Active INvestment Series (GAINS) - Limited Duration Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* **June 30, 2025**

	Shares	Value
MONEY MARKET FUNDS[*,†] - 1.3%**		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.11%[1]	233,898	$ 233,898
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.19%[1]	847	847
Total Money Market Funds		
(Cost $234,745)		234,745
	Face Amount~	
ASSET-BACKED SECURITIES[††] - 52.4%		
Collateralized Loan Obligations - 31.4%		
Owl Rock CLO X LLC		
2025-10A AR, 5.65% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 04/20/37[◊,2]	700,000	699,150
Owl Rock CLO III Ltd.		
2024-3A AR, 6.12% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36[◊,2]	300,000	300,6833
Fortress Credit Opportunities XXV CLO LLC		
2024-25A A1T' 5.85% (3 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 01/15/37[◊,2]	250,000	251,273
CIFC Funding Ltd.		
2022-1A B, 6.08% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/17/35[◊,2]	250,000	250,743
BCRED CLO LLC		
2025-1A B, 5.98% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37[◊,2]	250,000	250,652
Golub Capital Partners CLO 46M Ltd.		
2024-46A A1R, 6.08% (3 Month Term SOFR + 1.81%, Rate Floor: 1.81%) due 04/20/37[◊,2]	250,000	250,551
Palmer Square CLO Ltd.		
2024-3A B, 5.87% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 07/20/37[◊,2]	250,000	250,396
Owl Rock CLO VII LLC		
2025-7A AR, 5.72% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38[◊,2]	250,000	250,250
AGL CLO 39 Ltd.		
2025-39A B, 5.71% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38[◊,2]	250,000	250,249
Hlend CLO LLC		
2025-3A A, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37[◊,2]	250,000	249,719
Madison Park Funding LXXI Ltd.		
2025-71A B, 5.77% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38[◊,2]	250,000	249,443
Elmwood CLO 38 Ltd.		
2025-1A B1, 5.73% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38[◊,2]	250,000	248,574
Ares Direct Lending CLO 1 LLC		
2024-1A B, 6.48% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36[◊,2]	200,000	200,633
BDS LLC		
2024-FL13 AS, 6.31% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39[◊,2]	100,000	99,922
2025-FL14 AS, 5.89% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/21/42[◊,2]	100,000	99,288
Acrec LLC		
2025-FL3 AS, 5.96% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 08/18/42[◊,2]	100,000	99,499
2025-FL3 B, 6.26% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42[◊,2]	100,000	98,791
Ares Direct Lending CLO 2 LLC		
2024-2A B, 6.17% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/20/36[◊,2]	100,000	100,573
ABPCI Direct Lending Fund CLO V Ltd.		
2024-5A A1RR, 6.47% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 01/20/36[◊,2]	100,000	100,369
Owl Rock CLO XIII LLC		
2023-13A A, 6.87% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 09/20/35[◊,2]	100,000	100,361

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 52.4% (continued)		
Collateralized Loan Obligations - 31.4% (continued)		
Barings CLO Ltd.		
2024-3A BR, 6.02% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37[◊,2]	100,000	$ 100,317
BCRED MML CLO LLC		
2022-1A A1, 5.92% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 04/20/35[◊,2]	100,000	100,198
TRTX Issuer Ltd.		
2025-FL6 A, 5.85% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42[◊,2]	100,000	100,023
Golub Capital Partners CLO 54M L.P		
2025-54A A1R, due 08/05/37[◊,2,3]	100,000	100,000
Cerberus Loan Funding 50 LLC		
2025-1A A, due 07/15/37[◊,2,3]	100,000	100,000
Golub Capital Partners Clo 49M Ltd.		
2025-49A A1R2, due 07/20/38[◊,2,3]	100,000	100,000
AREIT Ltd.		
2025-CRE10 A, 5.70% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29[◊,2]	100,000	99,917
BSPDF Issuer LLC		
2025-FL2 A, 5.84% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42[◊,2]	100,000	99,852
BSPRT Issuer LLC		
2024-FL11 B, 6.61% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39[◊,2]	100,000	99,346
LoanCore		
2025-CRE8 B, 6.16% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42[◊,2]	100,000	99,172
FS Rialto Issuer LLC		
2025-FL10 AS, 5.97% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42[◊,2]	100,000	98,921
Total Collateralized Loan Obligations		5,498,865
Transport-Aircraft - 9.7%		
Slam Ltd.		
2024-1A, 5.34% due 09/15/49[2]	476,261	474,987
Gilead Aviation LLC		
2025-1A, 5.79% due 03/15/50[2]	246,942	251,359
ALTDE Trust		
2025-1A, 5.90% due 08/15/50[2]	244,843	249,650
AASET		
2025-1A, 5.94% due 02/16/50[2]	243,877	248,315
Castlelake Aircraft Structured Trust		
2025-1A, 5.78% due 02/15/50[2]	243,364	246,757
Navigator Aviation Ltd.		
2024-1, 5.40% due 08/15/49[2]	235,119	232,549
Total Transport-Aircraft		1,703,617
Infrastructure - 2.6%		
Hotwire Funding LLC		
2024-1A, 6.67% due 06/20/54[2]	100,000	102,351
QTS Issuer ABS I LLC		
2025-1A, 5.44% due 05/25/55[2]	100,000	101,338
Stack Infrastructure Issuer LLC		
2025-1A, 5.00% due 05/25/50[2]	100,000	98,969
Switch ABS Issuer LLC		
2025-1A, 5.04% due 03/25/55[2]	100,000	98,642
SBA Tower Trust		
4.83% due 10/15/29[2]	50,000	50,052
Total Infrastructure		451,352
Whole Business - 2.0%		
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54[2]	99,500	102,817
SERVPRO Master Issuer LLC		
2024-1A, 6.17% due 01/25/54[2]	98,750	101,728
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50[2]	95,250	90,855
Subway Funding LLC		
2024-3A, 5.25% due 07/30/54[2]	49,750	49,474
Total Whole Business		344,874
Single Family Residence - 1.7%		
Tricon Residential Trust		
2025-SFR1, 5.41% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42[◊,2]	199,657	199,688

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 52.4% (continued)		
Single Family Residence - 1.7% (continued)		
Invitation Homes Trust		
2024-SFR1, 4.00% due 09/17/41[2]	100,000	$ 96,227
Total Single Family Residence		295,915
Collateralized Debt Obligations - 1.3%		
Anchorage Credit Funding 3 Ltd.		
2021-3A A1R, 2.87% due 01/28/39[2]	250,000	235,777
Automotive - 1.1%		
Avis Budget Rental Car Funding AESOP LLC		
2025-1A, 5.24% due 08/20/29[2]	200,000	202,099
Financial - 0.9%		
Dogwood State Bank		
6.45% due 06/24/32	150,000	150,000
Net Lease - 0.6%		
Store Master Funding I-VII XIV XIX XX XXIV XXII		
2024-1A, 5.70% due 05/20/54[2]	99,417	102,066
Transport-Container - 0.6%		
CLI Funding IX LLC		
2025-1A, 5.35% due 06/20/50[2]	100,000	100,746
Unsecured Consumer Loans - 0.5%		
Foundation Finance Trust		
2024-2A, 4.93% due 03/15/50[2]	97,321	97,107
Total Asset-Backed Securities		
(Cost $9,154,826)		9,182,418
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 36.2%		
Residential Mortgage-Backed Securities - 27.6%		
BRAVO Residential Funding Trust		
2025-NQM4, 5.61% due 02/25/65[2,4]	147,068	148,084
2025-CES1, 5.70% due 02/25/55[2,4]	144,889	145,998
2024-NQM1, 5.94% due 12/01/63[2,4]	133,525	134,204
2024-NQM5, 6.16% due 06/25/64[2,4]	120,418	121,022
2025-NQM1, 5.81% due 12/25/64[2,4]	91,336	91,903
Verus Securitization Trust		
2025-1, 5.62% (WAC) due 01/25/70[◊,2]	190,080	190,775
2023-3, 6.74% due 03/25/68[2,4]	116,948	117,360
2025-5, 5.43% due 06/25/70[2,4]	100,000	100,333
2024-9, 5.89% due 11/25/69[2,4]	93,347	93,638
2020-5, 2.58% due 05/25/65[2]	17,031	16,449
FIGRE Trust		
2025-HE1, 5.93% (WAC) due 01/25/55[◊,2]	135,334	136,596
2024-HE6, 5.97% (WAC) due 12/25/54[◊,2]	133,942	134,974
2025-PF1, 5.91% (WAC) due 06/25/55[◊,2]	95,548	96,410
2024-HE4, 5.06% (WAC) due 09/25/54[◊,2]	84,298	84,293
OBX Trust		
2024-NQM1, 5.55% (WAC) due 12/25/64[◊,2]	183,794	184,440
2024-NQM18, 5.87% due 10/25/64[2,4]	87,628	87,963
2024-NQM12, 5.83% due 07/25/64[2,4]	83,399	83,466
2024-NQM13, 5.37% due 06/25/64[2,4]	79,492	79,230
RCKT Mortgage Trust		
2025-CES5, 5.69% due 05/25/55[2,4]	148,446	149,764
2025-CES1, 5.65% due 01/25/45[2,4]	139,796	140,626
Sequoia Mortgage Trust		
2025-1, 6.00% (WAC) due 01/25/55[◊,2]	178,905	181,333
2025-6, 5.50% (WAC) due 07/25/55[◊,2]	100,000	100,511
JP Morgan Mortgage Trust		
2025-1, 6.00% (WAC) due 06/25/55[◊,2]	134,000	135,366
2024-NQM1, 5.95% due 02/25/64[2,4]	85,991	86,450
PRPM LLC		
2025-2, 6.47% due 05/25/30[2,4]	97,263	97,153
2025-RPL3, 3.25% due 04/25/55[2,4]	100,000	92,151
New Residential Mortgage Loan Trust		
2025-NQM3, 5.53% due 05/25/65[2]	99,141	99,731
2024-NQM2, 5.42% due 09/25/64[2]	82,655	82,502
Citigroup Mortgage Loan Trust, Inc.		
2022-A, 6.17% due 09/25/62[2,4]	154,018	153,891
Chase Home Lending Mortgage Trust		
2025-5, 5.50% (WAC) due 04/25/56[◊,2]	147,764	148,235

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 36.2% (continued)		
Residential Mortgage-Backed Securities - 27.6% (continued)		
Cross Mortgage Trust		
2025-H1, 5.99% due 02/25/70[2,4]	141,822	$ 142,497
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40[†††,2]	100,000	100,346
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60[◊,2]	120,000	99,825
HOMES Trust		
2025-NQM1, 5.86% due 01/25/70[2,4]	96,669	97,101
COLT Mortgage Loan Trust		
2025-3, 5.35% due 03/25/70[2,4]	96,387	96,570
EFMT		
2025-CES1, 5.73% due 01/25/60[2,4]	95,677	96,500
Provident Funding Mortgage Trust		
2025-1, 5.50% (WAC) due 02/25/55[◊,2]	95,861	96,167
ATLX Trust		
2024-RPL1, 3.85% due 04/25/64[2,4]	93,045	89,855
Mill City Securities Ltd.		
2024-RS1, 3.00% due 11/01/69[2,4]	95,785	87,356
BRAVO		
2024-NQM6, 5.66% due 08/01/64[2,4]	83,911	83,958
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67[◊,2]	79,743	79,461
Vista Point Securitization Trust		
2024-CES1, 6.68% due 05/25/54[2,4]	69,717	70,597
Towd Point Mortgage Trust		
2023-CES2, 7.29% (WAC) due 10/25/63[◊,2]	63,788	64,825
Legacy Mortgage Asset Trust		
2021-GS3, 5.75% due 07/25/61[2]	62,617	62,418
NYMT Loan Trust		
2021-SP1, 4.67% due 08/25/61[2,4]	60,252	59,813
Total Residential Mortgage-Backed Securities		4,842,140
Government Agency - 8.5%		
Freddie Mac		
5.50% due 12/25/51	197,990	200,032
5.50% due 04/25/51	189,165	192,784
5.50% due 07/25/53	130,392	131,076
5.25% due 04/25/53	100,000	99,857
Uniform MBS 15 Year		
due 09/01/25[3]	560,000	563,665
Uniform MBS 30 Year		
due 09/01/25[3]	280,000	293,598
Total Government Agency		1,481,012
Commercial Mortgage-Backed Securities - 0.1%		
BXHPP Trust		
2021-FILM, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36[◊,2]	25,000	22,462
Total Collateralized Mortgage Obligations		
(Cost $6,321,998)		6,345,614
SENIOR FLOATING RATE INTERESTS††,◊ - 8.3%		
Financial - 2.3%		
Worldpay		
6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31	99,750	99,958
Amwins Group, Inc.		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32	99,500	99,518
Jane Street Group LLC		
6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	99,479	99,351
Focus Financial Partners LLC		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31	29,850	29,779
Ryan Specialty LLC		
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 09/15/31	24,875	24,833
Duff & Phelps		
8.05% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 04/09/27	24,740	24,000
Citadel Securities, LP		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	19,900	19,972
Total Financial		397,411
Consumer, Cyclical - 1.9%		
Grant Thornton Advisors LLC		
7.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/30/31	100,000	100,100
Clarios Global, LP		
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32	100,000	100,063

		Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,◊ - 8.3% (continued)				
Consumer, Cyclical - 1.9% (continued)				
TMF Sapphire Bidco B.V.				
7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/03/28		79,600	$	79,725
PCI Gaming Authority, Inc.				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31		29,700		29,671
Thevelia US LLC				
7.30% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/18/29		24,874		24,879
Total Consumer, Cyclical				334,438
Industrial - 1.5%				
XPO, Inc.				
6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/28		99,750		100,053
Hunter Douglas, Inc.				
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/17/32		79,600		79,235
TransDigm, Inc.				
6.80% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/19/32		24,813		24,846
Service Logic Acquisition, Inc.				
7.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 10/29/27		24,751		24,751
StandardAero				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31		19,900		19,903
Capstone Acquisition Holdings, Inc.				
8.93% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29†††		9,126		9,082
Total Industrial				257,870
Technology - 1.1%				
Clearwater Analytics, LLC				
6.52% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/10/32		100,000		99,875
CCC Intelligent Solutions, Inc.				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/23/32		99,500		99,488
Total Technology				199,363
Consumer, Non-cyclical - 0.7%				
Aramark Services, Inc.				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/22/30		97,250		97,372
Froneri US, Inc.				
6.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31		24,937		24,642
HAH Group Holding Co. LLC				
9.33% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31		9,950		9,635
Total Consumer, Non-cyclical				131,649
Energy - 0.6%				
Whitewater Matterhorn Holdings LLC				
6.57% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/12/32		100,000		99,854
Utilities - 0.1%				
Calpine Construction Finance Company, LP				
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/31/30		25,000		24,984
Communications - 0.1%				
Level 3 Financing, Inc.				
8.58% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/21/32		20,000		20,204
Total Senior Floating Rate Interests				
(Cost $1,462,913)				1,465,773
CORPORATE BONDS†† - 6.5%				
Financial - 2.8%				
GA Global Funding Trust				
5.40% due 01/13/30[2]		150,000		154,008
Rocket Companies, Inc.				
6.13% due 08/01/30[2]		150,000		152,854
Brown & Brown, Inc.				
4.70% due 06/23/28		100,000		100,844
American National Group, Inc.				
5.75% due 10/01/29		30,000		30,717
F&G Global Funding				
5.88% due 01/16/30[2]		25,000		25,684
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.				
2.88% due 10/15/26[2]		25,000		24,382
Focus Financial Partners LLC				
6.75% due 09/15/31[2]		10,000		10,208
Total Financial				498,697
Utilities - 1.7%				
ContourGlobal Power Holdings S.A.				
5.00% due 02/28/30[2]	EUR	100,000		118,696
Pinnacle West Capital Corp.				
4.90% due 05/15/28		100,000		101,400
Venture Global Plaquemines LNG LLC				
7.50% due 05/01/33[2]		40,000		42,833

		Face Amount~	Value
CORPORATE BONDS†† - 6.5% (continued)			
Utilities - 1.7% (continued)			
Terraform Global Operating, LP			
6.13% due 03/01/26[2]		38,000	$ 37,770
Total Utilities			300,699
Consumer, Non-cyclical - 1.1%			
Darling Global Finance B.V.			
4.50% due 06/15/32[2]	EUR	100,000	119,237
Graham Holdings Co.			
5.75% due 06/01/26[2]		25,000	24,981
AMN Healthcare, Inc.			
4.63% due 10/01/27[2]		25,000	24,318
Prime Security Services Borrower LLC / Prime Finance, Inc.			
5.75% due 04/15/26[2]		15,000	15,078
Total Consumer, Non-cyclical			183,614
Communications - 0.5%			
Sirius XM Radio LLC			
3.13% due 09/01/26[2]		85,000	83,396
Energy - 0.2%			
Viper Energy, Inc.			
5.38% due 11/01/27[2]		25,000	25,027
Buckeye Partners, LP			
6.75% due 02/01/30[2]		15,000	15,571
Total Energy			40,598
Consumer, Cyclical - 0.2%			
Six Flags Entertainment Corporation /Six Flags Theme Parks Incorporated/ Canada's Wonderland Co.			
6.63% due 05/01/32[2]		25,000	25,786
Total Corporate Bonds			
(Cost $1,097,679)			1,132,790
U.S. GOVERNMENT SECURITIES†† - 0.6%			
U.S. Treasury Notes			
4.00% due 03/31/30		110,000	111,023
Total U.S. Government Securities			
(Cost $109,152)			111,023

		Contracts/Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.1% (continued)			
Foreign Exchange Options			
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD	208,000	$ 3,891
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.73	USD	101,000	3,297
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of $123.50	USD	42,000	3,523
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.64	USD	81,000	2,644
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD	63,000	1,179
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of $2.63	USD	18,000	588
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of $140.00	USD	19,000	355
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $34,041)	EUR	29,000	6
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $34,042)	EUR	29,000	5
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $38,737)	EUR	33,000	6
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $23,477)	EUR	20,000	4
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $10,565)	EUR	9,000	2
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value $7,043)	EUR	6,000	1
Total Foreign Exchange Options			15,501
Total OTC Options Purchased			
(Cost $18,186)			15,501

		Contracts/Notional Value		Value
OTC INTEREST RATE SWAPTIONS PURCHASED†† - 0.3%				
Call Swaptions on:				
Interest Rate Swaptions				
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	1,335,000		23,824
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	667,500		11,912
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	667,500		11,912
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.50% (Notional Value $137,035)	GBP	100,000		999
Total Interest Rate Swaptions				48,647
Put Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 5.50% (Notional Value $137,035)	GBP	100,000		46
Total Interest Rate Put Swaptions				46
Total OTC Interest Rate Swaptions Purchased				
(Cost $32,960)				48,693
Total Investments - 105.7%				
(Cost $18,432,459)			$	18,536,557

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	19,000		(86)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD	63,000		(286)
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of $130.00	USD	208,000		(945)
Total Foreign Exchange Options				(1,317)
Total OTC Options Written				
(Premiums received $2,290)				(1,317)

OTC INTEREST RATE SWAPTIONS WRITTEN†† - (0.1)%				
Call Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.00% (Notional Value $137,035)	GBP	100,000	$	(503)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	667,500		(5,280)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	667,500		(5,280)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	1,335,000		(10,562)
Total Interest Rate Call Swaptions				(21,625)
Put Swaptions on:				
Interest Rate Swaptions				
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 4.50% (Notional Value $137,035)	GBP	100,000		(215)
Total Interest Rate Put Swaptions				(215)
Total OTC Interest Rate Swaptions Written				
(Premiums received $15,815)				(21,840)
Other Assets & Liabilities, net - (5.6)%				(984,686)
Total Net Assets - 100.0%			$	17,528,714

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)**
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.84%	Annually	03/04/27	$ 3,700,000	$ 15,265	$ 5,323	$ 9,942
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.11%	Annually	12/23/39	90,000	(2,325)	242	(2,567)
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.17%	Annually	01/28/35	400,000	(15,956)	243	(16,199)
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.07%	Annually	12/23/31	600,000	(19,430)	235	(19,665)
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.08%	Annually	12/23/29	1,070,000	(29,568)	3,721	(33,289)
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	4.05%	Annually	01/31/30	1,800,000	(45,423)	2,378	(47,801)
								$ (97,437)	$ 12,142	$ (109,579)

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Morgan Stanley & Co. International plc	EUR	Sell	100,000	115,563 USD	07/16/25	$ (2,371)
Barclays Bank plc	EUR	Sell	103,000	118,602 USD	07/16/25	(2,869)
						$ (5,240)

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	3.50%	02/13/26	3.50%	$ 1,335,000	$ 23,824
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%	667,500	11,912
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	667,500	11,912
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.50%	08/19/26	3.50%	137,035	999
								$ 48,647
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	5.50%	08/19/26	5.50%	137,035	46

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.00%	08/19/26	3.00%	137,035	(503)
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%	667,500	(5,280)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	667,500	(5,280)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	1,335,000	(10,562)
								$ (21,625)
Put								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.50%	08/19/26	4.50%	137,035	(215)

~ *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.*

†† *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 $14,796,849 (cost $14,722,952), or 84.4% of total net assets.*

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 June 30, 2025.*

CME — Chicago Mercantile Exchange
EUR — Euro
GBP — British Pound
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon