sup>(c)(g)</sup>                    | 58,680,000  | 282,351    |
| Morgan Stanley Capital I, Inc.  |             |            |
| Series 2017-H1, Class B, 4.08%, 06/15/2050  | 1,270,000   | 1,237,558  |
| Series 2017-H1, Class C, 4.28%, 06/15/2050 <sup>(c)</sup>   | 7,959,000   | 7,517,090  |
| Series 2017-H1, Class XD, 2.29%, 06/15/2050 <sup>(c)(g)</sup>   | 8,725,000   | 251,689    |
| Series 2017-HR2, Class B, 4.06%, 12/15/2050 <sup>(c)</sup>  | 6,000,000   | 5,842,593  |
| Series 2017-HR2, Class C, 4.46%, 12/15/2050 <sup>(c)</sup>  | 10,576,000  | 10,113,087 |
| Series 2018-H3, Class XB, 0.53%, 07/15/2051 <sup>(c)(g)</sup>   | 135,712,000 | 1,260,507  |
| Series 2018-H3, Class XD, 2.02%, 07/15/2051 <sup>(c)(g)</sup>   | 15,363,500  | 632,687    |
| Series 2019-H7, Class C, 4.13%, 07/15/2052  | 10,401,000  | 9,569,827  |
| Series 2019-H7, Class D, 3.00%, 07/15/2052 <sup>(c)</sup>   | 2,402,000   | 2,042,945  |

|  |             |            |
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| Series 2019-H7, Class XB, 0.78%, 07/15/2052 <sup>(c)(g)</sup>  | 130,723,000 | 2,832,728  |
| Series 2019-L2, Class XB, 0.78%, 03/15/2052 <sup>(c)(g)</sup>  | 127,093,000 | 2,378,965  |
| Series 2021-L5, Class B, 3.10%, 05/15/2054   | 10,627,000  | 9,529,888  |
| Series 2021-L5, Class D, 2.50%, 05/15/2054 <sup>(c)</sup>  | 3,500,000   | 2,640,611  |
| Series 2021-L5, Class XB, 0.83%, 05/15/2054 <sup>(c)(g)</sup>  | 70,387,500  | 2,488,219  |
| Series 2021-L6, Class B, 2.95%, 06/15/2054 <sup>(c)</sup>  | 7,500,000   | 6,516,767  |
| MSWF Commercial Mortgage Trust, Series 2023-2, Class XA, 1.14%, 12/15/2056 <sup>(c)(g)</sup>             | 22,510,839  | 1,270,582  |
| New Hampshire Business Finance Authority, Series 2023-2, Class X, 0.81%, 01/20/2038 <sup>(c)(g)</sup>    | 32,113,135  | 1,653,505  |
| UBS Commercial Mortgage Trust  |             |            |
| Series 2017-C1, Class XB, 1.06%, 06/15/2050 <sup>(c)(g)</sup>  | 13,000,000  | 143,962    |
| Series 2017-C6, Class XB, 0.70%, 12/15/2050 <sup>(c)(g)</sup>  | 63,420,500  | 628,573    |
| Series 2017-C7, Class XB, 0.48%, 12/15/2050 <sup>(c)(g)</sup>  | 170,396,000 | 1,420,421  |
| Series 2018-C12, Class XA, 1.01%, 08/15/2051 <sup>(c)(g)</sup>   | 38,496,495  | 717,475    |
| Series 2018-C12, Class XB, 0.39%, 08/15/2051 <sup>(c)(g)</sup>   | 139,858,000 | 1,090,948  |
| Series 2018-C13, Class XB, 0.41%, 10/15/2051 <sup>(c)(g)</sup>   | 128,678,000 | 1,236,197  |
| Series 2018-C13, Class XD, 2.19%, 10/15/2051 <sup>(c)(c)(g)</sup>  | 16,442,000  | 859,009    |
| Series 2018-C14, Class XB, 0.39%, 12/15/2051 <sup>(c)(g)</sup>   | 114,392,000 | 1,062,301  |
| Series 2018-C8, Class A3, 3.72%, 02/15/2051  | 2,000,458   | 1,979,269  |
| Series 2019-C17, Class XB, 0.99%, 10/15/2052 <sup>(c)(g)</sup>   | 128,213,000 | 3,877,456  |
| Series 2019-C18, Class AS, 3.38%, 12/15/2052 <sup>(c)</sup>  | 9,000,000   | 8,418,614  |
| UBS-Barclays Commercial Mortgage Trust   |             |            |
| Series 2019-C3, Class XB, 0.92%, 05/15/2052 <sup>(c)(g)</sup>  | 56,340,000  | 1,364,200  |
| Series 2019-C4, Class XB, 1.25%, 08/15/2052 <sup>(c)(g)</sup>  | 43,170,000  | 1,580,592  |
| Series 2019-C5, Class XB, 0.47%, 11/15/2052 <sup>(c)(g)</sup>  | 174,774,000 | 2,040,224  |
| Series 2019-C5, Class XD, 1.45%, 11/15/2052 <sup>(c)(c)(g)</sup>   | 12,996,000  | 586,416    |
| Washington State Housing Finance Commission, Series 2021-1, Class X, 0.73%, 12/20/2035 <sup>(c)(g)</sup> | 19,808,210  | 754,495    |
| Wells Fargo Commercial Mortgage Trust  |             |            |
| Series 2016-C37, Class C, 4.61%, 12/15/2049 <sup>(c)</sup>   | 11,213,000  | 10,845,922 |
| Series 2016-C37, Class D, 3.31%, 12/15/2049 <sup>(c)(c)</sup>  | 8,200,000   | 7,448,765  |
| Series 2016-LC24, Class XB, 1.11%, 10/15/2049 <sup>(c)(g)</sup>  | 66,264,075  | 412,686    |
| Series 2017-C40, Class B, 4.37%, 10/15/2050 <sup>(c)</sup>   | 2,000,000   | 1,908,905  |
| Series 2017-C40, Class C, 4.44%, 10/15/2050 <sup>(c)</sup>   | 1,670,000   | 1,544,205  |
| Series 2017-C42, Class XB, 0.44%, 12/15/2050 <sup>(c)(g)</sup>   | 116,750,000 | 804,454    |
| Series 2017-RB1, Class XB, 0.88%, 03/15/2050 <sup>(c)(g)</sup>   | 69,254,209  | 618,267    |
| Series 2018-C43, Class C, 4.51%, 03/15/2051 <sup>(c)</sup>   | 4,033,000   | 3,747,711  |
| Series 2018-C45, Class B, 4.56%, 06/16/2051  | 3,477,000   | 3,398,757  |
| Series 2018-C45, Class C, 4.73%, 06/15/2051  | 4,004,000   | 3,850,021  |
| Series 2018-C47, Class AS, 4.67%, 09/15/2061 <sup>(c)</sup>  | 8,000,000   | 7,981,166  |
| Series 2018-C47, Class XB, 0.27%, 09/15/2061 <sup>(c)(g)</sup>   | 164,144,000 | 818,570    |
| Series 2018-C48, Class B, 4.90%, 01/15/2052 <sup>(c)</sup>   | 5,000,000   | 4,840,420  |
| Series 2018-C48, Class XB, 0.37%, 01/15/2052 <sup>(c)(g)</sup>   | 138,642,000 | 1,171,733  |
| Series 2019-C49, Class B, 4.55%, 03/15/2052  | 8,947,000   | 8,770,485  |
| Series 2019-C49, Class C, 4.87%, 03/15/2052 <sup>(c)</sup>   | 3,863,000   | 3,766,894  |
| Series 2019-C49, Class D, 3.00%, 03/15/2052 <sup>(c)</sup>   | 3,250,000   | 2,689,092  |
| Series 2019-C49, Class XB, 0.76%, 03/15/2052 <sup>(c)(g)</sup>   | 125,812,000 | 2,309,418  |
| Series 2019-C50, Class XB, 1.03%, 05/15/2052 <sup>(c)(g)</sup>   | 36,427,311  | 996,396    |
| Series 2019-C51, Class XB, 0.77%, 06/15/2052 <sup>(c)(g)</sup>   | 130,394,000 | 2,735,275  |
| Series 2019-C52, Class C, 3.56%, 08/15/2052  | 7,073,000   | 6,060,752  |
| Series 2019-C52, Class XA, 1.71%, 08/15/2052 <sup>(c)(g)</sup>   | 50,565,778  | 2,272,204  |
| Series 2019-C52, Class XB, 1.23%, 08/15/2052 <sup>(c)(g)</sup>   | 113,763,146 | 4,132,207  |
| Series 2019-C53, Class B, 3.51%, 10/15/2052 <sup>(c)</sup>   | 5,200,000   | 4,836,991  |
| Series 2019-C53, Class C, 3.58%, 10/15/2052 <sup>(c)</sup>   | 3,275,000   | 2,955,522  |
| Series 2019-C53, Class XB, 0.63%, 10/15/2052 <sup>(c)(g)</sup>   | 105,325,000 | 1,874,574  |
| Series 2020-C55, Class XB, 0.92%, 02/15/2053 <sup>(c)(g)</sup>   | 58,030,370  | 2,149,619  |
| Series 2020-C56, Class XB, 0.30%, 06/15/2053 <sup>(c)(g)</sup>   | 127,035,000 | 1,332,381  |
| Series 2020-C57, Class C, 4.16%, 08/15/2053 <sup>(c)</sup>   | 6,290,000   | 5,791,563  |
| Series 2020-C57, Class D, 2.50%, 08/15/2053 <sup>(c)</sup>   | 3,254,077   | 2,607,875  |
| Series 2020-C57, Class XA, 2.17%, 08/15/2053 <sup>(c)(g)</sup>   | 21,500,532  | 1,550,083  |
| Series 2020-C57, Class XB, 0.81%, 08/15/2053 <sup>(c)(g)</sup>   | 74,972,000  | 2,313,733  |
| Series 2020-C58, Class XB, 1.23%, 07/15/2053 <sup>(c)(g)</sup>   | 109,974,000 | 5,267,535  |
| Series 2021-C59, Class C, 3.28%, 04/15/2054  | 7,648,000   | 6,394,239  |
| Series 2021-C59, Class XB, 1.03%, 04/15/2054 <sup>(c)(g)</sup>   | 65,782,000  | 2,792,143  |
| Series 2021-C59, Class XD, 1.58%, 04/15/2054 <sup>(c)(c)(g)</sup>  | 40,274,000  | 2,644,931  |
| Series 2021-C60, Class B, 2.73%, 08/15/2054  | 7,114,678   | 6,140,100  |
| Series 2021-C60, Class C, 2.74%, 08/15/2054  | 4,475,000   | 3,723,832  |
| Series 2021-C60, Class XA, 1.62%, 08/15/2054 <sup>(c)(g)</sup>   | 39,893,999  | 2,437,783  |
| Series 2021-C60, Class XB, 1.21%, 08/15/2054 <sup>(c)(g)</sup>   | 40,551,000  | 2,250,333  |
| Series 2021-C61, Class AS, 2.86%, 11/15/2054   | 5,400,000   | 4,830,835  |

|  |             |                      |
|--|-------------|----------------------|
| Series 2021-C61, Class B, 3.11%, 11/15/2054  | 6,221,000   | 5,465,465            |
| Series 2021-C61, Class XD, 1.53%, 11/15/2054 <sup>(c)(e)(g)</sup>                    | 9,132,000   | 640,761              |
| Series 2024-5C1, Class AS, 6.52%, 07/15/2057   | 6,000,000   | 6,316,634            |
| Series 2024-5C2, Class AS, 6.35%, 11/15/2057 <sup>(c)</sup>                          | 12,901,000  | 13,593,588           |
| Series 2024-C63, Class XA, 1.21%, 08/15/2057 <sup>(c)(g)</sup>                       | 70,622,488  | 5,008,773            |
| Series 2024-C63, Class XB, 0.59%, 08/15/2057 <sup>(c)(g)</sup>                       | 147,039,000 | 4,893,973            |
| Series 2025-5C3, Class AS, 6.39%, 01/15/2058 <sup>(c)</sup>                          | 5,000,000   | 5,310,413            |
| Series 2025-5C3, Class B, 6.54%, 01/15/2058 <sup>(c)</sup>                           | 1,500,000   | 1,583,782            |
| Series 2025-5C4, Class AS, 6.09%, 05/15/2058   | 6,000,000   | 6,339,439            |
| Series 2025-5C4, Class XA, 1.35%, 05/15/2058 <sup>(c)(g)</sup>                       | 41,304,702  | 1,834,544            |
| Series 2025-5C5, Class AS, 5.92%, 07/15/2058   | 10,000,000  | 10,452,352           |
| Series 2025-C64, Class AS, 5.84%, 02/15/2058 <sup>(c)</sup>                          | 14,500,000  | 15,319,079           |
| Series 2025-C64, Class XA, 1.24%, 02/15/2058 <sup>(c)(g)</sup>                       | 104,957,033 | 7,649,877            |
| Series 2025-C64, Class XD, 2.35%, 02/15/2058 <sup>(c)(e)(g)</sup>                    | 10,909,000  | 1,697,199            |
| Wells Fargo Commercial Mortgage Trust 2024-1CHI                                      |             |                      |
| Series 2025-C65, Class AS, 5.67%, 10/15/2058 <sup>(c)</sup>                          | 10,000,000  | 10,414,156           |
| Series 2025-C65, Class XA, 1.31%, 10/15/2058 <sup>(c)(g)</sup>                       | 73,313,551  | 6,129,519            |
| <b>TOTAL NON-AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$1,606,333,112)</b> |             | <b>1,559,798,481</b> |

| <b>U.S. TREASURY SECURITIES - 11.7%</b>                      | <b>Par</b>  | <b>Value</b>         |
|--|-------------|----------------------|
| United States Treasury Notes/Bonds                           |             |                      |
| 4.38%, 08/15/2043  | 195,000,000 | 190,155,469          |
| 4.75%, 11/15/2043  | 50,000,000  | 51,045,898           |
| 4.50%, 02/15/2044  | 34,750,000  | 34,346,846           |
| 4.63%, 05/15/2044  | 10,000,000  | 10,031,250           |
| 4.75%, 02/15/2045  | 250,000,000 | 254,013,673          |
| 4.88%, 08/15/2045  | 55,000,000  | 56,735,937           |
| United States Treasury Strip Principal                       |             |                      |
| 0.00%, 02/15/2042 <sup>(b)</sup>                             | 100,000,000 | 47,645,899           |
| 0.00%, 05/15/2042 <sup>(b)</sup>                             | 150,000,000 | 70,447,300           |
| 0.00%, 08/15/2042 <sup>(b)</sup>                             | 150,000,000 | 69,407,505           |
| 0.00%, 11/15/2042 <sup>(b)</sup>                             | 150,000,000 | 68,400,748           |
| 0.00%, 02/15/2043 <sup>(b)</sup>                             | 150,000,000 | 67,381,244           |
| 0.00%, 05/15/2043 <sup>(b)</sup>                             | 110,000,000 | 48,748,022           |
| 0.00%, 02/15/2044 <sup>(b)</sup>                             | 75,000,000  | 31,872,472           |
| 0.00%, 05/15/2044 <sup>(b)</sup>                             | 150,000,000 | 62,908,533           |
| 0.00%, 08/15/2044 <sup>(b)</sup>                             | 150,000,000 | 62,066,775           |
| 0.00%, 11/15/2044 <sup>(b)</sup>                             | 158,000,000 | 64,510,996           |
| <b>TOTAL U.S. TREASURY SECURITIES (Cost \$1,164,993,282)</b> |             | <b>1,189,718,567</b> |

| <b>COLLATERALIZED LOAN OBLIGATIONS - 9.3%</b>   | <b>Par</b> | <b>Value</b> |
|---|------------|--------------|
| Alinea CLO  |            |              |
| Series 2018-1A, Class CR, 5.23% (3 mo. Term SOFR + 1.35%), 07/20/2031 <sup>(e)</sup>                    | 6,720,000  | 6,719,704    |
| Series 2018-1A, Class DR, 6.13% (3 mo. Term SOFR + 2.25%), 07/20/2031 <sup>(e)</sup>                    | 3,000,000  | 2,994,879    |
| Allegany Park CLO Ltd.  |            |              |
| Series 2019-1A, Class BRR, 5.38% (3 mo. Term SOFR + 1.50%), 01/20/2035 <sup>(e)</sup>                   | 10,000,000 | 10,008,280   |
| Series 2019-1A, Class DRR, 6.73% (3 mo. Term SOFR + 2.85%), 01/20/2035 <sup>(e)</sup>                   | 4,850,000  | 4,794,002    |
| Allegro CLO Ltd., Series 2019-1A, Class ARR, 5.01% (3 mo. Term SOFR + 1.13%), 04/20/2032 <sup>(e)</sup> | 448,109    | 448,092      |
| Annisa CLO Ltd., Series 2016-2A, Class BRR, 5.38% (3 mo. Term SOFR + 1.50%), 07/20/2031 <sup>(e)</sup>  | 14,415,000 | 14,419,988   |
| Apidos CLO  |            |              |
| Series 2012-11A, Class ER4, 9.88% (3 mo. Term SOFR + 6.00%), 04/17/2034 <sup>(e)</sup>                  | 4,500,000  | 4,503,267    |
| Series 2015-23A, Class DRR, 6.50% (3 mo. Term SOFR + 2.60%), 04/15/2033 <sup>(e)</sup>                  | 5,000,000  | 4,999,660    |
| Series 2016-24A, Class DR, 9.95% (3 mo. Term SOFR + 6.06%), 10/20/2030 <sup>(e)</sup>                   | 2,550,000  | 2,517,291    |
| Series 2019-31A, Class ER, 10.77% (3 mo. Term SOFR + 6.86%), 04/15/2031 <sup>(e)</sup>                  | 4,400,000  | 4,415,242    |
| Series 2019-32A, Class B1R, 5.38% (3 mo. Term SOFR + 1.50%), 01/20/2033 <sup>(e)</sup>                  | 7,160,000  | 7,172,609    |
| Series 2021-36A, Class B, 5.75% (3 mo. Term SOFR + 1.86%), 07/20/2034 <sup>(e)</sup>                    | 1,950,000  | 1,951,570    |
| Series 2022-39A, Class D2R, 7.77% (3 mo. Term SOFR + 3.60%), 10/21/2038 <sup>(e)</sup>                  | 4,000,000  | 3,999,588    |
| Series 2022-41A, Class ER, 9.53% (3 mo. Term SOFR + 5.65%), 10/20/2037 <sup>(e)</sup>                   | 2,000,000  | 2,020,394    |
| Series 2023-46A, Class D2R, 7.46% (3 mo. Term SOFR + 3.55%), 10/24/2038 <sup>(e)</sup>                  | 4,500,000  | 4,514,944    |
| Series XXXA, Class A2R, 5.38% (3 mo. Term SOFR + 1.50%), 10/18/2031 <sup>(e)</sup>                      | 9,000,000  | 9,004,806    |
| Series XXXA, Class BR, 5.73% (3 mo. Term SOFR + 1.85%), 10/18/2031 <sup>(e)</sup>                       | 7,680,000  | 7,685,192    |
| ARES CLO  |            |              |
| Series 2015-2A, Class D2R2, 7.88% (3 mo. Term SOFR + 4.00%), 07/17/2038 <sup>(e)</sup>                  | 1,910,000  | 1,903,439    |
| Series 2017-44A, Class A3R3, 5.40% (3 mo. Term SOFR + 1.50%), 04/15/2034 <sup>(e)</sup>                 | 15,000,000 | 14,988,165   |
| Series 2017-44A, Class CRR, 6.65% (3 mo. Term SOFR + 2.75%), 04/15/2034 <sup>(e)</sup>                  | 4,950,000  | 4,956,628    |
| Series 2019-52A, Class BRR, 5.21% (3 mo. Term SOFR + 1.35%), 04/22/2031 <sup>(e)</sup>                  | 10,760,000 | 10,752,414   |
| Series 2019-52A, Class DRR, 6.36% (3 mo. Term SOFR + 2.50%), 04/22/2031 <sup>(e)</sup>                  | 5,750,000  | 5,760,499    |

|   |            |            |
|---|------------|------------|
| Series 2019-53A, Class D1R2, 10.00% (3 mo. Term SOFR + 2.45%), 10/24/2036 <sup>(e)</sup>                                    | 4,800,000  | 4,800,000  |
| Series 2021-61A, Class A2R, 5.61% (3 mo. Term SOFR + 1.73%), 04/20/2037 <sup>(e)</sup>                                      | 5,000,000  | 5,016,320  |
| Series 2021-62A, Class BR, 5.36% (3 mo. Term SOFR + 1.50%), 01/25/2034 <sup>(e)</sup>                                       | 10,000,000 | 9,999,570  |
| Series 2022-64A, Class ER, 10.40% (3 mo. Term SOFR + 6.50%), 10/24/2039 <sup>(e)</sup>                                      | 1,000,000  | 1,007,295  |
| ArrowMark Colorado Holdings, Series 2018-10A, Class CR, 5.38% (3 mo. Term SOFR + 1.50%), 10/20/2031 <sup>(e)</sup>          | 4,750,000  | 4,749,777  |
| Atlas Senior Loan Fund Ltd., Series 2018-11A, Class A1L, 5.22% (3 mo. Term SOFR + 1.36%), 07/26/2031 <sup>(e)</sup>         | 243,868    | 243,885    |
| Bardot CLO  |            |            |
| Series 2019-2A, Class BRR, 5.21% (3 mo. Term SOFR + 1.35%), 10/22/2032 <sup>(e)</sup>                                       | 10,675,000 | 10,654,664 |
| Series 2019-2A, Class DRR, 6.36% (3 mo. Term SOFR + 2.50%), 10/22/2032 <sup>(e)</sup>                                       | 4,275,000  | 4,251,855  |
| Basswood Park CLO Ltd.  |            |            |
| Series 2021-1A, Class BR, 5.38% (3 mo. Term SOFR + 1.50%), 04/20/2034 <sup>(e)</sup>  | 6,500,000  | 6,504,452  |
| Series 2021-1A, Class DR, 6.53% (3 mo. Term SOFR + 2.65%), 04/20/2034 <sup>(e)</sup>  | 2,750,000  | 2,723,922  |
| BCRED MML CLO, Series 2022-1A, Class C, 6.63% (3 mo. Term SOFR + 2.75%), 04/20/2035 <sup>(e)</sup>                          | 2,000,000  | 1,994,394  |
| Benefit Street Partners CLO Ltd.  |            |            |
| Series 2021-24A, Class BR, 5.38% (3 mo. Term SOFR + 1.50%), 10/20/2034 <sup>(e)</sup>                                       | 10,000,000 | 10,007,510 |
| Series 2021-25A, Class BR, 5.35% (3 mo. Term SOFR + 1.45%), 01/15/2035 <sup>(e)</sup>                                       | 9,250,000  | 9,245,606  |
| Series 2023-33A, Class D, 8.11% (3 mo. Term SOFR + 4.25%), 01/25/2036 <sup>(e)</sup>  | 1,000,000  | 1,004,241  |
| Benefit Street Partners CLO XII LLC, Series 2020-22A, Class BRR, 5.43% (3 mo. Term SOFR + 1.55%), 04/20/2035 <sup>(e)</sup> | 7,500,000  | 7,513,140  |
| Blackstone, Inc.  |            |            |
| Series 2018-1A, Class B, 5.54% (3 mo. Term SOFR + 1.66%), 04/17/2030 <sup>(e)</sup>   | 3,659,667  | 3,659,667  |
| Series 2018-1A, Class D, 6.74% (3 mo. Term SOFR + 2.86%), 04/17/2030 <sup>(e)</sup>   | 1,600,000  | 1,600,000  |
| Series 2018-1A, Class E, 9.54% (3 mo. Term SOFR + 5.66%), 04/17/2030 <sup>(e)</sup>   | 5,000,000  | 5,000,000  |
| BlueMountain CLO Ltd.   |            |            |
| Series 2014-2A, Class BR2, 5.90% (3 mo. Term SOFR + 2.01%), 10/20/2030 <sup>(e)</sup>                                       | 7,330,000  | 7,338,026  |
| Series 2018-1A, Class B, 5.80% (3 mo. Term SOFR + 1.96%), 07/30/2030 <sup>(e)</sup>   | 9,496,770  | 9,521,557  |
| Series 2018-3A, Class BR, 5.71% (3 mo. Term SOFR + 1.85%), 10/25/2030 <sup>(e)</sup>  | 1,165,000  | 1,167,561  |
| Bowling Green Park CLO LLC, Series 2019-1A, Class BRR, 5.33% (3 mo. Term SOFR + 1.45%), 04/18/2035 <sup>(e)</sup>           | 8,540,000  | 8,528,087  |
| Buckhorn Park CLO Ltd., Series 2019-1A, Class B1RR, 5.48% (3 mo. Term SOFR + 1.60%), 07/18/2034 <sup>(e)</sup>              | 12,000,000 | 12,022,848 |
| Buttermilk Park CLO, Series 2018-1A, Class A2R, 5.27% (3 mo. Term SOFR + 1.37%), 10/15/2031 <sup>(e)</sup>                  | 2,000,000  | 1,999,910  |
| Carlyle Global Market Strategies  |            |            |
| Series 2019-1A, Class A2R2, 5.28% (3 mo. Term SOFR + 1.40%), 04/20/2031 <sup>(e)</sup>                                      | 10,000,000 | 10,010,120 |
| Series 2019-1A, Class CR2, 6.48% (3 mo. Term SOFR + 2.60%), 04/20/2031 <sup>(e)</sup>                                       | 2,000,000  | 1,996,536  |
| Series 2019-3A, Class DRR, 11.22% (3 mo. Term SOFR + 7.34%), 04/20/2037 <sup>(e)</sup>                                      | 1,050,000  | 1,062,344  |
| Series 2021-9A, Class BR, 5.48% (3 mo. Term SOFR + 1.60%), 10/20/2034 <sup>(e)</sup>  | 15,000,000 | 15,025,485 |
| Series 2023-5A, Class D, 8.96% (3 mo. Term SOFR + 5.10%), 01/27/2036 <sup>(e)</sup>   | 10,750,000 | 10,776,692 |
| Carlyle Group, Inc.   |            |            |
| Series 2015-1A, Class BR3, 5.70% (3 mo. Term SOFR + 1.81%), 07/20/2031 <sup>(e)</sup>                                       | 7,500,000  | 7,510,245  |
| Series 2015-4A, Class BR3, 5.33% (3 mo. Term SOFR + 1.45%), 07/20/2032 <sup>(e)</sup>                                       | 1,250,000  | 1,249,942  |
| Series 2015-4A, Class CR2, 6.43% (3 mo. Term SOFR + 2.55%), 07/20/2032 <sup>(e)</sup>                                       | 3,400,000  | 3,399,776  |
| Series 2015-5A, Class CR4, 6.33% (3 mo. Term SOFR + 2.45%), 01/20/2032 <sup>(e)</sup>                                       | 10,100,000 | 10,100,000 |
| Cedar Funding Ltd., Series 2019-11A, Class A2R2, 5.09% (3 mo. Term SOFR + 1.30%), 05/29/2032 <sup>(e)</sup>                 | 5,000,000  | 4,994,455  |
| Chenango Park CLO, Series 2018-1A, Class CR, 6.65% (3 mo. Term SOFR + 2.75%), 04/15/2030 <sup>(e)</sup>                     | 5,750,000  | 5,790,164  |
| CIFC Funding Ltd.   |            |            |
| Series 2017-4A, Class A1R, 5.08% (3 mo. Term SOFR + 1.21%), 10/24/2030 <sup>(e)</sup>                                       | 396,859    | 397,193    |
| Series 2023-2A, Class C, 6.77% (3 mo. Term SOFR + 2.90%), 01/21/2037 <sup>(e)</sup>   | 1,500,000  | 1,501,716  |
| Series 2023-3A, Class B, 6.18% (3 mo. Term SOFR + 2.30%), 01/20/2037 <sup>(e)</sup>   | 4,790,000  | 4,794,694  |
| Dryden Senior Loan Fund   |            |            |
| Series 2016-45A, Class A1RR, 4.98% (3 mo. Term SOFR + 1.08%), 10/15/2030 <sup>(e)</sup>                                     | 6,971,707  | 6,974,691  |
| Series 2016-45A, Class BRR, 5.55% (3 mo. Term SOFR + 1.65%), 10/15/2030 <sup>(e)</sup>                                      | 6,350,000  | 6,363,462  |
| Series 2019-80A, Class BRR, 5.38% (3 mo. Term SOFR + 1.50%), 01/17/2033 <sup>(e)</sup>                                      | 10,500,000 | 10,506,373 |
| Series 2020-78A, Class B1R, 5.83% (3 mo. Term SOFR + 1.95%), 04/17/2037 <sup>(e)</sup>                                      | 1,210,000  | 1,214,044  |
| Series 2020-83A, Class B1R, 5.83% (3 mo. Term SOFR + 1.95%), 04/18/2037 <sup>(e)</sup>                                      | 2,885,000  | 2,894,575  |
| Series 2020-83A, Class C1R, 6.23% (3 mo. Term SOFR + 2.35%), 04/18/2037 <sup>(e)</sup>                                      | 1,285,000  | 1,289,981  |
| Series 2020-86A, Class A2R2, 5.36% (3 mo. Term SOFR + 1.48%), 07/17/2034 <sup>(e)</sup>                                     | 11,420,000 | 11,419,429 |
| Series 2020-86A, Class BR2, 5.48% (3 mo. Term SOFR + 1.60%), 07/17/2034 <sup>(e)</sup>                                      | 10,000,000 | 10,008,050 |
| Elmwood CLO Ltd.  |            |            |
| Series 2022-2A, Class DR, 6.76% (3 mo. Term SOFR + 2.90%), 04/22/2035 <sup>(e)</sup>  | 3,000,000  | 2,992,152  |
| Series 2023-2A, Class ER, 9.79% (3 mo. Term SOFR + 5.90%), 04/16/2036 <sup>(e)</sup>  | 4,400,000  | 4,353,967  |
| Fort Greene Park CLO  |            |            |
| Series 2025-2A, Class BR, 5.21% (3 mo. Term SOFR + 1.35%), 04/22/2034 <sup>(e)</sup>  | 19,500,000 | 19,462,969 |
| Series 2025-2A, Class DR, 6.21% (3 mo. Term SOFR + 2.35%), 04/22/2034 <sup>(e)</sup>  | 1,750,000  | 1,733,487  |
| Fortress Credit BSL Ltd., Series 2021-1A, Class BR, 5.51% (3 mo. Term SOFR + 1.60%), 04/20/2033 <sup>(e)</sup>              | 8,250,000  | 8,245,198  |
| GoldenTree Loan Management US CLO   |            |            |
| Series 2017-1A, Class B1R3, 5.23% (3 mo. Term SOFR + 1.35%), 04/20/2034 <sup>(e)</sup>                                      | 20,000,000 | 19,999,120 |
| Series 2017-1A, Class DR3, 6.28% (3 mo. Term SOFR + 2.40%), 04/20/2034 <sup>(e)</sup>                                       | 4,000,000  | 3,970,676  |

Goldentree Loan Opportunities Ltd.

|   |            |            |
|---|------------|------------|
| Series 2019-6A, Class BR2, 5.28% (3 mo. Term SOFR + 1.40%), 04/20/2035 <sup>(e)</sup>                                   | 8,675,000  | 8,641,662  |
| Series 2020-8A, Class BRR, 5.43% (3 mo. Term SOFR + 1.55%), 10/20/2034 <sup>(e)</sup>                                   | 15,000,000 | 15,017,955 |
| Series 2021-11A, Class BR, 5.43% (3 mo. Term SOFR + 1.55%), 10/20/2034 <sup>(e)</sup>                                   | 15,000,000 | 15,018,315 |
| Series 2021-9A, Class DJ, 8.63% (3 mo. Term SOFR + 4.75%), 04/20/2037 <sup>(e)</sup>                                    | 3,000,000  | 3,024,750  |
| Series 2022-14A, Class ER, 9.78% (3 mo. Term SOFR + 5.90%), 07/20/2037 <sup>(e)</sup>                                   | 3,500,000  | 3,540,852  |
| Series 2022-15A, Class DJ, 7.61% (3 mo. Term SOFR + 3.75%), 10/20/2038 <sup>(e)</sup>                                   | 1,250,000  | 1,250,000  |
| Series 2023-17A, Class DJ, 7.88% (3 mo. Term SOFR + 4.00%), 01/20/2039 <sup>(e)</sup>                                   | 2,000,000  | 2,002,474  |
| Series 2023-18A, Class ER, 0.00% (3 mo. Term SOFR + 4.75%), 01/20/2037 <sup>(e)</sup>                                   | 1,000,000  | 1,000,000  |
| Series 2025-26A, Class DJ, 8.17% (3 mo. Term SOFR + 3.90%), 07/20/2038 <sup>(e)</sup>                                   | 1,250,000  | 1,253,166  |
| Harbor Park CLO Ltd., Series 2018-1A, Class BR2, 5.28% (3 mo. Term SOFR + 1.40%), 01/20/2031 <sup>(e)</sup>             | 12,120,000 | 12,119,455 |
| Highbridge Loan Management Ltd., Series 5A-2015, Class B1R3, 5.43% (3 mo. Term SOFR + 1.53%), 10/15/2030 <sup>(e)</sup> | 7,500,000  | 7,506,022  |

Invesco CLO Ltd.

|   |           |           |
|---|-----------|-----------|
| Series 2023-4A, Class D, 9.13% (3 mo. Term SOFR + 5.25%), 01/18/2037 <sup>(e)</sup>   | 9,250,000 | 9,262,256 |
| Series 2024-1RA, Class BR, 6.00% (3 mo. Term SOFR + 2.10%), 04/15/2037 <sup>(e)</sup> | 8,000,000 | 8,036,032 |

KKR CLO Trust

|   |            |            |
|---|------------|------------|
| Series 15A, Class BR2, 5.43% (3 mo. Term SOFR + 1.55%), 01/18/2032 <sup>(e)</sup>                           | 3,350,000  | 3,353,729  |
| Series 20A, Class BR, 5.44% (3 mo. Term SOFR + 1.55%), 10/16/2030 <sup>(e)</sup>                            | 15,000,000 | 15,001,995 |
| Series 23A, Class BR, 5.43% (3 mo. Term SOFR + 1.55%), 10/20/2031 <sup>(e)</sup>                            | 10,480,000 | 10,490,721 |
| Series 44A, Class A2, 5.93% (3 mo. Term SOFR + 2.05%), 01/20/2036 <sup>(e)</sup>                            | 3,000,000  | 3,003,324  |
| KKR Static CLO Trust, Series 2022-1A, Class AR2, 4.86% (3 mo. Term SOFR + 0.98%), 07/20/2031 <sup>(e)</sup> | 5,508,653  | 5,507,887  |

LCM LP

|   |           |           |
|---|-----------|-----------|
| Series 15A, Class DR, 7.85% (3 mo. Term SOFR + 3.96%), 07/20/2030 <sup>(e)</sup>              | 6,756,791 | 6,798,480 |
| Series 16A, Class BR2, 5.92% (3 mo. Term SOFR + 2.01%), 10/15/2031 <sup>(e)</sup>             | 4,000,000 | 4,008,548 |
| Series 16A, Class CR2, 6.32% (3 mo. Term SOFR + 2.41%), 10/15/2031 <sup>(e)</sup>             | 5,100,000 | 5,113,739 |
| Series 17A, Class BRR, 5.77% (3 mo. Term SOFR + 1.86%), 10/15/2031 <sup>(e)</sup>             | 1,650,000 | 1,652,188 |
| Series 27A, Class C, 6.11% (3 mo. Term SOFR + 2.21%), 07/16/2031 <sup>(e)</sup>               | 2,700,000 | 2,702,786 |
| Series 29A, Class BR, 5.77% (3 mo. Term SOFR + 1.86%), 04/15/2031 <sup>(e)</sup>              | 5,005,000 | 5,013,549 |
| LCM XIII LP, Series 14A, Class CR, 6.00% (3 mo. Term SOFR + 2.11%), 07/20/2031 <sup>(e)</sup> | 3,003,084 | 3,003,988 |

Madison Park Funding Ltd.

