	SHARES	VALUE
MONEY MARKET FUNDS[a] - 1.9%		
BNY Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.52%[b]	2,505,909	$ 2,505,909
Total Money Market Funds (Cost $2,505,909)		2,505,909

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 34.0%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.3%		
OBX Trust		
2024-NQM5, 5.99% due 01/25/64[c],[d]	$1,590,104	1,593,959
2024-NQM6, 6.45% due 02/25/64[c],[d]	877,200	882,249
2024-NQM8, 6.23% due 05/25/64[c],[d]	837,291	841,541
2024-NQM7, 6.24% due 03/25/64[c],[d]	799,297	802,931
2024-NQM1, 6.25% due 11/25/63[c],[d]	356,704	356,987
2026-NQM5, 5.32% (WAC) due 01/25/66[◊],[c]	143,865	143,557
2025-R1, 5.09% due 09/25/62[c],[d]	93,370	92,062
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67[◊],[c]	1,349,432	1,277,425
2023-NQM2, 5.84% due 11/25/67[c],[d]	966,257	963,073
2024-NQM2, 6.09% due 06/25/59[c],[d]	744,651	747,449
2023-NQM3, 6.89% due 08/25/68[c],[d]	252,958	253,412
2025-NQM4, 5.53% due 06/25/70[c]	235,095	234,898
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65[c]	2,399,015	2,400,974
FIGRE Trust		
2026-HE5, 5.61% (WAC) due 06/25/56[◊],[c]	632,579	633,457
2026-HE1, 5.18% (WAC) due 01/25/56[◊],[c]	451,498	446,364
2026-HE1, 4.98% (WAC) due 01/25/56[◊],[c]	451,498	445,054
2024-HE5, 5.44% (WAC) due 10/25/54[◊],[c]	327,502	328,492
2025-HE8, 5.21% (WAC) due 11/25/55[◊],[c]	257,796	255,561
2024-HE1, 6.17% (WAC) due 03/25/54[◊],[c]	138,382	140,120
2026-HE2, 5.05% (WAC) due 01/25/56[◊],[c]	138,566	136,475
Angel Oak Mortgage Trust		
2021-6, 1.71% (WAC) due 09/25/66[◊],[c]	907,752	763,872
2023-1, 4.75% due 09/26/67[c],[d]	554,362	552,328

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 34.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.3% (continued)		
2024-4, 6.20% due 01/25/69[c],[d]	$490,957	$ 492,961
2022-1, 3.29% (WAC) due 12/25/66[◊],[c]	427,904	383,702
2025-12, 5.14% due 12/25/70[c],[d]	187,215	185,154
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52[◊],[c]	1,010,991	946,297
2026-VIS1, 4.79% (WAC) due 06/25/66[◊],[c]	732,314	721,741
2026-CES1, 4.91% due 06/25/56[c],[d]	317,871	314,560
Legacy Mortgage Asset Trust		
2021-GS4, 5.65% due 11/25/60[c]	657,516	658,088
2021-GS3, 5.75% due 07/25/61[c]	642,464	643,255
2021-GS2, 5.75% due 04/25/61[c]	244,925	245,095
New Residential Mortgage Loan Trust		
2020-1A, 3.50% (WAC) due 10/25/59[◊],[c]	506,841	471,123
2018-2A, 3.50% (WAC) due 02/25/58[◊],[c]	459,797	435,524
2025-NQM3, 5.53% (WAC) due 05/25/65[◊],[c]	358,942	359,295
2017-5A, 5.26% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57[◊],[c],[e]	144,346	144,470
Verus Securitization Trust		
2021-5, 1.37% (WAC) due 09/25/66[◊],[c]	475,681	411,719
2021-6, 1.89% (WAC) due 10/25/66[◊],[c]	465,683	408,024
2025-12, 5.37% due 12/25/70[c],[d]	280,039	277,955
2021-4, 1.35% (WAC) due 07/25/66[◊],[c]	227,050	193,387
2021-3, 1.44% (WAC) due 06/25/66[◊],[c]	113,982	100,997
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊],[c]	1,185,702	1,115,869
Home Equity Loan Trust		
2007-FRE1, 3.95% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37[◊]	987,636	945,671
NLT Trust		
2026-NQM1, 7.07% (WAC) due 02/25/71[◊],[c]	902,964	940,693
NYMT Loan Trust		
2025-CP1, 3.75% (WAC) due 11/25/69[◊],[c]	700,000	657,228
2026-INV2, 5.63% due 04/25/61[c],[d]	173,526	173,101

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 34.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.3% (continued)		
Towd Point Mortgage Trust		
2026-CES1, 4.96% due 01/25/66(c),(d)	$605,493	$ 600,351
2017-6, 2.75% (WAC) due 10/25/57◊,(c)	100,787	99,750
2018-2, 3.25% (WAC) due 03/25/58◊,(c)	79,143	78,622
PRPM LLC		
2026-3, 5.96% due 04/25/31(c),(d)	479,607	479,013
2026-1, 5.19% due 02/25/31(c)	187,856	185,476
2026-2, 5.09% due 02/25/31(c),(d)	109,848	108,290
HOMES Trust		
2026-NQM1, 4.80% due 09/25/70(c),(e)	449,223	436,186
2024-AFC2, 5.58% (WAC) due 10/25/59◊,(c)	334,182	334,531
HarborView Mortgage Loan Trust		
2006-14, 4.05% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47◊	788,053	754,834
Structured Asset Securities Corp. Mortgage Loan Trust		
2007-BC4, 4.39% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37◊	638,274	625,660
PMT Loan Trust		
2026-CNF3, 5.50% (WAC) due 04/25/57◊,(c)	341,148	341,202
2025-INV8, 6.00% (WAC) due 07/25/56◊,(c)	261,664	263,267
CSMC Trust		
2021-RPL4, 4.15% (WAC) due 12/27/60◊,(c)	400,872	399,562
2020-NQM1, 2.21% due 05/25/65(c),(e)	214,532	204,633
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM9, 5.22% due 09/25/70(c),(d)	519,040	512,678
NovaStar Mortgage Funding Trust		
2007-2, 3.96% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/37◊	495,912	489,815
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36◊	481,990	477,608
RCKT Mortgage Trust		
2026-CES4, 5.23% due 04/25/56(c),(d)	293,552	292,370
2025-CES7, 5.48% due 07/25/55(c),(d)	177,422	177,271

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 34.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.3% (continued)		
Alternative Loan Trust		
2007-OA7, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47◊	$448,603	$ 417,082
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40(c),(d)	400,000	397,993
Soundview Home Loan Trust		
2006-OPT5, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36◊	355,039	348,502
Aspire Mortgage Trust		
2026-2, 5.33% (WAC) due 04/26/66◊,(c)	245,811	244,872
2026-3, 5.46% due 05/25/66(c)	100,000	100,086
Vista Point Securitization Trust		
2026-CES2, 5.42% due 05/25/56(c),(d)	342,916	342,917
Deephaven Residential Mortgage Trust		
2026-CES1, 5.31% due 03/25/61(c),(d)	337,080	336,008
Cross Mortgage Trust		
2026-NQM3, 5.13% (WAC) due 03/25/71◊,(c)	190,980	189,605
2026-NQM1, 4.95% due 02/25/61(c),(d)	142,488	140,402
BRAVO Residential Funding Trust		
2025-NQM8, 5.29% due 06/25/65(c),(d)	199,689	198,245
2025-NQM7, 5.46% (WAC) due 07/25/65◊,(c)	117,570	117,642
COLT Mortgage Loan Trust		
2023-3, 7.18% due 09/25/68(c),(d)	298,963	299,292
GS Mortgage-Backed Securities Trust		
2026-NQM4, 5.46% (WAC) due 06/25/66◊,(c)	290,721	289,557
CIM Trust		
2026-R1, 4.75% due 12/25/65(c),(d)	248,346	243,716
Figre		
2026-FL2, 5.52% (WAC) due 06/25/56◊,(c)	200,000	199,815
Saluda Grade Alternative Mortgage Trust		
2025-RRTL1, 5.32% due 10/25/40(c),(d)	200,000	198,248
SG Residential Mortgage Trust		
2025-1, 5.10% (WAC) due 12/25/65◊,(c)	188,349	186,819
Barclays Mortgage Loan Trust		
2026-CES1, 4.85% due 01/25/56(c),(d)	178,965	176,593

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 34.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.3% (continued)		
Provident Funding Mortgage Trust		
2026-1, 5.00% (WAC) due 01/25/56[◊,(c)]	$145,245	$ 143,475
ACHM Trust		
2025-HE3, 5.20% (WAC) due 11/25/55[◊,(c)]	90,317	89,046
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50[◊,(c),(e)]	20,127	19,269
Total Residential Mortgage-Backed Securities		37,058,452
COMMERCIAL MORTGAGE-BACKED SECURITIES - 4.1%		
WMRK Commercial Mortgage Trust		
2022-WMRK, 7.06% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27[◊,(c)]	2,536,759	2,538,344
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 5.53% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38[◊,(c)]	850,000	741,081
Citigroup Commercial Mortgage Trust		
2018-C6, 0.89% (WAC) due 11/10/51[◊,(f)]	37,031,416	541,103
BX Trust		
2025-VOLT, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44[◊,(c)]	450,000	450,422
BXHPP Trust		
2021-FILM, 4.84% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,(c)]	500,000	433,745
Morgan Stanley Capital I Trust		
2018-H3, 0.94% (WAC) due 07/15/51[◊,(f)]	33,408,501	423,610
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.74% (WAC) due 06/15/51[◊,(f)]	21,759,071	186,525
Life Mortgage Trust		
2021-BMR, 4.84% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 03/15/38[◊,(c)]	80,100	79,404
Total Commercial Mortgage-Backed Securities		5,394,234
GOVERNMENT AGENCY - 1.6%		
Freddie Mac		
5.00% due 07/25/55	919,280	923,024
Ginnie Mae		
4.50% due 02/20/56	624,514	604,005

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 34.0% (continued)		
GOVERNMENT AGENCY - 1.6% (continued)		
Fannie Mae		
6.50% due 04/25/49	$338,484	$ 339,599
5.00% due 05/25/52	241,225	239,384
Total Government Agency		2,106,012
Total Collateralized Mortgage Obligations (Cost $46,202,946)		44,558,698
CORPORATE BONDS - 30.2%		
FINANCIAL - 18.2%		
Brighthouse Financial Global Funding		
5.55% due 04/09/27[(c)]	2,750,000	2,766,655
AEGON Funding Co. LLC		
5.50% due 04/16/27[(c)]	2,650,000	2,666,955
F&G Global Funding		
5.88% due 06/10/27[(c)]	1,900,000	1,918,603
HSBC Holdings plc		
5.60% due 05/17/28[(g)]	1,750,000	1,765,164
Mutual of Omaha Companies, Global Funding		
5.35% due 04/09/27[(c)]	1,750,000	1,763,960
Standard Chartered plc		
5.69% due 05/14/28[(c),(g)]	1,700,000	1,715,983
LPL Holdings, Inc.		
5.70% due 05/20/27	1,700,000	1,712,934
CNO Global Funding		
5.88% due 06/04/27[(c)]	1,140,000	1,152,794
Barclays plc		
4.52% due 02/24/32[(g)]	1,050,000	1,025,625
Societe Generale S.A.		
5.52% due 01/19/28[(c),(g)]	800,000	803,895
Cooperatieve Rabobank UA		
4.66% due 08/22/28[(c),(g)]	800,000	801,151
Lincoln Financial Global Funding		
4.20% due 01/12/29[(c)]	700,000	690,234
SLM Corp.		
3.13% due 11/02/26	600,000	596,295
Nationwide Building Society		
4.65% due 07/14/29[(c),(g)]	550,000	549,787
Athene Global Funding		
5.13% due 06/01/29[(c)]	450,000	450,856
BNP Paribas S.A.		
4.89% due 06/30/30[(c),(g)]	350,000	349,952
National Bank of Canada		
4.93% due 06/04/32[(g)]	350,000	349,199
Mizuho Financial Group, Inc.		
4.97% due 07/13/32[(g)]	350,000	348,864
Host Hotels & Resorts, LP		
4.25% due 12/15/28	325,000	321,533
BPCE S.A.		
4.76% due 01/13/32[(c),(g)]	325,000	320,341
Gabx Leasing LLC		
4.63% due 04/15/31[(c)]	300,000	295,812

