

Schedule of Investments

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 46.9%			
Aerospace & Defense – 0.8%			
General Electric Co. ^(a) (3 mo. USD Term SOFR + 0.642%)			
\$ 1,249,000	4.542%	05/05/26	\$ 1,250,374
RTX Corp. ^(b)			
3,040,000	5.750	11/08/26	3,081,465
			<u>4,331,839</u>
Agriculture^(b) – 0.2%			
Altria Group, Inc.			
1,322,000	4.875	02/04/28	1,344,051
Automotive – 2.7%			
American Honda Finance Corp. ^(a) (Secured Overnight Financing Rate + 0.650%)			
5,249,000	4.445	11/19/27	5,249,630
General Motors Financial Co., Inc.			
2,491,000	4.000 ^(b)	10/06/26	2,490,327
(Secured Overnight Financing Rate + 1.050%)			
736,000	5.009 ^(a)	07/15/27	736,677
(Secured Overnight Financing Rate + 1.170%)			
3,514,000	5.181 ^(a)	04/04/28	3,520,009
Hyundai Capital America ^(c)			
1,228,000	4.875	06/23/27	1,241,606
(Secured Overnight Financing Rate + 1.040%)			
450,000	4.765 ^(a)	03/19/27	451,562
Volkswagen Group of America Finance LLC ^(c)			
1,469,000	5.300	03/22/27	1,486,966
			<u>15,176,777</u>
Banks – 17.3%			
Banco Santander SA ^{(a)(b)} (1 yr. CMT + 0.900%)			
2,400,000	1.722	09/14/27	2,359,608
Bank of America Corp. ^{(a)(b)}			
(3 mo. USD Term SOFR + 1.322%)			
700,000	3.559	04/23/27	698,684
(Secured Overnight Financing Rate + 0.830%)			
4,713,000	4.979	01/24/29	4,800,190
Bank of Montreal ^(b)			
4,440,000	4.700	09/14/27	4,498,253
Bank of New York Mellon Corp. ^{(a)(b)} (Secured Overnight Financing Rate + 1.026%)			
1,910,000	4.947	04/26/27	1,915,883
Bank of Nova Scotia ^(a)			
(Secured Overnight Financing Rate + 0.800%)			
622,000	4.607	08/15/27	623,200
(Secured Overnight Financing Rate + 0.890%)			
4,565,000	4.932 ^(b)	02/14/29	4,653,104
Banque Federative du Credit Mutuel SA ^(c)			
4,045,000	4.935	01/26/26	4,047,306
BNP Paribas SA ^{(a)(b)(c)} (Secured Overnight Financing Rate + 1.228%)			
4,345,000	2.591	01/20/28	4,273,872
BPCE SA			
1,055,000	3.250 ^(c)	01/11/28	1,037,392
(Secured Overnight Financing Rate + 1.087%)			
1,000,000	2.045 ^{(a)(b)}	10/19/27	983,720

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Canadian Imperial Bank of Commerce			
\$ 2,980,000	5.615%	07/17/26	\$ 3,006,433
260,000	5.926	10/02/26	263,882
(Secured Overnight Financing Rate + 0.930%)			
1,265,000	4.508 ^{(a)(b)}	09/11/27	1,268,770
800,000	4.658 ^{(a)(b)}	09/11/27	802,256
(Secured Overnight Financing Rate + 0.940%)			
2,456,000	4.669 ^(a)	06/28/27	2,473,069
Citibank NA ^(b)			
1,027,000	5.488	12/04/26	1,040,649
(Secured Overnight Financing Rate + 0.712%)			
2,178,000	4.876 ^(a)	11/19/27	2,193,965
Citigroup, Inc. ^{(a)(b)}			
(3 mo. USD Term SOFR + 1.413%)			
614,000	3.520	10/27/28	608,652
(3 mo. USD Term SOFR + 1.652%)			
744,000	3.668	07/24/28	739,424
(Secured Overnight Financing Rate + 0.770%)			
4,460,000	1.462	06/09/27	4,407,595
Deutsche Bank AG ^{(a)(b)} (Secured Overnight Financing Rate + 1.219%)			
2,164,000	2.311	11/16/27	2,128,489
Huntington National Bank ^{(a)(b)} (Secured Overnight Financing Rate + 0.720%)			
817,000	4.693	04/12/28	816,273
JPMorgan Chase & Co. ^{(a)(b)}			
(Secured Overnight Financing Rate + 0.800%)			
1,388,000	4.915	01/24/29	1,413,511
(Secured Overnight Financing Rate + 1.190%)			
2,630,000	5.040	01/23/28	2,657,010
Macquarie Bank Ltd. ^{(a)(c)} (Secured Overnight Financing Rate + 0.920%)			
985,000	4.708	07/02/27	991,550
Mitsubishi UFJ Financial Group, Inc. ^{(a)(b)} (1 yr. CMT + 0.750%)			
1,435,000	1.538	07/20/27	1,415,283
Morgan Stanley ^{(a)(b)}			
(Secured Overnight Financing Rate + 0.879%)			
2,536,000	1.593	05/04/27	2,514,013
(Secured Overnight Financing Rate + 1.295%)			
952,000	5.050	01/28/27	952,505
(Secured Overnight Financing Rate + 1.380%)			
2,820,000	4.994	04/12/29	2,876,146
NatWest Markets PLC ^(c)			
571,000	5.416	05/17/27	582,214
Royal Bank of Canada ^{(a)(b)} (Secured Overnight Financing Rate + 0.790%)			
543,000	5.069	07/23/27	546,084
Santander U.K. Group Holdings PLC ^{(a)(b)} (Secured Overnight Financing Rate + 0.989%)			
1,127,000	1.673	06/14/27	1,114,152
Societe Generale SA ^(c)			
859,000	5.250	02/19/27	868,655
(Secured Overnight Financing Rate + 1.100%)			
3,367,000	4.895 ^(a)	02/19/27	3,377,539

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Standard Chartered Bank ^(a) (Secured Overnight Financing Rate + 0.650%)			
\$ 2,157,000	4.634%	10/08/26	\$ 2,161,098
Sumitomo Mitsui Financial Group, Inc.			
725,000	0.948	01/12/26	724,319
2,552,000	2.632	07/14/26	2,533,498
Sumitomo Mitsui Trust Bank Ltd. ^(c)			
2,680,000	5.200	03/07/27	2,718,672
(Secured Overnight Financing Rate + 0.980%)			
2,594,000	4.765 ^(a)	09/10/27	2,614,856
Toronto-Dominion Bank			
137,000	1.250	09/10/26	134,519
1,810,000	4.693	09/15/27	1,832,933
2,231,000	4.861	01/31/28	2,268,325
Truist Bank ^{(a)(b)} (Secured Overnight Financing Rate + 0.590%)			
3,397,000	4.671	05/20/27	3,403,183
UBS Group AG ^{(a)(b)(c)}			
(1 yr. CMT + 0.850%)			
2,500,000	1.494	08/10/27	2,459,275
(1 yr. CMT + 1.080%)			
1,462,000	1.364	01/30/27	1,458,623
(Secured Overnight Financing Rate + 0.980%)			
1,000,000	1.305	02/02/27	997,440
UniCredit SpA ^(c)			
3,500,000	4.625	04/12/27	3,524,745
Westpac New Zealand Ltd. ^(c)			
1,175,000	4.902	02/15/28	1,195,927
			<u>96,976,744</u>
Building Materials^{(b)(c)} – 0.1%			
Standard Industries, Inc.			
805,000	4.750	01/15/28	802,480
Commercial Services^(b) – 1.0%			
Brink's Co. ^(c)			
385,000	6.500	06/15/29	398,529
Global Payments, Inc.			
525,000	1.200	03/01/26	522,527
Quanta Services, Inc.			
4,414,000	4.750	08/09/27	4,470,146
			<u>5,391,202</u>
Diversified Financial Services^(b) – 1.6%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
2,220,000	2.450	10/29/26	2,190,984
2,329,000	6.100	01/15/27	2,373,461
384,000	4.625	10/15/27	387,298
Air Lease Corp.			
906,000	2.875	01/15/26	905,067
Jefferies Financial Group, Inc.			
2,100,000	4.750	08/11/26	2,094,624
Macquarie Airfinance Holdings Ltd. ^(c)			
110,000	6.400	03/26/29	115,210

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Diversified Financial Services^(b) – (continued)			
OneMain Finance Corp.			
\$ 760,000	6.125%	05/15/30	\$ 774,980
			<u>8,841,624</u>
Electrical – 3.6%			
CMS Energy Corp. ^(b)			
1,477,000	3.000	05/15/26	1,470,811
Dominion Energy, Inc. ^(b)			
2,025,000	1.450	04/15/26	2,010,137
Enel Finance International NV ^{(b)(c)}			
2,575,000	1.625	07/12/26	2,540,727
ITC Holdings Corp. ^(b)			
1,086,000	3.250	06/30/26	1,080,994
NextEra Energy Capital Holdings, Inc.			
2,630,000	4.625 ^(b)	07/15/27	2,659,903
7,103,000	4.685	09/01/27	7,186,744
Xcel Energy, Inc. ^(b)			
3,325,000	1.750	03/15/27	3,236,954
			<u>20,186,270</u>
Electrical Components & Equipment^{(b)(c)} – 0.1%			
WESCO Distribution, Inc.			
620,000	6.375	03/15/29	640,968
Electronics^(b) – 0.1%			
Amphenol Corp.			
750,000	3.900	11/15/28	749,085
Environmental^(b) – 1.0%			
Veralto Corp.			
1,273,000	5.500	09/18/26	1,283,553
Waste Management, Inc.			
4,050,000	4.500	03/15/28	4,103,703
			<u>5,387,256</u>
Food & Drug Retailing – 2.0%			
Campbell's Co.			
1,580,000	5.200	03/19/27	1,600,998
General Mills, Inc. ^(b)			
2,550,000	4.700	01/30/27	2,568,564
J.M. Smucker Co. ^(b)			
813,000	5.900	11/15/28	852,162
Mars, Inc. ^{(b)(c)}			
6,164,000	4.600	03/01/28	6,247,029
			<u>11,268,753</u>
Gas – 0.5%			
Entergy New Orleans LLC ^(b)			
1,435,000	4.000	06/01/26	1,427,222
Spire, Inc.			
1,518,000	5.300	03/01/26	1,520,308
			<u>2,947,530</u>
Healthcare Providers & Services – 1.1%			
HCA, Inc. ^(b)			
1,500,000	5.625	09/01/28	1,546,245

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Healthcare Providers & Services – (continued)			
Thermo Fisher Scientific, Inc. ^(b)			
\$ 2,760,000	5.000%	12/05/26	\$ 2,786,938
UnitedHealth Group, Inc.			
2,000,000	3.100	03/15/26	1,995,900
			6,329,083
Home Builders^(b) – 0.2%			
Lennar Corp.			
1,308,000	5.250	06/01/26	1,308,706
Insurance – 1.2%			
Athene Global Funding ^(c)			
106,000	1.450	01/08/26	105,957
Corebridge Financial, Inc. ^(b)			
2,837,000	3.650	04/05/27	2,820,318
Corebridge Global Funding ^{(a)(c)} (Secured Overnight Financing Rate + 1.300%)			
2,621,000	5.028	09/25/26	2,636,018
Jackson National Life Global Funding ^(c)			
1,239,000	5.550	07/02/27	1,264,796
			6,827,089
Internet^(b) – 0.9%			
Alphabet, Inc.			
1,275,000	3.875	11/15/28	1,280,865
eBay, Inc.			
1,550,000	1.400	05/10/26	1,535,631
Prosus NV ^(c)			
2,260,000	3.257	01/19/27	2,227,524
			5,044,020
Lodging^(b) – 0.3%			
Marriott International, Inc.			
1,530,000	5.450	09/15/26	1,543,387
Machinery-Diversified^(b) – 1.0%			
Ingersoll Rand, Inc.			
5,220,000	5.197	06/15/27	5,304,982
Miscellaneous Manufacturing^(b) – 0.2%			
Axon Enterprise, Inc. ^(c)			
355,000	6.125	03/15/30	367,663
Hillenbrand, Inc.			
484,000	6.250	02/15/29	495,345
			863,008
Oil Field Services^(b) – 1.2%			
QatarEnergy ^(c)			
2,520,000	1.375	09/12/26	2,469,172
SA Global Sukuk Ltd.			
2,520,000	1.602	06/17/26	2,487,416
Sunoco LP ^(c)			
750,000	7.000	05/01/29	782,010
Sunoco LP/Sunoco Finance Corp. ^(c)			
760,000	7.000	09/15/28	783,986
			6,522,584

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Packaging^(b) – 0.1%			
Berry Global, Inc.			
\$ 550,000	1.570%	01/15/26	\$ 549,203
Pharmaceuticals – 3.3%			
AbbVie, Inc. ^(b)			
7,400,000	4.800	03/15/27	7,478,736
Cardinal Health, Inc.			
4,792,000	4.700	11/15/26	4,822,621
CVS Health Corp. ^(b)			
4,893,000	5.000	02/20/26	4,893,098
PRA Health Sciences, Inc. ^{(b)(c)}			
1,435,000	2.875	07/15/26	1,423,649
			18,618,104
Pipelines^(b) – 1.6%			
Hess Midstream Operations LP ^(c)			
795,000	5.875	03/01/28	809,858
300,000	6.500	06/01/29	310,497
Kinetik Holdings LP ^(c)			
705,000	6.625	12/15/28	725,854
NuStar Logistics LP			
1,360,000	6.000	06/01/26	1,362,421
ONEOK, Inc.			
2,645,000	4.250	09/24/27	2,653,570
Williams Cos., Inc.			
3,090,000	5.300	08/15/28	3,181,495
			9,043,695
Real Estate Investment Trust^(b) – 0.2%			
American Tower Corp.			
1,388,000	2.750	01/15/27	1,369,581
Retailing^(b) – 1.1%			
1011778 BC ULC/New Red Finance, Inc. ^(c)			
1,130,000	6.125	06/15/29	1,161,550
7-Eleven, Inc. ^(c)			
1,577,000	0.950	02/10/26	1,571,543
Murphy Oil USA, Inc.			
1,535,000	5.625	05/01/27	1,535,829
O'Reilly Automotive, Inc.			
1,965,000	5.750	11/20/26	1,991,881
			6,260,803
Semiconductors^(b) – 1.6%			
Broadcom, Inc.			
5,210,000	5.050	07/12/27	5,300,498
Intel Corp.			
2,300,000	4.875	02/10/28	2,333,166
NXP BV/NXP Funding LLC/NXP USA, Inc.			
1,097,000	4.400	06/01/27	1,101,640
			8,735,304
Software – 1.2%			
Cadence Design Systems, Inc.			
520,000	4.200	09/10/27	523,198

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Software – (continued)			
Fidelity National Information Services, Inc. ^(b)			
\$ 1,050,000	1.150%	03/01/26	\$ 1,045,086
Oracle Corp. ^(b)			
1,209,000	4.800	08/03/28	1,214,489
Synopsys, Inc. ^(b)			
1,873,000	4.650	04/01/28	1,898,829
VMware LLC ^(b)			
1,883,000	3.900	08/21/27	1,883,395
			6,564,997
Telecommunication Services^(b) – 0.5%			
Deutsche Telekom International Finance BV ^(c)			
1,404,000	3.600	01/19/27	1,399,114
T-Mobile USA, Inc.			
1,550,000	3.750	04/15/27	1,545,025
			2,944,139
Trucking & Leasing^{(b)(c)} – 0.2%			
Penske Truck Leasing Co. LP/PTL Finance Corp.			
418,000	1.700	06/15/26	413,001
705,000	5.350	01/12/27	712,395
			1,125,396
TOTAL CORPORATE OBLIGATIONS			
(Cost \$260,896,522)			\$262,998,660

Asset-Backed Securities^(b) – 14.7%			
Automotive – 2.9%			
Ford Credit Auto Owner Trust Series 2025-B, Class A3			
\$ 2,825,000	3.910%	04/15/30	\$ 2,834,942
Hyundai Auto Lease Securitization Trust Series 2024-B, Class A3 ^(c)			
1,928,271	5.410	05/17/27	1,938,657
Hyundai Auto Receivables Trust Series 2022-C, Class A3			
462,741	5.390	06/15/27	463,758
Hyundai Auto Receivables Trust Series 2024-B, Class A3			
325,000	4.840	03/15/29	328,620
SFS Auto Receivables Securitization Trust Series 2025-3A, Class A3 ^(c)			
3,100,000	4.120	04/21/31	3,113,455
Tesla Lease Electric Vehicle Securitization LLC Series 2025-A, Class A2 ^(c)			
1,300,000	4.140	06/20/28	1,302,487
Toyota Auto Receivables Owner Trust Series 2022-D, Class A3			
678,831	5.300	09/15/27	682,002
Toyota Lease Owner Trust Series 2025-B, Class A3 ^(c)			
3,975,000	3.960	11/20/28	3,985,679
Volkswagen Auto Loan Enhanced Trust Series 2024-1, Class A2A			
1,355,643	4.650	11/22/27	1,359,145
			16,008,745

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(b) – (continued)			
Collateralized Loan Obligations^(b) – 9.6%			
Anchorage Capital CLO 15 Ltd. Series 2020-15A, Class A1R2 ^(c)			
(3 mo. USD Term SOFR + 1.410%)			
\$ 1,300,000	5.621%	07/20/38	\$ 1,305,525
Anchorage Capital CLO 18 Ltd. Series 2021-18A, Class A1 ^(c) (3 mo. USD Term SOFR + 1.412%)			
4,000,000	5.316	04/15/34	4,006,848
Apidos CLO XXIII Series 2015-23A, Class ARR ^(c) (3 mo. USD Term SOFR + 1.050%)			
2,669,483	4.955	04/15/33	2,669,993
Bain Capital Credit CLO Ltd. Series 2021-7A, Class A1R ^(c) (3 mo. USD Term SOFR + 0.980%)			
5,000,000	4.837	01/22/35	4,991,540
Bain Capital Credit CLO Ltd. Series 2020-4A, Class A1RR ^(c) (3 mo. USD Term SOFR + 1.150%)			
3,000,000	5.037	10/20/36	3,001,839
CarVal CLO XI C Ltd. Series 2024-3A, Class A1 ^(c) (3 mo. USD Term SOFR + 1.390%)			
1,500,000	5.274	10/20/37	1,503,847
CBAM Ltd. Series 2017-2A, Class AR ^(c) (3 mo. USD Term SOFR + 1.452%)			
5,000,000	5.333	07/17/34	5,011,055
Dunedin Park CLO DAC Series 1X, Class AR (3 mo. EUR EURIBOR + 0.980%)			
EUR 1,900,000	3.031	11/20/34	2,233,014
Fort Greene Park CLO LLC Series 2025-2A, Class AR ^(c) (3 mo. USD Term SOFR + 0.950%)			
\$ 2,100,000	4.807	04/22/34	2,096,325
LCM 36 Ltd. Series 36A, Class A1R ^(c) (3 mo. USD Term SOFR + 1.070%)			
4,580,000	4.975	01/15/34	4,574,316
Madison Park Funding XXX Ltd. Series 2018-30A, Class A1R ^(c) (3 mo. USD Term SOFR + 1.360%)			
2,750,000	5.254	07/16/37	2,754,782
Madison Park Funding XXXVII Ltd. Series 2019-37A, Class AR2 ^(c) (3 mo. USD Term SOFR + 1.530%)			
1,000,000	5.435	04/15/37	1,001,846
Mountain View CLO LLC Series 2016-1A, Class AR2 ^(c) (3 mo. USD Term SOFR + 1.260%)			
550,928	5.172	04/14/33	550,934
Northwoods Capital XVIII Ltd. Series 2019-18A, Class AR ^(c) (3 mo. USD Term SOFR + 1.362%)			
3,380,938	5.251	05/20/32	3,383,703
Octagon 54 Ltd. Series 2021-1A, Class A1 ^(c) (3 mo. USD Term SOFR + 1.382%)			
1,000,000	5.286	07/15/34	1,000,357
OHA Credit Funding 3 Ltd. Series 2019-3A, Class AR2 ^(c) (3 mo. USD Term SOFR + 1.320%)			
1,500,000	5.204	01/20/38	1,503,779
Pikes Peak CLO 2 Series 2018-2A, Class ARR ^(c) (3 mo. USD Term SOFR + 1.220%)			
6,700,000	5.104	10/11/34	6,700,007
Wellfleet CLO Ltd. Series 2021-3A, Class AR ^(c) (3 mo. USD Term SOFR + 1.200%)			
5,000,000	5.105	01/15/35	5,001,560

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Asset-Backed Securities^(b) – (continued)			
Collateralized Loan Obligations^(a) – (continued)			
Zais CLO 15 Ltd. Series 2020-15A, Class A1RR ^(c) (3 mo. USD Term SOFR + 1.490%)			
\$ 475,000	5.349%	07/28/37	\$ 475,815
			53,767,085
Credit Card – 0.2%			
Barclays Dryrock Issuance Trust Series 2025-1, Class A			
1,200,000	3.970	07/15/31	1,203,944
Student Loan^(a) – 2.0%			
Access Group, Inc. Series 2013-1, Class A ^(c) (1 mo. USD Term SOFR + 0.614%)			
166,758	4.489	02/25/36	166,704
Diameter Capital CLO 4 Ltd. Series 2022-4A, Class A1R ^(c) (3 mo. USD Term SOFR + 1.830%)			
2,100,000	5.735	01/15/37	2,103,757
ECMC Group Student Loan Trust Series 2017-1A, Class A ^(c) (1 mo. USD Term SOFR + 1.314%)			
968,334	5.189	12/27/66	980,819
Elmwood CLO 27 Ltd. Series 2024-3A, Class A ^(c) (3 mo. USD Term SOFR + 1.520%)			
1,875,000	5.404	04/18/37	1,880,018
Illinois Student Assistance Commission Series 2010-1, Class A3 (3 mo. USD Term SOFR + 1.162%)			
229,205	5.475	07/25/45	229,153
Kentucky Higher Education Student Loan Corp. Series 2021-1, Class A1B (1 mo. USD Term SOFR + 0.894%)			
464,638	4.886	03/25/51	455,716
Massachusetts Educational Financing Authority Series 2008-1, Class A1 (3 mo. USD Term SOFR + 1.212%)			
64,140	5.525	04/25/38	63,267
Navient Student Loan Trust Series 2017-2A, Class A ^(c) (1 mo. USD Term SOFR + 1.164%)			
1,414,976	5.039	12/27/66	1,437,698
Nelnet Student Loan Trust Series 2012-3A, Class A ^(c) (1 mo. USD Term SOFR + 0.814%)			
976,259	4.689	03/26/40	971,999
Neuberger Berman Loan Advisers CLO 39 Ltd. Series 2020-39A, Class A1R ^(c) (3 mo. USD Term SOFR + 1.530%)			
1,500,000	5.414	04/20/38	1,504,151
PHEAA Student Loan Trust Series 2014-3A, Class A ^(c) (1 mo. USD Term SOFR + 0.704%)			
1,314,219	4.579	08/25/40	1,299,188
Rhode Island Student Loan Authority Series 2012-1, Class A1 (1 mo. USD Term SOFR + 1.014%)			
188,041	4.815	07/01/31	187,918
			11,280,388
TOTAL ASSET-BACKED SECURITIES			
(Cost \$81,977,977)			\$ 82,260,162

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 4.8%			
Collateralized Mortgage Obligations – 0.3%			
Regular Floater^(a) – 0.2%			
Federal Home Loan Mortgage Corp. REMICS Series 3371, Class FA (1 mo. USD Term SOFR + 0.714%)			
\$ 195,581	4.698% ^(b)	09/15/37	\$ 194,871
Federal Home Loan Mortgage Corp. REMICS Series 3545, Class FA (1 mo. USD Term SOFR + 0.964%)			
23,326	4.948	06/15/39	23,496
Federal Home Loan Mortgage Corp. REMICS Series 3374, Class FT (1 mo. USD Term SOFR + 0.414%)			
28,806	4.398	04/15/37	28,075
Federal Home Loan Mortgage Corp. STRIPS Series 237, Class F23 (1 mo. USD Term SOFR + 0.514%)			
62,663	4.498	05/15/36	62,225
Federal National Mortgage Association REMICS Series 2013-96, Class FW (1 mo. USD Term SOFR + 0.514%)			
31,828	4.389	09/25/43	31,529
Federal National Mortgage Association REMICS Series 2006-72, Class XF (1 mo. USD Term SOFR + 0.614%)			
105,536	4.489	08/25/36	104,982
Federal National Mortgage Association REMICS Series 2009-75, Class MF (1 mo. USD Term SOFR + 1.264%)			
170,645	5.139	09/25/39	173,261
Federal National Mortgage Association REMICS Series 2008-22, Class FD (1 mo. USD Term SOFR + 0.954%)			
121,147	4.829	04/25/48	121,373
			739,812
Sequential Fixed Rate – 0.0%			
Federal Home Loan Mortgage Corp. REMICS Series 4248, Class LM			
134,218	6.500	05/15/41	140,994
Sequential Floating Rate^{(a)(b)(c)} – 0.1%			
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R03, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
442,000	5.524	12/25/41	444,288
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M1 (1 mo. USD Term SOFR + 1.900%)			
59,177	5.774	04/25/42	59,325
Verus Securitization Trust Series 2021-8, Class A1			
144,772	2.824	11/25/66	135,378
			638,991
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			1,519,797
Commercial Mortgage-Backed Securities – 3.8%			
Sequential Fixed Rate^(b) – 1.8%			
Bank Series 2019-BN17, Class A4			
\$ 1,450,000	3.714%	04/15/52	\$ 1,425,646
Bank5 Series 2024-5YR11, Class A3			
1,000,000	5.893	11/15/57	1,051,324
Bank5 Series 2025-5YR17, Class A3			
1,750,000	5.225	11/15/58	1,804,650

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate^(b) – (continued)			
Bank5 Series 2025-5YR19, Class A3			
\$ 1,200,000	5.270%	12/15/58	\$ 1,240,524
Benchmark Mortgage Trust Series 2024-V5, Class A3			
2,050,000	5.805	01/10/57	2,133,455
BMO Mortgage Trust Series 2024-5C3, Class A3			
950,000	5.739	02/15/57	984,901
Wells Fargo Commercial Mortgage Trust Series 2025-5C4, Class A3			
1,450,000	5.673	05/15/58	1,517,631
			10,158,131
Sequential Floating Rate^(a) – 2.0%			
Bank5 Series 2024-5YR12, Class A3			
1,100,000	5.902 ^(b)	12/15/57	1,156,242
BX Commercial Mortgage Trust Series 2024-XL4, Class A (1 mo. USD Term SOFR + 1.442%)			
1,716,865	5.192 ^(c)	02/15/39	1,716,872
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
1,598,408	5.142 ^(c)	03/15/41	1,597,561
BX Trust Series 2021-BXMF, Class A (1 mo. USD Term SOFR + 0.750%)			
501,358	4.500 ^(c)	10/15/26	499,894
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
1,200,000	5.392 ^(c)	02/15/41	1,195,450
Durst Commercial Mortgage Trust Series 2025-151, Class A			
1,300,000	5.145 ^(c)	08/10/42	1,326,067
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF60, Class A (1 mo. USD Term SOFR + 0.604%)			
56,035	4.613 ^(b)	02/25/26	56,043
Hudson Yards Mortgage Trust Series 2025-SPRL, Class A			
1,075,000	5.467 ^(c)	01/13/40	1,113,229
NYC Commercial Mortgage Trust Series 2025-11X, Class A (1 mo. USD Term SOFR + 1.743%)			
1,400,000	5.493 ^(c)	10/15/40	1,403,046
ONE Mortgage Trust Series 2021-PARK, Class A (1 mo. USD Term SOFR + 0.814%)			
919,000	4.565 ^(c)	03/15/36	916,138
			10,980,542
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 21,138,673
Federal Agencies – 0.7%			
Uniform Mortgage-Backed Security – 0.7%			
\$ 3,984,450	6.500%	06/01/54	\$ 4,163,836
TOTAL MORTGAGE-BACKED OBLIGATIONS			(Cost \$26,556,497)
			\$ 26,822,306

Principal Amount	Interest Rate	Maturity Date	Value
Agency Debentures^(a) – 2.3%			
United States Dollar – 2.3%			
Uniform Mortgage-Backed Security (Secured Overnight Financing Rate + 0.140%)			
\$ 9,931,000	3.850%	10/06/27	\$ 9,915,706
Uniform Mortgage-Backed Security (Secured Overnight Financing Rate + 0.140%)			
3,192,000	3.850	10/14/27	3,191,681
TOTAL AGENCY DEBENTURES			(Cost \$13,123,000)
			\$ 13,107,387
Sovereign Debt Obligations – 0.4%			
United States Dollar – 0.4%			
Saudi Government International Bonds			
\$ 2,320,000	3.250%	10/26/26	\$ 2,305,500
(Cost \$2,348,383)			
Municipal Debt Obligations^(b) – 0.2%			
Texas – 0.2%			
San Antonio GO Bonds Taxable Series 2023			
\$ 1,330,000	5.635%	02/01/26	\$ 1,330,224
(Cost \$1,330,000)			
U.S. Treasury Obligations – 17.6%			
U.S. Treasury Notes			
\$ 52,040,000	2.750%	04/30/27	\$ 51,531,797
30,730,000	2.625	05/31/27	30,360,280
16,950,000	3.500 ^(d)	09/30/27	16,954,635
TOTAL U.S. TREASURY OBLIGATIONS			(Cost \$98,345,074)
			\$ 98,846,712
	Dividend Rate	Value	
Shares			
Investment Company^(e) – 2.9%			
Goldman Sachs Financial Square Government Fund — Institutional Shares			
15,955,903	3.686%		\$ 15,955,903
(Cost \$15,955,903)			
TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS – 87.5%			(Cost \$487,410,356)
			\$490,519,467
Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – 7.6%			
Certificates of Deposit – 3.6%			
Banco Bilbao Vizcaya Argentaria SA			
\$ 5,600,000	4.000%	04/24/26	\$ 5,601,906

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Certificates of Deposit – (continued)			
National Bank of Kuwait			
\$ 2,000,000	4.420%	08/19/26	\$ 2,005,131
(Secured Overnight Financing Rate + 0.590%)			
5,901,000	4.360 ^(a)	03/26/26	5,905,026
(Secured Overnight Financing Rate + 0.600%)			
3,497,000	4.370 ^{(a)(b)}	12/11/26	3,497,044
Natixis SA ^(a) (Secured Overnight Financing Rate + 0.620%)			
3,155,000	4.390	10/29/26	3,162,684
			20,171,791
Commercial Paper^(f) – 4.0%			
Broadcom, Inc. ^(c)			
2,808,000	0.000	01/27/26	2,799,878
Entergy Corp. ^(c)			
1,731,000	0.000	03/10/26	1,718,141
General Motors Financial Co., Inc. ^(c)			
848,000	0.000	07/27/26	828,297
2,048,000	0.000	08/12/26	1,996,892
Macquarie Group Ltd.			
2,871,000	0.000	03/17/26	2,847,479
National Bank of Kuwait ^(c)			
1,000,000	0.000	05/01/26	987,230
Oracle Corp. ^(c)			
1,058,000	0.000	01/15/26	1,056,308
TELUS Corp. ^(c)			
2,908,000	0.000	02/24/26	2,888,555
VW Credit, Inc. ^(c)			
3,037,000	0.000	03/16/26	3,012,451
4,637,000	0.000	09/24/26	4,504,892
			22,640,123
TOTAL SHORT-TERM INVESTMENTS			
(Cost \$42,776,638)			\$ 42,811,914
TOTAL INVESTMENTS – 97.4%			
(Cost \$543,309,994)			\$546,438,768
OTHER ASSETS IN EXCESS OF LIABILITIES – 2.6%			14,492,513
NET ASSETS – 100.0%			\$560,931,281

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on December 31, 2025.
- (b) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (c) Exempt from registration under Rule 144A of the Securities Act of 1933.
- (d) All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.
- (e) Represents an affiliated issuer.
- (f) Issued with a zero coupon. Income is recognized through the accretion of discount.

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At December 31, 2025, the Fund had the following forward foreign currency exchange contracts:

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss
BNP Paribas SA	USD 2,225,722	EUR 1,899,576	02/25/26	\$(12,382)

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS — At December 31, 2025, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
2 Year U.S. Treasury Notes	289	03/31/26	\$60,340,039	\$(3,860)
5 Year U.S. Treasury Notes	64	03/31/26	6,995,500	(1,046)
TOTAL FUTURES CONTRACTS				\$(4,906)

SWAP CONTRACTS — At December 31, 2025, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s) ^(a)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
12M SOFR ^(b)	3.500% ^(b)	03/18/27	\$ 211,590	\$ 378,873	\$ 387,294	\$(8,421)
3.136% ^(c)	12M SOFR ^(c)	12/15/27	21,690	40,111	9,252	30,859
3.500 ^(c)	12M SOFR ^(c)	03/18/28	70,830	(315,470)	(314,895)	(575)
3.500 ^(c)	12M SOFR ^(c)	03/18/29	34,090	(170,269)	(175,012)	4,743
TOTAL				\$ (66,755)	\$ (93,361)	\$26,606

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to December 31, 2025.

(b) Payments made at maturity.

(c) Payments made annually.

Currency Abbreviations:

EUR —Euro

USD —U.S. Dollar

Investment Abbreviations:

CLO —Collateralized Loan Obligation

CMT —Constant Maturity Treasury Indexes

EURIBOR —Euro Interbank Offered Rate

GO —General Obligation

LLC —Limited Liability Company

LP —Limited Partnership

PLC —Public Limited Company

REMICS —Real Estate Mortgage Investment Conduits

SOFR —Secured Overnight Financing Rate

SpA —Stand-by Purchase Agreement

STRIPS —Separate Trading of Registered Interest and Principal of Securities

Abbreviation:

SOFR —Secured Overnight Financing Rate

Schedule of Investments

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 65.3%			
Collateralized Mortgage Obligations – 4.2%			
Regular Floater^(a) – 0.3%			
Federal Home Loan Mortgage Corp. REMICS Series 5502, Class FG (1 mo. USD Term SOFR + 1.000%)			
\$ 170,619	4.874%	02/25/55	\$ 170,641
Federal National Mortgage Association REMICS Series 2025-11, Class FB (1 mo. USD Term SOFR + 1.000%)			
275,627	4.874	03/25/55	275,032
			<u>445,673</u>
Sequential Fixed Rate – 2.5%			
Angel Oak Mortgage Trust Series 2025-7, Class A1			
329,644	5.509 ^{(b)(c)(d)}	06/25/70	332,682
Arroyo Mortgage Trust Series 2022-1, Class A1A			
132,523	2.495 ^{(b)(c)(d)}	12/25/56	129,963
COLT Mortgage Loan Trust Series 2024-4, Class A1			
402,950	5.949 ^{(b)(c)(d)}	07/25/69	407,745
Federal Home Loan Mortgage Corp. REMICS Series 2329, Class ZA			
46,313	6.500	06/15/31	47,548
Federal Home Loan Mortgage Corp. REMICS Series 4246, Class PT			
26,863	6.500	02/15/36	28,132
Federal National Mortgage Association REMICS Series 2011-99, Class DB			
139,248	5.000	10/25/41	140,542
Federal National Mortgage Association REMICS Series 2012-111, Class B			
20,414	7.000	10/25/42	21,940
Federal National Mortgage Association REMICS Series 2012-153, Class B			
90,763	7.000	07/25/42	98,587
Federal National Mortgage Association REMICS Series 2011-52, Class GB			
154,676	5.000	06/25/41	156,070
Government National Mortgage Association REMICS Series 2021-135, Class A			
1,052,638	2.000 ^(b)	08/20/51	881,846
JP Morgan Mortgage Trust Series 2025-NQM5, Class A1A			
350,000	4.879 ^{(b)(c)(d)}	05/25/65	350,144
Morgan Stanley Residential Mortgage Loan Trust Series 2025-NQM9, Class A1A			
343,193	5.016 ^{(b)(c)(d)}	09/25/70	344,045
OBX Trust Series 2025-NQM21, Class A1A			
346,711	4.989 ^{(b)(c)(d)}	10/25/65	347,407
			<u>3,286,651</u>
Sequential Floating Rate^{(a)(b)} – 1.4%			
Angel Oak Mortgage Trust Series 2020-3, Class M1			
150,000	3.809 ^(c)	04/25/65	144,256
Angel Oak Mortgage Trust Series 2021-7, Class A1			
356,994	1.978 ^(c)	10/25/66	310,716
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
441,741	2.520 ^(c)	05/25/52	380,889
JP Morgan Mortgage Trust Series 2024-VIS1, Class A1			
189,857	5.990 ^(c)	07/25/64	191,804
JP Morgan Mortgage Trust Series 2024-3, Class A4			
320,368	3.000 ^(c)	05/25/54	292,599

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^{(a)(b)} – (continued)			
Merrill Lynch Mortgage Investors Trust Series 2004-E, Class A2B (6 mo. USD Term SOFR + 1.148%)			
\$ 15,402	4.994%	11/25/29	\$ 14,851
OBX Trust Series 2021-NQM4, Class A1			
379,036	1.957 ^(c)	10/25/61	327,494
OBX Trust Series 2022-J2, Class A1			
188,658	3.500 ^(c)	08/25/52	172,150
Verus Securitization Trust Series 2021-8, Class A1			
55,386	2.824 ^(c)	11/25/66	51,792
			<u>1,886,551</u>
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			
			<u>5,618,875</u>
Commercial Mortgage-Backed Securities – 7.7%			
Regular Floater^{(a)(c)} – 0.4%			
BFLD Commercial Mortgage Trust Series 2024-UNIV, Class A (1 mo. USD Term SOFR + 1.493%)			
\$ 450,000	5.243%	11/15/41	\$ 450,356
Sequential Fixed Rate – 3.3%			
Bank Series 2019-BN24, Class A3			
600,000	2.960 ^(b)	11/15/62	568,357
Bank Series 2020-BN29, Class A4			
600,000	1.997 ^(b)	11/15/53	531,060
Bank Series 2024-BNK47, Class A5			
100,000	5.716 ^(b)	06/15/57	106,148
Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3, Class A4			
150,000	3.574 ^(b)	02/15/50	148,992
Bank5 Series 2024-5YR10, Class A3			
200,000	5.302 ^(b)	10/15/57	205,995
Bank5 Series 2024-5YR11, Class A3			
200,000	5.893 ^(b)	11/15/57	210,265
Bank5 Series 2025-5YR15, Class A3			
250,000	5.452 ^(b)	07/15/58	259,892
Bank5 Series 2025-5YR17, Class A3			
400,000	5.225 ^(b)	11/15/58	412,492
BBCMS Mortgage Trust Series 2024-C24, Class AS			
125,000	5.867 ^(b)	02/15/57	130,892
BBCMS Mortgage Trust Series 2025-5C36, Class A3			
300,000	5.517 ^(b)	08/15/58	312,873
BMO Mortgage Trust Series 2023-C7, Class A5			
300,000	6.160 ^(b)	12/15/56	322,411
ROCK Trust Series 2024-CNTR, Class A			
450,000	5.388 ^(c)	11/13/41	462,459
Wells Fargo Commercial Mortgage Trust Series 2021-C59, Class A5			
500,000	2.626 ^(b)	04/15/54	452,037
Wells Fargo Commercial Mortgage Trust Series 2025-5C4, Class A3			
300,000	5.673 ^(b)	05/15/58	313,993
			<u>4,437,866</u>
Sequential Floating Rate^(a) – 4.0%			
Bank Series 2021-BN37, Class A5			
600,000	2.618 ^(b)	11/15/64	536,544
Bank Series 2021-BN31, Class AS			
250,000	2.211 ^(b)	02/15/54	215,957

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(a) – (continued)			
Bank5 Series 2024-5YR12, Class A3			
\$ 400,000	5.902% ^(b)	12/15/57	\$ 420,452
Benchmark Mortgage Trust Series 2022-B37, Class A5			
100,000	5.746 ^(b)	11/15/55	106,128
BFLD Commercial Mortgage Trust Series 2025-660F, Class A (1 mo. USD Term SOFR + 1.500%)			
400,000	5.250 ^(c)	11/15/42	401,119
BLP Commercial Mortgage Trust Series 2024-IND2, Class A (1 mo. USD Term SOFR + 1.342%)			
192,748	5.092 ^(c)	03/15/41	192,726
BMO Mortgage Trust Series 2023-C4, Class A5			
225,000	5.117 ^(b)	02/15/56	229,737
BPR Trust Series 2024-PMDW, Class A			
150,000	5.358 ^(c)	11/05/41	153,443
BSTN Commercial Mortgage Trust Series 2025-1C, Class A			
250,000	5.369 ^(c)	06/15/44	256,819
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
151,428	5.142 ^(c)	03/15/41	151,348
BX Commercial Mortgage Trust Series 2024-VLT5, Class A			
200,000	5.410 ^(c)	11/13/46	202,236
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
425,000	5.392 ^(c)	02/15/41	423,388
BX Trust Series 2024-PAT, Class A (1 mo. USD Term SOFR + 2.090%)			
150,000	5.840 ^(c)	03/15/41	150,000
Durst Commercial Mortgage Trust Series 2025-151, Class A			
300,000	5.145 ^(c)	08/10/42	306,016
Houston Galleria Mall Trust Series 2025-HGLR, Class A			
150,000	5.462 ^(c)	02/05/45	155,132
IRV Trust Series 2025-200P, Class A			
400,000	5.295 ^{(b)(c)}	03/14/47	407,828
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
125,000	5.797 ^(c)	10/05/39	127,282
MAD Commercial Mortgage Trust Series 2025-11MD, Class A			
419,000	4.754 ^(c)	10/15/42	420,707
MSWF Commercial Mortgage Trust Series 2023-2, Class A5			
100,000	6.014 ^(b)	12/15/56	107,842
NYC Commercial Mortgage Trust Series 2025-11X, Class A (1 mo. USD Term SOFR + 1.743%)			
250,000	5.493 ^(c)	10/15/40	250,544
TYSN Mortgage Trust Series 2023-CRNR, Class A			
155,000	6.580 ^(c)	12/10/33	163,029
			5,378,277
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 10,266,499
Federal Agencies – 53.4%			
Adjustable Rate Federal Home Loan Mortgage Corp.^(a) – 0.1% (1 yr. CMT + 2.250%)			
\$ 63,498	6.340%	09/01/33	\$ 64,764
Adjustable Rate Federal National Mortgage Association^(a) – 0.3% (RFUCC 1 yr. Treasury + 1.670%)			
10,575	6.045	11/01/32	10,850

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Federal National Mortgage Association^(a) – (continued) (RFUCC 6 mo. Treasury + 1.413%)			
\$ 155,601	5.663%	05/01/33	\$ 157,949
(1 yr. CMT + 2.161%)			
2,072	6.270	06/01/33	2,110
(RFUCC 1 yr. Treasury + 1.656%)			
63,315	6.186	10/01/33	65,147
(1 yr. CMT + 2.193%)			
59,074	6.250	02/01/35	60,393
(RFUCC 1 yr. Treasury + 1.389%)			
62,540	6.139	09/01/35	64,016
			360,465
Adjustable Rate Government National Mortgage Association – 0.1% (1 yr. CMT + 1.500%) ^(a)			
45	5.625	02/20/26	45
19	5.375	07/20/26	19
2,564	5.625	01/20/27	2,569
730	5.625	02/20/27	731
8,914	5.625	04/20/27	8,947
784	5.625	05/20/27	787
1,711	5.625	06/20/27	1,718
685	4.750	11/20/27	688
6	5.000	11/20/27	6
2,039	4.750	12/20/27	2,047
5,519	5.625	01/20/28	5,546
2,036	5.625	02/20/28	2,046
1,890	5.625	03/20/28	1,900
15,299	5.375	07/20/29	15,447
4,259	5.375	08/20/29	4,302
1,501	5.375	09/20/29	1,516
6,827	4.750	10/20/29	6,887
10,709	4.750	11/20/29	10,806
1,581	4.750	12/20/29	1,596
3,246	5.625	01/20/30	3,278
976	5.625	02/20/30	986
5,394	5.625	03/20/30	5,448
8,580	5.625	04/20/30	8,679
24,818	5.625	05/20/30	25,109
2,973	5.625	06/20/30	3,007
22,806	5.375	07/20/30	23,079
4,134	5.375	09/20/30	4,185
7,169	4.750	10/20/30	7,249
16,661	5.625	03/20/32	16,887
			165,510
Federal Home Loan Mortgage Corp. – 0.2%			
6,008	6.500	07/01/28	6,036
34,270	4.500	03/01/29	34,480
4,144	5.000	08/01/33	4,232
643	5.000	09/01/33	656
1,640	5.000	10/01/33	1,675
958	5.000	11/01/34	979
38,489	5.000	12/01/34	39,352
2,496	5.000	07/01/35	2,552
1	5.000	11/01/35	1
5,639	5.000	12/01/35	5,756
9,764	5.000	02/01/37	10,003
699	5.000	03/01/38	716

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
\$ 25,667	5.000%	07/01/39	\$ 26,203
4,340	4.000	06/01/40	4,261
1,555	5.000	08/01/40	1,588
509	4.500	11/01/40	513
29,369	4.000	02/01/41	28,834
1,889	5.000	06/01/41	1,929
60,690	5.000	07/01/41	62,142
2,760	4.000	11/01/41	2,702
3,056	3.000	05/01/42	2,830
4,370	3.000	08/01/42	4,048
5,804	3.000	01/01/43	5,368
26,414	3.000	02/01/43	24,390
			271,246
Federal National Mortgage Association – 1.6%			
605	6.500	11/01/28	611
15,603	7.000	07/01/31	16,558
136,872	5.500	07/01/33	141,231
987,270	5.500	10/01/55	1,009,990
994,451	5.500	11/01/55	1,016,093
			2,184,483
Government National Mortgage Association – 13.9%			
903	7.000	12/15/27	904
1,966	6.500	08/15/28	1,982
11,559	6.000	01/15/29	11,736
25,471	7.000	10/15/29	26,031
7,160	5.500	11/15/32	7,364
212,270	5.500	12/15/32	219,621
3,006	5.500	01/15/33	3,062
14,208	5.500	02/15/33	14,683
12,879	5.500	03/15/33	13,270
15,202	5.500	07/15/33	15,609
7,030	5.500	08/15/33	7,226
2,697	5.500	09/15/33	2,757
7,369	5.500	04/15/34	7,561
6,018	5.500	05/15/34	6,167
82,191	5.500	06/15/34	85,473
61,726	5.500	09/15/34	64,219
60,535	5.500	12/15/34	63,078
49,341	5.500	01/15/35	51,401
18,240	5.000	03/15/38	18,674
2,029	4.000	02/20/41	1,978
3,269	4.000	11/20/41	3,182
550	4.000	01/20/42	535
1,780	4.000	04/20/42	1,731
1,110	4.000	10/20/42	1,079
120,627	4.000	08/20/43	117,046
1,578	4.000	03/20/44	1,529
1,928	4.000	05/20/44	1,867
135,129	4.000	11/20/44	130,748
604,677	4.000	06/20/45	584,471
134,367	4.000	01/20/46	129,713
89,159	4.500	02/20/48	88,880
47,282	5.000	08/20/48	48,086
395,637	5.000	10/20/48	401,991
219,009	5.000	11/20/48	222,526
342,673	5.000	12/20/48	347,963

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
\$ 479,848	5.000%	01/20/49	\$ 487,254
605,709	4.000	02/20/49	581,543
297,027	5.000	03/20/49	301,612
1,599,276	3.000	11/20/49	1,444,562
1,024,041	3.000	02/20/50	924,310
336,692	3.000	03/20/50	303,922
107,313	3.500	01/20/51	99,553
465,580	2.500	11/20/51	401,458
681,632	3.000	12/20/51	612,972
266,717	2.500	12/20/51	229,983
775,981	3.500	02/20/53	719,868
6,000,000	2.000	TBA-30yr ^(e)	4,965,887
2,000,000	2.500	TBA-30yr ^(e)	1,724,766
1,000,000	4.500	TBA-30yr ^(e)	974,097
2,000,000	5.500	TBA-30yr ^(e)	2,019,305
			18,495,235
Uniform Mortgage-Backed Security – 37.2%			
570	4.500	07/01/36	572
586	4.500	04/01/39	588
2,682	4.500	05/01/39	2,689
1,143	4.000	08/01/39	1,121
5,415	4.500	08/01/39	5,427
93,442	4.500	12/01/39	93,669
5,866	4.500	01/01/41	5,900
5,778	4.500	05/01/41	5,786
27,903	4.500	08/01/41	27,921
59,303	4.500	08/01/42	59,304
5,600	3.000	11/01/42	5,195
62,012	3.000	12/01/42	58,033
161,307	3.000	01/01/43	150,204
24,614	3.000	02/01/43	22,963
214,979	3.000	03/01/43	199,577
364,425	3.000	04/01/43	337,939
236,557	3.000	05/01/43	219,258
45,541	3.000	06/01/43	42,170
360,081	3.000	07/01/43	333,320
331,285	4.500	10/01/44	330,056
358,161	4.500	04/01/45	357,593
42,614	4.500	05/01/45	42,805
169,264	4.500	06/01/45	168,636
148,906	4.000	11/01/45	144,483
52,042	4.000	03/01/46	50,356
3,718	4.500	05/01/46	3,716
26,772	4.000	06/01/46	25,851
42,620	4.500	08/01/46	42,532
8,259	4.000	08/01/46	7,975
60,730	4.000	10/01/46	58,641
15,639	4.500	06/01/47	15,631
427,936	4.500	11/01/47	426,242
148,054	4.000	12/01/47	143,568
141,258	4.000	01/01/48	136,977
550,242	4.000	02/01/48	533,186
378,535	4.000	03/01/48	366,709
435,097	4.000	06/01/48	421,229
132,799	4.000	08/01/48	128,484
588,828	5.000	11/01/48	600,640
761,806	4.500	01/01/49	755,696

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 212,679	4.500%	03/01/49	\$ 210,973
631,942	4.500	04/01/49	626,746
38,508	3.500	07/01/49	36,180
919,772	3.000	09/01/49	830,449
1,352,769	4.500	03/01/50	1,341,662
2,183,997	2.500	09/01/50	1,889,476
2,500,802	2.000	10/01/50	2,045,001
2,500,256	2.000	11/01/50	2,043,682
810,572	2.500	11/01/50	699,237
1,605,374	2.500	02/01/51	1,371,404
2,252,087	2.500	05/01/51	1,939,938
5,813	4.500	05/01/51	5,726
715,993	2.000	05/01/51	585,001
3,929,458	2.000	12/01/51	3,197,745
2,471,168	2.000	02/01/52	2,010,144
115,346	4.500	04/01/52	113,261
736,721	5.500	09/01/52	758,510
824,850	6.000	11/01/52	862,120
147,737	6.000	12/01/52	154,237
792,296	4.500	05/01/53	784,456
804,838	6.500	06/01/54	849,864
2,000,000	3.000	TBA-30yr ^(e)	1,767,656
4,000,000	5.000	TBA-30yr ^(e)	3,990,000
1,000,000	3.500	TBA-30yr ^(e)	920,664
1,000,000	4.000	TBA-30yr ^(e)	948,359
8,000,000	5.500	TBA-30yr ^(e)	8,111,562
4,000,000	6.000	TBA-30yr ^(e)	4,106,406
1,000,000	7.000	TBA-30yr ^(e)	1,052,022
			49,585,123
TOTAL FEDERAL AGENCIES			\$ 71,126,826
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$88,624,852)			\$ 87,012,200

Asset-Backed Securities^(b) – 3.2%

Automotive – 0.9%

Exeter Automobile Receivables Trust Series 2025-1A, Class A2			
\$ 17,904	4.700%	09/15/27	\$ 17,910
Exeter Automobile Receivables Trust Series 2025-3A, Class A3			
200,000	4.780	07/16/29	201,456
Ford Credit Auto Owner Trust Series 2024-1, Class A ^{(c)(d)}			
325,000	4.870	08/15/36	333,045
Ford Credit Auto Owner Trust Series 2025-2, Class A ^{(c)(d)}			
300,000	4.370	02/15/38	302,563
Santander Drive Auto Receivables Trust Series 2025-1, Class A3			
275,000	4.740	01/16/29	275,813
			1,130,787

Collateralized Loan Obligations^{(a)(c)} – 0.7%

Towd Point Mortgage Trust Series 2017-4, Class A2			
1,030,153	3.000	06/25/57	986,019

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(b) – (continued)			
Credit Card – 0.5%			
American Express Credit Account Master Trust Series 2025-3, Class A			
\$ 400,000	4.510%	04/15/32	\$ 407,709
Barclays Dryrock Issuance Trust Series 2025-1, Class A			
275,000	3.970	07/15/31	275,904
			683,613
Student Loan^{(a)(c)} – 1.1%			
ECMC Group Student Loan Trust Series 2018-2A, Class A (1 mo. USD Term SOFR + 0.914%)			
681,802	4.789	09/25/68	671,266
Scholar Funding Trust Series 2013-A, Class A (1 mo. USD Term SOFR + 0.764%)			
747,032	4.630	01/30/45	737,117
			1,408,383
TOTAL ASSET-BACKED SECURITIES			
(Cost \$4,261,145)			\$ 4,208,802

Agency Debentures – 2.6%

Sovereign – 2.6%

Federal Home Loan Banks			
\$3,620,000	3.500%	06/11/32	\$ 3,505,825
(Cost \$3,660,510)			

Municipal Debt Obligations – 1.6%

New Jersey – 1.6%

New Jersey Economic Development Authority RB Taxable Series A			
\$2,000,000	7.425%	02/15/29	\$ 2,088,799
(Cost \$2,000,000)			

U.S. Treasury Obligations – 44.0%

U.S. Treasury Bonds

\$ 570,000	4.375%	05/15/40	\$ 560,916
1,260,000	4.750	02/15/41	1,284,019
1,630,000	3.625	02/15/44	1,401,036
4,100,000	3.375	05/15/44	3,388,266
1,170,000	4.625	05/15/44	1,150,439
1,770,000	3.125	08/15/44	1,403,002
680,000	3.125	05/15/48	517,331
680,000	3.000	08/15/48	504,369
720,000	2.375	11/15/49	463,275
4,870,000	4.000	11/15/52	4,230,812
13,000	4.250	08/15/54	11,779
580,000	4.750	05/15/55	571,209
570,000	4.750	08/15/55	561,628
U.S. Treasury Inflation-Indexed Bonds			
1,151,150	1.500	02/15/53	897,177

U.S. Treasury Notes

7,940,000	1.250	05/31/28	7,528,112
287,600	3.625	03/31/30	287,083
6,052,800	0.625	05/15/30	5,312,278

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
\$8,085,300	3.750%	05/31/30	\$ 8,106,145
1,380,000	3.750	06/30/30	1,383,558
410,000	3.625	09/30/30	408,495
6,220,000	4.625	05/31/31	6,475,603
2,100,000	4.375 ^(f)	05/15/34	2,147,906
6,450,000	4.250	11/15/34	6,523,570
U.S. Treasury STRIPS Coupon ^(g)			
1,791,200	0.000	11/15/29	1,552,115
440,000	0.000	08/15/30	368,999
470,000	0.000	08/15/31	377,235
900,000	0.000	11/15/31	714,407
440,000	0.000	08/15/33	321,422
360,000	0.000	08/15/35	237,678
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$60,434,246)			\$ 58,689,864

Shares	Dividend Rate	Value
Investment Company^(h) – 4.8%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
6,351,201	3.686%	\$ 6,351,201
(Cost \$6,351,201)		
TOTAL INVESTMENTS – 121.5 %		
(Cost \$165,331,954)		
\$161,856,691		
LIABILITIES IN EXCESS OF OTHER ASSETS – (21.5) %		
(28,628,770)		
NET ASSETS – 100.0 %		
\$133,227,921		

ADDITIONAL INVESTMENT INFORMATION

FORWARD SALES CONTRACTS — At December 31, 2025, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	3.000%	TBA - 30yr	01/15/25	\$(3,000,000)	\$ (2,696,479)
Government National Mortgage Association	4.000	TBA - 30yr	01/15/25	(1,000,000)	(943,597)
Government National Mortgage Association	5.000	TBA - 30yr	01/15/25	(1,000,000)	(997,575)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	01/15/25	(7,000,000)	(5,655,234)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	01/15/25	(4,000,000)	(3,903,907)
(PROCEEDS RECEIVED: \$(14,212,617))					\$(14,196,792)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

(a) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on December 31, 2025.

(b) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.

(c) Exempt from registration under Rule 144A of the Securities Act of 1933.

(d) Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on December 31, 2025.

(e) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$30,580,724 which represents approximately 22.9% of net assets as of December 31, 2025.

(f) All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.

(g) Issued with a zero coupon. Income is recognized through the accretion of discount.

(h) Represents an affiliated issuer.

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS — At December 31, 2025, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
10 Year U.S. Treasury Notes	53	03/20/26	\$ 5,959,188	\$(26,366)
2 Year U.S. Treasury Notes	118	03/31/26	24,637,109	(3,883)
20 Year U.S. Treasury Bonds	7	03/20/26	809,156	(3,959)
Ultra Long U.S. Treasury Bonds	6	03/20/26	708,000	(543)
Total				\$(34,751)
Short position contracts:				
5 Year U.S. Treasury Notes	(109)	03/31/26	(11,914,211)	36,417
Ultra 10-Year U.S. Treasury Notes	(86)	03/20/26	(9,891,344)	60,324
Total				\$ 96,741
TOTAL FUTURES CONTRACTS				\$ 61,990

SWAP CONTRACTS — At December 31, 2025, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.490% ^(a)	12M SOFR ^(a)	05/31/27	\$ 10	\$ 28	\$ (10)	\$ 38
3.062 ^(b)	12M SOFR ^(b)	08/31/27	4,970 ^(c)	5,484	1,114	4,370
3.174 ^(b)	12M SOFR ^(b)	08/31/27	4,420 ^(c)	132	570	(438)
3.136 ^(a)	12M SOFR ^(a)	12/15/27	6,990 ^(c)	12,927	2,569	10,358
12M SOFR ^(b)	3.200 ^(b)	06/23/28	3,870 ^(c)	(2,666)	460	(3,126)
12M SOFR ^(b)	3.368% ^(b)	06/23/28	15,300 ^(c)	13,546	9,027	4,519
12M SOFR ^(b)	3.201 ^(b)	10/07/28	3,910 ^(c)	(5,130)	1,142	(6,272)
3.600 ^(a)	12M SOFR ^(a)	06/23/30	16,160 ^(c)	(9,132)	(32,688)	23,556
3.484 ^(a)	12M SOFR ^(a)	06/23/30	4,070 ^(c)	6,049	(779)	6,828
3.528 ^(a)	12M SOFR ^(a)	07/15/30	1,020 ^(c)	(1,393)	(5,388)	3,995
12M SOFR ^(a)	3.265 ^(a)	01/30/31	2,570 ^(c)	(22,943)	(14,897)	(8,046)
12M SOFR ^(a)	3.379 ^(a)	08/31/31	7,050 ^(c)	(37,331)	10,938	(48,269)
12M SOFR ^(a)	3.469 ^(a)	08/31/31	6,310 ^(c)	(8,040)	(4,722)	(3,318)
12M SOFR ^(a)	3.588 ^(a)	05/21/32	590 ^(c)	(728)	(70)	(658)
12M SOFR ^(a)	3.845 ^(a)	05/21/32	1,280 ^(c)	12,818	14,736	(1,918)
3.577 ^(a)	12M SOFR ^(a)	10/10/32	2,680 ^(c)	18,477	(915)	19,392
12M SOFR ^(a)	4.076 ^(a)	06/24/35	990 ^(c)	(1,759)	260	(2,019)
12M SOFR ^(a)	4.098 ^(a)	06/24/35	3,950 ^(c)	(3,602)	1,918	(5,520)
3.805 ^(a)	12M SOFR ^(a)	08/31/36	3,880 ^(c)	15,512	(24,157)	39,669
3.829 ^(a)	12M SOFR ^(a)	08/31/36	3,490 ^(c)	7,344	3,905	3,439
12M SOFR ^(a)	4.574 ^(a)	07/16/40	5,960 ^(c)	(26,720)	(25,374)	(1,346)
12M SOFR ^(a)	4.438 ^(a)	10/09/40	1,790 ^(c)	(16,140)	412	(16,552)
4.213 ^(a)	12M SOFR ^(a)	05/21/55	910 ^(c)	25,752	22,632	3,120
4.484 ^(a)	12M SOFR ^(a)	05/21/55	400 ^(c)	1,453	206	1,247
3.848 ^(a)	12M SOFR ^(a)	07/17/55	4,820 ^(c)	58,120	40,857	17,263

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.828% ^(a)	12M SOFR ^(a)	01/30/56	\$ 700 ^(c)	\$ 40,160	\$ 18,299	\$ 21,861
TOTAL				\$ 82,218	\$ 20,045	\$ 62,173

(a) Payments made annually.

(b) Payments made at maturity.

(c) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to December 31, 2025.

PURCHASED OPTIONS CONTRACTS — At December 31, 2025, the Fund had the following purchased options:

OVER-THE-COUNTER INTEREST RATE SWAPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Purchased option contracts								
Puts								
3M IRS	JPMorgan Securities, Inc.	3.302%	01/28/2026	1,370,000	\$1,370,000	\$1,645	\$1,849	\$(204)
TOTAL				1,370,000	\$1,370,000	\$1,645	\$1,849	\$(204)

Currency Abbreviations:

USD—U.S. Dollar

Investment Abbreviations:

CMT —Constant Maturity Treasury Indexes

RB —Revenue Bond

REMICS —Real Estate Mortgage Investment Conduits

RFUCC —Refinitive USD IBOR Consumer Cash Fallbacks 1 year

SOFR —Secured Overnight Financing Rate

STRIPS —Separate Trading of Registered Interest and Principal of Securities

Abbreviations:

3M IRS—3 Months Interest Rate Swaptions

SOFR —Secured Overnight Financing Rate

Schedule of Investments

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Agency Debentures – 32.8%			
Sovereign – 32.8%			
U.S. Treasury Inflation-Indexed Notes			
\$69,425,157	1.875%	07/15/35	\$ 69,257,018
(Cost \$70,037,500)			
Sovereign Debt Obligations – 16.5%			
United States Dollar – 16.5%			
U.S. Treasury Inflation-Indexed Notes			
\$35,500,313	1.125%	10/15/30	\$ 34,976,129
(Cost \$35,164,473)			
U.S. Treasury Obligations – 48.1%			
U.S. Treasury Bonds			
\$ 910,000	4.750%	08/15/55	\$ 896,634
U.S. Treasury Inflation-Indexed Bonds			
10,595,288	1.500	02/15/53	8,257,703
11,902,737	2.125	02/15/54	10,698,980
U.S. Treasury Inflation-Indexed Notes			
19,658,279	0.375 ^(a)	07/15/27	19,431,748
10,324,438	0.750	07/15/28	10,204,659
19,925,718	2.125	04/15/29	20,355,366
19,535,325	1.625	10/15/29	19,732,968
10,657,263	1.625	04/15/30	10,714,296
1,268,942	2.125	01/15/35	1,291,842
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$101,699,417)			\$101,584,196

Shares	Dividend Rate	Value
Investment Company^(b) – 0.6%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
1,317,030	3.686%	\$ 1,317,030
(Cost \$1,317,030)		
TOTAL INVESTMENTS – 98.0%		
(Cost \$208,218,420)		\$207,134,373
OTHER ASSETS IN EXCESS OF LIABILITIES – 2.0%		4,279,120
NET ASSETS – 100.0%		\$211,413,493

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

(a) All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.

(b) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FUTURES CONTRACTS — At December 31, 2025, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
10 Year U.S. Treasury Notes	90	03/20/26	\$ 10,119,375	\$ (48,478)
2 Year U.S. Treasury Notes	326	03/31/26	68,065,234	(7,084)
20 Year U.S. Treasury Bonds	174	03/20/26	20,113,313	(197,886)
Total				\$(253,448)
Short position contracts:				
5 Year U.S. Treasury Notes	(61)	03/31/26	(6,667,586)	15,994
Ultra 10-Year U.S. Treasury Notes	(333)	03/20/26	(38,300,203)	226,907
Ultra Long U.S. Treasury Bonds	(67)	03/20/26	(7,906,000)	124,363
Total				\$ 367,264
TOTAL FUTURES CONTRACTS				\$ 113,816

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

SWAP CONTRACTS — At December 31, 2025, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
2.007% ^(a)	12M CPI-U ^(a)	02/07/26	\$ 6,300	\$ 863,481	\$ 1	\$ 863,480
12M SOFR ^(b)	3.490% ^(b)	05/31/27	10	58	(11)	69
3.062 ^(a)	12M SOFR ^(a)	08/31/27	18,640 ^(c)	20,570	1,063	19,507
3.174 ^(a)	12M SOFR ^(a)	08/31/27	14,010 ^(c)	420	1,800	(1,380)
3.136 ^(b)	12M SOFR ^(b)	12/15/27	22,070 ^(c)	40,814	8,110	32,704
12M SOFR ^(a)	3.368 ^(a)	06/23/28	48,690 ^(c)	43,110	23,353	19,757
12M SOFR ^(a)	3.200 ^(a)	06/23/28	12,290 ^(c)	(8,465)	1,462	(9,927)
12M SOFR ^(a)	3.201 ^(a)	10/07/28	15,480 ^(c)	(20,309)	3,191	(23,500)
12M CPI-U ^(a)	2.103 ^(a)	02/07/29	6,300	(859,173)	30	(859,203)
3.600 ^(b)	12M SOFR ^(b)	06/23/30	51,320 ^(c)	(29,001)	(70,393)	41,392
3.484 ^(b)	12M SOFR ^(b)	06/23/30	12,940 ^(c)	19,232	(2,478)	21,710
3.528 ^(b)	12M SOFR ^(b)	07/15/30	3,260 ^(c)	(4,455)	(5,703)	1,248
12M SOFR ^(b)	3.265 ^(b)	01/30/31	4,080 ^(c)	(36,423)	(24,184)	(12,239)
12M SOFR ^(b)	3.379 ^(b)	08/31/31	26,490 ^(c)	(140,270)	62,830	(203,100)
12M SOFR ^(b)	3.469 ^(b)	08/31/31	20,030 ^(c)	(25,520)	(14,973)	(10,547)
12M SOFR ^(b)	3.588 ^(b)	05/21/32	1,890 ^(c)	(2,331)	(214)	(2,117)
12M SOFR ^(b)	3.845 ^(b)	05/21/32	3,550 ^(c)	35,550	2,657	32,893
3.577 ^(b)	12M SOFR ^(b)	10/10/32	10,640 ^(c)	73,353	(1,063)	74,416
12M SOFR ^(b)	4.076 ^(b)	06/24/35	3,150 ^(c)	(5,598)	827	(6,425)
12M SOFR ^(b)	4.098 ^(b)	06/24/35	12,570 ^(c)	(11,462)	(3,248)	(8,214)
3.805 ^(b)	12M SOFR ^(b)	08/31/36	14,540 ^(c)	58,130	(112,986)	171,116
3.829 ^(b)	12M SOFR ^(b)	08/31/36	11,080 ^(c)	23,317	12,356	10,961
12M SOFR ^(b)	4.574 ^(b)	07/16/40	18,680 ^(c)	(83,748)	(46,068)	(37,680)
12M SOFR ^(b)	4.438 ^(b)	10/09/40	7,150 ^(c)	(64,472)	(1,831)	(62,641)
4.213 ^(b)	12M SOFR ^(b)	05/21/55	2,420 ^(c)	68,483	3,681	64,802
4.484 ^(b)	12M SOFR ^(b)	05/21/55	1,260 ^(c)	4,578	650	3,928
3.848 ^(b)	12M SOFR ^(b)	07/17/55	15,120 ^(c)	182,318	48,547	133,771
3.828 ^(b)	12M SOFR ^(b)	01/30/56	1,150 ^(c)	65,977	30,716	35,261
TOTAL				\$ 208,164	\$ (81,878)	\$ 290,042

(a) Payments made at maturity.

(b) Payments made annually.

(c) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to December 31, 2025.

PURCHASED OPTIONS CONTRACTS — At December 31, 2025, the Fund had the following purchased options:

OVER-THE-COUNTER INTEREST RATE SWAPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Purchased option contracts								
Puts								
3M IRS	JPMorgan Securities, Inc.	3.302%	01/28/2026	2,150,000	\$2,150,000	\$2,582	\$2,903	\$(321)
TOTAL				2,150,000	\$2,150,000	\$2,582	\$2,903	\$(321)

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Abbreviations:

3M IRS —3 Months Interest Rate Swaptions

CPI U —Consumer Price Index For All Urban Consumers

SOFR —Secured Overnight Financing Rate

Schedule of Investments

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 37.2%			
Aerospace & Defense^(a) – 1.1%			
Boeing Co.			
\$ 8,071,000	2.700%	02/01/27	\$ 7,954,132
7,420,000	5.150	05/01/30	7,624,347
			15,578,479
Agriculture^(a) – 0.8%			
Altria Group, Inc.			
2,833,000	4.875	02/04/28	2,880,254
BAT International Finance PLC			
8,000,000	1.668	03/25/26	7,951,760
			10,832,014
Automotive^(a) – 0.6%			
General Motors Financial Co., Inc.			
8,800,000	1.500	06/10/26	8,694,312
Banks – 10.1%			
Bank of America Corp. ^{(a)(b)}			
(5 yr. CMT + 2.760%)			
1,690,000	4.375	01/27/27	1,674,046
(5 yr. CMT + 3.231%)			
1,595,000	6.125	04/27/27	1,618,622
(Secured Overnight Financing Rate + 0.830%)			
12,843,000	4.979	01/24/29	13,080,596
(Secured Overnight Financing Rate + 2.040%)			
7,000,000	4.948	07/22/28	7,098,000
Bank of New York Mellon Corp. ^{(a)(b)} (5 yr. CMT + 3.352%)			
1,680,000	3.700	03/20/26	1,673,465
Bank of Nova Scotia ^{(a)(b)} (Secured Overnight Financing Rate + 0.890%)			
6,955,000	4.932	02/14/29	7,089,232
Barclays PLC ^{(a)(b)}			
(Secured Overnight Financing Rate + 1.490%)			
3,115,000	5.674	03/12/28	3,170,883
(Secured Overnight Financing Rate + 2.210%)			
2,445,000	5.829	05/09/27	2,458,521
BPCE SA ^(c)			
2,435,000	3.250	01/11/28	2,394,360
Citigroup, Inc. ^{(a)(b)}			
(3 mo. USD Term SOFR + 4.779%)			
1,610,000	6.250	08/15/26	1,612,640
(5 yr. CMT + 3.209%)			
1,555,000	7.375	05/15/28	1,620,621
(5 yr. CMT + 3.417%)			
5,000,000	3.875	02/18/26	4,985,050
(Secured Overnight Financing Rate + 1.280%)			
7,000,000	3.070	02/24/28	6,920,550
(Secured Overnight Financing Rate + 1.887%)			
7,000,000	4.658	05/24/28	7,060,620
Deutsche Bank AG ^{(a)(b)}			
(Secured Overnight Financing Rate + 1.210%)			
4,417,000	5.373	01/10/29	4,507,460
(Secured Overnight Financing Rate + 1.594%)			
3,135,000	5.706	02/08/28	3,185,160
HSBC Holdings PLC ^{(a)(b)} (Secured Overnight Financing Rate + 3.350%)			
2,945,000	7.390	11/03/28	3,113,218

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Huntington National Bank ^{(a)(b)} (Secured Overnight Financing Rate + 0.720%)			
\$ 1,569,000	4.693%	04/12/28	\$ 1,567,604
JPMorgan Chase & Co. ^{(a)(b)}			
(5 yr. CMT + 2.850%)			
1,690,000	3.650	06/01/26	1,680,266
(Secured Overnight Financing Rate + 0.800%)			
3,037,000	4.915	01/24/29	3,092,820
M&T Bank Corp. ^{(a)(b)} (5 yr. CMT + 2.679%)			
3,599,000	3.500	09/01/26	3,493,261
Macquarie Group Ltd. ^{(a)(b)(c)} (Secured Overnight Financing Rate + 1.069%)			
2,100,000	1.340	01/12/27	2,098,593
Morgan Stanley ^{(a)(b)}			
(Secured Overnight Financing Rate + 1.215%)			
5,000,000	5.042	07/19/30	5,128,750
(Secured Overnight Financing Rate + 1.380%)			
5,964,000	4.994	04/12/29	6,082,743
PNC Financial Services Group, Inc. ^{(a)(b)} (5 yr. CMT + 3.238%)			
1,610,000	6.200	09/15/27	1,636,549
Societe Generale SA ^{(a)(b)(c)} (1 yr. CMT + 1.500%)			
3,155,000	5.519	01/19/28	3,193,554
Sumitomo Mitsui Financial Group, Inc.			
1,807,000	5.464	01/13/26	1,807,741
Sumitomo Mitsui Trust Bank Ltd. ^(c)			
10,294,000	4.500	03/13/28	10,397,969
Toronto-Dominion Bank			
4,754,000	4.861	01/31/28	4,833,534
Wells Fargo & Co. ^{(a)(b)}			
(5 yr. CMT + 3.453%)			
1,685,000	3.900	03/15/26	1,679,271
(5 yr. CMT + 3.606%)			
1,515,000	7.625	09/15/28	1,615,505
(Secured Overnight Financing Rate + 1.510%)			
7,000,000	3.526	03/24/28	6,953,730
(Secured Overnight Financing Rate + 1.980%)			
7,000,000	4.808	07/25/28	7,076,930
Westpac New Zealand Ltd. ^(c)			
2,265,000	4.902	02/15/28	2,305,340
			137,907,204
Beverages^{(a)(c)} – 0.6%			
Bacardi-Martini BV			
3,775,000	5.550	02/01/30	3,894,290
JDE Peet's NV			
4,230,000	2.250	09/24/31	3,676,124
			7,570,414
Building Materials^{(a)(c)} – 0.1%			
Standard Industries, Inc.			
1,940,000	4.750	01/15/28	1,933,928
Chemicals^{(a)(c)} – 0.2%			
OCP SA			
1,530,000	6.100	04/30/30	1,597,504
SNF Group SACA			
1,650,000	3.125	03/15/27	1,621,323
			3,218,827

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Commercial Services^(a) – 1.2%			
Brink's Co. ^(c)			
\$ 915,000	6.500%	06/15/29	\$ 947,153
DP World Crescent Ltd.			
2,060,000	3.750	01/30/30	2,000,131
Global Payments, Inc.			
3,175,000	1.200	03/01/26	3,160,046
Quanta Services, Inc.			
10,660,000	4.750	08/09/27	10,795,595
			16,902,925
Diversified Financial Services^(a) – 3.2%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
827,000	4.625	10/15/27	834,104
5,000,000	6.150	09/30/30	5,354,500
Air Lease Corp.			
1,149,000	2.875	01/15/26	1,147,817
6,000,000	3.750	06/01/26	5,986,320
5,175,000	1.875	08/15/26	5,097,634
Ally Financial, Inc. ^(b) (7 yr. CMT + 3.481%)			
3,740,000	4.700	05/15/28	3,551,541
American Express Co. ^(b) (5 yr. CMT + 2.854%)			
1,725,000	3.550	09/15/26	1,701,281
Jefferies Financial Group, Inc.			
4,739,000	4.750	08/11/26	4,726,868
Macquarie Airfinance Holdings Ltd. ^(c)			
260,000	6.400	03/26/29	272,314
OneMain Finance Corp.			
1,745,000	6.125	05/15/30	1,779,394
Rocket Cos., Inc. ^(c)			
2,135,000	6.125	08/01/30	2,207,739
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc. ^(c)			
10,460,000	2.875	10/15/26	10,309,062
			42,968,574
Electrical – 1.4%			
Emera, Inc. ^{(a)(b)} (3 mo. USD Term SOFR + 5.440%)			
3,105,000	6.750	06/15/76	3,123,381
Enel Finance International NV ^{(a)(c)}			
7,875,000	1.625	07/12/26	7,770,184
National Rural Utilities Cooperative Finance Corp. ^(b) (Secured Overnight Financing Rate + 0.330%)			
4,493,000	4.197	10/30/26	4,492,101
Vistra Operations Co. LLC ^{(a)(c)}			
2,965,000	5.000	07/31/27	2,963,755
			18,349,421
Electrical Components & Equipment^{(a)(c)} – 0.1%			
WESCO Distribution, Inc.			
1,485,000	6.375	03/15/29	1,535,223
Electronics^(a) – 0.1%			
Amphenol Corp.			
1,800,000	3.900	11/15/28	1,797,804
Energy-Alternate Sources^{(a)(c)} – 0.0%			
Greenko Dutch BV			
173,000	3.850	03/29/26	171,486

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Engineering & Construction^(a) – 0.2%			
MasTec, Inc.			
\$ 754,000	5.900%	06/15/29	\$ 787,335
Mexico City Airport Trust			
2,040,000	3.875	04/30/28	1,992,835
			2,780,170
Environmental^(a) – 1.0%			
Veralto Corp.			
6,710,000	5.500	09/18/26	6,765,626
Waste Management, Inc.			
7,332,000	4.500	03/15/28	7,429,222
			14,194,848
Food & Drug Retailing – 1.3%			
Campbell's Co.			
3,700,000	5.200	03/19/27	3,749,173
Mars, Inc. ^{(a)(c)}			
13,054,000	4.600	03/01/28	13,229,837
			16,979,010
Healthcare Providers & Services^(a) – 2.2%			
Adventist Health System			
4,560,000	4.742	12/01/30	4,577,150
Centene Corp.			
1,900,000	4.250	12/15/27	1,888,524
8,410,000	2.450	07/15/28	7,871,928
GE HealthCare Technologies, Inc.			
6,150,000	5.650	11/15/27	6,329,519
HCA, Inc.			
3,650,000	5.625	09/01/28	3,762,530
5,517,000	4.125	06/15/29	5,497,359
			29,927,010
Insurance^(c) – 0.2%			
Athene Global Funding			
305,000	1.450	01/08/26	304,875
Principal Life Global Funding II			
2,000,000	3.000	04/18/26	1,993,560
			2,298,435
Internet – 1.0%			
Alphabet, Inc. ^(a)			
2,975,000	3.875	11/15/28	2,988,685
Gen Digital, Inc. ^{(a)(c)}			
3,110,000	6.750	09/30/27	3,158,174
Netflix, Inc. ^(c)			
6,025,000	5.375	11/15/29	6,280,942
Uber Technologies, Inc. ^(a)			
1,600,000	4.300	01/15/30	1,609,152
			14,036,953
Investment Companies^(a) – 0.3%			
Blue Owl Credit Income Corp.			
3,355,000	3.125	09/23/26	3,317,089
Iron/Steel^(c) – 0.0%			
POSCO			
310,000	5.750	01/17/28	319,269

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Leisure Time^{(a)(c)} – 0.1%			
Royal Caribbean Cruises Ltd.			
\$ 1,825,000	5.625%	09/30/31	\$ 1,866,044
Lodging^(a) – 0.2%			
Las Vegas Sands Corp.			
1,820,000	5.625	06/15/28	1,864,366
680,000	6.000	06/14/30	712,218
			2,576,584
Machinery-Diversified^(a) – 1.8%			
Ingersoll Rand, Inc.			
17,330,000	5.197	06/15/27	17,612,134
Nordson Corp.			
7,468,000	4.500	12/15/29	7,523,711
			25,135,845
Mining^{(a)(c)} – 0.4%			
Glencore Funding LLC			
5,000,000	5.371	04/04/29	5,158,050
Miscellaneous Manufacturing^(a) – 0.8%			
Axon Enterprise, Inc. ^(c)			
750,000	6.125	03/15/30	776,753
Hillenbrand, Inc.			
1,191,000	6.250	02/15/29	1,218,917
Teledyne Technologies, Inc.			
9,375,000	1.600	04/01/26	9,315,000
			11,310,670
Oil Field Services – 0.7%			
Pertamina Persero PT ^(a)			
2,630,000	3.100	01/21/30	2,482,884
Petroleos Mexicanos			
200,000	6.500	01/23/29	203,500
300,000	8.750 ^(a)	06/02/29	321,633
2,500,000	6.840 ^(a)	01/23/30	2,539,750
QatarEnergy ^(a)			
2,160,000	1.375	09/12/26	2,116,433
Sunoco LP ^{(a)(c)}			
1,740,000	7.000	05/01/29	1,814,263
			9,478,463
Packaging^(a) – 0.4%			
Berry Global, Inc.			
3,200,000	1.570	01/15/26	3,195,360
Silgan Holdings, Inc. ^(c)			
1,925,000	1.400	04/01/26	1,908,734
			5,104,094
Pharmaceuticals – 1.0%			
Cardinal Health, Inc.			
10,569,000	4.700	11/15/26	10,636,536
PRA Health Sciences, Inc. ^{(a)(c)}			
3,144,000	2.875	07/15/26	3,119,131
			13,755,667
Pipelines^(a) – 1.9%			
Cheniere Energy Partners LP			
2,835,000	4.500	10/01/29	2,843,420

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Pipelines^(a) – (continued)			
DCP Midstream Operating LP			
\$ 2,690,000	5.625%	07/15/27	\$ 2,740,142
Hess Midstream Operations LP ^(c)			
1,710,000	5.875	03/01/28	1,741,960
710,000	6.500	06/01/29	734,843
MPLX LP			
8,300,000	1.750	03/01/26	8,267,215
NGPL PipeCo LLC ^(c)			
410,000	4.875	08/15/27	411,943
ONEOK, Inc.			
6,405,000	4.250	09/24/27	6,425,752
Targa Resources Partners LP/Targa Resources Partners Finance Corp.			
2,720,000	6.875	01/15/29	2,752,558
			25,917,833
Real Estate Investment Trust^{(a)(c)} – 0.1%			
Starwood Property Trust, Inc.			
1,425,000	6.500	07/01/30	1,486,332
Retailing^(a) – 0.5%			
1011778 BC ULC/New Red Finance, Inc. ^(c)			
2,705,000	6.125	06/15/29	2,780,523
Murphy Oil USA, Inc.			
3,670,000	5.625	05/01/27	3,671,982
			6,452,505
Semiconductors^(a) – 0.9%			
Broadcom, Inc.			
9,815,000	5.050	07/12/27	9,985,487
Skyworks Solutions, Inc.			
2,425,000	1.800	06/01/26	2,399,707
			12,385,194
Software – 1.7%			
Cadence Design Systems, Inc.			
1,255,000	4.200	09/10/27	1,262,718
4,400,000	4.300 ^(a)	09/10/29	4,421,076
Fair Isaac Corp. ^{(a)(c)}			
2,705,000	5.250	05/15/26	2,708,489
Oracle Corp. ^(a)			
5,163,000	4.800	08/03/28	5,186,440
6,300,000	2.950	04/01/30	5,813,010
Synopsys, Inc. ^(a)			
3,963,000	4.650	04/01/28	4,017,650
			23,409,383
Telecommunication Services^(a) – 0.3%			
T-Mobile USA, Inc.			
3,725,000	3.750	04/15/27	3,713,043
Toys/Games/Hobbies^{(a)(c)} – 0.2%			
Mattel, Inc.			
2,815,000	5.875	12/15/27	2,821,137
Trucking & Leasing^{(a)(c)} – 0.5%			
Penske Truck Leasing Co. LP/PTL Finance Corp.			
1,690,000	5.350	01/12/27	1,707,728

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Trucking & Leasing^{(a)(c)} – (continued)			
\$ 5,000,000	3.350%	11/01/29	\$ 4,809,250
			6,516,978
TOTAL CORPORATE OBLIGATIONS			
(Cost \$502,011,058)			\$ 508,401,217

Mortgage-Backed Obligations – 18.4%			
Collateralized Mortgage Obligations – 3.1%			
Interest Only^(d) – 0.2%			
Federal Home Loan Mortgage Corp. REMICS Series 4468, Class SY (-1X 1 mo. USD Term SOFR + 5.986%)			
\$ 270,881	2.002% ^(b)	05/15/45	\$ 29,702
Federal Home Loan Mortgage Corp. REMICS Series 4583, Class ST (-1X 30 day USD SOFR Average + 5.886%)			
194,579	1.902 ^(b)	05/15/46	21,580
Federal Home Loan Mortgage Corp. REMICS Series 4314, Class SE (-1X 30 day USD SOFR Average + 5.936%)			
165,854	1.952 ^(b)	03/15/44	16,625
Federal National Mortgage Association REMICS Series 2016-1, Class SJ (-1X 1 mo. USD Term SOFR + 6.036%)			
264,279	2.161 ^(b)	02/25/46	31,224
Federal National Mortgage Association REMICS Series 2017-31, Class SG (-1X 30 day USD SOFR Average + 5.986%)			
320,818	2.111 ^(b)	05/25/47	36,441
Federal National Mortgage Association REMICS Series 2020-49, Class KS (-1X 1 mo. USD Term SOFR + 5.986%)			
2,033,970	2.111 ^(b)	07/25/50	231,704
Federal National Mortgage Association REMICS Series 2010- 135, Class AS (-1X 1 mo. USD Term SOFR + 5.836%)			
51,122	1.961 ^(b)	12/25/40	4,337
Government National Mortgage Association REMICS Series 2014-132, Class SL (-1X 1 mo. USD Term SOFR + 5.986%)			
100,066	2.252 ^{(a)(b)}	10/20/43	5,197
Government National Mortgage Association REMICS Series 2017-112, Class SJ (-1X 1 mo. USD Term SOFR + 5.546%)			
114,865	1.812 ^{(a)(b)}	07/20/47	11,234
Government National Mortgage Association REMICS Series 2018-122, Class HS (-1X 1 mo. USD Term SOFR + 6.086%)			
254,468	2.352 ^{(a)(b)}	09/20/48	30,170
Government National Mortgage Association REMICS Series 2019-1, Class SN (-1X 1 mo. USD Term SOFR + 5.936%)			
260,545	2.202 ^{(a)(b)}	01/20/49	29,315
Government National Mortgage Association REMICS Series 2019-78, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
117,007	2.252 ^{(a)(b)}	06/20/49	13,007
Government National Mortgage Association REMICS Series 2020-78, Class DI			
1,137,936	4.000 ^(a)	06/20/50	245,310

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(d) – (continued)			
Government National Mortgage Association REMICS Series 2013-124, Class CS (-1X 1 mo. USD Term SOFR + 5.936%)			
\$ 180,935	2.202% ^{(a)(b)}	08/20/43	\$ 19,302
Government National Mortgage Association REMICS Series 2014-162, Class SA (-1X 1 mo. USD Term SOFR + 5.486%)			
67,672	1.752 ^{(a)(b)}	11/20/44	6,199
Government National Mortgage Association REMICS Series 2015-123, Class SP (-1X 1 mo. USD Term SOFR + 6.136%)			
116,852	2.402 ^{(a)(b)}	09/20/45	14,330
Government National Mortgage Association REMICS Series 2016-27, Class IA			
59,979	4.000 ^(a)	06/20/45	7,868
Government National Mortgage Association REMICS Series 2018-122, Class SE (-1X 1 mo. USD Term SOFR + 6.086%)			
248,366	2.352 ^{(a)(b)}	09/20/48	29,178
Government National Mortgage Association REMICS Series 2019-153, Class EI			
5,838,658	4.000 ^(a)	12/20/49	1,231,831
Government National Mortgage Association REMICS Series 2020-61, Class GI			
1,426,760	5.000 ^(a)	05/20/50	328,918
			2,343,472
Sequential Fixed Rate – 1.3%			
BRAVO Residential Funding Trust Series 2025-NQM7, Class A1A			
3,436,211	5.459 ^{(a)(c)(e)}	07/25/65	3,473,400
CIM Trust Series 2025-11, Class A2			
1,648,539	5.908 ^{(a)(c)(e)}	10/25/69	1,672,184
Federal National Mortgage Association REMICS Series 2012- 111, Class B			
6,805	7.000	10/25/42	7,313
Federal National Mortgage Association REMICS Series 2012- 153, Class B			
23,885	7.000	07/25/42	25,944
JP Morgan Mortgage Trust Series 2025-NQM5, Class A1A			
3,800,000	4.879 ^{(a)(c)(e)}	05/25/65	3,801,561
Morgan Stanley Residential Mortgage Loan Trust Series 2025-DSC1, Class A1			
2,822,686	5.562 ^{(a)(c)(e)}	03/25/70	2,855,522
OBX Trust Series 2025-NQM13, Class A1A			
1,802,840	5.441 ^{(a)(c)(e)}	05/25/65	1,819,608
OBX Trust Series 2025-NQM11, Class A1A			
3,041,735	5.418 ^{(a)(c)(e)}	05/25/65	3,068,151
Verus Securitization Trust Series 2023-INV2, Class A2			
1,296,232	6.928 ^{(a)(c)(e)}	08/25/68	1,305,086
			18,028,769
Sequential Floating Rate^{(a)(b)(c)} – 1.6%			
Chase Home Lending Mortgage Trust Series 2025-2, Class A4A			
2,042,005	5.500	12/25/55	2,053,506

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^{(a)(b)(c)} – (continued)			
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R04, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
\$ 1,850,000	5.524%	05/25/44	\$ 1,859,583
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R03, Class 2M2 (1 mo. USD Term SOFR + 1.950%)			
25,000	5.824	03/25/44	25,166
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M1 (1 mo. USD Term SOFR + 1.000%)			
312,929	4.874	07/25/44	312,961
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R06, Class 1M2 (1 mo. USD Term SOFR + 1.600%)			
3,425,000	5.474	09/25/44	3,430,016
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2025-R03, Class 2M2 (1 mo. USD Term SOFR + 2.250%)			
3,150,000	6.124	03/25/45	3,192,453
GCAT Trust Series 2024-INV4, Class A6			
1,845,322	5.500	12/25/54	1,861,300
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
3,732,540	2.520	05/25/52	3,218,363
JP Morgan Mortgage Trust Series 2025-DSC1, Class A1			
2,909,577	5.577	09/25/65	2,940,949
JP Morgan Mortgage Trust Series 2025-VIS2, Class A1			
3,728,431	5.385	12/25/55	3,762,428
New Residential Mortgage Loan Trust Series 2015-1A, Class A1			
60,247	3.750	05/28/52	58,250
			22,714,975
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			43,087,216
Commercial Mortgage-Backed Securities – 10.4%			
Regular Floater^{(b)(c)} – 0.4%			
TPG Trust Series 2024-WLSC, Class A (1 mo. USD Term SOFR + 2.133%)			
\$ 4,200,000	5.883%	11/15/29	\$ 4,219,349
TPG Trust Series 2024-WLSC, Class B (1 mo. USD Term SOFR + 2.930%)			
950,000	6.680	11/15/29	969,978
			5,189,327
Sequential Fixed Rate – 4.2%			
1211 Avenue of the Americas Trust Series 2015-1211, Class A1A2			
3,800,000	3.901 ^(c)	08/10/35	3,674,470
Bank5 Series 2024-5YR7, Class A3			
2,350,000	5.769 ^(a)	06/15/57	2,452,240
Bank5 Series 2024-5YR11, Class A3			
2,450,000	5.893 ^(a)	11/15/57	2,575,743
Bank5 Series 2024-5YR11, Class AS			
1,075,000	6.139 ^(a)	11/15/57	1,124,877
Bank5 Series 2025-5YR14, Class A3			
3,000,000	5.646 ^(a)	04/15/58	3,136,479

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
Bank5 Series 2025-5YR15, Class A3			
\$ 2,450,000	5.452 ^(a)	07/15/58	\$ 2,546,942
Bank5 Series 2025-5YR19, Class AS			
4,000,000	5.611 ^(a)	12/15/58	4,128,995
BBCMS Mortgage Trust Series 2023-C19, Class A5			
2,900,000	5.451 ^(a)	04/15/56	3,013,682
BBCMS Mortgage Trust Series 2023-C19, Class ASB			
800,000	5.700 ^(a)	04/15/56	841,990
BMO Mortgage Trust Series 2023-C7, Class A5			
5,000,000	6.160 ^(a)	12/15/56	5,373,522
BMO Mortgage Trust Series 2025-5C11, Class A3			
2,400,000	5.669 ^(a)	07/15/58	2,511,085
BX Trust Series 2022-CLS, Class A			
3,900,000	5.760 ^(c)	10/13/27	3,912,459
Citigroup Commercial Mortgage Trust Series 2017-P8, Class D			
1,500,000	3.000 ^{(a)(c)}	09/15/50	1,052,737
Citigroup Commercial Mortgage Trust Series 2019-C7, Class A4			
740,000	3.102 ^(a)	12/15/72	704,673
COMM Mortgage Trust Series 2024-277P, Class A			
3,650,000	6.338 ^(c)	08/10/44	3,841,663
JP Morgan Chase Commercial Mortgage Securities Trust Series 2019-OSB, Class B			
2,100,000	3.598 ^{(a)(c)}	06/05/39	1,961,747
JP Morgan Chase Commercial Mortgage Securities Trust Series 2025-NSLB, Class A			
2,000,000	6.234 ^(c)	06/05/42	2,090,747
MSWF Commercial Mortgage Trust Series 2023-2, Class A2			
3,150,000	6.890 ^(a)	12/15/56	3,319,408
ROCK Trust Series 2024-CNTR, Class A			
4,300,000	5.388 ^(c)	11/13/41	4,419,052
ROCK Trust Series 2024-CNTR, Class D			
3,250,000	7.109 ^(c)	11/13/41	3,393,943
Wells Fargo Commercial Mortgage Trust Series 2017-RC1, Class D			
900,000	3.250 ^{(a)(c)}	01/15/60	839,602
Sequential Floating Rate – 5.8%			
Bank5 Series 2024-5YR10, Class AS			
900,000	5.637 ^(a)	10/15/57	926,075
Bank5 Series 2025-5YR17, Class C			
3,200,000	5.894 ^{(a)(b)}	11/15/58	3,154,574
Bank5 Series 2025-5YR16, Class AS			
3,600,000	5.751 ^{(a)(b)}	08/15/63	3,739,982
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
1,225,000	4.670 ^{(b)(c)}	03/15/37	1,158,818
BBCMS Mortgage Trust Series 2023-C22, Class A5			
2,850,000	6.804 ^{(a)(b)}	11/15/56	3,154,885
BBCMS Mortgage Trust Series 2018-TALL, Class B (1 mo. USD Term SOFR + 1.168%)			
1,150,000	4.919 ^{(b)(c)}	03/15/37	1,036,625
BFLD Commercial Mortgage Trust Series 2025-5MW, Class A			
4,450,000	4.674 ^{(b)(c)}	10/10/42	4,447,208
BFLD Commercial Mortgage Trust Series 2025-5MW, Class C			
1,800,000	5.451 ^{(b)(c)}	10/10/42	1,819,122

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
BFLD Commercial Mortgage Trust Series 2025-660F, Class C (1 mo. USD Term SOFR + 2.150%)			
\$ 3,450,000	5.900% ^{(b)(c)}	11/15/42	\$ 3,463,271
BFLD Trust Series 2025-EWEST, Class B (1 mo. USD Term SOFR + 1.900%)			
2,800,000	5.650 ^{(b)(c)}	06/15/42	2,800,909
BX Commercial Mortgage Trust Series 2024-XL4, Class A (1 mo. USD Term SOFR + 1.442%)			
4,268,962	5.192 ^{(b)(c)}	02/15/39	4,268,978
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
1,446,979	5.142 ^{(b)(c)}	03/15/41	1,446,213
BX Commercial Mortgage Trust Series 2025-BCAT, Class A (1 mo. USD Term SOFR + 1.380%)			
2,874,855	5.130 ^{(b)(c)}	08/15/42	2,872,323
BX Commercial Mortgage Trust Series 2025-BCAT, Class B (1 mo. USD Term SOFR + 1.550%)			
1,916,570	5.300 ^{(b)(c)}	08/15/42	1,912,666
BX Trust Series 2024-BRVE, Class A (1 mo. USD Term SOFR + 1.841%)			
3,347,417	5.591 ^{(b)(c)}	04/15/41	3,347,068
BX Trust Series 2025-ROIC, Class A (1 mo. USD Term SOFR + 1.144%)			
2,490,287	4.894 ^{(b)(c)}	03/15/30	2,486,159
Durst Commercial Mortgage Trust Series 2025-151, Class B			
3,550,000	5.582 ^{(b)(c)}	08/10/42	3,617,213
Durst Commercial Mortgage Trust Series 2025-151, Class C			
1,550,000	5.824 ^{(b)(c)}	08/10/42	1,578,858
Hudson Yards Mortgage Trust Series 2025-SPRL, Class D			
1,375,000	6.340 ^{(b)(c)}	01/13/40	1,430,039
Hudson Yards Mortgage Trust Series 2025-SPRL, Class A			
1,375,000	5.467 ^{(b)(c)}	01/13/40	1,423,898
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
1,125,000	5.797 ^{(b)(c)}	10/05/39	1,145,543
MAD Commercial Mortgage Trust Series 2025-11MD, Class A			
3,500,000	4.754 ^{(b)(c)}	10/15/42	3,514,259
MAD Commercial Mortgage Trust Series 2025-11MD, Class D			
2,575,000	6.359 ^{(b)(c)}	10/15/42	2,609,624
NYC Commercial Mortgage Trust Series 2025-3BP, Class B (1 mo. USD Term SOFR + 1.692%)			
2,200,000	5.442 ^{(b)(c)}	02/15/42	2,193,138
NYC Commercial Mortgage Trust Series 2025-300P, Class D			
1,700,000	6.161 ^{(b)(c)}	07/13/42	1,715,630
NYC Commercial Mortgage Trust Series 2025-300P, Class A			
2,900,000	4.879 ^{(b)(c)}	07/13/42	2,912,455
NYC Commercial Mortgage Trust Series 2025-11X, Class A (1 mo. USD Term SOFR + 1.743%)			
3,350,000	5.493 ^{(b)(c)}	10/15/40	3,357,288
VTR Commercial Mortgage Trust Series 2025-STEM, Class A			
2,900,000	5.034 ^{(b)(c)}	10/13/39	2,908,333
VTR Commercial Mortgage Trust Series 2025-STEM, Class C			
1,350,000	5.861 ^{(b)(c)}	10/13/39	1,354,156
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class A			
3,150,000	5.308 ^{(b)(c)}	07/15/35	3,177,313

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class B			
\$ 1,950,000	5.743% ^{(b)(c)}	07/15/35	\$ 1,963,517
Wells Fargo Commercial Mortgage Trust Series 2025-B33RP, Class A (1 mo. USD Term SOFR + 1.350%)			
2,950,000	5.100 ^{(b)(c)}	08/15/42	2,950,919
			79,887,059
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 141,992,442
Federal Agencies – 4.9%			
Government National Mortgage Association – 1.0%			
\$ 978,189	4.500%	08/20/47	\$ 975,739
152,303	5.000	03/20/48	155,263
1,525,485	4.000	05/20/48	1,467,957
545,473	4.500	06/20/48	543,085
545,901	4.500	07/20/48	543,510
839,687	4.500	09/20/48	835,484
580,167	4.500	10/20/48	577,264
726,168	4.500	12/20/48	721,853
1,794,533	4.500	01/20/49	1,781,627
550,847	4.500	02/20/49	546,886
738,853	4.500	03/20/49	733,539
388,151	4.500	10/20/49	386,208
718,627	5.000	12/20/49	728,593
43,938	5.000	02/20/50	44,792
4,040,676	3.000	11/20/51	3,617,250
			13,659,050
Uniform Mortgage-Backed Security – 3.9%			
159	5.000	11/01/26	158
1,363	5.000	07/01/27	1,364
52,715	4.500	07/01/47	52,457
31,771	4.500	03/01/50	31,530
7,044,571	6.000	11/01/52	7,360,086
1,576,513	5.500	12/01/52	1,628,558
4,202,034	6.000	12/01/52	4,385,607
2,777,324	6.000	01/01/53	2,890,929
782,879	5.500	04/01/53	804,321
2,226,728	6.000	04/01/53	2,322,185
1,984,991	6.500	09/01/53	2,076,034
4,963,344	6.500	11/01/53	5,225,500
2,178,225	6.500	12/01/53	2,296,679
24,000,000	5.500	TBA-30yr ^(f)	24,334,687
			53,410,095
TOTAL FEDERAL AGENCIES			\$ 67,069,145
TOTAL MORTGAGE-BACKED OBLIGATIONS			\$ 252,148,803
(Cost \$250,472,310)			
Asset-Backed Securities^(a) – 14.2%			
Automotive – 2.7%			
Exeter Automobile Receivables Trust Series 2025-1A, Class A2			
\$ 202,914	4.700%	09/15/27	\$ 202,978

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(a) – (continued)			
Automotive – (continued)			
Exeter Automobile Receivables Trust Series 2025-1A, Class A3			
\$ 800,000	4.670%	08/15/28	\$ 801,771
Ford Credit Auto Lease Trust Series 2024-B, Class A3			
6,100,000	4.990	12/15/27	6,134,141
Ford Credit Auto Owner Trust Series 2024-1, Class A ^{(c)(e)}			
3,200,000	4.870	08/15/36	3,279,214
Hyundai Auto Lease Securitization Trust Series 2024-C, Class A2A ^(c)			
1,450,322	4.770	03/15/27	1,453,820
Hyundai Auto Receivables Trust Series 2024-B, Class A3			
5,825,000	4.840	03/15/29	5,889,879
Santander Drive Auto Receivables Trust Series 2025-1, Class A2			
144,223	4.760	08/16/27	144,281
Santander Drive Auto Receivables Trust Series 2025-1, Class A3			
2,825,000	4.740	01/16/29	2,833,355
SFS Auto Receivables Securitization Trust Series 2025-3A, Class A3 ^(c)			
7,300,000	4.120	04/21/31	7,331,684
Tesla Lease Electric Vehicle Securitization LLC Series 2025-A, Class A2 ^(c)			
4,750,000	4.140	06/20/28	4,759,089
Toyota Auto Receivables Owner Trust Series 2024-C, Class A3			
4,225,000	4.880	03/15/29	4,268,733
			37,098,945

Collateralized Loan Obligations – 8.7%

Anchorage Capital CLO 15 Ltd. Series 2020-15A, Class A1R2 ^{(b)(c)} (3 mo. USD Term SOFR + 1.410%)			
7,600,000	5.621	07/20/38	7,632,300
Aqueduct European CLO 14 DAC Series 2025-14A, Class B ^{(b)(c)} (3 mo. EUR EURIBOR + 1.850%)			
EUR 1,500,000	3.972	01/25/39	1,762,544
Arini European CLO VII DAC Series 7A, Class B ^{(b)(c)} (3 mo. EUR EURIBOR + 1.800%)			
2,150,000	3.895	01/15/39	2,526,397
Arini European CLO VII DAC Series 7A, Class D ^{(b)(c)} (3 mo. EUR EURIBOR + 2.850%)			
2,300,000	4.945	01/15/39	2,686,496
Armada Euro CLO IX DAC Series 9A, Class B ^{(b)(c)} (3 mo. EUR EURIBOR + 1.850%)			
1,900,000	3.934	10/30/39	2,231,234
Aurium CLO VIII DAC Series 8A, Class CR ^{(b)(c)} (3 mo. EUR EURIBOR + 2.150%)			
2,200,000	4.163	10/16/38	2,587,131
Bridgepoint CLO IX DAC Series 9A, Class B ^{(b)(c)} (3 mo. EUR EURIBOR + 1.800%)			
1,775,000	3.914	10/15/39	2,086,731
Bryant Park Funding Ltd. Series 2023-21A, Class AR ^{(b)(c)} (3 mo. USD Term SOFR + 1.270%)			
\$ 3,600,000	5.181	10/18/38	3,601,152
CIFC Funding Ltd. Series 2023-3A, Class E ^{(b)(c)} (3 mo. USD Term SOFR + 7.650%)			
2,025,000	11.534	01/20/37	2,026,620
CIFC Funding Ltd. Series 2019-4A, Class AIR2 ^{(b)(c)} (3 mo. USD Term SOFR + 1.300%)			
3,825,000	5.205	07/15/38	3,837,240

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(a) – (continued)			
Collateralized Loan Obligations – (continued)			
Crown City CLO V Series 2023-5A, Class A1R ^{(b)(c)} (3 mo. USD Term SOFR + 1.600%)			
\$ 1,100,000	5.484%	04/20/37	\$ 1,102,800
CVC Cordatus Loan Fund XXXIV DAC Series 34A, Class B ^{(b)(c)} (3 mo. EUR EURIBOR + 1.700%)			
EUR 2,700,000	3.704	04/20/38	3,137,007
Dunedin Park CLO DAC Series 1X, Class AR ^(b) (3 mo. EUR EURIBOR + 0.980%)			
4,750,000	3.031	11/20/34	5,582,535
Elmwood CLO X Ltd. Series 2021-3A, Class AR2 ^{(b)(c)} (3 mo. USD Term SOFR + 1.300%)			
\$ 7,850,000	5.184	07/20/38	7,881,039
Harvest CLO XXXVII DAC Series 37A, Class B ^{(b)(c)} (3 mo. EUR EURIBOR + 1.850%)			
EUR 1,850,000	3.848	01/15/39	2,174,437
Invesco CLO Ltd. Series 2022-2A, Class A1R ^{(b)(c)} (3 mo. USD Term SOFR + 1.150%)			
\$ 6,575,000	5.034	07/20/35	6,578,320
Jamestown CLO XVI Ltd. Series 2021-16A, Class AR ^{(b)(c)} (3 mo. USD Term SOFR + 1.120%)			
3,000,000	4.978	07/25/34	2,998,674
Magnetite XLVII Ltd. Series 2024-47A, Class A ^{(b)(c)} (3 mo. USD Term SOFR + 1.330%)			
7,900,000	5.188	01/25/38	7,917,372
OCP CLO Ltd. Series 2024-33A, Class A1 ^{(b)(c)} (3 mo. USD Term SOFR + 1.500%)			
2,450,000	5.384	07/20/37	2,458,313
OCP Euro DAC Series 2025-12A, Class B1 ^{(b)(c)} (3 mo. EUR EURIBOR + 1.700%)			
EUR 2,900,000	3.704	01/20/38	3,387,297
Pikes Peak CLO 3 Series 2019-3A, Class ARR ^{(b)(c)} (3 mo. USD Term SOFR + 1.462%)			
\$ 4,000,000	5.320	10/25/34	4,007,660
Rad CLO 21 Ltd. Series 2023-21A, Class BR ^{(b)(c)} (3 mo. USD Term SOFR + 1.550%)			
3,490,000	5.408	01/25/37	3,491,536
RR 29 Ltd. Series 2024-29RA, Class A2R ^{(b)(c)} (3 mo. USD Term SOFR + 1.700%)			
3,000,000	5.605	07/15/39	3,005,064
Silver Point CLO 4 Ltd. Series 2024-4A, Class A1 ^{(b)(c)} (3 mo. USD Term SOFR + 1.630%)			
5,180,000	5.535	04/15/37	5,193,079
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A ^(c)			
325,772	5.750	12/20/50	332,539
Sycamore Tree CLO Ltd. Series 2023-2A, Class AR ^{(b)(c)} (3 mo. USD Term SOFR + 1.680%)			
2,200,000	5.564	01/20/37	2,202,119
Symphony CLO XXV Ltd. Series 2021-25A, Class BR ^{(b)(c)} (3 mo. USD Term SOFR + 1.500%)			
3,300,000	5.325	04/19/34	3,301,660
Tikehau CLO IV DAC Series 4A, Class DR ^{(b)(c)} (3 mo. EUR EURIBOR + 3.250%)			
EUR 1,700,000	5.297	10/15/39	1,997,311
Trestles CLO VIII Ltd. Series 2025-8A, Class A1 ^{(b)(c)} (3 mo. USD Term SOFR + 1.330%)			
\$ 4,700,085	5.627	06/11/35	4,710,082

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(a) – (continued)			
Collateralized Loan Obligations – (continued)			
Trinitas CLO XVI Ltd. Series 2021-16A, Class A1R ^{(b)(c)} (3 mo. USD Term SOFR + 1.130%)			
\$ 9,000,000	5.014%	07/20/34	\$ 8,998,335
Venture 36 CLO Ltd. Series 2019-36A, Class D ^{(b)(c)} (3 mo. USD Term SOFR + 4.412%)			
2,500,000	8.296	04/20/32	2,424,013
Wind River CLO Ltd. Series 2021-2A, Class CR ^{(b)(c)} (3 mo. USD Term SOFR + 2.000%)			
4,000,000	5.884	07/20/34	4,003,012
Zais CLO 13 Ltd. Series 2019-13A, Class A1AR ^{(b)(c)} (3 mo. USD Term SOFR + 1.300%)			
993,195	5.205	07/15/32	993,424
			118,855,473
Credit Card – 1.5%			
American Express Credit Account Master Trust Series 2024-3, Class A			
4,500,000	4.650	07/15/29	4,561,327
American Express Credit Account Master Trust Series 2025-3, Class A			
3,975,000	4.510	04/15/32	4,051,609
Barclays Dryrock Issuance Trust Series 2023-1, Class A			
7,300,000	4.720	02/15/29	7,318,180
Discover Card Execution Note Trust Series 2023-A1, Class A			
3,800,000	4.310	03/15/28	3,803,638
			19,734,754
Student Loan^(b) – 1.3%			
Diameter Capital CLO 4 Ltd. Series 2022-4A, Class A1R ^(c) (3 mo. USD Term SOFR + 1.830%)			
5,500,000	5.735	01/15/37	5,509,839
Elmwood CLO 27 Ltd. Series 2024-3A, Class A ^(c) (3 mo. USD Term SOFR + 1.520%)			
4,500,000	5.404	04/18/37	4,512,042
Illinois Student Assistance Commission Series 2010-1, Class A3 (3 mo. USD Term SOFR + 1.162%)			
167,496	5.475	07/25/45	167,458
Katayma CLO II Ltd. Series 2024-2A, Class B ^(c) (3 mo. USD Term SOFR + 2.150%)			
2,500,000	6.034	04/20/37	2,504,198
Palmer Square Loan Funding Ltd. Series 2022-3A, Class A1BR ^(c) (3 mo. USD Term SOFR + 1.400%)			
5,025,000	5.305	04/15/31	5,030,171
PHEAA Student Loan Trust Series 2016-1A, Class A ^(c) (1 mo. USD Term SOFR + 1.264%)			
323,632	5.139	09/25/65	326,039
			18,049,747
TOTAL ASSET-BACKED SECURITIES (Cost \$192,010,339)			
			\$ 193,738,919

Sovereign Debt Obligations – 2.3%

Sovereign^{(a)(c)} – 0.7%

Eagle Funding Luxco SARL			
\$ 9,720,000	5.500%	08/17/30	\$ 9,885,240

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – (continued)			
United States Dollar – 1.6%			
Hungary Government International Bonds			
\$ 3,630,000	5.250%	06/16/29	\$ 3,698,516
Indonesia Government International Bonds ^(a)			
6,030,000	4.550	01/11/28	6,082,763
Korea Hydro & Nuclear Power Co. Ltd. ^(c)			
3,950,000	4.250	07/27/27	3,966,827
Peru Government International Bonds ^(a)			
2,120,000	2.392	01/23/26	2,112,580
Republic of Poland Government International Bonds ^(a)			
2,600,000	4.625	03/18/29	2,649,816
Romania Government International Bonds			
1,500,000	3.000 ^(c)	02/27/27	1,474,987
1,700,000	5.875	01/30/29	1,757,800
			21,743,289
TOTAL SOVEREIGN DEBT OBLIGATIONS (Cost \$31,157,461)			
			\$ 31,628,529

Agency Debentures^(b) – 1.9%

United States Dollar – 1.9%

Federal Home Loan Mortgage Corp. (Secured Overnight Financing Rate + 0.225%)			
\$ 25,959,000	3.935%	11/03/28	\$ 25,926,811
(Cost \$25,959,000)			

Municipal Debt Obligations^(a) – 0.1%

Massachusetts – 0.1%

Massachusetts Development Finance Agency RB Taxable Series G			
\$ 1,465,000	6.625%	10/01/30	\$ 1,500,169
(Cost \$1,465,000)			

Shares	Description	Value
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Common Stocks^(c) – 0.0%

Real Estate Management & Development – 0.0%

22,377	Sunac Services Holdings Ltd.	\$ 4,033
(Cost \$42,587)		

Principal Amount	Interest Rate	Maturity Date	Value
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U.S. Treasury Obligations – 13.0%

U.S. Treasury Notes

\$ 14,170,000	1.250%	11/30/26	\$ 13,879,404
19,210,000	4.250	03/15/27	19,371,334
4,600,000	0.500	06/30/27	4,401,445
26,260,000	4.375 ^(e)	07/15/27	26,608,766
66,130,000	3.625	08/31/27	66,274,659
15,370,000	1.250	03/31/28	14,629,118
850,000	2.875	08/15/28	836,387

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
\$ 30,810,000	4.500% ^(g)	05/31/29	\$ 31,698,195
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$176,570,493)			\$ 177,699,308

Shares	Dividend Rate	Value
Investment Company^(h) – 3.8%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
52,360,998	3.686%	\$ 52,360,998
(Cost \$52,360,998)		
TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS – 89.0%		
(Cost \$1,206,090,246)		\$1,217,481,976

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – 6.6%			
Certificates of Deposit – 3.1%			
Australia & New Zealand Banking Group Ltd. ^{(b)(c)} (Secured Overnight Financing Rate + 0.200%)			
\$ 3,605,000	3.910%	01/05/26	\$ 3,605,031
Banco Bilbao Vizcaya Argentaria SA			
9,800,000	4.000	04/24/26	9,803,336
Barclays Bank PLC ^(b) (Secured Overnight Financing Rate + 0.370%)			
9,679,000	4.140	10/22/26	9,678,973
Mizuho Bank Ltd. ^(b) (Secured Overnight Financing Rate + 0.270%)			
5,777,000	3.930	06/02/26	5,777,675
National Bank of Kuwait			
6,000,000	4.420	08/19/26	6,015,392
(Secured Overnight Financing Rate + 0.600%)			
7,094,000	4.370 ^{(a)(b)}	12/11/26	7,094,089
			41,974,496

Commercial Paper^(f) – 3.5%			
Broadcom, Inc. ^(c)			
6,701,000	0.000	01/27/26	6,681,617
Jackson National Life Short Term Funding LLC ^(c)			
3,300,000	0.000	02/13/26	3,284,856
Macquarie Group Ltd.			
6,674,000	0.000	03/17/26	6,619,323
National Bank of Kuwait ^(c)			
4,200,000	0.000	05/01/26	4,146,366

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Commercial Paper^(f) – (continued)			
Oracle Corp. ^(c)			
\$ 2,455,000	0.000%	01/15/26	\$ 2,451,075
Penske Truck Leasing Co. LP			
1,934,000	0.000	07/17/26	1,890,814
VW Credit, Inc. ^(c)			
11,412,000	0.000	03/16/26	11,319,753
7,500,000	0.000	04/06/26	7,422,214
3,889,000	0.000	07/01/26	3,812,732
			47,628,750
TOTAL SHORT-TERM INVESTMENTS			
(Cost \$89,560,181)			\$ 89,603,246
TOTAL INVESTMENTS – 97.5%			
(Cost \$1,321,609,427)			\$1,333,012,033
OTHER ASSETS IN EXCESS OF LIABILITIES – 2.5%			34,564,769
NET ASSETS – 100.0%			\$1,367,576,802

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on December 31, 2025.
- Exempt from registration under Rule 144A of the Securities Act of 1933.
- Security with a notional or nominal principal amount. The actual effective yield of this security is different than the stated interest rate.
- Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on December 31, 2025.
- TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$24,334,687 which represents approximately 1.8% of net assets as of December 31, 2025.
- All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.
- Represents an affiliated issuer.
- Issued with a zero coupon. Income is recognized through the accretion of discount.

