	Shares	Value
PREFERRED STOCKS[†] - 1.0%		
FINANCIAL - 0.9%		
Citigroup, Inc.		
6.88%[††]	400,000	$ 412,223
6.75%[††]	100,000	101,527
State Street Corp.		
6.45%[††]	50,000	51,588
American National Group, Inc.		
7.38%	1,000	25,110
Total Financial		590,448
ENERGY - 0.1%		
Venture Global LNG, Inc.		
9.00%[1,††]	70,000	69,375
UTILITIES - 0.0%		
NextEra Energy Capital Holdings, Inc.		
6.50% due 06/01/85	225	5,794
Total Preferred Stocks (Cost $646,213)		665,617
MONEY MARKET FUNDS[*,†] - 1.1%**		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.98%[2]	699,228	699,228
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.00%[2]	29,596	29,596
Total Money Market Funds (Cost $728,824)		728,824

	Face Amount~	Value
ASSET-BACKED SECURITIES[††] - 44.3%		
COLLATERALIZED LOAN OBLIGATIONS - 25.1%		
JCP Direct Lending CLO 2023-1 LLC		
2025-1A AJR, 6.11% (3 Month Term SOFR + 1.78%, Rate Floor: 1.78%) due 07/20/37[◊,1]	1,000,000	1,003,708
2025-1A BR, 6.28% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/20/37[◊,1]	1,000,000	1,002,483
Neuberger Berman CLO 32R Ltd.		
2025-32RA B, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39[◊,1]	1,500,000	1,504,096
Golub Capital Partners CLO 49M Ltd.		
2025-49A A1R2, 5.84% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38[◊,1]	1,500,000	1,502,252
Owl Rock CLO X LLC		
2025-10A AR, 5.65% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 04/20/37[◊,1]	1,300,000	1,303,615
FS Rialto Issuer LLC		
2025-FL10 A, 5.52% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 08/19/42[◊,1]	300,000	$ 300,227
2025-FL10 B, 5.98% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42[◊,1]	250,000	246,965
2024-FL9 B, 6.43% (1 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/19/39[◊,1]	100,000	100,220
BDS LLC		
2025-FL15 B, 6.03% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 03/19/43[◊,1]	300,000	300,255
2025-FL14 AS, 5.71% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/21/42[◊,1]	200,000	199,171
2024-FL13 AS, 6.12% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39[◊,1]	100,000	100,027
Ares Direct Lending CLO 6 LLC		
2025-2A B, due 10/16/37[◊,1]	550,000	550,000
Hlend CLO LLC		
2025-4A B, 6.07% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37[◊,1]	300,000	298,990
2025-3A B, 5.97% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37[◊,1]	250,000	249,085
BCRED CLO LLC		
2025-1A B, 6.00% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37[◊,1]	500,000	503,167
AGL CLO 39 Ltd.		
2025-39A B, 5.71% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38[◊,1]	500,000	501,505
Golub Capital Partners CLO 54M, LP		
2025-54A A1R, 5.80% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37[◊,1]	500,000	499,992
Golub Capital Partners CLO 54M L.P		
2025-54A A2R, 5.80% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/05/37[◊,1]	500,000	499,991
STWD Ltd.		
2021-FL2 AS, 5.70% (1 Month Term SOFR + 1.56%, Rate Floor: 1.45%) due 04/18/38[◊,1]	400,000	399,799
PFP Ltd.		
2025-12 AS, 5.88% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42[◊,1]	400,000	399,391

	Face Amount~	Value
OWL Rock CLO XXII LLC		
2025-22A A, 5.42% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37◊,1	300,000	$ 300,418
BSPRT Issuer LLC		
2025-FL12 B, due 01/17/43◊,1	100,000	99,708
2025-FL12 AS, due 01/17/43◊,1	100,000	99,705
2024-FL11 B, 6.44% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39◊,1	100,000	99,565
Fortress Credit Opportunities XXV CLO LLC		
2024-25A A1T, 5.91% (3 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 01/15/37◊,1	250,000	251,731
Owl Rock CLO IX LLC		
2024-9A BR, 6.05% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/22/37◊,1	250,000	251,621
Sound Point CLO Ltd.		
2025-1RA C, 6.30% (3 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 02/20/38◊,1	250,000	251,311
Wellfleet CLO Ltd.		
2024-2A BR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/18/37◊,1	250,000	251,058
Palmer Square CLO Ltd.		
2024-3A B, 5.93% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 07/20/37◊,1	250,000	250,903
Neuberger Berman Loan Advisers Clo 58 Ltd.		
2024-58A B, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/18/38◊,1	250,000	250,707
Fortress Credit BSL XVI Ltd.		
2024-3A BR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/35◊,1	250,000	250,402
Greystone CRE Notes LLC		
2025-FL4 AS, 6.29% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 01/15/43◊,1	250,000	250,080
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.77% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38◊,1	250,000	249,625
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.73% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38◊,1	250,000	249,575
HPS Private Credit CLO LLC		
2025-3A B, 6.31% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 07/20/37◊,1	250,000	249,264
Ares Direct Lending CLO 3 LLC		
2024-3A B, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37◊,1	250,000	$ 249,162
OWL Rock Clo XXI LLC		
2025-21A B, 6.22% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 07/24/34◊,1	250,000	249,152
Owl Rock CLO VII LLC		
2025-7A AR, 5.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38◊,1	250,000	248,750
Cerberus Loan Funding XLVIII LLC		
2024-4A AN, 5.97% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36◊,1	100,000	100,657
2024-4A C, 6.62% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36◊,1	100,000	100,300
AREIT Ltd.		
2025-CRE10 A, 5.53% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29◊,1	150,000	150,093
Acrec LLC		
2025-FL3 B, 6.08% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42◊,1	150,000	148,379
Golub Capital Partners CLO 16M-R3		
2025-16A A1R3, 5.95% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39◊,1	150,000	147,558
ABPCI Direct Lending Fund CLO V Ltd.		
2024-5A A1RR, 6.53% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 01/20/36◊,1	100,000	101,517
Owl Rock CLO XIII LLC		
2023-13A A, 6.55% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 09/20/35◊,1	100,000	101,210
Barings CLO Ltd.		
2024-3A BR, 6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37◊,1	100,000	100,226
BCRED MML CLO LLC		
2022-1A A1, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 04/20/35◊,1	100,000	100,196
TRTX Issuer Ltd.		
2025-FL6 A, 5.67% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42◊,1	100,000	99,835
Owl Rock CLO XIX LLC		
2024-19A B, 6.23% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/22/37◊,1	100,000	99,695

	Face Amount~	Value
Ares Direct Lending CLO 2 LLC		
2024-2A B, 6.23% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/20/36◇,1	100,000	$ 99,675
LoanCore		
2025-CRE8 B, 5.98% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42◇,1	100,000	99,360
Total Collateralized Loan Obligations		17,016,377
TRANSPORT-AIRCRAFT - 5.4%		
Slam Ltd.		
2024-1A, 5.34% due 09/15/49[1]	936,739	943,866
2025-1A, 5.81% due 05/15/50[1]	244,982	251,252
MAPS Trust		
2021-1A, 2.52% due 06/15/46[1]	831,844	795,565
AASET Trust		
2025-1A, 5.94% due 02/16/50[1]	239,205	244,383
2024-2A, 5.93% due 09/16/49[1]	232,499	237,083
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49[1]	322,917	323,144
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[1]	243,836	248,824
ALTDE Trust		
2025-1A, 5.90% due 08/15/50[1]	240,491	246,126
Castlelake Aircraft Structured Trust		
2025-1A, 5.78% due 02/15/50[1]	238,555	242,232
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46[1]	167,847	158,568
Total Transport-Aircraft		3,691,043
SINGLE FAMILY RESIDENCE - 2.6%		
Tricon Residential Trust		
2024-SFR1, 4.75% due 04/17/41[1]	1,500,000	1,494,236
2025-SFR1, 5.50% (1 Month Term SOFR + 1.35%, Rate Floor: 1.35%) due 03/17/42◇,1	100,000	100,142
2024-SFR4, 4.65% due 11/17/41[1]	100,000	99,094
Invitation Homes Trust		
2024-SFR1, 4.00% due 09/17/41[1]	100,000	97,017
Total Single Family Residence		1,790,489
INFRASTRUCTURE - 2.6%		
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[1]	400,000	398,333
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[1]	350,000	357,472
Vantage Data Centers LLC		
2025-1A, 5.13% due 08/15/55[1]	300,000	301,520
Blue Stream Issuer LLC		
2024-1A, 5.41% due 11/20/54[1]	200,000	202,283
Switch ABS Issuer LLC		
2025-1A, 5.04% due 03/25/55[1]	200,000	198,143
Hotwire Funding LLC		
2024-1A, 6.67% due 06/20/54[1]	150,000	153,361
Vantage Data Centers Issuer LLC		
2024-1A, 5.10% due 09/15/54[1]	100,000	100,215
SBA Tower Trust		
4.83% due 10/15/29[1]	50,000	$ 50,323
Total Infrastructure		1,761,650
WHOLE BUSINESS - 1.9%		
SERVPRO Master Issuer LLC		
2024-1A, 6.17% due 01/25/54[1]	394,000	407,103
Taco Bell Funding LLC		
2025-1A, 5.05% due 08/25/55[1]	150,000	150,356
2025-1A, 4.82% due 08/25/55[1]	150,000	150,313
DB Master Finance LLC		
2021-1A, 2.49% due 11/20/51[1]	221,375	208,637
Wingstop Funding LLC		
2024-1A, 5.86% due 12/05/54[1]	100,000	103,486
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54[1]	99,250	103,233
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[1]	95,000	91,738
Subway Funding LLC		
2024-3A, 5.91% due 07/30/54[1]	49,625	49,429
Total Whole Business		1,264,295
UNSECURED CONSUMER LOANS - 1.7%		
GreenSky Home Improvement Issuer Trust		
2025-2A, 5.07% due 06/25/60[1]	350,000	353,132
2024-2, 5.26% due 10/27/59[1]	100,000	100,982
UPX HIL Issuer Trust		
2025-1, 5.16% due 01/25/47[1]	240,411	241,436
Service Experts Issuer LLC		
2025-1A, 5.38% due 01/20/37[1]	192,527	193,189
Foundation Finance Trust		
2025-1A, 5.55% due 04/15/50[1]	100,000	101,065
2024-2A, 4.93% due 03/15/50[1]	90,476	90,660
Stream Innovations Issuer Trust		
2024-2A, 5.21% due 02/15/45[1]	74,411	75,363
Total Unsecured Consumer Loans		1,155,827
AUTOMOTIVE - 1.4%		
Avis Budget Rental Car Funding AESOP LLC		
2025-2A, 5.51% due 08/20/31[1]	900,000	926,339
FINANCIAL - 1.4%		
Obsidian Issuer LLC		
2025-1A, 6.93% due 05/15/55†††,1	250,000	250,000
Metis Issuer, LLC		
6.89% due 05/15/55†††	250,000	246,264
HarbourVest Partners LLC		
6.57% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 09/15/30◇	200,000	200,000
Station Place Securitization Trust		
2024-SP4, 5.45% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25◇,†††,1	75,000	75,000
2024-SP3, 5.45% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25◇,†††,1	50,000	50,000

	Face Amount~	Value
Ceamer Finance LLC		
6.79% due 11/15/39†††	96,522	$ 99,188
Total Financial		920,452
NET LEASE - 0.9%		
STORE Master Funding LLC		
2025-1A, 5.17% due 10/20/55[1]	350,000	350,464
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.70% due 05/20/54[1]	99,292	101,628
Tenet Equity Funding LLC		
2024-1A, 5.49% due 10/20/54[1]	99,778	100,568
Capital Automotive REIT		
2024-3A, 4.55% due 10/15/54[1]	98,750	94,905
Total Net Lease		647,565
INSURANCE - 0.6%		
Dogwood State Bank		
6.45% due 06/24/32†††	399,990	402,282
COLLATERALIZED DEBT OBLIGATIONS - 0.3%		
Anchorage Credit Funding 3 Ltd.		
2021-3A A1R, 2.87% due 01/28/39[1]	250,000	239,548
TRANSPORT-CONTAINER - 0.3%		
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[1]	194,917	197,589
ASSET-BACKED SECURITIES - 0.1%		
SSI Issuer LLC		
2025-1, 6.15% due 07/25/65[1]	98,552	99,703
Total Asset-Backed Securities (Cost $29,948,092)		30,113,159
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 43.6%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 24.2%		
PRPM LLC		
2025-5, 5.73% due 07/25/30[1,4]	984,541	985,465
2025-RCF3, 5.25% due 07/25/55[1,4]	772,554	775,467
2025-7, 5.50% due 08/25/30[1,4]	348,760	349,266
2025-6, 5.77% due 08/25/28[1,4]	190,493	190,691
2025-RPL3, 3.25% due 04/25/55[1,4]	200,000	188,557
2025-2, 6.47% due 05/25/30[1,4]	186,362	187,039
2024-5, 5.69% due 09/25/29[1,4]	125,219	125,244
2024-6, 5.70% due 11/25/29[1,4]	90,077	90,126
RCKT Mortgage Trust		
2025-CES5, 5.69% due 05/25/55[1,4]	1,425,332	1,444,875
2025-CES1, 5.65% due 01/25/45[1,4]	259,625	262,659
2025-CES6, 5.47% due 06/25/55[1,4]	239,496	241,894
FIGRE Trust		
2024-HE2, 6.38% (WAC) due 05/25/54[◊,1]	359,334	368,541
2025-HE1, 5.93% (WAC) due 01/25/55[◊,1]	257,691	260,879
2025-PF1, 5.91% (WAC) due 06/25/55[◊,1]	180,076	182,442
2025-PF2, 5.02% (WAC) due 10/25/55[◊,1]	150,000	149,859
2024-HE6, 5.97% (WAC) due 12/25/54[◊,1]	126,641	127,394
2024-HE5, 5.44% (WAC) due 10/25/54[◊,1]	120,259	121,575
2024-HE4, 5.06% (WAC) due 09/25/54[◊,1]	78,515	78,803
OBX Trust		
2024-NQM18, 5.87% due 10/25/64[1,4]	285,382	$ 287,597
2025-NQM2, 5.95% due 11/25/64[1,4]	214,196	215,687
2025-NQM13, 5.82% due 05/25/65[1,4]	144,252	145,440
2024-NQM1, 5.70% due 12/25/64[1,4]	88,422	89,031
2024-NQM1, 5.85% due 12/25/64[1,4]	88,422	88,910
2024-NQM15, 5.72% due 10/25/64[1,4]	81,520	81,963
2024-NQM16, 5.73% due 10/25/64[1,4]	78,105	78,605
2024-NQM12, 5.83% due 07/25/64[1,4]	76,997	77,310
2024-NQM13, 5.37% due 06/25/64[1,4]	74,145	74,266
PMT Loan Trust		
2025-INV8, 6.00% (WAC) due 07/25/56[◊,1]	392,360	395,332
2025-INV7, 6.00% (WAC) due 06/25/56[◊,1]	387,997	394,590
Cross Mortgage Trust		
2025-H1, 5.99% due 02/25/70[1,4]	267,764	269,801
2025-H2, 5.66% due 03/25/70[1,4]	227,888	228,801
2025-H6, 5.54% due 07/25/70[1,4]	197,413	198,076
2024-H7, 5.97% due 11/25/69[1,4]	84,625	85,197
GCAT Trust		
2025-NQM4, 5.73% due 06/25/70[1,4]	245,559	247,477
2025-NQM3, 5.96% due 05/25/70[1,4]	240,353	242,351
2025-INV3, 6.00% (WAC) due 08/25/55[◊,1]	197,667	201,084
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,1]	77,411	77,137
Verus Securitization Trust		
2025-5, 5.68% due 06/25/70[1,4]	434,133	435,631
2023-3, 6.74% due 03/25/68[1,4]	110,493	110,825
2025-2, 5.51% due 03/25/70[1,4]	91,641	92,053
2024-9, 5.89% due 11/25/69[1,4]	89,209	89,731
Long Beach Mortgage Loan Trust 2006-9		
2006-9, 4.49% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36[◊]	1,160,740	359,132
2006-9, 4.59% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 10/25/36[◊]	936,243	281,997
BRAVO Residential Funding Trust		
2025-NQM4, 5.61% due 02/25/65[1,4]	227,209	229,307
2025-CES1, 5.70% due 02/25/55[1,4]	139,217	140,510
2025-NQM1, 5.91% due 12/25/64[1,4]	132,108	132,887
2024-NQM5, 6.16% due 06/25/64[1,4]	112,957	113,802
2024-NQM6, 5.66% due 08/01/64[1,4]	75,757	76,129
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE2, 4.48% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37[◊]	892,267	408,649
Carrington Mortgage Loan Trust Series		
2005-NC3, 5.32% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 06/25/35[◊]	400,000	376,566
Saluda Grade Alternative Mortgage Trust		
2025-LOC4, 6.11% (30 Day Average SOFR + 1.75%, Rate Floor: 0.00%) due 06/25/55[◊,1]	372,295	372,919
LHOME Mortgage Trust		
2025-RTL3, 5.24% due 08/25/40[1]	250,000	250,666

	Face Amount~	Value
2024-RTL5, 5.32% due 09/25/39[1,4]	100,000	$ 100,387
WaMu Asset-Backed Certificates		
WaMu Series 2007-HE2 Trust		
2007-HE2, 4.49% (1 Month Term SOFR + 0.33%, Rate Floor: 0.33%) due 04/25/37[◊]	978,945	340,793
Sequoia Mortgage Trust		
2025-5, 5.50% (WAC) due 06/25/55[◊,1]	227,123	228,323
2025-6, 5.50% (WAC) due 07/25/55[◊,1]	92,831	93,311
JP Morgan Mortgage Trust		
2025-1, 6.00% (WAC) due 06/25/55[◊,1]	166,927	169,296
2024-NQM1, 5.95% due 02/25/64[1,4]	122,624	123,513
HOMES Trust		
2025-NQM1, 5.96% due 01/25/70[1,4]	183,880	185,010
2024-AFC2, 5.98% due 10/25/59[1,4]	85,147	85,667
Provident Funding Mortgage Trust		
2025-4, 5.50% (WAC) due 09/25/55[◊,1]	150,000	149,952
2025-1, 5.50% (WAC) due 02/25/55[◊,1]	91,709	92,194
NYMT Loan Trust		
2025-CP1, 3.75% (WAC) due 11/25/69[◊,1]	244,813	234,785
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40[1]	200,000	201,002
Morgan Stanley Residential Mortgage Loan Trust		
2025-NQM3, 5.76% due 05/25/70[1,4]	185,234	186,542
New Residential Mortgage Loan Trust		
2025-NQM3, 5.53% due 05/25/65[1]	91,752	92,655
2024-NQM2, 5.42% due 09/25/64[1]	78,543	78,766
Towd Point Mortgage Trust		
2024-4, 4.50% (WAC) due 10/27/64[◊,1]	85,151	85,305
2023-CES2, 7.29% (WAC) due 10/25/63[◊,1]	55,644	56,509
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56[◊,1]	139,658	140,501
EFMT		
2025-CES1, 5.73% due 01/25/60[1,4]	137,032	138,681
Mill City Securities Ltd.		
2024-RS2, 3.00% due 08/01/69[1,4]	74,883	70,577
2024-RS1, 3.00% due 11/01/69[1,4]	61,523	57,447
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60[◊,1]	120,000	100,899
Finance of America HECM Buyout		
2024-HB1, 5.00% (WAC) due 10/01/34[◊,1]	100,000	99,845
COLT Mortgage Loan Trust		
2025-3, 5.56% due 03/25/70[1,4]	90,563	90,973
ATLX Trust		
2024-RPL1, 3.85% due 04/25/64[1,4]	90,418	87,710
Citigroup Mortgage Loan Trust, Inc.		
2022-A, 9.17% due 09/25/62[1,4]	73,886	74,088
Total Residential Mortgage-Backed Securities		16,444,966
GOVERNMENT AGENCY - 17.7%		
Uniform MBS 30 Year		
3.00% due 12/01/25[3]	11,000,000	9,747,338
Uniform MBS 15 Year		
4.50% due 12/01/25[3]	503,060	502,332
4.50% due 11/01/25[3]	476,940	$ 476,380
Fannie Mae		
5.00% due 10/25/51[5]	395,812	396,276
5.69% due 07/01/55[5]	249,784	254,331
Freddie Mac		
5.50% due 07/25/53[5]	401,529	407,331
5.25% due 04/25/53[5]	238,561	240,851
Total Government Agency		12,024,839
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.6%		
MILE Trust		
2025-STNE, 5.85% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/15/42[◊,1]	900,000	900,281
RWC Commercial Mortgage Trust		
2025-1, due 06/25/40[1,3]	150,000	149,809
BXHPP Trust		
2021-FILM, 5.37% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,1]	25,000	22,839
Total Commercial Mortgage-Backed Securities		1,072,929
MILITARY HOUSING - 0.1%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 10/25/52[◊,1,6]	902,499	51,260
Total Collateralized Mortgage Obligations (Cost $29,534,449)		29,593,994
CORPORATE BONDS[††] - 19.4%		
FINANCIAL - 8.7%		
Encore Capital Group, Inc.		
6.63% due 04/15/31[1]	450,000	448,690
GA Global Funding Trust		
4.50% due 09/18/30[1]	450,000	446,380
UWM Holdings LLC		
6.25% due 03/15/31[1]	200,000	199,048
6.63% due 02/01/30[1]	150,000	152,593
Citadel Securities Global Holdings LLC		
6.20% due 06/18/35[1]	250,000	262,619
MidCap Funding XLVI Trust		
6.72% (1 Month Term SOFR + 2.50%, Rate Floor: 0.00%) due 04/15/28[◊,†††]	250,000	250,000
Pershing Square Holdings Ltd.		
3.25% due 11/15/30	250,000	230,121
Nippon Life Insurance Co.		
6.50% due 04/30/55[1,7]	200,000	215,347
AmFam Holdings, Inc.		
3.83% due 03/11/51[1]	325,000	214,311
Fidelis Insurance Holdings Ltd.		
7.75% due 06/15/55[7]	200,000	213,649
Meiji Yasuda Life Insurance Co.		
6.10% due 06/11/55[1,5,7]	200,000	208,093
Equities AB		
5.85% due 05/08/35[1,5]	200,000	206,516

	Face Amount~	Value
Allianz SE		
6.55% [1,7,8]	200,000	$ 206,480
Nassau Companies of New York		
7.88% due 07/15/30[1]	200,000	204,263
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[1]	200,000	193,237
Jane Street Group / JSG Finance, Inc.		
6.13% due 11/01/32[1]	190,000	192,576
Hunt Companies, Inc.		
5.25% due 04/15/29[1]	195,000	190,114
OneMain Finance Corp.		
7.50% due 05/15/31	130,000	135,897
6.63% due 05/15/29	50,000	51,394
VFH Parent LLC / Valor Company-Issuer, Inc.		
7.50% due 06/15/31[1]	180,000	186,171
Americo Life, Inc.		
3.45% due 04/15/31[1,5]	200,000	180,359
Blue Owl IV SR SEC A		
5.94% due 09/04/45[†††]	156,000	156,000
Blue Owl IV SR SEC B		
5.94% due 09/04/45[†††]	144,000	144,000
American National Group, Inc.		
7.00% due 12/01/55[7]	125,000	128,822
Focus Financial Partners LLC		
6.75% due 09/15/31[1]	125,000	128,015
Belrose Funding Trust II		
6.79% due 05/15/55[1,5]	100,000	108,294
Equitable Holdings, Inc.		
6.70% due 03/28/55[5,7]	77,000	80,254
MetLife, Inc.		
6.35% due 03/15/55[5,7]	70,000	74,373
American National Global Funding		
5.25% due 06/03/30[1]	60,000	61,184
Symetra Life Insurance Co.		
6.55% due 10/01/55[1]	50,000	53,044
Enstar Group Ltd.		
7.50% due 04/01/45[1,7]	50,000	52,146
Ascot Group Ltd.		
6.35% due 06/15/35[1,7]	50,000	52,118
Fortitude Group Holdings LLC		
6.25% due 04/01/30[1,5]	50,000	51,915
Rocket Companies, Inc.		
6.38% due 08/01/33[1]	50,000	51,606
PennyMac Financial Services, Inc.		
6.75% due 02/15/34[1]	50,000	51,004
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
2.88% due 10/15/26[1]	50,000	48,976
Reinsurance Group of America, Inc.		
6.65% due 09/15/55[7]	30,000	31,491
Farmers Insurance Exchange		
7.00% due 10/15/64[1,5,7]	20,000	20,760
Ryan Specialty LLC		
5.88% due 08/01/32[1]	13,000	13,145
Total Financial		5,895,005
UTILITIES - 2.2%		
QTS Corp.		
5.42% due 08/21/32[†††]	775,000	$ 775,171
ContourGlobal Power Holdings S.A.		
6.75% due 02/28/30[1]	200,000	207,748
Dominion Energy, Inc.		
6.20% due 02/15/56[7]	150,000	150,982
6.00% due 02/15/56[7]	50,000	50,358
NextEra Energy Capital Holdings, Inc.		
6.38% due 08/15/55[7]	144,000	149,524
Terraform Global Operating, LP		
6.13% due 03/01/26[1]	58,000	57,267
PacifiCorp		
7.38% due 09/15/55[7]	50,000	52,641
Sierra Pacific Power Co.		
6.20% due 12/15/55[7]	50,000	50,044
Southern Co.		
3.75% due 09/15/51[7]	29,000	28,613
Total Utilities		1,522,348
CONSUMER, NON-CYCLICAL - 1.9%		
ADT Security Corp.		
4.88% due 07/15/32[1]	400,000	387,379
IQVIA, Inc.		
6.25% due 06/01/32[1]	200,000	205,628
Becle, SAB de CV		
2.50% due 10/14/31[1]	200,000	172,803
Brink's Co.		
6.75% due 06/15/32[1]	150,000	156,022
Albion Financing 1 SARL / Aggreko Holdings, Inc.		
5.38% due 05/21/30	EUR 100,000	121,814
Darling Global Finance B.V.		
4.50% due 06/15/32[1]	EUR 100,000	118,556
Health Care Service Corporation A Mutual Legal Reserve Co.		
5.88% due 06/15/54[1]	50,000	49,128
AMN Healthcare, Inc.		
4.63% due 10/01/27[1]	25,000	24,990
Graham Holdings Co.		
5.75% due 06/01/26[1]	25,000	24,990
Prime Security Services Borrower LLC / Prime Finance, Inc.		
5.75% due 04/15/26[1]	5,000	5,020
Total Consumer, Non-cyclical		1,266,330
INDUSTRIAL - 1.9%		
Prime Property Fund		
5.81% due 07/15/35[†††]	300,000	301,506
Terminal Investment Ltd.		
5.63% due 07/09/32[†††]	200,000	201,367
Builders FirstSource, Inc.		
6.38% due 03/01/34[1]	185,000	190,570
Emerald Debt Merger Sub LLC		
6.38% due 12/15/30	EUR 100,000	122,679
Lottomatica Group SpA		
4.88% due 01/31/31[1]	EUR 100,000	120,994

	Face Amount~	Value
Atkore, Inc.		
4.25% due 06/01/31[1]	125,000	$ 116,498
Hope Gas Holdings LLC		
6.18% due 09/01/37[†††]	100,000	100,642
FedEx Corp.		
4.10% due 02/01/45[1]	75,000	58,706
Amsted Industries, Inc.		
6.38% due 03/15/33[1]	45,000	46,187
Total Industrial		1,259,149
ENERGY - 1.4%		
HF Sinclair Corp.		
6.25% due 01/15/35[5]	150,000	156,795
5.50% due 09/01/32	100,000	101,648
Parkland Corp.		
6.63% due 08/15/32[1]	185,000	190,099
ITT Holdings LLC		
6.50% due 08/01/29[1]	145,000	142,555
Venture Global Plaquemines LNG LLC		
7.50% due 05/01/33[1]	120,000	132,601
Phillips 66 Co.		
6.20% due 03/15/56[7]	75,000	75,201
ONEOK, Inc.		
7.15% due 01/15/51[5]	50,000	56,021
MPLX, LP		
5.65% due 03/01/53[5]	50,000	47,194
Vnom Sub, Inc.		
5.38% due 11/01/27[1]	25,000	25,004
Total Energy		927,118
TECHNOLOGY - 1.1%		
Oracle Corp.		
5.20% due 09/26/35	225,000	226,239
5.95% due 09/26/55	150,000	149,539
4.80% due 09/26/32	75,000	75,090
5.88% due 09/26/45	50,000	50,136
6.10% due 09/26/65	50,000	49,908
Foundry JV Holdco LLC		
5.90% due 01/25/33[1]	200,000	210,897
Total Technology		761,809
CONSUMER, CYCLICAL - 1.1%		
Allwyn Entertainment Financing UK plc		
7.25% due 04/30/30	EUR 180,000	222,194
JB Poindexter & Company, Inc.		
8.75% due 12/15/31[1]	185,000	193,760
Six Flags Entertainment Corporation / Six Flags Theme Parks Incorporated/ Canada's Wonderland Co.		
6.63% due 05/01/32[1]	175,000	178,292
AS Mileage Plan IP Ltd.		
5.31% due 10/20/31[1,5]	50,000	49,769
Whirlpool Corp.		
4.50% due 06/01/46	50,000	38,149
4.60% due 05/15/50	10,000	7,475
Clarios Global Limited Partnership / Clarios US Finance Co.		
6.75% due 02/15/30[1]	40,000	$ 41,320
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp.		
6.25% due 03/15/33[1]	25,000	25,387
Total Consumer, Cyclical		756,346
COMMUNICATIONS - 0.7%		
British Telecommunications plc		
4.88% due 11/23/81[1,7]	205,000	196,632
Bell Telephone Company of Canada or Bell Canada		
6.88% due 09/15/55[7]	100,000	103,743
7.00% due 09/15/55[7]	50,000	52,255
TELUS Corp.		
7.00% due 10/15/55[7]	50,000	52,721
6.63% due 10/15/55[7]	50,000	51,476
Rogers Communications, Inc.		
7.13% due 04/15/55[7]	50,000	53,008
Total Communications		509,835
BASIC MATERIALS - 0.4%		
Alumina Pty Ltd.		
6.38% due 09/15/32[1]	200,000	205,027
Dow Chemical Co.		
6.90% due 05/15/53[5]	50,000	53,422
Total Basic Materials		258,449
Total Corporate Bonds (Cost $12,887,306)		13,156,389
SENIOR FLOATING RATE INTERESTS[††,◊] - 10.7%		
INDUSTRIAL - 2.1%		
Merlin Buyer, Inc.		
due 12/14/28	249,354	249,978
Herc Holdings, Inc.		
6.25% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/20/32	200,000	200,750
Park River Holdings, Inc.		
7.80% (3 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 12/28/27	200,000	199,728
Brown Group Holding LLC		
6.99% ((1 Month Term SOFR + 2.75%) and (3 Month Term SOFR + 2.75%), Rate Floor: 3.25%) due 07/01/31	198,995	199,319
Knife River Corp.		
6.12% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/08/32	149,250	149,390
Hunter Douglas, Inc.		
7.25% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/17/32	148,875	148,875
Albion Financing 3 SARL		
7.21% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 05/01/31	100,000	100,188

	Face Amount~	Value
Cognita Ltd.		
7.87% (6 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 10/27/31	49,626	$ 49,750
StandardAero		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	49,625	49,623
United Airlines, Inc.		
6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/22/31	49,497	49,580
TransDigm, Inc.		
6.50% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/19/32	24,750	24,733
Service Logic Acquisition, Inc.		
7.31% (3 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 10/29/27	24,688	24,704
Capstone Acquisition Holdings, Inc.		
8.76% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29†††	9,126	9,084
Total Industrial		1,455,702
CONSUMER, CYCLICAL - 2.0%		
Peer Holding III BV		
due 09/25/32	450,000	450,000
Grant Thornton Advisors LLC		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31	200,000	199,540
6.66% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 06/02/31	199,000	197,645
Clarios Global, LP		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32	150,000	149,954
Pacific Bells LLC		
7.75% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/13/28	99,229	99,559
Flutter Entertainment plc		
6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 06/04/32	99,750	99,556
Caesars Entertainment, Inc.		
6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 02/06/30	97,605	97,274
Belron Finance US LLC		
6.74% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 10/16/31	59,550	59,811
PCI Gaming Authority, Inc.		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	29,625	29,549
Tripadvisor, Inc.		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/08/31	9,950	9,709
Total Consumer, Cyclical		1,392,597
FINANCIAL - 1.9%		
HighTower Holding LLC		
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/03/32	249,375	248,909

	Face Amount~	Value
Focus Financial Partners LLC		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31	174,373	$ 174,390
Kroll, Inc.		
9.81% (3 Month Term SOFR + 3.00%, Rate Floor: 7.06%) (in-kind rate was 2.75%) due 09/12/32[9]	150,000	149,414
Worldpay		
6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31	149,250	149,313
Amwins Group, Inc.		
6.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32	148,875	148,777
Jane Street Group LLC		
6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	148,828	147,588
Asurion LLC		
8.41% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30	119,548	119,044
Ardonagh Midco 3 plc		
6.94% ((3 Month Term SOFR + 2.75%) and (6 Month Term SOFR + 2.75%), Rate Floor: 2.75%) due 02/18/31	99,501	98,920
CPI Holdco B LLC		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31	49,874	49,812
Total Financial		1,286,167
CONSUMER, NON-CYCLICAL - 1.7%		
Bombardier Recreational Products, Inc.		
due 01/22/31	350,000	350,221
Sazerac Co Inc.		
6.70% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 07/09/32	250,000	251,390
Recess Holdings, Inc.		
8.07% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 02/20/30	199,497	200,068
Skechers		
7.31% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/28/32	150,000	150,625
Aramark Services, Inc.		
6.17% ((1 Month Term SOFR + 2.00%) and (3 Month Term SOFR + 2.00%), Rate Floor: 2.00%) due 06/24/30	144,289	144,439
Froneri US, Inc.		
6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31	24,875	24,673
HAH Group Holding Co. LLC		
9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31	5,357	4,809
Total Consumer, Non-cyclical		1,126,225
TECHNOLOGY - 1.3%		
Team.Blue Finco SARL		
3.25% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/12/32	450,000	449,158

ACTIVE INVESTMENT SERIES (GAINS) – CORE PLUS FUND

	Face Amount~	Value
Clearwater Analytics, LLC		
6.46% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/10/32	150,000	$ 150,000
CCC Intelligent Solutions, Inc.		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/23/32	148,875	148,643
DS Admiral Bidco LLC		
8.41% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 06/26/31	107,538	107,359
Total Technology		855,160
ENERGY - 0.6%		
Whitewater Matterhorn Holdings LLC		
6.31% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/12/32	200,000	199,782
Colonial Pipeline		
6.06% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/30/32	100,000	99,359
Par Petroleum LLC		
8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/28/30	59,543	59,394
ITT Holdings LLC		
6.64% (1 Month Term SOFR + 2.48%, Rate Floor: 2.98%) due 10/11/30	49,499	49,484
Total Energy		408,019
COMMUNICATIONS - 0.6%		
TKO Group Holdings, Inc.		
due 11/21/31	199,500	199,717
UPC Financing Partnership		
6.69% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/29/32	75,000	74,732
Level 3 Financing, Inc.		
8.42% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/29/32	70,000	70,000
Speedster Bidco GmbH		
7.24% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 12/10/31	49,750	49,782
Total Communications		394,231
UTILITIES - 0.3%		
AL GCX Holdings LLC		
6.22% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/30/32	148,872	148,407
Calpine Construction Finance Company, LP		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/31/30	25,000	24,997
Total Utilities		173,404
BASIC MATERIALS - 0.2%		
SCIH Salt Holdings, Inc.		
7.20% (6 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 01/31/29	99,250	99,321
Arsenal AIC Parent LLC		
6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/19/30	58,155	$ 58,064
Total Basic Materials		157,385
Total Senior Floating Rate Interests (Cost $7,227,873)		7,248,890
U.S. TREASURY BILLS†† - 1.4%		
U.S. Treasury Bills		
3.95% due 10/23/25[10]	970,000	967,613
Total U.S. Treasury Bills (Cost $967,595)		967,613
SENIOR FIXED RATE INTERESTS†† - 0.5%		
INDUSTRIAL - 0.5%		
Cognita Ltd.		
7.84% due 10/27/31	349,125	349,998
Total Senior Fixed Rate Interests (Cost $348,273)		349,998
FOREIGN GOVERNMENT DEBT†† - 0.4%		
Eagle Funding Luxco SARL		
5.50% due 08/17/30[1]	250,000	253,640
Total Foreign Government Debt (Cost $249,384)		253,640

	Contracts/ Notional Value	Value
OTC INTEREST RATE SWAPTIONS PURCHASED†† - 0.1%		
Call Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.50	USD 2,160,000	27,260
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.50	USD 1,080,000	13,630
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.50	USD 1,080,000	13,630
Total Interest Rate Call Swaptions		54,520
Total OTC Interest Rate Swaptions Purchased (Cost $51,894)		54,520

	Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.0%		
Put Options on: Foreign Exchange Options		
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.73	USD 177,000	$ 2,279
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $1,486,375)	EUR 1,265,000	2,222
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $1,330,100)	EUR 1,132,000	1,903
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50	USD 64,000	1,886
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.64	USD 142,000	1,828
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $1,164,425)	EUR 991,000	1,693
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $1,164,425)	EUR 991,000	1,693
Goldman Sachs International Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value $659,175)	EUR 561,000	959
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD 395,000	836
JPMorgan Chase Bank, N.A. Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50	USD 15,000	442
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.63	USD 31,000	399
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD 119,000	252
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD 36,000	76
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $119,850)	EUR 102,000	—
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $119,850)	EUR 102,000	—
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $83,425)	EUR 71,000	$ —
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $36,425)	EUR 31,000	—
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $35,250)	EUR 30,000	—
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $5,875)	EUR 5,000	—
Total Foreign Exchange Options		16,468
Total OTC Options Purchased (Cost $62,265)		16,468
Total Investments - 122.5% (Cost $82,652,168)		$ 83,149,112
OTC OPTIONS WRITTEN†† - (0.0)%		
Put Options on: Foreign Exchange Options		
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD 36,000	(5)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD 119,000	(16)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD 395,000	(52)
Total Foreign Exchange Options		(73)
Total OTC Options Written (Premiums received $4,343)		(73)
OTC INTEREST RATE SWAPTIONS WRITTEN†† - (0.1)%		
Call Options on: Interest Rate Swaptions		
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.85	USD 712,500	(1,778)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.85	USD 712,500	(1,783)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.86	USD 712,500	(1,819)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.71	USD 712,500	(2,064)

ACTIVE INVESTMENT SERIES (GAINS) – CORE PLUS FUND

	Contracts/ Notional Value	Value
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.71	USD 712,500	$ (2,064)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.89	USD 712,500	(2,097)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.93	USD 712,500	(2,294)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.93	USD 712,500	(2,320)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.94	USD 712,500	(2,373)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $2.94	USD 712,500	(2,374)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.64	USD 997,500	(2,511)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.64	USD 997,500	(2,511)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.69	USD 1,140,000	(3,110)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $2.69	USD 1,140,000	(3,110)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.00	USD 1,080,000	(3,806)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.00	USD 1,080,000	(3,806)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.00	USD 2,160,000	(7,612)
Total Interest Rate Call Swaptions		(47,432)
Put Options on: Interest Rate Swaptions		
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.94	USD 712,500	(965)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.94	USD 712,500	(965)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.93	USD 712,500	(1,016)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.93	USD 712,500	$ (1,030)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.89	USD 712,500	(1,174)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.86	USD 712,500	(1,190)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.85	USD 712,500	(1,219)
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with strike price of $3.85	USD 712,500	(1,224)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.71	USD 712,500	(1,502)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.71	USD 712,500	(1,502)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.64	USD 997,500	(2,385)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.64	USD 997,500	(2,385)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.69	USD 1,140,000	(2,488)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with strike price of $3.69	USD 1,140,000	(2,488)
Total Interest Rate Swaptions		(21,533)
Total OTC Interest Rate Swaptions Written (Premiums received $98,221)		(68,965)
Other Assets & Liabilities, net - (22.4)%		(15,201,687)
Total Net Assets - 100.0%		$ 67,878,387

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 Appreciation (Depreciation)**
J.P. Morgan Securities LLC	ICE	CDX. NA.IG.45. V1	1.00%	Quarterly	12/20/30	$ 3,500,000	$ (79,219)	$ (79,655)	$ 436
J.P. Morgan Securities LLC	ICE	CDX. NA.HY.44. V1	5.00%	Quarterly	06/20/30	1,850,000	(147,886)	(139,247)	(8,639)
							$ (227,105)	$ (218,902)	$ (8,203)

OTC Credit Default Swap Agreements Protection Purchased††

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (15-25%)	5.00%	Quarterly	12/20/29	$ 100,000	$ (8,561)	$ (5,440)	$ (3,121)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (25-35%)	5.00%	Quarterly	12/20/29	100,000	(15,537)	(13,083)	(2,454)
						$ (24,098)	$ (18,523)	$ (5,575)

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**
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	12/30/29	$ 5,000,000	$ 145,327	$ (6,849)	$ 152,176
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.12%	Annually	12/30/27	26,200,000	421,448	304,794	116,654
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	4,870,000	134,955	114,201	20,754
								$ 701,730	$ 412,146	$ 289,584

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley & Co. International plc	EUR	Sell	609,000	716,062 USD	10/17/25	$ 240
Toronto-Dominion Bank	EUR	Sell	5,000	5,880 USD	10/15/25	3
Morgan Stanley & Co. International plc	EUR	Sell	12,000	14,088 USD	10/15/25	(15)
Barclays Bank plc	EUR	Sell	6,000	7,004 USD	10/15/25	(47)
						$ 181

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								
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	7.00%	02/13/26	3.50%	$ 2,160,000	$ 27,260
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	1,080,000	13,630
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	1,080,000	13,630
								$ 54,520

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								
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	712,500	$ (1,778)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	712,500	(1,783)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.86%	02/13/26	2.86%	712,500	(1,819)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	712,500	(2,064)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	712,500	(2,064)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.89%	02/20/26	2.89%	712,500	(2,097)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	712,500	(2,294)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	712,500	(2,320)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	712,500	(2,373)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	712,500	(2,374)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	997,500	(2,511)
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	(2,511)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	1,140,000	(3,110)
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	(3,110)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	1,080,000	(3,806)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	1,080,000	(3,806)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	6.00%	02/13/26	3.00%	2,160,000	(7,612)
								$ (47,432)

ACTIVE INVESTMENT SERIES (GAINS) – CORE PLUS FUND

OTC Interest Rate Swaptions Written (concluded)

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
BNP Paribas 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	712,500	$ (965)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	712,500	(965)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	712,500	(1,016)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	712,500	(1,030)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.89%	02/20/26	3.89%	712,500	(1,174)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.86%	02/13/26	3.86%	712,500	(1,190)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	712,500	(1,219)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	712,500	(1,224)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	712,500	(1,502)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	712,500	(1,502)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	997,500	(2,385)
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	(2,385)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	1,140,000	(2,488)
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	(2,488)
								$ (21,533)

ACTIVE INVESTMENT SERIES (GAINS) – CORE PLUS FUND

~ The face amount is denominated in U.S. dollars unless otherwise indicated.
** 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, unless otherwise noted.
†† 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 September 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] 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 $53,223,291 (cost $52,786,959), or 78.4% of total net assets.
[2] Rate indicated is the 7-day yield as of September 30, 2025.
[3] Security is unsettled at period end and may not have a stated effective rate.
[4] 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 September 30, 2025.
[5] All or a portion of this security is pledged as reverse repurchase agreement collateral at September 30, 2025.
[6] Security is an interest-only strip.
[7] Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
[8] Perpetual maturity.
[9] Payment-in-kind security.
[10] Rate indicated is the effective yield at the time of purchase.

CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1
CDX.NA.HY.44.V1 — Credit Default Swap North American High Yield Series 44 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
plc — Public Limited Company
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon