

	Shares	Value
MONEY MARKET FUNDS***,† - 2.7%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.19% ¹	3,619,547	\$ 3,619,547
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.11% ¹	530,905	530,905
Total Money Market Funds		
(Cost \$4,150,452)		4,150,452
	Face Amount	
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 33.3%		
Residential Mortgage-Backed Securities - 26.1%		
OBX Trust		
2024-NQM5, 5.99% due 01/25/64 ^{2,3}	\$ 2,395,334	2,411,102
2024-NQM8, 6.23% due 05/25/64 ^{2,3}	1,316,869	1,331,137
2024-NQM6, 6.45% due 02/25/64 ^{2,3}	1,295,191	1,311,587
2024-NQM7, 6.24% due 03/25/64 ^{2,3}	1,258,613	1,271,476
2023-NQM2, 6.32% due 01/25/62 ^{2,3}	1,063,583	1,064,700
2023-NQM1, 6.25% due 11/25/63 ^{2,3}	500,110	502,721
2022-NQM9, 6.45% due 09/25/62 ^{2,3}	246,924	246,903
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{0,2}	1,475,252	1,396,168
2023-NQM2, 5.84% due 11/25/67 ^{2,3}	1,258,045	1,255,460
2024-NQM2, 6.09% due 06/25/59 ^{2,3}	1,173,677	1,183,124
2023-NQM3, 6.89% due 08/25/68 ^{2,3}	345,433	349,351
Citigroup Mortgage Loan Trust, Inc.		
2022-A, 6.17% due 09/25/62 ^{2,3}	2,772,324	2,770,038
NYMT Loan Trust		
2021-SP1, 4.67% due 08/25/61 ^{2,3}	2,108,836	2,093,454
2022-SP1, 5.25% due 07/25/62 ²	621,717	618,863
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65 ²	2,630,261	2,630,833
Angel Oak Mortgage Trust		
2021-6, 1.71% (WAC) due 09/25/66 ^{0,2}	1,023,875	867,192
2024-4, 6.20% due 01/25/69 ^{2,3}	659,719	665,068
2023-1, 4.75% due 09/26/67 ^{2,3}	635,253	629,369
2022-1, 3.29% (WAC) due 12/25/66 ^{0,2}	482,862	430,924
Legacy Mortgage Asset Trust		
2021-GS3, 5.75% due 07/25/61 ²	907,953	905,064
2021-GS4, 4.65% due 11/25/60 ^{2,3}	879,947	879,788
2021-GS2, 5.75% due 04/25/61 ²	339,746	339,667
Verus Securitization Trust		
2021-5, 1.37% (WAC) due 09/25/66 ^{0,2}	550,452	476,719
2021-6, 1.89% (WAC) due 10/25/66 ^{0,2}	536,980	469,860
2020-5, 2.22% due 05/25/65 ²	481,521	465,928
2021-4, 1.35% (WAC) due 07/25/66 ^{0,2}	269,425	224,722
2021-3, 1.44% (WAC) due 06/25/66 ^{0,2}	145,812	127,254
2020-1, 3.42% due 01/25/60 ²	110,347	107,562
CSMC Trust		
2021-RPL7, 4.19% (WAC) due 07/27/61 ^{0,2}	582,882	577,712
2021-RPL4, 4.12% (WAC) due 12/27/60 ^{0,2}	453,218	451,391
2020-NQM1, 2.21% due 05/25/65 ²	371,058	351,748
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2}	1,313,923	1,250,003
New Residential Mortgage Loan Trust		
2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2}	591,031	554,009
2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2}	541,379	515,108
2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2}	178,394	177,664
JP Morgan Mortgage Trust		
2021-12, 2.50% (WAC) due 02/25/52 ^{0,2}	1,209,706	1,124,943
Home Equity Loan Trust		
2007-FRE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 ⁰	1,165,343	1,121,305
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 5.06% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37 ⁰	884,606	857,462

	Face Amount		Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.3% (continued)			
Residential Mortgage-Backed Securities - 26.1% (continued)			
Bear Stearns Asset-Backed Securities I Trust			
2006-HE9, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36 [◊]	\$	853,271	\$ 845,885
HarborView Mortgage Loan Trust			
2006-14, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47 [◊]		854,165	814,106
NovaStar Mortgage Funding Trust Series			
2007-2, 4.63% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 [◊]		673,308	661,793
Soundview Home Loan Trust			
2006-OPT5, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 [◊]		556,607	540,659
CFMT LLC			
2022-HB9, 3.25% (WAC) due 09/25/37 ^{◊,2}		528,085	521,700
Alternative Loan Trust			
2007-OA7, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47 [◊]		496,569	453,757
HOMES Trust			
2024-AFC2, 5.58% (WAC) due 10/25/59 ^{◊,2}		450,082	450,476
COLT Mortgage Loan Trust			
2023-3, 7.18% due 09/25/68 ^{2,3}		435,483	441,869
FIGRE Trust			
2024-HE5, 5.44% (WAC) due 10/25/54 ^{◊,2}		429,876	432,225
Towd Point Mortgage Trust			
2017-6, 2.75% (WAC) due 10/25/57 ^{◊,2}		214,197	209,790
2018-2, 3.25% (WAC) due 03/25/58 ^{◊,2}		196,286	193,538
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series			
2005-W2, 5.17% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35 [◊]		217,841	215,603
Banc of America Funding Trust			
2015-R2, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37 ^{◊,2}		127,306	126,863
Residential Mortgage Loan Trust			
2020-1, 2.38% (WAC) due 01/26/60 ^{◊,2}		51,363	50,760
Encore Credit Receivables Trust			
2005-2, 5.17% (1 Month Term SOFR + 0.85%, Rate Cap/Floor: 13.00%/0.74%) due 09/25/35 [◊]		34,472	34,363
Starwood Mortgage Residential Trust			
2020-1, 2.28% (WAC) due 02/25/50 ^{◊,2}		27,444	25,962
Total Residential Mortgage-Backed Securities			40,026,728
Commercial Mortgage-Backed Securities - 6.7%			
BX Commercial Mortgage Trust			
2021-VOLT, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 ^{◊,2}		3,390,898	3,375,004
2022-LP2, 5.87% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 ^{◊,2}		735,000	733,170
WMRK Commercial Mortgage Trust			
2022-WMRK, 7.75% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27 ^{◊,2}		2,900,000	2,900,000
Citigroup Commercial Mortgage Trust			
2018-C6, 0.76% (WAC) due 11/10/51 ^{◊,4}		39,879,909	893,581
Morgan Stanley Capital I Trust			
2018-H3, 0.96% (WAC) due 07/15/51 ^{◊,4}		42,677,727	814,773
JP Morgan Chase Commercial Mortgage Securities Trust			
2021-NYAH, 6.22% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38 ^{◊,2}		850,000	786,250
BXHPP Trust			
2021-FILM, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 ^{◊,2}		500,000	449,230
JPMDB Commercial Mortgage Securities Trust			
2018-C8, 0.59% (WAC) due 06/15/51 ^{◊,4}		22,202,457	299,938

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.3% (continued)		
Commercial Mortgage-Backed Securities - 6.7% (continued)		
Life Mortgage Trust		
2021-BMR, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 03/15/38 ^{0,2}	\$ 80,100	\$ 79,649
Total Commercial Mortgage-Backed Securities		10,331,595
Government Agency - 0.5%		
Fannie Mae		
6.50% due 04/25/49	817,130	833,141
Total Collateralized Mortgage Obligations		
(Cost \$52,105,092)		51,191,464
ASSET-BACKED SECURITIES ^{††} - 32.7%		
Collateralized Loan Obligations - 20.7%		
BCC Middle Market CLO LLC		
2021-1A AIR, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 ^{0,2}	7,250,000	7,275,195
Palmer Square Loan Funding Ltd.		
2022-1A A2, 5.86% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0,2}	3,750,000	3,760,956
BXMT Ltd.		
2020-FL2 AS, 5.83% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 ^{0,2}	2,250,000	2,228,303
2020-FL3 AS, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 11/15/37 ^{0,2}	1,250,000	1,243,948
BRSP Ltd.		
2021-FL1 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38 ^{0,2}	2,750,000	2,736,282
Golub Capital Partners CLO 49M Ltd.		
2021-49A AR, 6.06% (3 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 08/26/33 ^{0,2}	2,250,000	2,255,249
Cerberus Loan Funding XXXV, LP		
2021-5A A, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 ^{0,2}	1,750,000	1,755,876
Golub Capital Partners CLO 54M, LP		
2021-54A A, 6.05% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33 ^{0,2}	1,750,000	1,754,020
Owl Rock CLO IV Ltd.		
2021-4A AIR, 6.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{0,2}	1,500,000	1,503,563
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 6.45% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{0,2}	1,250,000	1,248,988
HGI CRE CLO Ltd.		
2021-FL2 A, 5.43% (1 Month Term SOFR + 1.11%, Rate Floor: 1.11%) due 09/17/36 ^{0,2}	1,248,790	1,244,385
Cerberus Loan Funding XXXII, LP		
2021-2A A, 6.14% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{0,2}	1,000,000	1,002,462
Greystone Commercial Real Estate Notes		
2021-FL3 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0,2}	1,000,000	990,401
Sound Point CLO XIX Ltd.		
2018-1A A, 5.52% (3 Month Term SOFR + 1.26%, Rate Floor: 0.00%) due 04/15/31 ^{0,2}	912,321	913,005
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 6.08% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 ^{0,2}	750,000	751,830
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A AIR, 6.22% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{0,2}	695,974	697,979
HERA Commercial Mortgage Ltd.		
2021-FL1 A, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 ^{0,2}	316,577	316,154

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 32.7% (continued)		
Collateralized Loan Obligations - 20.7% (continued)		
Parliament CLO II Ltd.		
2021-2A A, 5.93% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 08/20/32 ^{0,2}	\$ 63,382	\$ 63,694
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.80% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 ^{0,2}	51,962	52,239
Total Collateralized Loan Obligations		<u>31,794,529</u>
Single Family Residence - 2.8%		
FirstKey Homes Trust		
2020-SFR2, 2.67% due 10/19/37 ²	3,550,000	3,509,626
2022-SFR1, 4.49% due 05/19/39 ²	750,000	745,838
Total Single Family Residence		<u>4,255,464</u>
Net Lease - 2.7%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50 ²	2,440,961	2,382,071
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61 ²	1,000,000	941,488
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61 ²	706,836	663,913
Store Master Funding I-VII		
2018-1A, 4.29% due 10/20/48 ²	228,003	224,882
Total Net Lease		<u>4,212,354</u>
Transport-Container - 2.0%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46 ²	1,533,000	1,399,445
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46 ²	1,008,674	924,719
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46 ²	457,333	420,511
2020-1A, 2.73% due 08/21/45 ²	259,111	248,371
Textainer Marine Containers Ltd.		
2021-3A, 1.94% due 08/20/46 ²	69,333	61,649
Total Transport-Container		<u>3,054,695</u>
Collateralized Debt Obligations - 1.4%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ²	2,250,000	2,150,330
Whole Business - 1.0%		
Domino's Pizza Master Issuer LLC		
2018-1A, 4.33% due 07/25/48 ²	1,184,375	1,174,767
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ²	443,250	420,083
Total Whole Business		<u>1,594,850</u>
Infrastructure - 0.8%		
Aligned Data Centers Issuer LLC		
2021-1A, 1.94% due 08/15/46 ²	1,300,000	1,256,493
Financial - 0.8%		
Project Onyx I		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 ^{0,†††}	915,597	914,264
Project Onyx II		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 ^{0,†††}	253,717	252,823
Total Financial		<u>1,167,087</u>
Transport-Aircraft - 0.5%		
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ²	508,880	486,010
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ²	262,647	255,318
Total Transport-Aircraft		<u>741,328</u>
Total Asset-Backed Securities		
(Cost \$50,743,874)		<u>50,227,130</u>
CORPORATE BONDS^{††} - 30.2%		
Financial - 17.1%		
Brighthouse Financial Global Funding		
5.55% due 04/09/27 ²	2,750,000	2,793,126
AEGON Funding Company LLC		
5.50% due 04/16/27 ²	2,650,000	2,682,189
Athene Global Funding		
5.68% due 02/23/26 ²	2,050,000	2,064,156
F&G Global Funding		
5.88% due 06/10/27 ²	1,900,000	1,941,933
HSBC Holdings plc		
5.60% due 05/17/28 ⁵	1,750,000	1,782,775

		Face Amount	Value
CORPORATE BONDS ^{††} - 30.2% (continued)			
Financial - 17.1% (continued)			
Mutual of Omaha Companies Global Funding			
5.35% due 04/09/27 ²	\$	1,750,000	\$ 1,777,383
Standard Chartered plc			
5.69% due 05/14/28 ^{2,5}		1,700,000	1,734,077
LPL Holdings, Inc.			
5.70% due 05/20/27		1,700,000	1,731,839
Barclays plc			
5.67% due 03/12/28 ⁵		1,650,000	1,681,294
Assurant, Inc.			
6.10% due 02/27/26		1,650,000	1,658,810
CNO Global Funding			
5.88% due 06/04/27 ²		1,140,000	1,170,819
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.			
2.88% due 10/15/26 ²		850,000	828,979
Societe Generale S.A.			
5.52% due 01/19/28 ^{2,5}		800,000	809,905
Cooperatieve Rabobank UA			
4.66% due 08/22/28 ^{2,5}		800,000	804,612
Jackson National Life Global Funding			
5.60% due 04/10/26 ²		750,000	756,335
SLM Corp.			
3.13% due 11/02/26		600,000	588,076
United Wholesale Mortgage LLC			
5.50% due 11/15/25 ²		490,000	489,923
GA Global Funding Trust			
1.63% due 01/15/26 ²		450,000	442,363
American National Group, Inc.			
5.00% due 06/15/27		240,000	240,959
Brown & Brown, Inc.			
4.60% due 12/23/26		175,000	175,817
OneMain Finance Corp.			
7.13% due 03/15/26		168,000	170,486
Total Financial			26,325,856
Consumer, Non-cyclical - 4.8%			
Universal Health Services, Inc.			
1.65% due 09/01/26		1,950,000	1,882,637
Icon Investments Six DAC			
5.81% due 05/08/27		1,800,000	1,837,623
Element Fleet Management Corp.			
6.27% due 06/26/26 ²		1,650,000	1,673,372
IQVIA, Inc.			
5.00% due 05/15/27 ²		1,000,000	996,623
Triton Container International Ltd.			
2.05% due 04/15/26 ²		700,000	685,521
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC			
3.25% due 03/15/26 ²		275,000	271,213
Block, Inc.			
2.75% due 06/01/26		100,000	97,903
Total Consumer, Non-cyclical			7,444,892
Industrial - 2.8%			
Penske Truck Leasing Company Lp / PTL Finance Corp.			
5.35% due 01/12/27 ²		1,650,000	1,668,685
Weir Group plc			
2.20% due 05/13/26 ²		1,091,000	1,063,966
Silgan Holdings, Inc.			
1.40% due 04/01/26 ²		750,000	729,775
Vontier Corp.			
1.80% due 04/01/26		650,000	635,597
Jabil, Inc.			
1.70% due 04/15/26		200,000	195,331
Total Industrial			4,293,354
Consumer, Cyclical - 2.4%			
LG Electronics, Inc.			
5.63% due 04/24/27 ²		900,000	916,196
United Airlines, Inc.			
4.38% due 04/15/26 ²		900,000	894,050
Live Nation Entertainment, Inc.			
6.50% due 05/15/27 ²		875,000	887,897
International Game Technology plc			
4.13% due 04/15/26 ²		490,000	489,695
Air Canada			
3.88% due 08/15/26 ²		330,000	326,667
Walgreens Boots Alliance, Inc.			
3.45% due 06/01/26		100,000	97,843
Total Consumer, Cyclical			3,612,348
Utilities - 1.3%			
Algonquin Power & Utilities Corp.			
5.37% due 06/15/26		1,750,000	1,759,318
Terraform Global Operating, LP			
6.13% due 03/01/26 ²		264,000	262,403
Total Utilities			2,021,721
Communications - 0.9%			
FactSet Research Systems, Inc.			
2.90% due 03/01/27		1,450,000	1,412,904
Technology - 0.9%			
CDW LLC / CDW Finance Corp.			
2.67% due 12/01/26		1,350,000	1,315,899
Total Corporate Bonds			46,426,974
(Cost \$46,081,294)			
SENIOR FLOATING RATE INTERESTS ^{††,◇} - 1.3%			
Technology - 0.6%			
CoreLogic, Inc.			
7.94% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 06/02/28		675,439	667,630

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS ^{††,∅} - 1.3% (continued)		
Technology - 0.6% (continued)		
World Wide Technology Holding Company LLC		
6.56% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/01/30	\$ 264,413	\$ 265,405
Total Technology		933,035
Financial - 0.4%		
Citadel Securities, LP		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	325,887	327,070
Jane Street Group LLC		
6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	295,361	294,980
Total Financial		622,050
Consumer, Non-cyclical - 0.3%		
Elanco Animal Health, Inc.		
6.17% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/01/27	403,278	402,827
Total Senior Floating Rate Interests		
(Cost \$1,960,788)		1,957,912

FEDERAL AGENCY DISCOUNT NOTES ^{††} - 0.4%		
Federal Home Loan Bank		
4.10% due 07/01/25 ⁶	600,000	600,000
Total Federal Agency Discount Notes		
(Cost \$600,000)		600,000

REPURCHASE AGREEMENTS ^{††,7} - 1.0%		
BofA Securities, Inc.		
issued 06/30/25 at 4.37% due 07/01/25	674,599	674,599
BNP Paribas		
issued 06/30/25 at 4.37% due 07/01/25	421,624	421,624
J.P. Morgan Securities LLC		
issued 06/30/25 at 4.37% due 07/01/25	421,624	421,624
Bank of Montreal		
issued 06/30/25 at 4.34% due 07/01/25	84,325	84,325
Total Repurchase Agreements		
(Cost \$1,602,172)		1,602,172
Total Investments - 101.6%		
(Cost \$157,243,672)	\$	156,156,104
Other Assets & Liabilities, net - (1.6)%		(2,457,480)
Total Net Assets - 100.0%	\$	153,698,624

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) ^{**}
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate + 0.26%	1.66%	Quarterly	03/16/31	\$ 3,000,000	\$ 327,829	\$ (524)	\$ 328,353
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	1.73%	Annually	02/25/27	980,000	29,583	101	29,482
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	1.47%	Annually	02/02/27	850,000	28,365	97	28,268
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	2.72%	Annually	06/07/27	1,800,000	27,451	119	27,332
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.28%	Annually	06/14/27	55,250,000	(804,212)	285	(804,497)
							\$ (390,984)	\$ 78	\$ (391,062)	

** Includes cumulative appreciation (depreciation).

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

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs, unless otherwise noted.

††† Value determined based on Level 3 inputs.

∅ Variable rate security. Rate indicated is the rate effective at June 30, 2025. 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.

1 Rate indicated is the 7-day yield as of June 30, 2025.

2 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) securities is \$121,027,004 (cost \$121,795,866), or 78.7% of total net assets.

3 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, 2025.

4 Security is an interest-only strip.

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

6 Rate indicated is the effective yield at the time of purchase.

7 Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

BofA — Bank of America
CME — Chicago Mercantile Exchange
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon