

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2026

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

	SHARES	VALUE	FACE AMOUNT ¹	VALUE
PREFERRED STOCKS - 0.2%				
FINANCIAL - 0.2%				
Citigroup, Inc. 6.88%	50,000	\$ 50,353		
Total Preferred Stocks (Cost \$50,000)		50,353		
MONEY MARKET FUNDS^a - 0.6%				
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.53% ^b	113,274	113,274		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 3.54% ^b	2,766	2,766		
Total Money Market Funds (Cost \$116,040)		116,040		
			FACE AMOUNT¹	
ASSET-BACKED SECURITIES - 50.4%				
COLLATERALIZED LOAN OBLIGATIONS - 28.5%				
Owl Rock CLO X LLC 2023-10A AR, 5.06% (3 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 04/20/37 ^c	700,000	701,226		
Hlend CLO LLC 2025-3AA, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37 ^c	250,000	248,952		
2025-4A B, 5.50% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37 ^c	150,000	149,543		
Owl Rock CLO III Ltd. 2020-3A AR, 5.52% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36 ^c	300,000	300,090		
CIFC Funding Ltd. 2022-1A B, 5.47% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/17/35 ^c	250,000	250,376		
Palmer Square CLO Ltd. 2024-3A B, 5.27% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 07/20/37 ^c	250,000	250,138		
Golub Capital Partners CLO 46M Ltd. 2019-46A A1R, 5.48% (3 Month Term SOFR + 1.81%, Rate Floor: 1.81%) due 04/20/37 ^c	250,000	250,066		
Fortress Credit Opportunities XXV CLO LLC 2024-25A A1T, 5.26% (3 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 01/15/37 ^c	250,000	249,980		
ASSET-BACKED SECURITIES - 50.4% (continued)				
COLLATERALIZED LOAN OBLIGATIONS - 28.5% (continued)				
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A BR, 5.22% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 04/16/35 ^c			250,000 \$	249,972
Elmwood CLO 38 Ltd. 2025-1A B1, 5.12% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38 ^c			250,000	249,819
AGL CLO 39 Ltd. 2025-39A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38 ^c			250,000	249,450
Madison Park Funding LXXI Ltd. 2025-71A B, 5.17% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38 ^c			250,000	249,267
BCRED CLO LLC 2025-1A B, 5.37% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37 ^c			250,000	249,191
Owl Rock CLO VII LLC 2022-7A AR, 5.07% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38 ^c			250,000	248,963
Ares Direct Lending CLO 1 LLC 2024-1A B, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 ^c			200,000	199,570
Acrec LLC 2025-FL3 B, 5.62% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42 ^c			100,000	99,800
2025-FL3 AS, 5.32% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 08/18/42 ^c			100,000	99,732
BDS LLC 2024-FL13 AS, 5.66% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39 ^c			100,000	100,113
2025-FL14 AS, 5.25% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/17/42 ^c			100,000	99,316
ABPCI Direct Lending Fund CLO V Ltd. 2019-5A A1RR, 5.87% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 01/20/36 ^c			100,000	100,250

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
ASSET-BACKED SECURITIES - 50.4% (continued)			ASSET-BACKED SECURITIES - 50.4% (continued)		
COLLATERALIZED LOAN OBLIGATIONS - 28.5% (continued)			COLLATERALIZED LOAN OBLIGATIONS - 28.5% (continued)		
BCRED MML CLO LLC			FS Rialto Issuer LLC		
2022-1A A1, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 04/20/35 ^{o,c}	100,000 \$	100,244	2025-FL10 AS, 5.27% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42 ^{o,c}	100,000 \$	99,697
Golub Capital Partners CLO 49M Ltd.			LoanCore Issuer LLC		
2020-49A A1R2, 5.19% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38 ^{o,c}	100,000	100,206	2025-CRE8 B, 5.52% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42 ^{o,c}	100,000	99,697
Barings CLO Ltd.			Total Collateralized Loan Obligations		5,894,847
2022-3A BR, 5.42% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37 ^{o,c}	100,000	100,174	TRANSPORT-AIRCRAFT - 7.8%		
JCP Direct Lending CLO LLC			Slam Ltd.		
2023-1A A1R, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37 ^{o,c}	100,000	100,008	2024-1A, 5.34% due 09/15/49 ^o	451,389	449,659
Cerberus Loan Funding 50 LLC			Gilead Aviation LLC		
2025-1A A, 5.32% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/15/37 ^{o,c}	100,000	100,000	2025-1A, 5.79% due 03/15/50 ^o	237,477	239,186
BSPRT Issuer LLC			ALTDE Trust		
2024-FL11 B, 5.97% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39 ^{o,c}	100,000	99,952	2025-1A, 5.90% due 08/15/50 ^o	231,420	232,800
TRTX Issuer Ltd.			AASET Trust		
2025-FL6 A, 5.22% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42 ^{o,c}	100,000	99,915	2025-1A, 5.94% due 02/16/50 ^o	229,774	231,143
BSPDF Issuer LLC			Castlelake Aircraft Structured Trust		
2025-FL2 A, 5.20% (1 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 12/15/42 ^{o,c}	100,000	99,883	2025-1A, 5.78% due 02/15/50 ^o	226,772	228,392
Golub Capital Partners CLO 54M, LP			Navigator Aviation Ltd.		
2021-54A A1R, 5.13% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 08/05/37 ^{o,c}	100,000	99,810	2024-1, 5.40% due 08/15/49 ^o	221,726	220,352
AREIT Ltd.			Total Transport-Aircraft		1,601,532
2025-CRE10 A, 5.07% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29 ^{o,c}	100,000	99,738	INFRASTRUCTURE - 4.1%		
Ares Direct Lending CLO 2 LLC			VB-S1 Issuer LLC		
2024-2A B, 5.57% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/20/36 ^{o,c}	100,000	99,709	2026-1A, 5.19% due 03/15/56 ^o	200,000	196,639
			Hotwire Funding LLC		
			2024-1A, 6.67% due 06/20/54 ^o	100,000	101,724
			Kinetic ABS Issuer LLC		
			2026-1A, 5.22% due 02/25/56 ^o	100,000	99,715
			QTS Issuer ABS I LLC		
			2025-1A, 5.44% due 05/25/55 ^o	100,000	98,887
			Stack Infrastructure Issuer LLC		
			2025-1A, 5.00% due 05/25/50 ^o	100,000	98,529
			Vantage Data Centers LLC		
			2025-1A, 5.13% due 08/15/55 ^o	100,000	97,835
			Switch ABS Issuer LLC		
			2025-1A, 5.04% due 03/25/55 ^o	100,000	96,344
			SBA Tower Trust		
			4.83% due 10/15/29 ^o	50,000	50,218
			Total Infrastructure		839,891

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
ASSET-BACKED SECURITIES - 50.4% (continued)			ASSET-BACKED SECURITIES - 50.4% (continued)		
SINGLE FAMILY RESIDENCE - 2.4%			UNSECURED CONSUMER LOANS - 0.8%		
Tricon Residential Trust 2025-SFR1, 4.77% (1 Month Term SOFR + 1.10%, Rate Floor: 1.10%) due 03/17/42 ^{o,c}	197,614 \$	197,243	Service Experts Issuer LLC 2025-1A, 5.38% due 01/20/37 ^c	89,183 \$	88,791
2025-SFR2, 5.42% due 08/17/44 ^c	99,901	99,165	Foundation Finance Trust 2024-2A, 4.93% due 03/15/50 ^c	79,200	79,109
STAR Trust 2025-SFR6, 5.07% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/17/42 ^{o,c}	100,000	100,000	Total Unsecured Consumer Loans	<u>167,900</u>	
Invitation Homes Trust 2024-SFR1, 4.00% due 09/17/41 ^c	100,000	96,497	INSURANCE - 0.7%		
Total Single Family Residence		<u>492,905</u>	Dogwood State Bank 6.45% due 06/24/32 ^d	141,507	141,864
WHOLE BUSINESS - 1.6%			NET LEASE - 0.5%		
Five Guys Holdings, Inc. 2023-1A, 7.55% due 01/26/54 ^c	98,750	100,579	Store Master Funding I-VII XIV XIX XX XXIV XXII 2024-1A, 5.70% due 05/20/54 ^c	99,042	100,648
SERVPRO Master Issuer LLC 2024-1A, 6.17% due 01/25/54 ^c	98,000	100,338	TRANSPORT-CONTAINER - 0.4%		
Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ^c	94,500	92,195	CLI Funding IX LLC 2025-1A, 5.35% due 06/20/50 ^c	92,792	93,485
Subway Funding LLC 2024-3A, 5.25% due 07/30/54 ^c	49,375	48,741	Total Asset-Backed Securities (Cost \$10,399,564)		<u>10,399,312</u>
Total Whole Business		<u>341,853</u>	COLLATERALIZED MORTGAGE OBLIGATIONS - 35.0%		
FINANCIAL - 1.4%			RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.9%		
Blackstone Strategic Cap Holding II 5.92% (1 Month Term SOFR + 2.25%) due 12/31/33 ^{o,d}	100,000	100,000	NLT Trust 2026-NQM1, 6.61% due 02/25/71 ^c	350,000	365,923
Project Onyx II 6.30% (3 Month Term SOFR + 2.63%) due 06/15/30 ^{o,d}	98,426	98,437	2025-NQM1, 7.46% (WAC) due 10/25/70 ^{o,c}	318,875	333,165
HarbourVest Partners LLC 6.25% (3 Month Term SOFR + 2.58%) due 09/15/30 ^{o,d}	85,517	84,897	BRAVO Residential Funding Trust 2025-CES1, 5.70% due 02/25/55 ^{c,e}	124,744	125,446
Total Financial		<u>283,334</u>	2025-NQM4, 5.61% due 02/25/65 ^{c,e}	112,080	112,621
COLLATERALIZED DEBT OBLIGATIONS - 1.2%			2024-NQM1, 5.94% due 12/01/63 ^{c,e}	105,239	105,590
Anchorage Credit Funding 3 Ltd. 2016-3AA1R, 2.87% due 01/28/39 ^c	250,000	239,710	2024-NQM5, 6.16% due 06/25/64 ^{c,e}	93,227	93,708
AUTOMOTIVE - 1.0%			2025-NQM7, 5.46% (WAC) due 07/25/65 ^{o,c}	86,523	86,799
Avis Budget Rental Car Funding AESOP LLC 2025-1A, 5.24% due 08/20/29 ^c	200,000	201,343	2025-NQM1, 5.81% due 12/25/64 ^{c,e}	74,218	74,476
			2024-NQM6, 5.66% due 08/01/64 ^{c,e}	62,519	62,591
			PRPM LLC 2026-1, 5.19% due 02/25/31 ^c	98,049	97,013
			2025-RPL3, 3.25% due 04/25/55 ^{c,e}	100,000	95,820
			2026-2, 5.09% due 02/25/31 ^{c,e}	95,430	95,127
			2025-5, 5.73% due 07/25/30 ^{c,e}	90,054	89,866
			2025-6, 5.77% due 08/25/28 ^{c,e}	89,775	89,582
			2025-2, 6.47% due 05/25/30 ^{c,e}	85,966	85,763
			OBX Trust 2025-NQM1, 5.55% (WAC) due 12/25/64 ^{o,c}	152,106	152,700