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At December 31, 2025, the Fund had the following forward foreign currency exchange contracts:

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain		
MS & Co. Int. PLC	AUD	4,513,833	USD	2,990,418	03/18/26	\$ 22,052
	BRL	5,475,571	USD	995,124	01/05/26	2,819
	BRL	5,516,799	USD	980,461	02/03/26	17,650
	CAD	1,322,408	USD	951,878	02/27/26	13,977
	CAD	18,296,386	USD	13,256,498	03/18/26	118,560
	CHF	7,130,704	USD	9,012,626	03/18/26	64,943
	CLP	356,301,901	USD	388,374	03/18/26	7,734
	CNH	60,968,153	USD	8,682,387	03/18/26	98,436
	CZK	150,448,414	USD	7,274,703	03/18/26	52,574
	EUR	829,582	USD	967,451	02/25/26	9,973
	EUR	13,647,482	USD	16,003,322	03/18/26	94,230
	GBP	2,301,625	USD	3,081,484	03/18/26	20,344
	HUF	1,679,338,735	USD	5,098,303	03/18/26	9,889
	ILS	6,262,507	USD	1,942,575	03/18/26	24,551
	INR	84,374,145	USD	932,847	01/15/26	4,456
	INR	734,967,923	USD	8,101,854	03/18/26	16,737
	KRW	1,202,556,285	USD	833,000	02/02/26	717
	KRW	11,370,689,210	USD	7,756,725	03/18/26	140,080
	MXN	79,234,385	USD	4,289,415	03/18/26	76,799
	PLN	16,937,586	USD	4,656,089	03/18/26	59,942
	SEK	47,580,005	USD	5,107,002	03/18/26	82,488
	SGD	4,651,169	USD	3,622,067	03/18/26	14,930
	TRY	42,598,734	USD	928,306	03/18/26	7,566
	TWD	15,922,660	USD	503,331	03/18/26	2,817
	USD	1,017,034	BRL	5,618,975	03/18/26	10,398
	USD	1,458,520	CAD	1,986,494	03/19/26	6,288
	USD	610,594	CHF	477,641	03/18/26	2,545
	USD	1,052,864	COP	3,981,277,191	01/30/26	16,726
	USD	7,828,292	EUR	6,610,811	03/18/26	30,673
	USD	946,488	EUR	801,317	03/19/26	1,267
	USD	519,209	GBP	384,624	03/18/26	863
	USD	5,209,973	HUF	1,711,657,636	03/18/26	3,474
	USD	805,585	INR	72,346,060	01/15/26	1,901
	USD	471,986	INR	42,708,597	03/18/26	219
	USD	3,492,654	JPY	530,090,681	03/18/26	85,594
	USD	156,064	JPY	24,086,181	03/19/26	1,241
	USD	1,103,492	KRW	1,551,130,174	03/18/26	26,251
	USD	1,728,139	NOK	17,304,252	03/18/26	11,954
	USD	5,730,469	NZD	9,890,330	03/18/26	19,249
	USD	1,041,000	SGD	1,330,362	03/18/26	719
	USD	1,727,813	TWD	53,477,688	03/18/26	27,870
	ZAR	72,031,997	USD	4,177,754	03/18/26	147,842
TOTAL						\$1,359,338

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss		
MS & Co. Int. PLC	BRL	5,466,177	USD	1,004,614	01/05/26	\$ (8,383)
	CAD	1,986,548	USD	1,458,520	03/18/26	(6,310)

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS (continued)

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss
MS & Co. Int. PLC (continued)	CHF 520,806	USD 666,172	03/18/26	\$ (3,173)
	CHF 477,580	USD 610,594	03/19/26	(2,556)
	COP 3,017,479,085	USD 795,166	03/18/26	(16,880)
	EUR 3,308,874	USD 3,910,853	03/18/26	(7,953)
	JPY 367,292,564	USD 2,387,613	03/18/26	(26,907)
	JPY 127,992,218	USD 829,329	03/19/26	(6,610)
	KRW 3,261,741,800	USD 2,344,147	03/18/26	(78,907)
	NOK 19,078,080	USD 1,900,626	03/18/26	(8,518)
	NOK 13,582,766	USD 1,358,992	03/19/26	(11,905)
	NZD 8,772,362	USD 5,083,628	03/18/26	(17,983)
	PLN 3,728,654	USD 1,039,000	03/18/26	(809)
	TWD 16,322,510	USD 519,253	01/29/26	(271)
	TWD 39,631,633	USD 1,276,013	03/18/26	(16,206)
	USD 4,945,741	AUD 7,489,684	03/18/26	(52,772)
	USD 1,973,878	BRL 10,941,748	01/05/26	(20,296)
	USD 9,305,998	CAD 12,909,895	03/18/26	(131,417)
	USD 1,444,468	CAD 1,978,781	03/19/26	(2,126)
	USD 8,268,057	CHF 6,560,885	03/18/26	(84,116)
	USD 416,616	CLP 382,145,165	03/18/26	(8,222)
	USD 9,677,112	CNH 67,854,272	03/18/26	(95,473)
	USD 1,194,880	COP 4,668,789,806	03/18/26	(9,322)
	USD 6,357,537	CZK 131,707,703	03/18/26	(57,012)
	USD 30,475,111	EUR 25,989,903	02/25/26	(146,519)
	USD 7,421,711	EUR 6,329,102	03/18/26	(43,627)
	USD 1,285,681	EUR 1,092,557	03/19/26	(3,083)
	USD 3,583,646	GBP 2,685,873	03/18/26	(36,021)
	USD 950,217	GBP 709,605	03/19/26	(6,091)
	USD 257,751	HUF 85,877,427	03/18/26	(3,470)
	USD 1,862,962	ILS 6,114,066	03/18/26	(57,537)
	USD 1,024,780	INR 92,988,548	01/20/26	(7,746)
	USD 6,877,719	INR 623,144,112	03/18/26	(5,645)
	USD 1,040,000	KRW 1,537,952,000	01/26/26	(26,030)
	USD 7,935,213	KRW 11,610,487,063	03/18/26	(128,129)
	USD 3,181,200	MXN 59,163,420	03/18/26	(79,002)
	USD 2,057,000	NOK 20,800,877	03/18/26	(5,970)
	USD 498,956	NZD 884,088	03/18/26	(11,565)
	USD 5,824,042	PLN 21,132,519	03/18/26	(60,009)
	USD 5,039,438	SEK 47,009,471	03/18/26	(87,825)
	USD 3,727,090	SGD 4,785,576	03/18/26	(15,007)
	USD 373,013	TRY 17,710,320	03/18/26	(16,074)
	USD 503,331	TWD 15,932,106	01/20/26	(3,739)
	USD 4,510,937	ZAR 77,637,962	03/18/26	(151,304)
TOTAL				\$(1,568,520)

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD SALES CONTRACTS — At December 31, 2025, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	4.000%	TBA - 30yr	01/15/25	\$(1,000,000)	\$ (943,597)
Government National Mortgage Association	4.500	TBA - 30yr	01/22/25	(5,000,000)	(4,870,484)
Uniform Mortgage-Backed Security	6.500	TBA - 30yr	01/15/25	(9,000,000)	(9,351,211)
(PROCEEDS RECEIVED: \$(15,158,633))					\$(15,165,292)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At December 31, 2025, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
10 Year U.K. Long Gilt	94	03/27/26	\$ 11,577,250	\$ 46,521
10 Year U.S. Treasury Notes	33	03/20/26	3,710,438	(8,313)
2 Year U.S. Treasury Notes	3,351	03/31/26	699,652,147	(71,478)
20 Year U.S. Treasury Bonds	82	03/20/26	9,478,688	(64,064)
30 Year German Euro-Buxl	90	03/06/26	11,647,172	(88,902)
3M Euribor	204	09/14/26	58,700,534	19,238
3M Euribor	202	06/15/26	58,136,908	12,337
Australian 3 Year Government Bonds	181	03/16/26	12,682,451	(8,969)
ICE 3M Sonia Bonds	257	03/17/26	83,366,763	55,899
ICE 3M Sonia Bonds	244	06/16/26	79,289,549	33,229
ICE 3M Sonia Bonds	262	03/16/27	85,350,676	5,661
Total				\$(68,841)
Short position contracts:				
5 Year German Euro-Bund	(1)	03/06/26	(149,920)	(154)
5 Year U.S. Treasury Notes	(126)	03/31/26	(13,772,391)	5,070
French 10 Year Government Bonds	(193)	03/06/26	(27,351,452)	124,423
Ultra 10-Year U.S. Treasury Notes	(395)	03/20/26	(45,431,172)	263,511
Ultra Long U.S. Treasury Bonds	(21)	03/20/26	(2,478,000)	3,650
Total				\$396,500
TOTAL FUTURES CONTRACTS				\$327,659

SWAP CONTRACTS — At December 31, 2025, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s) ^(a)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.062 ^(b)	12M SOFR ^(b)	08/31/27	\$ 48,380	\$ 53,388	\$ 2,964	\$ 50,424
1.250% ^(b)	12M JYOR ^(b)	12/15/27	JPY 6,842,030	55,771	5,133	50,638
3.136 ^(c)	12M SOFR ^(c)	12/15/27	\$ 56,990	105,391	20,942	84,449
12M EURO ^(c)	1.750% ^(c)	03/18/28	EUR 36,110	(249,807)	(273,922)	24,115

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s) ^(a)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
2.500% ^(d)	12M CDOR ^(d)	03/18/28	CAD 4,300	\$ 2,503	\$ 4,475	\$ (1,972)
0.000 ^(c)	12M CHFOR ^(c)	03/18/28	CHF 48,580	90,672	80,356	10,316
1.000 ^(c)	12M JYOR ^(c)	03/18/28	JPY 15,191,000	462,810	294,083	168,727
3.500 ^(c)	12M SOFR ^(c)	03/18/28	\$ 99,850	(444,722)	(436,884)	(7,838)
12M CDOR ^(d)	2.750% ^(d)	03/18/28	CAD 410	1,209	1,087	122
12M GBP ^(c)	3.750 ^(c)	03/18/28	GBP 77,320	561,932	364,612	197,320
3.500 ^(e)	3M AUDOR ^(e)	03/18/28	AUD 11,150	83,158	85,124	(1,966)
6M NIBOR ^(d)	4.000 ^(c)	03/18/28	NOK 1,313,530	(250,991)	(316,870)	65,879
12M GBP ^(c)	4.000 ^(c)	03/18/28	GBP 4,750	64,826	56,671	8,155
2.000 ^(c)	6M EURO ^(d)	03/18/28	EUR 4,530	31,844	37,343	(5,499)
2.250 ^(c)	6M EURO ^(d)	03/18/28	6,440	8,613	12,032	(3,419)
12M SOFR ^(b)	3.368 ^(b)	06/23/28	\$ 126,790	112,260	49,509	62,751
12M EURO ^(b)	2.000 ^(b)	09/10/28	EUR 175,851	(551,864)	(153,172)	(398,692)
2.500 ^(b)	6M EURO ^(d)	09/10/28	175,851	86,157	(381,679)	467,836
12M SOFR ^(b)	3.201 ^(b)	10/07/28	\$ 40,530	(53,171)	8,408	(61,579)
12M GBP ^(b)	3.500 ^(b)	10/27/28	GBP 77,110	(78,018)	(76,266)	(1,752)
6M EURO ^(d)	2.400 ^(c)	08/11/29	EUR 33,508	(171,224)	(78,962)	(92,262)
3.600 ^(c)	12M SOFR ^(c)	06/23/30	\$ 133,490	(75,435)	(198,023)	122,588
3.528 ^(c)	12M SOFR ^(c)	07/15/30	8,610	(11,766)	(12,825)	1,059
3.500 ^(c)	12M GBP ^(c)	10/27/30	GBP 71,810	547,644	472,731	74,913
12M SOFR ^(c)	3.265 ^(c)	01/30/31	\$ 20,720	(184,972)	(121,866)	(63,106)
1.000 ^(c)	12M JYOR ^(c)	03/18/31	JPY 3,699,000	628,754	517,966	110,788
6M EURO ^(d)	2.250 ^(c)	03/18/31	EUR 20,000	(397,559)	(408,776)	11,217
3M NZDOR ^(e)	3.500 ^(d)	03/18/31	NZD 27,110	(97,188)	(158,783)	61,595
6M AUDOR ^(d)	3.750 ^(d)	03/18/31	AUD 21,920	(493,941)	(482,285)	(11,656)
12M GBP ^(c)	3.750 ^(c)	03/18/31	GBP 10,790	56,785	35,739	21,046
12M SOFR ^(c)	3.379 ^(c)	08/31/31	\$ 68,780	(364,204)	162,126	(526,330)
12M SOFR ^(c)	3.845 ^(c)	05/21/32	10,760	107,750	35,519	72,231
3.577 ^(c)	12M SOFR ^(c)	10/10/32	27,870	192,138	(2,785)	194,923
1.295 ^(c)	12M JYOR ^(c)	08/02/34	JPY 2,889,226	643,792	(400,854)	1,044,646
12M EURO ^(c)	2.500 ^(c)	02/15/35	EUR 24,710	(333,361)	(215,250)	(118,111)
12M SOFR ^(c)	4.098 ^(c)	06/24/35	\$ 32,710	(29,825)	(31,544)	1,719
12M GBP ^(c)	4.500 ^(c)	10/28/35	GBP 14,260	82,212	109,160	(26,948)
4.000 ^(c)	12M SOFR ^(c)	11/27/35	\$ 21,047	147,792	(31,539)	179,331
6M AUDOR ^(d)	5.000 ^(d)	11/27/35	AUD 34,965	(120,340)	5,222	(125,562)
0.500 ^(c)	12M CHFOR ^(c)	03/18/36	CHF 1,150	27,040	19,369	7,671
4.250 ^(c)	12M GBP ^(c)	03/18/36	GBP 3,400	(87,600)	(74,906)	(12,694)
1.250 ^(c)	12M JYOR ^(c)	03/18/36	JPY 4,064,000	1,582,259	1,406,667	175,592
4.000 ^(c)	12M SOFR ^(c)	03/18/36	\$ 5,010	(79,838)	(86,729)	6,891
12M CDOR ^(d)	3.000 ^(d)	03/18/36	CAD 2,900	(36,141)	(48,513)	12,372
3M STIBOR ^(e)	3.000 ^(c)	03/18/36	SEK 31,900	8,860	(18,635)	27,495
12M SOFR ^(c)	4.000 ^(c)	03/18/36	\$ 800	12,748	13,902	(1,154)
3M NZDOR ^(e)	4.000 ^(d)	03/18/36	NZD 11,970	(80,178)	(126,803)	46,625
4.250 ^(d)	6M AUDOR ^(d)	03/18/36	AUD 4,190	123,963	122,972	991
2.500 ^(c)	6M EURO ^(d)	03/18/36	EUR 5,070	236,751	240,386	(3,635)
4.000 ^(c)	6M NIBOR ^(d)	03/18/36	NOK 41,070	49,466	63,208	(13,742)
3.805 ^(c)	12M SOFR ^(c)	08/31/36	\$ 37,800	151,121	(293,684)	444,805
4.250 ^(c)	12M GBP ^(c)	01/31/39	GBP 9,960	(93,028)	(25,627)	(67,401)
12M SOFR ^(c)	4.574 ^(c)	07/16/40	\$ 49,050	(219,906)	(50,087)	(169,819)
12M SOFR ^(c)	4.438 ^(c)	10/09/40	18,750	(169,070)	(4,919)	(164,151)
12M JYOR ^(c)	2.160 ^(c)	08/02/44	JPY 4,281,247	(1,315,144)	(1,427,884)	112,740
6M EURO ^(d)	2.750 ^(c)	03/18/46	EUR 2,690	(238,395)	(232,720)	(5,675)
4.213 ^(c)	12M SOFR ^(c)	05/21/55	\$ 7,350	207,995	33,012	174,983

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s) ^(a)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.848% ^(c)	12M SOFR ^(c)	07/17/55	\$ 39,710	\$ 478,827	\$ 54,162	\$ 424,665
2.800 ^(c)	6M EURO ^(d)	08/13/55	EUR 13,550	759,862	192,502	567,360
6M EURO ^(d)	2.900% ^(c)	08/15/55	7,840	(170,752)	29,085	(199,837)
3.828 ^(c)	12M SOFR ^(c)	01/30/56	\$ 5,830	334,475	155,058	179,417
12M JYOR ^(c)	2.250 ^(c)	03/18/56	JPY 315,000	(251,898)	(244,121)	(7,777)
2.500 ^(c)	6M EURO ^(d)	03/18/56	EUR 2,890	502,874	494,154	8,720
12M EURO ^(c)	2.530 ^(c)	03/19/56	12,360	(1,550,421)	(561,666)	(988,755)
2.610 ^(c)	6M EURO ^(d)	03/19/56	12,360	1,839,929	611,029	1,228,900
3.100 ^(c)	6M EURO ^(d)	08/15/56	10,090	367,648	170,756	196,892
2.600 ^(c)	6M EURO ^(d)	08/16/75	5,470	64,386	(23,446)	87,832
3.000 ^(c)	6M EURO ^(d)	03/18/76	1,540	64,387	64,701	(314)
TOTAL				\$ 2,739,233	\$ (969,860)	\$ 3,709,093

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to December 31, 2025.

(b) Payments made at maturity.

(c) Payments made annually.

(d) Payments made semi-annually.

(e) Payments made quarterly.

OVER-THE-COUNTER CREDIT DEFAULT SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at December 31, 2025 ^(b)	Counterparty	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:								
CMBX.NA.AAA.17	0.500%	0.692%	MS & Co. Int. PLC	12/15/56	\$4,800	\$(55,010)	\$(60,308)	\$5,298

(a) Payments made monthly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at December 31, 2025 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:							
AT&T, Inc., 3.800%, 02/15/27	1.000%	0.264%	06/20/26	\$ 3,475	\$ 13,130	\$ 6,005	\$ 7,125
CDX.NA.HY Index 45	5.000	3.168	12/20/30	30,000	2,321,816	2,174,802	147,014
CDX.NA.IG Index 40	1.000	0.243	06/20/28	19,049	349,777	152,544	197,233
CDX.NA.IG Index 42	1.000	0.347	06/20/29	136,199	2,959,328	1,819,484	1,139,844
CDX.NA.IG Index 43	1.000	0.400	12/20/29	99,300	2,243,568	1,832,979	410,589

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS (continued)

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at December 31, 2025 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/(Depreciation)
CDX.NA.IG Index 45	1.000%	0.499%	12/20/30	\$167,125	\$ 3,837,019	\$3,363,535	\$ 473,484
TOTAL					\$11,724,638	\$9,349,349	\$2,375,289

(a) Payments made quarterly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

PURCHASED AND WRITTEN OPTIONS CONTRACTS — At December 31, 2025, the Fund had the following purchased and written options:

OVER-THE-COUNTER INTEREST RATE SWAPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/(Depreciation)
Purchased option contracts								
Calls								
6M IRS	Barclays Bank PLC	2.250%	01/30/2026	15,600,000	\$ 15,600,000	\$ 8,708	\$ 70,391	\$ (61,683)
6M IRS	Barclays Bank PLC	1.750	01/30/2026	15,600,000	15,600,000	42	10,693	(10,651)
6M IRS	Barclays Bank PLC	3.400	05/14/2026	8,390,000	8,390,000	23,249	26,448	(3,199)
1Y IRS	BofA Securities LLC	2.000	09/04/2026	7,350,000	7,350,000	6,074	22,515	(16,441)
2Y IRS	BofA Securities LLC	2.250	03/08/2027	16,000,000	16,000,000	41,262	103,547	(62,285)
9M IRS	BofA Securities LLC	2.250	04/29/2026	3,670,000	3,670,000	3,368	24,509	(21,141)
2Y IRS	Deutsche Bank AG (London)	1.950	05/11/2026	4,860,000	4,860,000	1,097	63,705	(62,608)
2Y IRS	Deutsche Bank AG (London)	2.000	11/11/2026	4,910,000	4,910,000	5,921	78,797	(72,876)
9M IRS	JPMorgan Securities, Inc.	2.450	03/24/2026	2,650,000	2,650,000	1,107	41,848	(40,741)
				79,030,000	\$ 79,030,000	\$ 90,828	\$ 442,453	\$(351,625)
Puts								
4Y IRS	Citibank NA	2.180	12/03/2029	2,280,240,000	2,280,240,000	263,865	215,109	48,756
3M IRS	JPMorgan Securities, Inc.	3.302	01/28/2026	10,920,000	10,920,000	13,113	14,742	(1,629)
				2,291,160,000	\$2,291,160,000	\$ 276,978	\$ 229,851	\$ 47,127
Total purchased option contracts				2,370,190,000	\$2,370,190,000	\$ 367,806	\$ 672,304	\$(304,498)
Written option contracts								
Calls								
6M IRS	Barclays Bank PLC	2.000	01/30/2026	(31,200,000)	(31,200,000)	(858)	(58,808)	57,950
6M IRS	Barclays Bank PLC	3.893	05/14/2026	(1,950,000)	(1,950,000)	(22,935)	(26,392)	3,457
1Y IRS	BofA Securities LLC	2.551	09/04/2026	(720,000)	(720,000)	(3,879)	(22,425)	18,546
2Y IRS	BofA Securities LLC	2.690	03/08/2027	(1,490,000)	(1,490,000)	(23,433)	(67,141)	43,708
9M IRS	BofA Securities LLC	2.586	04/29/2026	(850,000)	(850,000)	(1,495)	(24,681)	23,186
2Y IRS	Deutsche Bank AG (London)	2.085	11/11/2026	(1,440,000)	(1,440,000)	(1,643)	(79,699)	78,056
9M IRS	Deutsche Bank AG (London)	2.400	05/11/2026	(1,478,639)	(1,478,639)	(706)	(20,021)	19,315
9M IRS	JPMorgan Securities, Inc.	2.498	03/24/2026	(1,110,000)	(1,110,000)	(585)	(42,189)	41,604
				(40,238,639)	\$ (40,238,639)	\$ (55,534)	\$(341,356)	\$ 285,822

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER INTEREST RATE SWAPTIONS (continued)

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Puts								
4Y IRS	Citibank NA	3.336%	12/03/2029	(697,320,000)	\$ (697,320,000)	\$(242,806)	\$(215,110)	\$ (27,696)
Total written option contracts				(737,558,639)	\$ (737,558,639)	\$(298,340)	\$(556,466)	\$ 258,126
TOTAL				1,632,631,361	\$1,632,631,361	\$ 69,466	\$ 115,838	\$ (46,372)

Currency Abbreviations:

AUD —Australian Dollar
 BRL —Brazil Real
 CAD —Canadian Dollar
 CHF —Swiss Franc
 CLP —Chilean Peso
 CNH —Chinese Yuan Renminbi Offshore
 COP —Colombia Peso
 CZK —Czech Republic Koruna
 EUR —Euro
 GBP —British Pound
 HUF —Hungarian Forint
 ILS —Israeli Shekel
 INR —Indian Rupee
 JPY —Japanese Yen
 KRW —South Korean Won
 MXN —Mexican Peso
 NOK —Norwegian Krone
 NZD —New Zealand Dollar
 PLN —Polish Zloty
 SEK —Swedish Krona
 SGD —Singapore Dollar
 TRY —Turkish Lira
 TWD —Taiwan Dollar
 USD —U.S. Dollar
 ZAR —South African Rand

Investment Abbreviations:

CLO —Collateralized Loan Obligation
 CMT —Constant Maturity Treasury Indexes
 EURIBOR —Euro Interbank Offered Rate
 LLC —Limited Liability Company
 LP —Limited Partnership
 PLC —Public Limited Company
 RB —Revenue Bond
 REMICS —Real Estate Mortgage Investment Conduits
 SOFR —Secured Overnight Financing Rate

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Abbreviations:

1Y IRS	—1 Year Interest Rate Swaptions
2Y IRS	—2 Year Interest Rate Swaptions
3M IRS	—3 Months Interest Rate Swaptions
4Y IRS	—4 Year Interest Rate Swaptions
6M IRS	—6 Month Interest Rate Swaptions
9M IRS	—9 Months Interest Rate Swaptions
AUDOR	—Australian Dollar Offered Rate
BofA Securities LLC	—Bank of America Securities LLC
CDOR	—Canadian Dollar Offered Rate
CDX.NA.HY Ind 45	—CDX North America High Yield Index 45
CDX.NA.IG Ind 40	—CDX North America Investment Grade Index 40
CDX.NA.IG Ind 42	—CDX North America Investment Grade Index 42
CDX.NA.IG Ind 43	—CDX North America Investment Grade Index 43
CDX.NA.IG Ind 45	—CDX North America Investment Grade Index 45
CHF0R	—Swiss Franc Offered Rate
CMBX	—Commercial Mortgage Backed Securities Index
EURO	—Euro Offered Rate
JYOR	—Japanese Yen Offered Rate
MS & Co. Int. PLC	—Morgan Stanley & Co. International PLC
NIBOR	—Norwegian Interbank Offered Rate
NZDOR	—New Zealand Dollar Offered Rate
SOFR	—Secured Overnight Financing Rate
STIBOR	—Stockholm Interbank Offered Rate

Schedule of Investments

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 44.0%			
Collateralized Mortgage Obligations – 2.7%			
Sequential Fixed Rate – 2.7%			
Federal Home Loan Mortgage Corp. REMICS Series 1980, Class Z			
\$ 12,751	7.000% ^(a)	07/15/27	\$ 12,952
Federal Home Loan Mortgage Corp. REMICS Series 2019, Class Z			
18,602	6.500 ^(a)	12/15/27	18,899
Federal Home Loan Mortgage Corp. REMICS Series 4246, Class PT			
26,863	6.500	02/15/36	28,132
Federal Home Loan Mortgage Corp. REMICS Series 2755, Class ZA			
161,910	5.000	02/15/34	163,786
Federal National Mortgage Association REMICS Series 2012-111, Class B			
103,770	7.000	10/25/42	111,527
Federal National Mortgage Association REMICS Series 2012-153, Class B			
384,548	7.000	07/25/42	417,698
Federal National Mortgage Association REMICS Series 2025-9, Class EA			
12,504,379	5.500	04/25/50	12,674,810
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			13,427,804
Commercial Mortgage-Backed Securities – 2.8%			
Sequential Fixed Rate^(a) – 0.4%			
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K546, Class A2			
\$ 2,000,000	4.361%	05/25/30	\$ 2,023,831
Sequential Floating Rate^(b) – 2.4%			
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-F107, Class AS (1 mo. USD Term SOFR + 0.250%)			
3,771,068	4.259 ^(a)	03/25/28	3,758,240
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K544, Class A2			
3,500,000	4.266 ^(a)	07/25/30	3,525,519
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K547, Class A2			
2,100,000	4.421 ^(a)	05/25/30	2,129,848
Federal National Mortgage Association-ACES Series 2018-M10, Class A2			
2,836,457	3.354	07/25/28	2,808,610
			12,222,217
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 14,246,048
Federal Agencies – 38.5%			
Adjustable Rate Federal Home Loan Mortgage Corp.^(b) – 0.1%			
(RFUCC 1 yr. Treasury + 1.840%)			
\$ 65,761	6.722%	11/01/34	\$ 67,657
(1 yr. CMT + 2.250%)			
163,269	6.353	06/01/35	166,627
(RFUCC 1 yr. Treasury + 2.330%)			
22,429	7.330	05/01/36	23,343

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Federal Home Loan Mortgage Corp.^(b) – (continued)			
(RFUCC 6 mo. Treasury + 2.058%)			
\$ 10,541	6.682%	10/01/36	\$ 10,849
(RFUCC 1 yr. Treasury + 1.756%)			
43,063	6.622	06/01/42	44,816
(RFUCC 1 yr. Treasury + 1.649%)			
367,385	6.325	11/01/44	379,684
			692,976
Adjustable Rate Federal National Mortgage Association – 0.4%			
(11th District Cost of Funds - Consumer + 1.695%) ^(b)			
657	4.616	08/01/29	655
(RFUCC 1 yr. Treasury + 1.755%) ^(b)			
17,766	6.505	07/01/32	18,258
(RFUCC 1 yr. Treasury + 1.800%) ^(b)			
131,222	6.723	05/01/33	134,844
(11th District Cost of Funds - Consumer + 1.254%) ^(b)			
171,507	4.586	08/01/33	171,859
(1 yr. CMT + 2.288%) ^(b)			
60,145	6.538	02/01/34	61,414
(RFUCC 1 yr. Treasury + 1.695%) ^(b)			
4,084	6.445	05/01/34	4,197
(RFUCC 1 yr. Treasury + 1.720%) ^(b)			
95,877	6.700	05/01/34	98,477
14,061	6.595	03/01/35	14,462
16,648	6.845	04/01/35	17,157
(1 yr. CMT + 2.220%) ^(b)			
111,665	6.220	06/01/34	114,208
(RFUCC 1 yr. Treasury + 1.685%) ^(b)			
27,704	6.435	10/01/34	28,530
(RFUCC 1 yr. Treasury + 1.624%) ^(b)			
51,356	6.137	10/01/34	52,762
(RFUCC 1 yr. Treasury + 1.686%) ^(b)			
36,012	6.666	03/01/35	37,020
(RFUCC 1 yr. Treasury + 1.325%) ^(b)			
70,111	6.325	04/01/35	71,400
(RFUCC 1 yr. Treasury + 1.424%) ^(b)			
49,696	6.399	05/01/35	50,757
(1 yr. CMT + 2.095%) ^(b)			
42,155	6.047	10/01/35	43,145
(RFUCC 1 yr. Treasury + 1.683%) ^(b)			
112,001	6.572	03/01/36	115,293
(RFUCC 1 yr. Treasury + 1.950%) ^(b)			
321,901	6.825	04/01/36	333,573
(RFUCC 1 yr. Treasury + 1.985%) ^(b)			
66,927	6.485	06/01/36	69,478
(1 yr. MTA + 2.117%) ^(b)			
195,049	6.193	07/01/36	198,671
(RFUCC 1 yr. Treasury + 1.935%) ^(b)			
10,558	6.364	11/01/36	10,961
3,153	6.310	11/01/36	3,272
(RFUCC 1 yr. Treasury + 1.713%) ^(b)			
233,948	6.495	07/01/37	241,500
			1,891,893
Adjustable Rate Government National Mortgage Association – 0.2%			
(1 yr. CMT + 1.500%) ^(b)			
27,100	5.625	05/20/34	27,590
91,783	5.375	07/20/34	93,476

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Government National Mortgage Association – (continued)			
\$ 86,573	5.375%	08/20/34	\$ 88,188
558,884	5.375	09/20/34	569,326
82,560	4.750	10/20/34	83,992
81,918	4.750	12/20/34	83,356
			945,928
Federal Home Loan Mortgage Corp. – 0.3%			
2,705	7.500	01/01/31	2,859
9,086	4.500	07/01/33	9,167
214,311	4.500	08/01/33	216,222
434,910	4.500	09/01/33	438,781
39,532	4.500	10/01/33	39,884
984	4.500	04/01/34	993
990	4.500	04/01/35	998
903	4.500	07/01/35	911
1,744	4.500	08/01/35	1,759
8,709	4.500	09/01/35	8,784
2,595	4.500	10/01/35	2,618
427	4.500	12/01/35	431
349	4.500	05/01/36	352
30,935	4.500	01/01/38	31,199
500	4.500	04/01/38	503
274	4.500	05/01/38	275
1,930	4.500	06/01/38	1,946
52,374	4.500	09/01/38	52,743
1,167	4.500	01/01/39	1,173
27,608	4.500	02/01/39	27,758
15,836	4.500	03/01/39	15,921
2,674	4.500	04/01/39	2,688
74,549	4.500	05/01/39	74,946
233,032	4.500	06/01/39	234,278
9,930	4.500	07/01/39	9,983
11,050	4.500	08/01/39	11,110
15,564	4.500	09/01/39	15,647
2,780	4.500	10/01/39	2,795
5,040	4.500	11/01/39	5,067
6,193	4.500	12/01/39	6,226
9,567	4.500	01/01/40	9,617
2,618	4.500	02/01/40	2,635
6,568	4.500	04/01/40	6,611
10,644	4.500	05/01/40	10,719
13,465	4.500	06/01/40	13,557
7,763	4.500	07/01/40	7,817
9,196	4.500	08/01/40	9,258
6,559	4.500	09/01/40	6,605
2,547	4.500	10/01/40	2,565
3,530	4.500	02/01/41	3,539
9,992	4.500	03/01/41	10,018
16,458	4.500	04/01/41	16,501
19,248	4.500	05/01/41	19,298
35,278	4.500	06/01/41	35,370
3,171	4.500	07/01/41	3,179
100,343	4.500	08/01/41	100,614
101,743	4.500	09/01/41	102,425
6,436	4.500	12/01/41	6,453

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
\$ 88,467	4.500%	03/01/42	\$ 88,696
			1,673,494
Federal National Mortgage Association – 0.0%			
72,382	7.500	10/01/37	77,372
Government National Mortgage Association – 8.3%			
762	6.500	01/15/32	779
2,015	6.500	02/15/32	2,081
1,550	6.500	08/15/34	1,632
7,004	6.500	05/15/35	7,451
1,197	6.500	06/15/35	1,276
5,413	6.500	07/15/35	5,758
2,072	6.500	08/15/35	2,205
4,080	6.500	09/15/35	4,351
6,999	6.500	11/15/35	7,460
2,358	6.500	12/15/35	2,502
9,735	6.500	01/15/36	10,363
13,954	6.500	02/15/36	14,856
7,784	6.500	03/15/36	8,268
25,039	6.500	04/15/36	26,579
26,828	6.500	05/15/36	28,502
24,668	6.500	06/15/36	26,218
86,151	6.500	07/15/36	91,762
87,493	6.500	08/15/36	93,028
184,423	6.500	09/15/36	196,763
71,285	6.500	10/15/36	75,812
100,767	6.500	11/15/36	107,706
32,089	6.500	12/15/36	34,124
14,328	6.500	01/15/37	15,227
11,921	6.500	02/15/37	12,587
7,296	6.500	03/15/37	7,792
10,746	6.500	04/15/37	11,419
4,141	6.500	05/15/37	4,391
18,647	6.500	09/15/37	19,692
13,794	6.500	10/15/37	14,865
10,675	6.500	11/15/37	11,273
7,592	6.500	05/15/38	8,024
27,972	6.000	11/15/38	29,288
1,750	6.500	01/15/39	1,834
3,014	6.500	02/15/39	3,198
1,770,948	4.500	08/20/47	1,766,513
37,701	4.500	02/20/48	37,584
92,888	4.500	05/20/48	92,481
475,981	4.500	09/20/48	473,599
3,410,150	5.000	09/20/48	3,468,116
2,669	5.000	11/20/48	2,711
1,294,576	4.500	12/20/48	1,286,883
2,938,687	5.000	12/20/48	2,984,048
263,385	4.500	01/20/49	261,491
1,528,462	5.000	01/20/49	1,552,054
21,850	5.000	03/20/49	22,188
790,212	4.000	04/20/49	758,684
9,482	5.000	05/20/49	9,634
340,451	5.000	06/20/49	345,706
53,544	5.000	11/20/49	54,588
565,056	5.000	12/20/49	572,892
154,603	5.000	07/20/50	157,747

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
\$ 433,622	4.000%	01/20/51	\$ 415,508
377,276	2.500	09/20/51	324,255
745,801	2.500	10/20/51	643,552
3,356,097	3.000	11/20/51	3,018,042
465,580	2.500	11/20/51	401,458
4,771,424	3.000	12/20/51	4,290,806
1,006,221	2.500	12/20/51	868,563
2,283,556	4.500	09/20/52	2,248,251
2,742,560	4.500	10/20/52	2,692,410
10,000,000	2.500	TBA-30yr ^(c)	8,623,832
4,000,000	5.500	TBA-30yr ^(c)	4,038,609
			42,301,271
Uniform Mortgage-Backed Security – 29.2%			
117,011	4.500	11/01/36	117,177
32,470	4.500	02/01/39	32,610
48,445	4.500	04/01/39	48,646
2,567	4.500	08/01/39	2,571
111,613	4.500	08/01/41	111,684
57,167	4.500	10/01/41	57,436
2,628,666	4.000	08/01/45	2,560,634
262,860	4.500	06/01/48	260,998
1,792,719	4.500	07/01/48	1,779,460
477,441	4.500	08/01/48	473,910
133,200	4.500	09/01/48	132,256
2,098,844	4.500	10/01/48	2,084,286
954,182	4.500	01/01/49	947,017
1,334,765	4.000	01/01/49	1,291,396
223,696	4.500	03/01/49	221,692
132,648	5.000	07/01/49	134,158
339,128	4.000	03/01/50	327,155
395,327	4.500	05/01/50	390,980
2,500,802	2.000	10/01/50	2,045,001
2,500,256	2.000	11/01/50	2,043,682
9,632,243	2.500	02/01/51	8,228,424
12,951,505	2.000	05/01/51	10,581,997
10,955,287	4.500	06/01/52	10,834,791
2,946,883	5.500	09/01/52	3,034,038
2,813,550	6.000	11/01/52	2,939,567
1,400,678	6.000	12/01/52	1,461,869
686,784	6.000	01/01/53	714,212
1,484,184	5.500	04/01/53	1,523,905
4,539,108	5.500	07/01/53	4,615,397
726,075	6.500	12/01/53	765,559
4,829,806	6.500	06/01/54	5,100,002
2,018,215	6.000	12/01/54	2,089,040
6,734,129	5.500	01/01/55	6,831,189
28,000,000	5.000	TBA-30yr ^(c)	27,930,000
34,000,000	5.500	TBA-30yr ^(c)	34,496,719
5,000,000	6.000	TBA-30yr ^(c)	5,133,008

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 7,000,000	6.500%	TBA-30yr ^(c)	\$ 7,273,164
			148,615,630
TOTAL FEDERAL AGENCIES			\$196,198,564
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$227,365,730)			\$223,872,416

Agency Debentures – 4.2%

Sovereign – 4.2%

Federal Home Loan Banks			
\$10,080,000	3.500%	06/11/32	\$ 9,762,077
Federal Farm Credit Banks Funding Corp. (Federal Reserve Bank Prime Loan Rate - 3.060%)			
1,928,000	3.690 ^(b)	03/24/26	1,927,865
Federal Home Loan Mortgage Corp. (Secured Overnight Financing Rate + 0.225%)			
9,703,000	3.935 ^(b)	11/03/28	9,690,968

TOTAL AGENCY DEBENTURES

(Cost \$21,869,896) \$ 21,380,910

U.S. Treasury Obligations – 64.0%

U.S. Treasury Bonds			
\$ 410,000	3.375%	05/15/44	\$ 338,827
59,500	4.000	11/15/52	51,691
1,510,000	4.750	11/15/53	1,484,755
U.S. Treasury Inflation-Indexed Bonds			
3,370,207	1.500	02/15/53	2,626,655
U.S. Treasury Notes			
11,549,400	0.750	04/30/26	11,442,929
31,536,100	3.625	05/15/26	31,543,491
38,860,000	0.750	05/31/26	38,407,645
22,170,000	0.875	06/30/26	21,879,019
52,930,000	0.625	07/31/26	52,040,942
4,200,000	1.375	08/31/26	4,140,609
4,250,000	4.375	12/15/26	4,283,037
28,970,000	4.250	03/15/27	29,213,303
12,630,000	2.250	11/15/27	12,349,279
4,280,000	3.875	11/30/27	4,310,428
11,010,000	1.125	02/29/28	10,471,542
1,670,000	1.250	03/31/28	1,589,501
11,090,000	1.250	04/30/28	10,535,500
5,680,000	1.250	05/31/28	5,385,350
19,730,000	4.375 ^(d)	08/31/28	20,147,721
2,210,000	1.750	01/31/29	2,093,975
5,630,000	2.625	02/15/29	5,473,855
4,240,000	4.250 ^(d)	02/28/29	4,326,125
4,910,000	3.500	04/30/30	4,875,093
4,300,000	3.875	04/30/30	4,334,266
10,070,000	0.625	05/15/30	8,837,998
2,700,000	3.750	05/31/30	2,706,961
3,950,000	3.750	06/30/30	3,960,184
8,925,200	0.625	08/15/30	7,767,016

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
\$ 4,240,000	4.625%	04/30/31	\$ 4,414,237
5,100,000	1.250	08/15/31	4,444,172
4,410,000	4.000	04/30/32	4,440,319
1,690,000	4.375	05/15/34	1,728,553
4,360,000	4.250	11/15/34	4,409,731
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$325,852,522)			\$326,054,709
Shares	Dividend Rate		Value
Investment Company^(e) – 3.0%			
Goldman Sachs Financial Square Government Fund — Institutional Shares			
15,198,063	3.686%		\$ 15,198,063
(Cost \$15,198,063)			
TOTAL INVESTMENTS – 115.2%			
(Cost \$590,286,211)			\$586,506,098
OTHER ASSETS IN EXCESS OF LIABILITIES – (15.2)%			(77,220,655)
NET ASSETS – 100.0%			\$509,285,443

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (b) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on December 31, 2025.
- (c) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$87,495,332 which represents approximately 17.2% of net assets as of December 31, 2025.
- (d) All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.
- (e) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FORWARD SALES CONTRACTS — At December 31, 2025, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	3.000%	TBA - 30yr	01/15/25	\$ (8,000,000)	\$ (7,190,611)
Government National Mortgage Association	4.000	TBA - 30yr	01/15/25	(1,000,000)	(943,597)
Government National Mortgage Association	4.500	TBA - 30yr	01/22/25	(8,000,000)	(7,792,775)
Government National Mortgage Association	5.000	TBA - 30yr	01/15/25	(9,000,000)	(8,978,177)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	01/15/25	(17,000,000)	(13,734,140)
Uniform Mortgage-Backed Security	2.500	TBA - 30yr	01/15/25	(9,000,000)	(7,606,055)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	01/15/25	(11,000,000)	(10,735,742)
Uniform Mortgage-Backed Security	4.000	TBA - 30yr	01/14/25	(2,000,000)	(1,896,719)
(PROCEEDS RECEIVED: \$(58,965,117))					\$ (58,877,816)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At December 31, 2025, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
2 Year U.S. Treasury Notes	1,739	03/31/26	\$363,084,179	\$ (66,356)

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Short position contracts:				
10 Year U.S. Treasury Notes	(262)	03/20/26	\$ (29,458,625)	\$102,941
20 Year U.S. Treasury Bonds	(63)	03/20/26	(7,282,406)	85,884
5 Year U.S. Treasury Notes	(327)	03/31/26	(35,742,633)	128,235
Ultra 10-Year U.S. Treasury Notes	(314)	03/20/26	(36,114,907)	220,523
Ultra Long U.S. Treasury Bonds	(35)	03/20/26	(4,130,000)	46,730
Total				\$584,313
TOTAL FUTURES CONTRACTS				\$517,957

SWAP CONTRACTS — At December 31, 2025, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s) ^(a)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.062% ^(b)	12M SOFR ^(b)	08/31/27	\$ 17,400	\$ 19,201	\$ 989	\$ 18,212
3.174 ^(b)	12M SOFR ^(b)	08/31/27	13,010	391	1,674	(1,283)
3.136 ^(c)	12M SOFR ^(c)	12/15/27	20,680	38,243	7,599	30,644
12M SOFR ^(b)	3.200 ^(b)	06/23/28	11,430	(7,873)	1,359	(9,232)
12M SOFR ^(b)	3.368% ^(b)	06/23/28	45,510	40,295	28,841	11,454
12M SOFR ^(b)	3.201 ^(b)	10/07/28	14,610	(19,167)	2,895	(22,062)
3.600 ^(c)	12M SOFR ^(c)	06/23/30	47,900	(27,068)	(76,319)	49,251
3.484 ^(c)	12M SOFR ^(c)	06/23/30	12,040	17,894	(2,306)	20,200
3.528 ^(c)	12M SOFR ^(c)	07/15/30	3,110	(4,250)	(6,433)	2,183
12M SOFR ^(c)	3.379 ^(c)	08/31/31	24,740	(131,004)	58,334	(189,338)
12M SOFR ^(c)	3.469 ^(c)	08/31/31	18,630	(23,736)	(13,937)	(9,799)
12M SOFR ^(c)	3.588 ^(c)	05/21/32	1,770	(2,183)	(201)	(1,982)
12M SOFR ^(c)	3.845 ^(c)	05/21/32	3,320	33,247	3,252	29,995
3.577 ^(c)	12M SOFR ^(c)	10/10/32	10,050	69,286	(714)	70,000
12M SOFR ^(c)	4.076 ^(c)	06/24/35	2,930	(5,208)	769	(5,977)
12M SOFR ^(c)	4.098 ^(c)	06/24/35	11,750	(10,714)	(3,468)	(7,246)
3.805 ^(c)	12M SOFR ^(c)	08/31/36	13,600	54,371	(104,929)	159,300
3.829 ^(c)	12M SOFR ^(c)	08/31/36	10,300	21,676	11,488	10,188
12M SOFR ^(c)	4.574 ^(c)	07/16/40	17,740	(79,534)	(37,398)	(42,136)
12M SOFR ^(c)	4.438 ^(c)	10/09/40	6,760	(60,956)	(2,006)	(58,950)
4.213 ^(c)	12M SOFR ^(c)	05/21/55	2,260	63,955	6,132	57,823
4.484 ^(c)	12M SOFR ^(c)	05/21/55	1,170	4,251	608	3,643
3.848 ^(c)	12M SOFR ^(c)	07/17/55	14,360	173,155	47,387	125,768
TOTAL				\$ 164,272	\$ (76,384)	\$ 240,656

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to December 31, 2025.

(b) Payments made at maturity.

(c) Payments made annually.

Currency Abbreviations:

USD—U.S. Dollar

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Investment Abbreviations:

ACES —Alternative Credit Enhancement Securities
CMT —Constant Maturity Treasury Indexes
MTA —Monthly Treasury Average
REMICS—Real Estate Mortgage Investment Conduits
RFUCC —Refinitive USD IBOR Consumer Cash Fallbacks 1 year
SOFR —Secured Overnight Financing Rate

Abbreviation:

SOFR—Secured Overnight Financing Rate

Schedule of Investments

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 63.6%			
Agriculture – 0.4%			
Bunge Ltd. Finance Corp. ^(a)			
\$ 3,417,000	3.750%	09/25/27	\$ 3,406,578
Philip Morris International, Inc. ^(b) (Secured Overnight Financing Rate + 0.660%)			
5,359,000	4.539	10/27/28	5,362,001
			8,768,579
Automotive – 9.7%			
American Honda Finance Corp.			
14,450,000	4.550	07/09/27	14,588,575
(Secured Overnight Financing Rate + 0.650%)			
11,804,000	4.445 ^(b)	11/19/27	11,805,416
(Secured Overnight Financing Rate + 0.900%)			
21,619,000	4.672 ^(b)	09/01/28	21,681,479
BMW U.S. Capital LLC ^(c)			
5,460,000	4.150	08/11/27	5,482,987
(Secured Overnight Financing Rate + 0.920%)			
12,698,000	4.645 ^(b)	03/21/28	12,755,522
Daimler Truck Finance North America LLC ^(c)			
3,859,000	5.000	01/15/27	3,896,587
4,237,000	3.650	04/07/27	4,216,069
8,923,000	4.300	08/12/27	8,961,190
(Secured Overnight Financing Rate + 0.840%)			
17,103,000	4.810 ^(b)	01/13/28	17,080,937
General Motors Financial Co., Inc.			
2,000,000	2.350 ^(a)	02/26/27	1,959,840
6,190,000	5.000	07/15/27	6,269,913
(Secured Overnight Financing Rate + 1.050%)			
4,907,000	5.009 ^(b)	07/15/27	4,911,514
(Secured Overnight Financing Rate + 1.170%)			
26,936,000	5.181 ^(b)	04/04/28	26,982,061
Hyundai Capital America ^{(b)(c)}			
(Secured Overnight Financing Rate + 0.920%)			
10,477,000	4.914	01/07/28	10,488,839
(Secured Overnight Financing Rate + 1.070%)			
11,384,000	4.795	09/18/28	11,440,920
(Secured Overnight Financing Rate + 1.500%)			
13,814,000	5.487	01/08/27	13,919,125
Mercedes-Benz Finance North America LLC ^(c)			
10,600,000	4.875	07/31/26	10,658,406
11,253,000	4.650	04/01/27	11,352,477
Toyota Motor Credit Corp. ^(b)			
(Secured Overnight Financing Rate + 0.350%)			
4,806,000	4.060	12/09/26	4,807,490
(Secured Overnight Financing Rate + 0.720%)			
3,635,000	4.463	09/05/28	3,657,101
Volkswagen Group of America Finance LLC ^(c)			
3,163,000	5.400	03/20/26	3,170,844
8,500,000	4.900	08/14/26	8,528,390
6,079,000	5.300	03/22/27	6,153,346
6,402,000	4.450	09/11/27	6,426,648
			231,195,676
Banks – 34.9%			
ABN AMRO Bank NV ^(c)			
3,000,000	4.718	01/22/27	3,025,200
(1 yr. CMT + 0.800%)			
2,800,000	1.542 ^{(a)(b)}	06/16/27	2,766,428

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(1 yr. CMT + 1.650%)			
\$ 8,800,000	6.339% ^{(a)(b)}	09/18/27	\$ 8,934,728
Banco Santander SA			
24,200,000	4.250	04/11/27	24,249,610
8,000,000	5.294	08/18/27	8,147,600
(1 yr. CMT + 0.900%)			
10,719,000	1.722 ^{(a)(b)}	09/14/27	10,538,599
(Secured Overnight Financing Rate + 1.120%)			
7,000,000	5.097 ^{(a)(b)}	07/15/28	7,040,390
Bank of America Corp. ^{(a)(b)}			
(3 mo. USD Term SOFR + 1.322%)			
8,174,000	3.559	04/23/27	8,158,633
(Secured Overnight Financing Rate + 0.910%)			
12,769,000	1.658	03/11/27	12,706,943
(Secured Overnight Financing Rate + 0.960%)			
7,095,000	1.734	07/22/27	7,003,545
(Secured Overnight Financing Rate + 1.290%)			
10,000,000	5.080	01/20/27	10,003,700
Bank of America NA ^{(a)(b)} (Secured Overnight Financing Rate + 1.020%)			
8,020,000	4.824	08/18/26	8,054,085
Bank of Montreal			
7,100,000	4.850 ^(a)	07/30/26	7,085,303
(Secured Overnight Financing Rate + 0.750%)			
10,000,000	4.475 ^{(a)(b)}	09/22/28	10,006,900
(Secured Overnight Financing Rate + 0.880%)			
5,018,000	4.610 ^{(a)(b)}	09/10/27	5,030,445
(Secured Overnight Financing Rate + 1.160%)			
9,755,000	4.888 ^(b)	12/11/26	9,828,845
Bank of Nova Scotia			
2,845,000	2.951	03/11/27	2,814,672
(Secured Overnight Financing Rate + 0.800%)			
4,304,000	4.607 ^(b)	08/15/27	4,312,307
Banque Federative du Credit Mutuel SA ^(c)			
2,973,000	5.088	01/23/27	3,004,573
4,191,000	4.753	07/13/27	4,235,969
(Secured Overnight Financing Rate + 1.070%)			
5,529,000	4.877 ^(b)	02/16/28	5,568,311
(Secured Overnight Financing Rate + 1.130%)			
9,494,000	5.038 ^(b)	01/23/27	9,553,148
(Secured Overnight Financing Rate + 1.400%)			
7,345,000	5.370 ^(b)	07/13/26	7,383,341
Barclays PLC			
2,000,000	4.375	01/12/26	2,000,000
(1 yr. CMT + 1.050%)			
12,075,000	2.279 ^{(a)(b)}	11/24/27	11,880,592
(Secured Overnight Financing Rate + 1.880%)			
8,816,000	6.496 ^{(a)(b)}	09/13/27	8,954,852
BPCE SA ^{(a)(b)(c)} (Secured Overnight Financing Rate + 1.087%)			
3,715,000	2.045	10/19/27	3,654,520
Canadian Imperial Bank of Commerce			
3,899,000	3.450 ^(a)	04/07/27	3,879,388
7,562,000	5.237	06/28/27	7,707,720
(Secured Overnight Financing Rate + 0.800%)			
4,964,000	4.540 ^{(a)(b)}	09/08/28	4,970,552
(Secured Overnight Financing Rate + 0.930%)			
8,110,000	4.658 ^{(a)(b)}	09/11/27	8,132,870

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(Secured Overnight Financing Rate + 1.220%)			
\$ 12,651,000	4.947% ^(b)	10/02/26	\$ 12,736,394
Citibank NA ^(a)			
5,956,000	4.929	08/06/26	5,984,231
(Secured Overnight Financing Rate + 0.712%)			
3,099,000	4.876 ^(b)	11/19/27	3,121,716
Citigroup, Inc.			
6,302,000	3.400	05/01/26	6,288,514
(Secured Overnight Financing Rate + 1.143%)			
16,173,000	4.963 ^{(a)(b)}	05/07/28	16,268,906
Cooperatieve Rabobank UA ^{(a)(b)(c)} (1 yr. CMT + 0.550%)			
14,683,000	1.106	02/24/27	14,616,633
Credit Agricole SA ^(c)			
15,478,000	5.589	07/05/26	15,604,920
4,611,000	4.125	01/10/27	4,613,674
(Secured Overnight Financing Rate + 0.870%)			
10,000,000	4.598 ^(b)	03/11/27	10,040,700
Deutsche Bank AG ^{(a)(b)}			
(Secured Overnight Financing Rate + 1.219%)			
8,673,000	2.311	11/16/27	8,530,676
16,977,000	5.026	11/16/27	17,035,910
Federation des Caisses Desjardins du Quebec ^{(b)(c)} (Secured Overnight Financing Rate + 0.630%)			
7,600,000	4.526	01/27/27	7,616,093
Fifth Third Bank NA ^(a)			
3,954,000	3.850	03/15/26	3,949,255
HSBC Holdings PLC ^{(a)(b)} (Secured Overnight Financing Rate + 1.290%)			
5,000,000	1.589	05/24/27	4,950,150
HSBC USA, Inc. ^(b) (Secured Overnight Financing Rate + 0.960%)			
20,660,000	4.706	03/04/27	20,771,151
Intesa Sanpaolo SpA ^(c)			
3,393,000	3.875	07/14/27	3,384,993
JPMorgan Chase & Co. ^{(a)(b)}			
(3 mo. USD Term SOFR + 0.695%)			
2,845,000	1.040	02/04/27	2,836,892
(3 mo. USD Term SOFR + 1.507%)			
6,794,000	3.960	01/29/27	6,792,302
(Secured Overnight Financing Rate + 0.885%)			
21,950,000	1.578	04/22/27	21,775,278
(Secured Overnight Financing Rate + 1.330%)			
10,000,000	6.070	10/22/27	10,156,000
Lloyds Banking Group PLC			
8,990,000	3.750	01/11/27	8,977,054
(Secured Overnight Financing Rate + 1.060%)			
3,604,000	4.849 ^{(a)(b)}	11/26/28	3,621,912
(Secured Overnight Financing Rate + 1.580%)			
7,530,000	5.611 ^{(a)(b)}	01/05/28	7,602,815
Macquarie Bank Ltd. ^{(b)(c)}			
(Secured Overnight Financing Rate + 0.920%)			
6,871,000	4.708	07/02/27	6,916,692
(Secured Overnight Financing Rate + 1.200%)			
6,000,000	4.983	12/07/26	6,039,300
(Secured Overnight Financing Rate + 1.240%)			
6,867,000	5.011	06/15/26	6,892,957

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Macquarie Group Ltd. ^{(a)(b)(c)} (Secured Overnight Financing Rate + 1.069%)			
\$ 11,394,000	1.340%	01/12/27	\$ 11,386,366
Mitsubishi UFJ Financial Group, Inc. ^{(a)(b)} (1 yr. CMT + 0.750%)			
9,670,000	1.538	07/20/27	9,537,134
Mizuho Financial Group, Inc. ^{(a)(b)} (1 yr. CMT + 0.670%)			
5,000,000	1.234	05/22/27	4,944,000
Morgan Stanley ^{(a)(b)}			
(Secured Overnight Financing Rate + 0.858%)			
6,822,000	1.512	07/20/27	6,726,424
(Secured Overnight Financing Rate + 0.879%)			
8,542,000	1.593	05/04/27	8,467,941
(Secured Overnight Financing Rate + 1.295%)			
6,000,000	5.050	01/28/27	6,003,180
Morgan Stanley Private Bank NA ^{(a)(b)} (Secured Overnight Financing Rate + 0.780%)			
21,000,000	4.578	11/17/28	21,020,370
National Bank of Canada ^{(a)(b)}			
(Secured Overnight Financing Rate + 0.557%)			
14,929,000	4.702	03/05/27	14,940,346
(Secured Overnight Financing Rate + 0.900%)			
5,728,000	4.628	03/25/27	5,733,957
(Secured Overnight Financing Rate + 1.030%)			
2,000,000	4.757	07/02/27	2,004,660
(Secured Overnight Financing Rate + 1.036%)			
2,267,000	5.600	07/02/27	2,283,481
National Securities Clearing Corp. ^(c)			
3,988,000	5.150	06/26/26	4,009,974
NatWest Group PLC ^{(a)(b)} (1 yr. CMT + 1.350%)			
3,115,000	5.847	03/02/27	3,122,881
NatWest Markets PLC ^{(b)(c)}			
(Secured Overnight Financing Rate + 0.800%)			
21,044,000	4.629	11/06/28	21,058,099
(Secured Overnight Financing Rate + 0.900%)			
14,800,000	4.707	05/17/27	14,874,888
(Secured Overnight Financing Rate + 0.950%)			
7,635,000	4.675	03/21/28	7,671,343
PNC Bank NA ^{(a)(b)} (Secured Overnight Financing Rate + 0.504%)			
9,000,000	4.775	01/15/27	8,999,190
PNC Financial Services Group, Inc. ^{(a)(b)} (Secured Overnight Financing Rate + 1.730%)			
12,907,000	6.615	10/20/27	13,161,784
Royal Bank of Canada ^{(a)(b)} (Secured Overnight Financing Rate + 0.720%)			
4,388,000	4.657	10/18/27	4,397,610
Santander U.K. Group Holdings PLC ^{(a)(b)} (Secured Overnight Financing Rate + 0.989%)			
4,136,000	1.673	06/14/27	4,088,850
Skandinaviska Enskilda Banken AB ^{(b)(c)} (Secured Overnight Financing Rate + 0.890%)			
10,253,000	4.633	03/05/27	10,306,008
Societe Generale SA ^(c)			
18,433,000	5.250	02/19/27	18,640,187
(Secured Overnight Financing Rate + 1.100%)			
17,746,000	4.895 ^(b)	02/19/27	17,801,545

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Standard Chartered Bank ^(b) (Secured Overnight Financing Rate + 0.650%)			
\$ 5,633,000	4.634%	10/08/26	\$ 5,643,703
Standard Chartered PLC ^{(a)(b)(c)} (1 yr. CMT + 2.050%)			
3,225,000	6.170	01/09/27	3,226,000
State Street Corp. ^{(a)(b)} (Secured Overnight Financing Rate + 0.845%)			
4,891,000	4.679	08/03/26	4,904,793
Sumitomo Mitsui Financial Group, Inc.			
14,272,000	5.880	07/13/26	14,412,865
7,434,000	2.632	07/14/26	7,380,104
Sumitomo Mitsui Trust Bank Ltd. ^(c)			
9,999,000	5.200	03/07/27	10,143,286
(Secured Overnight Financing Rate + 0.980%)			
15,148,000	4.765 ^(b)	09/10/27	15,269,790
Toronto-Dominion Bank			
3,673,000	5.532	07/17/26	3,702,127
(Secured Overnight Financing Rate + 0.820%)			
7,942,000	4.682 ^(b)	01/31/28	7,970,988
(Secured Overnight Financing Rate + 1.080%)			
10,259,000	5.021 ^(b)	07/17/26	10,301,575
Truist Financial Corp. ^{(a)(b)} (Secured Overnight Financing Rate + 0.609%)			
2,000,000	1.267	03/02/27	1,989,960
UBS Group AG ^{(a)(b)(c)}			
(1 yr. CMT + 0.850%)			
10,837,000	1.494	08/10/27	10,660,465
(Secured Overnight Financing Rate + 0.980%)			
1,000,000	1.305	02/02/27	997,440
UniCredit SpA ^(c)			
13,488,000	4.625	04/12/27	13,583,360
(1 yr. CMT + 1.200%)			
23,243,000	1.982 ^{(a)(b)}	06/03/27	23,032,418
Wells Fargo & Co. ^{(a)(b)} (3 mo. USD Term SOFR + 1.432%)			
1,441,000	3.196	06/17/27	1,435,005
Wells Fargo Bank NA ^{(a)(b)} (Secured Overnight Financing Rate + 1.060%)			
5,115,000	4.886	08/07/26	5,136,943
Westpac New Zealand Ltd. ^(c)			
2,564,000	5.132	02/26/27	2,597,665
			831,327,592
Biotechnology^(a) – 0.2%			
Bio-Rad Laboratories, Inc.			
4,129,000	3.300	03/15/27	4,091,922
Building Materials – 0.6%			
Amrize Finance U.S. LLC			
15,130,000	4.600	04/07/27	15,229,707
Chemicals – 0.3%			
Nutrien Ltd.			
7,968,000	4.500	03/12/27	8,014,294
Diversified Financial Services – 4.9%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust ^(a)			
14,682,000	2.450	10/29/26	14,490,106
4,975,000	3.650	07/21/27	4,944,653
10,000,000	4.625	10/15/27	10,085,900

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Diversified Financial Services – (continued)			
Air Lease Corp. ^(a)			
\$ 17,285,000	2.875%	01/15/26	\$ 17,267,196
2,130,000	3.750	06/01/26	2,125,144
3,959,000	1.875	08/15/26	3,899,813
American Express Co. ^{(a)(b)} (Secured Overnight Financing Rate + 0.750%)			
8,208,000	4.658	04/23/27	8,216,290
Capital One Financial Corp. ^{(a)(b)}			
(Secured Overnight Financing Rate + 0.855%)			
12,055,000	1.878	11/02/27	11,828,607
(Secured Overnight Financing Rate + 2.440%)			
3,970,000	7.149	10/29/27	4,064,486
Citigroup Global Markets Holdings, Inc. ^{(a)(b)} (Secured Overnight Financing Rate + 0.500%)			
25,000,000	4.238	01/06/27	24,923,000
Jefferies Financial Group, Inc. ^(a)			
8,303,000	4.750	08/11/26	8,281,744
Legg Mason, Inc.			
2,233,000	4.750	03/15/26	2,234,831
Neuberger Berman Group LLC/Neuberger Berman Finance Corp. ^{(a)(c)}			
5,475,000	4.500	03/15/27	5,483,651
			117,845,421
Electrical – 0.9%			
Enel Finance International NV ^(c)			
12,222,000	3.625	05/25/27	12,140,601
Monongahela Power Co. ^{(a)(c)}			
4,005,000	3.550	05/15/27	3,979,929
NextEra Energy Capital Holdings, Inc. ^(a)			
5,898,000	4.625	07/15/27	5,965,060
			22,085,590
Food & Drug Retailing – 0.2%			
Campbell's Co.			
4,000,000	5.300	03/20/26	4,006,120
Gas – 0.4%			
Spire, Inc.			
9,486,000	5.300	03/01/26	9,500,419
Household Products^{(a)(c)} – 0.2%			
Reckitt Benckiser Treasury Services PLC			
5,265,000	3.000	06/26/27	5,191,659
Insurance – 4.5%			
Corebridge Global Funding ^(c)			
13,789,000	5.350	06/24/26	13,876,422
(Secured Overnight Financing Rate + 0.860%)			
8,500,000	4.584 ^(b)	12/15/28	8,513,175
(Secured Overnight Financing Rate + 1.300%)			
2,371,000	5.028 ^(b)	09/25/26	2,384,586
Equitable America Global Funding ^{(b)(c)} (Secured Overnight Financing Rate + 0.710%)			
2,737,000	4.433	09/15/27	2,736,042
Equitable Financial Life Global Funding ^(c)			
5,957,000	4.600	04/01/27	5,998,580
Jackson National Life Global Funding ^(c)			
10,592,000	4.900	01/13/27	10,672,287

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Insurance – (continued)			
\$ 15,477,000	5.550%	07/02/27	\$ 15,799,231
(Secured Overnight Financing Rate + 0.950%)			
17,149,000	4.675 ^(b)	09/12/28	17,161,347
Manulife Financial Corp. ^(a)			
4,106,000	2.484	05/19/27	4,026,631
Protective Life Global Funding ^(c)			
5,705,000	1.618	04/15/26	5,665,693
(Secured Overnight Financing Rate + 0.850%)			
20,000,000	4.578 ^(b)	09/11/28	20,024,000
			106,857,994
Internet^(a) – 0.1%			
Expedia Group, Inc.			
2,161,000	5.000	02/15/26	2,161,929
Mining^{(b)(c)} – 0.5%			
Glencore Funding LLC (Secured Overnight Financing Rate + 1.060%)			
11,397,000	5.071	04/04/27	11,446,235
Oil Field Services^(a) – 0.5%			
Diamondback Energy, Inc.			
2,678,000	5.200	04/18/27	2,717,688
Schlumberger Holdings Corp. ^(c)			
9,025,000	5.000	05/29/27	9,145,754
Var Energi ASA ^(c)			
1,009,000	5.000	05/18/27	1,018,394
			12,881,836
Pharmaceuticals – 0.2%			
Cardinal Health, Inc.			
4,137,000	4.700	11/15/26	4,163,435
Eli Lilly & Co. ^(a)			
1,500,000	5.000	02/27/26	1,500,360
			5,663,795
Pipelines^(a) – 0.9%			
Energy Transfer LP ^(c)			
11,120,000	5.625	05/01/27	11,124,114
MPLX LP			
6,887,000	4.125	03/01/27	6,890,443
ONEOK, Inc.			
2,942,000	4.850	07/15/26	2,947,296
			20,961,853
Real Estate Investment Trust^(a) – 0.6%			
Digital Realty Trust LP			
6,984,000	3.700	08/15/27	6,947,753
Realty Income Corp.			
2,503,000	5.050	01/13/26	2,503,551
Simon Property Group LP			
2,847,000	3.300	01/15/26	2,846,231
2,324,000	3.375	06/15/27	2,308,383
			14,605,918
Savings & Loans^{(a)(b)(c)} – 0.2%			
Nationwide Building Society (Secured Overnight Financing Rate + 1.910%)			
3,970,000	6.557	10/18/27	4,044,041

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Semiconductors^(a) – 0.4%			
Intel Corp.			
\$ 3,890,000	3.750%	03/25/27	\$ 3,872,884
4,952,000	3.150	05/11/27	4,891,833
			8,764,717
Software^(a) – 0.7%			
Broadridge Financial Solutions, Inc.			
7,690,000	3.400	06/27/26	7,655,241
Oracle Corp.			
8,199,000	2.800	04/01/27	8,040,104
1,206,000	3.250	11/15/27	1,181,096
			16,876,441
Telecommunication Services – 1.9%			
AT&T, Inc. ^(a)			
3,082,000	1.700	03/25/26	3,066,066
5,200,000	4.250	03/01/27	5,212,064
NBN Co. Ltd. ^{(a)(c)}			
8,677,000	1.450	05/05/26	8,600,122
NTT Finance Corp. ^(c)			
18,310,000	4.567	07/16/27	18,459,410
(Secured Overnight Financing Rate + 1.080%)			
9,187,000	5.059 ^(b)	07/16/28	9,279,880
			44,617,542
Trucking & Leasing^{(a)(c)} – 0.4%			
SMBC Aviation Capital Finance DAC			
10,007,000	1.900	10/15/26	9,834,079
TOTAL CORPORATE OBLIGATIONS			
(Cost \$1,510,814,860)			\$1,515,973,359
Asset-Backed Securities^(a) – 3.1%			
Automotive – 2.9%			
BMW Vehicle Lease Trust Series 2025-1, Class A2A			
\$ 7,978,012	4.430%	09/27/27	\$ 8,001,628
BMW Vehicle Owner Trust Series 2023-A, Class A3			
3,319,043	5.470	02/25/28	3,339,729
Chase Auto Owner Trust Series 2024-5A, Class A2 ^(c)			
1,601,503	4.400	11/26/27	1,602,717
Drive Auto Receivables Trust Series 2024-2, Class A2			
158,125	4.940	12/15/27	158,172
Exeter Automobile Receivables Trust Series 2024-5A, Class A3			
2,581,853	4.450	03/15/28	2,582,820
GM Financial Automobile Leasing Trust Series 2024-3, Class A3			
8,225,000	4.210	10/20/27	8,238,182
Hyundai Auto Lease Securitization Trust Series 2024-C, Class A2A ^(c)			
2,325,517	4.770	03/15/27	2,331,125
Hyundai Auto Lease Securitization Trust Series 2025-B, Class A2A ^(c)			
9,023,100	4.580	09/15/27	9,057,972
Hyundai Auto Receivables Trust Series 2023-A, Class A3			
1,613,545	4.580	04/15/27	1,614,947
Mercedes-Benz Auto Lease Trust Series 2024-B, Class A2A			
788,663	4.570	12/15/26	788,898

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(a) – (continued)			
Automotive – (continued)			
Mercedes-Benz Auto Lease Trust Series 2025-A, Class A2A			
\$ 7,475,000	4.570%	04/17/28	\$ 7,512,730
Santander Drive Auto Receivables Trust Series 2023-4, Class A3			
685,241	5.730	04/17/28	686,269
Santander Drive Auto Receivables Trust Series 2025-2, Class A2			
2,541,069	4.710	06/15/28	2,545,569
SFS Auto Receivables Securitization Trust Series 2025-2A, Class A2 ^(c)			
4,488,735	4.520	11/20/28	4,502,966
Toyota Lease Owner Trust Series 2024-A, Class A3 ^(c)			
3,161,086	5.250	04/20/27	3,172,843
Toyota Lease Owner Trust Series 2024-B, Class A2A ^(c)			
857,585	4.310	02/22/27	857,869
Volkswagen Auto Loan Enhanced Trust Series 2024-1, Class A2A			
4,527,337	4.650	11/22/27	4,539,031
Westlake Automobile Receivables Trust Series 2025-2A, Class A2A ^(c)			
4,550,000	4.660	09/15/28	4,562,670
World Omni Auto Receivables Trust Series 2023-B, Class A3			
3,844,212	4.660	05/15/28	3,853,449
			69,949,586
Collateralized Loan Obligations^{(b)(c)} – 0.2%			
Balboa Bay Loan Funding Ltd. Series 2020-1A, Class X (3 mo. USD Term SOFR + 1.030%)			
2,000,000	4.914	10/20/35	1,999,994
Halsey Point CLO I Ltd. Series 2019-1A, Class XR (3 mo. USD Term SOFR + 1.100%)			
2,571,429	4.984	10/20/37	2,571,468
			4,571,462
TOTAL ASSET-BACKED SECURITIES			
(Cost \$74,414,464)			\$ 74,521,048

Municipal Debt Obligations^(a) – 0.2%			
Texas – 0.2%			
San Antonio GO Bonds Taxable Series 2023			
\$ 5,065,000	5.635%	02/01/26	\$ 5,065,852
(Cost \$5,065,000)			

U.S. Treasury Obligations – 3.6%			
U.S. Treasury Bills ^(d)			
\$ 9,561,000	0.000%	02/03/26	\$ 9,531,343
6,190,100	0.000	02/05/26	6,169,424
756,200	0.000	02/17/26	752,790
7,371,000	0.000	03/05/26	7,326,184
1,699,900	0.000	03/19/26	1,687,284
4,158,500	0.000	03/24/26	4,125,709
80,200	0.000	04/21/26	79,345
1,724,300	0.000	06/18/26	1,696,295
U.S. Treasury Notes			
8,060,700	4.875	05/31/26	8,101,633
6,353,300	3.875	03/31/27	6,380,847

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
\$ 20,000,000	3.750%	04/30/27	\$ 20,062,500
13,975,600	3.875	05/31/27	14,047,116
5,897,600	2.250	08/15/27	5,782,873
TOTAL U.S. TREASURY OBLIGATIONS			\$ 85,743,343
(Cost \$85,478,732)			

Shares	Dividend Rate	Value
Investment Company^(e) – 6.0%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
142,904,610	3.686%	\$ 142,904,610
(Cost \$142,904,610)		

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – 19.1%			
Certificates of Deposit – 7.4%			
Atlantic Asset Securitization LLC ^{(b)(c)} (Secured Overnight Financing Rate + 0.240%)			
\$ 3,418,000	3.950%	04/02/26	\$ 3,418,015
Banco Bilbao Vizcaya Argentaria SA			
13,000,000	4.000	04/24/26	13,004,425
Banco Santander SA ^(b) (Secured Overnight Financing Rate + 0.320%)			
4,147,000	4.080	08/24/26	4,148,071
(Secured Overnight Financing Rate + 0.400%)			
3,364,000	4.060	12/22/26	3,364,803
Bank of Montreal ^{(a)(b)(c)} (Secured Overnight Financing Rate + 0.250%)			
4,533,000	4.010	05/26/26	4,533,111
Bayerische Landesbank ^(b) (Secured Overnight Financing Rate + 0.390%)			
6,128,000	4.150	01/28/26	6,129,459
HSBC Bank PLC ^{(b)(c)} (Secured Overnight Financing Rate + 0.380%)			
4,693,000	4.040	11/20/26	4,693,327
Kookmin Bank ^(b) (Secured Overnight Financing Rate + 0.600%)			
9,502,000	4.360	02/06/26	9,506,190
Mizuho Bank Ltd. ^(b) (Secured Overnight Financing Rate + 0.190%)			
17,812,000	3.850	03/17/26	17,813,053
National Bank of Canada ^{(a)(b)(c)} (Secured Overnight Financing Rate + 0.400%)			
8,156,000	4.170	12/29/26	8,156,527
National Bank of Kuwait			
11,550,000	4.420	08/19/26	11,579,629
(Secured Overnight Financing Rate + 0.300%)			
733,000	4.010 ^(b)	01/16/26	733,029
(Secured Overnight Financing Rate + 0.520%)			
10,937,000	4.230 ^{(a)(b)}	08/24/26	10,937,421
(Secured Overnight Financing Rate + 0.590%)			
10,020,000	4.360 ^(b)	03/26/26	10,026,836
(Secured Overnight Financing Rate + 0.600%)			
11,517,000	4.370 ^{(a)(b)}	12/11/26	11,517,145

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Certificates of Deposit – (continued)			
Natixis SA ^(b) (Secured Overnight Financing Rate + 0.400%)			
\$ 20,000,000	4.160%	12/04/26	\$ 20,010,194
Nordea Bank Abp ^(b) (Secured Overnight Financing Rate + 0.400%)			
12,592,000	4.110	02/19/27	12,594,354
Paradelle Funding LLC ^(b) (Secured Overnight Financing Rate + 0.330%)			
5,668,000	4.040	09/02/26	5,668,703
(Secured Overnight Financing Rate + 0.380%)			
11,158,000	4.090	01/02/26	11,158,196
Standard Chartered Bank ^{(a)(b)} (Secured Overnight Financing Rate + 0.440%)			
8,726,000	4.200	10/30/26	8,729,996
			177,722,484
Commercial Paper^(d) – 10.4%			
Air Lease Corp. ^(e)			
4,411,000	0.000	01/02/26	4,410,019
6,477,000	0.000	01/08/26	6,471,181
Albion Capital Corp. SA/Albion Capital LLC			
10,940,000	0.000	05/15/26	10,781,643
Bell Telephone Co. of Canada or Bell Canada ^(e)			
8,824,000	0.000	03/03/26	8,765,492
Broadcom, Inc. ^(e)			
34,764,000	0.000	01/27/26	34,663,442
Charles Schwab Corp. ^(e)			
12,923,000	0.000	05/15/26	12,741,755
First Abu Dhabi Bank PJSC ^(e)			
12,099,000	0.000	02/12/26	12,045,260
Hannover Funding Co. LLC ^(e)			
5,000,000	0.000	02/19/26	4,972,732
2,664,000	0.000	03/30/26	2,638,053
Lime Funding LLC ^(e)			
20,491,000	0.000	01/08/26	20,473,968
20,000,000	0.000	01/09/26	19,981,296
3,965,000	0.000	02/13/26	3,946,714
Macquarie Group Ltd.			
12,043,000	0.000	03/17/26	11,944,338
Oracle Corp.			
2,074,000	0.000 ^(e)	01/15/26	2,070,684
16,989,000	0.000 ^(e)	01/16/26	16,960,008
Penske Truck Leasing Co. LP			
19,038,000	0.000	07/17/26	18,612,881
Pure Grove Funding ^(e)			
9,114,000	0.000	05/27/26	8,973,623

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Commercial Paper^(d) – (continued)			
Salisbury Receivables Co. LLC ^(e)			
\$ 3,996,000	0.000%	06/04/26	\$ 3,931,481
TELUS Corp. ^(e)			
11,775,000	0.000	02/24/26	11,696,265
University of Virginia			
11,310,000	0.000	01/22/26	11,281,964
VW Credit, Inc. ^(e)			
3,335,000	0.000	07/01/26	3,269,597
18,155,000	0.000	09/24/26	17,637,766
			248,270,162
Repurchase Agreement^(b) – 1.3%			
Wells Fargo Securities LLC			
30,000,000	4.620	04/30/26	30,000,000
Maturity Value: \$30,008,047			
Next Reset Date: 10/03/25			
Collateralized by various Mortgage – Backed Obligations, 2.500% to 6.220%, due 9/17/29 to 5/25/67. The market value of the collateral, including accrued interest, was \$34,500,001.			
TOTAL SHORT-TERM INVESTMENTS			
(Cost \$455,861,990)			\$ 455,992,646
TOTAL INVESTMENTS – 95.6%			
(Cost \$2,274,539,656)			\$2,280,200,858
OTHER ASSETS IN EXCESS OF			
LIABILITIES – 4.4%			103,722,217
NET ASSETS – 100.0%			\$2,383,923,075

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (b) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on December 31, 2025.
- (c) Exempt from registration under Rule 144A of the Securities Act of 1933.
- (d) Issued with a zero coupon. Income is recognized through the accretion of discount.
- (e) Represents an affiliated issuer.

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION

Investment Abbreviations:

CLO —Collateralized Loan Obligation
CMT —Constant Maturity Treasury Indexes
GO —General Obligation
LLC —Limited Liability Company
LP —Limited Partnership
PLC —Public Limited Company
SOFR—Secured Overnight Financing Rate
SpA —Stand-by Purchase Agreement

Schedule of Investments

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 135.3%			
Collateralized Mortgage Obligations – 8.7%			
Interest Only^(a) – 0.8%			
Federal Home Loan Mortgage Corp. REMICS Series 4468, Class SY (-1X 1 mo. USD Term SOFR + 5.986%)			
\$ 81,264	2.002 ^(b)	05/15/45	\$ 8,911
Federal Home Loan Mortgage Corp. REMICS Series 5012, Class DI			
127,718	4.000	09/25/50	25,628
Federal Home Loan Mortgage Corp. REMICS Series 4583, Class ST (-1X 30 day USD SOFR Average + 5.886%)			
376,997	1.902 ^(b)	05/15/46	41,811
Federal Home Loan Mortgage Corp. REMICS Series 4314, Class SE (-1X 30 day USD SOFR Average + 5.936%)			
82,927	1.952 ^(b)	03/15/44	8,313
Federal National Mortgage Association REMICS Series 2017-104, Class SB (-1X 1 mo. USD Term SOFR + 6.036%)			
245,019	2.161 ^(b)	01/25/48	28,150
Federal National Mortgage Association REMICS Series 2018-8, Class SA (-1X 30 day USD SOFR Average + 6.036%)			
196,164	2.161 ^(b)	02/25/48	21,834
Federal National Mortgage Association REMICS Series 2007-36, Class SN (-1X 1 mo. USD Term SOFR + 6.656%)			
114,356	2.781 ^(b)	04/25/37	11,076
Federal National Mortgage Association REMICS Series 2008-17, Class SI (-1X 1 mo. USD Term SOFR + 6.186%)			
140,988	2.311 ^(b)	03/25/38	10,768
Government National Mortgage Association REMICS Series 2014-132, Class SL (-1X 1 mo. USD Term SOFR + 5.986%)			
93,812	2.252 ^{(b)(c)}	10/20/43	4,872
Government National Mortgage Association REMICS Series 2015-129, Class IC			
168,511	4.500 ^(c)	09/16/45	32,350
Government National Mortgage Association REMICS Series 2017-112, Class SJ (-1X 1 mo. USD Term SOFR + 5.546%)			
416,387	1.812 ^{(b)(c)}	07/20/47	40,724
Government National Mortgage Association REMICS Series 2018-7, Class DS (-1X 1 mo. USD Term SOFR + 5.586%)			
885,836	1.852 ^{(b)(c)}	01/20/48	89,602
Government National Mortgage Association REMICS Series 2018-67, Class PS (-1X 1 mo. USD Term SOFR + 6.086%)			
357,466	2.352 ^{(b)(c)}	05/20/48	42,603
Government National Mortgage Association REMICS Series 2018-124, Class SN (-1X 1 mo. USD Term SOFR + 6.086%)			
494,587	2.352 ^{(b)(c)}	09/20/48	59,426
Government National Mortgage Association REMICS Series 2019-6, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
133,857	2.202 ^{(b)(c)}	01/20/49	15,009
Government National Mortgage Association REMICS Series 2019-1, Class SN (-1X 1 mo. USD Term SOFR + 5.936%)			
199,892	2.202 ^{(b)(c)}	01/20/49	22,491

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(a) – (continued)			
Government National Mortgage Association REMICS Series 2019-78, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
\$ 129,381	2.252 ^{(b)(c)}	06/20/49	\$ 14,382
Government National Mortgage Association REMICS Series 2019-151, Class NI			
1,018,347	3.500 ^(c)	10/20/49	176,481
Government National Mortgage Association REMICS Series 2020-21, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
519,112	2.202 ^{(b)(c)}	02/20/50	61,587
Government National Mortgage Association REMICS Series 2020-78, Class DI			
518,651	4.000 ^(c)	06/20/50	111,808
Government National Mortgage Association REMICS Series 2020-146, Class IM			
952,911	2.500 ^(c)	10/20/50	138,333
Government National Mortgage Association REMICS Series 2013-124, Class CS (-1X 1 mo. USD Term SOFR + 5.936%)			
453,252	2.202 ^{(b)(c)}	08/20/43	48,354
Government National Mortgage Association REMICS Series 2015-111, Class IM			
236,192	4.000 ^(c)	08/20/45	38,331
Government National Mortgage Association REMICS Series 2016-27, Class IA			
125,957	4.000 ^(c)	06/20/45	16,522
Government National Mortgage Association REMICS Series 2019-110, Class SD (-1X 1 mo. USD Term SOFR + 5.986%)			
356,804	2.252 ^{(b)(c)}	09/20/49	36,854
Government National Mortgage Association REMICS Series 2019-110, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
364,716	2.252 ^{(b)(c)}	09/20/49	42,884
Government National Mortgage Association REMICS Series 2019-153, Class EI			
868,133	4.000 ^(c)	12/20/49	183,157
Government National Mortgage Association REMICS Series 2016-138, Class DI			
58,439	4.000 ^(c)	10/20/46	11,413
Government National Mortgage Association REMICS Series 2010-20, Class SE (-1X 1 mo. USD Term SOFR + 6.136%)			
132,501	2.402 ^{(b)(c)}	02/20/40	14,397
Government National Mortgage Association REMICS Series 2015-119, Class SN (-1X 1 mo. USD Term SOFR + 6.136%)			
188,240	2.402 ^{(b)(c)}	08/20/45	22,882
Government National Mortgage Association REMICS Series 2015-90, Class PI			
7,274	3.500 ^(c)	04/20/45	575
Government National Mortgage Association REMICS Series 2015-83, Class PI			
15,833	3.500 ^(c)	06/20/45	2,166
Government National Mortgage Association REMICS Series 2015-72, Class JI			
6,843	3.500 ^(c)	05/20/45	747

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(a) – (continued)			
Government National Mortgage Association REMICS Series 2016-1, Class ST (-1X 1 mo. USD Term SOFR + 6.086%)			
\$ 87,298	2.352% ^{(b)(c)}	01/20/46	\$ 10,371
			1,394,812
Regular Floater^(b) – 2.8%			
Federal Home Loan Mortgage Corp. REMICS Series 5502, Class FG (1 mo. USD Term SOFR + 1.000%)			
221,804	4.874	02/25/55	221,833
Federal National Mortgage Association REMICS Series 2017-96, Class FA (1 mo. USD Term SOFR + 0.514%)			
866,269	4.389	12/25/57	839,911
Federal National Mortgage Association REMICS Series 2025-11, Class FB (1 mo. USD Term SOFR + 1.000%)			
390,472	4.874	03/25/55	389,629
Government National Mortgage Association REMICS Series 2017-182, Class FN (1 mo. USD Term SOFR + 0.414%)			
916,413	4.149 ^(c)	12/16/47	898,956
Government National Mortgage Association REMICS Series 2021-98, Class FM (1 mo. USD Term SOFR + 0.750%)			
823,805	2.500 ^(c)	06/20/51	705,349
Government National Mortgage Association REMICS Series 2021-122, Class FA (1 mo. USD Term SOFR + 0.400%)			
2,176,657	3.000 ^(c)	07/20/51	1,918,580
			4,974,258
Sequential Fixed Rate – 2.4%			
Federal Home Loan Mortgage Corp. REMICS Series 2042, Class N			
1,888	6.500 ^(c)	03/15/28	1,926
Federal Home Loan Mortgage Corp. REMICS Series 4577, Class HM			
253,732	4.000 ^{(c)(d)}	12/15/50	243,694
Federal National Mortgage Association REMICS Series 2011-99, Class DB			
122,197	5.000	10/25/41	123,333
Federal National Mortgage Association REMICS Series 2012-111, Class B			
20,414	7.000	10/25/42	21,940
Federal National Mortgage Association REMICS Series 2012-153, Class B			
81,209	7.000	07/25/42	88,209
Federal National Mortgage Association REMICS Series 2011-52, Class GB			
123,741	5.000	06/25/41	124,856
Federal National Mortgage Association REMICS Series 2000-16, Class ZG			
28,419	8.500	06/25/30	30,186
Federal National Mortgage Association REMICS Series 2017-87, Class EA			
1,393,550	3.000	04/25/44	1,283,870
Federal National Mortgage Association REMICS Series 2005-59, Class KZ			
242,911	5.500	07/25/35	252,065
Government National Mortgage Association REMICS Series 2021-135, Class A			
1,891,458	2.000 ^(c)	08/20/51	1,584,566

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
Morgan Stanley Residential Mortgage Loan Trust Series 2025-DSC1, Class A1			
\$ 564,537	5.562% ^{(c)(d)(e)}	03/25/70	\$ 571,104
			4,325,749
Sequential Floating Rate^{(b)(c)} – 2.7%			
Bear Stearns ALT-A Trust Series 2005-5, Class 21A1			
58,199	5.778	07/25/35	57,365
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2021-DNA5, Class M2 (1 mo. USD Term SOFR + 1.650%)			
28,125	5.524 ^(e)	01/25/34	28,221
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2025-DNA2, Class A1 (1 mo. USD Term SOFR + 1.100%)			
885,000	4.974 ^(e)	05/25/45	887,873
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R01, Class 1M2 (1 mo. USD Term SOFR + 1.550%)			
80,361	5.424 ^(e)	10/25/41	80,655
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M1 (1 mo. USD Term SOFR + 1.900%)			
14,231	5.774 ^(e)	04/25/42	14,267
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M2 (1 mo. USD Term SOFR + 3.000%)			
94,000	6.874 ^(e)	04/25/42	96,042
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R01, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
125,000	5.674 ^(e)	01/25/44	125,631
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R03, Class 2M2 (1 mo. USD Term SOFR + 1.950%)			
150,000	5.824 ^(e)	03/25/44	150,995
Government National Mortgage Association REMICS Series 2023-70, Class SE (-1X 1 mo. USD Term SOFR + 6.120%)			
337,996	2.202 ^(a)	05/20/53	19,533
Government National Mortgage Association REMICS Series 2023-101, Class FH (1 mo. USD Term SOFR + 1.000%)			
2,223,089	4.918	07/20/53	2,231,303
HarborView Mortgage Loan Trust Series 2005-16, Class 2A1A (1 mo. USD Term SOFR + 0.594%)			
6,802	4.326	01/19/36	7,730
Impac CMB Trust Series 2004-8, Class 1A (1 mo. USD Term SOFR + 0.834%)			
1,828	4.566	10/25/34	1,799
JP Morgan Mortgage Trust Series 2021-6, Class A3			
361,058	2.500 ^(e)	10/25/51	301,314
JP Morgan Mortgage Trust Series 2022-LTV1, Class A2			
638,011	3.511 ^(e)	07/25/52	578,882
New Residential Mortgage Loan Trust Series 2015-1A, Class A1			
53,553	3.750 ^(e)	05/28/52	51,778
Towd Point Mortgage Trust Series 2016-4, Class M1			
30,478	3.250 ^(e)	07/25/56	30,273

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^{(b)(c)} – (continued)			
Verus Securitization Trust Series 2021-8, Class A1			
\$ 110,224	2.824% ^(e)	11/25/66	\$ 103,072
Wells Fargo Mortgage-Backed Securities Trust Series 2019-3, Class A1			
21,723	3.500 ^(e)	07/25/49	19,716
			4,786,449
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			
			15,481,268
Commercial Mortgage-Backed Securities – 7.3%			
Sequential Fixed Rate^(e) – 0.8%			
Citigroup Commercial Mortgage Trust Series 2017-P8, Class D			
\$ 400,000	3.000% ^(c)	09/15/50	\$ 280,730
COMM Mortgage Trust Series 2024-277P, Class A			
375,000	6.338	08/10/44	394,691
DOLP Trust Series 2021-NYC, Class A			
400,000	2.956	05/10/41	359,468
ROCK Trust Series 2024-CNTR, Class A			
450,000	5.388	11/13/41	462,459
			1,497,348
Sequential Floating Rate – 6.5%			
3650R Commercial Mortgage Trust Series 2021-PF1, Class AS			
400,000	2.778 ^(b)	11/15/54	344,448
Bank Series 2021-BN37, Class A5			
200,000	2.618 ^{(b)(c)}	11/15/64	178,848
Bank Series 2025-BNK51, Class B			
400,000	5.895 ^{(b)(c)}	12/25/67	410,639
Bank5 Series 2025-5YR17, Class C			
300,000	5.894 ^{(b)(c)}	11/15/58	295,741
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
450,000	4.670 ^{(b)(e)}	03/15/37	425,688
BBCMS Mortgage Trust Series 2018-TALL, Class B (1 mo. USD Term SOFR + 1.168%)			
125,000	4.919 ^{(b)(e)}	03/15/37	112,677
Benchmark Mortgage Trust Series 2022-B32, Class A5			
500,000	3.002 ^(b)	01/15/55	447,789
BFLD Commercial Mortgage Trust Series 2025-660F, Class C (1 mo. USD Term SOFR + 2.150%)			
400,000	5.900 ^{(b)(c)}	11/15/42	401,539
BFLD Trust Series 2025-EWEST, Class B (1 mo. USD Term SOFR + 1.900%)			
350,000	5.650 ^{(b)(c)}	06/15/42	350,114
BSTN Commercial Mortgage Trust Series 2025-1C, Class A			
275,000	5.369 ^{(b)(c)}	06/15/44	282,500
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
450,000	5.392 ^{(b)(c)}	02/15/41	448,294
BX Trust Series 2025-ARIA, Class A			
450,000	5.031 ^{(b)(c)}	12/13/42	452,793
Durst Commercial Mortgage Trust Series 2025-151, Class A			
400,000	5.145 ^{(b)(e)}	08/10/42	408,021
Durst Commercial Mortgage Trust Series 2025-151, Class B			
600,000	5.582 ^{(b)(e)}	08/10/42	611,360

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K148, Class A2			
\$ 800,000	3.500% ^{(b)(c)}	07/25/32	\$ 766,120
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K158, Class A2			
1,166,000	3.900 ^{(b)(c)}	12/25/30	1,156,282
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF73, Class AS (1 mo. USD SOFR Historical Calendar Day Compounded + 0.670%)			
190,674	4.673 ^{(b)(c)}	11/25/29	190,674
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-153, Class A2			
800,000	3.820 ^{(b)(c)}	12/25/32	776,766
Houston Galleria Mall Trust Series 2025-HGLR, Class A			
250,000	5.462 ^{(b)(e)}	02/05/45	258,554
Hudson Yards Mortgage Trust Series 2025-SPRL, Class A			
330,000	5.467 ^{(b)(e)}	01/13/40	341,735
IRV Trust Series 2025-200P, Class A			
600,000	5.295 ^{(b)(c)(e)}	03/14/47	611,742
IRV Trust Series 2025-200P, Class C			
250,000	5.730 ^{(b)(c)(e)}	03/14/47	251,506
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-NLP, Class B (1 mo. USD Term SOFR + 1.357%)			
305,265	5.107 ^{(b)(e)}	04/15/37	299,614
MAD Commercial Mortgage Trust Series 2025-11MD, Class C			
150,000	5.631 ^{(b)(e)}	10/15/42	151,259
NYC Commercial Mortgage Trust Series 2025-3BP, Class B (1 mo. USD Term SOFR + 1.692%)			
300,000	5.442 ^{(b)(e)}	02/15/42	299,064
NYC Commercial Mortgage Trust Series 2025-11X, Class A (1 mo. USD Term SOFR + 1.743%)			
500,000	5.493 ^{(b)(e)}	10/15/40	501,088
ROCK Trust Series 2024-CNTR, Class C			
250,000	6.471 ^(e)	11/13/41	259,341
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class B			
275,000	5.743 ^{(b)(e)}	07/15/35	276,906
WHARF Commercial Mortgage Trust Series 2025-DC, Class A			
200,000	5.350 ^{(b)(c)}	07/15/40	205,414
			11,516,516
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			
			\$ 13,013,864
Federal Agencies – 119.3%			
Adjustable Rate Federal Home Loan Mortgage Corp. – 0.0%			
(1 yr. CMT + 2.250%) ^(b)			
\$ 3,305	6.500%	04/01/33	\$ 3,364
2,622	6.360	09/01/33	2,676
3,155	5.892	11/01/34	3,224
2,452	6.500	02/01/35	2,501
8,216	6.353	06/01/35	8,385
(1 yr. CMT + 2.107%) ^(b)			
1,994	6.106	10/01/34	2,036
			22,186

Schedule of Investments (continued)

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Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Federal National Mortgage Association – 0.1% (11th District Cost of Funds - Consumer + 1.350%) ^(b)			
\$ 719	4.271%	07/01/27	\$ 714
(1 yr. MTA + 1.150%) ^(b)			
661	5.227	11/01/27	653
669	5.227	01/01/38	667
(1 yr. MTA + 1.125%) ^(b)			
3,893	5.202	06/01/32	3,872
(11th District Cost of Funds - Consumer + 1.250%) ^(b)			
3,681	4.215	08/01/32	3,598
(11th District Cost of Funds - Consumer + 1.327%) ^(b)			
2,871	4.292	05/01/33	2,804
(1 yr. CMT + 2.261%) ^(b)			
19,576	6.261	06/01/33	19,977
(RFUCC 6 mo. Treasury + 1.412%) ^(b)			
1,113	5.951	06/01/33	1,129
(1 yr. CMT + 2.012%) ^(b)			
428	6.197	07/01/33	435
(11th District Cost of Funds - Consumer + 1.254%) ^(b)			
15,262	4.210	08/01/33	14,960
(RFUCC 1 yr. Treasury + 1.636%) ^(b)			
8,603	6.141	12/01/33	8,815
(1 yr. CMT + 2.301%) ^(b)			
242	6.417	04/01/34	247
(RFUCC 1 yr. Treasury + 1.670%) ^(b)			
2,747	6.210	11/01/34	2,825
(1 yr. CMT + 2.193%) ^(b)			
3,650	6.250	02/01/35	3,731
(RFUCC 1 yr. Treasury + 1.617%) ^(b)			
6,390	6.530	03/01/35	6,552
(RFUCC 1 yr. Treasury + 1.810%) ^(b)			
4,152	6.810	04/01/35	4,282
(RFUCC 1 yr. Treasury + 2.475%) ^(b)			
2,205	7.475	05/01/35	2,299
(11th District Cost of Funds - Consumer + 1.228%) ^(b)			
1,721	4.688	12/01/37	1,706
(1 yr. MTA + 1.175%) ^(b)			
2,028	5.252	11/01/40	2,020
			81,286
Adjustable Rate Government National Mortgage Association – 0.0% (1 yr. CMT + 1.500%) ^(b)			
20	5.625	02/20/26	20
8	5.375	07/20/26	8
1,107	5.625	01/20/27	1,109
315	5.625	02/20/27	316
3,849	5.625	04/20/27	3,863
339	5.625	05/20/27	340
739	5.625	06/20/27	742
296	4.750	11/20/27	297
880	4.750	12/20/27	884
2,383	5.625	01/20/28	2,395
905	5.625	02/20/28	909
816	5.625	03/20/28	820
6,800	5.375	07/20/29	6,865
1,893	5.375	08/20/29	1,912
667	5.375	09/20/29	674
2,948	4.750	10/20/29	2,974
4,624	4.750	11/20/29	4,667

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Government National Mortgage Association – (continued)			
\$ 683	4.750%	12/20/29	\$ 689
1,443	5.625	01/20/30	1,457
434	5.625	02/20/30	438
2,397	5.625	03/20/30	2,421
3,705	5.625	04/20/30	3,748
10,717	5.625	05/20/30	10,843
1,284	5.625	06/20/30	1,299
10,136	5.375	07/20/30	10,257
1,837	5.375	09/20/30	1,860
3,096	4.750	10/20/30	3,130
			64,937
Federal Home Loan Mortgage Corp. – 6.0%			
1,125,000	4.450	12/01/32	1,123,720
20,168	5.000	10/01/33	20,593
887	5.000	07/01/35	907
432	4.500	08/01/35	436
1,136	4.500	09/01/35	1,146
544	4.500	10/01/35	549
23,967	5.000	12/01/35	24,462
8,047	4.500	01/01/38	8,116
359	4.500	06/01/38	362
14,290	4.500	09/01/38	14,390
80	4.500	01/01/39	81
7,223	4.500	02/01/39	7,263
2,850	4.500	03/01/39	2,865
629	4.500	04/01/39	633
20,243	4.500	05/01/39	20,349
51,781	5.000	05/01/39	52,942
63,404	4.500	06/01/39	63,743
91,121	5.000	07/01/39	93,026
2,166	4.500	07/01/39	2,177
1,487	4.500	08/01/39	1,495
3,498	4.500	09/01/39	3,518
758	4.500	10/01/39	763
516	4.500	11/01/39	519
807	4.500	12/01/39	811
2,316	4.500	01/01/40	2,328
1,393	4.500	04/01/40	1,403
2,340	4.500	05/01/40	2,355
3,470	4.500	06/01/40	3,494
5,786	4.000	06/01/40	5,681
718	4.500	07/01/40	723
203	4.500	08/01/40	204
1,393	5.000	08/01/40	1,429
39,159	4.000	02/01/41	38,444
12,362	4.500	02/01/41	12,395
2,727	4.500	03/01/41	2,733
3,649	4.500	04/01/41	3,658
4,887	4.500	05/01/41	4,900
9,245	4.500	06/01/41	9,271
774	5.000	06/01/41	790
26,815	4.500	08/01/41	26,886
26,501	4.500	09/01/41	26,684
20,864	4.000	10/01/41	20,458
3,680	4.000	11/01/41	3,602
1,756	4.500	12/01/41	1,761

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
\$ 24,137	4.500%	03/01/42	\$ 24,200
195,075	4.000	03/01/42	190,855
8,894	3.000	05/01/42	8,238
145,670	3.500	06/01/42	139,507
242,152	4.500	06/01/42	242,749
40,571	3.000	08/01/42	37,687
33,765	3.500	08/01/42	32,124
99,788	3.500	10/01/42	94,868
19,265	3.000	10/01/42	17,841
53,860	3.500	11/01/42	51,253
262,891	3.000	11/01/42	244,434
446,285	3.000	12/01/42	415,066
793,429	3.000	01/01/43	739,967
76,879	3.000	02/01/43	70,991
366,738	4.000	08/01/43	359,718
165,999	4.000	01/01/44	162,809
215,682	3.500	02/01/44	205,186
214,861	3.500	06/01/44	205,862
3,154	4.000	11/01/44	3,080
24,653	3.500	02/01/45	23,437
46,588	3.500	03/01/45	44,250
5,961	3.500	08/01/45	5,641
8,115	3.500	09/01/45	7,699
13,906	3.500	11/01/45	13,155
118,333	3.500	03/01/46	111,772
196,002	3.500	05/01/46	184,800
218,281	3.500	06/01/46	205,603
100,380	3.500	07/01/46	94,675
17,317	3.500	10/01/46	16,311
14,796	3.500	12/01/46	13,936
5,302,572	3.000	05/01/47	4,843,075
154,017	3.500	12/01/47	145,408
			10,570,262
Federal National Mortgage Association – 3.5%			
438	7.000	08/01/31	465
41,590	3.500	07/01/42	39,463
37,830	3.500	08/01/42	35,955
24,706	3.500	09/01/42	23,492
3,344	3.500	10/01/42	3,177
6,325	3.500	11/01/42	6,010
3,586	3.500	01/01/43	3,403
85,398	3.500	02/01/43	81,047
6,242	3.500	05/01/43	5,930
373,608	3.500	07/01/43	353,888
183,064	3.500	01/01/44	173,693
5,185	3.500	12/01/44	4,871
166,144	4.000	03/01/45	160,975
70,675	4.000	04/01/45	68,478
890,741	4.500	06/01/51	882,802
2,171,383	4.000	07/01/56	2,053,939
1,424,724	4.000	02/01/57	1,345,115
987,270	5.500	10/01/55	1,009,990
			6,252,693
Government National Mortgage Association – 24.4%			
113	6.500	01/15/32	115
299	6.500	02/15/32	309

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
\$ 89,649	5.500%	04/15/33	\$ 92,805
2,504	5.000	11/15/33	2,546
241	6.500	08/15/34	254
429	6.500	02/15/36	458
933	6.500	03/15/36	991
1,537	6.500	04/15/36	1,627
3,615	6.500	05/15/36	3,842
1,898	6.500	06/15/36	2,018
11,345	6.500	07/15/36	12,096
11,523	6.500	08/15/36	12,259
24,341	6.500	09/15/36	25,983
10,667	6.500	10/15/36	11,344
16,213	6.500	11/15/36	17,330
5,159	6.500	12/15/36	5,488
2,301	6.500	01/15/37	2,446
1,169	6.500	03/15/37	1,248
1,731	6.500	04/15/37	1,840
667	6.500	05/15/37	707
3,004	6.500	09/15/37	3,172
2,222	6.500	10/15/37	2,395
1,716	6.500	11/15/37	1,813
1,216	6.500	05/15/38	1,285
483	6.500	02/15/39	512
99,627	5.000	01/20/40	101,562
99,899	4.500	05/15/40	100,144
84,665	5.000	07/15/40	86,705
110,941	3.500	09/15/42	104,494
123,317	3.500	02/15/45	113,191
22,142	4.000	05/20/45	21,408
16,091	4.000	07/20/45	15,547
28,308	4.000	10/20/45	27,334
87,132	4.000	01/20/46	84,114
356,055	4.500	03/20/46	355,322
723,471	4.500	02/20/47	721,218
144,738	4.500	03/20/47	144,466
810,229	4.500	05/20/47	808,706
139,537	4.500	06/20/47	139,274
40,997	4.500	07/20/47	40,894
396,735	4.500	08/20/47	395,741
437,985	4.500	09/20/48	435,793
1,023,806	5.000	11/20/48	1,040,249
522,255	4.500	12/20/48	519,152
423,965	5.000	12/20/48	430,509
76,848	4.500	01/20/49	76,295
248,365	4.500	02/20/49	246,578
366,731	4.500	03/20/49	364,093
258,940	4.500	10/20/49	257,644
522,246	3.500	12/20/50	484,481
806,761	3.000	07/20/51	722,976
653,087	2.500	09/20/51	561,304
465,580	2.500	11/20/51	401,458
808,135	3.000	11/20/51	723,450
608,319	2.500	12/20/51	523,471
2,694,029	4.500	10/20/52	2,644,767
7,000,000	2.000	TBA-30yr ^(f)	5,793,535
5,000,000	2.500	TBA-30yr ^(f)	4,311,916
5,000,000	3.500	TBA-30yr ^(f)	4,545,507
4,000,000	4.000	TBA-30yr ^(f)	3,774,386

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
\$ 3,000,000	5.000%	TBA-30yr ^(f)	\$ 2,992,726
5,000,000	5.500	TBA-30yr ^(f)	5,048,261
3,000,000	6.000	TBA-30yr ^(f)	3,057,012
1,000,000	6.500	TBA-30yr ^(f)	1,033,590
			43,454,156
Government National Mortgage Association (GNMA) – 1.5%			
2,963,310	3.000	03/20/52	2,666,882
Uniform Mortgage-Backed Security – 83.8%			
510,736	1.500	07/01/35	466,913
119,752	1.500	08/01/35	109,477
823,880	1.500	09/01/35	752,902
1,233,970	1.500	10/01/35	1,127,235
567,094	1.500	11/01/35	517,845
626,873	1.500	12/01/35	572,216
329,998	1.500	02/01/36	301,279
78,382	4.500	07/01/36	78,492
633,216	1.500	10/01/36	576,620
3,271	4.500	12/01/36	3,276
61,060	4.500	02/01/39	61,314
2,007	4.500	03/01/39	2,011
2,830	4.500	05/01/39	2,836
1,262	4.500	07/01/39	1,264
1,200	4.000	08/01/39	1,177
2,885	4.500	09/01/39	2,897
4,637	4.500	10/01/39	4,656
11,702	4.500	02/01/40	11,726
2,215	4.500	03/01/40	2,224
27,903	4.500	04/01/40	28,061
11,987	4.500	06/01/40	12,006
59,665	4.500	09/01/40	59,997
3,115	4.500	12/01/40	3,133
27,678	4.500	01/01/41	27,836
8,925	4.500	04/01/41	8,937
14,016	4.500	06/01/41	14,036
12,582	4.500	07/01/41	12,600
56,054	4.500	08/01/41	56,056
53,497	4.500	09/01/41	53,572
30,299	4.500	10/01/41	30,342
49,807	3.500	10/01/41	47,786
10,743	3.500	11/01/41	10,306
37,412	4.500	11/01/41	37,465
34,054	4.500	12/01/41	34,102
26,592	4.500	01/01/42	26,629
40,348	3.500	01/01/42	38,728
3,967	3.500	02/01/42	3,788
165,970	4.000	03/01/42	162,185
2,216	4.500	03/01/42	2,234
38,348	4.000	04/01/42	37,473
4,308	4.500	04/01/42	4,330
5,430	3.500	05/01/42	5,197
17,443	3.500	06/01/42	16,720
10,509	3.500	09/01/42	10,112
37,194	3.000	09/01/42	34,415
94,530	3.500	10/01/42	90,424
200,733	3.000	12/01/42	185,608
33,902	3.500	12/01/42	32,461

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 42,870	3.000%	01/01/43	\$ 39,927
13,261	3.000	02/01/43	12,372
128,036	3.500	02/01/43	122,265
463,520	3.000	03/01/43	430,252
268,129	3.500	03/01/43	256,256
514,375	3.000	04/01/43	476,920
623,233	3.000	05/01/43	577,633
183,993	2.500	05/01/43	165,151
79,037	3.500	05/01/43	75,305
23,358	3.000	06/01/43	21,628
353,353	3.500	06/01/43	336,790
184,681	3.000	07/01/43	170,955
257,917	3.500	07/01/43	246,245
22,844	3.500	08/01/43	21,762
17,289	3.500	09/01/43	16,506
31,445	3.500	01/01/44	30,065
16,771	3.500	08/01/44	15,888
20,851	3.500	09/01/44	19,811
46,717	3.500	10/01/44	44,487
19,036	5.000	12/01/44	19,445
11,110	3.500	01/01/45	10,517
122,488	4.000	02/01/45	119,048
60,532	3.500	03/01/45	57,376
27,864	3.500	04/01/45	26,342
376,038	3.500	05/01/45	357,392
677,056	4.500	06/01/45	674,546
41,026	3.500	07/01/45	38,753
148,906	4.000	11/01/45	144,483
6,563	3.500	11/01/45	6,191
119,173	3.500	01/01/46	112,606
44,253	4.000	03/01/46	42,939
314,957	3.500	03/01/46	298,419
48,582	3.500	04/01/46	46,040
261,399	3.500	05/01/46	246,252
53,544	4.000	06/01/46	51,703
122,551	4.500	06/01/46	122,296
158,708	3.000	07/01/46	144,085
171,371	4.000	07/01/46	165,477
16,518	4.000	08/01/46	15,949
87,293	3.000	08/01/46	79,250
389,587	3.000	09/01/46	353,692
115,875	3.000	10/01/46	105,200
18,482	4.000	10/01/46	17,846
487,452	3.000	11/01/46	442,587
214,167	3.000	12/01/46	194,434
849,805	3.000	01/01/47	771,507
438,608	4.500	02/01/47	436,983
42,017	3.000	02/01/47	38,145
119,381	3.000	04/01/47	108,158
254,575	3.500	06/01/47	238,975
121,293	4.500	11/01/47	120,775
4,102	4.500	02/01/48	4,078
212,938	4.500	05/01/48	212,541
349,011	3.500	06/01/48	327,624
179,738	4.500	07/01/48	178,409
640,492	4.500	08/01/48	635,755
273,750	4.500	09/01/48	271,726
5,296	4.500	10/01/48	5,287

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 935,127	5.000%	11/01/48	\$ 953,884
469,932	4.500	11/01/48	466,416
206,914	4.500	12/01/48	205,254
264,091	4.500	02/01/49	261,973
2,879	4.500	05/01/49	2,855
1,379,659	3.000	09/01/49	1,245,674
4,271	4.500	11/01/49	4,235
285,103	4.500	01/01/50	282,994
45,089	4.500	02/01/50	44,725
519,633	3.000	03/01/50	467,878
3,205,580	4.500	03/01/50	3,179,260
338,836	4.500	04/01/50	334,954
1,862,009	2.000	09/01/50	1,523,286
328,342	4.500	09/01/50	325,643
2,911,996	2.500	09/01/50	2,519,301
1,872,665	3.000	10/01/50	1,685,068
3,256,286	2.000	10/01/50	2,662,789
810,572	2.500	11/01/50	699,237
3,265,808	2.000	12/01/50	2,669,436
840,337	2.500	01/01/51	715,929
4,016,227	2.000	02/01/51	3,278,613
10,100,328	2.000	05/01/51	8,242,852
6,718,824	2.500	05/01/51	5,773,015
6,952,032	2.500	07/01/51	5,985,475
1,424,433	2.500	09/01/51	1,226,555
1,599,903	2.000	11/01/51	1,302,324
4,322,291	2.500	12/01/51	3,712,257
1,200,331	2.000	01/01/52	986,244
25,857	2.000	02/01/52	21,230
2,005,834	2.000	03/01/52	1,648,634
3,045,248	2.000	04/01/52	2,502,109
519,948	6.000	11/01/52	542,663
769,441	4.500	05/01/53	761,827
903,318	5.500	08/01/53	918,381
904,413	6.500	08/01/53	945,894
547,160	6.500	10/01/53	572,255
2,163,103	6.500	11/01/53	2,277,355
2,730,122	2.500	01/01/54	2,321,533
4,016,800	6.000	04/01/54	4,177,716
2,356,005	6.500	06/01/54	2,478,275
1,591,204	6.500	08/01/54	1,676,741
827,044	6.500	09/01/54	872,795
735,788	6.000	09/01/54	755,613
2,565,699	5.500	10/01/54	2,603,326
1,827,680	5.000	12/01/54	1,847,778
1,009,108	6.000	12/01/54	1,044,520
5,000,000	2.000	TBA-30yr ^(f)	4,625,195
9,000,000	5.000	TBA-30yr ^(f)	8,977,500
3,000,000	4.000	TBA-30yr ^(f)	2,845,078
21,000,000	5.500	TBA-30yr ^(f)	21,292,851
8,000,000	6.000	TBA-30yr ^(f)	8,212,813

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 8,000,000	7.000%	TBA-30yr ^(f)	\$ 8,416,175
			149,102,331
TOTAL FEDERAL AGENCIES			\$212,214,733
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$245,546,772)			\$240,709,865

Asset-Backed Securities^{(c)(e)} – 2.0%

Collateralized Loan Obligations – 1.7%

BlueMountain CLO XXXIII Ltd. Series 2021-33A, Class BR ^(b) (3 mo. USD Term SOFR + 1.700%)			
\$ 500,000	5.618%	10/20/38	\$ 500,952
CBAMR Ltd. Series 2021-14A, Class A1R ^(b) (3 mo. USD Term SOFR + 1.280%)			
290,000	5.236	10/20/38	290,411
CIFC Funding Ltd. Series 2023-3A, Class D ^(b) (3 mo. USD Term SOFR + 4.250%)			
500,000	8.134	01/20/37	501,988
HalseyPoint CLO 7 Ltd. Series 2023-7A, Class A1R ^(b) (3 mo. USD Term SOFR + 1.450%)			
750,000	5.334	07/20/38	751,506
Invesco U.S. CLO Ltd. Series 2023-3A, Class BR ^(b) (3 mo. USD Term SOFR + 1.750%)			
800,000	5.655	07/15/38	803,293
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A			
86,873	5.750	12/20/50	88,677
			2,936,827

Student Loan^(b) – 0.3%

Sycamore Tree CLO Ltd. Series 2023-2A, Class DR (3 mo. USD Term SOFR + 4.500%)			
600,000	8.384	01/20/37	601,234

TOTAL ASSET-BACKED SECURITIES

(Cost \$3,524,732) \$ 3,538,061

U.S. Treasury Obligations – 5.0%

U.S. Treasury Bills ^{(g)(h)}			
\$ 6,000,000	0.000%	02/19/26	\$ 5,971,590
U.S. Treasury Bonds			
530,000	4.750	05/15/55	521,967
540,000	4.750	08/15/55	532,069
570,000	4.625	11/15/55	550,317
U.S. Treasury Inflation-Indexed Bonds			
1,073,384	1.500	02/15/53	836,569
U.S. Treasury Notes			
556,200	4.375	11/30/28	568,802

TOTAL U.S. TREASURY OBLIGATIONS

(Cost \$9,026,731) \$ 8,981,314

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

Shares	Dividend Rate	Value
Investment Company⁽ⁱ⁾ – 4.5%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
7,989,132	3.686%	\$ 7,989,132
(Cost \$7,989,132)		
TOTAL INVESTMENTS – 146.8%		
(Cost \$266,087,367)		\$261,218,372
OTHER ASSETS IN EXCESS OF LIABILITIES – (46.8)%		
		(83,241,543)
NET ASSETS – 100.0%		\$177,976,829

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

(a) Security with a notional or nominal principal amount. The actual effective yield of this security is different than the stated interest rate.

- (b) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on December 31, 2025.
- (c) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (d) Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on December 31, 2025.
- (e) Exempt from registration under Rule 144A of the Securities Act of 1933.
- (f) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$84,926,545 which represents approximately 47.8% of net assets as of December 31, 2025.
- (g) All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.
- (h) Issued with a zero coupon. Income is recognized through the accretion of discount.
- (i) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FORWARD SALES CONTRACTS — At December 31, 2025, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	4.500%	TBA - 30yr	01/22/25	\$ (3,000,000)	\$ (2,922,291)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	01/15/25	(4,000,000)	(3,231,562)
Uniform Mortgage-Backed Security	2.500	TBA - 30yr	01/15/25	(1,000,000)	(845,117)
Uniform Mortgage-Backed Security	1.500	TBA - 15yr	01/15/25	(2,000,000)	(1,808,096)
Uniform Mortgage-Backed Security	3.000	TBA - 30yr	01/14/25	(8,000,000)	(7,070,625)
Uniform Mortgage-Backed Security	3.500	TBA - 30yr	01/14/25	(6,000,000)	(5,542,735)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	01/15/25	(5,000,000)	(4,879,883)
Uniform Mortgage-Backed Security	6.500	TBA - 30yr	01/15/25	(11,000,000)	(11,429,257)
(PROCEEDS RECEIVED: \$(37,751,055))					\$ (37,729,566)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At December 31, 2025, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
10 Year U.S. Treasury Notes	37	03/20/26	\$ 4,160,187	\$ (8,289)
20 Year U.S. Treasury Bonds	6	03/20/26	693,563	(5,316)
Total				\$ (13,605)
Short position contracts:				
5 Year U.S. Treasury Notes	(19)	03/31/26	(2,076,789)	446

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Short position contracts:				
Ultra 10-Year U.S. Treasury Notes	(27)	03/20/26	\$(3,105,422)	\$ 18,909
Ultra Long U.S. Treasury Bonds	(26)	03/20/26	(3,068,000)	41,660
Total				\$ 61,015
TOTAL FUTURES CONTRACTS				\$ 47,410

SWAP CONTRACTS — At December 31, 2025, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s) ^(a)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.062 ^(b)	12M SOFR ^(b)	08/31/27	\$ 4,730	\$ 5,220	\$ 1,102	\$ 4,118
3.174 ^(b)	12M SOFR ^(b)	08/31/27	4,250	128	547	(419)
3.136 ^(c)	12M SOFR ^(c)	12/15/27	6,590	12,187	2,422	9,765
2.500% ^(d)	12M CDOR ^(d)	03/18/28	CAD 530	308	551	(243)
12M SOFR ^(b)	3.200 ^(b)	06/23/28	\$ 3,720	(2,563)	442	(3,005)
12M SOFR ^(b)	3.368% ^(b)	06/23/28	14,650	12,971	8,791	4,180
12M SOFR ^(b)	3.201 ^(b)	10/07/28	3,690	(4,841)	1,085	(5,926)
3.600 ^(c)	12M SOFR ^(c)	06/23/30	15,480	(8,748)	(31,277)	22,529
3.484 ^(c)	12M SOFR ^(c)	06/23/30	3,920	5,826	(751)	6,577
12M SOFR ^(c)	3.265 ^(c)	01/30/31	2,460	(21,961)	(14,598)	(7,363)
12M SOFR ^(c)	3.379 ^(c)	08/31/31	6,750	(35,743)	10,521	(46,264)
12M SOFR ^(c)	3.469 ^(c)	08/31/31	6,080	(7,746)	(4,551)	(3,195)
12M SOFR ^(c)	3.588 ^(c)	05/21/32	570	(703)	(68)	(635)
12M SOFR ^(c)	3.845 ^(c)	05/21/32	1,230	12,318	14,161	(1,843)
3.577 ^(c)	12M SOFR ^(c)	10/10/32	2,520	17,373	(875)	18,248
12M SOFR ^(c)	4.076 ^(c)	06/24/35	950	(1,689)	249	(1,938)
12M SOFR ^(c)	4.098 ^(c)	06/24/35	3,780	(3,447)	1,868	(5,315)
3.805 ^(c)	12M SOFR ^(c)	08/31/36	3,700	14,792	(23,357)	38,149
3.829 ^(c)	12M SOFR ^(c)	08/31/36	3,360	7,071	3,744	3,327
12M SOFR ^(c)	4.438 ^(c)	10/09/40	1,700	(15,329)	397	(15,726)
4.213 ^(c)	12M SOFR ^(c)	05/21/55	870	24,620	21,637	2,983
4.484 ^(c)	12M SOFR ^(c)	05/21/55	380	1,381	196	1,185
3.828 ^(c)	12M SOFR ^(c)	01/30/56	700	40,160	18,794	21,366
TOTAL				\$ 51,585	\$ 11,030	\$ 40,555

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to December 31, 2025.

(b) Payments made at maturity.

(c) Payments made annually.

(d) Payments made semi-annually.

Schedule of Investments (continued)

December 31, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER CREDIT DEFAULT SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at December 31, 2025 ^(b)	Counterparty	Termination Date	Notional Amount (000s)	Market Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:								
CMBX.NA.AAA.17	0.500%	0.692%	MS & Co. Int. PLC	12/15/56	\$700	\$(8,022)	\$(8,795)	\$773

(a) Payments made monthly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

OVER-THE-COUNTER INTEREST RATE SWAPPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Purchased option contracts								
Puts								
3M IRS	JPMorgan Securities, Inc.	3.302%	01/28/2026	1,290,000	\$1,290,000	\$1,549	\$1,742	\$(193)
TOTAL				1,290,000	\$1,290,000	\$1,549	\$1,742	\$(193)

Currency Abbreviations:

CAD —Canadian Dollar
USD —U.S. Dollar

Investment Abbreviations:

CLO —Collateralized Loan Obligation
CMT —Constant Maturity Treasury Indexes
GNMA —Government National Mortgage Association
LLC —Limited Liability Company
MTA —Monthly Treasury Average
PI —Private Investment
REMICS —Real Estate Mortgage Investment Conduits
RFUCC —Refinitive USD IBOR Consumer Cash Fallbacks 1 year
SOFR —Secured Overnight Financing Rate
STACR —Structured Agency Credit Risk

Abbreviations:

3M IRS —3 Months Interest Rate Swaptions
CDOR —Canadian Dollar Offered Rate
CMBX —Commercial Mortgage Backed Securities Index
MS & Co. Int. PLC —Morgan Stanley & Co. International PLC
SOFR —Secured Overnight Financing Rate