ACTIVE INVESTMENT SERIES (GAINS) – CORE PLUS FUND

	SHARES		VALUE
PREFERRED STOCKS - 2.8%			
FINANCIAL - 2.4%			
Wells Fargo & Co.			
6.13%	1,250,000	$	1,264,798
Charles Schwab Corp.			
6.10%	1,250,000		1,250,275
Citigroup, Inc.			
6.63%	530,000		539,962
6.88%	400,000		409,647
6.25%	4,400		110,704
6.75%	100,000		101,396
Corebridge Financial, Inc.			
6.88%	700,000		728,413
State Street Corp.			
6.45%	50,000		50,971
American National Group, Inc.			
7.38%	1,000		23,470
Total Financial			4,479,636
ENERGY - 0.2%			
Venture Global LNG, Inc.			
9.00%[a]	440,000		429,579
GOVERNMENT - 0.2%			
CoBank ACB			
6.75%	400,000		402,854
UTILITIES - 0.0%			
NextEra Energy Capital Holdings, Inc.			
6.50% due 06/01/85	225		5,474
Total Preferred Stocks (Cost $5,240,309)			5,317,543
MONEY MARKET FUNDS[b] - 0.6%			
BNY Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.53%[c]	1,042,759		1,042,759
BNY Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.52%[c]	21,318		21,318
Total Money Market Funds (Cost $1,064,077)			1,064,077

	FACE AMOUNT~		VALUE
ASSET-BACKED SECURITIES - 49.1%			
COLLATERALIZED LOAN OBLIGATIONS - 26.7%			
Ares Direct Lending CLO 7 LLC			
2025-3A A2, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/20/38[◊,(a)]	1,400,000		1,399,816
2025-3A B, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/38[◊,(a)]	1,400,000		1,397,069

	FACE AMOUNT~		VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)			
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)			
Madison Park Funding LXIX Ltd.			
2024-69A BR, 5.19% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 07/25/37[◊,(a)]	2,500,000	$	2,497,501
KKR CLO 16 Ltd.			
16 A2R3, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 10/20/34[◊,(a)]	2,250,000		2,252,250
Hlend CLO LLC			
2026-5A B, 5.36% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/15/39[◊,(a)]	950,000		947,690
2026-5A A1, 5.06% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/15/39[◊,(a)]	350,000		348,724
2025-3A A, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,(a)]	300,000		299,798
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,(a)]	300,000		299,386
2025-3A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37[◊,(a)]	250,000		248,438
Madison Park Funding XLVIII Ltd.			
2021-48A BR, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/19/39[◊,(a)]	1,500,000		1,498,359
2021-48A CR, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/19/39[◊,(a)]	500,000		500,327
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[◊,(a)]	1,500,000		1,498,502
2020-49A A2R2, 5.36% (3 Month Term SOFR + 1.68%, Rate Floor: 1.68%) due 07/20/38[◊,(a)]	500,000		499,975
JCP Direct Lending CLO LLC			
2023-1A AJR, 5.46% (3 Month Term SOFR + 1.78%, Rate Floor: 1.78%) due 07/20/37[◊,(a)]	1,000,000		1,000,171
2023-1A BR, 5.63% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/20/37[◊,(a)]	1,000,000		998,203

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)		
BSPDF Issuer LLC		
2026-FL3 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 09/18/43◊,(a)	950,000	$ 949,994
2026-FL4 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/18/43◊,(a)	400,000	399,998
2026-FL4 C, 5.69% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/18/43◊,(a)	250,000	249,999
Neuberger Berman CLO 32R Ltd.		
2019-32RA B, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39◊,(a)	1,500,000	1,505,721
Cerberus Loan Funding XLIV LLC		
2023-5AR A1R due 01/15/36(a),(d)	1,500,000	1,500,000
STWD LLC		
2025-FL4 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 11/19/42◊,(a)	1,400,000	1,400,598
A10 Issuer LLC		
2025-FL6 A, 5.09% (1 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 05/15/42◊,(a)	700,000	700,523
2025-FL6 AS, 5.51% (1 Month Term SOFR + 1.89%, Rate Floor: 1.89%) due 05/15/42◊,(a)	700,000	699,640
Owl Rock CLO IX LLC		
2022-9A AR, 5.21% (3 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 11/22/37◊,(a)	1,100,000	1,099,759
2022-9A BR, 5.49% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/22/37◊,(a)	250,000	250,026
Golub Capital Partners CLO 46M Ltd.		
2019-46AR CR2 due 04/20/37(a),(d)	1,300,000	1,300,000
Owl Rock CLO X LLC		
2023-10A AR, 5.07% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 04/20/37◊,(a)	1,300,000	1,299,119
INCREF LLC		
2026-FL3 AS, 5.30% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/19/44◊,(a)	1,250,000	1,249,448

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)		
BCRED CLO LLC		
2026-1A B, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/24/39◊,(a)	650,000	$ 648,399
2025-1A B, 5.38% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37◊,(a)	500,000	498,869
GS REFT Issuer Ltd.		
2026-FL1 C, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 10/19/43◊,(a)	1,050,000	1,050,854
Golub Capital Partners CLO 54M, LP		
2021-54A A2R, 5.36% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/05/37◊,(a)	500,000	499,998
2021-54A A1R, 5.13% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37◊,(a)	500,000	499,811
Owl Rock CLO XI LLC		
2023-11A AR, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/20/39◊,(a)	650,000	649,645
2023-11A BR, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/39◊,(a)	300,000	299,504
Owl Rock CLO XXIV LLC		
2026-24A B, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/22/38◊,(a)	950,000	947,693
Golub Capital Partners CLO 69M		
2023-69A CR, 5.70% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/09/38◊,(a)	450,000	449,663
2023-69A BR, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38◊,(a)	450,000	448,895
TRTX Issuer Ltd.		
2025-FL7 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 06/18/43◊,(a)	700,000	700,556
2025-FL6 A, 5.17% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42◊,(a)	100,000	100,231
PFP Ltd.		
2025-12 AS, 5.38% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42◊,(a)	400,000	400,797

ACTIVE INVESTMENT SERIES (GAINS) – CORE PLUS FUND

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)		
2026-14 B, 5.45% (1 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 12/18/43[◊,(a)]	250,000	$ 249,778
2026-14 C, 5.60% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 12/18/43[◊,(a)]	150,000	149,867
LRECS LLC		
2025-CRE1 AS, 5.39% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/19/43[◊,(a)]	750,000	749,511
Cerberus Loan Funding 53 LLC		
2025-4A C, 5.67% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/15/38[◊,(a)]	750,000	749,380
BDS LLC		
2025-FL15 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 03/19/43[◊,(a)]	300,000	298,100
2025-FL14 AS, 5.21% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/17/42[◊,(a)]	200,000	199,943
2025-FL16 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 06/19/43[◊,(a)]	150,000	148,646
2024-FL13 AS, 5.63% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39[◊,(a)]	100,000	100,159
FS Rialto Issuer LLC		
2025-FL10 A, 5.02% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 08/19/42[◊,(a)]	300,000	299,637
2025-FL10 B, 5.49% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42[◊,(a)]	250,000	249,809
2024-FL9 B, 5.93% (1 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/19/39[◊,(a)]	100,000	99,580
Cerberus Loan Funding XL LLC		
2023-1A AR, 5.25% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 03/22/35[◊,(a)]	300,000	300,459
2023-1A CR, 6.30% (3 Month Term SOFR + 2.65%, Rate Floor: 2.65%) due 03/22/35[◊,(a)]	300,000	300,248
BXMT Ltd.		
2026-FL6 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/43[◊,(a)]	550,000	549,759
ASSET-BACKED SECURITIES - 49.1% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)		
Ares Direct Lending CLO 6 LLC		
2025-2A B, 5.48% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/16/37[◊,(a)]	350,000	$ 349,240
2025-2A A1, 5.13% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 10/16/37[◊,(a)]	200,000	199,805
CIFC Funding Ltd.		
2015-4A BR3, 5.23% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/17/39[◊,(a)]	500,000	499,618
AGL CLO 39 Ltd.		
2025-39A B, 5.18% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38[◊,(a)]	500,000	498,786
ACREC LLC		
2026-FL5 B, 5.35% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/18/43[◊,(a)]	450,000	450,000
VMC Finance LLC		
2026-FL6 B, 5.79% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 11/19/43[◊,(a)]	400,000	399,998
D2 Multifamily Credit Issuer Ltd.		
2026-FL1 C, 5.84% (1 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 11/19/43[◊,(a)]	300,000	299,872
2026-FL1 B, 5.54% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 11/19/43[◊,(a)]	100,000	100,000
LoanCore Issuer LLC		
2025-CRE9 AS, 5.34% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/18/42[◊,(a)]	200,000	200,305
2025-CRE9 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/18/42[◊,(a)]	100,000	99,845
2025-CRE8 B, 5.48% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42[◊,(a)]	100,000	99,711
Brsp Ltd.		
2026-FL3 B, 5.59% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/43[◊,(a)]	350,000	350,293
Acrec LLC		
2026-FL5 C, 5.55% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/18/43[◊,(a)]	200,000	200,000

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)		
2025-FL3 B, 5.58% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42[◊,(a)]	150,000	$ 149,856
Eldridge CLO Ltd.		
2025-2A C, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/39[◊,(a)]	300,000	300,804
BSPRT Issuer LLC		
2025-FL12 AS, 5.28% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 01/17/43[◊,(a)]	100,000	100,113
2024-FL11 B, 5.92% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39[◊,(a)]	100,000	100,103
2025-FL12 B, 5.58% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/17/43[◊,(a)]	100,000	100,076
Owl Rock CLO XXII LLC		
2025-22A A, 5.15% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37[◊,(a)]	300,000	299,851
AREIT Ltd.		
2025-CRE10 A, 5.02% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29[◊,(a)]	150,000	149,990
2025-CRE11 B, 5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/25/43[◊,(a)]	150,000	149,410
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[◊,(a)]	300,000	299,312
Sound Point CLO Ltd.		
2025-1RA C, 5.74% (3 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 02/20/38[◊,(a)]	250,000	250,943
Palmer Square CLO Ltd.		
2024-3A B, 5.28% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 07/20/37[◊,(a)]	250,000	250,821
Neuberger Berman Loan Advisers CLO 58 Ltd.		
2024-58A B, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/18/38[◊,(a)]	250,000	250,647

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)		
Greystone CRE Notes LLC		
2025-FL4 AS, 5.76% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 01/15/43[◊,(a)]	250,000	$ 250,483
Wellfleet CLO Ltd.		
2022-2A BR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/18/37[◊,(a)]	250,000	250,390
Fortress Credit Opportunities XXV CLO LLC		
2024-25A A1T, 5.26% (3 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 01/15/37[◊,(a)]	250,000	250,281
Fortress Credit BSL XVI Ltd.		
2022-3A BR, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/35[◊,(a)]	250,000	250,087
Owl Rock CLO VII LLC		
2022-7A AR, 5.08% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,(a)]	250,000	249,837
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38[◊,(a)]	250,000	249,750
HPS Private Credit CLO LLC		
2025-3A B, 5.73% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 07/20/37[◊,(a)]	250,000	249,620
Owl Rock CLO XXI LLC		
2025-21A B, 5.57% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 07/24/34[◊,(a)]	250,000	249,571
Ares Direct Lending CLO 3 LLC		
2024-3A B, 5.53% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37[◊,(a)]	250,000	249,489
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.11% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◊,(a)]	250,000	249,364
Cerberus Loan Funding XLVIII LLC		
2024-4A AN, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36[◊,(a)]	100,000	100,139
2024-4A C, 5.97% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36[◊,(a)]	100,000	100,001

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 26.7% (continued)		
Golub Capital Partners CLO 83M		
2025-83A C, 5.70% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 11/09/38◊,(a)	100,000	$ 99,922
2025-83A B, 5.35% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/09/38◊,(a)	100,000	99,753
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◊,(a)	150,000	149,986
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A C, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 10/15/37◊,(a)	150,000	149,942
STWD Ltd.		
2021-FL2 AS, 5.20% (1 Month Term SOFR + 1.56%, Rate Floor: 1.45%) due 04/18/38◊,(a)	104,659	104,290
Barings CLO Ltd.		
2022-3A BR, 5.43% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37◊,(a)	100,000	100,175
Owl Rock CLO XIX LLC		
2024-19A B, 5.56% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/22/37◊,(a)	100,000	100,024
BCRED MML CLO LLC		
2022-1A A1, 5.33% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 04/20/35◊,(a)	100,000	100,001
Ares Direct Lending CLO 2 LLC		
2024-2A B, 5.58% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/20/36◊,(a)	100,000	99,809
Total Collateralized Loan Obligations		49,783,138
TRANSPORT-AIRCRAFT - 5.7%		
Slam Ltd.		
2024-1A, 5.34% due 09/15/49(a)	885,924	877,099
2026-1A, 5.55% due 07/15/51(a)	547,759	546,183
2025-1A, 5.81% due 05/15/50(a)	233,586	234,699
MAPS Trust		
2026-1A, 5.20% due 01/15/51(a)	775,756	761,827

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
TRANSPORT-AIRCRAFT - 5.7% (continued)		
2021-1A, 2.52% due 06/15/46(a)	474,557	$ 460,569
2026-2A, 5.52% due 06/15/51(a)	350,000	349,625
Castlelake Aircraft Structured Trust		
2026-1A, 5.07% due 03/15/51(a)	587,531	577,078
2026-2A, 5.33% due 04/15/51(a)	488,110	483,415
2025-3A, 5.09% due 11/15/50(a)	286,199	282,045
2025-1A, 5.78% due 02/15/50(a)	215,922	216,576
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49(a)	1,086,310	1,078,912
AASET Trust		
2025-3A, 5.24% due 02/16/50(a)	674,385	662,888
2025-1A, 5.94% due 02/16/50(a)	224,508	225,142
ALTDE Trust		
2026-1A, 5.52% due 04/15/51(a)	641,775	635,005
2025-1A, 5.90% due 08/15/50(a)	220,434	221,116
FTAI Aircraft Leasing Offshore SPV, LP		
5.63% due 03/27/31(e)	539,228	550,442
Eclipse Aircraft LLC		
2026-1, 5.63% due 05/15/51(a)	546,101	543,952
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46(a)	317,273	303,008
2021-1, 2.64% due 10/15/46(a)	155,381	147,525
MAST Ltd.		
2026-1A, 5.13% due 02/15/51(a)	390,476	382,413
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46(a)	310,460	296,347
Phantom Aviation		
2026-1A, 5.24% due 01/15/51(a)	295,325	289,362
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50(a)	234,223	234,812
AASET Ltd.		
2024-2A, 5.93% due 09/16/49(a)	219,060	220,313
Total Transport-Aircraft		10,580,353
INFRASTRUCTURE - 4.6%		
Switch ABS Issuer LLC		
2026-1A, 5.61% due 03/27/56(a)	1,250,000	1,254,836
2025-1A, 5.04% due 03/25/55(a)	200,000	194,880

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
INFRASTRUCTURE - 4.6% (continued)		
VB-S1 Issuer LLC		
2026-1A, 5.19% due 03/15/56[a]	1,350,000	$ 1,325,574
Kinetic ABS Issuer LLC		
2026-2A, 5.83% due 06/25/58[a]	1,050,000	1,059,659
2026-1A, 5.22% due 02/25/56[a]	250,000	248,344
MetroNet Infrastructure Issuer LLC		
2026-1A, 5.27% due 04/20/56[a]	1,050,000	1,050,501
Compass Datacenters Issuer III LLC		
2026-1A, 5.29% due 02/25/56[a]	950,000	939,814
Hotwire Funding LLC		
2024-1A, 5.89% due 06/20/54[a]	550,000	555,128
2024-1A, 6.67% due 06/20/54[a]	150,000	151,905
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[a]	400,000	388,711
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[a]	350,000	347,039
ALLO Issuer LLC		
2026-1A, 5.61% due 06/20/56[a]	300,000	302,929
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55[a]	300,000	294,478
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[a]	200,000	200,905
Consolidated Communications LLC / Fidium Fiber Finance Holdco LLC		
2026-1A, 5.08% due 03/20/56[a]	100,000	98,740
Vantage Data Centers Issuer LLC		
2024-1A, 5.10% due 09/15/54[a]	100,000	98,570
SBA Tower Trust		
4.83% due 10/15/29[a]	50,000	49,995
Total Infrastructure		8,562,008
FINANCIAL - 3.6%		
Blackstone Strategic Cap Holding II		
5.90% (1 Month Term SOFR + 2.25%) due 12/31/33[◊,e]	1,900,000	1,898,212
Atlas SP Partners, LP		
6.13% due 12/12/30[e]	1,000,000	1,000,422
Project Leopard		
6.53% due 05/06/41[e]	1,000,000	995,000

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
FINANCIAL - 3.6% (continued)		
STEIV 1		
2025-1A, 6.82% due 04/15/46[e]	750,000	$ 730,323
Ceamer Finance LLC		
6.18% (WAC) due 12/15/40[◊,e]	592,939	590,627
6.79% due 11/15/39[e]	81,298	82,184
Project Onyx II		
6.33% (3 Month Term SOFR + 2.63%) due 06/15/30[◊,e]	442,917	442,725
Pilatus Bank plc		
6.32% due 03/31/40[e]	250,000	249,492
Metis Issuer LLC		
6.89% due 05/15/55[e]	250,000	246,598
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55[a,e]	250,000	246,068
HarbourVest Partners LLC		
6.28% (3 Month Term SOFR + 2.58%) due 09/15/30[◊,e]	147,906	146,440
Total Financial		6,628,091
SINGLE FAMILY RESIDENCE - 3.0%		
Tricon Trust		
2026-SFR2, 5.00% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 06/17/43[◊,a]	2,500,000	2,500,457
Tricon Residential Trust		
2024-SFR1, 4.75% due 04/17/41[a]	1,500,000	1,471,722
2025-SFR1, 4.98% (1 Month Term SOFR + 1.35%, Rate Floor: 1.35%) due 03/17/42[◊,a]	100,000	99,929
2024-SFR4, 4.65% due 11/17/41[a]	100,000	97,463
Progress Residential Trust		
2025-SFR6, 4.00% due 12/17/42[a]	1,450,000	1,358,358
Invitation Homes Trust		
2024-SFR1, 4.00% due 09/17/41[a]	100,000	95,976
Total Single Family Residence		5,623,905
WHOLE BUSINESS - 1.9%		
SERVPRO Master Issuer LLC		
2025-1A, 5.53% due 10/25/55[a]	646,750	640,128
2024-1A, 6.17% due 01/25/54[a]	391,000	399,395
Wendy's Funding LLC		
2025-1A, 5.42% due 12/15/55[a]	746,250	729,679
Wingstop Funding LLC		
2024-1A, 5.86% due 12/05/54[a]	700,000	705,881

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
WHOLE BUSINESS - 1.9% (continued)		
Planet Fitness Master Issuer LLC		
2024-1A, 6.24% due 06/05/54[(a)]	294,750	$ 298,737
Taco Bell Funding LLC		
2025-1A, 4.82% due 08/25/55[(a)]	150,000	148,180
2025-1A, 5.05% due 08/25/55[(a)]	150,000	147,689
DB Master Finance LLC		
2021-1A, 2.49% due 11/20/51[(a)]	219,650	207,099
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54[(a)]	98,500	100,241
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[(a)]	94,250	92,190
Subway Funding LLC		
2024-3A, 5.91% due 07/30/54[(a)]	49,250	47,538
Total Whole Business		3,516,757
NET LEASE - 1.7%		
Capital Automotive REIT		
2024-2A, 5.25% due 05/15/54[(a)]	733,750	726,411
2024-2A, 4.90% due 05/15/54[(a)]	562,250	560,447
2026-1A, 5.07% due 02/15/56[(a)]	298,750	286,974
2024-3A, 4.55% due 10/15/54[(a)]	98,000	93,523
SVC ABS LLC		
2026-1A, 5.16% due 03/20/56[(a)]	549,313	541,158
CMFT Net Lease Master Issuer LLC		
2021-1, 2.57% due 07/20/51[(a)]	478,852	413,368
Store Master Funding LLC		
2025-1A, 5.17% due 10/20/55[(a)]	348,688	335,420
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.70% due 05/20/54[(a)]	98,917	100,195
Tenet Equity Funding LLC		
2024-1A, 5.49% due 10/20/54[(a)]	99,596	98,563
Total Net Lease		3,156,059
UNSECURED CONSUMER LOANS - 0.7%		
GreenSky Home Improvement Issuer Trust		
2025-2A, 5.07% due 06/25/60[(a)]	330,312	329,052
2025-3A, 4.86% due 12/27/60[(a)]	300,000	297,148
2024-2, 5.26% due 10/27/59[(a)]	77,366	77,529

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 49.1% (continued)		
UNSECURED CONSUMER LOANS - 0.7% (continued)		
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47[(a)]	177,422	$ 175,976
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37[(a)]	170,902	169,568
Foundation Finance Trust		
2025-1A, 5.55% due 04/15/50[(a)]	84,723	85,039
2024-2A, 4.93% due 03/15/50[(a)]	73,886	73,317
Stream Innovations Issuer Trust		
2024-2A, 5.21% due 02/15/45[(a)]	63,645	63,240
Total Unsecured Consumer Loans		1,270,869
AUTOMOTIVE - 0.5%		
Avis Budget Rental Car Funding AESOP LLC		
2025-2A, 5.51% due 08/20/31[(a)]	900,000	907,577
Avis Budget Rental Car Funding LLC		
2026-4A, 5.48% due 12/20/32[(a)]	100,000	100,138
Total Automotive		1,007,715
COLLATERALIZED DEBT OBLIGATIONS - 0.3%		
Project Indigo		
6.01% due 03/31/32[(e)]	343,193	343,193
Anchorage Credit Funding 3 Ltd.		
2016-3A A1R, 2.87% due 01/28/39[(a)]	241,334	231,946
Total Collateralized Debt Obligations		575,139
TRANSPORT-CONTAINER - 0.2%		
Textainer Marine Containers VII Ltd.		
2021-3A, 1.94% due 08/20/46[(a)]	245,333	221,274
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[(a)]	181,083	181,234
Total Transport-Container		402,508
INSURANCE - 0.2%		
Dogwood State Bank		
6.45% due 06/24/32[(e)]	335,083	333,697
SOLAR - 0.0%		
SSI ABS Issuer LLC		
2025-1, 6.15% due 07/25/65[(a)]	96,358	94,587
Total Asset-Backed Securities (Cost $91,773,681)		91,534,826

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.8%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 24.8%		
PRPM LLC		
2026-3, 5.96% due 04/25/31[(a),(f)]	1,630,665	$ 1,628,645
2025-5, 5.73% due 07/25/30[(a),(f)]	850,994	847,778
2025-RCF3, 5.25% due 07/25/55[(a),(f)]	690,179	685,365
2026-1, 5.19% due 02/25/31[(a)]	516,603	510,060
2026-2, 5.09% due 02/25/31[(a),(f)]	329,544	324,871
2025-8, 5.39% due 10/25/30[(a),(f)]	309,412	307,592
2025-7, 5.50% due 08/25/30[(a),(f)]	303,390	302,133
2025-RPL3, 3.25% due 04/25/55[(a),(f)]	200,000	191,963
2025-6, 5.77% due 08/25/28[(a),(f)]	172,972	172,406
2024-6, 5.70% due 11/25/29[(a),(f)]	81,896	81,938
NLT Trust		
2026-NQM1, 7.07% (WAC) due 02/25/71[◊,(a)]	2,946,514	3,069,631
2025-NQM1, 7.46% (WAC) due 10/25/70[◊,(a)]	1,111,656	1,154,362
FIGRE Trust		
2026-HE1, 5.43% (WAC) due 01/25/56[◊,(a)]	767,547	758,875
2025-HE8, 5.36% (WAC) due 11/25/55[◊,(a)]	601,523	596,827
2024-HE2, 6.38% (WAC) due 05/25/54[◊,(a)]	283,942	288,392
2026-HE5, 5.81% (WAC) due 06/25/56[◊,(a)]	243,299	243,443
2025-HE1, 5.93% (WAC) due 01/25/55[◊,(a)]	211,622	213,208
2026-HE2, 5.25% (WAC) due 01/25/56[◊,(a)]	184,755	181,981
2026-FL2, 5.92% due 06/25/56[(a),(f)]	150,000	149,836
2025-PF1, 5.91% (WAC) due 06/25/55[◊,(a)]	147,007	147,563
2025-PF2, 5.02% (WAC) due 10/25/55[◊,(a)]	125,130	123,065
2024-HE6, 5.97% (WAC) due 12/25/54[◊,(a)]	103,631	103,720
2024-HE5, 5.44% (WAC) due 10/25/54[◊,(a)]	98,251	98,548
2024-HE4, 5.06% (WAC) due 09/25/54[◊,(a)]	63,647	63,357
OBX Trust		
2026-NQM5, 5.68% due 01/25/66[(a),(f)]	815,236	812,707
2026-NQM9, 5.62% due 04/25/66[(a),(f)]	800,000	797,844
2026-NQM9, 5.52% due 04/25/66[(a),(f)]	500,000	498,685
2024-NQM18, 5.87% due 10/25/64[(a),(f)]	207,192	207,197
2025-NQM2, 5.95% due 11/25/64[(a),(f)]	161,526	161,782

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 24.8% (continued)		
2025-NQM13, 5.82% due 05/25/65[(a),(f)]	108,601	$ 108,489
2025-NQM1, 5.85% due 12/25/64[(a),(f)]	68,468	68,497
2025-NQM1, 5.70% due 12/25/64[(a),(f)]	68,468	68,485
2024-NQM15, 5.72% due 10/25/64[(a),(f)]	58,594	58,516
2024-NQM12, 5.83% due 07/25/64[(a),(f)]	54,037	54,020
2024-NQM13, 5.37% due 06/25/64[(a),(f)]	54,067	53,945
2024-NQM16, 5.73% due 10/25/64[(a),(f)]	53,206	53,192
Cross Mortgage Trust		
2026-NQM3, 5.36% due 03/25/71[(a),(f)]	2,005,289	1,989,838
2026-NQM1, 5.16% due 02/25/61[(a),(f)]	332,472	328,143
2025-H1, 5.99% due 02/25/70[(a),(f)]	197,373	197,721
2025-H2, 5.66% due 03/25/70[(a),(f)]	172,612	172,132
2025-H6, 5.54% due 07/25/70[(a),(f)]	162,182	161,653
2024-H7, 5.97% due 11/25/69[(a),(f)]	67,712	67,797
SG Residential Mortgage Trust		
2025-1, 5.25% due 12/25/65[(a),(f)]	1,506,790	1,494,074
2026-1, 5.14% due 01/25/66[(a),(f)]	620,191	612,096
Verus Securitization Trust		
2025-12, 5.37% due 12/25/70[(a),(f)]	933,464	926,518
2025-9, 5.19% due 10/27/70[(a),(f)]	670,837	664,907
2025-5, 5.68% due 06/25/70[(a),(f)]	340,492	340,278
2025-2, 5.51% due 03/25/70[(a),(f)]	70,971	70,911
2024-9, 5.89% due 11/25/69[(a),(f)]	70,364	70,429
Deephaven Residential Mortgage Trust		
2025-CES1, 5.48% due 10/25/55[(a),(f)]	700,000	697,915
2025-CES1, 5.38% due 10/25/55[(a),(f)]	583,607	581,903
2026-CES1, 5.41% due 03/25/61[(a),(f)]	481,542	480,013
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM9, 5.22% due 09/25/70[(a),(f)]	1,297,600	1,281,696
2025-NQM3, 5.76% due 05/25/70[(a),(f)]	153,045	152,909
CAFL Issuer, LP		
2025-RRTL2, 5.18% due 11/28/40[(a),(f)]	1,400,000	1,390,490

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 24.8% (continued)		
RCKT Mortgage Trust		
2025-CES5, 5.69% due 05/25/55[(a),(f)]	1,023,207	$ 1,027,053
2025-CES1, 5.65% due 01/25/45[(a),(f)]	185,979	186,619
2025-CES6, 5.47% due 06/25/55[(a),(f)]	169,469	169,591
Angel Oak Mortgage Trust		
2025-12, 5.34% due 12/25/70[(a),(f)]	1,310,507	1,297,905
Saluda Grade Alternative Mortgage Trust		
2025-RRTL1, 5.32% due 10/25/40[(a),(f)]	700,000	693,867
2025-LOC4, 5.38% (30 Day Average SOFR + 1.75%) due 06/25/55[◊,(a)]	570,248	573,609
Vista Point Securitization Trust		
2026-CES2, 5.58% due 05/25/56[(a),(f)]	1,250,000	1,250,198
JP Morgan Mortgage Trust		
2026-VIS1, 5.24% due 06/25/66[(a),(f)]	732,316	724,078
2026-CES1, 4.96% due 06/25/56[(a),(f)]	227,051	224,339
2025-1, 6.00% (WAC) due 06/25/55[◊,(a)]	115,621	115,890
2024-NQM1, 5.95% due 02/25/64[(a),(f)]	87,180	87,224
Archwest Mortgage Trust		
2025-RTL1, 5.20% due 10/25/40[(a),(f)]	1,100,000	1,094,481
BRAVO Trust		
2026-SR1, 6.33% due 03/29/46[(a)]	973,106	973,541
CIM Trust		
2026-R1, 4.75% due 12/25/65[(a),(f)]	943,717	926,122
NYMT Loan Trust		
2025-CP1, 3.75% (WAC) due 11/25/69[◊,(a)]	918,596	867,212
Aspire Mortgage Trust		
2026-3, 5.66% due 05/25/66[(a),(f)]	300,000	299,213
2026-3, 5.56% due 05/25/66[(a),(f)]	200,000	200,169
2026-2, 5.63% due 04/26/66[(a),(f)]	196,649	195,880
2026-2, 5.73% due 04/26/66[(a),(f)]	147,487	146,910
ATLX Trust		
2024-RPL2, 3.85% due 04/25/63[(a),(f)]	689,174	667,748
2024-RPL1, 3.85% due 04/25/64[(a),(f)]	84,365	81,963
Easy Street Mortgage Loan Trust		
2025-RTL2, 5.61% due 10/25/40[(a),(f)]	700,000	698,460

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 24.8% (continued)		
LHOME Mortgage Trust		
2026-RTL1, 4.91% due 01/25/41[(a),(f)]	350,000	$ 347,339
2025-RTL3, 5.24% due 08/25/40[(a),(f)]	250,000	249,774
2024-RTL5, 5.32% due 09/25/39[(a),(f)]	100,000	100,097
Long Beach Mortgage Loan Trust		
2006-9, 3.98% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36[◊]	1,135,937	348,350
2006-9, 4.08% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 10/25/36[◊,(e)]	916,237	272,588
GCAT Trust		
2025-NQM3, 5.96% due 05/25/70[(a),(f)]	198,311	198,339
2025-NQM4, 5.73% due 06/25/70[(a),(f)]	195,912	195,618
2025-INV3, 6.00% (WAC) due 08/25/55[◊,(a)]	150,879	151,327
2022-NQM3, 5.35% (WAC) due 04/25/67[◊,(a)]	72,942	72,722
GS Mortgage-Backed Securities Trust		
2026-NQM4, 5.82% due 06/25/66[(a),(f)]	581,442	579,010
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56[◊,(a)]	299,045	300,877
2025-INV7, 6.00% (WAC) due 06/25/56[◊,(a)]	275,862	276,625
BRAVO Residential Funding Trust		
2025-NQM4, 5.61% due 02/25/65[(a),(f)]	164,454	164,739
2025-CES1, 5.70% due 02/25/55[(a),(f)]	115,672	115,963
2025-NQM1, 5.91% due 12/25/64[(a),(f)]	102,901	102,954
2024-NQM5, 6.16% due 06/25/64[(a),(f)]	85,167	85,349
2024-NQM6, 5.66% due 08/01/64[(a),(f)]	56,758	56,722
New Residential Mortgage Loan Trust		
2025-NQM3, 5.73% due 05/25/65[(a)]	358,947	358,772
2025-NQM3, 5.53% (WAC) due 05/25/65[◊,(a)]	71,788	71,859
2024-NQM2, 5.42% due 09/25/64[(a)]	57,763	57,252
Morgan Stanley ABS Capital I, Inc. Trust		
2007-HE2, 3.97% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37[◊]	870,353	394,569

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 24.8% (continued)		
Carrington Mortgage Loan Trust Series		
2005-NC3, 4.81% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 06/25/35[◊]	400,000	$ 382,338
Towd Point Mortgage Trust		
2025-CES4, 5.46% due 10/25/65[(a),(f)]	250,000	248,339
2024-4, 4.55% (WAC) due 10/27/64[◊,(a)]	72,108	71,894
2023-CES2, 7.29% (WAC) due 10/25/63[◊,(a)]	38,102	38,210
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE2, 3.98% (1 Month Term SOFR + 0.33%, Rate Floor: 0.33%) due 04/25/37[◊,(e)]	961,024	329,124
HOMES Trust		
2025-NQM1, 5.96% due 01/25/70[(a),(f)]	151,943	152,052
2024-AFC2, 5.98% due 10/25/59[(a),(f)]	66,836	66,928
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40[(a),(f)]	200,000	199,539
Sequoia Mortgage Trust		
2025-5, 5.50% (WAC) due 06/25/55[◊,(a)]	141,999	141,646
2025-6, 5.50% (WAC) due 07/25/55[◊,(a)]	43,901	43,833
Provident Funding Mortgage Trust		
2025-4, 5.50% (WAC) due 09/25/55[◊,(a)]	111,170	111,033
2025-1, 5.50% (WAC) due 02/25/55[◊,(a)]	65,225	65,136
ACHM Trust		
2025-HE3, 5.20% (WAC) due 11/25/55[◊,(a)]	158,054	155,831
EFMT		
2025-CES1, 5.73% due 01/25/60[(a),(f)]	114,181	114,492
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60[◊,(a)]	120,000	100,123
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69[(a),(f)]	55,427	53,170
2024-RS2, 3.00% due 08/01/69[(a),(f)]	31,966	30,510
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56[◊,(a)]	81,066	80,861

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 28.8% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 24.8% (continued)		
COLT Mortgage Loan Trust		
2025-3, 5.56% due 03/25/70[(a),(f)]	62,252	$ 62,114
Total Residential Mortgage-Backed Securities		46,320,431
GOVERNMENT AGENCY - 2.0%		
Fannie Mae		
5.00% due 03/25/55	3,163,748	3,147,511
5.69% due 07/01/55	248,502	250,618
Freddie Mac		
5.50% due 07/25/53	215,721	216,290
5.25% due 04/25/53	153,103	153,187
Total Government Agency		3,767,606
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.2%		
BX Trust		
2025-VOLT, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44[◊,(a)]	1,050,000	1,050,985
MILE Trust		
2025-STNE, 5.33% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/15/42[◊,(a)]	900,000	906,610
RWC Commercial Mortgage Trust		
2025-1, 5.01% due 06/27/40[(a)]	143,246	141,518
BXHPP Trust		
2021-FILM, 4.84% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,(a)]	25,000	21,687
Total Commercial Mortgage-Backed Securities		2,120,800
MILITARY HOUSING - 0.8%		
GMAC Commercial Mortgage Asset Corp.		
2025-WPAFB, 7.15% due 08/10/36[(a),(e)]	1,391,770	1,472,026
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 10/25/52[◊,(a),(g)]	889,728	49,781
Total Military Housing		1,521,807
Total Collateralized Mortgage Obligations (Cost $54,167,782)		53,730,644
CORPORATE BONDS - 28.2%		
FINANCIAL - 12.1%		
Macquarie Bank Ltd.		
5.82% due 06/10/37[(a),(h)]	1,250,000	1,247,925
Citadel Securities Global Holdings LLC		
6.20% due 06/18/35[(a)]	870,000	889,059
5.75% due 03/27/36[(a)]	250,000	247,711
Rocket Companies, Inc.		
6.38% due 08/01/33[(a)]	330,000	335,598

