

# Portfolio of Investments – as of September 30, 2023 (Unaudited)

## Loomis Sayles Investment Grade Bond Fund

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Bonds and Notes — 73.6% of Net Assets</b>			<b>ABS Car Loan — continued</b>		
<b>Non-Convertible Bonds — 72.1%</b>			\$ 4,130,000	Exeter Automobile Receivables Trust, Series 2022-3A, Class D, 6.760%, 9/15/2028	\$ 4,106,306
	<b>ABS Car Loan — 3.6%</b>		2,575,000	Exeter Automobile Receivables Trust, Series 2022-6A, Class C, 6.320%, 5/15/2028	2,557,860
\$ 3,200,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D, 2.460%, 3/13/2028(a)	\$ 3,032,666	2,675,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class D, 6.690%, 6/15/2029	2,659,410
1,785,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C, 7.860%, 2/15/2029(a)	1,798,369	6,035,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class D, 6.320%, 8/15/2029	5,896,292
13,370,000	American Credit Acceptance Receivables Trust, Series 2023-2, Class C, 5.960%, 8/13/2029(a)	13,167,229	3,100,000	Exeter Automobile Receivables Trust, Series 2023-3A, Class D, 6.680%, 4/16/2029	3,084,010
4,795,000	American Credit Acceptance Receivables Trust, Series 2023-3, Class D, 6.820%, 10/12/2029(a)	4,790,277	2,660,000	First Investors Auto Owner Trust, Series 2022-1A, Class D, 3.790%, 6/15/2028(a)	2,482,439
12,340,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class D, 2.990%, 6/18/2025	12,225,563	1,910,000	First Investors Auto Owner Trust, Series 2022-2A, Class D, 8.710%, 10/16/2028(a)	1,948,616
1,395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D, 2.130%, 3/18/2026	1,337,491	4,256,700	Flagship Credit Auto Trust, Series 2019-3, Class D, 2.860%, 12/15/2025(a)	4,183,625
11,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D, 3.040%, 3/20/2025(a)	10,791,924	2,520,000	Flagship Credit Auto Trust, Series 2023-1, Class D, 6.460%, 5/15/2029(a)	2,484,904
8,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A, 2.020%, 2/20/2027(a)	8,130,781	11,331,000	Flagship Credit Auto Trust, Series 2023-2, Class D, 6.620%, 5/15/2029(a)	11,215,030
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class D, 4.080%, 2/20/2028(a)	6,301,628	1,800,000	Flagship Credit Auto Trust, Series 2023-3, Class D, 6.580%, 8/15/2029(a)	1,784,612
7,985,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-4A, Class C, 7.240%, 6/20/2029(a)	7,927,788	4,225,000	Ford Credit Auto Lease Trust, Series 2023-B, Class D, 6.970%, 6/15/2028	4,205,814
2,810,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class C, 7.340%, 2/20/2030(a)	2,792,539	4,325,424	Ford Credit Auto Owner Trust, Series 2020-C, Class A3, 0.410%, 7/15/2025	4,258,076
4,625,000	CarMax Auto Owner Trust, Series 2020-1, Class D, 2.640%, 7/15/2026	4,551,301	9,555,326	Ford Credit Auto Owner Trust, Series 2021-A, Class A3, 0.300%, 8/15/2025	9,367,218
2,550,000	CarMax Auto Owner Trust, Series 2021-3, Class D, 1.500%, 1/18/2028	2,297,510	245,350	GLS Auto Receivables Issuer Trust, Series 2019-2A, Class C, 3.540%, 2/18/2025(a)	245,110
1,100,000	CarMax Auto Owner Trust, Series 2022-1, Class D, 2.470%, 7/17/2028	996,877	4,580,000	GLS Auto Receivables Issuer Trust, Series 2023-2A, Class D, 6.310%, 3/15/2029(a)	4,508,978
11,965,000	CarMax Auto Owner Trust, Series 2023-1, Class D, 6.270%, 11/15/2029	11,846,654	3,550,000	GLS Auto Receivables Issuer Trust, Series 2023-3A, Class D, 6.440%, 5/15/2029(a)	3,508,234
1,540,000	CarMax Auto Owner Trust, Series 2023-2, Class D, 6.550%, 10/15/2029	1,521,663	3,153,764	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3, 0.350%, 10/16/2025	3,088,429
1,595,000	Carvana Auto Receivables Trust, Series 2023-N1, Class D, 6.690%, 7/10/2029(a)	1,559,256	11,306,994	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3, 0.510%, 4/16/2026	10,983,147
2,525,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C, 2.730%, 11/15/2029(a)	2,521,053	11,298,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D, 4.850%, 6/25/2026(a)	10,570,604
275,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C, 2.280%, 2/15/2030(a)	270,234	8,396,000	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D, 6.310%, 3/25/2025(a)	8,328,521
2,970,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class C, 7.710%, 7/15/2033(a)	2,978,832	3,850,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class D2, 9.130%, 6/25/2027(a)	3,800,343
4,835,000	Credit Acceptance Auto Loan Trust, Series 2023-2A, Class C, 7.150%, 9/15/2033(a)	4,749,904	5,080,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class D, 9.430%, 2/25/2028(a)	5,073,340
2,035,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class C, 7.620%, 12/15/2033(a)	2,032,175	12,845,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D, 5.160%, 6/26/2028(a)	11,096,420
818,373	DT Auto Owner Trust, Series 2019-3A, Class D, 2.960%, 4/15/2025(a)	815,701	6,675,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D, 6.560%, 9/25/2026(a)	6,372,876
10,500,000	DT Auto Owner Trust, Series 2022-1A, Class D, 3.400%, 12/15/2027(a)	10,008,873	4,521,310	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3, 0.270%, 4/21/2025	4,440,821
9,695,000	DT Auto Owner Trust, Series 2023-1A, Class D, 6.440%, 11/15/2028(a)	9,561,450	501,178	JPMorgan Chase Bank N.A, Series 2021-1, Class D, 1.174%, 9/25/2028(a)	488,686
10,700,000	DT Auto Owner Trust, Series 2023-2A, Class D, 6.620%, 2/15/2029(a)	10,593,632	5,370,000	LAD Auto Receivables Trust, Series 2023-3A, Class C, 6.430%, 12/15/2028(a)	5,334,268
7,695,000	DT Auto Owner Trust, Series 2023-3A, Class D, 7.120%, 5/15/2029(a)	7,746,457	1,555,000	OneMain Direct Auto Receivables Trust, Series 2023-1A, Class D, 7.070%, 2/14/2033(a)	1,525,583
7,410,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D, 1.080%, 11/16/2026	7,089,466	4,350,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E, 3.670%, 2/15/2028(a)	4,196,941
2,685,000	Exeter Automobile Receivables Trust, Series 2022-2A, Class D, 4.560%, 7/17/2028	2,558,211			

Principal Amount	Description	Value (t)
<b>ABS Car Loan — continued</b>		
\$ 4,970,000	Prestige Auto Receivables Trust, Series 2023-1A, Class D, 6.330%, 4/16/2029(a)	\$ 4,862,249
2,730,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C, 5.970%, 2/20/2031(a)	2,688,799
3,055,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class D, 6.790%, 11/15/2028(a)	3,032,134
7,350,000	Westlake Automobile Receivables Trust, Series 2023-2A, Class D, 7.010%, 11/15/2028(a)	7,384,633
8,400,000	Westlake Automobile Receivables Trust, Series 2023-3A, Class D, 6.470%, 3/15/2029(a)	8,307,524
		<u>326,067,356</u>
<b>ABS Credit Card — 0.1%</b>		
8,286,000	Mission Lane Credit Card Master Trust, 7.690%, 11/15/2028(a)	8,284,817
4,007,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A, 7.230%, 7/17/2028(a)	3,975,689
		<u>12,260,506</u>
<b>ABS Home Equity — 3.8%</b>		
15,451,000	American Homes 4 Rent Trust, Series 2015-SFR1, Class E, 5.639%, 4/17/2052(a)	15,184,636
16,765,000	CAFL Issuer LLC, Series 2021-RTL1, Class A1, 2.239%, 3/28/2029(a)(b)	15,494,877
2,805,340	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class A1, 3.500%, 1/25/2066(a)(b)	2,628,372
21,049,588	COLT Mortgage Loan Trust, Series 2021-6, Class A1, 1.907%, 12/25/2066(a)(b)	17,815,916
2,434,000	CoreVest American Finance Ltd., Series 2019-1, Class D, 4.818%, 3/15/2052(a)	2,225,409
2,778,885	CoreVest American Finance Ltd., Series 2019-3, Class A, 2.705%, 10/15/2052(a)	2,643,804
2,929,000	CoreVest American Finance Ltd., Series 2019-3, Class B, 3.163%, 10/15/2052(a)	2,471,811
1,259,000	CoreVest American Finance Ltd., Series 2020-2, Class C, 4.750%, 5/15/2052(a)(b)	1,145,373
1,870,000	CoreVest American Finance Ltd., Series 2021-3, Class D, 3.469%, 10/15/2054(a)	1,476,339
2,797,219	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1, 2.691%, 3/25/2060(a)(b)	2,607,375
4,607,213	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1, 1.668%, 9/27/2060(a)(b)	4,240,801
5,425,724	Federal Home Loan Mortgage Corp., Series 2022-DNA3, Class M1A, REMIC, 30 day USD SOFR Average + 2.000%, 7.315%, 4/25/2042(a)(c)	5,464,426
5,114,689	Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2023-DNA2, Class M1A, 30 day USD SOFR Average + 2.100%, 7.415%, 4/25/2043(a)(c)	5,162,615
3,606,871	Federal National Mortgage Association Connecticut Avenue Securities, Series 2022-R06, Class 1M1, 30 day USD SOFR Average + 2.750%, 8.065%, 5/25/2042(a)(c)	3,697,183
8,873,369	Federal National Mortgage Association Connecticut Avenue Securities, Series 2023-R02, Class 1M1, 30 day USD SOFR Average + 2.300%, 7.615%, 1/25/2043(a)(c)	8,989,876
3,083,000	FirstKey Homes Trust, Series 2020-SFR1, Class D, 2.241%, 8/17/2037(a)	2,821,009
1,515,000	FirstKey Homes Trust, Series 2020-SFR1, Class E, 2.791%, 8/17/2037(a)	1,392,137
13,696,000	FirstKey Homes Trust, Series 2020-SFR2, Class D, 1.968%, 10/19/2037(a)	12,438,446

Principal Amount	Description	Value (t)
<b>ABS Home Equity — continued</b>		
\$ 6,000,000	FirstKey Homes Trust, Series 2021-SFR2, Class B, 1.607%, 9/17/2038(a)	\$ 5,216,564
10,000,000	FirstKey Homes Trust, Series 2021-SFR3, Class B, 2.435%, 12/17/2038(a)	8,847,726
9,710,000	FirstKey Homes Trust, Series 2022-SFR2, Class D, 4.500%, 7/17/2039(a)	8,771,407
3,414,755	GCAT Trust, Series 2019-RPL1, Class A1, 2.650%, 10/25/2068(a)(b)	3,178,437
6,942,710	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1, 8.353%, 5/25/2053(a)(b)	6,913,627
2,309,831	Home Partners of America Trust, Series 2019-1, Class D, 3.406%, 9/17/2039(a)	2,012,737
2,426,730	Home Partners of America Trust, Series 2019-2, Class D, 3.121%, 10/19/2039(a)	2,095,355
982,087	Home Partners of America Trust, Series 2021-1, Class E, 2.577%, 9/17/2041(a)	758,442
10,348,489	Home Partners of America Trust, Series 2021-2, Class E1, 2.852%, 12/17/2026(a)	8,899,601
5,164,618	Home Partners of America Trust, Series 2021-2, Class E2, 2.952%, 12/17/2026(a)	4,436,444
7,451,032	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1, 6.250%, 11/25/2059(a)(b)	7,381,657
5,056,126	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1, 5.882%, 10/25/2059(a)(b)	5,025,860
1,370,521	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1, 6.250%, 6/25/2060(a)(b)	1,355,424
1,933,679	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1, 1.650%, 11/25/2060(a)(b)	1,750,382
1,467,786	Mill City Mortgage Loan Trust, Series 2018-2, Class M1, 3.750%, 5/25/2058(a)(b)	1,367,724
2,040,535	Mill City Mortgage Loan Trust, Series 2019-1, Class A1, 3.250%, 10/25/2069(a)(b)	1,920,332
2,744,944	Mill City Mortgage Loan Trust, Series 2019-1, Class M1, 3.500%, 10/25/2069(a)(b)	2,398,854
4,346,743	Mill City Mortgage Loan Trust, Series 2019-GS1, Class A1, 2.750%, 7/25/2059(a)(b)	4,069,830
5,714,078	OBX Trust, Series 2021-NQM3, Class A1, 1.054%, 7/25/2061(a)(b)	4,255,358
3,860,000	Progress Residential Trust, Series 2019-SFR4, Class D, 3.136%, 10/17/2036(a)	3,721,276
155,000	Progress Residential Trust, Series 2020-SFR2, Class C, 3.077%, 6/17/2037(a)	146,364
295,000	Progress Residential Trust, Series 2020-SFR3, Class B, 1.495%, 10/17/2027(a)	268,112
1,770,000	Progress Residential Trust, Series 2020-SFR3, Class D, 1.896%, 10/17/2027(a)	1,611,005
1,818,000	Progress Residential Trust, Series 2020-SFR3, Class E, 2.296%, 10/17/2027(a)	1,647,373
5,780,000	Progress Residential Trust, Series 2021-SFR2, Class E1, 2.547%, 4/19/2038(a)	5,074,934
2,420,000	Progress Residential Trust, Series 2021-SFR3, Class E1, 2.538%, 5/17/2026(a)	2,111,558
2,015,000	Progress Residential Trust, Series 2021-SFR3, Class E2, 2.688%, 5/17/2026(a)	1,754,470
3,575,000	Progress Residential Trust, Series 2021-SFR6, Class E1, 2.425%, 7/17/2038(a)	3,091,131
1,795,000	Progress Residential Trust, Series 2021-SFR6, Class E2, 2.525%, 7/17/2038(a)	1,550,422
1,400,000	Progress Residential Trust, Series 2021-SFR9, Class E1, 2.811%, 11/17/2040(a)	1,114,516
960,000	Progress Residential Trust, Series 2021-SFR9, Class E2, 3.010%, 11/17/2040(a)	760,441

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>ABS Home Equity — continued</b>			<b>ABS Other — continued</b>		
\$ 1,260,000	Progress Residential Trust, Series 2023-SFR1, Class C, 4.650%, 3/17/2040(a)	\$ 1,154,843	\$ 234,431	ACHV ABS Trust, Series 2023-1PL, Class A, 6.420%, 3/18/2030(a)	\$ 234,484
1,935,000	Progress Residential Trust, Series 2023-SFR1, Class D, 4.650%, 3/17/2040(a)	1,739,378	4,319,000	ACHV ABS Trust, Series 2023-1PL, Class D, 8.470%, 3/18/2030(a)	4,353,129
1,285,000	Progress Residential Trust, Series 2023-SFR2, Class B, 4.500%, 10/17/2028(a)	1,179,052	4,605,000	Affirm Asset Securitization Trust, Series 2023-A, Class A, 6.610%, 1/18/2028(a)	4,575,179
3,795,823	PRPM LLC, Series 2020-4, Class A1, 2.951%, 10/25/2025(a)(b)	3,713,172	8,060,000	Affirm Asset Securitization Trust, Series 2023-B, Class A, 6.820%, 9/15/2028(a)	8,049,538
5,732,537	PRPM LLC, Series 2021-1, Class A1, 2.115%, 1/25/2026(a)(b)	5,399,075	11,270,000	BHG Securitization Trust, Series 2022-A, Class B, 2.700%, 2/20/2035(a)	10,159,149
5,064,277	PRPM LLC, Series 2021-10, Class A1, 2.487%, 10/25/2026(a)(b)	4,696,805	2,818,221	Business Jet Securities LLC, Series 2021-1A, Class A, 2.162%, 4/15/2036(a)	2,562,985
194,288	PRPM LLC, Series 2021-2, Class A1, 2.115%, 3/25/2026(a)(b)	186,349	6,518,750	CAL Funding IV Ltd., Series 2020-1A, Class A, 2.220%, 9/25/2045(a)	5,674,120
5,258,766	PRPM LLC, Series 2021-8, Class A1, 1.743%, 9/25/2026(a)(b)	4,822,047	880,000	Chesapeake Funding II LLC, Series 2023-1A, Class D, 6.690%, 5/15/2035(a)	864,611
16,258,564	PRPM LLC, Series 2022-5, Class A1, 6.900%, 9/27/2027(a)(b)	16,139,465	5,728,975	CLI Funding VI LLC, Series 2020-3A, Class A, 2.070%, 10/18/2045(a)	4,972,735
366,943	Sequoia Mortgage Trust, Series 2017-CH2, Class A1, 4.000%, 12/25/2047(a)(b)	328,119	3,348,613	CLI Funding VIII LLC, Series 2021-1A, Class A, 1.640%, 2/18/2046(a)	2,859,654
4,930,000	Towd Point Mortgage Trust, Series 2017-4, Class M2, 3.250%, 6/25/2057(a)(b)	3,895,826	9,047,473	CLI Funding VIII LLC, Series 2023-1A, Class A, 6.310%, 6/18/2048(a)	8,953,307
1,775,000	Towd Point Mortgage Trust, Series 2018-4, Class A2, 3.000%, 6/25/2058(a)(b)	1,358,803	7,535,000	Foundation Finance Trust, Series 2023-2A, Class A, 6.530%, 6/15/2049(a)	7,547,041
1,943,340	Towd Point Mortgage Trust, Series 2018-5, Class M1, 3.250%, 7/25/2058(a)(b)	1,456,513	2,375,000	Foundation Finance Trust, Series 2023-2A, Class B, 6.970%, 6/15/2049(a)	2,374,359
17,610,000	Towd Point Mortgage Trust, Series 2019-2, Class M1, 3.750%, 12/25/2058(a)(b)	14,097,752	51,030,000	Frontier Issuer LLC, Series 2023-1, Class A2, 6.600%, 8/20/2053(a)	48,759,675
4,582,033	Towd Point Mortgage Trust, Series 2019-4, Class A1, 2.900%, 10/25/2059(a)(b)	4,198,393	4,990,350	Hardee's Funding LLC, Series 2018-1A, Class A2II, 4.959%, 6/20/2048(a)	4,702,467
3,325,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B, 3.250%, 1/25/2060(a)(b)	2,748,166	940,068	Hilton Grand Vacations Trust, Series 2023-1A, Class C, 6.940%, 1/25/2038(a)	938,113
1,505,000	Tricon American Homes, Series 2020-SFR1, Class B, 2.049%, 7/17/2038(a)	1,342,601	3,105,240	Horizon Aircraft Finance I Ltd., Series 2018-1, Class A, 4.458%, 12/15/2038(a)	2,658,980
3,950,000	Tricon American Homes, Series 2020-SFR1, Class D, 2.548%, 7/17/2038(a)	3,541,762	2,240,585	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A, 3.721%, 7/15/2039(a)	1,932,150
2,575,000	Tricon American Homes Trust, Series 2019-SFR1, Class D, 3.198%, 3/17/2038(a)	2,381,490	7,401,936	Horizon Aircraft Finance III Ltd., Series 2019-2, Class A, 3.425%, 11/15/2039(a)	5,844,420
730,513	VCAT LLC, Series 2021-NPL1, Class A1, 2.289%, 12/26/2050(a)(b)	706,845	3,135,000	HPEFS Equipment Trust, Series 2022-1A, Class D, 2.400%, 11/20/2029(a)	2,929,467
6,529,733	VCAT LLC, Series 2021-NPL5, Class A1, 1.868%, 8/25/2051(a)(b)	6,151,507	2,395,000	HPEFS Equipment Trust, Series 2023-2A, Class D, 6.970%, 7/21/2031(a)	2,401,232
17,010,279	VCAT LLC, Series 2021-NPL6, Class A1, 1.917%, 9/25/2051(a)(b)	15,641,066	4,992,067	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A, 4.250%, 12/15/2038(a)	4,315,492
13,390,505	Verus Securitization Trust, Series 2021-7, Class A1, 1.829%, 10/25/2066(a)(b)	11,155,880	7,875,709	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A, 2.636%, 10/15/2046(a)	6,808,369
1,978,614	VOLT XCII LLC, Series 2021-NPL1, Class A1, 1.893%, 2/27/2051(a)(b)	1,859,821	6,544,595	MAPS Ltd., Series 2018-1A, Class A, 4.212%, 5/15/2043(a)	5,888,774
7,470,725	VOLT XCIII LLC, Series 2021-NPL2, Class A1, 1.893%, 2/27/2051(a)(b)	6,940,431	1,625,156	MAPS Ltd., Series 2019-1A, Class A, 4.458%, 3/15/2044(a)	1,435,062
7,967,682	VOLT XCIV LLC, Series 2021-NPL3, Class A1, 2.240%, 2/27/2051(a)(b)	7,507,527	5,832,310	MAPS Trust, Series 2021-1A, Class A, 2.521%, 6/15/2046(a)	4,998,448
3,195,046	VOLT XCVI LLC, Series 2021-NPL5, Class A1, 2.116%, 3/27/2051(a)(b)	3,023,455	5,024,000	Marlette Funding Trust, Series 2023-2A, Class B, 6.540%, 6/15/2033(a)	5,005,393
6,733,734	VOLT XCVII LLC, Series 2021-NPL6, Class A1, 2.240%, 4/25/2051(a)(b)	6,271,688	1,122,517	Merlin Aviation Holdings DAC, Series 2016-1, Class A, 4.500%, 12/15/2032(a)(b)	978,206
		345,045,599	332,687	MVW LLC, Series 2020-1A, Class C, 4.210%, 10/20/2037(a)	314,393
	<b>ABS Other — 2.6%</b>		211,251	MVW Owner Trust, Series 2019-1A, Class C, 3.330%, 11/20/2036(a)	199,138
2,512,471	AASET LLC, Series 2022-1A, Class A, 6.000%, 5/16/2047(a)	2,405,279	11,938,006	Navigator Aircraft ABS Ltd., Series 2021-1, Class A, 2.771%, 11/15/2046(a)(b)	10,359,205
5,236,066	AASET Trust, Series 2021-1A, Class A, 2.950%, 11/16/2041(a)	4,607,843			

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>ABS Other — continued</b>			<b>ABS Student Loan — continued</b>		
\$ 4,675,000	OneMain Financial Issuance Trust, Series 2020-1A, Class B, 4.830%, 5/14/2032(a)	\$ 4,645,823	\$ 303,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security, 8.941%, 6/15/2032(c)	\$ 296,182
8,040,000	OneMain Financial Issuance Trust, Series 2022-S1, Class D, 5.200%, 5/14/2035(a)	7,256,381	243,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security, 8.939%, 6/15/2032(c)	237,533
530,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D, 1.930%, 9/20/2030(a)	478,054	477,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security, 8.942%, 3/15/2033(c)	472,742
2,555,000	SCF Equipment Leasing LLC, Series 2022-1A, Class D, 3.790%, 11/20/2031(a)	2,272,948	323,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security, 8.938%, 3/15/2033(c)	314,974
3,365,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C, 6.500%, 8/20/2032(a)	3,259,133	2,394,879	SMB Private Education Loan Trust, Series 2015-C, Class B, 3.500%, 9/15/2043(a)	2,295,959
1,669,038	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A, 4.750%, 10/15/2042(a)	1,405,931	565,000	SMB Private Education Loan Trust, Series 2018-B, Class B, 4.000%, 7/15/2042(a)	507,597
526,528	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C, 1.790%, 11/20/2037(a)	488,886	1,525,000	SMB Private Education Loan Trust, Series 2018-C, Class B, 4.000%, 11/17/2042(a)	1,373,614
1,491,112	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class C, 7.000%, 1/20/2040(a)	1,467,735	4,540,998	SMB Private Education Loan Trust, Series 2019-A, Class A2A, 3.440%, 7/15/2036(a)	4,325,648
1,914,189	Sierra Timeshare Receivables Funding LLC, Series 2023-2A, Class C, 7.300%, 4/20/2040(a)	1,894,605	7,726,164	SMB Private Education Loan Trust, Series 2019-B, Class A2A, 2.840%, 6/15/2037(a)	7,219,785
190,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security, 8.943%, 9/15/2032(c)	189,890	629,460	SMB Private Education Loan Trust, Series 2020-A, Class A2A, 2.230%, 9/15/2037(a)	578,400
570,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security, 8.939%, 9/15/2032(c)	557,188	4,205,000	SMB Private Education Loan Trust, Series 2023-C, Class B, 6.360%, 11/15/2052(a)	4,116,918
10,413,491	Sunnova Helios X Issuer LLC, Series 2022-C, Class A, 5.300%, 11/22/2049(a)	9,926,755			39,608,011
8,684,385	Sunnova Helios XI Issuer LLC, Series 2023-A, Class B, 5.600%, 5/20/2050(a)	8,164,659	<b>ABS Whole Business — 0.8%</b>		
3,039,604	Sunnova Helios XII Issuer LLC, Series 2023-B, Class B, 5.600%, 8/22/2050(a)	2,831,166	14,995,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2, 7.824%, 3/05/2053(a)	14,782,506
2,982,412	WAVE Trust, Series 2017-1A, Class A, 3.844%, 11/15/2042(a)	2,397,472	2,822,715	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23, 4.118%, 7/25/2047(a)	2,611,423
3,213,800	Willis Engine Structured Trust IV, Series 2018-A, Class A, 4.750%, 9/15/2043(a)(b)	2,707,755	5,058,728	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II, 4.328%, 7/25/2048(a)	4,696,174
3,145,956	Willis Engine Structured Trust VI, Series 2021-A, Class A, 3.104%, 5/15/2046(a)	2,522,771	1,307,575	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2, 3.668%, 10/25/2049(a)	1,131,362
2,469,663	Willis Engine Structured Trust VI, Series 2021-A, Class B, 5.438%, 5/15/2046(a)	1,823,848	6,505,263	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I, 2.662%, 4/25/2051(a)	5,483,865
		234,953,397	12,017,875	EWC Master Issuer LLC, Series 2022-1A, Class A2, 5.500%, 3/15/2052(a)	11,049,403
<b>ABS Student Loan — 0.4%</b>			3,895,000	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II, 4.666%, 9/05/2048(a)	3,733,424
509,201	College Avenue Student Loans LLC, Series 2021-A, Class C, 2.920%, 7/25/2051(a)	455,079	2,458,225	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2, 3.858%, 12/05/2049(a)	2,065,101
2,251,910	Commonbond Student Loan Trust, Series 2020-1, Class A, 1.690%, 10/25/2051(a)	1,898,806	17,395,100	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I, 3.251%, 12/05/2051(a)	15,554,298
1,949,780	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A, 1.800%, 11/25/2045(a)	1,687,482	6,567,415	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2, 4.540%, 2/25/2044(a)	6,503,336
2,830,502	ELFI Graduate Loan Program LLC, Series 2019-A, Class A, 2.540%, 3/25/2044(a)	2,506,358	2,426,938	Wendy's Funding LLC, Series 2018-1A, Class A2II, 3.884%, 3/15/2048(a)	2,172,917
3,983,554	Laurel Road Prime Student Loan Trust, Series 2020-A, Class A2FX, 1.400%, 11/25/2050(a)	3,596,583			69,783,809
677,096	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A, 1.310%, 1/15/2069(a)	612,883	<b>Aerospace &amp; Defense — 0.8%</b>		
2,822,896	Navient Private Education Refi Loan Trust, Series 2021-A, Class A, 0.840%, 5/15/2069(a)	2,441,842	13,620,000	BAE Systems PLC, 3.400%, 4/15/2030(a)	11,860,016
560,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B, 2.240%, 5/15/2069(a)	392,074	17,165,000	Embraer Netherlands Finance BV, 7.000%, 7/28/2030(a)	17,026,920
2,105,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B, 2.030%, 12/16/2069(a)	1,342,851	6,885,000	Huntington Ingalls Industries, Inc., 3.844%, 5/01/2025	6,649,983
4,790,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B, 2.120%, 2/18/2070(a)	2,934,701	4,245,000	Huntington Ingalls Industries, Inc., 4.200%, 5/01/2030	3,839,075
			5,005,000	Textron, Inc., 2.450%, 3/15/2031	3,977,044
			29,075,000	Textron, Inc., 3.000%, 6/01/2030	24,465,612
					67,818,650



Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Airlines — 0.7%</b>			<b>Banking — continued</b>		
\$ 4,850,558	American Airlines Pass-Through Trust, Series 2016-1, Class B, 5.250%, 7/15/2025	\$ 4,802,489	\$ 49,304,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter), 3.419%, 12/20/2028	\$ 44,228,082
10,792,906	American Airlines Pass-Through Trust, Series 2016-3, Class A, 3.250%, 4/15/2030	9,233,284	58,160,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter), 5.872%, 9/15/2034	56,600,185
1,053,476	American Airlines Pass-Through Trust, Series 2016-3, Class B, 3.750%, 4/15/2027	984,273	11,022,000	Bank of America Corp., (fixed rate to 9/21/2031, variable rate thereafter), 2.482%, 9/21/2036	8,020,465
4,627,962	American Airlines Pass-Through Trust, Series 2017-2, Class A, 3.600%, 4/15/2031	4,015,449	100,000	Bank of America Corp., MTN, 4.250%, 10/22/2026	94,996
2,204,837	American Airlines Pass-Through Trust, Series 2017-2, Class B, 3.700%, 4/15/2027	2,093,674	4,210,000	Bank of America Corp., MTN, (fixed rate to 7/22/2032, variable rate thereafter), 5.015%, 7/22/2033	3,873,390
13,971,831	American Airlines Pass-Through Trust, Series 2019-1, Class B, 3.850%, 8/15/2029	12,306,529	25,627,000	Bank of America Corp., Series L, 4.183%, 11/25/2027	23,822,886
4,412,882	British Airways Pass-Through Trust, Series 2019-1, Class A, 3.350%, 12/15/2030(a)	3,908,931	24,260,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter), 2.279%, 11/24/2027	21,374,667
4,520,357	United Airlines Pass-Through Trust, Series 20-1, Class A, 5.875%, 4/15/2029	4,477,685	13,685,000	Barclays PLC, (fixed rate to 5/09/2033, variable rate thereafter), 6.224%, 5/09/2034	12,963,656
2,160,915	United Airlines Pass-Through Trust, Series 2018-1, Class A, 3.700%, 9/01/2031	1,851,020	4,287,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter), 5.088%, 6/20/2030	3,831,241
20,665,000	United Airlines Pass-Through Trust, Series 2023-1, Class A, 5.800%, 7/15/2037	20,094,233	41,135,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter), 3.564%, 9/23/2035	31,760,791
		63,767,567	3,335,000	BBVA Bancomer SA, 1.875%, 9/18/2025(a)	3,059,574
<b>Apartment REITs — 0.0%</b>			14,045,000	BNP Paribas SA, (fixed rate to 1/20/2027, variable rate thereafter), 2.591%, 1/20/2028(a)	12,512,720
2,185,000	American Homes 4 Rent LP, 2.375%, 7/15/2031	1,665,909	22,500,000	BNP Paribas SA, (fixed rate to 3/01/2028, variable rate thereafter), 4.375%, 3/01/2033(a)	19,974,779
<b>Automotive — 1.6%</b>			12,845,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter), 6.840%, 9/13/2034(a)	12,595,550
25,580,000	American Honda Finance Corp., MTN, 0.550%, 7/12/2024	24,596,242	460,000	Capital One Financial Corp., 4.200%, 10/29/2025	438,631
4,895,000	Aptiv PLC/Aptiv Corp., 3.250%, 3/01/2032	4,013,101	1,230,000	Citigroup, Inc., 4.125%, 7/25/2028	1,119,065
5,274,000	Cummins, Inc., 6.750%, 2/15/2027	5,455,240	30,355,000	Citigroup, Inc., (fixed rate to 9/29/2025, variable rate thereafter), 5.610%, 9/29/2026	30,046,362
13,060,000	Daimler Truck Finance North America LLC, 5.500%, 9/20/2033(a)	12,383,237	7,155,000	Credit Agricole SA, (fixed rate to 1/10/2028, variable rate thereafter), 4.000%, 1/10/2033(a)	6,344,267
9,966,000	General Motors Co., 5.200%, 4/01/2045	7,748,725	14,970,000	Credit Suisse AG, MTN, 3.700%, 2/21/2025	14,430,549
16,870,000	General Motors Co., 5.400%, 4/01/2048	13,324,894	14,200,000	Danske Bank AS, 5.375%, 1/12/2024(a)	14,143,128
4,295,000	General Motors Co., 5.600%, 10/15/2032	4,010,051	3,390,000	Danske Bank AS, (fixed rate to 12/20/2024, variable rate thereafter), 3.244%, 12/20/2025(a)	3,246,508
200,000	General Motors Co., 5.950%, 4/01/2049	169,634	4,690,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter), 3.729%, 1/14/2032	3,491,207
9,600,000	General Motors Co., 6.250%, 10/02/2043	8,601,040	2,640,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter), 4.875%, 12/01/2032	2,252,272
2,025,000	General Motors Financial Co., Inc., 3.100%, 1/12/2032	1,566,706	6,235,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter), 3.547%, 9/18/2031	5,026,688
360,000	General Motors Financial Co., Inc., 5.850%, 4/06/2030	344,834	19,755,000	Deutsche Bank AG, Series E, 0.962%, 11/08/2023	19,637,086
31,570,000	General Motors Financial Co., Inc., 6.000%, 1/09/2028	31,183,517	4,980,000	Goldman Sachs Group, Inc., (fixed rate to 2/24/2032, variable rate thereafter), 3.102%, 2/24/2033	3,982,540
4,480,000	General Motors Financial Co., Inc., 6.400%, 1/09/2033	4,375,189	61,445,000	Goldman Sachs Group, Inc., (fixed rate to 8/23/2027, variable rate thereafter), 4.482%, 8/23/2028	58,158,369
24,360,000	Volkswagen Group of America Finance LLC, 0.875%, 11/22/2023(a)	24,195,686	11,115,000	Goldman Sachs Group, Inc., (fixed rate to 9/10/2026, variable rate thereafter), 1.542%, 9/10/2027	9,730,404
2,895,000	Volkswagen Group of America Finance LLC, 3.350%, 5/13/2025(a)	2,774,252	19,485,000	HSBC Holdings PLC, (fixed rate to 3/09/2028, variable rate thereafter), 6.161%, 3/09/2029	19,289,029
		144,742,348	6,325,000	ING Groep NV, (fixed rate to 9/11/2033, variable rate thereafter), 6.114%, 9/11/2034	6,142,280
<b>Banking — 10.8%</b>			8,460,000	Intesa Sanpaolo SpA, 6.625%, 6/20/2033(a)	7,950,115
4,425,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter), 6.608%, 9/13/2029(a)	4,406,598	70,245,000	JPMorgan Chase & Co., 4.125%, 12/15/2026	66,763,578
5,125,000	Ally Financial, Inc., 2.200%, 11/02/2028	4,049,377	28,715,000	JPMorgan Chase & Co., (fixed rate to 3/24/2030, variable rate thereafter), 4.493%, 3/24/2031	26,292,065
27,951,000	Ally Financial, Inc., 4.625%, 3/30/2025	26,988,345	12,025,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter), 1.578%, 4/22/2027	10,731,491
1,468,000	Ally Financial, Inc., 8.000%, 11/01/2031	1,481,001			
11,790,000	American Express Co., 5.850%, 11/05/2027	11,875,100			
4,360,000	American Express Co., (fixed rate to 8/03/2032, variable rate thereafter), 4.420%, 8/03/2033	3,890,179			
10,155,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, 5.375%, 4/17/2025(a)	9,980,894			
5,800,000	Banco Santander SA, 2.749%, 12/03/2030	4,321,871			

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Banking — continued</b>			<b>Building Materials — continued</b>		
\$ 4,230,000	JPMorgan Chase & Co., (fixed rate to 7/25/2032, variable rate thereafter), 4.912%, 7/25/2033	\$ 3,891,810	\$ 3,285,000	Ferguson Finance PLC, 3.250%, 6/02/2030(a)	\$ 2,784,357
100,000	KeyBank NA, 6.950%, 2/01/2028	96,825	23,975,000	Owens Corning, 7.000%, 12/01/2036	25,304,037
25,937,000	Mitsubishi UFJ Financial Group, Inc., 3.850%, 3/01/2026	24,782,687			97,466,866
18,930,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter), 5.948%, 1/19/2038	17,693,416	1,110,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.250%, 1/15/2034(a)	817,269
3,775,000	Morgan Stanley, (fixed rate to 10/18/2032, variable rate thereafter), 6.342%, 10/18/2033	3,796,514	6,970,000	Charter Communications Operating LLC/Charter Communications Operating Capital, 2.300%, 2/01/2032	5,079,556
36,610,000	Morgan Stanley, (fixed rate to 2/01/2028, variable rate thereafter), 5.123%, 2/01/2029	35,256,004	8,340,000	Charter Communications Operating LLC/Charter Communications Operating Capital, 2.800%, 4/01/2031	6,504,007
11,262,000	Morgan Stanley, (fixed rate to 4/28/2025, variable rate thereafter), 2.188%, 4/28/2026	10,579,439	24,760,000	Charter Communications Operating LLC/Charter Communications Operating Capital, 3.950%, 6/30/2062	14,044,967
6,640,000	Morgan Stanley, MTN, (fixed rate to 7/21/2033, variable rate thereafter), 5.424%, 7/21/2034	6,263,458	1,790,000	Charter Communications Operating LLC/Charter Communications Operating Capital, 4.400%, 4/01/2033	1,522,464
25,560,000	Nationwide Building Society, 0.550%, 1/22/2024(a)	25,135,704	12,605,000	Charter Communications Operating LLC/Charter Communications Operating Capital, 4.400%, 12/01/2061	7,765,914
7,340,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter), 5.516%, 9/30/2028	7,102,291	28,090,000	Charter Communications Operating LLC/Charter Communications Operating Capital, 4.800%, 3/01/2050	19,642,381
15,160,000	Santander Holdings USA, Inc., 3.244%, 10/05/2026	13,732,940	19,240,000	CSC Holdings LLC, 3.375%, 2/15/2031(a)	13,110,856
20,295,000	Societe Generale SA, 4.250%, 4/14/2025(a)	19,499,436	4,204,000	CSC Holdings LLC, 4.125%, 12/01/2030(a)	2,975,230
11,950,000	Societe Generale SA, (fixed rate to 7/08/2030, variable rate thereafter), 3.653%, 7/08/2035(a)	9,402,435	2,275,000	CSC Holdings LLC, 4.500%, 11/15/2031(a)	1,610,197
46,970,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter), 3.265%, 2/18/2036(a)	35,661,116	38,005,000	CSC Holdings LLC, 4.625%, 12/01/2030(a)	20,205,480
26,765,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter), 4.644%, 4/01/2031(a)	24,078,726	910,000	CSC Holdings LLC, 5.000%, 11/15/2031(a)	487,739
11,923,000	Sumitomo Mitsui Financial Group, Inc., 1.474%, 7/08/2025	11,029,140	1,035,000	CSC Holdings LLC, 5.750%, 1/15/2030(a)	579,906
13,965,000	Sumitomo Mitsui Financial Group, Inc., 5.464%, 1/13/2026	13,826,020	1,534,000	CSC Holdings LLC, 6.500%, 2/01/2029(a)	1,270,821
3,270,000	Synchrony Bank, 5.400%, 8/22/2025	3,145,675	3,270,000	DISH DBS Corp., 5.125%, 6/01/2029	1,812,823
9,645,000	Synchrony Bank, 5.625%, 8/23/2027	8,957,408	9,616,000	DISH DBS Corp., 5.250%, 12/01/2026(a)	8,172,166
3,865,000	Synchrony Financial, 4.375%, 3/19/2024	3,817,649	6,160,000	DISH DBS Corp., 5.750%, 12/01/2028(a)	4,735,500
250,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter), 3.869%, 1/12/2029(a)	226,446	2,921,000	Sirius XM Radio, Inc., 5.000%, 8/01/2027(a)	2,668,041
8,810,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter), 9.016%, 11/15/2033(a)	10,173,916	2,030,000	Sirius XM Radio, Inc., 5.500%, 7/01/2029(a)	1,795,497
1,675,000	UBS Group AG, (fixed rate to 6/05/2025, variable rate thereafter), 2.193%, 6/05/2026(a)	1,557,849	17,891,000	Time Warner Cable LLC, 4.500%, 9/15/2042	12,395,220
12,730,000	UBS Group AG, (fixed rate to 7/15/2025, variable rate thereafter), 6.373%, 7/15/2026(a)	12,682,016	15,815,000	Time Warner Cable LLC, 5.500%, 9/01/2041	12,371,016
11,410,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter), 6.442%, 8/11/2028(a)	11,388,207			139,567,050
24,120,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter), 6.537%, 8/12/2033(a)	23,893,272	<b>Chemicals — 0.6%</b>		
5,578,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter), 1.982%, 6/03/2027(a)	4,927,445	9,180,000	Braskem Netherlands Finance BV, 4.500%, 1/31/2030(a)	7,481,957
4,125,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter), 5.459%, 6/30/2035(a)	3,458,005	6,060,000	Braskem Netherlands Finance BV, 5.875%, 1/31/2050(a)	4,364,932
		976,977,830	2,240,000	Celanese U.S. Holdings LLC, 6.330%, 7/15/2029	2,195,673
<b>Brokerage — 0.4%</b>			1,645,000	Celanese U.S. Holdings LLC, 6.379%, 7/15/2032	1,584,994
6,810,000	Jefferies Financial Group, Inc., 5.875%, 7/21/2028	6,664,501	6,850,000	Celanese U.S. Holdings LLC, 6.700%, 11/15/2033	6,667,889
19,498,000	Jefferies Financial Group, Inc., 6.250%, 1/15/2036	19,164,571	27,205,000	CF Industries, Inc., 4.500%, 12/01/2026(a)	26,030,506
8,760,000	Jefferies Financial Group, Inc., 6.450%, 6/08/2027	8,818,566	3,740,000	FMC Corp., 3.450%, 10/01/2029	3,149,367
		34,647,638			51,475,318
<b>Building Materials — 1.1%</b>			<b>Construction Machinery — 0.5%</b>		
58,340,000	Cemex SAB de CV, 3.875%, 7/11/2031(a)	48,866,474	2,470,000	Ashtead Capital, Inc., 5.500%, 8/11/2032(a)	2,282,157
16,180,000	Cemex SAB de CV, 5.200%, 9/17/2030(a)	14,870,739	5,305,000	Ashtead Capital, Inc., 5.550%, 5/30/2033(a)	4,921,638
5,955,000	Cemex SAB de CV, 5.450%, 11/19/2029(a)	5,641,259	5,270,000	Ashtead Capital, Inc., 5.950%, 10/15/2033(a)	5,003,114
			23,395,000	Caterpillar Financial Services Corp., MTN, 0.950%, 1/10/2024	23,096,326
			5,730,000	John Deere Capital Corp., MTN, 0.900%, 1/10/2024	5,656,284
			8,900,000	John Deere Capital Corp., MTN, 1.250%, 1/10/2025	8,433,643
					49,393,162

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Consumer Cyclical Services — 0.9%</b>			<b>Finance Companies — continued</b>		
\$ 26,845,000	Expedia Group, Inc., 2.950%, 3/15/2031	\$ 21,627,535	\$ 7,510,000	Aviation Capital Group LLC, 5.500%, 12/15/2024(a)	\$ 7,382,978
34,931,000	Expedia Group, Inc., 3.250%, 2/15/2030	29,544,751	6,475,000	Aviation Capital Group LLC, 6.250%, 4/15/2028(a)	6,324,586
6,030,000	Uber Technologies, Inc., 4.500%, 8/15/2029(a)	5,389,956	14,460,000	Aviation Capital Group LLC, 6.375%, 7/15/2030(a)	14,002,843
8,430,000	Uber Technologies, Inc., 6.250%, 1/15/2028(a)	8,243,402	8,135,000	Barings BDC, Inc., 3.300%, 11/23/2026	7,137,536
5,015,000	Uber Technologies, Inc., 7.500%, 9/15/2027(a)	5,056,644	27,825,000	Blackstone Secured Lending Fund, 2.125%, 2/15/2027	23,590,987
7,805,000	Uber Technologies, Inc., 8.000%, 11/01/2026(a)	7,896,748	10,036,000	Blue Owl Capital Corp., 2.625%, 1/15/2027	8,619,433
		77,759,036	32,846,000	Blue Owl Capital Corp., 2.875%, 6/11/2028	27,008,439
<b>Consumer Products — 0.1%</b>			13,940,000	Blue Owl Technology Finance Corp., 2.500%, 1/15/2027	11,703,746
7,458,000	Hasbro, Inc., 6.600%, 7/15/2028	7,592,919	20,360,000	GATX Corp., 5.450%, 9/15/2033	19,106,871
767,000	Natura Cosmeticos SA, 4.125%, 5/03/2028(a)	658,645	1,805,000	GATX Corp., 6.050%, 3/15/2034	1,762,734
		8,251,564	3,680,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	3,168,815
<b>Diversified Manufacturing — 0.4%</b>			29,600,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc., 2.875%, 10/15/2026(a)	26,068,424
4,113,000	GE Capital Funding LLC, 4.550%, 5/15/2032	3,790,876	25,570,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc., 3.625%, 3/01/2029(a)	21,139,622
2,460,000	Ingersoll Rand, Inc., 5.700%, 8/14/2033	2,374,184	7,445,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc., 3.625%, 3/01/2029	6,155,044
2,965,000	Nordson Corp., 5.600%, 9/15/2028	2,936,534	28,285,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc., 3.875%, 3/01/2031(a)	22,553,610
3,990,000	Nordson Corp., 5.800%, 9/15/2033	3,897,417	25,002,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc., 4.000%, 10/15/2033(a)	18,881,086
24,175,000	Veralto Corp., 5.450%, 9/18/2033(a)	23,389,793	12,180,000	SMBC Aviation Capital Finance DAC, 5.450%, 5/03/2028(a)	11,770,906
		36,388,804			378,762,419
<b>Electric — 1.2%</b>			<b>Financial Other — 0.0%</b>		
7,435,000	AES Corp., 2.450%, 1/15/2031	5,718,002	2,310,000	CIFI Holdings Group Co. Ltd., 6.000%, 7/16/2025(d)	154,562
3,695,000	AES Corp., 3.950%, 7/15/2030(a)	3,184,794	720,000	CIFI Holdings Group Co. Ltd., 6.450%, 11/07/2024(d)	47,664
13,410,906	Alta Wind Holdings LLC, 7.000%, 6/30/2035(a)	12,042,104	6,220,000	Country Garden Holdings Co. Ltd., 3.300%, 1/12/2031	386,946
11,318,000	Calpine Corp., 3.750%, 3/01/2031(a)	9,118,047	1,110,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp., 4.375%, 2/01/2029	887,622
13,025,000	Enel Finance International NV, 6.000%, 10/07/2039(a)	12,107,193	2,050,000	Logan Group Co. Ltd., 4.250%, 7/12/2025(d)	102,500
9,007,000	Enel Finance International NV, 6.800%, 9/15/2037(a)	9,082,931	3,445,000	Logan Group Co. Ltd., 4.850%, 12/14/2026(d)	172,250
2,355,000	IPALCO Enterprises, Inc., 4.250%, 5/01/2030	2,065,394	6,065,000	Shimao Group Holdings Ltd., 3.450%, 1/11/2031(d)	242,600
9,641,000	NRG Energy, Inc., 4.450%, 6/15/2029(a)	8,361,087	400,000	Shimao Group Holdings Ltd., 4.600%, 7/13/2030(d)	13,808
6,185,000	Pacific Gas & Electric Co., 3.250%, 6/01/2031	4,915,121	3,495,000	Shimao Group Holdings Ltd., 4.750%, 7/03/2022(d)	131,028
7,265,000	Pacific Gas & Electric Co., 4.300%, 3/15/2045	4,916,200	4,345,000	Shimao Group Holdings Ltd., 5.200%, 1/16/2027(d)	130,350
4,540,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	4,013,172	3,780,000	Shimao Group Holdings Ltd., 5.600%, 7/15/2026(d)	150,255
2,050,000	Pacific Gas & Electric Co., 5.450%, 6/15/2027	1,972,982	1,265,000	Shimao Group Holdings Ltd., 6.125%, 2/21/2024(d)	50,600
9,000,000	Southern California Edison Co., 5.300%, 3/01/2028	8,883,039	5,120,000	Times China Holdings Ltd., 5.750%, 1/14/2027(d)	153,600
10,600,000	Southern Co., 5.700%, 3/15/2034	10,381,037	1,835,000	Times China Holdings Ltd., 6.200%, 3/22/2026(d)	55,050
10,835,000	Vistra Operations Co. LLC, 3.700%, 1/30/2027(a)	9,882,909	1,415,000	Times China Holdings Ltd., 6.750%, 7/08/2025(d)	42,450
		106,644,012			2,721,285
<b>Finance Companies — 4.2%</b>			<b>Food &amp; Beverage — 0.5%</b>		
26,609,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.000%, 10/29/2028	22,816,637	19,005,000	Bacardi Ltd./Bacardi-Martini BV, 5.400%, 6/15/2033(a)	17,808,166
18,918,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.300%, 1/30/2032	15,038,142	4,895,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc., 3.000%, 2/02/2029	4,107,824
8,057,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.400%, 10/29/2033	6,232,261	3,625,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc., 3.750%, 12/01/2031	2,903,770
860,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.650%, 7/21/2027	780,650			
6,084,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 5.750%, 6/06/2028	5,943,884			
13,515,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 6.150%, 9/30/2030	13,311,740			
4,995,000	Air Lease Corp., 3.125%, 12/01/2030	4,067,244			
2,235,000	Air Lease Corp., 3.250%, 10/01/2029	1,901,457			
10,270,000	Air Lease Corp., 3.375%, 7/01/2025	9,756,441			
340,000	Air Lease Corp., 4.625%, 10/01/2028	315,017			
6,791,000	Air Lease Corp., MTN, 3.000%, 2/01/2030	5,585,555			
12,430,000	Aircastle Ltd., 4.125%, 5/01/2024	12,252,071			
18,295,000	Aircastle Ltd., 6.500%, 7/18/2028(a)	17,941,510			
10,260,000	Ares Capital Corp., 2.875%, 6/15/2028	8,581,381			
14,460,000	Ares Capital Corp., 3.200%, 11/15/2031	11,063,991			
7,560,000	Aviation Capital Group LLC, 1.950%, 1/30/2026(a)	6,796,778			

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Food &amp; Beverage — continued</b>			<b>Home Construction — 0.2%</b>		
\$ 10,660,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc., 5.500%, 1/15/2030	\$ 9,951,508	\$ 5,370,000	MDC Holdings, Inc., 3.966%, 8/06/2061	\$ 2,955,659
13,590,000	Pilgrim's Pride Corp., 3.500%, 3/01/2032	10,509,178	12,384,000	MDC Holdings, Inc., 6.000%, 1/15/2043	10,364,533
2,065,000	Pilgrim's Pride Corp., 4.250%, 4/15/2031	1,722,633	6,130,000	Meritage Homes Corp., 3.875%, 4/15/2029(a)	5,273,210
1,920,000	Smithfield Foods, Inc., 3.000%, 10/15/2030(a)	1,467,665			18,593,402
		48,470,744	<b>Independent Energy — 2.8%</b>		
<b>Gaming — 0.7%</b>			6,782,000	Aker BP ASA, 2.000%, 7/15/2026(a)	6,052,841
14,625,000	Genm Capital Labuan Ltd., 3.882%, 4/19/2031(a)	11,443,372	7,360,000	Aker BP ASA, 3.100%, 7/15/2031(a)	5,890,066
4,880,000	GLP Capital LP/GLP Financing II, Inc., 3.250%, 1/15/2032	3,787,313	9,925,000	Aker BP ASA, 3.750%, 1/15/2030(a)	8,528,520
4,380,000	VICI Properties LP, 5.125%, 5/15/2032	3,920,421	16,455,000	Aker BP ASA, 4.000%, 1/15/2031(a)	14,135,273
5,278,000	VICI Properties LP/VICI Note Co., Inc., 3.875%, 2/15/2029(a)	4,560,790	50,613,000	Continental Resources, Inc., 2.875%, 4/01/2032(a)	37,901,502
21,330,000	VICI Properties LP/VICI Note Co., Inc., 4.250%, 12/01/2026(a)	19,874,251	49,120,000	Continental Resources, Inc., 5.750%, 1/15/2031(a)	46,146,044
7,785,000	VICI Properties LP/VICI Note Co., Inc., 4.500%, 9/01/2026(a)	7,313,656	4,685,000	Diamondback Energy, Inc., 3.125%, 3/24/2031	3,902,518
6,760,000	VICI Properties LP/VICI Note Co., Inc., 4.625%, 6/15/2025(a)	6,528,064	4,090,000	Diamondback Energy, Inc., 6.250%, 3/15/2033	4,092,334
5,560,000	VICI Properties LP/VICI Note Co., Inc., 5.625%, 5/01/2024(a)	5,524,813	6,910,000	Energian Israel Finance Ltd., 5.375%, 3/30/2028(a)	6,197,233
		62,952,680	9,035,000	Energian Israel Finance Ltd., 5.875%, 3/30/2031(a)	7,835,604
<b>Government Owned - No Guarantee — 0.3%</b>			1,625,000	EQT Corp., 3.125%, 5/15/2026(a)	1,503,434
8,755,000	Antares Holdings LP, 2.750%, 1/15/2027(a)	7,413,710	9,675,000	EQT Corp., 3.625%, 5/15/2031(a)	8,184,469
12,655,000	Antares Holdings LP, 3.750%, 7/15/2027(a)	10,902,293	15,955,000	EQT Corp., 3.900%, 10/01/2027	14,757,954
10,070,000	Antares Holdings LP, 7.950%, 8/11/2028(a)	10,010,298	1,970,000	EQT Corp., 5.000%, 1/15/2029	1,851,820
2,185,000	Sino-Ocean Land Treasure IV Ltd., 4.750%, 8/05/2029(e)	76,693	25,820,000	EQT Corp., 5.700%, 4/01/2028	25,305,795
4,210,000	Sino-Ocean Land Treasure IV Ltd., 4.750%, 1/14/2030(e)	138,256	1,461,000	EQT Corp., 6.125%, 2/01/2025	1,455,961
		28,541,250	14,690,000	Hess Corp., 4.300%, 4/01/2027	13,953,700
			4,675,000	Leviathan Bond Ltd., 6.125%, 6/30/2025(a)	4,546,952
			4,030,000	Marathon Oil Corp., 6.800%, 3/15/2032	4,090,785
			6,090,000	Occidental Petroleum Corp., 5.550%, 3/15/2026	6,009,734
			11,260,000	Ovintiv, Inc., 6.500%, 8/15/2034	11,089,642
			1,110,000	Ovintiv, Inc., 7.375%, 11/01/2031	1,163,076
			1,750,000	Southwestern Energy Co., 4.750%, 2/01/2032	1,502,005
			5,600,000	Var Energi ASA, 7.500%, 1/15/2028(a)	5,746,380
			13,015,000	Var Energi ASA, 8.000%, 11/15/2032(a)	13,656,639
					255,500,281
<b>Health Care REITs — 0.1%</b>			<b>Industrial Other — 0.3%</b>		
5,972,000	Welltower OP LLC, 6.500%, 3/15/2041	5,863,793	22,510,000	Jacobs Engineering Group, Inc., 6.350%, 8/18/2028	22,444,457
<b>Health Insurance — 0.5%</b>			<b>Leisure — 0.4%</b>		
1,370,000	Centene Corp., 2.450%, 7/15/2028	1,157,436	520,000	Carnival Corp., 4.000%, 8/01/2028(a)	450,880
24,555,000	Centene Corp., 2.500%, 3/01/2031	18,863,608	11,905,000	Carnival Corp., 5.750%, 3/01/2027(a)	10,776,694
4,145,000	Centene Corp., 2.625%, 8/01/2031	3,174,666	3,075,000	Carnival Corp., 7.000%, 8/15/2029(a)	3,032,031
2,520,000	Centene Corp., 3.000%, 10/15/2030	2,032,657	5,010,000	NCL Corp. Ltd., 5.875%, 3/15/2026(a)	4,625,448
10,030,000	Centene Corp., 3.375%, 2/15/2030	8,365,742	12,330,000	NCL Corp. Ltd., 5.875%, 2/15/2027(a)	11,710,664
8,750,000	Centene Corp., 4.625%, 12/15/2029	7,880,513	4,205,000	Royal Caribbean Cruises Ltd., 5.500%, 4/01/2028(a)	3,855,950
4,380,000	Elevance Health, Inc., 4.100%, 5/15/2032	3,901,312			34,451,667
		45,375,934	<b>Life Insurance — 1.6%</b>		
<b>Healthcare — 1.2%</b>			11,800,000	Athene Global Funding, 1.608%, 6/29/2026(a)	10,309,819
6,325,000	Alcon Finance Corp., 5.375%, 12/06/2032(a)	6,135,111	18,770,000	Athene Global Funding, 1.716%, 1/07/2025(a)	17,619,571
19,420,000	Cigna Group, 4.375%, 10/15/2028	18,375,398	21,550,000	Athene Global Funding, 2.550%, 11/19/2030(a)	16,526,499
5,240,000	CVS Health Corp., 1.750%, 8/21/2030	4,032,185	7,385,000	Athene Holding Ltd., 3.500%, 1/15/2031	6,016,256
7,210,000	CVS Health Corp., 3.250%, 8/15/2029	6,308,194	8,255,000	CNO Financial Group, Inc., 5.250%, 5/30/2029	7,783,062
3,380,000	CVS Health Corp., 5.250%, 1/30/2031	3,247,580	19,600,000	Fidelity & Guaranty Life Holdings, Inc., 5.500%, 5/01/2025(a)	19,134,636
307,472	CVS Pass-Through Trust, 5.773%, 1/10/2033(a)	296,474	9,063,000	Mutual of Omaha Insurance Co., 6.800%, 6/15/2036(a)	8,816,172
275,785	CVS Pass-Through Trust, 6.036%, 12/10/2028	273,090	26,914,000	National Life Insurance Co., 10.500%, 9/15/2039(a)	32,672,250
9,650,944	CVS Pass-Through Trust, Series 2013, 4.704%, 1/10/2036(a)	8,693,667	6,440,000	NLV Financial Corp., 7.500%, 8/15/2033(a)	6,372,251
1,014,196	CVS Pass-Through Trust, Series 2014, 4.163%, 8/11/2036(a)	867,414			
685,000	Encompass Health Corp., 4.750%, 2/01/2030	606,013			
5,280,000	HCA, Inc., 2.375%, 7/15/2031	4,041,255			
2,671,000	HCA, Inc., 3.500%, 9/01/2030	2,259,734			
10,120,000	HCA, Inc., 4.125%, 6/15/2029	9,161,446			
16,050,000	HCA, Inc., 4.500%, 2/15/2027	15,321,410			
28,645,000	HCA, Inc., 5.500%, 6/01/2033	27,090,248			
		106,709,219			





Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Midstream — continued</b>			<b>Non-Agency Commercial Mortgage-Backed Securities — continued</b>		
\$ 5,070,000	Western Midstream Operating LP, 5.300%, 3/01/2048	\$ 3,957,349	\$ 9,406,000	GS Mortgage Securities Corporation Trust, Series 2013-PEMB, Class D, 3.668%, 3/05/2033(a)(b)	\$ 5,455,482
5,140,000	Western Midstream Operating LP, 5.450%, 4/01/2044	4,143,384			
710,000	Western Midstream Operating LP, 5.500%, 8/15/2048	564,534	6,079,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B, 4.885%, 1/10/2047(b)	5,056,061
1,790,000	Western Midstream Operating LP, 6.150%, 4/01/2033	1,726,291	1,540,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7, 3.914%, 8/05/2034(a)	1,309,000
11,620,000	Western Midstream Operating LP, 6.350%, 1/15/2029	11,643,960	6,225,955	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C, 3.910%, 12/15/2047(a)(b)	5,560,444
4,385,000	Williams Cos., Inc., 4.650%, 8/15/2032	3,988,897			
		250,396,819	340,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D, 3.910%, 12/15/2047(a)(b)	273,695
<b>Mortgage Related — 0.0%</b>					
495	Federal National Mortgage Association, 6.000%, 7/01/2029	497	3,031,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32, Class A5, 3.598%, 11/15/2048	2,829,882
<b>Natural Gas — 0.1%</b>			9,434,721	Med Trust, Series 2021-MDLN, Class B, 1 mo. USD SOFR + 1.564%, 6.897%, 11/15/2038(a)(c)	9,197,860
5,225,000	Southern Co. Gas Capital Corp., 5.750%, 9/15/2033	5,122,200	7,957,809	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%, 7.247%, 11/15/2038(a)(c)	7,726,659
<b>Non-Agency Commercial Mortgage-Backed Securities — 1.6%</b>			5,720,546	Med Trust, Series 2021-MDLN, Class D, 1 mo. USD SOFR + 2.114%, 7.447%, 11/15/2038(a)(c)	5,483,597
8,625,000	BANK, Series 2021-BN35, Class AS, 2.457%, 6/15/2064	6,441,052	1,116,009	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4, 4.020%, 8/15/2046(b)	1,107,639
410,000	BBSG Mortgage Trust, Series 2016-MRP, Class A, 3.275%, 6/05/2036(a)	331,880	1,405,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C, 5.074%, 10/15/2046(b)	1,333,986
701,728	BB-UBS Trust, Series 2012-TFT, Class A, 2.892%, 6/05/2030(a)	616,285	3,456,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E, 5.385%, 6/15/2044(a)(b)	2,414,609
4,400,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD SOFR + 3.000%, 8.332%, 5/15/2039(a)(c)	4,389,006	881,632	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2, 3.277%, 10/15/2030(a)	727,346
8,370,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%, 8.564%, 8/15/2024(a)(c)	8,308,746	4,735,000	RBS Commercial Funding, Inc. Trust, Series 2013-GSP, Class A, 3.961%, 1/15/2032(a)(b)	4,657,455
65,250	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM, 3.416%, 10/15/2045(a)	60,291	7,345,000	SCOTT Trust, Series 2023-SFS, Class A, 5.910%, 3/15/2040(a)	7,122,770
644,848	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2, 3.400%, 10/05/2030(a)	532,258	3,711,059	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B, 4.087%, 7/15/2046(b)	3,015,235
556,103	Commercial Mortgage Trust, Series 2012-LC4, Class B, 4.934%, 12/10/2044(b)	500,493	2,910,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS, 4.020%, 8/15/2050	2,811,530
2,010,000	Commercial Mortgage Trust, Series 2012-LC4, Class C, 5.476%, 12/10/2044(b)	1,626,592	4,030,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class AS, 3.419%, 11/15/2059	3,587,216
370,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B, 4.185%, 9/15/2037(a)	292,210	535,000	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D, 6.050%, 3/15/2044(a)(b)	152,791
510,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C, 4.336%, 9/15/2037(a)	383,888	1,362,914	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B, 3.744%, 12/15/2045	1,182,328
12,790,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D, 4.373%, 9/15/2037(a)	9,817,374	4,615,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B, 4.378%, 5/15/2047	3,554,935
5,095,000	DBUBS Mortgage Trust, Series 2017-BRBK, Class D, 3.648%, 10/10/2034(a)(b)	4,101,331	1,290,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B, 4.204%, 11/15/2047(b)	1,105,848
9,295,000	DC Commercial Mortgage Trust, Series 2023-DC, Class B, 6.804%, 9/12/2040(a)	9,257,067			143,565,469
6,507,038	Extended Stay America Trust, Series 2021-ESH, Class B, 1 mo. USD SOFR + 1.494%, 6.827%, 7/15/2038(a)(c)	6,427,381	2,085,000	<b>Office REITs — 0.0%</b>	
5,108,871	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%, 7.147%, 7/15/2038(a)(c)	5,032,498		Corporate Office Properties LP, 2.750%, 4/15/2031	1,564,905
8,215,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A, 2.954%, 11/05/2034(a)	6,015,563	10,460,000	<b>Paper — 0.3%</b>	
			16,595,000	Suzano Austria GmbH, 3.750%, 1/15/2031	8,597,867
4,375,000	GS Mortgage Securities Corporation Trust, Series 2013-PEMB, Class A, 3.668%, 3/05/2033(a)(b)	3,765,186	2,515,000	Weyerhaeuser Co., 4.000%, 4/15/2030	14,708,242
				WRKCo, Inc., 4.000%, 3/15/2028	2,331,193
					25,637,302
				<b>Pharmaceuticals — 1.0%</b>	
			4,130,000	Amgen, Inc., 5.250%, 3/02/2033	3,948,110

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Technology — continued</b>		
\$ 2,935,000	Bausch Health Cos., Inc., 4.875%, 6/01/2028(a)	\$ 1,669,094	\$ 7,555,000	Broadcom, Inc., 3.419%, 4/15/2033(a)	\$ 6,042,916
17,300,000	Pfizer Investment Enterprises Pte. Ltd., 4.750%, 5/19/2033	16,353,305	6,925,000	Broadcom, Inc., 3.469%, 4/15/2034(a)	5,438,973
980,000	Teva Pharmaceutical Finance Co. LLC, 6.150%, 2/01/2036	869,037	8,265,000	Broadcom, Inc., 4.150%, 11/15/2030	7,320,579
11,215,000	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, 10/01/2026	9,995,598	3,685,000	Broadcom, Inc., 4.150%, 4/15/2032(a)	3,197,895
35,510,000	Teva Pharmaceutical Finance Netherlands III BV, 4.100%, 10/01/2046	22,228,039	40,885,000	Broadcom, Inc., 4.300%, 11/15/2032	35,669,674
6,835,000	Teva Pharmaceutical Finance Netherlands III BV, 4.750%, 5/09/2027	6,271,338	2,755,000	CDW LLC/CDW Finance Corp., 2.670%, 12/01/2026	2,484,749
3,140,000	Teva Pharmaceutical Finance Netherlands III BV, 5.125%, 5/09/2029	2,838,560	4,190,000	CDW LLC/CDW Finance Corp., 3.250%, 2/15/2029	3,572,771
4,495,000	Teva Pharmaceutical Finance Netherlands III BV, 6.750%, 3/01/2028	4,414,074	20,662,000	CDW LLC/CDW Finance Corp., 3.276%, 12/01/2028	17,826,554
13,080,000	Teva Pharmaceutical Finance Netherlands III BV, 7.875%, 9/15/2029	13,250,877	37,365,000	CDW LLC/CDW Finance Corp., 3.569%, 12/01/2031	30,775,309
4,885,000	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, 9/15/2031	5,053,787	10,970,000	CDW LLC/CDW Finance Corp., 4.250%, 4/01/2028	9,999,374
		86,891,819	1,620,000	CommScope Technologies LLC, 5.000%, 3/15/2027(a)	919,431
<b>Property &amp; Casualty Insurance — 0.3%</b>			3,095,000	CommScope, Inc., 4.750%, 9/01/2029(a)	2,276,510
16,635,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	14,135,946	3,900,000	CommScope, Inc., 6.000%, 3/01/2026(a)	3,639,593
3,159,000	SiriusPoint Ltd., 4.600%, 11/01/2026(a)	2,727,607	5,825,000	CommScope, Inc., 7.125%, 7/01/2028(a)	3,485,156
14,195,000	Stewart Information Services Corp., 3.600%, 11/15/2031	10,431,223	4,210,000	Dell International LLC/EMC Corp., 5.750%, 2/01/2033	4,090,537
		27,294,776	30,015,000	Entegris Escrow Corp., 4.750%, 4/15/2029(a)	26,983,734
<b>Restaurants — 0.1%</b>			10,115,000	Equinix, Inc., 2.150%, 7/15/2030	7,944,641
5,310,000	1011778 BC ULC/New Red Finance, Inc., 4.000%, 10/15/2030(a)	4,412,470	17,195,000	Equinix, Inc., 3.200%, 11/18/2029	14,724,706
1,430,000	KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 4.750%, 6/01/2027(a)	1,358,500	34,695,000	Fiserv, Inc., 5.625%, 8/21/2033	33,617,508
4,800,000	Starbucks Corp., 3.000%, 2/14/2032	3,971,471	5,730,000	Flex Ltd., 6.000%, 1/15/2028	5,700,822
2,375,000	Yum! Brands, Inc., 4.750%, 1/15/2030(a)	2,133,273	1,680,000	Gartner, Inc., 3.625%, 6/15/2029(a)	1,437,194
		11,875,714	9,873,000	Global Payments, Inc., 2.900%, 5/15/2030	8,094,148
<b>Retail REITs — 0.1%</b>			10,714,000	Global Payments, Inc., 2.900%, 11/15/2031	8,404,826
1,600,000	Brixmor Operating Partnership LP, 2.250%, 4/01/2028	1,347,334	3,705,000	Global Payments, Inc., 5.300%, 8/15/2029	3,533,258
2,280,000	Brixmor Operating Partnership LP, 4.050%, 7/01/2030	1,990,448	8,125,000	Global Payments, Inc., 5.400%, 8/15/2032	7,615,984
6,815,000	Simon Property Group LP, 2.650%, 7/15/2030	5,606,299	5,320,000	Jabil, Inc., 1.700%, 4/15/2026	4,779,102
		8,944,081	4,610,000	Jabil, Inc., 3.000%, 1/15/2031	3,735,206
<b>Retailers — 0.5%</b>			16,735,000	KLA Corp., 5.650%, 11/01/2034	16,463,742
4,890,000	AutoNation, Inc., 3.850%, 3/01/2032	3,974,583	6,085,000	Leidos, Inc., 2.300%, 2/15/2031	4,679,535
1,960,000	AutoNation, Inc., 4.750%, 6/01/2030	1,765,960	20,118,000	Leidos, Inc., 5.750%, 3/15/2033	19,280,295
14,585,000	AutoZone, Inc., 4.000%, 4/15/2030	13,140,023	7,480,000	Marvell Technology, Inc., 2.450%, 4/15/2028	6,461,279
5,620,000	Dollar General Corp., 3.500%, 4/03/2030	4,802,450	6,390,000	Marvell Technology, Inc., 2.950%, 4/15/2031	5,169,646
5,070,000	Dollar Tree, Inc., 2.650%, 12/01/2031	3,928,994	2,330,000	Marvell Technology, Inc., 5.950%, 9/15/2033	2,286,924
11,080,000	Lithia Motors, Inc., 3.875%, 6/01/2029(a)	9,332,795	11,425,000	Microchip Technology, Inc., 0.983%, 9/01/2024	10,906,436
8,064,000	Marks & Spencer PLC, 7.125%, 12/01/2037(a)	7,547,743	14,735,000	Micron Technology, Inc., 2.703%, 4/15/2032	11,253,293
3,145,000	Tapestry, Inc., 3.050%, 3/15/2032	2,303,937	25,479,000	Micron Technology, Inc., 4.663%, 2/15/2030	23,186,539
		46,796,485	10,622,000	Micron Technology, Inc., 5.327%, 2/06/2029	10,237,391
<b>Supermarkets — 0.0%</b>			12,445,000	Micron Technology, Inc., 5.875%, 2/09/2033	11,888,235
325,000	Koninklijke Ahold Delhaize NV, 5.700%, 10/01/2040	303,748	37,860,000	Micron Technology, Inc., 5.875%, 9/15/2033	36,059,932
<b>Technology — 6.5%</b>			4,135,000	Motorola Solutions, Inc., 5.600%, 6/01/2032	3,955,772
5,095,000	Arrow Electronics, Inc., 2.950%, 2/15/2032	3,983,444	5,085,000	Open Text Corp., 6.900%, 12/01/2027(a)	5,096,573
4,625,000	Broadcom, Inc., 2.450%, 2/15/2031(a)	3,614,923	4,780,000	Oracle Corp., 2.950%, 4/01/2030	4,022,305
4,210,000	Broadcom, Inc., 2.600%, 2/15/2033(a)	3,139,330	25,480,000	Oracle Corp., 3.600%, 4/01/2050	16,481,802
11,996,000	Broadcom, Inc., 3.137%, 11/15/2035(a)	8,746,064	6,765,000	Oracle Corp., 6.150%, 11/09/2029	6,867,513
9,915,000	Broadcom, Inc., 3.187%, 11/15/2036(a)	7,118,851	10,585,000	Oracle Corp., 6.250%, 11/09/2032	10,715,751
			4,402,000	S&P Global, Inc., 4.250%, 5/01/2029	4,155,560
			8,685,000	S&P Global, Inc., 5.250%, 9/15/2033(a)	8,465,532
			1,740,000	Seagate HDD Cayman, 4.091%, 6/01/2029	1,500,437
			3,400,000	Sensata Technologies, Inc., 3.750%, 2/15/2031(a)	2,751,705
			4,648,000	Sensata Technologies, Inc., 4.375%, 2/15/2030(a)	4,013,574
			3,555,000	SK Hynix, Inc., 6.375%, 1/17/2028(a)	3,548,783
			1,770,000	Skyworks Solutions, Inc., 1.800%, 6/01/2026	1,575,639
			970,000	SS&C Technologies, Inc., 5.500%, 9/30/2027(a)	915,331
			13,665,000	TD SYNEX Corp., 1.750%, 8/09/2026	12,008,343
			18,490,000	Trimble, Inc., 6.100%, 3/15/2033	18,115,174
			9,135,000	Verisk Analytics, Inc., 4.125%, 3/15/2029	8,503,263
			9,945,000	Verisk Analytics, Inc., 5.750%, 4/01/2033	9,889,223

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Technology — continued</b>			<b>Retailers — 0.1%</b>		
\$ 2,875,000	VMware, Inc., 2.200%, 8/15/2031	\$ 2,169,565	\$ 1,440,000	Etsy, Inc., 0.125%, 9/01/2027	\$ 1,152,000
5,450,000	Western Digital Corp., 2.850%, 2/01/2029	4,375,479	8,815,000	Etsy, Inc., 0.250%, 6/15/2028	6,659,733
8,330,000	Western Digital Corp., 4.750%, 2/15/2026	7,937,226			7,811,733
		584,851,559			
<b>Transportation Services — 0.4%</b>				Total Convertible Bonds (Identified Cost \$151,878,890)	131,443,515
17,545,000	ERAC USA Finance LLC, 4.900%, 5/01/2033(a)	16,519,690			
16,610,000	Penske Truck Leasing Co. LP/PTL Finance Corp., 6.050%, 8/01/2028(a)	16,401,642			
		32,921,332	<b>Municipals — 0.1%</b>		
<b>Treasuries — 6.1%</b>				<b>Virginia — 0.1%</b>	
116,070,000	U.S. Treasury Bonds, 2.000%, 11/15/2041	75,323,082	6,960,000	Tobacco Settlement Financing Corp., 6.706%, 6/01/2046 (Identified Cost \$6,709,376)	5,760,065
170,890,000	U.S. Treasury Bonds, 2.250%, 2/15/2052	104,870,387			
218,545,000	U.S. Treasury Bonds, 3.250%, 5/15/2042	174,153,047		Total Bonds and Notes (Identified Cost \$7,272,276,436)	6,637,330,769
199,245,000	U.S. Treasury Notes, 4.625%, 6/30/2025	197,540,521			
		551,887,037			
<b>Wireless — 1.9%</b>			<b>Collateralized Loan Obligations — 3.5%</b>		
36,125,000	American Tower Corp., 5.500%, 3/15/2028	35,441,789	3,285,000	522 Funding CLO Ltd., Series 2018-3A, Class AR, 3 mo. USD SOFR + 1.302%, 6.628%, 10/20/2031(a)(c)	3,262,790
15,805,000	American Tower Corp., 5.900%, 11/15/2033	15,430,593			
4,670,000	Crown Castle, Inc., 5.100%, 5/01/2033	4,317,631	1,585,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.162%, 8.507%, 4/23/2034(a)(c)	1,485,468
610,000	Sprint Capital Corp., 6.875%, 11/15/2028	629,823			
23,985,000	Sprint Capital Corp., 8.750%, 3/15/2032	27,746,951	5,565,000	AGL CLO 5 Ltd., Series 2020-5A, Class BR, 3 mo. USD SOFR + 1.962%, 7.288%, 7/20/2034(a)(c)	5,506,595
1,960,000	T-Mobile USA, Inc., 2.400%, 3/15/2029	1,649,274	2,505,000	AIMCO CLO 12 Ltd., Series 2020-12A, Class AR, 3 mo. USD SOFR + 1.170%, 6.478%, 1/17/2032(a)(c)	2,490,922
8,560,000	T-Mobile USA, Inc., 2.700%, 3/15/2032	6,695,941			
15,320,000	T-Mobile USA, Inc., 3.375%, 4/15/2029	13,474,547	14,785,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%, 7.238%, 7/20/2031(a)(c)	14,669,396
7,565,000	T-Mobile USA, Inc., 3.500%, 4/15/2031	6,396,732	4,650,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%, 7.240%, 7/15/2031(a)(c)	4,584,872
52,295,000	T-Mobile USA, Inc., 3.875%, 4/15/2030	46,331,851			
10,410,000	T-Mobile USA, Inc., 5.750%, 1/15/2034	10,155,185	7,655,000	Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class AR2, 3 mo. USD SOFR + 1.402%, 6.710%, 7/15/2032(a)(c)	7,607,248
		168,270,317	3,520,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%, 8.570%, 10/15/2034(a)(c)	3,367,049
<b>Wirelines — 0.1%</b>			4,075,000	ARES XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3 mo. USD SOFR + 1.762%, 7.070%, 10/15/2030(a)(c)	4,016,524
857,000	Level 3 Financing, Inc., 4.625%, 9/15/2027(a)	616,326	1,651,667	Atrium XV, Series 15A, Class D, 3 mo. USD SOFR + 3.262%, 8.607%, 1/23/2031(a)(c)	1,616,488
5,200,000	Verizon Communications, Inc., 2.355%, 3/15/2032	3,967,384	1,170,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%, 7.041%, 11/20/2030(a)(c)	1,155,189
		4,583,710	5,320,000	Battalion CLO VIII Ltd., Series 2015-8A, Class A2R2, 3 mo. USD SOFR + 1.812%, 7.122%, 7/18/2030(a)(c)	5,254,458
			2,525,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.962%, 7.270%, 7/15/2031(a)(c)	2,495,728
	Total Non-Convertible Bonds (Identified Cost \$7,113,688,170)	6,500,127,189	3,920,000	Canyon CLO Ltd., Series 2021-4A, Class B, 3 mo. USD SOFR + 1.962%, 7.270%, 10/15/2034(a)(c)	3,839,248
<b>Convertible Bonds — 1.4%</b>			7,170,000	Carlyle U.S. CLO Ltd., Series 2021-9A, Class B, 3 mo. USD SOFR + 1.912%, 7.238%, 10/20/2034(a)(c)	7,032,358
	<b>Airlines — 0.1%</b>		6,500,000	CIFC Funding Ltd., Series 2014-5A, Class BR2, 3 mo. USD SOFR + 2.062%, 7.370%, 10/17/2031(a)(c)	6,455,930
9,180,000	Southwest Airlines Co., 1.250%, 5/01/2025	9,111,150	2,535,000	CIFC Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 1.962%, 7.295%, 4/23/2029(a)(c)	2,527,154
	<b>Cable Satellite — 0.3%</b>				
9,050,000	DISH Network Corp., 2.375%, 3/15/2024	8,688,000			
35,520,000	DISH Network Corp., 3.375%, 8/15/2026	21,347,520			
4,115,000	DISH Network Corp., Zero Coupon, 6.944%–9.514%, 12/15/2025(f)	2,772,234			
		32,807,754			
	<b>Consumer Cyclical Services — 0.1%</b>				
8,630,000	Uber Technologies, Inc., Zero Coupon, 0.000%–4.509%, 12/15/2025(f)	8,058,780			
	<b>Electric — 0.2%</b>				
20,265,000	PPL Capital Funding, Inc., 2.875%, 3/15/2028(a)	18,441,150			
	<b>Healthcare — 0.2%</b>				
26,530,000	Teladoc Health, Inc., 1.250%, 6/01/2027	21,141,757			
	<b>Pharmaceuticals — 0.4%</b>				
5,120,000	BioMarin Pharmaceutical, Inc., 0.599%, 8/01/2024	4,966,400			
26,675,000	BioMarin Pharmaceutical, Inc., 1.250%, 5/15/2027	26,424,255			
2,935,000	Livongo Health, Inc., 0.875%, 6/01/2025	2,680,536			
		34,071,191			



Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
\$ 4,415,000	CIFC Funding Ltd., Series 2021-6A, Class B, 3 mo. USD SOFR + 1.912%, 7.220%, 10/15/2034(a)(c)	\$ 4,337,446	\$ 1,986,282	Octagon Investment Partners 28 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 2.062%, 7.407%, 10/24/2030(a)(c)	\$ 1,961,364
8,720,000	Clover CLO LLC, Series 2018-1A, Class A1R, 3 mo. USD SOFR + 1.382%, 6.708%, 4/20/2032(a)(c)	8,698,863	4,155,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%, 8.870%, 7/15/2036(a)(c)	3,829,410
3,620,000	Clover CLO LLC, Series 2021-2A, Class A, 3 mo. USD SOFR + 1.432%, 6.758%, 7/20/2034(a)(c)	3,590,888	8,760,796	Octagon Investment Partners XV Ltd., Series 2013-1A, Class A1RR, 3 mo. USD SOFR + 1.232%, 6.552%, 7/19/2030(a)(c)	8,722,266
3,335,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%, 6.970%, 1/15/2031(a)(c)	3,282,917	10,050,000	OHA Credit Partners XVI, Series 2021-16A, Class A, 3 mo. USD SOFR + 1.412%, 6.722%, 10/18/2034(a)(c)	10,023,960
1,250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3 mo. USD SOFR + 1.912%, 7.263%, 10/25/2031(a)(c)	1,233,068	1,440,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%, 7.341%, 5/21/2034(a)(c)	1,423,568
4,465,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%, 7.345%, 11/22/2031(a)(c)	4,407,491	8,844,000	Palmer Square CLO Ltd., Series 2021-2A, Class A, 3 mo. USD SOFR + 1.412%, 6.720%, 7/15/2034(a)(c)	8,799,161
5,405,000	GoldenTree Loan Management U.S. CLO 3 Ltd., Series 2018-3A, Class B1, 3 mo. USD SOFR + 1.812%, 7.138%, 4/20/2030(a)(c)	5,345,902	3,355,358	Palmer Square Loan Funding Ltd., Series 2021-3A, Class A1, 3 mo. USD SOFR + 1.062%, 6.388%, 7/20/2029(a)(c)	3,339,850
3,990,000	Golub Capital Partners CLO 41B-R Ltd., Series 2019-41A, Class AR, 3 mo. USD SOFR + 1.582%, 6.908%, 1/20/2034(a)(c)	3,984,905	12,875,000	Post CLO Ltd., Series 2022-1A, Class B, 3 mo. USD SOFR + 1.900%, 7.226%, 4/20/2035(a)(c)	12,567,184
13,735,000	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%, 7.068%, 4/20/2031(a)(c)	13,482,427	19,620,000	Post CLO Ltd., Series 2023-1A, Class A, 3 mo. USD SOFR + 1.950%, 6.829%, 4/20/2036(a)(c)	19,671,973
3,545,000	Invesco CLO Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.312%, 8.620%, 4/15/2034(a)(c)	3,421,584	4,310,000	Rad CLO 15 Ltd., Series 2021-15A, Class B, 3 mo. USD SOFR + 1.912%, 7.238%, 1/20/2034(a)(c)	4,230,446
13,180,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3 mo. USD SOFR + 1.962%, 7.307%, 10/22/2030(a)(c)	13,037,379	1,730,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%, 6.988%, 4/20/2034(a)(c)	1,698,168
9,393,998	Madison Park Funding XXV Ltd., Series 2017-25A, Class A1R, 3 mo. USD SOFR + 1.232%, 6.583%, 4/25/2029(a)(c)	9,344,896	1,015,000	Regatta XV Funding Ltd., Series 2018-4A, Class A2, 3 mo. USD SOFR + 2.112%, 7.463%, 10/25/2031(a)(c)	1,003,847
4,410,000	Madison Park Funding XXXVII Ltd., Series 2019-37A, Class AR, 3 mo. USD SOFR + 1.332%, 6.640%, 7/15/2033(a)(c)	4,392,250	6,680,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3 mo. USD SOFR + 3.512%, 8.838%, 4/20/2034(a)(c)	6,463,314
2,945,000	Magnetite XIV-R Ltd., Series 2015-14RA, Class B, 3 mo. USD SOFR + 1.862%, 7.172%, 10/18/2031(a)(c)	2,904,842	2,535,710	Venture XXIX CLO Ltd., Series 2017-29A, Class AR, 3 mo. USD SOFR + 1.252%, 6.616%, 9/07/2030(a)(c)	2,520,168
6,060,000	Magnetite XV Ltd., Series 2015-15A, Class AR, 3 mo. USD SOFR + 1.272%, 6.623%, 7/25/2031(a)(c)	6,039,196	1,830,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%, 9.338%, 10/20/2034(a)(c)	1,798,668
13,895,000	Morgan Stanley Eaton Vance CLO Ltd., Series 2022-16A, Class B, 3 mo. USD SOFR + 1.950%, 7.258%, 4/15/2035(a)(c)	13,586,531	3,335,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%, 7.271%, 10/18/2031(a)(c)	3,292,312
545,455	Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class A2R2, 3 mo. USD SOFR + 1.962%, 7.295%, 10/21/2030(a)(c)	538,253	1,610,000	Voya CLO Ltd., Series 2016-3A, Class A3R, 3 mo. USD SOFR + 2.012%, 7.322%, 10/18/2031(a)(c)	1,571,069
2,105,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3 mo. USD SOFR + 3.162%, 8.470%, 4/15/2034(a)(c)	1,999,699	6,235,000	Voya CLO Ltd., Series 2018-3A, Class B, 3 mo. USD SOFR + 1.912%, 7.220%, 10/15/2031(a)(c)	6,115,924
4,395,000	Neuberger Berman Loan Advisers CLO 45 Ltd., Series 2021-45A, Class A, 3 mo. USD SOFR + 1.392%, 6.703%, 10/14/2035(a)(c)	4,356,267		Total Collateralized Loan Obligations (Identified Cost \$313,527,027)	314,166,608
6,205,000	OCP CLO Ltd., Series 2016-12A, Class BR2, 3 mo. USD SOFR + 1.810%, 7.120%, 4/18/2033(a)(c)	6,099,515			
14,755,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%, 7.120%, 1/17/2032(a)(c)	14,636,119			
7,170,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%, 7.040%, 4/16/2031(a)(c)	7,078,819			
2,000,000	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 1.862%, 7.170%, 7/15/2030(a)(c)	1,967,282			

Shares	Description	Value (t)
<b>Preferred Stocks — 0.4%</b>		
<b>Convertible Preferred Stocks — 0.4%</b>		
<b>Banking — 0.4%</b>		
13,942	Bank of America Corp., Series L, 7.250%	\$ 15,506,432
15,781	Wells Fargo & Co., Series L, Class A, 7.500%	17,595,815
		<u>33,102,247</u>
	Total Preferred Stocks (Identified Cost \$41,714,003)	<u>33,102,247</u>
<b>Principal Amount</b>		
<b>Senior Loans — 0.1%</b>		
<b>Leisure — 0.1%</b>		
\$ 2,917,727	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%, 8.681%, 10/18/2028(c)(g)	2,899,492
3,787,422	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%, 8.327%, 8/08/2027(c)(g)	3,773,219
		<u>6,672,711</u>
<b>Technology — 0.0%</b>		
4,735,000	GTCR W Merger Sub LLC, USD Term Loan B, 9/20/2030(h)	4,731,543
	Total Senior Loans (Identified Cost \$11,366,998)	<u>11,404,254</u>

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 23.3%</b>		
\$252,735,357	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/29/2023 at 2.500% to be repurchased at \$252,788,010 on 10/02/2023 collateralized by \$259,748,800 U.S. Treasury Note, 4.375% due 8/15/2026 valued at \$257,790,097 including accrued interest(i)	\$ 252,735,357
88,670,000	U.S. Treasury Bills, 4.980%, 11/16/2023(j)	88,083,116
171,660,000	U.S. Treasury Bills, 5.101%–5.115%, 12/14/2023(j)(k)	169,815,132
86,515,000	U.S. Treasury Bills, 5.170%, 12/21/2023(j)	85,493,450
331,270,000	U.S. Treasury Bills, 5.190%, 11/24/2023(j)	328,680,906
190,140,000	U.S. Treasury Bills, 5.200%–5.201%, 12/07/2023(j)(k)	188,287,244
326,990,000	U.S. Treasury Bills, 5.215%, 12/28/2023(j)(l)	322,785,998
287,635,000	U.S. Treasury Bills, 5.225%, 1/11/2024(j)	283,356,009
87,385,000	U.S. Treasury Bills, 5.246%, 1/04/2024(j)	86,174,548
135,110,000	U.S. Treasury Bills, 5.252%, 1/18/2024(j)	132,959,724
55,820,000	U.S. Treasury Bills, 5.305%, 3/21/2024(j)	54,409,164
115,365,000	U.S. Treasury Bills, 5.735%, 2/29/2024(j)	112,813,150
	Total Short-Term Investments (Identified Cost \$2,105,725,490)	<u>2,105,593,798</u>
	Total Investments — 100.9% (Identified Cost \$9,744,609,954)	9,101,597,676
	Other assets less liabilities — (0.9)%	(83,522,318)
	Net Assets — 100.0%	<u>\$9,018,075,358</u>

- (f) Registered investment companies are required to value portfolio investments using an unadjusted, readily available market quotation. The Fund obtains readily available market quotations from independent pricing services. Fund investments for which readily available market quotations are not available are priced at fair value pursuant to the Fund's Valuation Procedures. The Board of Trustees has approved a valuation designee who is subject to the Board's oversight.

Unadjusted readily available market quotations that are utilized for exchange traded equity securities (including shares of closed-end investment companies and exchange-traded funds) include the last sale price quoted on the exchange where the security is traded most extensively. Futures contracts are valued at the closing settlement price on the exchange on which the valuation designee believes that, over time, they are traded most extensively. Shares of open-end investment companies are valued at net asset value per share.

Exchange traded equity securities for which there is no reported sale during the day are fair valued at the closing bid quotation as reported by an independent pricing service. Unlisted equity securities (except unlisted preferred equity securities) are fair valued at the last sale price quoted in the market where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. If there is no last sale price or closing bid quotation available, unlisted equity securities will be fair valued using evaluated bids furnished by an independent pricing service, if available.

Debt securities and unlisted preferred equity securities are fair valued based on evaluated bids furnished to the Fund by an independent pricing service or bid prices obtained from broker-dealers. Senior loans and collateralized loan obligations are fair valued at bid prices supplied by an independent pricing service, if available. Broker-dealer bid prices may be used to fair value debt, unlisted equities, senior loans and collateralized loan obligations where an independent pricing service is unable to price an investment or where an independent pricing service does not provide a reliable price for the investment.

The Fund may also fair value investments in other circumstances such as when extraordinary events occur after the close of a foreign market, but prior to the close of the New York Stock Exchange. This may include situations relating to a single issuer (such as a declaration of bankruptcy or a delisting of the issuer's security from the primary market on which it has traded) as well as events affecting the securities markets in general (such as market disruptions or closings and significant fluctuations in U.S. and/or foreign markets). When fair valuing a Fund's investments, the valuation designee may, among other things, use modeling tools or other processes that may take into account factors such as issuer specific information, or other related market activity and/or information that occurred after the close of the foreign market but before the time the Fund's net asset value ("NAV") is calculated. Fair valuation by the Fund's valuation designee may require subjective determinations about the value of the investment, and fair values used to determine a Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same investments. In addition, the use of fair value pricing may not always result in adjustments to the prices of investments held by a Fund.

The books and records of the Fund are maintained in U.S. dollars. The values of securities, currencies and other assets and liabilities denominated in currencies other than U.S. dollars, if any, are translated into U.S. dollars based upon foreign exchange rates prevailing at the end of the period.

- (a) All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2023, the value of Rule 144A holdings amounted to \$3,172,452,700 or 35.2% of net assets.
- (b) Variable rate security. The interest rate adjusts periodically based on; (i) changes in current interest rates and/or prepayments on underlying pools of assets, if applicable, (ii) reference to a base lending rate plus or minus a margin, and/or (iii) reference to a base lending rate adjusted by a multiplier and/or subject to certain floors or caps. Rate as of September 30, 2023 is disclosed.
- (c) Variable rate security. Rate as of September 30, 2023 is disclosed.
- (d) The issuer is in default with respect to interest and/or principal payments. Income is not being accrued.
- (e) Non-income producing security.
- (f) Interest rate represents annualized yield at time of purchase; not a coupon rate. The Fund's investment in this security is comprised of various lots with differing annualized yields.
- (g) Stated interest rate has been determined in accordance with the provisions of the loan agreement and is subject to a minimum benchmark floor rate of 0.75%, to which the spread is added.
- (h) Position is unsettled. Contract rate was not determined at September 30, 2023 and does not take effect until settlement date. Maturity date is not finalized until settlement date.
- (i) The Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreement, under which the Fund acquires securities as collateral and agrees to resell the securities at an agreed upon time and at an agreed upon price. It is the Fund's policy that the market value of the collateral for repurchase agreements be at least equal to 102% of the repurchase price, including interest. Certain repurchase agreements are tri-party arrangements whereby the collateral is held in a segregated account for the benefit of the Fund and on behalf of the counterparty. Repurchase agreements could involve certain risks in the event of default or insolvency of the counterparty, including possible delays or restrictions upon the Fund's ability to dispose of the underlying securities. As of September 30, 2023, the Fund had an investment in a repurchase agreement for which the value of the related collateral exceeded the value of the repurchase agreement.
- (j) Interest rate represents discount rate at time of purchase; not a coupon rate.
- (k) The Fund's investment in U.S. Government/Agency securities is comprised of various lots with differing discount rates. These separate investments, which have the same maturity date, have been aggregated for the purpose of presentation in the Portfolio of Investments.
- (l) Security (or a portion thereof) has been pledged as collateral for open derivative contracts.

ABS	Asset-Backed Securities
MTN	Medium Term Note
REITs	Real Estate Investment Trusts

REMIC	Real Estate Mortgage Investment Conduit
SLM	Sallie Mae
SOFR	Secured Overnight Financing Rate

#### Futures Contracts

The Fund may enter into futures contracts. Futures contracts are agreements between two parties to buy and sell a particular instrument or index for a specified price on a specified future date.

When the Fund enters into a futures contract, it is required to deposit with (or for the benefit of) its broker an amount of cash or short-term high-quality securities as "initial margin." As the value of the contract changes, the value of the futures contract position increases or declines. Subsequent payments, known as "variation margin," are made or received by the Fund, depending on the price fluctuations in the fair value of the contract and the value of cash or securities on deposit with the broker. Realized gain or loss on a futures position is equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed, minus brokerage commissions. When the Fund enters into a futures contract certain risks may arise, such as illiquidity in the futures market, which may limit the Fund's ability to close out a futures contract prior to settlement date, and unanticipated movements in the value of securities or interest rates.

Futures contracts are exchange-traded. Exchange-traded futures contracts are standardized and are settled through a clearing house with fulfillment supported by the credit of the exchange. Therefore, counterparty credit risks to the Fund are reduced; however, in the event that a counterparty enters into bankruptcy, the Fund's claim against initial/variation margin on deposit with the counterparty may be subject to terms of a final settlement in bankruptcy court.

At September 30, 2023, open long futures contracts were as follows:

Financial Futures	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
CBOT 10 Year U.S. Treasury Notes Futures	12/19/2023	11,585	\$1,276,490,063	\$1,251,904,063	\$ (24,586,000)
CBOT 2 Year U.S. Treasury Notes Futures	12/29/2023	7,665	1,557,701,348	1,553,779,340	(3,922,008)
CBOT 5 Year U.S. Treasury Notes Futures	12/29/2023	11,666	1,239,882,797	1,229,122,469	(10,760,328)
CBOT U.S. Long Bond Futures	12/19/2023	15,165	1,817,232,942	1,725,492,656	(91,740,286)
Total					<u><u>\$(131,008,622)</u></u>

At September 30, 2023, open short futures contracts were as follows:

Financial Futures	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
CME Ultra Long Term U.S. Treasury Bond Futures	12/19/2023	5,051	\$ 636,415,920	\$ 599,490,563	\$36,925,357
Ultra 10 Year U.S. Treasury Notes Futures	12/19/2023	9,764	1,118,964,071	1,089,296,250	29,667,821
Total					<u><u>\$66,593,178</u></u>

#### Fair Value Measurements.

In accordance with accounting standards related to fair value measurements and disclosures, the Fund has categorized the inputs utilized in determining the value of each Fund's assets or liabilities. These inputs are summarized in the three broad levels listed below:

- Level 1 — quoted prices in active markets for identical assets or liabilities;
- Level 2 — prices determined using other significant inputs that are observable either directly, or indirectly through corroboration with observable market data (which could include quoted prices for similar assets or liabilities, interest rates, credit risk, etc.); and
- Level 3 — prices determined using significant unobservable inputs when quoted prices or observable inputs are unavailable such as when there is little or no market activity for an asset or liability (unobservable inputs reflect each Fund's own assumptions in determining the fair value of assets or liabilities and would be based on the best information available).

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The Fund's pricing policies have been approved by the Board of Trustees. Investments for which market quotations are readily available are categorized in Level 1. Other investments for which an independent pricing service is utilized are categorized in Level 2. Broker-dealer bid prices for which the Fund has knowledge of the inputs used by the broker-dealer are categorized in Level 2. All other investments, including broker-dealer bid prices for which the Fund does not have knowledge of the inputs used by the broker-dealer, as well as investments fair valued by the valuation designee, are categorized in Level 3. All Level 2 and 3 securities are defined as being fair valued.



Under certain conditions and based upon specific facts and circumstances, the Fund's valuation designee may determine that a fair valuation should be made for portfolio investment(s). These valuation designee fair valuations will be based upon a significant amount of Level 3 inputs.

The following is a summary of the inputs used to value the Fund's investments as of September 30, 2023, at value:

#### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Bonds and Notes(a)	\$ —	\$ 6,637,330,769	\$ —	\$ 6,637,330,769
Collateralized Loan Obligations	—	314,166,608	—	314,166,608
Preferred Stocks(a)	33,102,247	—	—	33,102,247
Senior Loans(a)	—	11,404,254	—	11,404,254
Short-Term Investments	—	2,105,593,798	—	2,105,593,798
Total Investments	33,102,247	9,068,495,429	—	9,101,597,676
Futures Contracts (unrealized appreciation)	66,593,178	—	—	66,593,178
Total	\$ 99,695,425	\$ 9,068,495,429	\$ —	\$ 9,168,190,854

#### Liability Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Futures Contracts (unrealized depreciation)	\$(131,008,622)	\$ —	\$ —	\$(131,008,622)

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

#### Derivatives

Derivative instruments are defined as financial instruments whose value and performance are based on the value and performance of an underlying asset, reference rate or index. Derivative instruments that the Fund used at period end include futures contracts.

The Fund is subject to the risk that changes in interest rates will affect the value of the Fund's investments in fixed-income securities. The Fund will be subject to increased interest rate risk to the extent that it invests in fixed-income securities with longer maturities or durations, as compared to investing in fixed-income securities with shorter maturities or durations. The Fund may use futures contracts to hedge against changes in interest rates and to manage duration without having to buy or sell portfolio securities. The Fund may also use futures contracts to gain investment exposure. As of September 30, 2023, the Fund used futures contracts to manage duration.

The following is a summary of derivative instruments for the Fund, as of September 30, 2023:

	Unrealized appreciation on futures contracts
<b>Assets</b>	
Exchange-traded asset derivatives	
Interest rate contracts	\$66,593,178
	Unrealized depreciation on futures contracts
<b>Liabilities</b>	
Exchange-traded liability derivatives	
Interest rate contracts	\$(131,008,622)

The Fund's derivatives do not qualify for hedge accounting under authoritative guidance for derivative instruments. The Fund's investments in derivatives may represent an economic hedge; however, they are considered to be non-hedge transactions for the purpose of this disclosure.

Counterparty risk is managed based on policies and procedures established by the Fund's adviser. Such policies and procedures may include, but are not limited to, minimum counterparty credit rating requirements, monitoring of counterparty credit default swap spreads and posting of collateral. With exchange-traded derivatives, there is minimal counterparty credit risk to the Fund because the exchange's clearinghouse, as counterparty to these instruments, stands between the buyer and the seller of the contract. Credit risk still exists in exchange-traded derivatives with respect to initial and variation margin that is held in a broker's customer accounts. While brokers typically are required to segregate customer margin for exchange-traded derivatives from their own assets, in the event that a broker becomes insolvent or goes

into bankruptcy and at that time there is a shortfall in the aggregate amount of margin held by the broker for all its customers, U.S. bankruptcy laws will typically allocate that shortfall on a pro rata basis across all of the broker’s customers, potentially resulting in losses to the Fund.

Industry Summary at September 30, 2023 (Unaudited)

Banking	11.2%
Technology	6.5
Treasuries	6.1
Finance Companies	4.2
ABS Home Equity	3.8
Metals & Mining	3.7
ABS Car Loan	3.6
Independent Energy	2.8
Midstream	2.8
ABS Other	2.6
Other Investments, less than 2% each	26.8
Collateralized Loan Obligations	3.5
Short-Term Investments	23.3
Total Investments	100.9
Other assets less liabilities (including futures contracts)	(0.9)
Net Assets	100.0%