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 35.0% (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS - 35.0% (continued)		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.9% (continued)			RESIDENTIAL MORTGAGE-BACKED SECURITIES - 28.9% (continued)		
2026-NQM5, 5.43% (WAC) due 01/25/66 ^{b,c}	100,000 \$	100,000	JP Morgan Mortgage Trust 2025-1, 6.00% (WAC) due 06/25/55 ^{b,c}	96,978 \$	97,510
2026-NQM4, 5.17% (WAC) due 02/25/66 ^{b,c}	100,000	99,765	2024-NQM1, 5.95% due 02/25/64 ^{c,e}	64,845	65,030
2024-NQM18, 5.87% due 10/25/64 ^{c,e}	64,100	64,315	New Residential Mortgage Loan Trust 2025-NQM3, 5.53% (WAC) due 05/25/65 ^{b,c}	78,791	79,174
2024-NQM12, 5.83% due 07/25/64 ^{c,e}	60,164	60,312	2024-NQM2, 5.42% due 09/25/64 ^c	64,476	64,116
2024-NQM13, 5.37% due 06/25/64 ^{c,e}	59,613	59,548	GS Mortgage-Backed Securities Trust 2025-HE1, 5.21% (30 Day Average SOFR + 1.55%, Rate Floor: 1.55%) due 10/25/55 ^{b,c}	126,836	126,988
Verus Securitization Trust 2025-1, 5.62% (WAC) due 01/25/70 ^{b,c}	155,464	156,252	Mill City Mortgage Loan Trust 2021-NMR1, 2.50% (WAC) due 11/25/60 ^{b,c}	120,000	100,130
2023-3, 6.74% due 03/25/68 ^{c,e}	99,934	99,588	Anchor Mortgage Trust 2025-RTL1, 5.72% due 05/25/40 ^{c,e}	100,000	99,883
2025-5, 5.43% due 06/25/70 ^{c,e}	83,389	83,655	Chase Home Lending Mortgage Trust 2025-5, 5.50% (WAC) due 04/25/56 ^{b,c}	97,052	96,999
2024-9, 5.89% due 11/25/69 ^{c,e}	76,056	76,327	ATLX Trust 2024-RPL1, 3.85% due 04/25/64 ^{c,e}	86,722	84,332
FIGRE Trust 2025-HE1, 5.93% (WAC) due 01/25/55 ^{b,c}	114,266	114,978	HOMES Trust 2025-NQM1, 5.86% due 01/25/70 ^{c,e}	82,675	82,885
2024-HE6, 5.97% (WAC) due 12/25/54 ^{b,c}	111,890	112,285	EFMT 2025-CES1, 5.73% due 01/25/60 ^{c,e}	81,819	82,226
2025-PF1, 5.91% (WAC) due 06/25/55 ^{b,c}	79,070	79,505	COLT Mortgage Loan Trust 2025-3, 5.35% due 03/25/70 ^{c,e}	70,185	70,279
2024-HE4, 5.06% (WAC) due 09/25/54 ^{b,c}	68,213	68,242	Provident Funding Mortgage Trust 2025-1, 5.50% (WAC) due 02/25/55 ^{b,c}	69,454	69,499
GCAT Trust 2025-NQM4, 5.53% due 06/25/70 ^c	170,984	171,569	Legacy Mortgage Asset Trust 2021-GS3, 5.75% due 07/25/61 ^c	58,113	58,131
2025-INV3, 6.00% (WAC) due 08/25/55 ^{b,c}	83,312	84,123	Mill City Securities Ltd. 2024-RS1, 3.00% due 11/01/69 ^{c,e}	57,050	54,413
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{b,c}	75,028	74,772	Vista Point Securitization Trust 2024-CES1, 6.68% due 05/25/54 ^{c,e}	47,068	47,558
PMT Loan Trust 2025-INV8, 6.00% (WAC) due 07/25/56 ^{b,c}	204,355	206,964	Towd Point Mortgage Trust 2023-CES2, 7.29% (WAC) due 10/25/63 ^{b,c}	43,851	44,110
2025-INV7, 6.00% (WAC) due 06/25/56 ^{b,c}	77,931	78,660	Total Residential Mortgage-Backed Securities		5,959,754
RCKT Mortgage Trust 2025-CES5, 5.69% due 05/25/55 ^{c,e}	116,869	117,598			
2025-CES1, 5.65% due 01/25/45 ^{c,e}	105,513	106,028			
Cross Mortgage Trust 2025-H1, 5.99% due 02/25/70 ^{c,e}	108,073	108,491			
2025-H6, 5.18% (WAC) due 07/25/70 ^{b,c}	85,667	85,513			
NYMT Loan Trust 2026-INV2, 5.48% (WAC) due 04/25/61 ^{b,c}	100,000	100,530			
2025-CP1, 3.75% (WAC) due 11/25/69 ^{b,c}	91,700	88,243			
Sequoia Mortgage Trust 2025-1, 6.00% (WAC) due 01/25/55 ^{b,c}	114,840	115,302			
2025-6, 5.50% (WAC) due 07/25/55 ^{b,c}	57,695	57,736			

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS - 35.0% (continued)			CORPORATE BONDS - 9.0% (continued)		
GOVERNMENT AGENCY - 6.0%			CONSUMER, NON-CYCLICAL - 3.2% (continued)		
Freddie Mac			Cidron Atrium SE		
5.50% due 02/01/56 ^f	266,161 \$	267,531	5.65% (3 Month EURIBOR + 3.63%) due 02/15/33 ^c	EUR 100,000	112,970
5.50% due 12/25/51	164,858	166,090	Total Consumer, Non-cyclical		<u>662,339</u>
5.50% due 04/25/51	151,857	152,804	UTILITIES - 1.1%		
5.50% due 07/25/53	78,155	78,718	ContourGlobal Power Holdings S.A.		
5.25% due 04/25/53	70,574	71,041	5.00% due 02/28/30 ^e	EUR 100,000	115,564
Uniform MBS 15 Year			Pinnacle West Capital Corp.		
4.50% due 05/01/41	268,657	266,491	4.90% due 05/15/28	100,000	100,752
Uniform MBS 30 Year			Total Utilities		<u>216,316</u>
5.00% due 06/01/56	250,000	246,014	COMMUNICATIONS - 0.6%		
Total Government Agency		<u>1,248,689</u>	Sirius XM Radio LLC		
COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.1%			3.13% due 09/01/26 ^e	85,000	84,459
BXHPP Trust			Match Group Holdings II LLC		
2021-FILM, 4.89% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 ^c	25,000	21,688	4.13% due 08/01/30 ^e	50,000	46,337
Total Collateralized Mortgage Obligations (Cost \$7,220,859)		<u>7,230,131</u>	Total Communications		<u>130,796</u>
CORPORATE BONDS - 9.0%			ENERGY - 0.3%		
FINANCIAL - 3.7%			Venture Global Plaquemines LNG LLC		
Citadel Securities Global Holdings LLC			7.50% due 05/01/33 ^e	40,000	43,968
5.13% due 01/27/32 ^e	250,000	248,016	6.13% due 12/15/30 ^e	25,000	25,711
Rocket Companies, Inc.			Total Energy		<u>69,679</u>
6.13% due 08/01/30 ^e	150,000	151,384	CONSUMER, CYCLICAL - 0.1%		
GA Global Funding Trust			Six Flags Entertainment Corp. / Six Flags Theme Parks, Inc. / Canada's Wonderland Co.		
5.40% due 01/13/30 ^e	150,000	150,139	6.63% due 05/01/32 ^e	25,000	24,940
Brown & Brown, Inc.			Total Corporate Bonds (Cost \$1,848,987)		<u>1,861,105</u>
4.70% due 06/23/28	100,000	100,289	SENIOR FLOATING RATE INTERESTS - 7.9%		
American National Global Funding			CONSUMER, CYCLICAL - 2.2%		
5.25% due 06/03/30 ^e	30,000	29,878	Bulldog Purchaser, Inc.		
F&G Global Funding			6.91% (3 Month Term SOFR + 3.25%, Rate Floor: 0.50%) due 02/04/33 ^g	100,000	99,750
5.88% due 01/16/30 ^e	25,000	25,313	Clarios Global, LP		
Rocket Mortgage LLC / Rocket Mortgage Co.-Issuer, Inc.			6.42% (1 Month Term SOFR + 2.75%) due 01/28/32 ^g	99,500	99,152
2.88% due 10/15/26 ^e	25,000	24,729	Aramark Services, Inc.		
Nassau Companies of New York			5.42% (1 Month Term SOFR + 1.75%) due 06/22/30 ^g	94,670	94,670
7.88% due 07/15/30 ^e	19,000	17,356	Hunter Douglas, Inc.		
Focus Financial Partners LLC			6.70% (3 Month Term SOFR + 3.00%) due 01/17/32 ^g	79,000	78,539
6.75% due 09/15/31 ^e	10,000	9,931	Sweetwater Borrower LLC		
Total Financial		<u>757,035</u>	7.67% (1 Month Term SOFR + 4.00%) due 02/17/33 ^g	50,000	49,969
CONSUMER, NON-CYCLICAL - 3.2%			PCI Gaming Authority, Inc.		
Icon Investments Six DAC			5.67% (1 Month Term SOFR + 2.00%) due 07/18/31 ^g	29,475	29,444
5.81% due 05/08/27	200,000	201,013	Total Consumer, Cyclical		<u>451,524</u>
Avantor Funding, Inc.					
3.88% due 11/01/29 ^e	125,000	117,274			
Medline Borrower, LP					
3.88% due 04/01/29 ^e	120,000	116,083			
Darling Global Finance BV					
4.50% due 07/15/32 ^e	EUR 100,000	114,999			

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
SENIOR FLOATING RATE INTERESTS - 7.9% (continued)			SENIOR FLOATING RATE INTERESTS - 7.9% (continued)		
FINANCIAL - 2.0%			CONSUMER, NON-CYCLICAL - 1.1% (continued)		
Kroll, Inc. 6.70% (3 Month Term SOFR + 3.00%) (in-kind rate was 2.75%) due 09/13/32 ^{o,d,g}	101,262 \$	100,898	TMF Sapphire Bidco BV 6.40% (3 Month Term SOFR + 2.75%) due 05/03/28 ^o	79,000 \$	78,960
8.93% (1 Month Term SOFR + 5.25%, Rate Floor: 0.50%) due 09/13/32 ^{o,d}	2,000	2,000	Froneri US, Inc. 5.88% (6 Month Term SOFR + 2.25%) due 09/30/31 ^o	24,750	24,222
Amwins Group, Inc. 5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 0.75%) due 01/30/32 ^o	98,750	97,992	Thevelia US LLC 6.70% (3 Month Term SOFR + 3.00%, Rate Floor: 0.50%) due 06/18/29 ^o	24,621	24,108
Jane Street Group LLC 5.67% (3 Month Term SOFR + 2.00%) due 12/15/31 ^o	98,698	96,780	Total Consumer, Non-cyclical		<u>219,773</u>
CPI Holdco B LLC 5.67% (1 Month Term SOFR + 2.00%) due 05/17/31 ^o	49,622	49,244	TECHNOLOGY - 0.9%		
Focus Financial Partners LLC 6.17% (1 Month Term SOFR + 2.50%) due 09/15/31 ^o	29,626	28,629	Clearwater Analytics LLC 5.67% (1 Month Term SOFR + 2.00%) due 02/10/32 ^o	99,500	99,376
Ryan Specialty LLC 5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 0.75%) due 09/15/31 ^o	24,688	24,626	CCC Intelligent Solutions, Inc. 5.67% (1 Month Term SOFR + 2.00%, Rate Floor: 0.50%) due 01/23/32 ^o	98,808	97,943
Citadel Securities Global Holdings LLC 5.70% (3 Month Term SOFR + 2.00%) due 10/31/31 ^o	19,750	19,761	Total Technology		<u>197,319</u>
Total Financial		<u>419,930</u>	ENERGY - 0.5%		
INDUSTRIAL - 1.1%			WhiteWater Matterhorn Holdings LLC 5.44% (3 Month Term SOFR + 1.75%) due 06/16/32 ^o	99,750	99,126
XPO, Inc. 5.42% (1 Month Term SOFR + 1.75%) due 05/24/28 ^o	79,286	79,336	COMMUNICATIONS - 0.1%		
Merlin Buyer, Inc. due 03/26/33 ^o	50,000	50,000	Level 3 Financing, Inc. 6.92% (1 Month Term SOFR + 3.25%) due 03/29/32 ^o	20,000	19,979
Genesee & Wyoming, Inc. 5.45% (3 Month Term SOFR + 1.75%) due 04/10/31 ^o	49,622	49,348	Total Senior Floating Rate Interests (Cost \$1,651,378)		<u>1,640,512</u>
TransDigm, Inc. 6.17% (1 Month Term SOFR + 2.50%) due 01/19/32 ^o	24,625	24,617		CONTRACTS/ NOTIONAL VALUE	
Dynasty Acquisition Co., Inc. 5.67% (1 Month Term SOFR + 2.00%) due 10/31/31 ^o	19,750	19,741	LISTED OPTIONS PURCHASED - 0.0%		
Capstone Acquisition Holdings, Inc. 8.27% (1 Month Term SOFR + 4.50%, Rate Floor: 1.00%) due 11/13/29 ^{o,d}	9,858	9,819	Call Options on:		
Total Industrial		<u>232,861</u>	Interest Rate Options		
CONSUMER, NON-CYCLICAL - 1.1%			3-Month SOFR Futures Contracts Expiring March 2027 with strike price of \$97.50 (Notional Value \$2,409,625)	10	2,750
Grant Thornton Advisors Holding LLC 6.42% (1 Month Term SOFR + 2.75%) due 06/02/31 ^o	99,499	92,483	3-Month SOFR Futures Contracts Expiring September 2026 with strike price of \$97.50 (Notional Value \$3,611,250)	15	1,688
			Total Listed Options Purchased (Cost \$11,229)		<u>4,438</u>

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASEDⁱ - 0.2%			OTC INTEREST RATE SWAPTIONS PURCHASEDⁱ - 0.2% (continued)		
Call Swaptions on:			Call Swaptions on: (continued)		
Interest Rate Swaptions			Interest Rate Swaptions (continued)		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	782,000 \$	4,282	The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	260,000 \$	965
Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	699,000	3,216	Total OTC Interest Rate Swaptions Purchased (Cost \$37,851)		<u>34,110</u>
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	522,000	2,386	OTC OPTIONS PURCHASED - 0.0%		
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	434,000	2,377	Put Options on:		
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	340,000	2,341	Foreign Exchange Options		
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	340,000	2,341	Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of \$123.50	42,000	16
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	340,000	2,341	Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$140.00	18,000	—
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.35%	340,000	2,341	Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$140.00	182,000	—
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	434,000	1,986	Total OTC Options Purchased (Cost \$9,579)		<u>16</u>
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.25%	434,000	1,986	Total Investments - 103.3% (Cost \$21,345,487)		<u>\$ 21,336,017</u>
BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.30%	523,000	1,941	LISTED OPTIONS WRITTEN - (0.0)%		
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	341,000	1,569	Call Options on:		
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	261,000	1,427	Interest Rate Options		
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.38%	260,000	1,422	3-Month SOFR Futures Contracts Expiring September 2026 with strike price of \$98.00 (Notional Value \$3,611,250)	15	(1,219)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.43%	260,000	1,189	3-Month SOFR Futures Contracts Expiring March 2027 with strike price of \$98.00 (Notional Value \$2,409,625)	10	(1,750)
			Total Listed Options Written (Premium received \$5,608)		<u>(2,969)</u>
			OTC INTEREST RATE SWAPTIONS WRITTENⁱ - (0.2)%		
			Call Swaptions on:		
			Interest Rate Swaptions		
			Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	218,750	(219)
			BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71%	218,750	(219)
			BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	306,250	(253)

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE	
OTC INTEREST RATE SWAPTIONS WRITTEN¹ - (0.2)% (continued)				OTC INTEREST RATE SWAPTIONS WRITTEN¹ - (0.2)% (continued)		
Call Swaptions on: (continued)				Put Swaptions on: (continued)		
Interest Rate Swaptions (continued)				Interest Rate Swaptions (continued)		
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64%	306,250	\$ (253)		The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	341,000	\$ (999)
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	350,000	(319)		BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	306,250	(1,407)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69%	350,000	(319)		Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64%	306,250	(1,407)
Barclays Bank plc 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	340,000	(773)		BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	350,000	(1,468)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	340,000	(773)		The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69%	350,000	(1,468)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	340,000	(774)		JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	522,000	(1,516)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring September 2026 with exercise rate of 2.85%	340,000	(774)		BNP Paribas 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	523,000	(1,525)
Total Interest Rate Swaptions		<u>(4,676)</u>		Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	434,000	(1,652)
Put Swaptions on: Interest Rate Swaptions				Citibank, N.A. 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	699,000	(2,030)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	260,000	(755)		Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	782,000	(2,976)
The Toronto-Dominion Bank 2-Year Interest Rate Swap Expiring September 2026 with exercise rate of 3.95%	260,000	(758)		Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	868,000	(3,304)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	218,750	(893)		Total Interest Rate Swaptions		<u>(25,029)</u>
BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71%	218,750	(893)		Total OTC Interest Rate Swaptions Written (Premium received \$38,641)		<u>(29,705)</u>
Barclays Bank plc 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	260,000	(987)		Other Assets & Liabilities, net - (3.1)%		<u>(654,643)</u>
Bank of America, N.A. 2-Year Interest Rate Swap Expiring December 2026 with exercise rate of 3.95%	261,000	(991)		Total Net Assets - 100.0%		<u>\$ 20,648,700</u>

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

- The face amount is denominated in U.S. dollars unless otherwise indicated.
- ◊ Variable rate security. Rate indicated is the rate effective at March 31, 2026. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- ^a 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 March 31, 2026.
- ^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 \$17,414,607 (cost \$17,396,124), or 84.3% of total net assets.
- ^d Value determined based on Level 3 inputs.
- ^e 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 March 31, 2026.
- ^f All or a portion of this security is pledged as swap collateral at March 31, 2026.
- ^g Payment-in-kind security.
- ^h Security is unsettled at period end and may not have a stated effective rate.
- ⁱ Swaptions — See additional disclosure in the swaptions table below for more information on swaptions.

EUR — Euro
 EURIBOR — European Interbank Offered Rate
 LLC — Limited Liability Company
 plc — Public Limited Company
 SOFR — Secured Overnight Financing Rate
 WAC — Weighted Average Coupon

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Value and Unrealized Appreciation (Depreciation) ^a
Interest Rate Futures Contracts Purchased					
U.S. Treasury 2 Year Note Futures Contracts	6	Jun 2026	\$ 1,244,672	\$	(2,151)
3-Month SOFR Futures Contracts	10	Dec 2027	2,414,875		(9,867)
				\$	(12,018)
Interest Rate Futures Contracts Sold Short					
3-Month SOFR Futures Contracts	10	Dec 2026	2,409,125	\$	13,153

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 ^a
J.P. Morgan Securities LLC	ICE	CDX. NA.HY.45.V1	5.00%	Quarterly	12/20/30	\$ 198,000	\$ (10,908)	\$ (13,735)	\$ 2,827

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
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.37%	Annually	10/02/30	\$ 2,650,000	\$ 33,146	\$ 217	\$ 32,929
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.38%	Annually	02/17/31	2,500,000	27,834	—	27,834

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

Centrally Cleared Interest Rate Swap Agreements (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) ^a
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.85%	Annually	10/02/40	\$ 675,000	\$ 15,587	\$ 256	\$ 15,331
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.64%	Annually	10/02/35	775,000	13,762	1,355	12,407
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.33%	Annually	10/20/32	375,000	9,031	—	9,031
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.29%	Annually	02/23/28	600,000	(4,123)	—	(4,123)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.47%	Annually	09/23/31	1,005,000	(8,006)	(720)	(7,286)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.50%	AT Maturity	01/14/27	4,000,000	(8,649)	—	(8,649)
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.39%	Annually	10/02/27	8,700,000	(59,342)	204	(59,546)
								\$ 19,240	\$ 1,312	\$ 17,928

Forward Foreign Currency Exchange Contracts

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation
JPMorgan Chase Bank, N.A.	EUR	Sell	305,000	353,406 USD	04/14/26	\$ 676

OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/28/26	3.38%	\$ 782,000	\$ 4,282
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/28/26	3.43%	699,000	3,216
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/24/26	3.43%	522,000	2,386
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/28/26	3.38%	434,000	2,377
Barclays Bank plc 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	340,000	2,341

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

OTC Interest Rate Swaptions Purchased (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Morgan Stanley Capital Services LLC 9-Month/5- Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35% \$	340,000 \$	2,341
The Toronto- Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	340,000	2,341
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.35%	09/21/26	3.35%	340,000	2,341
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.25%	12/28/26	3.25%	434,000	1,986
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.25%	12/28/26	3.25%	434,000	1,986
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.30%	09/25/26	3.30%	523,000	1,941
The Toronto- Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/28/26	3.43%	341,000	1,569
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/24/26	3.38%	261,000	1,427
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.38%	12/24/26	3.38%	260,000	1,422
The Toronto- Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.43%	09/24/26	3.43%	260,000	1,189
The Toronto- Dominion Bank 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.30%	09/25/26	3.30%	260,000	965
							\$	<u>34,110</u>

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 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.71%	08/19/26	2.71% \$	218,750 \$	(219)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.71%	08/19/26	2.71%	218,750	(219)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.64%	08/13/26	2.64%	306,250	(253)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.64%	08/13/26	2.64%	306,250	(253)

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

OTC Interest Rate Swaptions Written (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.69%	08/14/26	2.69% \$	350,000 \$	(319)
The Toronto-Dominion Bank								
1-Year/2-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.69%	08/14/26	2.69%	350,000	(319)
Barclays Bank plc								
9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	340,000	(773)
Morgan Stanley Capital Services LLC 9-Month/5- Year Interest Rate Swap								
	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	340,000	(773)
The Toronto-Dominion Bank								
9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	340,000	(774)
BNP Paribas								
9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	2.85%	09/21/26	2.85%	340,000	(774)
								<u>(4,676)</u>
Put								
The Toronto-Dominion Bank								
2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	260,000	(755)
The Toronto-Dominion Bank								
2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/25/26	3.95%	260,000	(758)
Barclays Bank plc								
1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.71%	08/19/26	3.71%	218,750	(893)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.71%	08/19/26	3.71%	218,750	(893)
Barclays Bank plc								
2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/24/26	3.95%	260,000	(987)
Bank of America, N.A. 2-Year Interest Rate Swap								
	Pay	12 Month Term SOFR	Annual	3.95%	12/24/26	3.95%	261,000	(991)
The Toronto-Dominion Bank								
2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/28/26	3.95%	341,000	(999)
Morgan Stanley Capital Services LLC 1-Year/2- Year Interest Rate Swap								
	Pay	12 Month Term SOFR	Annual	3.64%	08/13/26	3.64%	306,250	(1,407)
BNP Paribas								
1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.64%	08/13/26	3.64%	306,250	(1,407)

ACTIVE INVESTMENT SERIES (GAINS) – LIMITED DURATION FUND

OTC Interest Rate Swaptions Written (continued)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.69%	08/14/26	3.69% \$	350,000 \$	(1,468)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.69%	08/14/26	3.69%	350,000	(1,468)
JPMorgan Chase Bank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	522,000	(1,516)
BNP Paribas 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/25/26	3.95%	523,000	(1,525)
Bank of America, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	434,000	(1,652)
Citibank, N.A. 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	09/24/26	3.95%	699,000	(2,030)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	782,000	(2,976)
Barclays Bank plc 2-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.95%	12/28/26	3.95%	868,000	(3,304)
							<u>\$</u>	<u>(25,029)</u>

^a Includes cumulative appreciation (depreciation).

CDX.NA.HY.45.V1 — Credit Default Swap North American High Yield Series 45 Index Version 1

CME — Chicago Mercantile Exchange

EUR — Euro

ICE — Intercontinental Exchange

SOFR — Secured Overnight Financing Rate