	SHARES	VALUE
EXCHANGE-TRADED FUNDS[a] - 9.2%		
SPDR S&P 500 ETF Trust	40,000	$ 29,870,800
iShares Core S&P 500 ETF[b]	38,000	28,457,820
Guggenheim Securitized Income ETF[c]	37,800	1,899,458
Total Exchange-Traded Funds (Cost $53,335,867)		60,228,078
MONEY MARKET FUNDS[a] - 7.2%		
BNY Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.52%[d]	45,722,674	45,722,674
BNY Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.53%[d]	1,475,029	1,475,029
Total Money Market Funds (Cost $47,197,703)		47,197,703

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 27.0%		
COLLATERALIZED LOAN OBLIGATIONS - 18.6%		
BCC Middle Market CLO LLC		
2019-1A A1RR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 07/15/36[◊,e]	$10,750,000	10,744,107
Eldridge CLO Ltd.		
2025-1A A1, 5.01% (3 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 10/20/38[◊,e]	5,500,000	5,508,229
Cerberus Loan Funding 51 LLC		
2025-2A A, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊,e]	5,500,000	5,507,378
FS Rialto		
2021-FL3 B, 5.55% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36[◊,e]	5,500,000	5,496,924
Golub Capital Partners CLO 54M, LP		
2021-54A A1R, 5.13% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37[◊,e]	5,250,000	5,248,016
Hlend CLO LLC		
2026-5A A1, 5.06% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/15/39[◊,e]	2,000,000	1,992,706
2026-5A A2, 5.21% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/15/39[◊,e]	1,250,000	1,249,514
ASSET-BACKED SECURITIES - 27.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.6% (continued)		
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,e]	$1,050,000	$ 1,047,850
2025-3A A, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,e]	900,000	899,394
PFP Ltd.		
2026-14 AS, 5.25% (1 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 12/18/43[◊,e]	1,750,000	1,748,454
2025-12 A, 5.13% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42[◊,e]	1,500,000	1,503,117
2026-13 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 08/18/43[◊,e]	1,400,000	1,401,140
Cerberus Loan Funding XLVIII LLC		
2024-4A C, 5.97% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36[◊,e]	2,700,000	2,700,017
2024-4A AN, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,e]	1,700,000	1,702,371
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[◊,e]	2,500,000	2,497,559
2025-2A A2, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/16/37[◊,e]	1,300,000	1,299,833
Owl Rock CLO IV Ltd.		
2020-4A A1R, 5.50% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33[◊,e]	3,204,436	3,205,405
Golub Capital Partners CLO 49M Ltd.		
2020-49A A1R2, 5.20% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38[◊,e]	2,150,000	2,147,853
2020-49A A2R2, 5.36% (3 Month Term SOFR + 1.68%, Rate Floor: 1.68%) due 07/20/38[◊,e]	1,000,000	999,950
BSPDF Issuer LLC		
2026-FL4 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/18/43[◊,e]	1,450,000	1,452,045

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 27.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.6% (continued)		
2025-FL2 A, 5.15% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42[◊,(e)]	$1,250,000	$ 1,252,904
Madison Park Funding XLVIII Ltd.		
2021-48A BR, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/19/39[◊,(e)]	2,700,000	2,697,046
Madison Park Funding LXV Ltd.		
2025-65A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/16/38[◊,(e)]	2,500,000	2,506,050
JCP Direct Lending CLO LLC		
2023-1A A1R, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37[◊,(e)]	2,500,000	2,499,887
Golub Capital Partners CLO 46M Ltd.		
2019-46AR BR2 due 04/20/37[(e),(f)]	2,450,000	2,450,000
Greystone CRE Notes LLC		
2025-FL4 A, 5.11% (1 Month Term SOFR + 1.48%, Rate Floor: 1.48%) due 01/15/43[◊,(e)]	2,250,000	2,251,890
Owl Rock CLO IX LLC		
2022-9A AR, 5.21% (3 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 11/22/37[◊,(e)]	2,250,000	2,249,506
Golub Capital Partners CLO 83M		
2025-83A A1, 5.05% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 11/09/38[◊,(e)]	2,200,000	2,198,507
BXMT Ltd.		
2020-FL2 AS, 5.15% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38[◊,(e)]	2,010,965	2,007,086
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.55% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,(e)]	2,001,059	2,002,257
LoanCore Issuer LLC		
2025-CRE9 A, 5.09% (1 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 08/18/42[◊,(e)]	2,000,000	1,999,991
Owl Rock CLO XXII LLC		
2025-22A A, 5.15% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37[◊,(e)]	2,000,000	1,999,003
Madison Park Funding LXIX Ltd.		
2024-69A BR, 5.19% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 07/25/37[◊,(e)]	$2,000,000	$ 1,998,001
Owl Rock CLO XXI LLC		
2025-21A A, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 07/24/34[◊,(e)]	1,960,566	1,959,398
Cerberus Loan Funding XLIV LLC		
2023-5AR A1R due 01/15/36[(e),(f)]	1,850,000	1,850,000
Madison Park Funding LIII Ltd.		
2022-53A B, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35[◊,(e)]	1,750,000	1,752,021
Golub Capital Partners CLO 69M		
2023-69A BR, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38[◊,(e)]	1,750,000	1,745,702
Cerberus Loan Funding 53 LLC		
2025-4A A, 5.15% (3 Month Term SOFR + 1.48%, Rate Floor: 1.48%) due 01/15/38[◊,(e)]	1,550,000	1,550,280
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A BR, 5.22% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/16/35[◊,(e)]	1,400,000	1,399,743
D2 Multifamily Credit Issuer Ltd.		
2026-FL1 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 11/19/43[◊,(e)]	800,000	799,664
2026-FL1 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 11/19/43[◊,(e)]	600,000	599,997
Acrec LLC		
2026-FL4 AS, 5.24% (1 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 01/18/43[◊,(e)]	1,400,000	1,399,461
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A A1, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/15/37[◊,(e)]	1,400,000	1,399,406
Cerberus Loan Funding 50 LLC		
2025-1A A, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/15/37[◊,(e)]	1,350,000	1,350,076

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 27.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.6% (continued)		
Owl Rock CLO VII LLC		
2022-7A AR, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,(e)]	$1,350,000	$ 1,349,122
Owl Rock CLO XXIV LLC		
2026-24A A, 5.06% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 01/22/38[◊,(e)]	1,300,000	1,301,300
Golub Capital Partners CLO 16M-R3		
2013-16A A1R3, 5.28% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39[◊,(e)]	900,000	899,915
2013-16A A2R3, 5.40% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39[◊,(e)]	400,000	400,048
Cerberus Loan Funding 52 LLC		
2025-3A A, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37[◊,(e)]	1,291,000	1,291,969
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[◊,(e)]	1,071,741	1,072,407
AGL CLO 42 Ltd.		
2025-42A B, 5.31% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38[◊,(e)]	1,000,000	1,002,243
CIFC Funding Ltd.		
2022-1A B, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/17/35[◊,(e)]	500,000	500,492
2022-1AR BR due 07/17/41[(e),(f)]	500,000	500,000
BDS LLC		
2025-FL15 AS, 5.29% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 03/19/43[◊,(e)]	1,000,000	1,000,371
Dwight Issuer LLC		
2026-FL2 AS, 5.25% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/18/44[◊,(e)]	1,000,000	1,000,000
STWD Ltd.		
2021-FL2 B, 5.55% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38[◊,(e)]	1,000,000	999,097
Madison Park Funding LVIII Ltd.		
2024-58AR BR due 04/25/37[(e),(f)]	950,000	950,000

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 27.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.6% (continued)		
TRTX Issuer Ltd.		
2025-FL6 A, 5.17% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42[◊,(e)]	$900,000	$ 902,077
BSPRT Issuer LLC		
2025-FL12 A, 5.02% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 01/17/43[◊,(e)]	900,000	899,409
Neuberger Berman CLO 32R Ltd.		
2019-32RA A, 4.99% (3 Month Term SOFR + 1.31%, Rate Floor: 1.31%) due 07/20/39[◊,(e)]	500,000	500,948
2019-32RA B, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39[◊,(e)]	300,000	301,144
Cerberus Loan Funding XL LLC		
2023-1A AR, 5.25% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 03/22/35[◊,(e)]	750,000	751,147
GS REFT Issuer Ltd.		
2026-FL1 A, 5.14% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/19/43[◊,(e)]	700,000	701,293
ACREC LLC		
2026-FL5 AS, 5.10% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/18/43[◊,(e)]	650,000	650,000
ACRES Commercial Realty Issuer LLC		
2026-FL4 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/18/44[◊,(e)]	550,000	550,218
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38[◊,(e)]	550,000	549,450
VMC Finance LLC		
2026-FL6 AS, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/19/43[◊,(e)]	250,000	250,097
LRECS LLC		
2025-CRE1 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,(e)]	250,000	249,837
INCREF LLC		
2026-FL3 AS, 5.30% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44[◊,(e)]	200,000	199,912

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 27.0% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.6% (continued)		
FS Rialto Issuer LLC		
2025-FL10 AS, 5.23% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,(e)]	$150,000	$ 149,820
Total Collateralized Loan Obligations		121,192,054
TRANSPORT-CONTAINER - 1.5%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46[(e)]	4,014,687	3,700,945
Triton Container Finance IX LLC		
2025-1A, 5.43% due 06/20/50[(e)]	2,457,000	2,461,180
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[(e)]	1,204,000	1,132,389
2020-1A, 2.73% due 08/21/45[(e)]	294,857	284,853
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[(e)]	1,362,060	1,258,451
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[(e)]	995,958	996,787
Total Transport-Container		9,834,605
SINGLE FAMILY RESIDENCE - 1.5%		
STAR Trust		
2026-SFR7, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 05/17/43[◊,(e)]	2,840,000	2,845,768
2025-SFR6, 5.03% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42[◊,(e)]	2,750,000	2,748,281
FirstKey Homes Trust		
2021-SFR1, 2.19% due 08/17/38[(e)]	1,900,000	1,891,301
2022-SFR1, 4.64% due 05/19/39[(e)]	525,000	521,287
Tricon Residential Trust		
2025-SFR1, 4.73% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42[◊,(e)]	982,378	982,375
2025-SFR2, 5.42% due 08/17/44[(e)]	799,165	785,901
Total Single Family Residence		9,774,913
NET LEASE - 1.5%		
Oak Street Investment Grade Net Lease Fund		
2020-1A, 1.85% due 11/20/50[(e)]	5,103,138	4,541,788
CARS-DB7, LP		
2023-1A, 5.75% due 09/15/53[(e)]	2,035,575	2,040,737

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 27.0% (continued)		
NET LEASE - 1.5% (continued)		
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[(e)]	$2,120,507	$ 1,233,310
Capital Automotive REIT		
2024-2A, 4.90% due 05/15/54[(e)]	1,171,354	1,167,597
Store Master Funding LLC		
2025-1A, 4.95% due 10/20/55[(e)]	797,000	774,926
Total Net Lease		9,758,358
WHOLE BUSINESS - 1.3%		
Domino's Pizza Master Issuer LLC		
2018-1A, 4.33% due 07/25/48[(e)]	4,254,275	4,234,943
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[(e)]	3,193,125	3,136,198
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[(e)]	1,329,750	1,291,447
Total Whole Business		8,662,588
INFRASTRUCTURE - 1.1%		
VB-S1 Issuer LLC		
2026-1A, 4.69% due 03/15/56[(e)]	2,150,000	2,101,057
MetroNet Infrastructure Issuer LLC		
2026-1A, 5.27% due 04/20/56[(e)]	1,586,000	1,586,757
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55[(e)]	1,350,000	1,325,152
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[(e)]	1,300,000	1,289,000
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[(e)]	700,000	680,244
Kinetic ABS Issuer LLC		
2026-2A, 5.83% due 06/25/58[(e)]	500,000	504,600
Total Infrastructure		7,486,810
FINANCIAL - 0.8%		
Station Place Securitization Trust		
2025-SP2, 4.80% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26[◊,(e),(g)]	2,700,000	2,700,000
2025-SP1, 4.95% (1 Month Term SOFR + 1.30%) due 07/02/26[◊,(e),(g)]	900,000	900,000
2024-SP2, 5.32% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26[◊,(e),(g)]	900,000	900,000

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 27.0% (continued)		
FINANCIAL - 0.8% (continued)		
HarbourVest Partners LLC		
6.28% (3 Month Term SOFR + 2.58%) due 09/15/30[◊,(g)]	$443,718	$ 439,321
Total Financial		4,939,321
TRANSPORT-AIRCRAFT - 0.4%		
Slam Ltd.		
2021-1A, 2.43% due 06/15/46[(e)]	1,024,950	973,712
FTAI Aircraft Leasing Offshore SPV, LP		
5.63% due 03/27/31[(g)]	722,967	738,002
Eclipse Aircraft LLC		
2026-1, 5.63% due 05/15/51[(e)]	645,392	642,852
Total Transport-Aircraft		2,354,566
AUTOMOTIVE - 0.2%		
Avis Budget Rental Car Funding AESOP LLC		
2026-3A, 5.21% due 04/20/31[(e)]	1,600,000	1,596,626
COLLATERALIZED DEBT OBLIGATIONS - 0.1%		
Project Indigo		
6.01% due 03/31/32[(g)]	400,391	400,391
UNSECURED CONSUMER LOANS - 0.0%		
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37[(e)]	256,353	254,353
Total Asset-Backed Securities (Cost $178,525,690)		176,254,585
COLLATERALIZED MORTGAGE OBLIGATIONS - 26.7%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 17.0%		
Verus Securitization Trust		
2026-3, 5.18% due 03/25/71[(e),(h)]	2,150,975	2,129,509
2021-5, 1.37% (WAC) due 09/25/66[◊,(e)]	1,427,042	1,235,157
2021-6, 1.89% (WAC) due 10/25/66[◊,(e)]	1,257,343	1,101,664
2025-7, 5.13% due 08/25/70[(e),(h)]	836,164	832,273
2025-1, 5.62% (WAC) due 01/25/70[◊,(e)]	714,166	716,000
2025-2, 5.31% due 03/25/70[(e),(h)]	709,701	709,669
2021-4, 1.35% (WAC) due 07/25/66[◊,(e)]	681,150	580,161
2024-9, 5.89% due 11/25/69[(e),(h)]	351,821	352,146
2021-3, 1.44% (WAC) due 06/25/66[◊,(e)]	374,512	331,846
2025-5, 5.43% due 06/25/70[(e),(h)]	189,161	189,676
OBX Trust		
2026-NQM4, 5.17% (WAC) due 02/25/66[◊,(e)]	1,397,000	1,389,631

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 26.7% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 17.0% (continued)		
2025-NQM16, 4.91% (WAC) due 08/25/65[◊,(e)]	$1,013,053	$ 1,004,870
2025-NQM13, 5.44% (WAC) due 05/25/65[◊,(e)]	905,007	905,306
2026-NQM9, 5.52% due 04/25/66[(e),(h)]	850,000	847,765
2025-J3, 5.00% (WAC) due 10/25/55[◊,(e)]	766,399	758,509
2025-NQM1, 5.55% (WAC) due 12/25/64[◊,(e)]	684,682	685,559
2024-NQM18, 5.87% due 10/25/64[(e),(h)]	591,977	591,992
2026-NQM5, 5.32% (WAC) due 01/25/66[◊,(e)]	575,461	574,228
2025-R1, 5.09% due 09/25/62[(e),(h)]	373,481	368,246
2025-NQM10, 5.45% due 05/25/65[(e),(h)]	351,922	352,303
2025-NQM2, 5.75% due 11/25/64[(e),(h)]	323,053	323,326
PRPM LLC		
2026-3, 5.96% due 04/25/31[(e),(h)]	2,158,234	2,155,559
2025-7, 5.50% due 08/25/30[(e),(h)]	1,040,193	1,035,885
2025-8, 5.39% due 10/25/30[(e),(h)]	972,438	966,718
2025-RCF3, 5.25% due 07/25/55[(e),(h)]	834,264	830,359
2026-1, 5.19% due 02/25/31[(e)]	798,386	788,275
2025-6, 5.77% due 08/25/28[(e),(h)]	648,645	646,524
2026-2, 5.09% due 02/25/31[(e),(h)]	483,332	476,477
2025-5, 5.73% due 07/25/30[(e),(h)]	297,848	296,722
FIGRE Trust		
2026-HE5, 5.61% (WAC) due 06/25/56[◊,(e)]	1,508,457	1,510,551
2026-HE2, 5.05% (WAC) due 01/25/56[◊,(e)]	1,339,472	1,319,257
2024-HE5, 5.44% (WAC) due 10/25/54[◊,(e)]	1,080,756	1,084,025
2025-PF2, 5.02% (WAC) due 10/25/55[◊,(e)]	834,203	820,431
2025-HE6, 5.04% (WAC) due 09/25/55[◊,(e)]	726,003	716,829
2026-HE1, 4.98% (WAC) due 01/25/56[◊,(e)]	451,498	445,054
2025-HE1, 5.83% (WAC) due 01/25/55[◊,(e)]	352,704	355,543
Legacy Mortgage Asset Trust		
2021-GS4, 5.65% due 11/25/60[(e)]	1,862,961	1,864,584
2021-GS3, 5.75% due 07/25/61[(e)]	1,794,468	1,796,678
2021-GS2, 5.75% due 04/25/61[(e)]	816,417	816,983
2021-GS5, 6.25% due 07/25/67[(e)]	616,410	617,015

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 26.7% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 17.0% (continued)		
GCAT Trust		
2025-NQM4, 5.53% due 06/25/70(e),(h)	$1,724,027	$ 1,722,583
2025-NQM3, 5.55% due 05/25/70(e),(h)	1,070,877	1,070,461
2025-INV3, 6.00% (WAC) due 08/25/55◊,(e)	905,277	907,962
2025-NQM2, 5.60% due 04/25/70(e),(h)	850,281	851,139
2026-NQM3, 5.61% due 04/25/71(e),(h)	447,199	445,640
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65(e)	4,851,940	4,855,903
BRAVO Residential Funding Trust		
2024-NQM1, 5.94% due 12/01/63(e),(h)	1,402,069	1,403,496
2025-NQM7, 5.46% (WAC) due 07/25/65◊,(e)	1,018,936	1,019,560
2025-CES1, 5.70% due 02/25/55(e),(h)	771,149	773,087
2025-CES2, 4.96% due 07/26/55(e),(h)	407,216	404,092
2024-NQM5, 6.16% due 06/25/64(e),(h)	396,310	397,158
2025-NQM8, 5.08% due 06/25/65(e),(h)	399,378	396,381
2025-NQM1, 5.81% due 12/25/64(e),(h)	343,004	343,308
Towd Point Mortgage Trust		
2025-1, 4.80% (WAC) due 06/25/65◊,(e)	2,184,538	2,198,834
2025-FIX1, 4.97% due 09/25/65(e),(h)	1,175,701	1,165,654
2025-CES4, 5.09% due 10/25/65(e),(h)	634,514	628,796
2026-CES1, 4.96% due 01/25/66(e),(h)	232,882	230,904
2017-6, 2.75% (WAC) due 10/25/57◊,(e)	85,148	84,271
2018-2, 3.25% (WAC) due 03/25/58◊,(e)	65,952	65,518
Sequoia Mortgage Trust		
2025-5, 5.50% (WAC) due 06/25/55◊,(e)	3,123,979	3,116,207
2025-1, 6.00% (WAC) due 01/25/55◊,(e)	958,595	960,431
2025-6, 5.50% (WAC) due 07/25/55◊,(e)	219,504	219,163
RCKT Mortgage Trust		
2025-CES6, 5.47% due 06/25/55(e),(h)	1,016,812	1,017,548
2026-CES4, 5.23% due 04/25/56(e),(h)	880,655	877,110
2025-CES8, 5.15% (WAC) due 08/25/55◊,(e)	764,033	760,823
2025-CES7, 5.48% due 07/25/55(e),(h)	709,689	709,082
2025-CES5, 5.69% due 05/25/55(e),(h)	511,604	513,527

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 26.7% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 17.0% (continued)		
2025-CES7, 5.38% due 07/25/55(e),(h)	$354,845	$ 354,883
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56◊,(e)	2,093,314	2,106,139
2026-CNF3, 5.50% (WAC) due 04/25/57◊,(e)	1,413,326	1,413,549
2025-INV7, 6.00% (WAC) due 06/25/56◊,(e)	379,311	380,360
HOMES Trust		
2025-AFC3, 4.93% (WAC) due 08/25/60◊,(e)	1,321,863	1,308,909
2025-AFC2, 5.47% due 06/25/60(e),(h)	1,145,361	1,144,895
2024-AFC2, 5.58% (WAC) due 10/25/59◊,(e)	668,365	669,061
2025-NQM4, 5.22% (WAC) due 08/25/70◊,(e)	610,978	608,179
GS Mortgage-Backed Securities Trust		
2026-NQM4, 5.46% (WAC) due 06/25/66◊,(e)	1,550,512	1,544,301
2025-HE1, 5.18% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 10/25/55◊,(e)	1,293,058	1,297,965
2025-NQM3, 5.14% due 11/25/65(e),(h)	588,918	586,140
2020-NQM1, 1.38% (WAC) due 09/27/60◊,(e)	145,594	141,309
Cross Mortgage Trust		
2025-H1, 5.74% (WAC) due 02/25/70◊,(e)	1,381,613	1,385,782
2025-H6, 5.18% (WAC) due 07/25/70◊,(e)	973,093	968,181
2026-NQM3, 5.13% (WAC) due 03/25/71◊,(e)	954,900	948,023
NYMT Loan Trust		
2025-INV2, 5.00% (WAC) due 10/25/60◊,(e)	2,423,577	2,403,968
2025-CP1, 3.75% (WAC) due 11/25/69◊,(e)	830,663	797,939
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67◊,(e)	3,218,335	3,028,786
JP Morgan Mortgage Trust		
2026-VIS1, 4.79% (WAC) due 06/25/66◊,(e)	2,441,046	2,405,804
2025-1, 6.00% (WAC) due 06/25/55◊,(e)	578,107	579,450
LHOME Mortgage Trust		
2024-RTL5, 5.32% due 09/25/39(e),(h)	1,950,000	1,951,888
2025-RTL3, 5.24% due 08/25/40(e),(h)	750,000	749,323
CSMC Trust		
2021-NQM8, 2.41% (WAC) due 10/25/66◊,(e)	1,160,705	1,019,455
2021-RPL4, 4.15% (WAC) due 12/27/60◊,(e)	935,369	932,312

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 26.7% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 17.0% (continued)		
2020-NQM1, 2.21% due 05/25/65[(e),(g)]	$397,859	$ 379,501
New Residential Mortgage Loan Trust		
2025-NQM3, 5.53% (WAC) due 05/25/65[◊,(e)]	933,249	934,168
2020-1A, 3.50% (WAC) due 10/25/59[◊,(e)]	698,619	649,386
2018-2A, 3.50% (WAC) due 02/25/58[◊,(e)]	373,585	353,863
Provident Funding Mortgage Trust		
2025-4, 5.50% (WAC) due 09/25/55[◊,(e)]	1,000,528	999,298
2026-1, 5.00% (WAC) due 01/25/56[◊,(e)]	532,566	526,076
2025-1, 5.50% (WAC) due 02/25/55[◊,(e)]	391,348	390,815
Saluda Grade Alternative Mortgage Trust		
2025-LOC4, 5.38% (30 Day Average SOFR + 1.75%) due 06/25/55[◊,(e)]	1,026,446	1,032,497
2025-RRTL1, 5.32% due 10/25/40[(e),(h)]	800,000	792,991
NLT Trust		
2025-NQM1, 7.46% (WAC) due 10/25/70[◊,(e)]	1,710,240	1,775,942
Vista Point Securitization Trust		
2026-CES2, 5.42% due 05/25/56[(e),(h)]	1,420,653	1,420,658
2025-CES1, 5.81% due 04/25/55[(e),(h)]	241,179	241,718
Angel Oak Mortgage Trust		
2022-1, 3.29% (WAC) due 12/25/66[◊,(e)]	1,069,759	959,254
2023-1, 4.75% due 09/26/67[(e),(h)]	640,981	637,613
EFMT		
2025-CES4, 5.43% due 06/25/60[(e),(h)]	1,272,987	1,272,545
CIM Trust		
2026-R1, 4.75% due 12/25/65[(e),(h)]	1,241,732	1,218,581
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56[◊,(e)]	1,161,952	1,159,012
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[◊]	916,111	898,007
Figre		
2026-FL2, 5.52% (WAC) due 06/25/56[◊,(e)]	850,000	849,215
Barclays Mortgage Loan Trust		
2026-CES1, 4.85% due 01/25/56[(e),(h)]	805,344	794,670
Aspire Mortgage Trust		
2026-3, 5.46% due 05/25/66[(e)]	$600,000	$ 600,516
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40[(e),(h)]	600,000	596,989
COLT Mortgage Loan Trust		
2025-3, 5.35% due 03/25/70[(e),(h)]	529,139	528,245
Soundview Home Loan Trust		
2006-OPT5, 4.04% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36[◊]	454,207	445,844
Deephaven Residential Mortgage Trust		
2026-CES1, 5.31% due 03/25/61[(e),(h)]	433,388	432,010
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62[◊,(e)]	353,277	323,387
Ellington Financial Mortgage Trust		
2020-2, 1.49% (WAC) due 10/25/65[◊,(e),(g)]	155,239	147,055
2020-2, 1.64% (WAC) due 10/25/65[◊,(e),(g)]	89,424	84,802
Mill City Securities Ltd.		
2024-RS2, 3.00% due 08/01/69[(e),(h)]	79,916	76,274
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50[◊,(e),(g)]	28,178	26,977
Total Residential Mortgage-Backed Securities		110,936,453
GOVERNMENT AGENCY - 7.7%		
Freddie Mac		
5.00% due 12/25/51	10,829,754	10,745,709
5.00% due 07/25/55	3,952,905	3,969,003
5.50% due 12/25/51	2,458,305	2,459,659
5.00% due 11/25/51	2,096,090	2,085,594
5.00% due 04/25/53	1,836,420	1,819,565
5.00% due 10/25/51	1,817,043	1,811,016
5.50% due 04/25/51	1,362,679	1,383,675
5.50% due 07/25/53	1,294,328	1,297,741
5.00% due 03/25/52	1,206,570	1,196,280
5.25% due 04/25/53	918,618	919,122
5.00% due 02/25/52	741,015	736,769
Fannie Mae		
5.00% due 01/25/53	2,616,311	2,599,524
5.00% due 09/25/55	2,478,631	2,458,542
5.00% due 10/25/51	2,248,869	2,244,583
5.00% due 02/25/54	2,143,752	2,119,877
5.00% due 06/25/53	2,069,233	2,055,364
5.50% due 11/25/51	1,922,678	1,936,990
5.00% due 11/25/53	1,715,626	1,707,882
5.50% due 12/25/50	1,092,244	1,100,079
5.00% due 05/25/52	874,442	867,767
Ginnie Mae		
4.50% due 02/20/56	2,786,291	2,694,791

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 26.7% (continued)		
GOVERNMENT AGENCY - 7.7% (continued)		
5.25% due 03/20/52	$1,568,418	$ 1,573,265
5.00% due 01/20/55	909,370	896,331
Total Government Agency		50,679,128
COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.0%		
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◊,(e)	2,700,000	2,354,020
BX Trust 2025-VOLT, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44◊,(e)	1,950,000	1,951,828
WMRK Commercial Mortgage Trust 2022-WMRK, 7.06% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27◊,(e)	1,836,963	1,838,111
MILE Trust 2025-STNE, 5.13% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/15/42◊,(e)	1,350,000	1,357,457
BXHPP Trust 2021-FILM, 4.84% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36◊,(e)	1,500,000	1,301,235
MHP 2022-MHIL, 4.89% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/39◊,(e)	1,200,000	1,199,625
VDCM Commercial Mortgage Trust 2025-AZ, 5.23% (WAC) due 07/13/44◊,(e)	700,000	693,057
Citigroup Commercial Mortgage Trust 2019-GC41, 1.13% (WAC) due 08/10/56◊,(i)	22,382,656	561,704
Benchmark Mortgage Trust 2019-B14, 0.88% (WAC) due 12/15/62◊,(i)	29,704,661	509,753
RWC Commercial Mortgage Trust 2025-1, 5.01% due 06/27/40(e)	477,486	471,728
Morgan Stanley Capital I Trust 2018-H3, 0.94% (WAC) due 07/15/51◊,(i)	28,039,278	355,530
Life Mortgage Trust 2021-BMR, 4.84% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 03/15/38◊,(e)	261,660	259,388

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 26.7% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.0% (continued)		
JPMDB Commercial Mortgage Securities Trust 2018-C8, 0.74% (WAC) due 06/15/51◊,(i)	$19,398,874	$ 166,293
Total Commercial Mortgage-Backed Securities		13,019,729
Total Collateralized Mortgage Obligations (Cost $177,726,214)		174,635,310
CORPORATE BONDS - 17.1%		
FINANCIAL - 9.6%		
Barclays plc		
4.22% due 05/24/30(j)	2,450,000	2,408,471
4.48% due 11/11/29(j)	1,350,000	1,340,593
4.94% due 09/10/30(j)	850,000	851,481
Brighthouse Financial Global Funding		
5.55% due 04/09/27(e)	3,900,000	3,923,620
AEGON Funding Co. LLC		
5.50% due 04/16/27(e)	3,750,000	3,773,994
BNP Paribas S.A.		
4.89% due 06/30/30(e),(j)	3,200,000	3,199,558
Macquarie Group Ltd.		
3.76% due 11/28/28(e),(j)	2,753,000	2,716,662
Enstar Group Ltd.		
4.95% due 06/01/29	2,700,000	2,689,905
Jackson National Life Global Funding		
4.80% due 04/09/29(e)	1,400,000	1,391,823
4.70% due 06/05/28(e)	1,300,000	1,295,586
Societe Generale S.A.		
5.52% due 01/19/28(e),(j)	1,300,000	1,306,329
5.05% (SOFR + 1.42%) due 05/22/29◊,(e)	1,200,000	1,211,669
Lloyds Banking Group plc		
5.09% due 11/26/28(j)	2,300,000	2,315,781
American National Group, Inc.		
5.00% due 06/15/27	2,150,000	2,153,555
CNO Global Funding		
5.88% due 06/04/27(e)	1,660,000	1,678,630
4.88% due 12/10/27(e)	450,000	450,149
HSBC Holdings plc		
5.13% due 11/19/28(j)	2,100,000	2,113,894
F&G Global Funding		
5.88% due 01/16/30(e)	2,000,000	2,021,301
Nationwide Building Society		
4.65% due 07/14/29(e),(j)	2,000,000	1,999,227
BPCE S.A.		
5.72% due 01/18/30(e),(j)	1,800,000	1,835,886
Fortitude Global Funding		
4.63% due 10/06/28(e)	1,750,000	1,731,067
Starwood Property Trust, Inc.		
5.25% due 10/15/28(e)	1,000,000	995,439
5.88% due 08/15/29(e)	500,000	501,495

	FACE AMOUNT	VALUE
CORPORATE BONDS - 17.1% (continued)		
FINANCIAL - 9.6% (continued)		
Lincoln Financial Global Funding		
4.63% due 05/28/28[e]	$900,000	$ 899,381
4.20% due 01/12/29[e]	450,000	443,722
Athene Global Funding		
5.03% due 07/17/30[e]	1,350,000	1,337,830
Brookfield Asset Management Ltd.		
4.65% due 11/15/30	1,350,000	1,332,354
Gabx Leasing LLC		
4.63% due 04/15/31[e]	1,350,000	1,331,152
Protective Life Corp.		
4.70% due 01/15/31[e]	1,350,000	1,330,792
Blue Owl Capital GP Stakes IV B		
4.88% due 10/30/28[g]	1,350,000	1,315,509
Santander UK Group Holdings plc		
4.86% due 09/11/30[j]	1,300,000	1,298,977
VICI Properties, LP / VICI Note Co., Inc.		
4.63% due 12/01/29[e]	1,300,000	1,275,993
LPL Holdings, Inc.		
5.70% due 05/20/27	1,200,000	1,209,130
OneMain Finance Corp.		
3.50% due 01/15/27	1,150,000	1,140,131
Standard Chartered plc		
5.55% due 01/21/29[e],[j]	1,000,000	1,011,867
Citigroup, Inc.		
4.81% (SOFR + 1.17%) due 09/11/31◊	1,000,000	1,008,468
United Wholesale Mortgage LLC		
5.75% due 06/15/27[e]	1,000,000	990,271
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28[e]	700,000	675,897
NatWest Group plc		
4.73% (SOFR + 1.10%) due 05/23/29◊	650,000	654,063
CrossCountry Intermediate HoldCo LLC		
6.50% due 10/01/30[e]	500,000	492,816
UWM Holdings LLC		
6.25% due 03/15/31[e]	500,000	445,612
Encore Capital Group, Inc.		
6.63% due 04/15/31[e]	250,000	252,875
Total Financial		62,352,955
CONSUMER, NON-CYCLICAL - 2.0%		
Mobility Global, Inc.		
5.05% due 06/15/29[e]	3,025,000	3,030,203
HCA, Inc.		
5.00% due 03/01/28	2,250,000	2,262,493
Element Fleet Management Corp.		
4.80% due 05/29/29[e]	1,600,000	1,596,058

	FACE AMOUNT	VALUE
CORPORATE BONDS - 17.1% (continued)		
CONSUMER, NON-CYCLICAL - 2.0% (continued)		
Global Payments, Inc.		
4.55% due 03/15/28	$1,500,000	$ 1,493,204
Williams Scotsman, Inc.		
4.63% due 08/15/28[e]	1,400,000	1,387,436
Avantor Funding, Inc.		
4.63% due 07/15/28[e]	1,400,000	1,385,304
Medline Borrower, LP		
3.88% due 04/01/29[e]	840,000	815,757
U.S. Foods, Inc.		
7.25% due 01/15/32[e]	550,000	570,744
Icon Investments Six DAC		
5.85% due 05/08/29	200,000	204,360
Total Consumer, Non-cyclical		12,745,559
TECHNOLOGY - 1.6%		
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	4,300,000	4,265,218
Microchip Technology, Inc.		
4.90% due 03/15/28	2,200,000	2,210,977
SS&C Technologies, Inc.		
5.50% due 09/30/27[e]	1,550,000	1,549,750
Salesforce, Inc.		
4.65% due 03/15/29	1,400,000	1,399,275
Oracle Corp.		
4.45% due 09/26/30	1,400,000	1,351,512
Total Technology		10,776,732
CONSUMER, CYCLICAL - 1.1%		
LG Energy Solution Ltd.		
5.25% due 04/02/28[e]	1,000,000	1,005,809
5.38% due 07/02/29	450,000	454,710
5.00% due 04/02/29[e]	300,000	300,341
Polaris, Inc.		
6.95% due 03/15/29	1,300,000	1,363,266
Carnival Corp.		
5.13% due 05/01/29[e]	1,300,000	1,297,989
Newell Brands, Inc.		
8.50% due 06/01/28[e]	950,000	992,530
1011778 BC ULC / New Red Finance, Inc.		
3.88% due 01/15/28[e]	700,000	686,843
VOC Escrow Ltd.		
5.00% due 02/15/28[e]	650,000	649,195
Lithia Motors, Inc.		
5.50% due 10/01/30[e]	300,000	296,297
Total Consumer, Cyclical		7,046,980
INDUSTRIAL - 0.9%		
EMRLD Borrower, LP / Emerald Co.-Issuer, Inc.		
6.63% due 12/15/30[e]	1,400,000	1,431,268
TD SYNNEX Corp.		
4.30% due 01/17/29	1,400,000	1,382,522
GXO Logistics, Inc.		
6.25% due 05/06/29	1,300,000	1,343,916

	FACE AMOUNT	VALUE
CORPORATE BONDS - 17.1% (continued)		
INDUSTRIAL - 0.9% (continued)		
Berry Global, Inc. 1.65% due 01/15/27	$1,100,000	$ 1,083,471
Jabil, Inc. 4.25% due 05/15/27	600,000	599,368
TransDigm, Inc. 6.88% due 12/15/30[e]	22,000	22,609
Total Industrial		5,863,154
ENERGY - 0.8%		
Targa Resources Corp. 4.35% due 01/15/29	1,350,000	1,339,750
Cheniere Energy Partners, LP 4.50% due 10/01/29	1,300,000	1,291,341
DT Midstream, Inc. 4.13% due 06/15/29[e]	1,300,000	1,274,024
CVR Energy, Inc. 5.75% due 02/15/28[e]	640,000	638,541
Sunoco, LP 4.50% due 10/01/29[e]	370,000	359,339
Buckeye Partners, LP 3.95% due 12/01/26	80,000	79,495
Total Energy		4,982,490
UTILITIES - 0.5%		
NextEra Energy Capital Holdings, Inc. 4.69% due 09/01/27	1,800,000	1,804,119
NRG Energy, Inc. 4.45% due 06/15/29[e]	1,300,000	1,280,464
Pinnacle West Capital Corp. 4.90% due 05/15/28	450,000	451,588
Total Utilities		3,536,171
COMMUNICATIONS - 0.5%		
Space Exploration Technologies Corp. 5.35% due 07/15/31[e]	1,520,000	1,516,040
NTT Finance Corp. 4.62% due 07/16/28[e]	1,350,000	1,346,753
Match Group Holdings II LLC 4.13% due 08/01/30[e]	632,000	594,811
Total Communications		3,457,604
BASIC MATERIALS - 0.1%		
Compass Minerals International, Inc. 8.00% due 07/01/30[e]	550,000	580,030
Total Corporate Bonds (Cost $111,779,038)		111,341,675
REPURCHASE AGREEMENTS[k] - 12.3%		
Bank of America Securities, Inc. issued 06/30/26 at 3.63% due 07/01/26	26,556,935	26,556,935
J.P. Morgan Securities LLC issued 06/30/26 at 3.64% due 07/01/26	22,130,779	22,130,779

	FACE AMOUNT	VALUE
REPURCHASE AGREEMENTS[k] - 12.3% (continued)		
BNP Paribas issued 06/30/26 at 3.62% due 07/01/26	$19,917,701	$ 19,917,701
Bank of Montreal issued 06/30/26 at 3.61% due 07/01/26	11,508,005	11,508,005
Total Repurchase Agreements (Cost $80,113,420)		80,113,420
SENIOR FLOATING RATE INTERESTS - 1.2%		
FINANCIAL - 0.3%		
Jane Street Group LLC 5.67% (3 Month Term SOFR + 2.00%) due 12/15/31◊	1,129,346	1,118,143
Outfront Media Capital LLC 5.40% (1 Month Term SOFR + 1.75%) due 09/24/32◊	400,000	399,300
CPI Holdco B LLC 5.64% (1 Month Term SOFR + 2.00%) due 05/17/31◊	148,864	148,197
Total Financial		1,665,640
CONSUMER, CYCLICAL - 0.2%		
Bombardier Produits Récréatifs, Inc. 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/13/29◊	843,625	842,689
Peer Holding III BV 5.98% (3 Month Term SOFR + 2.25%) due 10/14/32◊	598,500	598,374
Total Consumer, Cyclical		1,441,063
CONSUMER, NON-CYCLICAL - 0.2%		
Option Care Health, Inc. 5.39% (1 Month Term SOFR + 1.75%) due 09/16/32◊	694,750	695,097
Corpay Technologies Operating Co. LLC 5.39% (1 Month Term SOFR + 1.75%) due 11/05/32◊	696,503	694,386
Total Consumer, Non-cyclical		1,389,483
ENERGY - 0.2%		
Colossus Acquireco LLC 5.37% (3 Month Term SOFR + 1.75%) due 07/30/32◊	648,371	643,781
Buckeye Partners, LP 5.39% (1 Month Term SOFR + 1.75%) due 11/22/32◊	495,418	496,706
Whitewater Whistler Holdings LLC 5.50% (3 Month Term SOFR + 1.75%) due 02/15/30◊	121,887	121,865
Total Energy		1,262,352
BASIC MATERIALS - 0.1%		
Novelis Holdings, Inc. 5.48% (3 Month Term SOFR + 1.75%) due 03/11/32◊	643,484	641,714

	FACE AMOUNT	VALUE
SENIOR FLOATING RATE INTERESTS - 1.2% (continued)		
COMMUNICATIONS - 0.1%		
Discovery Global Holdings, Inc. 6.14% (1 Month Term SOFR + 2.50%) due 06/20/33◊	$637,500	$ 637,443
INDUSTRIAL - 0.1%		
TransDigm, Inc. 5.89% (1 Month Term SOFR + 2.25%) due 03/22/30◊	347,375	347,396
UTILITIES - 0.0%		
Meade Pipeline Co. LLC 5.68% (3 Month Term SOFR + 2.00%) due 09/22/32◊	250,000	249,875
Total Senior Floating Rate Interests (Cost $7,646,470)		7,634,966
U.S. TREASURY BILLS - 0.4%		
U.S. Treasury Bills		
3.62% due 07/07/26[l]	1,750,000	1,748,952
3.63% due 07/23/26[l]	925,000	922,966
Total U.S. Treasury Bills (Cost $2,671,918)		2,671,918
FOREIGN GOVERNMENT DEBT - 0.1%		
Eagle Funding Luxco SARL 5.50% due 08/17/30[e]	700,000	702,835
Total Foreign Government Debt (Cost $698,512)		702,835

	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%	2,182,000	2,637
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	1,213,000	1,466
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	1,213,000	1,103
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	1,212,000	1,102
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	1,952,000	949
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	728,000	866

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[m] - 0.0% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	727,000	$ 865
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	1,458,000	680
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	953,000	463
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	1,459,000	460
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	727,000	339
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	726,000	229
Total OTC Interest Rate Swaptions Purchased (Cost $68,504)		11,159
Total Investments - 101.2% (Cost $659,763,336)		$ 660,791,649

	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%	727,000	(2,846)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	726,000	(2,854)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	727,000	(3,758)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	728,000	(3,764)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	953,000	(3,778)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	1,458,000	(5,708)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[m] - (0.0)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	1,459,000	$ (5,736)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	1,213,000	(6,305)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	1,952,000	(7,643)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	2,182,000	(11,341)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	2,425,000	$ (12,605)
Total Interest Rate Swaptions		(66,338)
Total OTC Interest Rate Swaptions Written (Premium received $64,980)		(66,338)
Other Assets & Liabilities, net - (1.2)%		(7,979,448)
Total Net Assets - 100.0%		$ 652,745,863

◊ 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) All or a portion of this security is pledged as equity index swap collateral at June 30, 2026.

(c) Affiliated issuer.

(d) Rate indicated is the 7-day yield as of June 30, 2026.

(e) 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 $361,527,535 (cost $365,794,735), or 55.4% of total net assets.

(f) Security is unsettled at period end and may not have a stated effective rate.

(g) Value determined based on Level 3 inputs .

(h) 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.

(i) Security is an interest-only strip.

(j) Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

(k) Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

(l) Rate indicated is the effective yield at the time of purchase.

(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
SARL — Société à Responsabilité Limitée
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[a]
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.26%	Annually	09/08/28	$ 20,000,000	$ 380,344	$ (7,223)	$ 387,567
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.33%	Annually	10/20/32	9,000,000	327,407	—	327,407
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.33%	Annually	09/23/27	20,000,000	232,301	340	231,961
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.58%	Annually	07/22/30	12,500,000	200,195	340	199,855
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.29%	Annually	09/09/30	5,000,000	138,573	(2,389)	140,962
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.88%	Annually	07/22/35	5,000,000	45,427	332	45,095
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.83%	Annually	11/27/31	8,200,000	28,811	305	28,506
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.85%	Annually	11/27/39	1,000,000	27,509	292	27,217
Bank of America Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.87%	Annually	11/27/29	9,000,000	11,168	281	10,887
								$ 1,391,735	$ (7,722)	$ 1,399,457

Total Return Swap Agreements

Counterparty	Reference Obligation	Type[b]	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Equity Index Swap Agreements Sold Short								
Goldman Sachs International	iShares Core S&P 500 ETF	Receive	3.63% (Federal Funds Rate +0.00%)	At Maturity	09/22/26	38,000	$ 28,457,820	$ (19,258)
Bank of America, N.A.	SPDR S&P 500 ETF Trust	Receive	4.19% (Federal Funds Rate +0.56%)	At Maturity	02/26/27	40,000	29,870,800	(1,809,169)
							$ 58,328,620	$ (1,828,427)

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%	$ 2,182,000	$ 2,637
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	1,213,000	1,466
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	1,213,000	1,103
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	1,212,000	1,102
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	1,952,000	949
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	728,000	866
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	727,000	865
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	1,458,000	680
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	953,000	463
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	1,459,000	460
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	727,000	339
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	726,000	229
								$ 11,159

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%	$ 727,000	$ (2,846)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	726,000	(2,854)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	727,000	(3,758)

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
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	$ 728,000	$ (3,764)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/28/26	3.95%	953,000	(3,778)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	1,458,000	(5,708)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	1,459,000	(5,736)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	1,213,000	(6,305)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	1,952,000	(7,643)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	2,182,000	(11,341)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	2,425,000	(12,605)
								$ (66,338)

(a) Includes cumulative appreciation (depreciation).

(b) Total Return Swap - Type "Receive" indicates that the Fund receives the indicated financing rate. For such swaps, the Fund receives payments for any negative net return on the underlying reference obligation. The Fund makes payments for any positive net return on the underlying reference obligation. Type "Pay" indicates that the Fund pays the indicated financing rate. For such swaps, the Fund receives payments for any positive net return on the underlying reference obligation. The Fund makes payments for any negative net return on the underlying reference obligation.

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