|   |            |            |
|---|------------|------------|
| Series 13A, Class BR2, 5.16% (3 mo. Term SOFR + 1.30%), 11/21/2030 <sup>(e)</sup>       | 7,000,000  | 6,999,706  |
| Series 13A, Class CR2, 5.56% (3 mo. Term SOFR + 1.70%), 11/21/2030 <sup>(e)</sup>       | 3,853,500  | 3,860,363  |
| Series 2015-19A, Class AR3, 5.46% (3 mo. Term SOFR + 1.60%), 01/22/2037 <sup>(e)</sup>  | 15,250,000 | 15,271,075 |
| Series 2015-19A, Class DR3, 8.11% (3 mo. Term SOFR + 4.25%), 01/22/2037 <sup>(e)</sup>  | 2,100,000  | 2,107,827  |
| Series 2016-24A, Class BR2, 5.43% (3 mo. Term SOFR + 1.55%), 10/20/2029 <sup>(e)</sup>  | 10,634,151 | 10,644,658 |
| Series 2016-24A, Class CR2, 5.93% (3 mo. Term SOFR + 2.05%), 10/20/2029 <sup>(e)</sup>  | 5,250,000  | 5,259,403  |
| Series 2018-30A, Class XR, 4.84% (3 mo. Term SOFR + 0.95%), 07/16/2037 <sup>(e)</sup>   | 3,000,000  | 3,001,374  |
| Series 2020-46A, Class B1RR, 5.40% (3 mo. Term SOFR + 1.50%), 10/15/2034 <sup>(e)</sup> | 1,750,000  | 1,750,623  |

Magnetite CLO Ltd.

|  |            |            |
|--|------------|------------|
| Series 2017-19A, Class CRR, 5.63% (3 mo. Term SOFR + 1.75%), 04/17/2034 <sup>(e)</sup> | 10,000,000 | 10,013,220 |
| Series 2017-19A, Class ERR, 8.98% (3 mo. Term SOFR + 5.10%), 04/17/2034 <sup>(e)</sup> | 4,750,000  | 4,661,365  |
| Series 2019-23A, Class DR, 7.17% (3 mo. Term SOFR + 3.31%), 01/25/2035 <sup>(e)</sup>  | 3,700,000  | 3,705,539  |
| Series 2019-23A, Class ER, 10.42% (3 mo. Term SOFR + 6.56%), 01/25/2035 <sup>(e)</sup> | 2,750,000  | 2,726,584  |
| Series 2019-24A, Class DR, 6.95% (3 mo. Term SOFR + 3.05%), 04/15/2035 <sup>(e)</sup>  | 3,000,000  | 3,002,820  |
| Series 2020-27A, Class ERR, 8.68% (3 mo. Term SOFR + 4.75%), 10/20/2038 <sup>(e)</sup> | 4,450,000  | 4,390,130  |
| Series 2022-32A, Class D2R, 7.83% (3 mo. Term SOFR + 3.65%), 10/15/2037 <sup>(e)</sup> | 3,500,000  | 3,504,298  |
| Series 2022-35A, Class CR, 6.56% (3 mo. Term SOFR + 2.70%), 10/25/2036 <sup>(e)</sup>  | 2,000,000  | 2,003,228  |
| Series 2023-37A, Class D2R, 7.40% (3 mo. Term SOFR + 3.50%), 10/25/2038 <sup>(e)</sup> | 2,500,000  | 2,500,000  |
| Series 2023-39A, Class D1R, 6.56% (3 mo. Term SOFR + 2.70%), 01/25/2037 <sup>(e)</sup> | 4,000,000  | 4,004,064  |
| Series 2025-45A, Class D1, 6.40% (3 mo. Term SOFR + 2.50%), 04/15/2038 <sup>(e)</sup>  | 1,690,000  | 1,687,605  |
| Series 2025-50A, Class D2, 8.21% (3 mo. Term SOFR + 3.90%), 07/25/2038 <sup>(e)</sup>  | 1,400,000  | 1,407,988  |
| Series 2025-51A, Class D2, 7.39% (3 mo. Term SOFR + 3.50%), 10/25/2038 <sup>(e)</sup>  | 2,750,000  | 2,732,136  |
| Series 2025-52A, Class D2, 0.00% (3 mo. Term SOFR + 3.45%), 01/25/2039 <sup>(e)</sup>  | 4,850,000  | 4,854,850  |

Marathon CLO Ltd., Series 2021-16A, Class A1JR, 5.38% (3 mo. Term SOFR + 1.48%), 04/15/2034 <sup>(e)</sup>

|  |           |           |
|--|-----------|-----------|
| Marble Point CLO, Series 2019-1A, Class A1R2, 4.90% (3 mo. Term SOFR + 1.04%), 07/23/2032 <sup>(e)</sup> | 8,000,000 | 8,004,656 |
|  | 3,620,805 | 3,618,727 |

Neuberger Berman CLO Ltd.

|   |            |            |
|---|------------|------------|
| Series 2018-27A, Class ER, 10.65% (3 mo. Term SOFR + 6.75%), 07/15/2038 <sup>(e)</sup>  | 1,500,000  | 1,521,000  |
| Series 2019-34A, Class D2R2, 7.98% (3 mo. Term SOFR + 4.10%), 07/20/2039 <sup>(e)</sup> | 1,500,000  | 1,509,862  |
| Series 2020-39A, Class ER, 11.08% (3 mo. Term SOFR + 7.20%), 04/20/2038 <sup>(e)</sup>  | 3,625,000  | 3,635,973  |
| Series 2021-43A, Class BR, 5.33% (3 mo. Term SOFR + 1.45%), 07/17/2036 <sup>(e)</sup>   | 14,440,000 | 14,450,094 |
| Series 2021-43A, Class DR, 6.53% (3 mo. Term SOFR + 2.65%), 07/17/2036 <sup>(e)</sup>   | 5,000,000  | 4,990,050  |
| Series 2021-45A, Class BR, 5.46% (3 mo. Term SOFR + 1.55%), 10/14/2036 <sup>(e)</sup>   | 10,000,000 | 10,007,410 |
| Series 2021-46A, Class DR, 6.53% (3 mo. Term SOFR + 2.65%), 01/20/2037 <sup>(e)</sup>   | 1,500,000  | 1,496,901  |
| Series 2025-62A, Class D2, 7.47% (3 mo. Term SOFR + 3.60%), 10/17/2039 <sup>(e)</sup>   | 4,000,000  | 3,974,016  |

Oaktree CLO Ltd.

|   |           |           |
|---|-----------|-----------|
| Series 2019-4A, Class BRR, 5.80% (3 mo. Term SOFR + 1.92%), 07/20/2037 <sup>(e)</sup> | 2,200,000 | 2,210,052 |
| Series 2024-25A, Class B, 5.93% (3 mo. Term SOFR + 2.05%), 04/20/2037 <sup>(e)</sup>  | 1,000,000 | 1,003,864 |

|   |            |                    |
|---|------------|--------------------|
| Octagon Credit Investors LLC  |            |                    |
| Series 2022-1A, Class A1R, 5.60% (3 mo. Term SOFR + 1.75%), 11/16/2036 <sup>(e)</sup>                           | 25,800,000 | 25,800,000         |
| Series 2022-1A, Class DR, 8.94% (3 mo. Term SOFR + 5.09%), 11/16/2036 <sup>(e)</sup>                            | 1,000,000  | 1,000,000          |
| Octagon Investment Partners Ltd.  |            |                    |
| Series 2013-1A, Class CR2, 5.82% (3 mo. Term SOFR + 1.96%), 01/25/2031 <sup>(e)</sup>                           | 1,500,000  | 1,500,252          |
| Series 2014-1A, Class CR4, 6.10% (3 mo. Term SOFR + 2.25%), 02/14/2031 <sup>(e)</sup>                           | 5,000,000  | 5,008,550          |
| Series 2016-1A, Class A2RR, 5.59% (3 mo. Term SOFR + 1.72%), 04/24/2037 <sup>(e)</sup>                          | 2,500,000  | 2,505,395          |
| Series 2016-1A, Class B2R, 2.40%, 07/15/2030 <sup>(e)</sup>   | 4,000,000  | 3,900,620          |
| Series 2016-1A, Class CR, 5.97% (3 mo. Term SOFR + 2.06%), 07/15/2030 <sup>(e)</sup>                            | 6,220,000  | 6,223,993          |
| Series 2018-3A, Class BR, 5.68% (3 mo. Term SOFR + 1.80%), 10/20/2030 <sup>(e)</sup>                            | 5,000,000  | 5,003,330          |
| Series 2019-1A, Class CR, 6.31% (3 mo. Term SOFR + 2.45%), 10/25/2032 <sup>(e)</sup>                            | 1,350,000  | 1,350,000          |
| Series 2021-1A, Class BR, 5.38% (3 mo. Term SOFR + 1.50%), 07/20/2034 <sup>(e)</sup>                            | 14,750,000 | 14,743,348         |
| Octagon Investment Partners XXII LLC  |            |                    |
| Series 2014-1A, Class CRR, 6.02% (3 mo. Term SOFR + 2.16%), 01/22/2030 <sup>(e)</sup>                           | 3,970,000  | 3,981,858          |
| Series 2014-1A, Class DRR, 6.87% (3 mo. Term SOFR + 3.01%), 01/22/2030 <sup>(e)</sup>                           | 1,750,000  | 1,754,655          |
| OHA Credit Funding  |            |                    |
| Series 2018-1A, Class CR, 6.33% (3 mo. Term SOFR + 2.45%), 04/20/2037 <sup>(e)</sup>                            | 2,200,000  | 2,209,524          |
| Series 2025-24A, Class D2, 0.00% (3 mo. Term SOFR + 3.50%), 01/20/2039 <sup>(e)</sup>                           | 3,000,000  | 3,003,000          |
| OHA Loan Funding Ltd., Series 2013-1A, Class D1R3, 7.16% (3 mo. Term SOFR + 3.30%), 04/23/2037 <sup>(e)</sup>   | 1,000,000  | 1,002,358          |
| Palmer Square CLO Ltd., Series 2023-3A, Class C, 6.78% (3 mo. Term SOFR + 2.90%), 01/20/2037 <sup>(e)</sup>     | 1,750,000  | 1,753,763          |
| Palmer Square Loan Funding Ltd.   |            |                    |
| Series 2022-4A, Class A2R, 5.17% (3 mo. Term SOFR + 1.30%), 07/24/2031 <sup>(e)</sup>                           | 2,000,000  | 2,000,706          |
| Series 2024-3A, Class A2, 5.51% (3 mo. Term SOFR + 1.65%), 08/08/2032 <sup>(e)</sup>                            | 1,750,000  | 1,752,515          |
| Sculptor CLO Ltd., Series 27A, Class B1R, 5.38% (3 mo. Term SOFR + 1.50%), 07/20/2034 <sup>(e)</sup>            | 20,000,000 | 19,974,720         |
| Sound Point CLO Ltd., Series 2018-1A, Class B2AR, 2.73%, 04/15/2031 <sup>(e)</sup>                              | 2,000,000  | 1,935,968          |
| Southwick Park CLO, Series 2019-4A, Class DRR, 6.58% (3 mo. Term SOFR + 2.70%), 07/20/2032 <sup>(e)</sup>       | 2,180,000  | 2,173,395          |
| Steele Creek CLO Ltd., Series 2019-1A, Class BRR, 5.65% (3 mo. Term SOFR + 1.75%), 04/15/2032 <sup>(e)</sup>    | 10,000,000 | 10,010,690         |
| Stratus CLO Ltd., Series 2025-1A, Class B, 5.35% (3 mo. Term SOFR + 1.45%), 07/15/2033 <sup>(e)</sup>           | 5,000,000  | 4,999,770          |
| Symphony CLO Ltd.   |            |                    |
| Series 2018-20A, Class AR2, 4.99% (3 mo. Term SOFR + 1.10%), 01/16/2032 <sup>(e)</sup>                          | 3,885,255  | 3,888,542          |
| Series 2020-23A, Class BR2, 5.25% (3 mo. Term SOFR + 1.35%), 01/15/2034 <sup>(e)</sup>                          | 8,750,000  | 8,733,637          |
| Thompson Park CLO Ltd.  |            |                    |
| Series 2021-1A, Class B1R, 5.40% (3 mo. Term SOFR + 1.50%), 04/15/2034 <sup>(e)</sup>                           | 10,000,000 | 9,988,480          |
| Series 2021-1A, Class DR, 6.60% (3 mo. Term SOFR + 2.70%), 04/15/2034 <sup>(e)</sup>                            | 5,000,000  | 4,992,560          |
| Series 2021-1A, Class ER, 8.50% (3 mo. Term SOFR + 4.60%), 04/15/2034 <sup>(e)</sup>                            | 3,250,000  | 3,203,954          |
| Voya CLO Ltd., Series 2021-1A, Class BR, 5.25% (3 mo. Term SOFR + 1.35%), 07/15/2034 <sup>(e)</sup>             | 10,000,000 | 9,959,810          |
| Wellfleet CLO Ltd., Series 2019-1A, Class A2RR, 5.38% (3 mo. Term SOFR + 1.50%), 07/20/2032 <sup>(e)</sup>      | 10,000,000 | 9,999,530          |
| Whetstone Park CLO Ltd., Series 2021-1A, Class B2, 2.79%, 01/20/2035 <sup>(e)</sup>                             | 1,400,000  | 1,303,252          |
| Wonder Lake Park CLO Ltd., Series 2025-1A, Class D2, 8.32% (3 mo. Term SOFR + 4.00%), 07/24/2038 <sup>(e)</sup> | 3,500,000  | 3,519,712          |
| Zais CLO Ltd., Series 2018-11A, Class A2R, 5.28% (3 mo. Term SOFR + 1.40%), 01/20/2032 <sup>(e)</sup>           | 5,000,000  | 5,002,485          |
| <b>TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$945,867,029)</b>   |            | <b>945,138,182</b> |

| <b>ASSET-BACKED SECURITIES - 6.6%</b>   | <b>Par</b> | <b>Value</b> |
|---|------------|--------------|
| American Credit Acceptance Receivables Trust  |            |              |
| Series 2022-4, Class D, 8.00%, 02/15/2029 <sup>(e)</sup>                              | 4,138,174  | 4,177,741    |
| Series 2023-1, Class C, 5.59%, 04/12/2029 <sup>(e)</sup>                              | 323,963    | 324,106      |
| Series 2023-2, Class C, 5.96%, 08/13/2029 <sup>(e)</sup>                              | 1,538,209  | 1,540,083    |
| Series 2023-3, Class C, 6.44%, 10/12/2029 <sup>(e)</sup>                              | 3,198,252  | 3,214,234    |
| Series 2023-4, Class C, 6.99%, 09/12/2030 <sup>(e)</sup>                              | 5,493,679  | 5,539,086    |
| Series 2023-4, Class D, 7.65%, 09/12/2030 <sup>(e)</sup>                              | 7,440,000  | 7,691,045    |
| Series 2024-1, Class C, 5.63%, 01/14/2030 <sup>(e)</sup>                              | 3,781,106  | 3,799,615    |
| Series 2024-2, Class B, 6.10%, 12/13/2027 <sup>(e)</sup>                              | 1,987,721  | 1,989,215    |
| Series 2024-2, Class C, 6.24%, 04/12/2030 <sup>(e)</sup>                              | 4,750,000  | 4,793,112    |
| Series 2024-2, Class D, 6.53%, 04/12/2030 <sup>(e)</sup>                              | 7,750,000  | 7,919,998    |
| Series 2024-3, Class B, 5.66%, 08/14/2028 <sup>(e)</sup>                              | 8,000,000  | 8,019,148    |
| Series 2024-3, Class C, 5.73%, 07/12/2030 <sup>(e)</sup>                              | 6,350,000  | 6,415,438    |
| Series 2024-3, Class D, 6.04%, 07/12/2030 <sup>(e)</sup>                              | 4,600,000  | 4,697,312    |
| Series 2024-4, Class C, 4.91%, 08/12/2031 <sup>(e)</sup>                              | 2,070,000  | 2,079,374    |
| Series 2025-1, Class C, 5.09%, 08/12/2031 <sup>(e)</sup>                              | 11,875,000 | 11,962,432   |
| Series 2025-3, Class A, 4.73%, 01/12/2029 <sup>(e)</sup>                              | 12,177,702 | 12,205,950   |
| Series 2025-3, Class C, 4.95%, 07/12/2032 <sup>(e)</sup>                              | 5,000,000  | 5,028,450    |
| Series 2025-4, Class C, 4.83%, 01/13/2031 <sup>(e)</sup>                              | 5,000,000  | 5,018,509    |
| AmeriCredit Automobile Receivables Trust, Series 2024-1, Class A2A, 5.75%, 02/18/2028 | 139,237    | 139,370      |
| CarMax Auto Owner Trust   |            |              |
| Series 2022-3, Class D, 6.20%, 01/16/2029   | 6,265,000  | 6,318,875    |
| Series 2024-1, Class B, 5.17%, 08/15/2029   | 4,400,000  | 4,475,808    |
| CNH Equipment Trust, Series 2023-B, Class A3, 5.60%, 02/15/2029                       | 4,105,669  | 4,171,674    |

|  |            |            |
|--|------------|------------|
| CPS Auto Trust   |            |            |
| Series 2021-D, Class E, 4.06%, 12/15/2028 <sup>(e)</sup>   | 10,000,000 | 9,938,341  |
| Series 2023-A, Class C, 5.54%, 04/16/2029 <sup>(e)</sup>   | 821,156    | 822,175    |
| Series 2024-C, Class B, 5.68%, 12/15/2028 <sup>(e)</sup>   | 3,920,000  | 3,940,387  |
| Series 2024-D, Class A, 4.91%, 06/15/2028 <sup>(e)</sup>   | 1,509,847  | 1,511,681  |
| Series 2025-C, Class A, 4.71%, 03/15/2029 <sup>(e)</sup>   | 8,173,665  | 8,195,169  |
| Enterprise Fleet Financing LLC   |            |            |
| Series 2024-1, Class A2, 5.23%, 03/20/2030 <sup>(e)</sup>  | 3,865,690  | 3,895,583  |
| Series 2024-3, Class A2, 5.31%, 04/20/2027 <sup>(e)</sup>  | 1,604,474  | 1,612,301  |
| Series 2024-3, Class A3, 4.98%, 08/21/2028 <sup>(e)</sup>  | 3,000,000  | 3,042,349  |
| Exeter Automobile Receivables Trust  |            |            |
| Series 2021-2A, Class D, 1.40%, 04/15/2027   | 374,217    | 371,710    |
| Series 2021-2A, Class E, 2.90%, 07/17/2028 <sup>(e)</sup>  | 1,500,000  | 1,491,893  |
| Series 2021-3A, Class E, 3.04%, 12/15/2028 <sup>(e)</sup>  | 11,250,000 | 11,163,843 |
| Series 2022-2A, Class D, 4.56%, 07/17/2028   | 2,208,087  | 2,209,742  |
| Series 2022-5A, Class C, 6.51%, 12/15/2027   | 245,154    | 245,362    |
| Series 2022-6A, Class C, 6.32%, 05/15/2028   | 3,893,396  | 3,907,980  |
| Series 2023-1A, Class D, 6.69%, 06/15/2029   | 2,960,000  | 3,009,904  |
| Series 2023-4A, Class C, 6.51%, 08/15/2028   | 3,650,385  | 3,674,170  |
| Series 2023-4A, Class D, 6.95%, 12/17/2029   | 2,635,000  | 2,696,620  |
| Series 2023-5A, Class B, 6.58%, 04/17/2028   | 1,541,387  | 1,545,706  |
| Series 2024-1A, Class B, 5.29%, 08/15/2028   | 4,497,420  | 4,508,716  |
| Series 2024-2A, Class B, 5.61%, 04/17/2028   | 301,340    | 301,690    |
| Series 2024-2A, Class C, 5.74%, 05/15/2029   | 5,000,000  | 5,043,177  |
| Series 2024-3A, Class A3, 5.65%, 12/15/2027  | 569,574    | 569,935    |
| Series 2024-3A, Class C, 5.70%, 07/16/2029   | 3,350,000  | 3,394,673  |
| Series 2024-4A, Class A3, 5.28%, 08/15/2030  | 1,874,047  | 1,875,707  |
| Series 2024-4A, Class B, 5.29%, 08/15/2030   | 1,800,000  | 1,807,169  |
| Series 2024-4A, Class C, 5.48%, 08/15/2030   | 4,400,000  | 4,442,696  |
| Series 2024-4A, Class E, 7.65%, 02/17/2032 <sup>(e)</sup>  | 2,000,000  | 2,107,244  |
| Series 2024-5A, Class C, 4.64%, 01/15/2030   | 2,520,000  | 2,529,866  |
| Series 2024-5A, Class E, 7.22%, 05/17/2032 <sup>(e)</sup>  | 5,265,000  | 5,426,175  |
| Series 2025-1A, Class C, 5.09%, 05/15/2031   | 7,750,000  | 7,851,645  |
| Series 2025-3A, Class C, 5.09%, 10/15/2031   | 5,000,000  | 5,070,122  |
| Series 2025-5A, Class A2, 4.38%, 06/15/2028  | 6,500,000  | 6,502,466  |
| Series 2025-5A, Class C, 4.68%, 03/15/2032   | 5,500,000  | 5,535,027  |
| First Investors Auto Owner Trust, Series 2022-1A, Class C, 3.13%, 05/15/2028 <sup>(e)</sup>      | 2,501,948  | 2,494,206  |
| GLS Auto Receivables Trust   |            |            |
| Series 2020-3A, Class E, 4.31%, 07/15/2027 <sup>(e)</sup>  | 1,003,957  | 1,003,973  |
| Series 2020-4A, Class E, 3.51%, 10/15/2027 <sup>(e)</sup>  | 3,523,428  | 3,514,831  |
| Series 2021-1A, Class E, 3.14%, 01/18/2028 <sup>(e)</sup>  | 2,344,294  | 2,342,537  |
| Series 2021-2A, Class E, 2.87%, 05/15/2028 <sup>(e)</sup>  | 11,910,000 | 11,868,556 |
| Series 2021-3A, Class E, 3.20%, 10/16/2028 <sup>(e)</sup>  | 5,700,000  | 5,659,568  |
| Series 2021-4A, Class E, 4.43%, 10/16/2028 <sup>(e)</sup>  | 10,000,000 | 9,961,856  |
| Series 2023-1A, Class C, 6.38%, 12/15/2028 <sup>(e)</sup>  | 2,518,732  | 2,526,170  |
| Series 2023-2A, Class C, 5.69%, 03/15/2029 <sup>(e)</sup>  | 7,893,000  | 7,930,875  |
| Series 2023-3A, Class C, 6.01%, 05/15/2029 <sup>(e)</sup>  | 8,092,000  | 8,171,810  |
| Series 2023-4A, Class B, 6.57%, 03/15/2028 <sup>(e)</sup>  | 5,068,200  | 5,087,691  |
| Series 2024-1A, Class B, 5.49%, 07/17/2028 <sup>(e)</sup>  | 8,227,687  | 8,252,787  |
| Series 2024-1A, Class C, 5.64%, 12/17/2029 <sup>(e)</sup>  | 3,500,000  | 3,542,307  |
| Series 2024-2A, Class A3, 5.64%, 01/18/2028 <sup>(e)</sup>                                       | 4,717,879  | 4,724,070  |
| Series 2024-2A, Class B, 5.77%, 11/15/2028 <sup>(e)</sup>  | 10,000,000 | 10,074,974 |
| Series 2024-2A, Class C, 6.03%, 02/15/2030 <sup>(e)</sup>  | 3,250,000  | 3,319,057  |
| Series 2024-2A, Class D, 6.19%, 02/15/2030 <sup>(e)</sup>  | 5,000,000  | 5,133,514  |
| Series 2024-3A, Class A3, 5.02%, 04/17/2028 <sup>(e)</sup>                                       | 8,000,000  | 8,015,458  |
| Series 2024-3A, Class B, 5.08%, 01/16/2029 <sup>(e)</sup>  | 7,137,000  | 7,182,444  |
| Series 2024-3A, Class C, 5.21%, 02/18/2031 <sup>(e)</sup>  | 3,500,000  | 3,543,639  |
| Series 2024-4A, Class A3, 4.75%, 07/17/2028 <sup>(e)</sup>                                       | 9,750,000  | 9,779,371  |
| Series 2024-4A, Class B, 4.89%, 04/16/2029 <sup>(e)</sup>  | 10,000,000 | 10,062,642 |
| Series 2024-4A, Class C, 5.10%, 06/17/2030 <sup>(e)</sup>  | 5,000,000  | 5,058,283  |
| Series 2024-4A, Class E, 7.51%, 08/15/2031 <sup>(e)</sup>  | 5,000,000  | 5,196,355  |
| Series 2025-4A, Class A2, 4.37%, 10/16/2028 <sup>(e)</sup>                                       | 5,000,000  | 5,004,331  |
| Series 2025-4A, Class C, 4.74%, 08/15/2031 <sup>(e)</sup>  | 7,000,000  | 7,038,987  |
| GLS Auto Select Receivables Trust  |            |            |
| Series 2024-4A, Class B, 4.50%, 11/15/2030 <sup>(e)</sup>  | 3,380,000  | 3,398,805  |
| Series 2024-4A, Class C, 4.75%, 11/15/2030 <sup>(e)</sup>  | 3,700,000  | 3,737,355  |
| NextGear Floorplan Master Trust, Series 2024-1A, Class A2, 5.12%, 03/15/2029 <sup>(e)</sup>      | 10,000,000 | 10,141,851 |
| OneMain Direct Auto Receivables Trust, Series 2025-1A, Class A, 5.36%, 04/16/2035 <sup>(e)</sup> | 7,500,000  | 7,821,307  |



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| Santander Consumer USA Holdings, Inc.  |            |                    |
| Series 2022-2, Class C, 3.76%, 07/16/2029  | 4,005,244  | 3,996,640          |
| Series 2023-4, Class A3, 5.73%, 04/17/2028   | 3,450,877  | 3,456,748          |
| Series 2023-4, Class B, 5.77%, 12/15/2028  | 4,574,000  | 4,619,794          |
| Series 2023-5, Class B, 6.16%, 12/17/2029  | 4,500,000  | 4,564,533          |
| Series 2023-6, Class A3, 5.93%, 07/17/2028   | 4,407,309  | 4,424,848          |
| Series 2023-6, Class C, 6.40%, 03/17/2031  | 5,000,000  | 5,177,371          |
| Series 2024-1, Class C, 5.45%, 03/15/2030  | 1,000,000  | 1,012,323          |
| Series 2024-2, Class B, 5.78%, 07/16/2029  | 10,000,000 | 10,129,160         |
| Series 2024-3, Class B, 5.55%, 09/17/2029  | 8,600,000  | 8,708,645          |
| Series 2024-3, Class C, 5.64%, 08/15/2030  | 3,500,000  | 3,565,330          |
| Series 2024-4, Class C, 4.95%, 04/15/2030  | 6,500,000  | 6,548,896          |
| Series 2024-5, Class A2, 4.88%, 09/15/2027   | 630,636    | 630,898            |
| Series 2024-5, Class C, 4.78%, 01/15/2031  | 5,290,000  | 5,333,635          |
| Series 2025-1, Class C, 5.04%, 03/17/2031  | 7,000,000  | 7,097,201          |
| Series 2025-3, Class A2, 4.63%, 10/16/2028   | 17,030,335 | 17,069,252         |
| Series 2025-4, Class A2, 4.28%, 01/15/2029   | 9,000,000  | 9,015,012          |
| Santander Consumer USA, Inc.   |            |                    |
| Series 2022-5, Class C, 4.74%, 10/16/2028  | 2,482,945  | 2,484,599          |
| Series 2022-6, Class D, 5.69%, 02/18/2031  | 9,505,000  | 9,575,658          |
| Series 2022-7, Class B, 5.95%, 01/17/2028  | 3,187,006  | 3,191,808          |
| Series 2022-7, Class C, 6.69%, 03/17/2031  | 9,695,000  | 9,897,342          |
| Series 2023-1, Class C, 5.09%, 05/15/2030  | 9,595,781  | 9,657,778          |
| Series 2023-2, Class B, 5.24%, 05/15/2028  | 581,639    | 582,874            |
| Series 2023-2, Class C, 5.47%, 12/16/2030  | 5,000,000  | 5,089,729          |
| Series 2024-1, Class A3, 5.35%, 02/15/2028   | 433,099    | 433,311            |
| Series 2024-1, Class B, 5.31%, 01/16/2029  | 8,965,000  | 9,004,668          |
| Series 2024-2, Class C, 4.67%, 05/17/2032  | 3,750,000  | 3,771,367          |
| Series 2025-2, Class A2, 4.29%, 10/16/2028   | 8,000,000  | 8,005,007          |
| SBNA Auto Receivables Trust, Series 2024-A, Class A3, 5.32%, 12/15/2028 <sup>(e)</sup> | 3,114,880  | 3,126,413          |
| Westlake Automobile Receivables Trust  |            |                    |
| Series 2022-2A, Class D, 5.48%, 09/15/2027 <sup>(e)</sup>                              | 8,791,116  | 8,814,999          |
| Series 2022-3A, Class C, 6.44%, 12/15/2027 <sup>(e)</sup>                              | 2,224,620  | 2,231,867          |
| Series 2023-1A, Class C, 5.74%, 08/15/2028 <sup>(e)</sup>                              | 5,688,992  | 5,716,148          |
| Series 2023-1A, Class D, 6.79%, 11/15/2028 <sup>(e)</sup>                              | 1,485,000  | 1,519,382          |
| Series 2023-2A, Class C, 6.29%, 03/15/2028 <sup>(e)</sup>                              | 8,563,117  | 8,592,688          |
| Series 2023-3A, Class A3, 5.82%, 05/17/2027 <sup>(e)</sup>                             | 73,913     | 73,970             |
| Series 2023-3A, Class B, 5.92%, 09/15/2028 <sup>(e)</sup>                              | 2,818,000  | 2,826,068          |
| Series 2023-3A, Class C, 6.02%, 09/15/2028 <sup>(e)</sup>                              | 6,350,000  | 6,424,491          |
| Series 2023-4A, Class C, 6.64%, 11/15/2028 <sup>(e)</sup>                              | 8,060,000  | 8,233,375          |
| Series 2024-1A, Class A3, 5.44%, 05/17/2027 <sup>(e)</sup>                             | 2,865,887  | 2,868,718          |
| Series 2024-1A, Class B, 5.55%, 11/15/2027 <sup>(e)</sup>                              | 10,669,000 | 10,723,411         |
| Series 2024-1A, Class C, 5.65%, 02/15/2029 <sup>(e)</sup>                              | 6,330,000  | 6,392,742          |
| Series 2024-2A, Class B, 5.62%, 03/15/2030 <sup>(e)</sup>                              | 7,000,000  | 7,069,267          |
| Series 2024-2A, Class C, 5.68%, 03/15/2030 <sup>(e)</sup>                              | 5,000,000  | 5,081,290          |
| Series 2024-3A, Class C, 4.92%, 11/15/2029 <sup>(e)</sup>                              | 5,000,000  | 5,035,726          |
| Series 2025-1A, Class C, 5.14%, 10/15/2030 <sup>(e)</sup>                              | 6,500,000  | 6,571,115          |
| World Omni Select Auto Trust   |            |                    |
| Series 2024-A, Class A2A, 5.37%, 02/15/2028  | 374,026    | 374,416            |
| Series 2024-A, Class A3, 4.98%, 02/15/2030   | 2,000,000  | 2,010,523          |
| <b>TOTAL ASSET-BACKED SECURITIES</b> (Cost \$658,893,414)                              |            | <b>664,082,445</b> |

| <b>AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES - 5.1%</b>                                  | <b>Par</b>  | <b>Value</b> |
|---|-------------|--------------|
| California Housing Finance Agency, Series 2021-2, Class X, 0.83%, 03/25/2035 <sup>(g)</sup> | 30,642,227  | 1,202,707    |
| Fannie Mae Pool, Pool AN8088, 3.33%, 01/01/2038   | 10,731,000  | 9,341,809    |
| Federal Home Loan Mortgage Corp.  |             |              |
| Pool WA3427, 3.33%, 07/01/2041  | 3,879,220   | 3,349,044    |
| Pool WA3428, 3.05%, 11/01/2041  | 3,315,968   | 2,761,902    |
| Series K120, Class X1, 1.12%, 10/25/2030 <sup>(c)(g)</sup>                                  | 199,512,398 | 8,056,710    |
| Series K123, Class X1, 0.85%, 12/25/2030 <sup>(c)(g)</sup>                                  | 78,080,267  | 2,451,642    |
| Series K-1518, Class X1, 0.95%, 10/25/2035 <sup>(c)(g)</sup>                                | 59,371,316  | 3,534,327    |
| Series K-1520, Class X1, 0.58%, 02/25/2036 <sup>(c)(g)</sup>                                | 49,439,190  | 1,677,932    |
| Series K-167, Class X1, 0.33%, 10/25/2034 <sup>(c)(g)</sup>                                 | 398,659,409 | 6,375,760    |
| Series K-172, Class X1, 0.33%, 08/25/2035 <sup>(c)(g)</sup>                                 | 331,990,805 | 5,398,967    |
| Series K538, Class X1, 0.73%, 01/25/2030 <sup>(c)(g)</sup>                                  | 148,472,208 | 3,251,007    |
| Series K540, Class X1, 0.62%, 02/25/2030 <sup>(c)(g)</sup>                                  | 687,874,769 | 12,622,915   |
| Series K545, Class X1, 0.32%, 07/25/2030 <sup>(c)(g)</sup>                                  | 663,028,920 | 5,846,921    |

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| Series K546, Class X1, 1.06%, 05/25/2030 <sup>(c)(g)</sup>       | 41,425,071  | 1,474,571  |
| Series K547, Class X1, 0.58%, 05/25/2030 <sup>(c)(g)</sup>       | 153,978,000 | 2,670,394  |
| Federal National Mortgage Association                            |             |            |
| Pool AN8580, 3.51%, 04/01/2038                                   | 3,300,000   | 3,017,098  |
| Pool BL8418, 1.71%, 09/01/2035                                   | 16,305,000  | 12,999,465 |
| Pool BS1785, 2.32%, 04/01/2036                                   | 20,083,000  | 16,863,563 |
| Pool BS1824, 2.59%, 04/01/2041                                   | 7,890,000   | 6,032,688  |
| Pool BS3782, 2.44%, 11/01/2046                                   | 14,750,000  | 9,830,571  |
| Pool BZ0164, 2.80%, 06/01/2041                                   | 1,734,321   | 1,388,357  |
| Series 2020-M13, Class X3, 1.23%, 12/25/2049 <sup>(c)(g)</sup>   | 131,156,182 | 8,174,178  |
| Freddie Mac Multiclass Certificates Series                       |             |            |
| Series 2020-RR09, Class CX, 2.68%, 08/27/2029 <sup>(c)(g)</sup>  | 42,360,000  | 2,551,008  |
| Series 2021-RR17, Class X, 2.04%, 08/27/2027 <sup>(c)(g)</sup>   | 70,015,000  | 1,311,423  |
| Freddie Mac Multifamily ML Certificates                          |             |            |
| Series 2019-ML06, Class XUS, 1.13%, 06/25/2037 <sup>(c)(g)</sup> | 10,288,413  | 704,345    |
| Series 2020-ML07, Class XUS, 2.00%, 10/25/2036 <sup>(c)(g)</sup> | 23,910,165  | 2,972,990  |
| Series 2021-ML08, Class XUS, 1.85%, 07/25/2037 <sup>(g)</sup>    | 31,586,971  | 3,671,669  |
| Series 2021-ML09, Class XUS, 1.55%, 02/25/2040 <sup>(c)(g)</sup> | 42,475,319  | 4,551,230  |
| Series 2021-ML10, Class XUS, 2.06%, 01/25/2038 <sup>(c)(g)</sup> | 13,724,175  | 1,927,835  |
| Series 2021-ML10, Class XUS, 1.52%, 06/25/2038 <sup>(c)(g)</sup> | 38,115,285  | 4,027,261  |
| Series 2021-ML11, Class XUS, 0.77%, 03/25/2038 <sup>(c)(g)</sup> | 32,861,461  | 1,579,650  |
| Series 2021-ML12, Class XUS, 1.31%, 07/25/2041 <sup>(c)(g)</sup> | 17,460,775  | 1,556,453  |
| Freddie Mac Multifamily Structured Pass Through Certificates     |             |            |
| Series K061, Class XAM, 0.19%, 11/25/2026 <sup>(c)(g)</sup>      | 72,512,000  | 81,235     |
| Series K062, Class XAM, 0.31%, 12/25/2026 <sup>(c)(g)</sup>      | 79,423,000  | 177,876    |
| Series K063, Class X1, 0.39%, 01/25/2027 <sup>(c)(g)</sup>       | 342,255,187 | 943,324    |
| Series K064, Class X1, 0.72%, 03/25/2027 <sup>(c)(g)</sup>       | 115,641,337 | 683,059    |
| Series K065, Class XAM, 0.70%, 05/25/2027 <sup>(c)(g)</sup>      | 57,193,000  | 459,975    |
| Series K066, Class X1, 0.86%, 06/25/2027 <sup>(c)(g)</sup>       | 29,135,213  | 243,183    |
| Series K067, Class X1, 0.70%, 07/25/2027 <sup>(c)(g)</sup>       | 38,023,335  | 278,665    |
| Series K068, Class X1, 0.54%, 08/25/2027 <sup>(c)(g)</sup>       | 96,043,652  | 565,880    |
| Series K069, Class X1, 0.47%, 09/25/2027 <sup>(c)(g)</sup>       | 27,150,220  | 145,656    |
| Series K073, Class X1, 0.43%, 01/25/2028 <sup>(c)(g)</sup>       | 143,458,463 | 838,974    |
| Series K073, Class XAM, 0.33%, 01/25/2028 <sup>(c)(g)</sup>      | 54,203,000  | 243,740    |
| Series K080, Class X1, 0.26%, 07/25/2028 <sup>(c)(g)</sup>       | 410,073,872 | 1,500,214  |
| Series K081, Class X1, 0.22%, 08/25/2028 <sup>(c)(g)</sup>       | 148,433,872 | 407,911    |
| Series K084, Class X1, 0.33%, 10/25/2028 <sup>(c)(g)</sup>       | 325,992,458 | 1,851,116  |
| Series K089, Class XAM, 0.60%, 01/25/2029 <sup>(c)(g)</sup>      | 53,965,000  | 804,521    |
| Series K090, Class XAM, 0.77%, 03/25/2029 <sup>(c)(g)</sup>      | 50,517,000  | 1,037,114  |
| Series K091, Class XAM, 0.64%, 03/25/2029 <sup>(c)(g)</sup>      | 53,659,000  | 906,118    |
| Series K093, Class X1, 1.08%, 05/25/2029 <sup>(c)(g)</sup>       | 67,029,590  | 1,826,060  |
| Series K094, Class X1, 1.01%, 06/25/2029 <sup>(c)(g)</sup>       | 200,914,498 | 5,324,897  |
| Series K095, Class X1, 1.07%, 06/25/2029 <sup>(c)(g)</sup>       | 44,228,102  | 1,254,787  |
| Series K097, Class X1, 1.21%, 07/25/2029 <sup>(c)(g)</sup>       | 70,533,304  | 2,356,052  |
| Series K097, Class XAM, 1.48%, 09/25/2051 <sup>(c)(g)</sup>      | 66,115,000  | 3,019,551  |
| Series K098, Class X1, 1.26%, 08/25/2029 <sup>(c)(g)</sup>       | 76,963,812  | 2,769,027  |
| Series K098, Class XAM, 1.52%, 08/25/2029 <sup>(c)(g)</sup>      | 24,691,000  | 1,147,872  |
| Series K099, Class X1, 0.99%, 09/25/2029 <sup>(c)(g)</sup>       | 203,495,525 | 5,691,322  |
| Series K100, Class XAM, 1.03%, 09/25/2029 <sup>(c)(g)</sup>      | 62,086,000  | 2,046,764  |
| Series K101, Class XAM, 1.21%, 10/25/2029 <sup>(c)(g)</sup>      | 65,686,000  | 2,568,684  |
| Series K102, Class X1, 0.94%, 10/25/2029 <sup>(c)(g)</sup>       | 169,374,335 | 4,564,875  |
| Series K103, Class X1, 0.75%, 11/25/2029 <sup>(c)(g)</sup>       | 280,037,390 | 6,130,215  |
| Series K105, Class X1, 1.64%, 01/25/2030 <sup>(c)(g)</sup>       | 60,886,251  | 3,233,030  |
| Series K105, Class XAM, 1.89%, 01/25/2030 <sup>(c)(g)</sup>      | 64,122,000  | 4,243,273  |
| Series K107, Class X1, 1.70%, 01/25/2030 <sup>(c)(g)</sup>       | 45,237,466  | 2,515,058  |
| Series K107, Class XAM, 1.67%, 02/25/2030 <sup>(c)(g)</sup>      | 118,898,000 | 6,953,987  |
| Series K108, Class X1, 1.81%, 03/25/2030 <sup>(c)(g)</sup>       | 154,827,783 | 9,456,355  |
| Series K108, Class XAM, 1.78%, 03/25/2030 <sup>(c)(g)</sup>      | 70,601,000  | 4,558,551  |
| Series K110, Class X1, 1.75%, 04/25/2030 <sup>(c)(g)</sup>       | 35,692,005  | 2,092,094  |
| Series K111, Class X1, 1.67%, 05/25/2030 <sup>(c)(g)</sup>       | 107,274,093 | 6,297,397  |
| Series K112, Class X1, 1.53%, 05/25/2030 <sup>(c)(g)</sup>       | 150,642,351 | 8,018,527  |
| Series K112, Class XAM, 1.77%, 05/25/2030 <sup>(c)(g)</sup>      | 44,272,000  | 2,962,421  |
| Series K113, Class X1, 1.47%, 06/25/2030 <sup>(c)(g)</sup>       | 148,897,308 | 7,642,556  |
| Series K114, Class X1, 1.21%, 06/25/2030 <sup>(c)(g)</sup>       | 140,411,644 | 6,025,007  |
| Series K114, Class XAM, 1.44%, 06/25/2030 <sup>(c)(g)</sup>      | 54,977,000  | 3,000,342  |
| Series K115, Class X1, 1.42%, 06/25/2030 <sup>(c)(g)</sup>       | 60,487,010  | 3,055,622  |
| Series K115, Class XAM, 1.65%, 07/25/2030 <sup>(c)(g)</sup>      | 40,865,759  | 2,592,295  |
| Series K116, Class X1, 1.51%, 07/25/2030 <sup>(c)(g)</sup>       | 106,879,128 | 5,644,875  |

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| Series K116, Class XAM, 1.70%, 08/25/2030 (c)(g)                               | 23,000,000  | 1,531,202          |
| Series K118, Class X1, 1.04%, 09/25/2030 (c)(g)                                | 160,071,022 | 6,073,159          |
| Series K118, Class XAM, 1.26%, 09/25/2030 (c)(g)                               | 35,916,184  | 1,802,777          |
| Series K119, Class XAM, 1.23%, 10/25/2030 (c)(g)                               | 51,000,000  | 2,489,983          |
| Series K121, Class X1, 1.11%, 10/25/2030 (c)(g)                                | 48,165,363  | 1,915,864          |
| Series K121, Class XAM, 1.29%, 11/25/2030 (c)(g)                               | 70,786,000  | 3,733,693          |
| Series K122, Class X1, 0.96%, 11/25/2030 (c)(g)                                | 236,241,087 | 8,438,343          |
| Series K122, Class XAM, 1.17%, 11/25/2030 (c)(g)                               | 35,211,000  | 1,691,311          |
| Series K123, Class XAM, 1.07%, 12/25/2030 (c)(g)                               | 108,000,000 | 4,722,980          |
| Series K124, Class XAM, 1.03%, 01/25/2031 (c)(g)                               | 89,626,000  | 3,813,058          |
| Series K125, Class X1, 0.67%, 01/25/2031 (c)(g)                                | 320,390,504 | 7,820,924          |
| Series K125, Class XAM, 0.87%, 01/25/2031 (c)(g)                               | 103,992,000 | 3,772,258          |
| Series K127, Class XAM, 0.59%, 02/25/2031 (c)(g)                               | 186,332,000 | 4,311,182          |
| Series K128, Class X1, 0.61%, 03/25/2031 (c)(g)                                | 196,967,561 | 4,348,965          |
| Series K128, Class XAM, 0.83%, 03/25/2031 (c)(g)                               | 37,700,000  | 1,326,870          |
| Series K129, Class XAM, 1.32%, 05/25/2031 (c)(g)                               | 31,700,000  | 1,829,851          |
| Series K130, Class X1, 1.14%, 06/25/2031 (c)(g)                                | 142,195,969 | 6,706,047          |
| Series K130, Class XAM, 1.32%, 07/25/2031 (c)(g)                               | 43,372,188  | 2,618,284          |
| Series K131, Class X1, 0.83%, 07/25/2031 (c)(g)                                | 143,711,105 | 5,018,765          |
| Series K138, Class XAM, 0.79%, 01/25/2032 (c)(g)                               | 195,000,000 | 7,384,806          |
| Series K141, Class X1, 0.41%, 02/25/2032 (c)(g)                                | 208,455,196 | 3,694,618          |
| Series K141, Class XAM, 0.43%, 02/25/2032 (c)(g)                               | 195,000,000 | 3,733,353          |
| Series K145, Class X1, 0.43%, 05/25/2032 (c)(g)                                | 103,934,724 | 2,008,403          |
| Series K149, Class X1, 0.40%, 08/25/2032 (c)(g)                                | 517,947,271 | 9,358,737          |
| Series K1511, Class X1, 0.93%, 03/25/2034 (c)(g)                               | 128,847,986 | 5,867,647          |
| Series K1512, Class X1, 1.05%, 04/25/2034 (c)(g)                               | 46,768,337  | 2,393,870          |
| Series K1513, Class X1, 0.98%, 08/25/2034 (c)(g)                               | 99,975,323  | 5,094,772          |
| Series K1514, Class X1, 0.70%, 10/25/2034 (c)(g)                               | 79,970,642  | 3,094,000          |
| Series K1515, Class X1, 1.63%, 02/25/2035 (c)(g)                               | 89,928,737  | 8,856,704          |
| Series K1516, Class X1, 1.62%, 05/25/2035 (c)(g)                               | 41,126,921  | 4,439,055          |
| Series K1517, Class X1, 1.44%, 07/25/2035 (c)(g)                               | 88,790,576  | 8,164,746          |
| Series K152, Class X1, 1.09%, 01/25/2031 (c)(g)                                | 27,797,562  | 1,024,032          |
| Series K1521, Class X1, 1.09%, 08/25/2036 (c)(g)                               | 94,812,674  | 7,211,101          |
| Series K155, Class X1, 0.26%, 04/25/2033 (c)(g)                                | 239,242,543 | 2,160,528          |
| Series K155, Class X1, 0.42%, 04/25/2033 (c)(g)                                | 255,057,461 | 5,011,446          |
| Series K160, Class X1, 0.38%, 08/25/2033 (c)(g)                                | 253,970,992 | 4,444,238          |
| Series K164, Class X1, 0.47%, 05/25/2034 (c)(g)                                | 357,011,308 | 8,582,123          |
| Series K165, Class X1, 0.79%, 09/25/2034 (c)(g)                                | 304,806,699 | 14,023,669         |
| Series K169, Class X1, 0.43%, 12/25/2034 (c)(g)                                | 198,868,451 | 4,510,078          |
| Series K513, Class X1, 0.88%, 12/25/2028 (c)(g)                                | 107,755,495 | 2,088,937          |
| Series K522, Class X1, 0.60%, 05/25/2029 (c)(g)                                | 122,916,257 | 1,704,640          |
| Series K528, Class X1, 1.01%, 07/25/2029 (c)(g)                                | 100,000,000 | 2,798,650          |
| Series K529, Class X1, 0.58%, 09/25/2029 (c)(g)                                | 250,000,000 | 3,825,575          |
| Series K734, Class X1, 0.88%, 02/25/2026 (c)(g)                                | 17,566,060  | 13,675             |
| Series K735, Class X1, 1.10%, 05/25/2026 (c)(g)                                | 45,200,376  | 129,264            |
| Series K735, Class XAM, 1.50%, 05/25/2026 (c)(g)                               | 70,547,000  | 410,682            |
| Series K737, Class XAM, 1.14%, 10/25/2026 (c)(g)                               | 20,050,000  | 169,092            |
| Series K738, Class XAM, 1.49%, 03/25/2027 (c)(g)                               | 24,099,000  | 378,463            |
| Series K739, Class XAM, 1.66%, 09/25/2027 (c)(g)                               | 32,621,072  | 728,275            |
| Series K742, Class XAM, 1.02%, 04/25/2028 (c)(g)                               | 89,849,000  | 2,029,096          |
| Series K743, Class XAM, 1.39%, 05/25/2028 (c)(g)                               | 99,488,000  | 2,923,057          |
| Series K744, Class X1, 0.96%, 07/25/2028 (c)(g)                                | 111,400,232 | 2,091,071          |
| Series K744, Class XAM, 1.33%, 07/25/2028 (c)(g)                               | 122,906,000 | 3,480,428          |
| Series K747, Class XAM, 0.48%, 12/25/2028 (c)(g)                               | 160,000,000 | 1,724,848          |
| Series K748, Class XAM, 0.64%, 01/25/2029 (c)(g)                               | 175,000,000 | 2,811,918          |
| Series K757, Class X1, 0.90%, 08/25/2031 (c)(g)                                | 213,757,900 | 7,797,867          |
| Series KG02, Class X1, 1.14%, 08/25/2029 (c)(g)                                | 31,192,387  | 890,081            |
| Series KG03, Class X1, 1.47%, 06/25/2030 (c)(g)                                | 15,172,585  | 759,391            |
| Series KG04, Class X1, 0.93%, 11/25/2030 (c)(g)                                | 109,701,020 | 3,704,077          |
| Series KW03, Class X1, 0.90%, 06/25/2027 (c)(g)                                | 12,383,305  | 104,885            |
| Series KW06, Class X1, 0.30%, 06/25/2028 (c)(g)                                | 423,672,403 | 1,529,330          |
| Series KW09, Class X1, 0.92%, 05/25/2029 (c)(g)                                | 58,579,910  | 1,136,087          |
| FREMF Mortgage Trust, Series K549, Class X1, 0.11%, 09/25/2030 (c)(g)          | 542,699,039 | 3,845,945          |
| <b>TOTAL AGENCY COMMERCIAL MORTGAGE BACKED SECURITIES (Cost \$532,779,516)</b> |             | <b>513,435,225</b> |

#### NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES - 4.6%

|                                | Par | Value |
|--------------------------------|-----|-------|
| Adjustable Rate Mortgage Trust |     |       |

|   |           |           |
|---|-----------|-----------|
| Series 2005-10, Class 4A1, 5.87%, 01/25/2036 <sup>(c)</sup>   | 4,261,396 | 3,033,275 |
| Series 2005-3, Class 2A1, 4.71%, 07/25/2035 <sup>(c)</sup>  | 169,324   | 157,883   |
| Series 2006-2, Class 1A1, 4.73%, 05/25/2036 <sup>(c)</sup>  | 579,380   | 501,850   |
| American Home Mortgage Investment Trust, Series 2006-2, Class 3A5, 6.75%, 06/25/2036 <sup>(h)</sup> | 2,747,648 | 381,561   |
| Banc of America Alternative Loan Trust  |           |           |
| Series 2005-11, Class 4A5, 5.75%, 12/25/2035  | 534,361   | 480,911   |
| Series 2005-11, Class 4A6, 5.75%, 12/25/2035  | 87,114    | 78,401    |
| Series 2006-2, Class 4CB1, 6.50%, 03/25/2036  | 1,457,104 | 1,269,239 |
| Series 2006-4, Class 3CB4, 6.00%, 05/25/2046  | 650,011   | 610,984   |
| Series 2006-4, Class 4CB1, 6.50%, 05/25/2046  | 336,967   | 321,236   |
| Series 2006-4, Class 5CB1, 6.50%, 05/25/2046  | 1,700,132 | 1,531,731 |
| Series 2006-5, Class CB17, 6.00%, 06/25/2046  | 192,301   | 170,924   |
| Series 2006-6, Class CB5, 6.00%, 07/25/2046   | 797,784   | 707,910   |
| Series 2006-9, Class 1CB1, 6.00%, 01/25/2037  | 124,432   | 113,830   |
| Series 2006-9, Class A2, 4.51% (1 mo. Term SOFR + 0.51%), 01/25/2037                                | 621,175   | 510,651   |
| Banc of America Funding Corp.   |           |           |
| Series 2003-3, Class 1A7, 5.50%, 10/25/2033   | 119,765   | 120,269   |
| Series 2004-1, Class 2A1, 6.00%, 02/25/2034   | 336,265   | 340,032   |
| Series 2004-1, Class 4A1, 6.00%, 03/25/2034   | 2,196,657 | 2,177,231 |
| Series 2004-B, Class 4A2, 5.70%, 11/20/2034 <sup>(c)</sup>  | 1,103,836 | 1,071,323 |
| Series 2005-3, Class 1A20, 5.50%, 06/25/2035  | 51,613    | 48,944    |
| Series 2005-4, Class 2A1, 5.50%, 08/25/2035   | 28,883    | 28,363    |
| Series 2005-5, Class 1A11, 5.50%, 09/25/2035  | 96,686    | 99,069    |
| Series 2005-5, Class 2A1, 5.50%, 09/25/2035   | 1,119,757 | 1,106,488 |
| Series 2005-7, Class 2A3, 5.50%, 11/25/2035   | 2,051,183 | 1,973,968 |
| Series 2005-7, Class 3A15, 5.75%, 11/25/2035  | 2,659     | 2,753     |
| Series 2005-7, Class 3A9, 6.00%, 11/25/2035   | 13,228    | 13,552    |
| Series 2005-8, Class 4A28, 5.75%, 01/25/2036  | 1,422,915 | 1,318,991 |
| Series 2006-5, Class 3A2, 5.75%, 09/25/2036   | 228,845   | 216,845   |
| Series 2006-7, Class 1A9, 6.00%, 09/25/2036   | 335,273   | 296,213   |
| Series 2006-F, Class 2A1, 5.29%, 07/20/2036 <sup>(c)</sup>  | 2,570,611 | 2,269,782 |
| Series 2006-I, Class 1A1, 5.98%, 12/20/2036 <sup>(c)</sup>  | 320,327   | 316,555   |
| Series 2006-I, Class 2A1, 6.14%, 12/20/2036 <sup>(c)</sup>  | 1,471,649 | 1,446,669 |
| Series 2006-I, Class 2A2, 6.14%, 12/20/2036 <sup>(c)</sup>  | 255,987   | 240,406   |
| Series 2006-J, Class 4A1, 4.88%, 01/20/2047 <sup>(c)</sup>  | 79,794    | 69,230    |
| Series 2007-1, Class TA7, 6.69%, 01/25/2037 <sup>(h)</sup>  | 550,298   | 520,464   |
| Series 2007-2, Class TA1A, 4.13% (1 mo. Term SOFR + 0.17%), 03/25/2037                              | 230,391   | 206,759   |
| Series 2007-3, Class TA4, 4.93% (1 mo. Term SOFR + 0.97%), 04/25/2037                               | 707,459   | 607,648   |
| Series 2007-4, Class 5A3, 5.50%, 11/25/2034   | 141,689   | 126,015   |
| Series 2007-5, Class 1A1, 5.50%, 07/25/2037   | 1,191,602 | 993,049   |
| Series 2007-6, Class A1, 4.65% (1 mo. Term SOFR + 0.69%), 07/25/2037                                | 772,151   | 744,586   |
| Series 2007-6, Class A2, 4.63% (1 mo. Term SOFR + 0.67%), 07/25/2037                                | 3,186,944 | 3,068,332 |
| Series 2010-R3, Class 3A6, 6.00%, 09/26/2037 <sup>(c)(e)</sup>                                      | 5,309,045 | 5,132,868 |
| Series 2014-R3, Class 1A2, 6.00%, 06/26/2035 <sup>(c)(e)</sup>                                      | 909,077   | 919,596   |
| Series 2014-R3, Class 2A2, 7.04%, 06/26/2035 <sup>(c)(e)</sup>                                      | 814,457   | 813,609   |
| Banc of America Mortgage Securities, Inc.   |           |           |
| Series 2005-A, Class 2A1, 5.11%, 02/25/2035 <sup>(c)</sup>  | 890,190   | 868,404   |
| Series 2005-F, Class 2A1, 5.60%, 07/25/2035 <sup>(c)</sup>  | 431,565   | 411,804   |
| Series 2006-B, Class 3A1, 4.01%, 10/20/2046 <sup>(c)</sup>  | 342,251   | 299,363   |
| Series 2007-1, Class 1A26, 6.00%, 03/25/2037  | 1,397,044 | 1,224,357 |
| BCAP LLC Trust, Series 2007-AA2, Class 2A3, 7.50%, 04/25/2037 <sup>(c)</sup>                        | 441,301   | 216,335   |
| Bear Stearns Alt-A Trust, Series 2006-6, Class 2A1, 4.14%, 11/25/2036 <sup>(c)</sup>                | 663,339   | 297,209   |
| Bear Stearns Asset Backed Securities Trust  |           |           |
| Series 2005-AC5, Class 1A1, 5.07% (1 mo. Term SOFR + 1.11%), 08/25/2035                             | 361,205   | 211,040   |
| Series 2006-AC4, Class A1, 4.32% (1 mo. Term SOFR + 0.36%), 07/25/2036                              | 2,255,792 | 1,759,433 |
| Series 2006-AC4, Class A2, 18.62% (-4 x 1 mo. Term SOFR + 35.75%), 07/25/2036 <sup>(i)</sup>        | 521,654   | 683,017   |
| Chase Mortgage Finance Corp.  |           |           |
| Series 2005-A1, Class 2A1, 4.71%, 12/25/2035 <sup>(c)</sup>   | 562,699   | 535,396   |
| Series 2005-A1, Class 2A2, 4.71%, 12/25/2035 <sup>(c)</sup>   | 586,637   | 558,173   |
| Series 2005-S2, Class A1, 5.50%, 10/25/2035   | 496,607   | 481,089   |
| Series 2005-S3, Class A9, 5.50%, 11/25/2035   | 4,460,950 | 3,173,219 |
| Series 2006-S3, Class 1A1, 6.00%, 11/25/2036  | 6,684,111 | 2,790,511 |
| Series 2006-S4, Class A3, 6.00%, 12/25/2036   | 1,226,693 | 491,845   |
| Series 2006-S4, Class A6, 6.00%, 12/25/2036   | 3,958,334 | 1,587,101 |
| Series 2007-A2, Class 6A2, 5.69%, 07/25/2037 <sup>(c)</sup>   | 715,028   | 621,651   |
| Series 2007-S1, Class A7, 6.00%, 02/25/2037   | 4,011,432 | 1,557,860 |
| Series 2007-S3, Class 1A10, 5.75%, 05/25/2037   | 662,128   | 261,607   |
| Series 2007-S3, Class 1A15, 6.00%, 05/25/2037   | 2,017,503 | 834,660   |

|   |           |           |
|---|-----------|-----------|
| Chaseflex Trust   |           |           |
| Series 2005-1, Class 1A3, 5.50%, 02/25/2035                             | 197,004   | 170,220   |
| Series 2006-2, Class A3, 4.11%, 09/25/2036 <sup>(c)</sup>               | 1,696,621 | 1,511,175 |
| Citicorp Mortgage Securities, Inc.                                      |           |           |
| Series 2006-1, Class 1A4, 6.00%, 02/25/2036                             | 58,955    | 55,770    |
| Series 2006-3, Class 1A10, 6.25%, 06/25/2036                            | 1,253,839 | 1,184,704 |
| Series 2006-3, Class 1A4, 6.00%, 06/25/2036                             | 1,041,388 | 969,180   |
| Series 2006-3, Class 1A9, 5.75%, 06/25/2036                             | 296,909   | 272,105   |
| Series 2006-3, Class 2A1, 5.50%, 06/25/2027                             | 30,264    | 27,263    |
| Series 2006-7, Class 1A1, 6.00%, 12/25/2036                             | 2,350,051 | 2,000,295 |
| Series 2007-3, Class 1A4, 6.00%, 04/25/2037                             | 291,531   | 281,932   |
| Citigroup Financial Products, Inc.                                      |           |           |
| Series 2004-2, Class 1A2, 9.25%, 08/25/2033 <sup>(c)</sup>              | 10,185    | 6,399     |
| Series 2004-HYB3, Class 2A, 5.93%, 09/25/2034 <sup>(c)</sup>            | 307,481   | 295,559   |
| Series 2005-1, Class 2A2A, 5.03%, 04/25/2035 <sup>(c)</sup>             | 215,977   | 207,380   |
| Series 2005-10, Class 1A1A, 4.97%, 12/25/2035 <sup>(c)</sup>            | 846,953   | 528,625   |
| Series 2005-2, Class 1A4, 4.45%, 05/25/2035 <sup>(c)</sup>              | 253,847   | 244,790   |
| Series 2005-5, Class 22A6, 6.00%, 08/25/2035                            | 1,247,626 | 1,185,556 |
| Series 2005-WF1, Class M1, 5.83%, 11/25/2034 <sup>(h)</sup>             | 1,831,515 | 1,843,544 |
| Citigroup Mortgage Loan Trust, Inc.                                     |           |           |
| Series 2005-7, Class 1A2, 4.56%, 09/25/2035 <sup>(c)</sup>              | 298,613   | 277,149   |
| Series 2006-AR7, Class 2A2A, 4.80%, 11/25/2036 <sup>(c)</sup>           | 968,002   | 833,525   |
| Series 2007-AR4, Class 1A1A, 4.62%, 03/25/2037 <sup>(c)</sup>           | 840,059   | 702,846   |
| Citimortgage Alternative Loan Trust                                     |           |           |
| Series 2006-A2, Class A5, 4.67% (1 mo. Term SOFR + 0.71%), 05/25/2036   | 290,355   | 251,241   |
| Series 2006-A4, Class 1A1, 6.00%, 09/25/2036                            | 774,170   | 728,181   |
| Series 2007-A1, Class 1A5, 6.00%, 01/25/2037                            | 1,145,678 | 1,057,420 |
| Series 2007-A1, Class 1A7, 6.00%, 01/25/2037                            | 1,841,201 | 1,699,363 |
| Countrywide Alternative Loan Trust                                      |           |           |
| Series 2004-13CB, Class A3, 6.00%, 07/25/2034                           | 4,622,501 | 4,844,116 |
| Series 2004-24CB, Class 1A1, 6.00%, 11/25/2034                          | 1,013,458 | 1,058,632 |
| Series 2004-27CB, Class A1, 6.00%, 12/25/2034                           | 716,619   | 648,284   |
| Series 2004-28CB, Class 4A1, 5.00%, 03/25/2035                          | 114,846   | 87,410    |
| Series 2004-28CB, Class 6A1, 6.00%, 01/25/2035                          | 200,459   | 188,664   |
| Series 2005-13CB, Class A1, 4.57% (1 mo. Term SOFR + 0.61%), 05/25/2035 | 676,995   | 548,233   |
| Series 2005-21CB, Class A17, 6.00%, 06/25/2035                          | 1,187,472 | 942,512   |
| Series 2005-21CB, Class A3, 5.25%, 06/25/2035                           | 1,995,284 | 1,505,145 |
| Series 2005-43, Class 5A1, 5.31%, 09/25/2035 <sup>(c)</sup>             | 96,965    | 87,307    |
| Series 2005-54CB, Class 3A7, 5.50%, 11/25/2035                          | 498,798   | 265,875   |
| Series 2005-63, Class 3A1, 4.67%, 11/25/2035 <sup>(c)</sup>             | 573,283   | 536,918   |
| Series 2005-65CB, Class 1A8, 5.50%, 01/25/2036                          | 85,111    | 55,536    |
| Series 2005-65CB, Class 2A7, 0.00%, 12/25/2035 <sup>(i)</sup>           | 588,567   | 219,643   |
| Series 2005-6CB, Class 1A1, 7.50%, 04/25/2035                           | 162,261   | 150,327   |
| Series 2005-6CB, Class 1A5, 5.75%, 04/25/2035                           | 1,383,774 | 1,206,411 |
| Series 2005-73CB, Class 2A2, 5.75%, 01/25/2036                          | 316,730   | 151,645   |
| Series 2005-75CB, Class A3, 5.50%, 01/25/2036                           | 1,259,487 | 845,834   |
| Series 2005-75CB, Class A6, 5.50%, 01/25/2036                           | 1,063,896 | 714,481   |
| Series 2005-80CB, Class 2A1, 6.00%, 02/25/2036                          | 3,015,448 | 2,990,522 |
| Series 2005-80CB, Class 5A1, 6.00%, 02/25/2036                          | 6,971,958 | 7,238,904 |
| Series 2005-86CB, Class A10, 5.50%, 02/25/2036                          | 117,547   | 66,354    |
| Series 2005-86CB, Class A8, 5.50%, 02/25/2036                           | 848,251   | 478,827   |
| Series 2005-9CB, Class 1A1, 4.57% (1 mo. Term SOFR + 0.61%), 05/25/2035 | 1,415,475 | 1,257,739 |
| Series 2005-9CB, Class 3A1, 6.00%, 05/25/2035                           | 7,847,024 | 3,390,191 |
| Series 2005-J13, Class 2A7, 5.50%, 11/25/2035                           | 579,331   | 395,291   |
| Series 2005-J6, Class 1A6, 4.57% (1 mo. Term SOFR + 0.61%), 07/25/2035  | 1,833,149 | 1,456,736 |
| Series 2006-12CB, Class A3, 5.75% (1 mo. Term SOFR + 5.75%), 05/25/2036 | 526,031   | 251,114   |
| Series 2006-14CB, Class A4, 6.00%, 06/25/2036                           | 2,204,451 | 1,179,189 |
| Series 2006-16CB, Class A2, 6.00%, 06/25/2036                           | 343,696   | 179,690   |
| Series 2006-16CB, Class A4, 6.00%, 06/25/2036                           | 900,864   | 470,986   |
| Series 2006-16CB, Class A6, 6.00%, 06/25/2036                           | 781,798   | 408,728   |
| Series 2006-23CB, Class 1A6, 6.00%, 08/25/2036                          | 1,042,612 | 1,007,365 |
| Series 2006-23CB, Class 2A1, 6.50%, 08/25/2036                          | 5,678,818 | 1,632,922 |
| Series 2006-24CB, Class A11, 5.75%, 08/25/2036                          | 3,606,749 | 1,760,678 |
| Series 2006-24CB, Class A12, 5.75%, 08/25/2036                          | 2,237,405 | 1,092,216 |
| Series 2006-26CB, Class A17, 6.25%, 09/25/2036                          | 5,303,513 | 2,471,354 |
| Series 2006-30T1, Class 2A6, 6.50%, 11/25/2036                          | 8,384,527 | 2,508,521 |
| Series 2006-31CB, Class A7, 6.00%, 11/25/2036                           | 192,986   | 106,430   |
| Series 2006-31CB, Class A8, 5.75%, 11/25/2036                           | 1,741,009 | 926,983   |

|   |           |           |
|---|-----------|-----------|
| Series 2006-39CB, Class 1A20, 6.00%, 01/25/2037                           | 1,928,670 | 1,600,310 |
| Series 2006-41CB, Class 1A7, 6.00%, 01/25/2037                            | 483,509   | 245,549   |
| Series 2006-6CB, Class 1A8, 5.50%, 05/25/2036                             | 76,957    | 63,656    |
| Series 2006-J6, Class A4, 6.00%, 09/25/2036                               | 1,894,956 | 867,157   |
| Series 2006-J6, Class A5, 6.00%, 09/25/2036                               | 2,552,560 | 1,168,085 |
| Series 2007-13, Class A1, 6.00%, 06/25/2047                               | 2,390,842 | 1,224,376 |
| Series 2007-23CB, Class A1, 6.00%, 09/25/2037                             | 4,034,341 | 1,872,671 |
| Series 2007-2CB, Class 2A14, 5.75%, 03/25/2037                            | 5,179,370 | 2,470,663 |
| Series 2007-4CB, Class 1A6, 5.75%, 04/25/2037                             | 1,163,019 | 966,801   |
| Series 2007-4CB, Class 1A7, 5.75%, 04/25/2037                             | 874,826   | 727,229   |
| Series 2007-8CB, Class A1, 5.50%, 05/25/2037                              | 5,319,274 | 2,616,151 |
| Series 2007-8CB, Class A9, 6.00%, 05/25/2037                              | 718,731   | 376,393   |
| Series 2007-J2, Class 2A2, 6.00%, 07/25/2037                              | 2,049,115 | 2,011,426 |
| Series 2008-2R, Class 3A1, 6.00%, 08/25/2037 <sup>(c)</sup>               | 6,818,077 | 3,122,397 |
| Countrywide Home Loan Mortgage Pass Through Trust                         |           |           |
| Series 2003-42, Class 2A4, 6.18%, 10/25/2033 <sup>(c)</sup>               | 317,657   | 315,690   |
| Series 2003-44, Class A3, 5.00%, 10/25/2033                               | 198,000   | 178,011   |
| Series 2004-14, Class 3A1, 5.82%, 08/25/2034 <sup>(c)</sup>               | 874,213   | 845,345   |
| Series 2004-21, Class A1, 4.00%, 11/25/2034                               | 348,777   | 324,223   |
| Series 2004-24, Class A1, 5.50%, 12/25/2034                               | 2,977,091 | 3,057,071 |
| Series 2004-24, Class A4, 5.50%, 12/25/2034                               | 2,058,482 | 2,113,627 |
| Series 2004-4, Class A10, 5.50%, 05/25/2034                               | 424,005   | 422,832   |
| Series 2004-HYB5, Class 3A1, 5.58%, 04/20/2035 <sup>(c)</sup>             | 501,220   | 476,176   |
| Series 2004-J9, Class 2A5, 5.50%, 01/25/2035                              | 343,543   | 351,855   |
| Series 2005-13, Class A6, 5.50%, 06/25/2035                               | 1,378,886 | 738,954   |
| Series 2005-20, Class A7, 5.25%, 12/25/2027                               | 82,594    | 48,501    |
| Series 2005-27, Class 1A4, 5.50%, 12/25/2035                              | 658,746   | 491,954   |
| Series 2005-27, Class 2A1, 5.50%, 12/25/2035                              | 508,211   | 195,303   |
| Series 2005-31, Class 4A2, 4.88%, 01/25/2036 <sup>(c)</sup>               | 579,968   | 551,408   |
| Series 2005-HY10, Class 1A1, 5.03%, 02/20/2036 <sup>(c)</sup>             | 27,519    | 24,069    |
| Series 2005-HY10, Class 4A1, 4.23%, 02/20/2036 <sup>(c)</sup>             | 1,131,638 | 1,042,406 |
| Series 2005-HYB2, Class 2A, 5.07%, 05/20/2035 <sup>(c)</sup>              | 505,879   | 490,183   |
| Series 2005-J3, Class 2A5, 5.50%, 09/25/2035                              | 35,958    | 33,788    |
| Series 2006-16, Class 2A1, 6.50%, 11/25/2036                              | 471,543   | 124,247   |
| Series 2006-17, Class A6, 6.00%, 12/25/2036                               | 2,086,570 | 924,747   |
| Series 2006-17, Class A8, 6.00% (1 mo. Term SOFR + 0.66%), 12/25/2036     | 2,822,055 | 1,230,305 |
| Series 2006-21, Class A11, 5.75%, 02/25/2037                              | 1,120,614 | 471,642   |
| Series 2006-21, Class A13, 6.00%, 02/25/2037                              | 2,587,650 | 1,136,869 |
| Series 2006-21, Class A5, 6.00%, 02/25/2037                               | 590,819   | 259,573   |
| Series 2006-6, Class A1, 6.00%, 04/25/2036                                | 566,190   | 268,439   |
| Series 2006-9, Class A8, 6.00%, 05/25/2036                                | 1,098,707 | 495,400   |
| Series 2007-1, Class A4, 6.00%, 03/25/2037                                | 1,894,376 | 832,261   |
| Series 2007-10, Class A22, 6.00%, 07/25/2037                              | 1,762,757 | 786,124   |
| Series 2007-5, Class A2, 5.75%, 05/25/2037                                | 1,426,540 | 665,617   |
| Series 2007-5, Class A29, 5.50%, 05/25/2037                               | 2,483,970 | 1,110,054 |
| Series 2007-5, Class A4, 5.75%, 05/25/2037                                | 739,277   | 344,943   |
| Series 2007-5, Class A51, 5.75%, 05/25/2037                               | 4,841,554 | 2,259,046 |
| Series 2007-HY5, Class 1A1, 5.03%, 09/25/2047 <sup>(c)</sup>              | 4,979,326 | 3,892,330 |
| Series 2007-J2, Class 2A3, 6.00%, 07/25/2037                              | 2,888,236 | 962,868   |
| Series 2007-J2, Class 2A6, 6.00%, 07/25/2037                              | 186,534   | 62,186    |
| Credit Suisse First Boston Mortgage Securities Corp.                      |           |           |
| Series 2004-8, Class 3A4, 5.50%, 12/25/2034                               | 114,336   | 111,932   |
| Series 2005-10, Class 10A3, 6.00%, 11/25/2035                             | 811,336   | 175,828   |
| Series 2005-10, Class 5A3, 5.50%, 11/25/2035                              | 330,759   | 234,085   |
| Series 2005-10, Class 5A4, 5.50%, 11/25/2035                              | 1,303,685 | 922,566   |
| Series 2005-3, Class 3A17, 5.50%, 07/25/2035                              | 118,950   | 118,217   |
| Series 2005-9, Class 2A1, 5.50%, 10/25/2035                               | 483,128   | 176,629   |
| Credit Suisse Management LLC, Series 2005-8, Class 7A1, 7.00%, 09/25/2035 | 2,529,045 | 1,027,481 |
| Credit Suisse Mortgage Capital Certificates                               |           |           |
| Series 2006-1, Class 1A3, 5.50%, 02/25/2036                               | 222,082   | 200,079   |
| Series 2006-1, Class 4A14, 5.50%, 02/25/2036                              | 25,967    | 25,032    |
| Series 2006-2, Class 4A2, 5.75%, 03/25/2036                               | 488,736   | 298,803   |
| Series 2006-2, Class 5A6, 6.00%, 03/25/2036                               | 3,960,600 | 1,465,014 |
| Series 2006-4, Class 8A1, 7.00%, 05/25/2036                               | 1,179,251 | 97,622    |
| Series 2006-7, Class 7A5, 6.00%, 08/25/2036                               | 618,307   | 468,920   |
| Series 2006-CF1, Class B3, 5.50%, 11/25/2035 <sup>(c)(h)</sup>            | 2,565,000 | 2,606,458 |
| Series 2007-2, Class 3A8, 5.50%, 03/25/2037                               | 1,191,733 | 552,932   |
| Series 2007-3, Class 4A13, 5.50%, 04/25/2037                              | 238,700   | 196,299   |

|  |            |                  |
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| Series 2007-3, Class 4A15, 5.50%, 04/25/2037   | 333,944    | 274,625          |
| Series 2011-12R, Class 3A5, 5.63%, 07/27/2036 <sup>(c)(e)</sup>  | 206,889    | 206,826          |
| Series 2013-2R, Class 5A2, 3.87%, 05/27/2037 <sup>(c)(e)</sup>   | 1,601,763  | 1,060,546        |
| Deutsche ALT-A Securities, Inc.  |            |                  |
| Series 2005-3, Class 3A1, 4.57% (1 mo. Term SOFR + 0.61%), 05/25/2035  | 445,786    | 405,248          |
| Series 2005-6, Class 1A4, 5.50%, 12/25/2035  | 1,081,427  | 886,478          |
| Series 2006-AB4, Class A1B1, 4.17% (1 mo. Term SOFR + 0.21%), 10/25/2036   | 336,050    | 281,445          |
| DFC HEL Trust, Series 2001-1, Class M1, 5.72% (1 mo. Term SOFR + 1.76%), 08/15/2031                                | 1,054,310  | 1,026,485        |
| Federal National Mortgage Association, Series 2016-C01, Class 2M2, 11.14% (30 day avg SOFR US + 7.06%), 08/25/2028 | 342,792    | 347,607          |
| First Horizon Alternative Mortgage Securities  |            |                  |
| Series 2004-AA6, Class A1, 5.56%, 01/25/2035 <sup>(e)</sup>  | 178,237    | 176,341          |
| Series 2004-AA7, Class 2A1, 5.64%, 02/25/2035 <sup>(e)</sup>   | 519,534    | 497,825          |
| Series 2005-AA5, Class 2A1, 5.34%, 07/25/2035 <sup>(e)</sup>   | 773,491    | 729,717          |
| Series 2005-AA7, Class 2A1, 5.12%, 09/25/2035 <sup>(e)</sup>   | 825,729    | 732,730          |
| Series 2005-FA11, Class 2A1, 5.25%, 02/25/2026   | 698        | 0 <sup>(k)</sup> |
| Series 2005-FA8, Class 1A14, 5.50%, 11/25/2035   | 1,073,288  | 481,092          |
| Series 2006-FA1, Class 1A3, 5.75%, 04/25/2036  | 1,758,627  | 685,557          |
| Series 2006-FA2, Class 1A3, 6.00%, 05/25/2036  | 2,090,658  | 780,798          |
| Series 2006-FA2, Class 1A5, 6.00%, 05/25/2036  | 1,367,944  | 510,886          |
| Series 2006-FA6, Class 1A5, 6.25%, 11/25/2036  | 6,613,589  | 2,565,879        |
| Series 2006-FA6, Class 3A1, 5.75%, 11/25/2036  | 279        | 0                |
| Series 2007-AA1, Class 1A2, 4.31%, 05/25/2037 <sup>(e)</sup>   | 1,778,300  | 1,088,698        |
| Series 2007-FA4, Class 1A6, 6.25%, 08/25/2037 <sup>(e)</sup>   | 1,718,666  | 579,852          |
| First Horizon Asset Securities, Inc.   |            |                  |
| Series 2005-AR3, Class 4A1, 6.50%, 08/25/2035 <sup>(e)</sup>   | 616,052    | 603,707          |
| Series 2006-4, Class 1A15, 6.00%, 02/25/2037   | 528,944    | 121,567          |
| Series 2006-4, Class 1A6, 5.75%, 02/25/2037  | 873,514    | 192,486          |
| Series 2006-AR4, Class 1A2, 4.79%, 01/25/2037 <sup>(e)</sup>   | 1,824,649  | 868,264          |
| Series 2007-AR1, Class 1A1, 5.19%, 05/25/2037 <sup>(e)</sup>   | 600,371    | 237,436          |
| Series 2007-AR2, Class 1A2, 6.67%, 08/25/2037 <sup>(e)</sup>   | 3,623,282  | 767,657          |
| GS Mortgage-Backed Securities Trust  |            |                  |
| Series 2021-MM1, Class A8, 2.50%, 04/25/2052 <sup>(e)(e)</sup>   | 2,000,000  | 1,380,193        |
| Series 2021-PJ10, Class A12, 2.50%, 03/25/2052 <sup>(e)(e)</sup>   | 20,000,000 | 14,988,522       |
| Series 2021-PJ7, Class A14, 2.50%, 01/25/2052 <sup>(e)(e)</sup>  | 4,491,250  | 3,122,912        |
| Series 2022-PJ2, Class A31, 2.50%, 06/25/2052 <sup>(e)(e)</sup>  | 2,250,000  | 1,528,763        |
| Series 2022-PJ5, Class A31, 2.50%, 10/25/2052 <sup>(e)(e)</sup>  | 5,500,000  | 3,696,270        |
| GSAA Trust   |            |                  |
| Series 2005-1, Class M2, 6.26%, 11/25/2034 <sup>(h)</sup>  | 1,580,907  | 1,560,887        |
| Series 2006-15, Class AF5, 6.69%, 09/25/2036 <sup>(h)</sup>  | 1,938,770  | 491,787          |
| Series 2006-18, Class AF6, 6.18%, 11/25/2036 <sup>(h)</sup>  | 1,769,151  | 399,845          |
| Series 2007-7, Class 1A2, 4.43% (1 mo. Term SOFR + 0.47%), 07/25/2037  | 590,976    | 581,564          |
| GSR Mortgage Loan Trust  |            |                  |
| Series 2003-5F, Class 1A1, 3.00%, 08/25/2032   | 470,986    | 453,766          |
| Series 2004-15F, Class 2A1, 6.00%, 12/25/2034  | 638,285    | 539,154          |
| Series 2005-1F, Class 3A3, 6.00%, 01/25/2035   | 5,223      | 5,098            |
| Series 2005-7F, Class 3A9, 6.00%, 09/25/2035   | 13,370     | 13,450           |
| Series 2005-AR4, Class 5A1, 5.60%, 07/25/2035 <sup>(e)</sup>   | 109,016    | 105,255          |
| Series 2005-AR5, Class 4A1, 5.18%, 10/25/2035 <sup>(e)</sup>   | 365,511    | 344,558          |
| Series 2005-AR7, Class 6A1, 4.13%, 11/25/2035 <sup>(e)</sup>   | 263,397    | 229,901          |
| Series 2006-2F, Class 2A1, 5.75%, 02/25/2036   | 342,931    | 304,271          |
| Harborview Mortgage Loan Trust, Series 2006-6, Class 3A1A, 4.84%, 08/19/2036 <sup>(e)</sup>                        | 1,649,919  | 1,304,300        |
| Impac CMB Trust, Series 2005-5, Class A3W, 4.57% (1 mo. Term SOFR + 0.36%), 08/25/2035                             | 278,686    | 270,056          |
| Impac Funding Corp., Series 2002-2, Class A3, 6.50%, 04/25/2033  | 630,826    | 626,304          |
| Indymac IMSC Mortgage Loan Trust, Series 2007-AR1, Class 2A1, 3.80%, 06/25/2037 <sup>(e)</sup>                     | 322,397    | 193,158          |
| Indymac Index Mortgage Loan Trust  |            |                  |
| Series 2004-AR11, Class 1A, 3.67%, 12/25/2034 <sup>(e)</sup>   | 773,055    | 711,979          |
| Series 2004-AR4, Class 3A, 4.99%, 08/25/2034 <sup>(e)</sup>  | 1,698,866  | 1,626,534        |
| Series 2005-AR23, Class 3A1, 3.53%, 11/25/2035 <sup>(e)</sup>  | 420,539    | 387,202          |
| Series 2005-AR23, Class 6A1, 3.95%, 11/25/2035 <sup>(e)</sup>  | 842,408    | 799,126          |
| Series 2005-AR25, Class 1A21, 3.87%, 12/25/2035 <sup>(e)</sup>   | 1,679,977  | 900,287          |
| Series 2005-AR3, Class 4A1, 3.97%, 04/25/2035 <sup>(e)</sup>   | 654,071    | 617,553          |
| Series 2005-AR35, Class 1A1, 3.61%, 02/25/2036 <sup>(e)</sup>  | 1,011,363  | 787,838          |
| Series 2005-AR9, Class 1A1, 4.96%, 07/25/2035 <sup>(e)</sup>   | 2,660,644  | 1,387,133        |
| Series 2006-AR25, Class 3A1, 3.87%, 09/25/2036 <sup>(e)</sup>  | 1,853,554  | 1,178,152        |
| Series 2006-AR25, Class 4A1, 3.57%, 09/25/2036 <sup>(e)</sup>  | 3,140,937  | 2,878,612        |
| Series 2006-AR3, Class 2A1C, 3.78%, 03/25/2036 <sup>(e)</sup>  | 4,172,223  | 2,826,743        |
| Series 2006-AR31, Class A5, 3.99%, 11/25/2036 <sup>(e)</sup>   | 3,155,242  | 2,982,100        |

|   |            |            |
|---|------------|------------|
| Series 2006-AR9, Class 3A1, 3.40%, 06/25/2036 <sup>(c)</sup>  | 1,395,603  | 1,205,312  |
| Jefferies, LLC, Series 2009-R1, Class 1A2, 4.13%, 11/26/2035 <sup>(c)(e)</sup>                          | 362,409    | 320,029    |
| JP Morgan Mortgage Trust  |            |            |
| Series 2005-S3, Class 1A5, 5.75%, 01/25/2036  | 46,266     | 19,384     |
| Series 2007-A3, Class 2A3, 5.21%, 05/25/2037 <sup>(c)</sup>   | 1,871,564  | 1,580,768  |
| Series 2021-12, Class A3, 2.50%, 02/25/2052 <sup>(c)(e)</sup>   | 10,358,694 | 8,741,929  |
| Series 2021-13, Class A5, 2.50%, 04/25/2052 <sup>(c)(e)</sup>   | 30,000,000 | 21,034,017 |
| Series 2021-14, Class A5, 2.50%, 05/25/2052 <sup>(c)(e)</sup>   | 6,082,500  | 4,224,046  |
| Series 2021-15, Class A2, 3.00%, 06/25/2052 <sup>(c)(e)</sup>   | 6,390,905  | 5,631,689  |
| Series 2021-15, Class A5, 2.50%, 06/25/2052 <sup>(c)(e)</sup>   | 3,650,000  | 2,521,427  |
| Series 2022-1, Class A2, 3.00%, 07/25/2052 <sup>(c)(e)</sup>  | 14,616,846 | 12,880,419 |
| Series 2022-1, Class A5, 2.50%, 07/25/2052 <sup>(c)(e)</sup>  | 10,968,741 | 7,420,697  |
| Series 2022-3, Class A2, 3.00%, 08/25/2052 <sup>(c)(e)</sup>  | 11,653,491 | 10,269,099 |
| Series 2022-3, Class A5A, 2.50%, 08/25/2052 <sup>(c)(e)</sup>   | 11,588,632 | 7,866,347  |
| Series 2022-4, Class A5, 3.00%, 10/25/2052 <sup>(c)(e)</sup>  | 5,000,000  | 3,668,576  |
| Series 2024-3, Class A5, 3.00%, 05/25/2054 <sup>(c)(e)</sup>  | 10,000,000 | 7,382,152  |
| Series 2024-7, Class A5, 3.00%, 04/25/2053 <sup>(c)(e)</sup>  | 8,000,000  | 5,820,117  |
| Lehman Mortgage Trust   |            |            |
| Series 2005-2, Class 1A3, 5.75%, 12/25/2035   | 495,689    | 230,773    |
| Series 2005-3, Class 1A2, 0.68% (-1 x 1 mo. Term SOFR + 4.64%), 01/25/2036 <sup>(g)(i)</sup>            | 746,686    | 55,452     |
| Series 2005-3, Class 1A6, 4.57% (1 mo. Term SOFR + 0.61%), 01/25/2036                                   | 746,686    | 267,626    |
| Series 2006-1, Class 1A4, 5.50%, 02/25/2036   | 343,505    | 161,849    |
| Series 2006-3, Class 1A1, 6.00%, 07/25/2036   | 3,132,463  | 1,567,191  |
| Series 2006-3, Class 1A4, 6.00%, 07/25/2036   | 6,939,948  | 3,465,039  |
| Series 2007-4, Class 1A2, 5.75%, 05/25/2037   | 959,951    | 447,758    |
| Series 2007-4, Class 1A3, 5.75%, 05/25/2037   | 2,097,493  | 978,351    |
| Series 2007-5, Class 1A3, 5.75%, 06/25/2037   | 1,565,534  | 1,505,314  |
| Series 2007-5, Class 9A1, 6.00%, 06/25/2037   | 2,291,118  | 481,582    |
| Series 2007-5, Class 9A2, 6.00%, 06/25/2037   | 6,257,730  | 1,315,345  |
| MASTR Adjustable Rate Mortgages Trust   |            |            |
| Series 2004-4, Class 2A2, 5.92%, 05/25/2034 <sup>(c)</sup>  | 69,514     | 67,634     |
| Series 2005-1, Class 7A1, 3.92%, 02/25/2035 <sup>(c)</sup>  | 67,268     | 62,188     |
| MASTR Alternative Loans Trust   |            |            |
| Series 2003-5, Class 30B1, 5.92%, 08/25/2033 <sup>(c)</sup>   | 312,100    | 165,225    |
| Series 2004-11, Class 7A1, 6.50%, 10/25/2034  | 138,689    | 142,393    |
| Series 2004-6, Class 10A1, 6.00%, 07/25/2034  | 74,504     | 75,074     |
| Series 2004-6, Class 8A1, 5.50%, 07/25/2034   | 67,989     | 67,089     |
| Series 2005-2, Class 4A5, 5.50%, 03/25/2035   | 2,000,000  | 1,900,871  |
| MASTR Asset Securitization Trust, Series 2006-1, Class 2A1, 4.52% (1 mo. Term SOFR + 0.56%), 05/25/2036 |            |            |
|   | 555,600    | 91,428     |
| Merrill Lynch Mortgage Investors, Inc.  |            |            |
| Series 2005-A5, Class A8, 0.00%, 06/25/2035 <sup>(c)</sup>  | 142,461    | 138,271    |
| Series 2005-A7, Class 2A1, 0.00%, 09/25/2035 <sup>(c)</sup>   | 3,247,700  | 2,549,240  |
| Series 2006-F1, Class 1A1, 6.00%, 04/25/2036  | 1,526,554  | 489,078    |
| MLCC Mortgage Investors, Inc., Series 2004-D, Class A2, 5.19% (6 mo. Term SOFR + 1.15%), 09/25/2029     | 216,901    | 213,465    |
| Morgan Stanley Mortgage Loan Trust  |            |            |
| Series 2005-7, Class 6A3, 5.50%, 11/25/2035   | 565,319    | 566,688    |
| Series 2005-7, Class 7A3, 5.50%, 11/25/2035   | 243,992    | 210,251    |
| Series 2006-11, Class 2A1, 6.00%, 08/25/2036  | 1,909,184  | 770,637    |
| Series 2006-2, Class 7A1, 5.44%, 02/25/2036 <sup>(c)</sup>  | 1,194,499  | 655,796    |
| Morgan Stanley Reremic Trust, Series 2012-R3, Class 1B, 4.02%, 11/26/2036 <sup>(c)(e)</sup>             | 1,531,514  | 1,366,131  |
| Nomura Asset Acceptance Corp.   |            |            |
| Series 2005-AR3, Class 3A1, 5.69%, 07/25/2035 <sup>(c)</sup>  | 130,535    | 130,249    |
| Series 2005-WF1, Class 2A5, 5.66%, 03/25/2035 <sup>(h)</sup>  | 6,419      | 6,476      |
| Nomura Resecuritization Trust   |            |            |
| Series 2011-4RA, Class 1A10, 2.77%, 12/26/2036 <sup>(c)(e)</sup>  | 4,676,163  | 4,314,585  |
| Series 2014-5R, Class 1A9, 5.50%, 06/26/2035 <sup>(c)(e)</sup>  | 2,691,976  | 2,171,317  |
| Popular ABS, Inc.   |            |            |
| Series 2003-1, Class M1, 4.86%, 08/25/2033 <sup>(c)</sup>   | 43,661     | 43,512     |
| Series 2003-3, Class M1, 4.87%, 12/25/2033 <sup>(c)</sup>   | 358,801    | 357,043    |
| RAAC Series, Series 2005-SP1, Class 3A7, 6.00%, 09/25/2034  | 2,043      | 1,657      |
| RALI Trust  |            |            |
| Series 2006-QS1, Class A3, 5.75%, 01/25/2036  | 128,933    | 103,406    |
| Series 2006-QS13, Class 1A6, 6.00%, 09/25/2036  | 1,533,104  | 1,245,677  |
| Series 2006-QS17, Class A7, 6.00%, 12/25/2036   | 243,415    | 206,569    |
| Series 2006-QS9, Class 1A5, 4.77% (1 mo. Term SOFR + 0.81%), 07/25/2036                                 | 955,865    | 709,509    |
| Series 2007-QS10, Class A1, 6.50%, 09/25/2037   | 215,085    | 182,032    |
| Series 2007-QS6, Class A29, 6.00%, 04/25/2037   | 2,184,337  | 1,859,147  |



|  |            |            |
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| RBSSP Resecuritization Trust, Series 2009-7, Class 3A2, 6.00%, 03/26/2036 <sup>(c)(e)</sup>                | 3,547,638  | 1,780,250  |
| RCKT Mortgage Trust  |            |            |
| Series 2021-4, Class A17, 2.50%, 09/25/2051 <sup>(c)(e)</sup>  | 5,000,000  | 3,464,033  |
| Series 2022-2, Class A18, 2.50%, 02/25/2052 <sup>(c)(e)</sup>  | 4,500,000  | 3,073,076  |
| Resecuritization Pass-Through Trust, Series 2005-8R, Class A3, 6.00%, 10/25/2034                           | 1,199,798  | 1,208,130  |
| Residential Asset Securitization Trust   |            |            |
| Series 2003-A9, Class A2, 4.00%, 08/25/2033  | 716,344    | 644,843    |
| Series 2004-R2, Class A3, 5.50%, 08/25/2034  | 1,186,953  | 1,202,747  |
| Series 2005-A11, Class 1A4, 5.50%, 10/25/2035  | 201,474    | 129,410    |
| Series 2005-A11, Class 2A1, 4.85%, 10/25/2035  | 3,390,752  | 1,167,893  |
| Series 2005-A11, Class 2A5, 6.00%, 10/25/2035  | 386,009    | 164,275    |
| Series 2005-A15, Class 5A1, 5.75%, 02/25/2036  | 3,447,306  | 1,221,824  |
| Series 2005-A5, Class A7, 5.50%, 05/25/2035  | 929,408    | 632,571    |
| Series 2006-A15, Class A10, 4.67% (1 mo. Term SOFR + 0.71%), 01/25/2037                                    | 16,434,101 | 3,876,380  |
| Series 2006-A15, Class A11, 1.58% (-1 x 1 mo. Term SOFR + 5.54%), 01/25/2037 <sup>(e)(i)</sup>             | 16,434,101 | 1,680,548  |
| Series 2006-A5CB, Class A6, 6.00%, 06/25/2036  | 2,298,029  | 850,498    |
| RFMSI Trust  |            |            |
| Series 2005-SA4, Class 1A21, 5.53%, 09/25/2035 <sup>(c)</sup>  | 1,515,936  | 946,892    |
| Series 2005-SA4, Class 2A1, 5.23%, 09/25/2035 <sup>(c)</sup>   | 1,075,831  | 603,104    |
| Series 2006-S3, Class A1, 5.50%, 03/25/2036  | 1,317,088  | 1,072,831  |
| Series 2006-S4, Class A1, 6.00%, 04/25/2036  | 1,508,958  | 1,234,158  |
| Series 2006-S5, Class A12, 6.00%, 06/25/2036   | 131,995    | 114,297    |
| Series 2006-S5, Class A14, 6.00%, 06/25/2036   | 271,718    | 235,286    |
| Series 2006-S5, Class A15, 6.00%, 06/25/2036   | 1,138,709  | 986,030    |
| Series 2006-S5, Class A18, 6.00%, 06/25/2036   | 141,522    | 122,550    |
| Series 2006-S6, Class A10, 6.00%, 07/25/2036   | 78,105     | 68,351     |
| Series 2006-S6, Class A15, 6.00%, 07/25/2036   | 402,102    | 351,886    |
| Series 2006-S7, Class A6, 6.25%, 08/25/2036  | 875,604    | 747,606    |
| Series 2006-S7, Class A9, 6.50%, 08/25/2036  | 523,490    | 453,407    |
| Series 2006-S9, Class A3, 5.75%, 09/25/2036  | 1,134,288  | 902,458    |
| Series 2007-S1, Class A10, 6.00%, 01/25/2037   | 340,507    | 283,242    |
| Series 2007-S7, Class A7, 6.00%, 07/25/2037  | 1,267,070  | 1,042,768  |
| Sequoia Mortgage Trust, Series 2025-S1, Class A7, 2.50%, 09/25/2054 <sup>(c)(e)</sup>                      | 9,430,334  | 6,494,848  |
| Specialty Underwriting & Residential Finance, Series 2006-BC2, Class A2D, 3.94%, 02/25/2037 <sup>(h)</sup> | 711,869    | 231,516    |
| Structured Adjustable Rate Mortgage Loan Trust   |            |            |
| Series 2004-18, Class 3A2, 4.92%, 12/25/2034 <sup>(c)</sup>  | 261,076    | 243,007    |
| Series 2005-12, Class 2A1, 5.62%, 06/25/2035 <sup>(c)</sup>  | 458,842    | 338,058    |
| Series 2005-21, Class 7A1, 4.57%, 11/25/2035 <sup>(c)</sup>  | 2,827,079  | 1,816,368  |
| Series 2006-1, Class 6A1, 4.55%, 02/25/2036 <sup>(c)</sup>   | 880,252    | 666,616    |
| Series 2006-1, Class 7A4, 4.06%, 02/25/2036 <sup>(c)</sup>   | 82,798     | 71,295     |
| Series 2006-12, Class 2A1, 4.44%, 01/25/2037 <sup>(c)</sup>  | 466,153    | 336,098    |
| Series 2006-4, Class 6A, 3.88%, 05/25/2036 <sup>(c)</sup>  | 477,362    | 269,400    |
| Series 2007-5, Class 1A1, 4.51% (1 mo. Term SOFR + 0.55%), 06/25/2037                                      | 1,041,415  | 989,024    |
| Series 2007-6, Class 2A1, 4.45% (1 mo. Term SOFR + 0.49%), 07/25/2037                                      | 3,478,996  | 3,347,731  |
| Series 2007-9, Class 1A1, 5.66% (6 mo. Term SOFR + 1.93%), 10/25/2037                                      | 681,797    | 632,585    |
| Suntrust Adjustable Rate Mortgage Loan Trust   |            |            |
| Series 2007-1, Class 2A1, 5.96%, 02/25/2037 <sup>(c)</sup>   | 2,799,249  | 2,403,518  |
| Series 2007-2, Class 1A1, 6.41%, 04/25/2037 <sup>(c)</sup>   | 408,102    | 150,241    |
| Suntrust Alternative Loan Trust  |            |            |
| Series 2005-1F, Class 2A3, 5.75%, 12/25/2035   | 536,751    | 500,131    |
| Series 2005-1F, Class 2A8, 6.00%, 12/25/2035   | 1,239,475  | 1,163,100  |
| Series 2005-1F, Class 4A1, 6.50%, 12/25/2035   | 943,931    | 877,771    |
| TBW Mortgage Backed Pass Through Certificates, Series 2006-2, Class 3A1, 5.50%, 07/25/2036                 | 80,750     | 6,586      |
| Vericrest Opportunity Loan Transferee, Series 2021-NPL4, Class A2, 8.95%, 03/27/2051 <sup>(e)(h)(l)</sup>  | 1,861,053  | 1,863,012  |
| WaMu Mortgage Pass Through Certificates  |            |            |
| Series 2003-AR10, Class A6, 5.70%, 10/25/2033 <sup>(c)</sup>   | 4,201,250  | 4,067,206  |
| Series 2003-S4, Class CB1, 5.64%, 06/25/2033 <sup>(c)</sup>  | 1,926,270  | 1,954,826  |
| Series 2004-S2, Class 3A2, 6.00%, 06/25/2034   | 30,329     | 30,890     |
| Series 2005-AR14, Class 1A2, 4.68%, 12/25/2035 <sup>(c)</sup>  | 3,267,913  | 3,087,611  |
| Series 2006-AR10, Class 2A1, 4.15%, 09/25/2036 <sup>(c)</sup>  | 764,447    | 655,547    |
| Series 2006-AR16, Class 1A1, 4.36%, 12/25/2036 <sup>(c)</sup>  | 853,539    | 784,478    |
| Series 2006-AR8, Class 1A1, 4.53%, 08/25/2046 <sup>(c)</sup>   | 1,110,423  | 1,047,592  |
| Series 2007-HY2, Class 1A1, 4.15%, 12/25/2036 <sup>(c)</sup>   | 11,184,107 | 10,592,815 |
| Series 2007-HY3, Class 4A1, 4.98%, 03/25/2037 <sup>(c)</sup>   | 1,784,301  | 1,648,406  |
| Series 2007-HY5, Class 3A1, 3.87%, 05/25/2037 <sup>(c)</sup>   | 793,925    | 696,783    |
| Series 2007-HY7, Class 1A1, 4.03%, 07/25/2037 <sup>(c)</sup>   | 130,764    | 105,093    |
| Washington Mutual Alternative Mortgage Pass-Through Certificates   |            |            |
| Series 2005-1, Class 5A1, 6.00%, 03/25/2035  | 609,077    | 587,614    |

|   |           |                    |
|---|-----------|--------------------|
| Series 2005-4, Class 5A7, 5.50%, 06/25/2035   | 2,194,281 | 1,934,880          |
| Series 2005-5, Class CB4, 5.50%, 07/25/2035   | 755,576   | 720,955            |
| Series 2005-6, Class 1CB, 6.50%, 08/25/2035   | 174,726   | 163,284            |
| Series 2005-6, Class 2A1, 5.50%, 08/25/2035   | 2,081,981 | 1,876,713          |
| Series 2005-6, Class 2A8, 5.50%, 08/25/2035   | 455,148   | 410,274            |
| Series 2005-6, Class 3CB, 5.50%, 08/25/2035   | 912,198   | 841,489            |
| Series 2005-9, Class 4A4, 5.50%, 11/25/2035   | 318,354   | 286,660            |
| Series 2006-8, Class A6, 4.10%, 10/25/2036 <sup>(h)</sup>                           | 2,279,252 | 766,735            |
| Series 2007-HY1, Class A2A, 4.39% (1 mo. Term SOFR + 0.43%), 02/25/2037             | 1,352,025 | 1,072,133          |
| Series 2007-HY2, Class 1A1, 4.09%, 04/25/2037 <sup>(c)</sup>                        | 1,060,753 | 544,348            |
| Series 2007-OC1, Class A1, 4.55% (1 mo. Term SOFR + 0.59%), 01/25/2047              | 2,976,757 | 2,738,794          |
| Series 2007-OC2, Class A3, 4.69% (1 mo. Term SOFR + 0.73%), 06/25/2037              | 3,138,646 | 3,037,426          |
| Wells Fargo Alternative Loan Trust, Series 2007-PA1, Class A4, 6.00%, 03/25/2037    | 603,221   | 564,269            |
| Wells Fargo Mortgage Backed Securities Trust  |           |                    |
| Series 2004-J, Class A1, 5.80%, 07/25/2034 <sup>(c)</sup>                           | 1,917,441 | 1,855,312          |
| Series 2005-AR14, Class A1, 6.46%, 08/25/2035 <sup>(c)</sup>                        | 295,279   | 290,540            |
| Series 2006-AR1, Class 1A1, 6.52%, 03/25/2036 <sup>(c)</sup>                        | 1,104,691 | 1,115,297          |
| Series 2006-AR19, Class A1, 6.29%, 12/25/2036 <sup>(c)</sup>                        | 980,058   | 915,422            |
| Series 2006-AR5, Class 1A1, 6.70%, 04/25/2036 <sup>(c)</sup>                        | 2,082,278 | 2,102,801          |
| Series 2006-AR5, Class 2A1, 6.68%, 04/25/2036 <sup>(c)</sup>                        | 824,347   | 818,540            |
| Series 2007-AR3, Class A1, 6.24%, 04/25/2037 <sup>(c)</sup>                         | 363,264   | 323,411            |
| <b>TOTAL NON-AGENCY RESIDENTIAL MORTGAGE BACKED SECURITIES (Cost \$574,161,125)</b> |           | <b>469,783,156</b> |

| <b>AGENCY RESIDENTIAL MORTGAGE-BACKED SECURITIES - 1.4%</b>                                 | <b>Par</b> | <b>Value</b>       |
|---|------------|--------------------|
| Federal Home Loan Mortgage Corp.  |            |                    |
| Pool RE5049, 1.50%, 10/01/2050  | 7,179,615  | 5,489,794          |
| Series 4937, Class MB, 3.00%, 12/25/2049  | 6,621,000  | 4,683,404          |
| Series 5200, Class YZ, 2.50%, 02/25/2052 <sup>(l)</sup>                                     | 15,319,052 | 10,519,582         |
| Series 5201, Class CB, 2.50%, 03/25/2052  | 5,797,999  | 4,199,160          |
| Federal National Mortgage Association   |            |                    |
| Pool CA7695, 1.50%, 11/01/2050  | 6,655,598  | 5,176,411          |
| Series 2016-45, Class PB, 3.00%, 07/25/2046   | 10,584,157 | 8,468,967          |
| Series 2017-108, Class PB, 3.00%, 01/25/2048  | 7,656,000  | 6,006,841          |
| Series 2021-52, Class JZ, 2.50%, 08/25/2051 <sup>(l)</sup>                                  | 17,578,274 | 11,587,624         |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-4, Class MB, 3.50%, 03/25/2058 | 17,000,000 | 14,341,554         |
| Government National Mortgage Association  |            |                    |
| Series 2016-163, Class WZ, 3.00%, 11/20/2046 <sup>(l)</sup>                                 | 5,352,021  | 4,693,908          |
| Series 2018-40, Class ZA, 3.00%, 01/20/2048 <sup>(l)</sup>                                  | 25,164,775 | 19,917,021         |
| Series 2020-133, Class EA, 1.00%, 09/20/2050  | 24,591,051 | 19,716,308         |
| Series 2021-66, Class NA, 2.00%, 02/20/2051   | 10,509,297 | 9,023,418          |
| Series 2022-189, Class AL, 3.00%, 07/20/2051  | 20,250,000 | 16,790,134         |
| Series 2023-55, Class AG, 1.00%, 09/20/2050   | 6,218,304  | 4,858,410          |
| <b>TOTAL AGENCY RESIDENTIAL MORTGAGE-BACKED SECURITIES (Cost \$142,866,389)</b>             |            | <b>145,472,536</b> |

| <b>PREFERRED STOCKS - 0.1%</b>                   | <b>Shares</b> | <b>Value</b>     |
|--|---------------|------------------|
| <b>Banks - 0.1%</b>                              |               |                  |
| First Busey Corp., Series B, 8.25%, Perpetual    | 200,000       | 5,094,000        |
| <b>TOTAL PREFERRED STOCKS (Cost \$5,000,000)</b> |               | <b>5,094,000</b> |

#### SHORT-TERM INVESTMENTS

| <b>MONEY MARKET FUNDS - 0.8%</b>   | <b>Shares</b> | <b>Value</b>             |
|--|---------------|--------------------------|
| First American Government Obligations Fund - Class X, 3.88% <sup>(m)</sup> | 78,918,614    | 78,918,614               |
| <b>TOTAL MONEY MARKET FUNDS (Cost \$78,918,614)</b>                        |               | <b>78,918,614</b>        |
| <b>TOTAL INVESTMENTS - 99.5% (Cost \$10,212,939,805)</b>                   |               | <b>10,087,002,434</b>    |
| Other Assets in Excess of Liabilities - 0.5%                               |               | 53,116,508               |
| <b>TOTAL NET ASSETS - 100.0%</b>   |               | <b>\$ 10,140,118,942</b> |

Par amount is in USD unless otherwise indicated.

Percentages are stated as a percent of net assets.

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CMT - Constant Maturity Treasury

LLC - Limited Liability Company

LP - Limited Partnership

PLC - Public Limited Company  
PO Principal Only  
REIT - Real Estate Investment Trust  
SOFR - Secured Overnight Financing Rate  
STRIP - Separate Trading of Registered Interest and Principal

- (a) Represents less than 0.05% of net assets.
- (b) Zero coupon bonds make no periodic interest payments.
- (c) Coupon rate may be variable or floating based on components other than reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of November 30, 2025.
- (d) Security subject to the Alternative Minimum Tax ("AMT"). As of November 30, 2025, the total value of securities subject to the AMT was \$6,379,250 or 0.1% of net assets.
- (e) Security is exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may only be resold in transactions exempt from registration to qualified institutional investors. As of November 30, 2025, the value of these securities total \$2,484,078,502 or 24.5% of the Fund's net assets.
- (f) Issuer is currently in default.
- (g) Interest only security.
- (h) Step coupon bond. The rate disclosed is as of November 30, 2025.
- (i) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (j) Principal only security.
- (k) Rounds to zero.
- (l) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of November 30, 2025.
- (m) The rate shown represents the 7-day annualized yield as of November 30, 2025.