	FACE AMOUNT	VALUE
CORPORATE BONDS - 30.2% (continued)		
FINANCIAL - 18.2% (continued)		
Protective Life Corp. 4.70% due 01/15/31[(c)]	$300,000	$ 295,732
Morgan Stanley 4.71% due 03/12/32[(g)]	250,000	246,911
American National Group, Inc. 5.00% due 06/15/27	240,000	240,397
Avilease Capital Ltd. 5.50% due 06/30/31[(c)]	200,000	201,362
Brown & Brown, Inc. 4.60% due 12/23/26	175,000	175,082
Voya Global Funding 4.60% due 11/24/30[(c)]	150,000	147,995
Fortitude Global Funding 5.50% due 06/12/31[(c)]	100,000	100,497
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28[(c)]	94,000	94,073
Total Financial		23,868,641
CONSUMER, NON-CYCLICAL - 5.1%		
Universal Health Services, Inc. 1.65% due 09/01/26	1,950,000	1,941,993
Icon Investments Six DAC 5.81% due 05/08/27	1,800,000	1,814,164
IQVIA, Inc. 5.00% due 05/15/27[(c)]	1,000,000	999,453
Mobility Global, Inc. 5.05% due 06/15/29[(c)]	650,000	651,118
Element Fleet Management Corp. 4.80% due 05/29/29[(c)]	650,000	648,399
Medline Borrower, LP 3.88% due 04/01/29[(c)]	200,000	194,228
U.S. Foods, Inc. 7.25% due 01/15/32[(c)]	150,000	155,657
Teleflex, Inc. 5.88% due 01/15/32[(c)]	150,000	151,134
Sysco Corp. 4.40% due 07/25/31	100,000	97,545
Total Consumer, Non-cyclical		6,653,691
CONSUMER, CYCLICAL - 2.3%		
LG Electronics, Inc. 5.63% due 04/24/27[(c)]	900,000	905,979
Live Nation Entertainment, Inc. 6.50% due 05/15/27[(c)]	875,000	874,892
LG Energy Solution Ltd. 5.00% due 04/02/29[(c)]	400,000	400,455
Air Canada 3.88% due 08/15/26[(c)]	330,000	329,585
AS Mileage Plan IP Ltd. 5.31% due 10/20/31[(c)]	200,000	197,838
1011778 BC ULC / New Red Finance, Inc. 3.88% due 01/15/28[(c)]	150,000	147,181

	FACE AMOUNT	VALUE
CORPORATE BONDS - 30.2% (continued)		
CONSUMER, CYCLICAL - 2.3% (continued)		
Clarios Global, LP / Clarios US Finance Co. 6.75% due 02/15/30[(c)]	$125,000	$ 128,804
Total Consumer, Cyclical		2,984,734
TECHNOLOGY - 1.5%		
CDW LLC / CDW Finance Corp. 2.67% due 12/01/26	1,350,000	1,339,080
SS&C Technologies, Inc. 5.50% due 09/30/27[(c)]	350,000	349,943
Salesforce, Inc. 4.65% due 03/15/29	300,000	299,845
Total Technology		1,988,868
COMMUNICATIONS - 1.4%		
FactSet Research Systems, Inc. 2.90% due 03/01/27	1,450,000	1,431,351
Space Exploration Technologies Corp. 5.35% due 07/15/31[(c)]	310,000	309,192
Match Group Holdings II LLC 4.13% due 08/01/30[(c)]	150,000	141,174
Total Communications		1,881,717
INDUSTRIAL - 1.4%		
Penske Truck Leasing Co., LP / PTL Finance Corp. 5.35% due 01/12/27[(c)]	1,650,000	1,655,421
Hexcel Corp. 4.90% due 05/15/31	125,000	124,623
Esab Corp. 5.63% due 04/01/31[(c)]	25,000	25,027
Total Industrial		1,805,071
ENERGY - 0.3%		
Energy Transfer, LP 6.30% due 01/15/56	320,000	315,876
Venture Global Plaquemines LNG LLC 6.13% due 12/15/30[(c)]	125,000	127,895
Total Energy		443,771
Total Corporate Bonds (Cost $39,559,964)		39,626,493
ASSET-BACKED SECURITIES - 28.4%		
COLLATERALIZED LOAN OBLIGATIONS - 13.2%		
BXMT Ltd.		
2020-FL2 AS, 5.15% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38[◊,(c)]	1,774,381	1,770,958
2026-FL6 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,(c)]	100,000	100,080

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 28.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 13.2% (continued)		
STWD LLC		
2025-FL4 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/19/42[◊,(c)]	$1,300,000	$ 1,301,124
Owl Rock CLO IV Ltd.		
2020-4A A1R, 5.50% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33[◊,(c)]	1,068,145	1,068,468
PFP Ltd.		
2026-13 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/18/43[◊,(c)]	650,000	650,529
2026-14 AS, 5.25% (1 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 12/18/43[◊,(c)]	350,000	349,691
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.55% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,(c)]	800,424	800,903
Ares Direct Lending CLO 6 LLC		
2025-2A A1, 5.13% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 10/16/37[◊,(c)]	750,000	749,268
KKR CLO 16 Ltd.		
16 A2R3, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 10/20/34[◊,(c)]	700,000	700,700
Cerberus Loan Funding XL LLC		
2023-1A AR, 5.25% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 03/22/35[◊,(c)]	650,000	650,994
BSPDF Issuer LLC		
2026-FL4 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/18/43[◊,(c)]	350,000	350,494
2026-FL3 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 09/18/43[◊,(c)]	300,000	300,249
ACRES Commercial Realty Issuer LLC		
2026-FL4 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/18/44[◊,(c)]	650,000	650,258
Acrec LLC		
2026-FL4 AS, 5.24% (1 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/18/43[◊,(c)]	650,000	649,750
ASSET-BACKED SECURITIES - 28.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 13.2% (continued)		
Madison Park Funding XLVIII Ltd.		
2021-48A BR, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/19/39[◊,(c)]	$650,000	$ 649,289
Cerberus Loan Funding 53 LLC		
2025-4A B, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/15/38[◊,(c)]	650,000	648,593
Owl Rock CLO XXIV LLC		
2026-24A A, 5.06% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 01/22/38[◊,(c)]	600,000	600,600
Golub Capital Partners CLO 49M Ltd.		
2020-49A A2R2, 5.36% (3 Month Term SOFR + 1.68%, Rate Floor: 1.68%) due 07/20/38[◊,(c)]	300,000	299,985
2020-49A A1R2, 5.20% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38[◊,(c)]	250,000	249,750
Hlend CLO LLC		
2026-5A A2, 5.21% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/15/39[◊,(c)]	300,000	299,883
2025-3A A, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,(c)]	250,000	249,832
CIFC Funding Ltd.		
2015-4A A2R3, 5.13% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 01/17/39[◊,(c)]	500,000	500,873
Madison Park Funding LXIX Ltd.		
2024-69A BR, 5.19% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 07/25/37[◊,(c)]	500,000	499,500
Cerberus Loan Funding XLIV LLC		
2023-5AR A1R due 01/15/36[(c),(h)]	400,000	400,000
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A A1R, 5.63% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊,(c)]	357,247	357,469
INCREF LLC		
2026-FL2 AS, 5.37% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/19/43[◊,(c)]	350,000	349,998

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 28.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 13.2% (continued)		
AREIT Ltd.		
2025-CRE11 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/25/43◊,(c)	$300,000	$ 299,998
D2 Multifamily Credit Issuer Ltd.		
2026-FL1 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/19/43◊,(c)	200,000	199,916
2026-FL1 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 11/19/43◊,(c)	100,000	99,999
Cerberus Loan Funding XLVIII LLC		
2024-4A AN, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36◊,(c)	250,000	250,349
Owl Rock CLO IX LLC		
2022-9A AR, 5.21% (3 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 11/22/37◊,(c)	250,000	249,945
LRECS LLC		
2025-CRE1 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43◊,(c)	200,000	199,869
GS REFT Issuer Ltd.		
2026-FL1 A, 5.14% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/19/43◊,(c)	150,000	150,277
Eldridge CLO Ltd.		
2025-2A A2, 5.10% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 01/20/39◊,(c)	150,000	150,253
ACREC LLC		
2026-FL5 AS, 5.10% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/18/43◊,(c)	150,000	150,000
VMC Finance LLC		
2026-FL6 AS, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/19/43◊,(c)	100,000	100,039
Acore Issuer LLC		
2026-FL1 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/20/43◊,(c)	100,000	100,038
FS Rialto Issuer LLC		
2026-FL11 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44◊,(c)	100,000	99,959

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 28.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 13.2% (continued)		
Ares Direct Lending CLO 8 LLC		
2025-4A B, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/20/39◊,(c)	$100,000	$ 99,771
Total Collateralized Loan Obligations		17,349,651
NET LEASE - 3.0%		
Oak Street Investment Grade Net Lease Fund		
2020-1A, 1.85% due 11/20/50(c)	2,079,056	1,850,358
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61(c)	1,000,000	817,500
Capital Automotive REIT		
2024-2A, 4.90% due 05/15/54(c)	562,250	560,447
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61(c)	706,836	411,103
Store Master Funding I-VII		
2018-1A, 4.29% due 10/20/48(c)	225,503	222,999
Store Master Funding I-VII XIV XIX XX XXII XXIV XXXIV XXXVII XXXVIII		
2026-1A, 5.32% due 06/20/56(c),(e)	99,958	99,654
Total Net Lease		3,962,061
SINGLE FAMILY RESIDENCE - 2.6%		
FirstKey Homes Trust		
2022-SFR1, 4.49% due 05/19/39(c)	750,000	744,728
2021-SFR1, 2.19% due 08/17/38(c)	450,000	447,940
STAR Trust		
2025-SFR6, 5.03% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42◊,(c)	750,000	749,531
2026-SFR7, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 05/17/43◊,(c)	300,000	300,609
Progress Residential Trust		
2025-SFR6, 4.00% due 12/17/42(c)	650,000	608,919
Tricon Trust		
2026-SFR2, 5.00% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 06/17/43◊,(c)	350,000	350,064
Tricon Residential Trust		
2025-SFR2, 5.42% due 08/17/44(c)	174,817	171,916
Total Single Family Residence		3,373,707

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 28.4% (continued)		
TRANSPORT-CONTAINER - 2.3%		
Triton Container Finance VIII LLC 2021-1A, 1.86% due 03/20/46[c]	$1,329,000	$ 1,225,140
CLI Funding VIII LLC 2021-1A, 1.64% due 02/18/46[c]	796,281	735,710
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[c]	401,333	377,463
2020-1A, 2.73% due 08/21/45[c]	180,190	174,077
2021-3A, 1.94% due 08/20/46[c]	61,333	55,318
Triton Container Finance IX LLC 2026-1A, 5.26% due 05/20/51[c]	447,188	444,270
Total Transport-Container		3,011,978
TRANSPORT-AIRCRAFT - 1.9%		
Slam Ltd.		
2021-1A, 2.43% due 06/15/46[c]	502,909	477,768
2026-1A, 5.55% due 07/15/51[c]	248,981	248,265
Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46[c]	658,817	625,508
MAPS Trust		
2026-2A, 5.52% due 06/15/51[c]	250,000	249,732
2026-1A, 5.20% due 01/15/51[c]	242,424	238,071
Eclipse Aircraft LLC 2026-1, 5.63% due 05/15/51[c]	248,228	247,251
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43[c]	224,833	222,722
FTAI Aircraft Leasing Offshore SPV, LP 5.63% due 03/27/31[e]	163,251	166,646
Total Transport-Aircraft		2,475,963
INFRASTRUCTURE - 1.7%		
Aligned Data Centers Issuer LLC 2021-1A, 1.94% due 08/15/46[c]	1,300,000	1,295,757
VB-S1 Issuer LLC		
2026-1A, 4.69% due 03/15/56[c]	300,000	293,171
2026-1A, 5.19% due 03/15/56[c]	200,000	196,381
Kinetic ABS Issuer LLC		
2026-2A, 5.83% due 06/25/58[c]	200,000	201,840
2026-1A, 5.22% due 02/25/56[c]	100,000	99,338

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 28.4% (continued)		
INFRASTRUCTURE - 1.7% (continued)		
ALLO Issuer LLC 2026-1A, 5.61% due 06/20/56[c]	$100,000	$ 100,976
Total Infrastructure		2,187,463
COLLATERALIZED DEBT OBLIGATIONS - 1.7%		
Anchorage Credit Funding 4 Ltd. 2016-4A AR, 2.72% due 04/27/39[c]	2,250,000	2,129,728
Project Indigo 6.01% due 03/31/32[e]	45,759	45,759
Total Collateralized Debt Obligations		2,175,487
WHOLE BUSINESS - 1.2%		
Domino's Pizza Master Issuer LLC 2018-1A, 4.33% due 07/25/48[c]	1,184,375	1,178,993
Wingstop Funding LLC 2020-1A, 2.84% due 12/05/50[c]	443,250	430,483
Total Whole Business		1,609,476
FINANCIAL - 0.4%		
Ceamer Finance LLC 6.18% (WAC) due 12/15/40[◊,e]	345,881	344,532
Blackstone Strategic Cap Holding II 5.90% (1 Month Term SOFR + 2.25%) due 12/31/33[◊,e]	250,000	249,765
Total Financial		594,297
AUTOMOTIVE - 0.3%		
Avis Budget Rental Car Funding AESOP LLC 2026-3A, 5.21% due 04/20/31[c]	350,000	349,262
UNSECURED CONSUMER LOANS - 0.1%		
GreenSky Home Improvement Issuer Trust 2025-3A, 4.86% due 12/27/60[c]	150,000	148,574
Total Asset-Backed Securities (Cost $38,253,360)		37,237,919
REPURCHASE AGREEMENTS[f] - 2.6%		
Bank of America Securities, Inc. issued 06/30/26 at 3.63% due 07/01/26	1,135,666	1,135,666
J.P. Morgan Securities LLC issued 06/30/26 at 3.64% due 07/01/26	946,388	946,388
BNP Paribas issued 06/30/26 at 3.62% due 07/01/26	851,750	851,750
Bank of Montreal issued 06/30/26 at 3.61% due 07/01/26	492,122	492,122
Total Repurchase Agreements (Cost $3,425,926)		3,425,926

	FACE AMOUNT	VALUE
SENIOR FLOATING RATE INTERESTS - 1.9%		
FINANCIAL - 1.1%		
Corelogic, Inc. 7.26% (1 Month Term SOFR + 3.50%, Rate Floor: 1.50%) due 06/02/28◊	$668,421	$ 660,066
Citadel Securities Global Holdings LLC 5.66% (3 Month Term SOFR + 2.00%) due 10/31/31◊	323,431	322,645
Jane Street Group LLC 5.67% (3 Month Term SOFR + 2.00%) due 12/15/31◊	292,268	289,369
Iron Mountain Information Management Services, Inc. 5.64% (1 Month Term SOFR + 2.00%) due 01/31/31◊	198,473	197,927
Total Financial		1,470,007
TECHNOLOGY - 0.2%		
World Wide Technology Holding Co. LLC 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 03/01/30◊	261,111	259,589
INDUSTRIAL - 0.2%		
Brown Group Holding LLC 6.14% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/01/31◊	199,500	199,881
CONSUMER, CYCLICAL - 0.1%		
Allwyn Entertainment Financing US LLC due 01/18/33[j]	200,000	197,250
COMMUNICATIONS - 0.1%		
Discovery Global Holdings, Inc. 6.14% (1 Month Term SOFR + 2.50%) due 06/20/33◊	147,115	147,102
ENERGY - 0.1%		
Transmontaigne Operating Co., LP 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 1.50%) due 03/16/30◊	124,600	124,548
CONSUMER, NON-CYCLICAL - 0.1%		
Prime Security Services Borrower LLC 5.37% (1 Month Term SOFR + 1.75%) due 03/07/32◊	99,246	97,647
Total Senior Floating Rate Interests (Cost $2,507,919)		2,496,024
U.S. TREASURY BILLS - 0.4%		
U.S. Treasury Bills 3.62% due 07/07/26[k],[l]	550,000	549,669
Total U.S. Treasury Bills (Cost $549,669)		549,669

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[m] - 0.0%		
Call Swaptions on:		
Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	1,989,000	$ 2,404
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	1,105,000	1,336
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	1,105,000	1,005
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	1,105,000	1,005
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	1,778,000	864
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	663,000	789
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	663,000	789
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	1,328,000	619
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	869,000	422
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	1,330,000	419
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	663,000	309
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	662,000	209
Total OTC Interest Rate Swaptions Purchased (Cost $62,431)		10,170
Total Investments - 99.4% (Cost $133,068,124)		$ 130,410,808

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[m] - (0.0)%		
Put Swaptions on:		
Interest Rate Swaptions		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	663,000	$ (2,596)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	662,000	(2,603)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	663,000	(3,428)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	663,000	(3,428)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	869,000	(3,445)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	1,328,000	(5,200)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	1,330,000	(5,229)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[m] - (0.0)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	1,105,000	$ (5,743)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	1,778,000	(6,961)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	1,989,000	(10,338)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	2,210,000	(11,486)
Total Interest Rate Swaptions		(60,457)
Total OTC Interest Rate Swaptions Written (Premium received $59,219)		(60,457)
Other Assets & Liabilities, net - 0.6%		859,760
Total Net Assets - 100.0%		$ 131,210,111

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

[a] A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.

[b] Rate indicated is the 7-day yield as of June 30, 2026.

[c] Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) liquid securities is $99,153,505 (cost $100,743,287), or 75.6% of total net assets.

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

[e] Value determined based on Level 3 inputs .

[f] Security is an interest-only strip.

[g] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

[h] Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

[i] Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

[j] Security is unsettled at period end and may not have a stated effective rate.

[k] Rate indicated is the effective yield at the time of purchase.

[l] All or a portion of this security is pledged as interest rate swap collateral at June 30, 2026.

[m] Swaptions additional disclosure in the swaptions table below for more information on swaptions.

LLC — Limited Liability Company
plc — Public Limited Company
REIT — Real Estate Investment Trust
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon

Centrally Cleared Interest Rate Swap Agreements

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)[(a)]
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	1.66%	Semi-Annually	03/16/31	$ 3,000,000	$ 313,469	$ (497)	$ 313,966
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.61%	Annually	04/02/36	6,000,000	78,396	37,351	41,045
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.86%	Annually	04/02/36	1,000,000	11,901	—	11,901
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.72%	Annually	04/02/33	3,500,000	45,064	36,073	8,991
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.28%	Annually	06/14/27	23,250,000	(64,792)	102	(64,894)
								$ 384,038	$ 73,029	$ 311,009

OTC Interest Rate Swaptions Purchased

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	$ 1,989,000	$ 2,404
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	1,105,000	1,336
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	1,105,000	1,005
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	1,105,000	1,005
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	1,778,000	864
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	663,000	789
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	663,000	789
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	1,328,000	619
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	869,000	422

OTC Interest Rate Swaptions Purchased (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	$ 1,330,000	$ 419
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	663,000	309
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	662,000	209
								$ 10,170

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	$ 663,000	$ (2,596)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	662,000	(2,603)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	663,000	(3,428)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	663,000	(3,428)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/28/26	3.95%	869,000	(3,445)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	1,328,000	(5,200)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	1,330,000	(5,229)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	1,105,000	(5,743)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	1,778,000	(6,961)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	1,989,000	(10,338)

OTC Interest Rate Swaptions Written (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	$ 2,210,000	$ (11,486)
								$ (60,457)

(a) Includes cumulative appreciation (depreciation).

CME — Chicago Mercantile Exchange
LLC — Limited Liability Company
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate