	SHARES	VALUE
EXCHANGE-TRADED FUNDS[a] - 9.7%		
SPDR S&P 500 ETF Trust	40,000	$ 27,276,800
iShares Core S&P 500 ETF	38,000	26,027,720
Total Exchange-Traded Funds (Cost $51,438,880)		53,304,520
MONEY MARKET FUNDS[a] - 1.8%		
Dreyfus Treasury Securities Cash Management Fund— Institutional Shares, 3.64% [b]	9,631,237	9,631,237
Total Money Market Funds (Cost $9,631,237)		9,631,237

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 30.9%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 18.4%		
Verus Securitization Trust		
2021-5, A3 1.37%, (WAC) due 9/25/66[◊,c]	1,511,994	1,323,049
2021-6, A3 1.89%, (WAC) due 10/25/66[◊,c]	1,359,354	1,207,608
2025-7, A1 5.13% due 8/25/70[c,d]	965,638	969,407
2025-2, A1 5.31% due 3/25/70[c,d]	857,640	862,860
2025-1, A1 5.62%, (WAC) due 1/25/70[◊,c]	832,839	840,547
2021-4, A3 1.35%, (WAC) due 7/25/66[◊,c]	746,980	638,348
2024-9, A3 5.89% due 11/25/69[c,d]	418,495	421,309
2021-3, A3 1.44%, (WAC) due 6/25/66[◊,c]	445,530	393,413
2025-5, A1 5.43% due 6/25/70[c,d]	226,796	228,609
Legacy Mortgage Asset Trust		
2021-GS3, A1 5.75% due 7/25/61[c]	2,424,717	2,424,863
2021-GS4, A1 5.65% due 11/25/60[c]	2,386,091	2,387,919
2021-GS2, A1 5.75% due 4/25/61[c]	1,077,925	1,078,294
2021-GS5, A1 6.25% due 7/25/67[c]	708,274	708,843
OBX Trust		
2025-NQM16, A1 4.91%, (WAC) due 8/25/65[◊,c]	1,292,345	1,293,171
2025-J3, A5 5.00%, (WAC) due 10/25/55[◊,c]	1,159,295	1,155,943
2025-NQM13, A1 5.44%, (WAC) due 5/25/65[◊,c]	1,086,048	1,095,500
2025-NQM1, A1 5.55%, (WAC) due 12/25/64[◊,c]	840,594	847,466
2024-NQM18, A3 5.87% due 10/25/64[c,d]	711,720	715,862
2025-NQM10, A1 5.45% due 5/25/65[c,d]	430,540	434,037
2025-R1, A2 5.09% due 9/25/62[c,d]	400,000	399,276
2025-NQM2, A2 5.75% due 11/25/64[c,d]	386,445	389,059

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 30.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 18.4% (continued)		
Sequoia Mortgage Trust		
2025-5, A5 5.50%, (WAC) due 6/25/55[◊,c]	4,204,987	$ 4,217,867
2025-1, A4 6.00%, (WAC) due 1/25/55[◊,c]	1,366,064	1,381,193
2025-6, A11 5.50%, (WAC) due 7/25/55[◊,c]	383,932	385,230
BRAVO Residential Funding Trust		
2024-NQM1, A1 5.94% due 12/1/63[c,d]	1,714,955	1,726,570
2025-NQM7, A1 5.46%, (WAC) due 7/25/65[◊,c]	1,207,317	1,218,029
2025-CES1, A1A 5.70% due 2/25/55[c,d]	882,438	890,846
2024-NQM5, A3 6.16% due 6/25/64[c,d]	495,304	499,064
2025-CES2, A1 4.96% due 7/26/55[c,d]	473,895	473,338
2025-NQM8, A1B 5.08% due 6/25/65[c,d]	459,654	460,337
2025-NQM1, A2 5.81% due 12/25/64[c,d]	403,466	406,347
GCAT Trust		
2025-NQM4, A1 5.53% due 6/25/70[c,d]	2,041,472	2,059,777
2025-NQM3, A1 5.55% due 5/25/70[c,d]	1,216,966	1,227,811
2025-INV3, A5 6.00%, (WAC) due 8/25/55[◊,c]	1,090,674	1,112,224
2025-NQM2, A1 5.60% due 4/25/70[c,d]	1,025,676	1,035,479
OSAT Trust		
2021-RPL1, A1 6.12% due 5/25/65[c]	5,078,857	5,078,857
CSMC Trust		
2021-RPL7, A1 4.21%, (WAC) due 7/27/61[◊,c]	1,626,667	1,619,966
2021-NQM8, A3 2.41%, (WAC) due 10/25/66[◊,c]	1,244,381	1,098,304
2021-RPL4, A1 4.15%, (WAC) due 12/27/60[◊,c]	996,436	992,588
2021-RPL9, A1 3.87%, (WAC) due 2/25/61[◊,c]	652,132	649,669
2020-NQM1, A1 2.21% due 5/25/65[c]	497,319	478,438
Towd Point Mortgage Trust		
2025-1, A1A 4.82%, (WAC) due 6/25/65[◊,c]	2,361,237	2,370,945
2025-FIX1, A1 4.97% due 9/25/65[c,d]	1,322,185	1,322,376
2025-CES4, A1A 5.09% due 10/25/65[c,d]	722,411	725,019
2017-6, A1 2.75%, (WAC) due 10/25/57[◊,c]	132,572	130,848
2018-2, A1 3.25%, (WAC) due 3/25/58[◊,c]	112,752	111,759
HOMES Trust		
2025-AFC3, A1 4.93%, (WAC) due 8/25/60[◊,c]	1,538,021	1,537,882

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 30.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 18.4% (continued)		
2025-AFC2, A1A 5.47% due 6/25/60[c,d]	1,349,265	$ 1,359,871
2024-AFC2, A1 5.58%, (WAC) due 10/25/59[◊,c]	773,777	779,197
2025-NQM4, A1 5.22% due 8/25/70[c,d]	711,928	714,442
PRPM LLC		
2025-7, A1 5.50% due 8/25/30[c]	1,150,843	1,153,693
2025-8, A1 5.39% due 10/25/30[c,d]	1,025,852	1,027,358
2025-RCF3, A1 5.25% due 7/25/55[c,d]	979,635	988,096
2025-6, A1 5.77% due 8/25/28[c]	693,148	694,264
2025-5, A1 5.73% due 7/25/30[c,d]	336,166	336,437
RCKT Mortgage Trust		
2025-CES6, A1A 5.47% due 6/25/55[c,d]	1,333,010	1,345,767
2025-CES8, A1A 5.15%, (WAC) due 8/25/55[◊,c]	944,538	949,542
2025-CES5, A1A 5.69% due 5/25/55[c,d]	657,388	665,790
2025-CES7, A1A 5.38% due 7/25/55[c,d]	459,909	464,350
NYMT Loan Trust		
2025-INV2, A1 5.00%, (WAC) due 10/25/60[◊,c]	2,472,610	2,484,860
2025-CP1, A1 3.75%, (WAC) due 11/25/69[◊,c]	905,029	873,644
Imperial Fund Mortgage Trust		
2022-NQM2, A2 4.02%, (WAC) due 3/25/67[◊,c]	3,436,313	3,246,459
PMT Loan Trust		
2025-INV8, A7 6.00%, (WAC) due 7/25/56[◊,c]	2,575,702	2,623,916
2025-INV7, A7 6.00%, (WAC) due 6/25/56[◊,c]	485,290	493,070
FIGRE Trust		
2025-PF2, A 5.02%, (WAC) due 10/25/55[◊,c]	947,935	946,092
2025-HE6, A 5.04%, (WAC) due 9/25/55[◊,c]	829,310	826,721
2024-HE5, A 5.44%, (WAC) due 10/25/54[◊,c]	749,551	759,180
2025-HE1, A 5.83%, (WAC) due 1/25/55[◊,c]	402,499	408,989
Cross Mortgage Trust		
2025-H1, A1 5.74%, (WAC) due 2/25/70[◊,c]	1,751,997	1,769,177
2025-H6, A1 5.18%, (WAC) due 7/25/70[◊,c]	1,137,977	1,142,713
LHOME Mortgage Trust		
2024-RTL5, A1 5.32% due 9/25/39[c,d]	1,950,000	1,953,664
2025-RTL3, A1 5.24% due 8/25/40[c,d]	750,000	752,172

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 30.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 18.4% (continued)		
GS Mortgage-Backed Securities Trust		
2025-HE1, A1 5.42% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 10/25/55[◊,c]	1,464,385	$ 1,467,851
2025-NQM3, A1 5.14% due 11/25/65[c,d]	679,797	681,462
2020-NQM1, A1 1.38%, (WAC) due 9/27/60[◊,c]	170,725	162,976
NLT Trust		
2025-NQM1, PT 7.47%, (WAC) due 10/25/70[◊,c]	1,955,988	2,062,165
Provident Funding Mortgage Trust		
2025-4, A4 5.50%, (WAC) due 9/25/55[◊,c]	1,290,194	1,296,956
2025-1, A3 5.50%, (WAC) due 2/25/55[◊,c]	469,890	472,176
Chase Home Lending Mortgage Trust		
2025-5, A4A 5.50%, (WAC) due 4/25/56[◊,c]	1,671,659	1,682,548
EFMT		
2025-CES4, A1 5.43% due 6/25/60[c,d]	1,527,920	1,540,564
New Residential Mortgage Loan Trust		
2020-1A, A1B 3.50%, (WAC) due 10/25/59[◊,c]	756,614	714,032
2018-2A, A1B 3.50%, (WAC) due 2/25/58[◊,c]	409,400	391,855
2025-NQM3, A1 5.53%, (WAC) due 5/25/65[◊,c]	256,459	259,256
Saluda Grade Alternative Mortgage Trust		
2025-LOC4, A1A 5.70% (30 Day Average SOFR + 1.75%, Rate Floor: 0.00%) due 6/25/55[◊,c]	1,198,323	1,200,230
Structured Asset Securities Corp. Mortgage Loan Trust		
2007-BC4, A1 3.37% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37[◊]	1,104,669	1,078,423
CFMT LLC		
2022-HB9, A 3.25%, (WAC) due 9/25/37[◊,c]	1,046,096	1,032,286
Angel Oak Mortgage Trust		
2022-1, A3 3.29%, (WAC) due 12/25/66[◊,c]	1,128,392	1,023,598
JP Morgan Mortgage Trust		
2025-1, A4 6.00%, (WAC) due 6/25/55[◊,c]	726,874	737,251
COLT Mortgage Loan Trust		
2025-3, A1 5.35% due 3/25/70[c,d]	682,422	686,124
Archwest Mortgage Trust		
2025-RTL1, A1 5.20% due 10/25/40[c,d]	600,000	600,735

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 30.9% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 18.4% (continued)		
Soundview Home Loan Trust		
2006-OPT5, 1A1 4.13% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 7/25/36[◊]	603,942	$ 590,726
SG Residential Mortgage Trust		
2022-1, A3 3.68%, (WAC) due 3/27/62[◊,c]	371,734	341,586
Barclays Mortgage Loan Trust		
2023-NQM1, A1A 6.03% due 1/25/63[c,d]	324,151	326,163
Ellington Financial Mortgage Trust		
2020-2, A2 1.49%, (WAC) due 10/25/65[◊,c,e]	201,087	189,823
2020-2, A3 1.64%, (WAC) due 10/25/65[◊,c,e]	115,833	109,490
Vista Point Securitization Trust		
2025-CES1, A1 5.81% due 4/25/55[c,d]	291,000	293,107
Mill City Securities Ltd.		
2024-RS2, A1 3.00% due 8/1/69[c,d]	173,264	164,170
Argent Securities, Inc. Asset-Backed Pass-Through Certificates		
2005-W2, M1 4.58% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35[◊,e]	68,807	68,398
Banc of America Funding Trust		
2015-R2, 3A2 4.11% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 4/29/37[◊,c,e]	61,811	61,621
Residential Mortgage Loan Trust		
2020-1, A1 2.38%, (WAC) due 1/26/60[◊,c,e]	35,776	35,561
Starwood Mortgage Residential Trust		
2020-1, A1 2.28%, (WAC) due 2/25/50[◊,c,e]	35,862	34,280
Total Residential Mortgage-Backed Securities		101,091,023
GOVERNMENT AGENCY - 9.7%		
Freddie Mac		
5.00% due 12/25/51	11,877,624	11,928,325
5.50% due 12/25/51	2,879,913	2,932,723
5.00% due 11/25/51	2,529,689	2,537,696
5.00% due 4/25/53	2,422,770	2,432,130
5.00% due 10/25/51	2,163,365	2,168,623
5.50% due 7/25/53	1,915,307	1,941,985
5.50% due 4/25/51	1,674,450	1,697,443
5.00% due 3/25/52	1,450,823	1,455,801
5.25% due 4/25/53	1,232,555	1,247,959
5.00% due 2/25/52	903,820	904,948

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 30.9% (continued)		
GOVERNMENT AGENCY - 9.7% (continued)		
Fannie Mae		
5.00% due 1/25/53	3,361,624	$ 3,376,397
5.00% due 10/25/51	2,670,662	2,682,272
5.00% due 9/25/55	2,673,239	2,675,516
5.00% due 2/25/54	2,626,081	2,633,808
5.00% due 6/25/53	2,491,577	2,504,827
5.50% due 11/25/51	2,401,466	2,423,987
5.00% due 11/25/53	2,243,368	2,247,259
5.50% due 12/25/50	1,527,002	1,539,880
5.00% due 5/25/52	1,189,532	1,190,583
Government National Mortgage Association		
5.25% due 3/20/52	2,032,944	2,057,989
5.00% due 1/20/55	1,189,004	1,189,348
Total Government Agency		53,769,499
COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.8%		
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, D 5.66% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 6/15/38[◊,c]	2,700,000	2,384,000
BX Trust		
2025-VOLT, A 5.45% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 12/15/44[◊,c]	1,950,000	1,951,213
BX Commercial Mortgage Trust		
2022-LP2, C 5.31% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 2/15/39[◊,c]	1,855,000	1,852,686
WMRK Commercial Mortgage Trust		
2022-WMRK, B 7.19% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27[◊,c]	1,836,963	1,841,633
BXHPP Trust		
2021-FILM, C 4.96% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 8/15/36[◊,c]	1,500,000	1,405,346
MILE Trust		
2025-STNE, A 5.25% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 7/15/42[◊,c]	1,350,000	1,350,843
MHP		
2022-MHIL, C 5.01% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 1/15/39[◊,c]	1,200,000	1,198,181
VDCM Commercial Mortgage Trust		
2025-AZ, A 5.06%, (WAC) due 7/13/44[◊,c]	700,000	708,131
Citigroup Commercial Mortgage Trust		
2019-GC41, XA 1.01%, (WAC) due 8/10/56[◊,f]	22,433,568	628,508

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 30.9% (continued)		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.8% (continued)		
Benchmark Mortgage Trust		
2019-B14, XA 0.75%, (WAC) due 12/15/62◊,f	29,831,946	$ 584,178
Morgan Stanley Capital I Trust		
2018-H3, XA 0.78%, (WAC) due 7/15/51◊,f	31,037,204	506,133
RWC Commercial Mortgage Trust		
2025-1, A 5.01% due 6/25/40c	479,651	480,419
Life Mortgage Trust		
2021-BMR, C 4.96% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 3/15/38◊,c	261,660	260,544
JPMDB Commercial Mortgage Securities Trust		
2018-C8, XA 0.59%, (WAC) due 6/15/51◊,f	19,600,188	215,984
Total Commercial Mortgage-Backed Securities		15,367,799
Total Collateralized Mortgage Obligations (Cost $171,676,672)		170,228,321
ASSET-BACKED SECURITIES - 25.5%		
COLLATERALIZED LOAN OBLIGATIONS - 18.0%		
BCC Middle Market CLO LLC		
2019-1A, A1RR 5.35% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 7/15/36◊,c	10,750,000	10,758,986
Eldridge CLO Ltd.		
2025-1A, A1 5.25% (3 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 10/20/38◊,c	5,500,000	5,515,070
Cerberus Loan Funding 51 LLC		
2025-2A, A 5.64% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37◊,c	5,500,000	5,513,763
FS Rialto		
2021-FL3, B 5.65% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36◊,c	5,500,000	5,492,613
Golub Capital Partners CLO 54M, LP		
2021-54A, A1R 5.37% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 8/5/37◊,c	5,250,000	5,254,600
BRSP Ltd.		
2021-FL1, B 5.75% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 8/19/38◊,c	4,250,000	4,242,143
Owl Rock CLO IV Ltd.		
2020-4A, A1R 5.75% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 8/20/33◊,c	4,195,765	4,195,075
Ares Direct Lending CLO 6 LLC		
2025-2A, A1 5.20% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 10/16/37◊,c	2,500,000	2,502,039

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 25.5% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.0% (continued)		
2025-2A, A2 5.40% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/16/37◊,c	1,300,000	$ 1,301,606
BXMT Ltd.		
2020-FL2, AS 5.25% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 2/15/38◊,c	2,550,000	2,524,710
2020-FL2, A 5.00% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 2/15/38◊,c	408,522	406,480
Madison Park Funding XLVIII Ltd.		
2021-48A, BR 5.22% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 1/19/39◊,c	2,700,000	2,699,712
Madison Park Funding LXV Ltd.		
2025-65A, B 6.02% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 7/16/38◊,c	2,500,000	2,509,123
JCP Direct Lending CLO LLC		
2023-1A, A1R 5.53% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 7/20/37◊,c	2,500,000	2,503,379
CIFC Funding 2013-III-R Ltd.		
2013-3RA, A2R 5.07% (3 Month Term SOFR + 1.20%, Rate Floor: 1.20%) due 4/24/31◊,c	2,500,000	2,499,537
Cerberus Loan Funding XXXII, LP		
2021-2A, A 5.79% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 4/22/33◊,c	2,279,583	2,279,422
Greystone CRE Notes LLC		
2025-FL4, A 5.23% (1 Month Term SOFR + 1.48%, Rate Floor: 1.48%) due 1/15/43◊,c	2,250,000	2,256,612
OWL Rock CLO XXI LLC		
2025-21A, A 5.27% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 7/24/34◊,c	2,236,100	2,240,655
Golub Capital Partners CLO 83M, LP		
2025-83A, A1 5.24% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 11/9/38◊,c	2,200,000	2,201,462
Cerberus Loan Funding 52 LLC		
2025-3A, A 5.49% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37◊,c	2,000,000	2,004,987
OWL Rock CLO XXII LLC		
2025-22A, A 5.42% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37◊,c	2,000,000	2,001,712
Golub Capital Partners CLO 49M Ltd.		
2020-49A, A1R2 5.84% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 7/20/38◊,c	2,000,000	1,999,263

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 25.5% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.0% (continued)		
LoanCore Issuer LLC		
2025-CRE9, A 5.18% (1 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 8/18/42[◊,c]	2,000,000	$ 1,997,547
Madison Park Funding LIII Ltd.		
2022-53A, B 5.62% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 4/21/35[◊,c]	1,750,000	1,753,852
Golub Capital Partners CLO 69M, LP		
2023-69A, BR 5.57% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 11/9/38[◊,c]	1,750,000	1,750,934
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A, A1R 5.87% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 4/15/33[◊,c]	1,649,854	1,650,341
Hlend CLO LLC		
2025-4A, B 6.07% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 8/15/37[◊,c]	1,050,000	1,051,068
2025-3A, A 5.28% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 1/20/37[◊,c]	500,000	500,356
PFP Ltd.		
2025-12, A 5.22% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42[◊,c]	1,500,000	1,497,869
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A, BR 5.70% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 4/16/35[◊,c]	1,400,000	1,402,429
Jefferies Credit Partners Direct Lending CLO Ltd.		
2025-1A, A1 5.26% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/15/37[◊,c]	1,400,000	1,398,938
Cerberus Loan Funding 50 LLC		
2025-1A, A 5.55% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 7/15/37[◊,c]	1,350,000	1,354,053
Owl Rock CLO VII LLC		
2022-7A, AR 5.28% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 4/20/38[◊,c]	1,350,000	1,347,654
BSPDF Issuer LLC		
2025-FL2, A 5.27% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42[◊,c]	1,250,000	1,249,115
AGL CLO 42 Ltd.		
2025-42A, B 5.92% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 7/22/38[◊,c]	1,000,000	1,002,542
BDS LLC		
2025-FL15, AS 5.38% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 3/19/43[◊,c]	1,000,000	1,000,825

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 25.5% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 18.0% (continued)		
STWD Ltd.		
2021-FL2, B 5.65% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 4/18/38[◊,c]	1,000,000	$ 999,293
Greystone CRE Notes Ltd.		
2021-FL3, B 5.51% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 7/15/39[◊,c]	1,000,000	992,976
TRTX Issuer Ltd.		
2025-FL6, A 5.27% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 9/18/42[◊,c]	900,000	902,108
Golub Capital Partners CLO		
2013-16A, A1R3 5.49% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 8/9/39[◊,c]	900,000	901,161
BSPRT Issuer LLC		
2025-FL12, A 5.12% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 1/17/43[◊,c]	900,000	898,045
Neuberger Berman CLO 32R Ltd.		
2019-32RA, A 5.64% (3 Month Term SOFR + 1.31%, Rate Floor: 1.31%) due 7/20/39[◊,c]	500,000	501,743
2019-32RA, B 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 7/20/39[◊,c]	300,000	300,882
Madison Park Funding LXXI Ltd.		
2025-71A, B 5.36% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 4/23/38[◊,c]	550,000	550,695
CIFC Funding Ltd.		
2022-1A, B 5.68% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 4/17/35[◊,c]	500,000	501,129
Golub Capital Partners CLO 16M-R3		
2013-16A, A2R3 5.61% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 8/9/39[◊,c]	400,000	400,601
LRECS LLC		
2025-CRE1, AS 5.75% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 8/19/43[◊,c]	250,000	250,450
FS Rialto Issuer LLC		
2025-FL10, AS 5.32% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 8/19/42[◊,c]	150,000	147,927
Total Collateralized Loan Obligations		99,207,482
TRANSPORT-CONTAINER - 1.9%		
Triton Container Finance VIII LLC		
2021-1A, A 1.86% due 3/20/46[c]	4,322,812	4,018,524

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 25.5% (continued)		
TRANSPORT-CONTAINER - 1.9% (continued)		
Triton Container Finance IX LLC		
2025-1A, A 5.43% due 6/20/50[c]	2,578,500	$ 2,596,290
Textainer Marine Containers VII Ltd.		
2021-1A, A 1.68% due 2/20/46[c]	1,288,000	1,212,440
2020-1A, A 2.73% due 8/21/45[c]	356,708	345,639
CLI Funding VIII LLC		
2021-1A, A 1.64% due 2/18/46[c]	1,545,220	1,438,403
CLI Funding IX LLC		
2025-1A, A 5.35% due 6/20/50[c]	1,044,542	1,059,028
Total Transport-Container		10,670,324
WHOLE BUSINESS - 1.6%		
Domino's Pizza Master Issuer LLC		
2018-1A, A2II 4.33% due 7/25/48[c]	4,254,275	4,241,803
Taco Bell Funding LLC		
2021-1A, A2I 1.95% due 8/25/51[c]	3,193,125	3,110,791
Wingstop Funding LLC		
2020-1A, A2 2.84% due 12/5/50[c]	1,329,750	1,288,327
Total Whole Business		8,640,921
NET LEASE - 1.5%		
Oak Street Investment Grade Net Lease Fund		
2020-1A, A1 1.85% due 11/20/50[c]	5,277,577	4,799,533
CF Hippolyta Issuer LLC		
2021-1A, B1 1.98% due 3/15/61[c]	2,120,507	1,290,768
Capital Automotive REIT		
2024-2A, A1 4.90%, REIT due 5/15/54[c]	1,174,479	1,173,867
STORE Master Funding LLC		
2025-1A, A4 4.95% due 10/20/55[c]	799,000	798,965
Total Net Lease		8,063,133
FINANCIAL - 0.9%		
Station Place Securitization Trust		
2025-SP2, A1 4.88% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 9/25/26[◊,c,e]	2,700,000	2,700,000
2025-SP1, A1 5.16% (1 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due 7/2/26[◊,c,e]	900,000	900,000
2024-SP2, A1 5.46% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 7/12/26[◊,c,e]	900,000	900,000
HV Structured Solutions IV		
6.22% due 9/15/30[e]	567,448	563,509
Total Financial		5,063,509

	FACE AMOUNT~	VALUE
ASSET-BACKED SECURITIES - 25.5% (continued)		
SINGLE FAMILY RESIDENCE - 0.7%		
STAR Trust		
2025-SFR6, A 5.15% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 8/17/42[◊,c]	2,750,000	$ 2,757,840
Tricon Residential Trust		
2025-SFR1, A 4.85% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 3/17/42[◊,c]	993,227	994,015
Total Single Family Residence		3,751,855
INFRASTRUCTURE - 0.6%		
Vantage Data Centers LLC		
2025-1A, A2 5.13% due 8/15/55[c]	1,350,000	1,334,280
QTS Issuer ABS I LLC		
2025-1A, A2 5.44% due 5/25/55[c]	1,300,000	1,308,839
Stack Infrastructure Issuer LLC		
2025-1A, A2 5.00% due 5/25/50[c]	700,000	691,587
Total Infrastructure		3,334,706
TRANSPORT-AIRCRAFT - 0.2%		
Slam Ltd.		
2021-1A, A 2.43% due 6/15/46[c]	1,075,050	1,026,117
UNSECURED CONSUMER LOANS - 0.1%		
Service Experts Issuer LLC		
2025-1A, A 5.38% due 1/20/37[c]	278,819	278,772
Total Asset-Backed Securities (Cost $141,978,418)		140,036,819
CORPORATE BONDS - 18.8%		
FINANCIAL - 10.5%		
Brighthouse Financial Global Funding		
5.55% due 4/9/27[c]	3,900,000	3,954,608
AEGON Funding Co. LLC		
5.50% due 4/16/27[c]	3,750,000	3,809,176
Macquarie Group Ltd.		
3.76% due 11/28/28[c,g]	2,753,000	2,732,214
Enstar Group Ltd.		
4.95% due 6/1/29	2,700,000	2,720,163
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.		
2.88% due 10/15/26[c]	2,650,000	2,611,346
Societe Generale S.A.		
5.52% due 1/19/28[c,g]	1,300,000	1,316,491
5.21% (SOFR + 1.42%) due 5/22/29[◊,c]	1,200,000	1,206,032
Lloyds Banking Group plc		
5.09% due 11/26/28[g]	2,300,000	2,343,734

ULTRA SHORT DURATION FUND

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 18.8% (continued)		
FINANCIAL - 10.5% (continued)		
Barclays plc		
4.48% due 11/11/29[g]	1,350,000	$ 1,357,450
4.94% due 9/10/30[g]	850,000	866,843
American National Group, Inc.		
5.00% due 6/15/27	2,150,000	2,165,938
CNO Global Funding		
5.88% due 6/4/27[c]	1,660,000	1,696,691
4.88% due 12/10/27[c]	450,000	455,780
HSBC Holdings plc		
5.13% due 11/19/28[g]	2,100,000	2,138,883
F&G Global Funding		
5.88% due 1/16/30[c]	2,000,000	2,075,284
Nationwide Building Society		
4.65% due 7/14/29[c,g]	2,000,000	2,018,995
BPCE SA		
5.72% due 1/18/30[c,g]	1,800,000	1,863,481
Fortitude Global Funding		
4.63% due 10/6/28[c]	1,750,000	1,750,345
BO GPS IV Capital Call Facility B		
4.88% due 10/30/28[e]	1,350,000	1,364,893
Athene Global Funding		
5.03% due 7/17/30[c]	1,350,000	1,360,081
Brookfield Asset Management Ltd.		
4.65% due 11/15/30	1,350,000	1,359,676
Protective Life Corp.		
4.70% due 1/15/31[c]	1,350,000	1,354,253
Santander UK Group Holdings plc		
4.86% due 9/11/30[g]	1,300,000	1,315,528
Jackson National Life Global Funding		
4.70% due 6/5/28[c]	1,300,000	1,313,030
GA Global Funding Trust		
1.63% due 1/15/26[c]	1,300,000	1,298,799
VICI Properties, LP / VICI Note Co., Inc.		
4.63% due 12/1/29[c]	1,300,000	1,297,463
LPL Holdings, Inc.		
5.70% due 5/20/27	1,200,000	1,222,993
OneMain Finance Corp.		
3.50% due 1/15/27	1,150,000	1,138,776
Standard Chartered plc		
5.55% due 1/21/29[c,g]	1,000,000	1,026,079
Starwood Property Trust, Inc.		
5.25% due 10/15/28[c]	1,000,000	1,007,272
Citigroup, Inc.		
4.90% (SOFR + 1.17%) due 9/11/31[◊]	1,000,000	$ 1,003,600
United Wholesale Mortgage LLC		
5.75% due 6/15/27[c]	1,000,000	1,002,665
Lincoln Financial Global Funding		
4.63% due 5/28/28[c]	900,000	908,546
Jefferies Finance LLC / JFIN Co.-Issuer Corp.		
5.00% due 8/15/28[c]	700,000	673,939
NatWest Group plc		
4.89% (SOFR + 1.10%) due 5/23/29[◊]	650,000	652,934
CrossCountry Intermediate HoldCo LLC		
6.50% due 10/1/30[c]	500,000	509,998
UWM Holdings LLC		
6.25% due 3/15/31[c]	500,000	499,203
Encore Capital Group, Inc.		
6.63% due 4/15/31[c]	250,000	251,248
Total Financial		57,644,430
CONSUMER, NON-CYCLICAL - 1.9%		
HCA, Inc.		
5.00% due 3/1/28	2,250,000	2,291,938
Triton Container International Ltd.		
2.05% due 4/15/26[c]	2,200,000	2,182,744
Global Payments, Inc.		
4.50% due 11/15/28	1,475,000	1,477,805
Williams Scotsman, Inc.		
4.63% due 8/15/28[c]	1,400,000	1,395,706
Avantor Funding, Inc.		
4.63% due 7/15/28[c]	1,400,000	1,392,393
Element Fleet Management Corp.		
6.27% due 6/26/26[c]	1,200,000	1,210,630
Cheplapharm Arzneimittel GmbH		
5.50% due 1/15/28[c]	700,000	690,412
Total Consumer, Non-cyclical		10,641,628
INDUSTRIAL - 1.8%		
Silgan Holdings, Inc.		
1.40% due 4/1/26[c]	2,350,000	2,330,022
Vontier Corp.		
1.80% due 4/1/26	2,150,000	2,136,266
TD SYNNEX Corp.		
4.30% due 1/17/29	1,400,000	1,397,459
GXO Logistics, Inc.		
6.25% due 5/6/29	1,300,000	1,369,079

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 18.8% (continued)		
INDUSTRIAL - 1.8% (continued)		
Berry Global, Inc.		
1.65% due 1/15/27	1,100,000	$ 1,070,876
Enviri Corp.		
5.75% due 7/31/27[c]	700,000	700,376
Jabil, Inc.		
4.25% due 5/15/27	600,000	600,834
Weir Group plc		
2.20% due 5/13/26[c]	440,000	436,006
Total Industrial		10,040,918
TECHNOLOGY - 1.4%		
CDW LLC / CDW Finance Corp.		
2.67% due 12/1/26	4,300,000	4,242,881
Microchip Technology, Inc.		
4.90% due 3/15/28	2,200,000	2,230,236
Oracle Corp.		
4.45% due 9/26/30	1,400,000	1,369,671
Total Technology		7,842,788
CONSUMER, CYCLICAL - 1.1%		
LG Energy Solution Ltd.		
5.25% due 4/2/28[c]	1,000,000	1,018,688
5.38% due 7/2/29	450,000	462,309
Polaris, Inc.		
6.95% due 3/15/29	1,300,000	1,378,367
Carnival Corp.		
5.13% due 5/1/29[c]	1,300,000	1,314,416
Newell Brands, Inc.		
8.50% due 6/1/28[c]	950,000	996,125
VOC Escrow Ltd.		
5.00% due 2/15/28[c]	650,000	649,975
Total Consumer, Cyclical		5,819,880
ENERGY - 1.1%		
CVR Energy, Inc.		
5.75% due 2/15/28[c]	1,400,000	1,380,506
Targa Resources Corp.		
4.35% due 1/15/29	1,350,000	1,353,749
Cheniere Energy Partners, LP		
4.50% due 10/1/29	1,300,000	1,302,733
DT Midstream, Inc.		
4.13% due 6/15/29[c]	1,300,000	1,282,862
Targa Resources Partners, LP / Targa Resources Partners Finance Corp.		
6.88% due 1/15/29	500,000	505,958
Total Energy		5,825,808

	FACE AMOUNT~	VALUE
CORPORATE BONDS - 18.8% (continued)		
UTILITIES - 0.7%		
NextEra Energy Capital Holdings, Inc.		
4.69% due 9/1/27	1,800,000	$ 1,821,389
NRG Energy, Inc.		
4.45% due 6/15/29[c]	1,300,000	1,294,261
Pinnacle West Capital Corp.		
4.90% due 5/15/28	450,000	458,080
Total Utilities		3,573,730
COMMUNICATIONS - 0.2%		
NTT Finance Corp.		
4.62% due 7/16/28[c]	1,350,000	1,367,955
BASIC MATERIALS - 0.1%		
Compass Minerals International, Inc.		
8.00% due 7/1/30[c]	550,000	575,485
Total Corporate Bonds (Cost $102,888,073)		103,332,622
FOREIGN GOVERNMENT DEBT - 5.3%		
Israel Government International Bond		
0.50% due 2/27/26	ILS 91,000,000	28,454,872
Eagle Funding Luxco SARL		
5.50% due 8/17/30[c]	700,000	713,013
Total Foreign Government Debt (Cost $27,719,286)		29,167,885
REPURCHASE AGREEMENTS[h] - 4.3%		
BofA Securities, Inc. issued 12/31/25 at 3.81% due 1/2/2026	9,626,639	9,626,639
BNP Paribas issued 12/31/25 at 3.80% due 1/2/2026	7,219,979	7,219,979
JPMorgan Securities LLC issued 12/31/25 at 3.82% due 1/2/2026	7,059,535	7,059,535
Total Repurchase Agreements (Cost $23,906,153)		23,906,153
SENIOR FLOATING RATE INTERESTS - 1.4%		
FINANCIAL - 0.4%		
Jane Street Group LLC		
5.82% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31[◊]	1,138,309	1,132,106
Corpay Technologies Operating Co. LLC		
5.47% (1 Month Term SOFR + 1.75%, Rate Floor: 0.00%) due 10/2/32[◊]	700,000	700,147

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 1.4% (continued)		
FINANCIAL - 0.4% (continued)		
CPI Holdco B LLC 5.72% (1 Month Term SOFR + 2.00%, Rate Floor: 0.00%) due 5/17/31◊	150,000	$ 150,271
Total Financial		1,982,524
CONSUMER, NON-CYCLICAL - 0.3%		
Bombardier Recreational Products, Inc. 5.97% (1 Month Term SOFR + 2.25%, Rate Floor: 0.50%) due 12/13/29◊	847,875	851,054
Option Care Health, Inc. 5.47% (1 Month Term SOFR + 1.75%, Rate Floor: 0.00%) due 9/16/32◊	698,250	701,525
Total Consumer, Non-cyclical		1,552,579
INDUSTRIAL - 0.3%		
SkyMiles IP Ltd. 5.38% (3 Month Term SOFR + 1.50%, Rate Floor: 0.00%) due 10/20/28◊	1,400,000	1,409,800
Transdigm, Inc. 5.97% (1 Month Term SOFR + 2.25%, Rate Floor: 0.00%) due 3/22/30◊	349,125	350,071
Total Industrial		1,759,871
COMMUNICATIONS - 0.1%		
Outfront Media Capital LLC 5.73% (1 Month Term SOFR + 2.00%, Rate Floor: 0.00%) due 9/16/32◊	400,000	401,000
BASIC MATERIALS - 0.1%		
Novelis Holdings, Inc. 5.42% (3 Month Term SOFR + 1.75%) due 3/11/32◊	646,742	648,896

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS - 1.4% (continued)		
CONSUMER, CYCLICAL - 0.1%		
Peer Holding III BV 5.92% (3 Month Term SOFR + 2.25%, Rate Floor: 0.00%) due 9/25/32◊	600,000	$ 600,498
ENERGY - 0.1%		
Buckeye Partners, LP 5.47% (1 Month Term SOFR + 1.75%, Rate Floor: 0.00%) due 11/22/32◊	497,908	500,338
Meade Pipeline Co. LLC 5.69% (3 Month Term SOFR + 2.00%, Rate Floor: 0.00%) due 9/22/32◊	250,000	251,250
Whitewater Whistler Holdings LLC 5.44% (3 Month Term SOFR + 1.75%, Rate Floor: 0.00%) due 2/15/30◊	122,525	122,013
Total Energy		873,601
Total Senior Floating Rate Interests (Cost $7,790,678)		7,818,969
U.S. TREASURY BILLS - 0.6%		
U.S. Treasury Bills		
3.64% due 1/15/26[i]	2,655,000	2,651,607
3.63% due 1/13/26[i]	260,000	259,721
3.54% due 1/22/26[i]	220,000	219,566
Total U.S. Treasury Bills (Cost $3,130,492)		3,130,894
Total Investments - 98.3% (Cost $540,159,889)		$ 540,557,420
Other Assets & Liabilities, net - 1.7%		9,498,346
Total Net Assets - 100%		$ 550,055,766

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

◊ Variable rate security. Rate indicated is the rate effective at December 31, 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.

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

[b] Rate indicated is the 7-day yield as of December 31, 2025.

[c] Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) liquid securities is $311,184,376 (cost $313,830,780), or 56.6% of total net assets.

[d] Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2025.

[e] Value determined based on Level 3 inputs.

[f] Security is an interest-only strip.

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

[h] Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
[i] Rate indicated in the effective yield at the time of purchase.

BofA — Bank of America
ILS — Israeli New Shekel
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 (Depreciation)[a]
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.33%	Annually	10/20/32	$ 9,000,000	$ 155,558	$ —	$ 155,558
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.26%	Annually	09/08/28	20,000,000	65,845	(7,224)	73,069
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.29%	Annually	09/09/30	5,000,000	41,912	(2,389)	44,301
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.85%	Annually	11/27/39	1,000,000	17,190	292	16,898
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.33%	Annually	09/23/27	20,000,000	26,946	340	26,606
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.88%	Annually	07/22/35	5,000,000	(35,962)	332	(36,294)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.58%	Annually	07/22/30	12,500,000	(41,040)	340	(41,380)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.83%	Annually	11/27/31	8,200,000	(130,482)	305	(130,787)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	3.87%	Annually	11/27/29	9,000,000	(156,819)	281	(157,100)
								$ (56,852)	$ (7,723)	$ (49,129)

ULTRA SHORT DURATION FUND

Total Return Swap Agreements

Counterparty	Index	Type[b]	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Equity Index Swap Agreements Sold Short								
Citibank, N.A.	iShares Core S&P 500 ETF	Receive	4.40% (Federal Funds Rate + 0.76%)	At Maturity	01/12/26	38,000	$ 25,116,100	$ (544,004)
Toronto-Dominion Bank	SPDR S&P 500 ETF Trust	Receive	4.41% (Federal Funds Rate + 0.77%)	At Maturity	01/26/26	40,000	26,322,000	(619,663)
							$ 51,438,100	$ (1,163,667)

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Goldman Sachs International	ILS	Sell	91,453,753	27,274,389 USD	2/27/26	$ (1,497,308)

[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.

BofA — Bank of America
CME — Chicago Mercantile Exchange
ILS — Israeli New Shekel