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
FINANCIAL - 12.1% (continued)		
6.50% due 06/15/34[(a)]	300,000	$ 307,704
6.13% due 08/01/31[(a)]	300,000	306,397
AmFam Holdings, Inc.		
3.83% due 03/11/51[(a)]	1,355,000	948,729
National Australia Bank Ltd.		
5.63% due 06/04/37[(a),(h)]	950,000	948,680
Allianz SE		
6.55%[(a),(h),(i)]	400,000	405,576
6.50%[(a),(h),(i)]	400,000	401,814
Enstar Group Ltd.		
6.69% due 07/15/37[(a),(h)]	775,000	776,629
UWM Holdings LLC		
6.25% due 03/15/31[(a)]	700,000	623,856
6.63% due 02/01/30[(a)]	150,000	139,768
Encore Capital Group, Inc.		
6.63% due 04/15/31[(a)]	450,000	455,174
6.63% due 06/01/32[(a)]	300,000	300,418
VFH Parent LLC / Valor Co.-Issuer, Inc.		
7.50% due 06/15/31[(a)]	670,000	700,760
Jane Street Group / JSG Finance, Inc.		
6.13% due 11/01/32[(a)]	680,000	680,142
Reinsurance Group of America, Inc.		
6.65% due 09/15/55[(h)]	670,000	677,394
CrossCountry Intermediate HoldCo LLC		
6.75% due 12/01/32[(a)]	700,000	675,832
Global Atlantic Fin Co.		
7.25% due 03/01/56[(a),(h)]	475,000	465,523
7.95% due 10/15/54[(a),(h)]	200,000	201,412
OneMain Finance Corp.		
7.50% due 05/15/31	530,000	547,547
6.63% due 05/15/29	50,000	50,983
Old Republic International Corp.		
5.70% due 06/01/36	575,000	577,073
Apollo Global Management, Inc.		
5.70% due 03/30/36	525,000	526,806
MetLife, Inc.		
5.85% due 03/15/56[(h)]	450,000	443,992
6.35% due 03/15/55[(h)]	70,000	71,744
Sherwood Financing plc		
7.90% (3 Month EURIBOR + 5.50%) due 12/15/29◊	EUR 400,000	459,287
Avilease Capital Ltd.		
5.50% due 06/30/31[(a)]	450,000	453,064
GA Global Funding Trust		
4.50% due 09/18/30[(a)]	450,000	436,045
Farmers Insurance Exchange		
7.00% due 10/15/64[(a),(h)]	420,000	422,035
Jefferies Financial Group, Inc.		
5.50% due 02/15/36	390,000	376,346
Nassau Companies of New York		
7.88% due 07/15/30[(a)]	384,000	366,905
Grand River Funding Trust II		
7.28% due 02/15/56[(a)]	350,000	$ 363,453
Hunt Companies, Inc.		
5.25% due 04/15/29[(a)]	361,000	356,720
Ameriprise Financial, Inc.		
5.35% due 06/15/36	230,000	229,148
4.80% due 06/15/31	120,000	119,984
Asurion LLC / Asurion Co.-Issuer, Inc.		
8.00% due 12/31/32[(a)]	300,000	302,267
Prime Property Fund		
5.81% due 07/15/35[(e)]	300,000	298,091
Insured Lending 1 Ltd.		
6.50% due 02/04/32[(e),(j)]	EUR 250,000	285,625
Sumitomo Mitsui Financial Group, Inc.		
5.05% due 01/15/37[(h)]	250,000	245,478
Pershing Square Holdings Ltd.		
3.25% due 11/15/30	250,000	229,899
RLI Corp.		
5.38% due 06/01/36	225,000	218,359
Loews Corp.		
4.94% due 04/01/36	220,000	215,281
Fidelis Insurance Holdings Ltd.		
7.75% due 06/15/55[(h)]	200,000	210,941
Nippon Life Insurance Co.		
6.50% due 04/30/55[(a),(h)]	200,000	209,717
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55[(a),(h)]	200,000	201,958
EQT AB		
5.85% due 05/08/35[(a)]	200,000	200,882
Grand River Funding Trust I		
6.31% due 02/15/36[(a)]	200,000	200,608
Alexandria Real Estate Equities, Inc.		
5.25% due 03/15/36	200,000	196,640
Societe Generale S.A.		
5.40% due 04/10/37[(a),(h)]	200,000	196,057
Blue Owl GP Stakes IV Financing Spv A LLC		
5.38% due 10/30/32[(e)]	200,000	190,735
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 08/15/28[(a)]	195,000	188,286
Americo Life, Inc.		
3.45% due 04/15/31[(a)]	200,000	178,845
Goldman Sachs Group, Inc.		
5.43% due 06/03/37[(h)]	175,000	175,601
Blue Owl IV SR SEC A		
5.94% due 08/22/45[(e)]	156,000	150,960
Blue Owl IV SR SEC B		
5.94% due 08/22/45[(e)]	144,000	139,348
Focus Financial Partners LLC		
6.75% due 09/15/31[(a)]	125,000	125,777

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
FINANCIAL - 12.1% (continued)		
American National Group, Inc.		
7.00% due 12/01/55[h]	125,000	$ 122,059
American Express Co.		
5.41% due 02/08/41[h]	120,000	119,819
Belrose Funding Trust II		
6.79% due 05/15/55[a]	100,000	102,391
Equitable Holdings, Inc.		
6.70% due 03/28/55[h]	77,000	79,112
American National Global Funding		
5.25% due 06/03/30[a]	60,000	60,057
Symetra Life Insurance Co.		
6.55% due 10/01/55[a]	50,000	51,279
Fortitude Group Holdings LLC		
6.25% due 04/01/30[a]	50,000	51,072
Ascot Group Ltd.		
6.35% due 06/15/35[a],[h]	50,000	50,176
PennyMac Financial Services, Inc.		
6.75% due 02/15/34[a]	50,000	47,996
Ryan Specialty LLC		
5.88% due 08/01/32[a]	13,000	12,790
Total Financial		22,595,339
COMMUNICATIONS - 3.7%		
Space Exploration Technologies Corp.		
6.60% due 07/15/46[a]	430,000	418,215
5.35% due 07/15/31[a]	250,000	249,349
5.65% due 07/15/33[a]	180,000	178,928
5.88% due 07/15/36[a]	180,000	177,654
6.65% due 07/15/56[a]	180,000	173,665
TELUS Corp.		
7.00% due 10/15/55[h]	330,000	341,216
6.38% due 06/09/56[h]	210,000	209,458
6.63% due 06/09/56[h]	185,000	184,536
6.63% due 10/15/55[h]	50,000	50,696
Verizon Communications, Inc.		
6.20% due 05/14/56[h]	325,000	328,569
6.05% due 05/14/58[h]	275,000	277,540
5.75% due 11/30/45	175,000	170,104
HUT 8 DC LLC		
6.19% due 11/15/42[a]	675,000	683,695
RD Michigan Property Owner I LLC		
7.50% due 03/30/45[a]	685,000	682,771
Rogers Communications, Inc.		
7.13% due 04/15/55[h]	330,000	339,045
6.88% due 07/31/56[h]	175,000	177,053
Bell Telephone Co. of Canada or Bell Canada		
7.00% due 09/15/55[h]	330,000	341,003
6.88% due 09/15/55[h]	100,000	102,216
Sirius XM Radio LLC		
5.88% due 04/15/32[a]	400,000	395,317
British Telecommunications plc		
4.88% due 11/23/81[a],[h]	405,000	391,099

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
COMMUNICATIONS - 3.7% (continued)		
QTS Fayetteville I Dc1-2 LLC / QTS TRS Fayetteville I DC1-2 LLC		
5.70% due 04/15/36[a]	400,000	$ 380,317
Meta Platforms, Inc.		
6.30% due 05/15/56	300,000	298,625
Vmed O2 UK Financing I plc		
6.75% due 01/15/33[a]	200,000	169,333
Match Group Holdings II LLC		
4.13% due 08/01/30[a]	152,000	143,056
Cox Communications, Inc.		
2.95% due 10/01/50[a]	85,000	45,407
5.80% due 12/15/53[a]	50,000	42,184
Total Communications		6,951,051
CONSUMER, NON-CYCLICAL - 2.9%		
DRI Healthcare, LP		
5.35% due 03/24/31[e]	500,000	489,968
5.65% due 03/24/33[e]	500,000	488,892
Post Holdings, Inc.		
6.50% due 03/15/36[a]	750,000	741,483
Global Payments, Inc.		
5.40% due 03/15/33	140,000	137,259
4.88% due 11/15/30	125,000	122,884
5.55% due 11/15/35	100,000	96,942
5.20% due 11/15/32	85,000	83,015
Highmark, Inc.		
5.75% due 05/15/36[a]	400,000	403,070
ADT Security Corp.		
4.88% due 07/15/32[a]	400,000	378,013
U.S. Foods, Inc.		
7.25% due 01/15/32[a]	350,000	363,201
Humana, Inc.		
6.63% due 09/15/56[h]	300,000	299,099
Abbott Laboratories		
5.50% due 03/15/56	225,000	220,355
Icon Investments Six DAC		
5.85% due 05/08/29	200,000	204,360
Novartis Capital Corp.		
5.70% due 03/18/56	200,000	203,802
IQVIA, Inc.		
6.25% due 06/01/32[a]	200,000	203,336
Horseshoe Funding Trust II		
6.89% due 11/15/55[a]	175,000	183,454
Becle SAB de CV		
2.50% due 10/14/31[a]	200,000	171,808
CPI CG, Inc.		
10.00% due 07/15/29[a]	150,000	157,249
Albion Financing 1 SARL / Aggreko Holdings, Inc.		
5.38% due 05/21/30	EUR 100,000	118,259
Darling Global Finance B.V.		
4.50% due 07/15/32[a]	EUR 100,000	115,213
Sysco Corp.		
4.95% due 03/25/36	100,000	96,241

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
CONSUMER, NON-CYCLICAL - 2.9% (continued)		
Health Care Service Corp. A Mutual Legal Reserve Co.		
5.88% due 06/15/54[(a)]	50,000	$ 48,334
Total Consumer, Non-cyclical		5,326,237
CONSUMER, CYCLICAL - 2.6%		
Wyndham Hotels & Resorts, Inc.		
5.63% due 03/01/33[(a),(k)]	1,050,000	1,036,309
AS Mileage Plan IP Ltd.		
5.31% due 10/20/31[(a)]	650,000	642,973
LG Energy Solution Ltd.		
5.25% due 04/02/31[(a)]	600,000	598,501
Penn Entertainment, Inc.		
6.75% due 04/01/31[(a)]	402,000	404,092
HNI Corp.		
5.13% due 01/18/29[(a)]	400,000	393,959
Air Canada		
4.63% due 08/15/29	CAD 480,000	340,377
Polaris, Inc.		
5.60% due 03/01/31	250,000	250,160
Brightstar Lottery plc / Brightstar Global Solutions Corp.		
5.75% due 01/15/33[(a)]	200,000	196,046
Royal Caribbean Cruises Ltd.		
5.25% due 02/27/38	200,000	193,714
JB Poindexter & Company, Inc.		
8.75% due 12/15/31[(a)]	185,000	190,203
Six Flags Entertainment Corp. / Six Flags Theme Parks, Inc. / Canada's Wonderland Co.		
6.63% due 05/01/32[(a)]	175,000	177,297
Lottomatica Group SpA		
4.88% due 01/31/31[(a)]	EUR 100,000	116,582
Lindblad Expeditions LLC		
7.00% due 09/15/30[(a)]	100,000	103,394
Hilton Domestic Operating Co., Inc.		
5.50% due 09/15/31[(a)]	100,000	100,256
New Flyer Holdings, Inc.		
9.25% due 07/01/30[(a)]	75,000	80,625
Clarios Global, LP / Clarios US Finance Co.		
6.75% due 02/15/30[(a)]	40,000	41,217
Whirlpool Corp.		
4.50% due 06/01/46	50,000	29,763
4.60% due 05/15/50	10,000	5,961
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp.		
6.25% due 03/15/33[(a)]	25,000	25,094
Total Consumer, Cyclical		4,926,523
UTILITIES - 1.7%		
Dominion Energy, Inc.		
6.25% due 12/15/56[(h)]	450,000	451,905
6.20% due 02/15/56[(h)]	150,000	150,474
6.00% due 02/15/56[(h)]	50,000	50,221

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
UTILITIES - 1.7% (continued)		
Sierra Pacific Power Co.		
6.38% due 09/15/56[(h)]	500,000	$ 498,701
6.20% due 12/15/55[(h)]	50,000	49,562
NextEra Energy Capital Holdings, Inc.		
6.38% due 08/15/55[(h)]	144,000	146,657
6.63% due 10/01/66[(h)]	125,000	126,925
Spire, Inc.		
6.25% due 06/01/56[(h)]	250,000	249,033
Electricite de France S.A.		
6.13% due 04/22/56[(a)]	250,000	246,627
Eversource Energy		
6.10% due 08/15/56[(h)]	125,000	124,756
6.35% due 08/15/56[(h)]	100,000	100,079
Liberty Utilities Co.		
5.65% due 05/15/36[(a)]	225,000	224,106
American Electric Power Co., Inc.		
5.80% due 03/15/56[(h)]	110,000	109,396
6.05% due 03/15/56[(h)]	110,000	109,381
PacifiCorp		
7.38% due 09/15/55[(h)]	135,000	136,369
NiSource, Inc.		
5.75% due 07/15/56[(h)]	125,000	124,819
WEC Energy Group, Inc.		
5.63% due 05/15/56[(h)]	125,000	124,245
Hope Gas Holdings LLC		
6.18% due 09/01/37[(e)]	100,000	99,011
Southern Co.		
3.75% due 09/15/51[(h)]	29,000	28,901
Total Utilities		3,151,168
INDUSTRIAL - 1.6%		
EMRLD Borrower, LP / Emerald Co.-Issuer, Inc.		
6.63% due 12/15/30[(a),(k)]	555,000	567,396
6.38% due 12/15/30	EUR 100,000	118,054
Esab Corp.		
5.63% due 04/01/31[(a)]	650,000	650,705
Flowserve Corp.		
5.70% due 05/15/36	400,000	402,028
WSP Global, Inc.		
5.04% due 09/18/31[(a)]	250,000	248,226
5.71% due 09/18/36[(a)]	150,000	148,325
Graphic Packaging International LLC		
6.38% due 07/15/32[(a)]	310,000	312,770
DAE Funding LLC		
4.95% due 01/15/33[(a)]	240,000	231,576
Builders FirstSource, Inc.		
6.38% due 03/01/34[(a)]	185,000	187,018
Atkore, Inc.		
4.25% due 06/01/31[(a)]	125,000	119,702
Amsted Industries, Inc.		
6.38% due 03/15/33[(a)]	45,000	45,502
Total Industrial		3,031,302

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
ENERGY - 1.4%		
Green Palm Bidco SARL		
6.46% due 06/30/46[a]	300,000	$ 303,916
5.96% due 06/30/41[a]	300,000	303,174
Venture Global Plaquemines LNG LLC		
7.50% due 05/01/33[a]	120,000	131,702
6.50% due 06/15/34[a]	125,000	130,222
6.13% due 12/15/30[a]	125,000	127,895
ITT Holdings LLC		
6.50% due 08/01/29[a]	365,000	360,722
HF Sinclair Corp.		
6.25% due 01/15/35	150,000	155,749
5.50% due 09/01/32	100,000	100,605
Baker Hughes Holdings LLC / Baker Hughes Co.-Obligor, Inc.		
5.85% due 06/15/56	200,000	197,575
Sunoco, LP		
6.63% due 08/15/32[a]	185,000	188,157
CVR Energy, Inc.		
7.50% due 02/15/31[a]	180,000	179,143
Energy Transfer, LP		
6.30% due 01/15/56	170,000	170,565
Phillips 66 Co.		
6.20% due 03/15/56[h]	75,000	75,328
ONEOK, Inc.		
7.15% due 01/15/51	50,000	55,432
MPLX, LP		
5.65% due 03/01/53	50,000	46,643
Total Energy		2,526,828
TECHNOLOGY - 0.8%		
Foundry JV Holdco LLC		
6.40% due 01/25/38[a]	475,000	507,971
5.90% due 01/25/33[a]	200,000	208,450
Fair Isaac Corp.		
6.25% due 09/15/34[a]	320,000	315,193
Intel Corp.		
5.30% due 05/15/36	225,000	223,874
Oracle Corp.		
6.10% due 09/26/65	50,000	41,832
5.95% due 09/26/55	45,000	38,242
Broadridge Financial Solutions, Inc.		
5.75% due 05/15/36	80,000	80,045
Total Technology		1,415,607
BASIC MATERIALS - 0.7%		
Commercial Metals Co.		
6.00% due 12/15/35[a]	637,000	635,351
Perimeter Holdings LLC		
6.25% due 01/15/34[a]	340,000	339,359
Alumina Pty Ltd.		
6.38% due 09/15/32[a]	200,000	203,678

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 28.2% (continued)		
BASIC MATERIALS - 0.7% (continued)		
Dow Chemical Co.		
6.90% due 05/15/53	50,000	$ 52,223
Total Basic Materials		1,230,611
INFRASTRUCTURE - 0.4%		
QTS Corp.		
5.42% due 08/21/32[e]	775,000	759,153
QTS Good News Facility		
6.66% (SOFR + 3.00%) due 10/09/28◊,[e]	24,573	24,573
Total Infrastructure		783,726
TRANSPORTATION - 0.2%		
AITX Finco LLC		
5.67% due 10/23/32[e]	200,000	197,827
5.38% due 10/23/30[e]	200,000	197,691
Total Transportation		395,518
REAL ESTATE - 0.1%		
Harmoni Towers LLC		
5.22% due 10/30/30[e]	200,000	197,170
Total Corporate Bonds (Cost $52,862,164)		52,531,080
SENIOR FLOATING RATE INTERESTS - 9.8%		
CONSUMER, CYCLICAL - 2.7%		
Allwyn Entertainment Financing US LLC		
6.18% (3 Month Term SOFR + 2.50%) due 01/18/33◊	550,000	542,438
Recess Holdings, Inc.		
7.42% (3 Month Term SOFR + 3.75%, Rate Floor: 1.00%) due 02/20/30◊	495,723	494,821
Peer Holding III BV		
5.98% (3 Month Term SOFR + 2.25%) due 10/14/32◊	448,875	448,781
Dealer Tire Financial LLC		
6.64% (1 Month Term SOFR + 3.00%) due 07/02/31◊	396,977	393,008
Beach Acquisition Bidco LLC		
6.39% (1 Month Term SOFR + 2.75%) due 09/12/32◊	348,252	349,621
Bombardier Produits Récréatifs, Inc.		
5.89% (1 Month Term SOFR + 2.25%) due 01/22/31◊	347,375	346,930
Pacific Bells LLC		
7.23% (3 Month Term SOFR + 3.50%, Rate Floor: 0.50%) due 11/13/28◊	346,354	346,843
Scientific Games Corp.		
6.67% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 04/04/29◊	347,348	342,138
PetSmart LLC		
7.65% (1 Month Term SOFR + 4.00%) due 08/18/32◊	319,200	318,536

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 9.8% (continued)		
CONSUMER, CYCLICAL - 2.7% (continued)		
Allison Transmission, Inc. 5.38% (1 Month Term SOFR + 1.75%) due 11/05/32◊	299,250	$ 298,690
QXO Building Products, Inc. due 06/03/33(d)	250,000	249,305
AS Mileage Plan IP Ltd. 5.64% (3 Month Term SOFR + 2.00%) due 05/12/33◊	210,000	209,082
Clarios Global, LP 6.14% (1 Month Term SOFR + 2.50%) due 01/28/32◊	149,250	149,250
Hunter Douglas, Inc. 6.73% (3 Month Term SOFR + 3.00%) due 01/17/32◊	147,750	147,443
Aramark Services, Inc. 5.39% (1 Month Term SOFR + 1.75%) due 06/22/30◊	140,189	140,119
Flutter Financing BV 5.73% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 06/04/32◊	99,000	98,474
Caesars Entertainment, Inc. 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 02/06/30◊	96,707	93,292
United Airlines, Inc. 5.40% (1 Month Term SOFR + 1.75%) due 02/22/31◊	49,121	48,952
PCI Gaming Authority, Inc. 5.64% (1 Month Term SOFR + 2.00%) due 07/18/31◊	29,400	29,374
Total Consumer, Cyclical		5,047,097
FINANCIAL - 2.6%		
Saphilux SARL 6.73% (6 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 07/18/28◊	797,987	800,317
HarbourVest Partners, LP 5.73% (3 Month Term SOFR + 2.00%) due 04/19/30◊,(e)	796,000	793,015
IMC Financing LLC due 06/18/32(d)	750,000	749,063
Aretec Group, Inc. 6.64% (1 Month Term SOFR + 3.00%) due 08/09/30◊	497,500	496,087
ACI Rover Parent LLC 5.98% (3 Month Term SOFR + 2.25%) due 06/05/33◊	450,000	448,763
Hightower Holding LLC 6.41% (3 Month Term SOFR + 2.75%) due 02/03/32◊	397,122	393,711
due 06/10/33(d)	50,000	49,571
Focus Financial Partners LLC 6.14% (1 Month Term SOFR + 2.50%) due 09/15/31◊	173,063	168,650
SENIOR FLOATING RATE INTERESTS - 9.8% (continued)		
FINANCIAL - 2.6% (continued)		
Kroll, Inc. 6.73% (3 Month Term SOFR + 3.00%) (in-kind rate was 2.75%) due 09/13/32◊,(e),(l)	152,560	$ 152,032
8.89% (1 Month Term SOFR + 5.25%, Rate Floor: 0.50%) due 09/13/32◊,(e)	2,000	2,000
Jane Street Group LLC 5.67% (3 Month Term SOFR + 2.00%) due 12/15/31◊	147,656	146,191
Amwins Group, Inc. 5.73% (3 Month Term SOFR + 2.00%, Rate Floor: 0.75%) due 01/30/32◊	147,750	144,344
Asurion LLC 7.91% (3 Month Term SOFR + 4.25%) due 09/19/30◊	118,642	117,100
Citadel Securities Global Holdings LLC due 06/10/33(d)	100,000	99,757
Ardonagh Midco 3 Ltd. 6.73% (3 Month Term SOFR + 3.00%) due 02/15/31◊	98,756	95,362
CPI Holdco B LLC 5.64% (1 Month Term SOFR + 2.00%) due 05/17/31◊	49,496	49,274
Vacation Rental Brands Holdings 8.98% (3 Month Term SOFR + 5.25%, Rate Floor: 1.00%) due 05/06/32◊,(e)	43,358	42,972
Total Financial		4,748,209
ENERGY - 1.6%		
Calcasieu Pass Funding LLC 6.95% (6 Month Term SOFR + 3.25%) due 04/11/33◊	700,000	701,267
Colossus Acquireco LLC 5.37% (3 Month Term SOFR + 1.75%) due 07/30/32◊	600,000	595,752
5.37% (3 Month Term SOFR + 1.75%) due 07/30/32◊	99,500	98,796
AI GCX Holdings LLC 5.86% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/17/32◊	598,500	598,284
Transmontaigne Operating Co., LP 5.89% (1 Month Term SOFR + 2.25%, Rate Floor: 1.50%) due 03/16/30◊	348,881	348,734
Bip PipeCo Holdings LLC 5.68% (3 Month Term SOFR + 2.00%) due 12/06/30◊	347,042	346,282
WhiteWater Matterhorn Holdings LLC 5.50% (3 Month Term SOFR + 1.75%) due 06/16/32◊	199,500	197,896

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 9.8% (continued)		
ENERGY - 1.6% (continued)		
ITT Holdings LLC		
5.62% (1 Month Term SOFR + 1.98%, Rate Floor: 0.50%) due 10/11/30◊	148,624	$ 148,333
Total Energy		3,035,344
INDUSTRIAL - 1.3%		
Belden, Inc.		
due 06/10/33(d)	500,000	500,000
TransDigm, Inc.		
6.14% (1 Month Term SOFR + 2.50%) due 02/13/33◊	448,875	448,803
6.14% (1 Month Term SOFR + 2.50%) due 01/19/32◊	24,625	24,626
Brown Group Holding LLC		
6.14% (3 Month Term SOFR + 2.50%, Rate Floor: 0.50%) due 07/01/31◊	457,346	458,220
Merlin Buyer, Inc.		
7.73% (3 Month Term SOFR + 4.00%) due 04/15/33◊	450,000	450,563
Dycom Industries, Inc.		
5.40% (3 Month Term SOFR + 1.75%) due 01/27/33◊	300,000	300,093
Blackfin Pipeline LLC		
6.69% (1 Month Term SOFR + 3.00%) due 09/29/32◊	199,000	199,498
Dynasty Acquisition Co., Inc.		
5.64% (1 Month Term SOFR + 2.00%) due 10/31/31◊	49,250	49,347
Capstone Acquisition Holdings, Inc.		
8.24% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 11/13/29◊,(e)	9,833	9,796
Total Industrial		2,440,946
TECHNOLOGY - 0.8%		
Blue Finco SARL		
6.98% (3 Month Term SOFR + 3.25%) due 07/12/32◊	445,500	425,118
Ascend Learning LLC		
6.64% (1 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 12/11/28◊	337,437	328,627
Leia Finco US LLC		
6.93% (3 Month Term SOFR + 3.25%) due 10/09/31◊	297,739	270,793
Kaseya, Inc.		
6.91% (3 Month Term SOFR + 3.25%) due 03/22/32◊	348,237	267,947
CCC Intelligent Solutions, Inc.		
5.64% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/23/32◊	147,837	145,546
Total Technology		1,438,031

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 9.8% (continued)		
CONSUMER, NON-CYCLICAL - 0.5%		
Lernen US Finco LLC		
7.01% (3 Month Term SOFR + 3.50%) due 10/27/31◊	395,768	$ 388,719
Herc Holdings, Inc.		
5.38% (1 Month Term SOFR + 1.75%) due 06/02/32◊	199,000	199,000
Grant Thornton Advisors Holding LLC		
6.39% (1 Month Term SOFR + 2.75%) due 06/02/31◊	182,652	173,501
Aggreko Holdings, Inc.		
6.63% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 05/21/31◊	99,000	99,050
Belron Finance 2019 LLC		
5.66% (3 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 10/16/31◊	58,956	58,870
Froneri US, Inc.		
5.88% (6 Month Term SOFR + 2.25%) due 09/30/31◊	24,687	24,495
Total Consumer, Non-cyclical		943,635
COMMUNICATIONS - 0.2%		
Discovery Global Holdings, Inc.		
6.14% (1 Month Term SOFR + 2.50%) due 06/20/33◊	245,192	245,170
Sunrise Financing Partnership		
6.10% (6 Month Term SOFR + 2.47%) due 02/15/32◊	75,000	73,916
Level 3 Financing, Inc.		
6.39% (1 Month Term SOFR + 2.75%) due 03/29/32◊	70,000	69,978
Speedster Bidco GmbH		
6.48% (3 Month Term SOFR + 2.75%, Rate Floor: 0.50%) due 12/11/31◊	49,378	48,905
Tripadvisor, Inc.		
6.39% (1 Month Term SOFR + 2.75%) due 07/08/31◊	9,874	9,422
Total Communications		447,391
UTILITIES - 0.1%		
AL GCX Fund VIII Holdings LLC		
5.61% (1 Month Term SOFR + 2.00%) due 01/30/32◊	144,187	144,006
INFRASTRUCTURE - 0.0%		
QTS Good News Facility		
6.37% (SOFR + 3.00%) due 10/09/28◊,(e)	75,000	74,920
BASIC MATERIALS - 0.0%		
Arsenal AIC Parent LLC		
6.39% (1 Month Term SOFR + 2.75%) due 08/18/30◊	58,155	58,300
Total Senior Floating Rate Interests (Cost $18,535,808)		18,377,879

	FACE AMOUNT~	VALUE
U.S. TREASURY BILLS - 1.0%		
U.S. Treasury Bills 3.67% due 09/10/26[k],[m]	1,824,000	$ 1,810,888
Total U.S. Treasury Bills (Cost $1,810,915)		1,810,888
U.S. GOVERNMENT SECURITIES - 0.4%		
U.S. Treasury Inflation Indexed Bonds 2.38% due 02/15/55[k],[n]	844,296	776,664
Total U.S. Government Securities (Cost $827,023)		776,664
FOREIGN GOVERNMENT DEBT - 0.1%		
Eagle Funding Luxco SARL 5.50% due 08/17/30[a]	250,000	251,012
Total Foreign Government Debt (Cost $249,469)		251,012

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS PURCHASED - 0.0%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $97.50 (Notional Value $20,143,200)	84	8,400
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $97.50 (Notional Value $28,345,075)	118	1,475
Total Listed Options Purchased (Cost $91,169)		9,875
OTC INTEREST RATE SWAPTIONS PURCHASED[o] - 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%	6,531,000	7,893
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	3,629,000	4,386
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	3,628,000	3,298
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	3,628,000	3,298
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	5,838,000	2,838

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED[o] - 0.0% (continued)		
Call Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	2,177,000	$ 2,591
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	2,177,000	2,591
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	4,364,000	2,035
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	2,527,000	1,693
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	2,528,000	1,693
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	2,528,000	1,693
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	2,528,000	1,693
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	2,852,000	1,387
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	4,367,000	1,376
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	2,176,000	1,015
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	2,173,000	685
Total OTC Interest Rate Swaptions Purchased (Cost $304,032)		40,165
Total Investments - 120.8% (Cost $226,926,429)		$ 225,444,653

	CONTRACTS/ NOTIONAL VALUE	VALUE
LISTED OPTIONS WRITTEN - (0.0)%		
Call Options on:		
Interest Rate Options		
3-Month SOFR Futures Contracts Expiring September 2026 with strike price of $98.00 (Notional Value $28,345,075)	118	$ (1,475)
3-Month SOFR Futures Contracts Expiring March 2027 with strike price of $98.00 (Notional Value $20,143,200)	84	(5,775)
Total Listed Options Written (Premium received $45,528)		(7,250)
OTC INTEREST RATE SWAPTIONS WRITTEN(o) - (0.1)%		
Call Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	997,500	(7)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	997,500	(7)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	712,500	(10)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	712,500	(10)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	1,140,000	(10)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	1,140,000	(10)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	2,527,000	(239)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	2,528,000	(239)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	2,528,000	(240)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	2,528,000	(240)
Total Interest Rate Swaptions		(1,012)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN(o) - (0.1)% (continued)		
Put Swaptions on:		
Interest Rate Swaptions		
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	712,500	$ (4,621)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	712,500	(4,621)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	997,500	(7,523)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	997,500	(7,523)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	1,140,000	(7,738)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	1,140,000	(7,738)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	2,176,000	(8,520)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	2,173,000	(8,543)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	2,177,000	(11,255)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	2,177,000	(11,255)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	2,852,000	(11,305)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	4,364,000	(17,087)
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	4,367,000	(17,169)
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	3,628,000	(18,857)
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	5,838,000	(22,858)

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS WRITTEN[o] - (0.1)% (continued)		
Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	6,531,000	$ (33,946)
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	7,257,000	(37,719)
Total Interest Rate Swaptions		(238,278)
Total OTC Interest Rate Swaptions Written (Premium received $263,430)		(239,290)
Other Assets & Liabilities, net - (20.7)%		(38,630,338)
Total Net Assets - 100.0%		$ 186,567,775

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

◊ 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) 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 $166,398,803 (cost $166,952,094), or 89.2% of total net assets.

(b) A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.

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

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

(e) Value determined based on Level 3 inputs .

(f) 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.

(g) Security is an interest-only strip.

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

(i) Perpetual maturity.

(j) Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is $285,625 (cost $289,950), or 0.2% of total net assets .

(k) All or a portion of this security is pledged as swap collateral at June 30, 2026.

(l) Payment-in-kind security.

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

(n) Face amount of security is adjusted for inflation.

(o) Swaptions additional disclosure in the swaptions table below for more information on swaptions.

CAD — Canadian Dollar
EUR — Euro
EURIBOR — European Interbank Offered Rate
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

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)[(a)]
Interest Rate Futures Contracts Purchased				
U.S. Treasury Long Bond Futures Contracts	138	Sep 2026	$ 15,602,625	$ 351,502
U.S. Treasury 5 Year Note Futures Contracts	70	Sep 2026	7,488,359	23,139
U.S. Treasury Ultra 10 Year Note Futures Contracts	3	Sep 2026	336,844	4,214
Australian Government 10 Year Bond Futures Contracts	44	Sep 2026	3,337,069	984
U.S. Treasury 2 Year Note Futures Contracts	46	Sep 2026	9,480,313	(1,146)
				$ 378,693

Centrally Cleared Credit Default Swap Agreements Protection Purchased

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation[(a)]
J.P. Morgan Securities LLC	ICE	ITRAXX. EUR.45.V1	1.00%	Quarterly	06/20/31	EUR 3,600,000	$ (93,272)	$ (71,143)	$ (22,129)

Centrally Cleared Credit Default Swap Agreements Protection Sold

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation[(a)]
J.P. Morgan Securities LLC	ICE	CDX. NA.IG.45.V1	1.00%	Quarterly	06/20/31	$ 4,200,000	$ 93,256	$ 79,669	$ 13,587

OTC Credit Default Swap Agreements Protection Purchased

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
J.P. Morgan Securities LLC	CDX.NA.HY.43. V1 (15-25%)	5.00%	Quarterly	12/20/29	$ 21,000	$ (2,148)	$ (940)	$ (1,208)

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 Depreciation[(a)]
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.37%	Annually	02/23/31	$ 2,500,000	$ (60,421)	$ —	$ (60,421)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.38%	Annually	03/12/29	5,000,000	(79,039)	—	(79,039)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	13,370,000	72,188	302,709	(230,521)

Centrally Cleared Interest Rate Swap Agreements (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation[(a)]
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.57%	Annually	10/31/35	$ 9,950,000	$ (348,465)	$ (98,093)	$ (250,372)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.12%	Annually	12/30/27	58,700,000	195,577	578,886	(383,309)
								$ (220,160)	$ 783,502	$ (1,003,662)

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount		Settlement Date	Unrealized Appreciation (Depreciation)
UBS AG	EUR	Sell	1,251,000	1,448,803	USD	07/15/26	$ 18,667
Barclays Bank plc	CAD	Sell	489,000	350,445	USD	07/15/26	5,382
The Toronto-Dominion Bank	EUR	Buy	195,000	223,643	USD	07/15/26	(720)
							$ 23,329

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%	$ 6,531,000	$ 7,893
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/28/26	3.38%	3,629,000	4,386
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	3,628,000	3,298
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.25%	12/28/26	3.25%	3,628,000	3,298
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	5,838,000	2,838
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	2,177,000	2,591
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.38%	12/24/26	3.38%	2,177,000	2,591
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	4,364,000	2,035
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	2,527,000	1,693

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
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	$ 2,528,000	$ 1,693
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	2,528,000	1,693
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.35%	09/21/26	3.35%	2,528,000	1,693
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/28/26	3.43%	2,852,000	1,387
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	4,367,000	1,376
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.43%	09/24/26	3.43%	2,176,000	1,015
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.30%	09/25/26	3.30%	2,173,000	685
								$ 40,165

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
Call								
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	$ 997,500	$ (7)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	997,500	(7)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	712,500	(10)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	1,140,000	(10)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	1,140,000	(10)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	712,500	(10)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	2,527,000	(239)

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
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	$ 2,528,000	$ (239)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	2,528,000	(240)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	09/21/26	2.85%	2,528,000	(240)
								$ (1,012)
Put								
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	712,500	(4,621)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	712,500	(4,621)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	997,500	(7,523)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	997,500	(7,523)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	1,140,000	(7,738)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	1,140,000	(7,738)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	2,176,000	(8,520)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	2,173,000	(8,543)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	2,177,000	(11,255)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/24/26	3.95%	2,177,000	(11,255)
The Toronto-Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/28/26	3.95%	2,852,000	(11,305)

ACTIVE INVESTMENT SERIES (GAINS) – CORE PLUS FUND

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
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	$ 4,364,000	$ (17,087)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/25/26	3.95%	4,367,000	(17,169)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	3,628,000	(18,857)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	09/24/26	3.95%	5,838,000	(22,858)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	6,531,000	(33,946)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.95%	12/28/26	3.95%	7,257,000	(37,719)
								$ (238,278)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
(a) Includes cumulative appreciation (depreciation).

CAD — Canadian Dollar
CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1
CDX.NA.IG.45.V1 — Credit Default Swap North American Investment Grade Series 45 Index Version 1
CME — Chicago Mercantile Exchange
EUR — Euro
ICE — Intercontinental Exchange
ITRAXX.EUR.45.V1 — iTraxx Credit Default Swap European Investment Grade Series 45 Index Version 1
LLC — Limited Liability Company
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate