Schedule of Investments

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 45.5%			
Aerospace & Defense – 1.2%			
BAE Systems Holdings, Inc. [a][b]			
$ 2,423,000	3.850%	12/15/25	$ 2,413,332
General Electric Co. [c] (3 mo. USD Term SOFR + 0.642%)			
1,249,000	4.902	05/05/26	1,249,987
RTX Corp. [a]			
3,040,000	5.750	11/08/26	3,096,331
			6,759,650
Agriculture[a] – 0.2%			
Altria Group, Inc.			
1,322,000	4.875	02/04/28	1,339,847
Automotive – 2.0%			
General Motors Financial Co., Inc.			
1,489,000	4.300[a]	07/13/25	1,487,749
1,707,000	6.050	10/10/25	1,712,053
1,000,000	4.000[a]	10/06/26	992,920
(Secured Overnight Financing Rate + 1.050%)			
1,250,000	5.395[c]	07/15/27	1,246,200
(Secured Overnight Financing Rate + 1.170%)			
3,000,000	5.525[c]	04/04/28	2,978,250
Hyundai Capital America			
1,228,000	4.875[b]	06/23/27	1,234,963
(Secured Overnight Financing Rate + 1.040%)			
450,000	5.445[b][c]	03/19/27	449,757
Volkswagen Group of America Finance LLC [b]			
1,500,000	5.800	09/12/25	1,502,025
			11,603,917
Banks – 15.5%			
Bank of America Corp.			
(Secured Overnight Financing Rate + 0.830%)			
4,713,000	4.979[a][c]	01/24/29	4,781,433
(Secured Overnight Financing Rate + 1.010%)			
1,000,000	1.197[a][c]	10/24/26	989,580
Bank of Montreal [a]			
4,440,000	4.700	09/14/27	4,482,313
Bank of New York Mellon Corp.			
(Secured Overnight Financing Rate + 1.026%)			
1,910,000	4.947[a][c]	04/26/27	1,918,690
(Secured Overnight Financing Rate + 1.345%)			
571,000	4.414[a][c]	07/24/26	570,743
Bank of Nova Scotia [a][c] (Secured Overnight Financing Rate + 0.890%)			
4,565,000	4.932	02/14/29	4,621,013
Banque Federative du Credit Mutuel SA [b]			
4,045,000	4.935	01/26/26	4,054,303
BNP Paribas SA [a][b][c] (Secured Overnight Financing Rate + 1.228%)			
4,345,000	2.591	01/20/28	4,217,431
Canadian Imperial Bank of Commerce			
2,980,000	5.615	07/17/26	3,017,101
260,000	5.926	10/02/26	265,104
(Secured Overnight Financing Rate + 0.930%)			
1,265,000	4.508[a][c]	09/11/27	1,267,100

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
$ 800,000	5.326%[a][c]	09/11/27	$ 802,976
(Secured Overnight Financing Rate + 0.940%)			
2,456,000	5.354[c]	06/28/27	2,465,652
Citibank NA			
1,027,000	5.488[a]	12/04/26	1,043,637
(Secured Overnight Financing Rate + 0.712%)			
1,344,000	4.876[a][c]	11/19/27	1,352,413
Citigroup, Inc. [a][c] (Secured Overnight Financing Rate + 0.770%)			
4,460,000	1.462	06/09/27	4,333,916
Deutsche Bank AG [a][c] (Secured Overnight Financing Rate + 1.870%)			
2,954,000	2.129	11/24/26	2,924,194
Huntington National Bank [a][c] (Secured Overnight Financing Rate + 0.720%)			
817,000	5.065	04/12/28	815,587
Intesa Sanpaolo SpA [b]			
400,000	7.000	11/21/25	403,296
JPMorgan Chase & Co.			
(Secured Overnight Financing Rate + 0.800%)			
1,388,000	4.915[a][c]	01/24/29	1,406,474
(Secured Overnight Financing Rate + 1.190%)			
2,630,000	5.040[a][c]	01/23/28	2,658,220
Macquarie Bank Ltd. [b][c] (Secured Overnight Financing Rate + 0.920%)			
985,000	5.264	07/02/27	990,831
Manufacturers & Traders Trust Co. [a]			
7,360,000	4.650	01/27/26	7,356,909
Morgan Stanley			
(Secured Overnight Financing Rate + 0.879%)			
2,536,000	1.593[a][c]	05/04/27	2,474,958
(Secured Overnight Financing Rate + 1.295%)			
952,000	5.050[a][c]	01/28/27	954,770
(Secured Overnight Financing Rate + 1.380%)			
2,820,000	4.994[a][c]	04/12/29	2,861,369
(Secured Overnight Financing Rate + 1.669%)			
590,000	4.679[a][c]	07/17/26	589,947
NatWest Markets PLC [b]			
571,000	5.416	05/17/27	583,277
Santander U.K. Group Holdings PLC [a][c] (Secured Overnight Financing Rate + 0.989%)			
1,127,000	1.673	06/14/27	1,094,599
Societe Generale SA [b][c] (Secured Overnight Financing Rate + 1.100%)			
3,367,000	5.471	02/19/27	3,368,178
Standard Chartered Bank [c] (Secured Overnight Financing Rate + 0.650%)			
2,157,000	4.992	10/08/26	2,158,316
Sumitomo Mitsui Financial Group, Inc.			
725,000	0.948	01/12/26	711,530
2,552,000	2.632	07/14/26	2,507,468
Sumitomo Mitsui Trust Bank Ltd.			
2,680,000	5.200[b]	03/07/27	2,720,575
(Secured Overnight Financing Rate + 0.980%)			
2,594,000	5.377[b][c]	09/10/27	2,610,809

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Toronto-Dominion Bank			
$ 1,810,000	4.693%	09/15/27	$ 1,827,086
2,231,000	4.861	01/31/28	2,261,052
Truist Bank [(a)(c)] (Secured Overnight Financing Rate + 0.590%)			
1,397,000	4.671	05/20/27	1,399,249
Truist Financial Corp. [(a)]			
762,000	1.200	08/05/25	759,386
UBS Group AG [(b)]			
1,036,000	4.125	09/24/25	1,034,063
Wells Fargo & Co. [(a)(c)] (Secured Overnight Financing Rate + 1.560%)			
2,390,000	4.540	08/15/26	2,389,331
Westpac New Zealand Ltd. [(b)]			
1,175,000	4.902	02/15/28	1,189,923
			90,234,802
Biotechnology[(a)] – 0.5%			
Amgen, Inc.			
2,978,000	5.507	03/02/26	2,978,119
Building Materials[(a)(b)] – 0.1%			
Standard Industries, Inc.			
805,000	4.750	01/15/28	796,540
Commercial Services[(a)] – 0.9%			
Brink's Co. [(b)]			
385,000	6.500	06/15/29	396,762
Global Payments, Inc.			
525,000	1.200	03/01/26	512,510
Quanta Services, Inc.			
4,414,000	4.750	08/09/27	4,451,298
			5,360,570
Diversified Financial Services – 3.4%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
709,000	6.500[(a)]	07/15/25	709,440
3,992,000	4.450[(a)]	10/01/25	3,988,766
1,364,000	2.450[(a)]	10/29/26	1,328,945
384,000	4.625[(a)]	10/15/27	385,551
Air Lease Corp.			
764,000	3.375[(a)]	07/01/25	764,000
906,000	2.875[(a)]	01/15/26	896,768
American Express Co. [(a)(c)] (Secured Overnight Financing Rate + 1.350%)			
2,282,000	5.708	10/30/26	2,290,923
Aviation Capital Group LLC [(a)(b)]			
550,000	1.950	01/30/26	541,321
Citigroup Global Markets Holdings, Inc. [(a)]			
2,864,000	4.800	12/19/25	2,864,258
Jefferies Financial Group, Inc. [(a)]			
3,296,000	5.000	02/10/26	3,292,671
Macquarie Airfinance Holdings Ltd. [(a)(b)]			
110,000	6.400	03/26/29	114,896
Nomura Holdings, Inc.			
1,390,000	5.099	07/03/25	1,390,000

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Diversified Financial Services – (continued)			
United Wholesale Mortgage LLC [(a)(b)]			
$ 1,460,000	5.500%	11/15/25	$ 1,459,124
			20,026,663
Electrical[(a)] – 2.0%			
Dominion Energy, Inc.			
2,025,000	1.450	04/15/26	1,976,603
Enel Finance International NV [(b)]			
2,575,000	1.625	07/12/26	2,499,038
NextEra Energy Capital Holdings, Inc.			
2,630,000	4.625	07/15/27	2,647,121
Public Service Enterprise Group, Inc.			
675,000	0.800	08/15/25	671,321
Southern Power Co.			
500,000	0.900	01/15/26	489,605
Xcel Energy, Inc.			
3,325,000	1.750	03/15/27	3,181,559
			11,465,247
Electrical Components & Equipment[(a)(b)] – 0.1%			
WESCO Distribution, Inc.			
620,000	6.375	03/15/29	638,364
Entertainment[(a)(b)] – 0.1%			
Six Flags Entertainment Corp.			
334,000	7.000	07/01/25	334,000
Environmental[(a)] – 1.0%			
Veralto Corp.			
1,273,000	5.500	09/18/26	1,288,263
Waste Management, Inc.			
625,000	0.750	11/15/25	616,231
4,050,000	4.500	03/15/28	4,092,404
			5,996,898
Food & Drug Retailing – 2.7%			
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC [(a)(b)]			
1,430,000	3.250	03/15/26	1,410,352
Campbell's Co.			
1,580,000	5.200	03/19/27	1,603,195
General Mills, Inc. [(a)]			
2,550,000	4.700	01/30/27	2,564,586
J.M. Smucker Co. [(a)]			
813,000	5.900	11/15/28	854,414
Mars, Inc. [(a)(b)]			
6,164,000	4.600	03/01/28	6,215,161
Mondelez International Holdings Netherlands BV [(b)]			
3,250,000	4.250	09/15/25	3,246,555
			15,894,263
Gas[(a)] – 0.2%			
NiSource, Inc.			
1,025,000	0.950	08/15/25	1,020,142

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Healthcare Providers & Services – 1.1%			
HCA, Inc. [(a)]			
$ 1,500,000	5.625%	09/01/28	$ 1,544,370
PeaceHealth Obligated Group [(a)]			
17,000	1.375	11/15/25	16,759
Thermo Fisher Scientific, Inc. [(a)]			
2,760,000	5.000	12/05/26	2,789,973
UnitedHealth Group, Inc.			
2,000,000	3.100	03/15/26	1,979,760
			6,330,862
Home Builders[(a)] – 0.2%			
Lennar Corp.			
1,308,000	5.250	06/01/26	1,310,655
Insurance[(b)] – 0.7%			
Athene Global Funding			
106,000	1.450	01/08/26	104,277
Corebridge Global Funding [(c)] (Secured Overnight Financing Rate + 1.300%)			
2,621,000	5.712	09/25/26	2,640,055
Equitable Financial Life Global Funding			
700,000	1.400	07/07/25	700,000
Great-West Lifeco U.S. Finance 2020 LP [(a)]			
425,000	0.904	08/12/25	423,032
			3,867,364
Internet[(a)] – 0.6%			
eBay, Inc.			
1,550,000	1.400	05/10/26	1,510,243
Prosus NV [(b)]			
2,260,000	3.257	01/19/27	2,209,856
			3,720,099
Leisure Time[(a)(b)] – 0.2%			
Carnival Corp.			
905,000	5.750	03/01/27	912,294
Lodging[(a)] – 0.3%			
Marriott International, Inc.			
1,530,000	5.450	09/15/26	1,547,350
Machinery-Diversified[(a)] – 0.9%			
Ingersoll Rand, Inc.			
5,220,000	5.197	06/15/27	5,305,243
Mining[(a)(b)] – 0.1%			
Glencore Funding LLC			
675,000	1.625	09/01/25	671,382
Miscellaneous Manufacturing[(a)] – 0.1%			
Axon Enterprise, Inc. [(b)]			
355,000	6.125	03/15/30	365,206
Hillenbrand, Inc.			
484,000	6.250	02/15/29	492,949
			858,155

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Office & Business Equipment[(a)(b)] – 0.1%			
Xerox Holdings Corp.			
$ 356,000	5.000%	08/15/25	$ 354,476
Oil Field Services – 1.7%			
Canadian Natural Resources Ltd. [(a)]			
825,000	2.050	07/15/25	824,076
Pioneer Natural Resources Co.			
2,825,000	5.100	03/29/26	2,838,306
QatarEnergy [(a)(b)]			
2,520,000	1.375	09/12/26	2,423,509
SA Global Sukuk Ltd. [(a)]			
2,520,000	1.602	06/17/26	2,446,920
Sunoco LP [(a)(b)]			
750,000	7.000	05/01/29	781,095
Sunoco LP/Sunoco Finance Corp. [(a)(b)]			
760,000	7.000	09/15/28	783,248
			10,097,154
Packaging[(a)] – 0.1%			
Berry Global, Inc.			
550,000	1.570	01/15/26	539,561
Pharmaceuticals – 3.2%			
AbbVie, Inc. [(a)]			
7,400,000	4.800	03/15/27	7,473,334
Cardinal Health, Inc.			
4,792,000	4.700	11/15/26	4,816,583
CVS Health Corp.			
209,000	3.875[(a)]	07/20/25	208,850
4,893,000	5.000[(a)]	02/20/26	4,896,719
PRA Health Sciences, Inc. [(a)(b)]			
1,435,000	2.875	07/15/26	1,400,617
			18,796,103
Pipelines – 1.6%			
Gulfstream Natural Gas System LLC [(b)]			
245,000	6.190	11/01/25	245,777
Hess Midstream Operations LP			
795,000	5.875[(a)(b)]	03/01/28	806,798
300,000	6.500[(a)(b)]	06/01/29	308,328
Kinetik Holdings LP [(a)(b)]			
705,000	6.625	12/15/28	721,039
NuStar Logistics LP [(a)]			
1,360,000	6.000	06/01/26	1,365,358
ONEOK, Inc. [(a)]			
2,645,000	4.250	09/24/27	2,641,403
Williams Cos., Inc. [(a)]			
3,090,000	5.300	08/15/28	3,175,469
			9,264,172
Real Estate Investment Trust[(a)] – 0.1%			
Crown Castle, Inc.			
700,000	1.350	07/15/25	699,006
Retailing[(a)] – 1.3%			
1011778 BC ULC/New Red Finance, Inc. [(b)]			
1,130,000	6.125	06/15/29	1,160,939

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Retailing[a] – (continued)			
7-Eleven, Inc. [b]			
$ 1,577,000	0.950%	02/10/26	$ 1,541,896
Murphy Oil USA, Inc.			
1,535,000	5.625	05/01/27	1,534,770
O'Reilly Automotive, Inc.			
1,965,000	5.750	11/20/26	2,000,783
Penske Automotive Group, Inc.			
1,515,000	3.500	09/01/25	1,509,773
			7,748,161
Semiconductors[a] – 1.5%			
Broadcom, Inc.			
5,210,000	5.050	07/12/27	5,287,368
Intel Corp.			
2,300,000	4.875	02/10/28	2,330,038
NXP BV/NXP Funding LLC/NXP USA, Inc.			
1,097,000	4.400	06/01/27	1,099,216
			8,716,622
Software – 1.1%			
Cadence Design Systems, Inc.			
520,000	4.200	09/10/27	521,004
Fidelity National Information Services, Inc. [a]			
1,050,000	1.150	03/01/26	1,026,469
Oracle Corp.			
1,900,000	5.800	11/10/25	1,907,695
1,209,000	4.800[a]	08/03/28	1,228,707
Synopsys, Inc. [a]			
1,873,000	4.650	04/01/28	1,892,142
			6,576,017
Telecommunication Services[a] – 0.3%			
T-Mobile USA, Inc.			
1,550,000	3.750	04/15/27	1,534,361
Trucking & Leasing[a][b] – 0.4%			
Penske Truck Leasing Co. LP/PTL Finance Corp.			
1,025,000	1.200	11/15/25	1,011,378
418,000	1.700	06/15/26	406,543
705,000	5.350	01/12/27	712,959
			2,130,880
TOTAL CORPORATE OBLIGATIONS (Cost $264,155,457)			$265,428,939
Asset-Backed Securities[a] – 14.9%			
Automotive – 2.0%			
Ford Credit Floorplan Master Owner Trust Series 2020-2, Class A			
$ 3,200,000	1.060%	09/15/27	$ 3,176,460
Hyundai Auto Lease Securitization Trust Series 2024-B, Class A3[b]			
2,100,000	5.410	05/17/27	2,116,378
Hyundai Auto Receivables Trust Series 2022-C, Class A3			
1,307,453	5.390	06/15/27	1,310,861

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[a] – (continued)			
Automotive – (continued)			
Hyundai Auto Receivables Trust Series 2024-B, Class A3			
$ 325,000	4.840%	03/15/29	$ 328,113
Tesla Auto Lease Trust Series 2023-B, Class A3[b]			
754,360	6.130	09/21/26	756,452
Toyota Auto Receivables Owner Trust Series 2022-D, Class A3			
1,225,093	5.300	09/15/27	1,229,951
Volkswagen Auto Loan Enhanced Trust Series 2024-1, Class A2A			
2,443,032	4.650	11/22/27	2,444,174
			11,362,389
Collateralized Loan Obligations[c] – 9.1%			
Anchorage Capital CLO 15 Ltd. Series 2020-15A, Class A1R2[b] (3 mo. USD Term SOFR + 1.410%)			
1,300,000	5.621	07/20/38	1,300,000
Anchorage Capital CLO 18 Ltd. Series 2021-18A, Class A1[b] (3 mo. USD Term SOFR + 1.412%)			
4,000,000	5.668	04/15/34	4,008,800
Apidos CLO XXIII Ltd. Series 2015-23A, Class ARR[b] (3 mo. USD Term SOFR + 1.050%)			
2,975,000	5.306	04/15/33	2,970,668
Bain Capital Credit CLO Ltd. Series 2021-7A, Class A1R[b] (3 mo. USD Term SOFR + 0.980%)			
5,000,000	5.252	01/22/35	5,013,535
CarVal CLO XI C Ltd. Series 2024-3A, Class A1[b] (3 mo. USD Term SOFR + 1.390%)			
1,500,000	5.660	10/20/37	1,503,567
CBAM Ltd. Series 2017-2A, Class AR[b] (3 mo. USD Term SOFR + 1.452%)			
5,000,000	5.731	07/17/34	5,011,845
Cedar Funding VII CLO Ltd. Series 2018-7A, Class AR[b] (3 mo. USD Term SOFR + 1.080%)			
1,990,748	5.350	01/20/31	1,989,174
Dunedin Park CLO DAC Series 1X, Class AR (3 mo. EUR EURIBOR + 0.980%)			
EUR 1,900,000	3.081	11/20/34	2,230,309
Fort Greene Park CLO LLC Series 2025-2A, Class AR[b] (3 mo. USD Term SOFR + 0.950%)			
$ 2,100,000	5.222	04/22/34	2,086,818
Madison Park Funding XXX Ltd. Series 2018-30A, Class A1R[b] (3 mo. USD Term SOFR + 1.360%)			
2,750,000	5.621	07/16/37	2,755,481
Madison Park Funding XXXVII Ltd. Series 2019-37A, Class AR2[b] (3 mo. USD Term SOFR + 1.530%)			
1,000,000	5.786	04/15/37	1,005,038
Mountain View CLO LLC Series 2016-1A, Class AR2[b] (3 mo. USD Term SOFR + 1.260%)			
697,466	5.502	04/14/33	698,095
Mountain View CLO XVI Ltd. Series 2022-1A, Class A1R[b] (3 mo. USD Term SOFR + 1.460%)			
1,575,000	5.716	04/15/34	1,576,575
Northwoods Capital XVIII Ltd. Series 2019-18A, Class AR[b] (3 mo. USD Term SOFR + 1.362%)			
4,118,577	5.684	05/20/32	4,119,615

Schedule of Investments (continued)

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Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[a] – (continued)			
Collateralized Loan Obligations[c] – (continued)			
OCP CLO Ltd. Series 2014-5A, Class A1R[b] (3 mo. USD Term SOFR + 1.342%)			
$ 248,982	5.624%	04/26/31	$ 249,073
Octagon 54 Ltd. Series 2021-1A, Class A1[b] (3 mo. USD Term SOFR + 1.382%)			
1,000,000	5.638	07/15/34	1,000,329
OHA Credit Funding 3 Ltd. Series 2019-3A, Class AR2[b] (3 mo. USD Term SOFR + 1.320%)			
1,500,000	5.590	01/20/38	1,505,952
Pikes Peak CLO 2 Series 2018-2A, Class ARR[b] (3 mo. USD Term SOFR + 1.220%)			
6,700,000	5.490	10/11/34	6,711,430
Trinitas CLO VI Ltd. Series 2017-6A, Class ARRR[b] (3 mo. USD Term SOFR + 1.330%)			
900,000	5.612	01/25/34	900,022
Trysail CLO Ltd. Series 2021-1A, Class A1[b] (3 mo. USD Term SOFR + 1.582%)			
1,216,779	5.851	07/20/32	1,214,553
Wellfleet CLO Ltd. Series 2021-3A, Class A[b] (3 mo. USD Term SOFR + 1.452%)			
5,000,000	5.708	01/15/35	5,006,785
Zais CLO 15 Ltd. Series 2020-15A, Class A1RR[b] (3 mo. USD Term SOFR + 1.490%)			
475,000	5.773	07/28/37	474,288
			53,331,952
Credit Card – 1.0%			
Citibank Credit Card Issuance Trust Series 2023-A1, Class A1			
5,990,000	5.230	12/08/27	6,007,488
Student Loan[c] – 2.8%			
Access Group, Inc. Series 2013-1, Class A[b] (1 mo. USD Term SOFR + 0.614%)			
187,623	4.920	02/25/36	185,908
Balboa Bay Loan Funding Ltd. Series 2023-1A, Class AR[b] (3 mo. USD Term SOFR + 1.420%)			
2,350,000	5.690	04/20/36	2,350,000
Diameter Capital CLO 4 Ltd. Series 2022-4A, Class A1R[b] (3 mo. USD Term SOFR + 1.830%)			
2,100,000	6.086	01/15/37	2,108,702
ECMC Group Student Loan Trust Series 2017-1A, Class A[b] (1 mo. USD Term SOFR + 1.314%)			
1,003,262	5.620	12/27/66	1,008,338
Elmwood CLO 27 Ltd. Series 2024-3A, Class A[b] (3 mo. USD Term SOFR + 1.520%)			
1,875,000	5.790	04/18/37	1,881,144
Illinois Student Assistance Commission Series 2010-1, Class A3 (3 mo. USD Term SOFR + 1.162%)			
300,081	5.525	07/25/45	299,810
Kentucky Higher Education Student Loan Corp. Series 2021-1, Class A1B (1 mo. USD Term SOFR + 0.894%)			
480,128	5.219	03/25/51	473,293
Marble Point CLO XIV Ltd. Series 2018-2A, Class A12R[b] (3 mo. USD Term SOFR + 1.200%)			
2,040,459	5.470	01/20/32	2,038,386

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[a] – (continued)			
Student Loan[c] – (continued)			
Massachusetts Educational Financing Authority Series 2008-1, Class A1 (3 mo. USD Term SOFR + 1.212%)			
$ 73,674	5.575%	04/25/38	$ 72,695
Navient Student Loan Trust Series 2017-2A, Class A[b] (1 mo. USD Term SOFR + 1.164%)			
1,479,469	5.470	12/27/66	1,478,773
Nelnet Student Loan Trust Series 2012-3A, Class A[b] (1 mo. USD Term SOFR + 0.814%)			
1,046,905	5.120	03/26/40	1,043,155
Neuberger Berman Loan Advisers CLO 39 Ltd. Series 2020-39A, Class A1R[b] (3 mo. USD Term SOFR + 1.530%)			
1,500,000	5.800	04/20/38	1,509,095
PHEAA Student Loan Trust Series 2014-3A, Class A[b] (1 mo. USD Term SOFR + 0.704%)			
1,415,346	5.010	08/25/40	1,407,635
Rhode Island Student Loan Authority Series 2012-1, Class A1 (1 mo. USD Term SOFR + 1.014%)			
225,897	5.328	07/01/31	225,726
			16,082,660
TOTAL ASSET-BACKED SECURITIES (Cost $86,545,334)			$ 86,784,489
Mortgage-Backed Obligations – 5.0%			
Collateralized Mortgage Obligations – 0.3%			
Regular Floater – 0.2%			
Federal Home Loan Mortgage Corp. REMICS Series 3371, Class FA (1 mo. USD Term SOFR + 0.714%)			
$ 218,703	5.018%[a][c]	09/15/37	$ 217,465
Federal Home Loan Mortgage Corp. REMICS Series 3545, Class FA (1 mo. USD Term SOFR + 0.964%)			
24,292	5.268[c]	06/15/39	24,479
Federal Home Loan Mortgage Corp. REMICS Series 3374, Class FT (1 mo. USD Term SOFR + 0.414%)			
29,914	4.718[c]	04/15/37	29,115
Federal Home Loan Mortgage Corp. STRIPS Series 237, Class F23 (1 mo. USD Term SOFR + 0.514%)			
69,594	4.818[c]	05/15/36	68,920
Federal National Mortgage Association REMICS Series 2013-96, Class FW (1 mo. USD Term SOFR + 0.514%)			
34,358	4.820[c]	09/25/43	33,905
Federal National Mortgage Association REMICS Series 2006-72, Class XF (1 mo. USD Term SOFR + 0.614%)			
109,084	4.920[c]	08/25/36	108,125
Federal National Mortgage Association REMICS Series 2009-75, Class MF (1 mo. USD Term SOFR + 1.264%)			
196,814	5.570[c]	09/25/39	199,490
Federal National Mortgage Association REMICS Series 2008-22, Class FD (1 mo. USD Term SOFR + 0.954%)			
131,223	5.260[c]	04/25/48	131,042
			812,541

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – 0.0%			
Federal Home Loan Mortgage Corp. REMICS Series 4248, Class LM			
$ 147,592	6.500%	05/15/41	$ 154,663
Sequential Floating Rate – 0.1%			
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R03, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
442,000	5.955[(a)(b)(c)]	12/25/41	444,549
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M1 (1 mo. USD Term SOFR + 1.900%)			
134,641	6.205[(a)(b)(c)]	04/25/42	135,237
Verus Securitization Trust Series 2021-8, Class A1			
155,328	1.824[(a)(b)(c)]	11/25/66	140,883
			720,669
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			1,687,873
Commercial Mortgage-Backed Securities – 3.9%			
Sequential Fixed Rate – 1.2%			
Bank Series 2019-BN17, Class A4			
$ 1,450,000	3.714%[(a)]	04/15/52	$ 1,409,551
Bank5 Series 2024-5YR11, Class A3			
1,000,000	5.893[(a)]	11/15/57	1,047,020
Benchmark Mortgage Trust Series 2024-V5, Class A3			
2,050,000	5.805[(a)]	01/10/57	2,126,439
BMO Mortgage Trust Series 2024-5C3, Class A3			
950,000	5.739[(a)]	02/15/57	981,829
Wells Fargo Commercial Mortgage Trust Series 2025-5C4, Class A3			
1,450,000	5.673[(a)]	05/15/58	1,509,459
			7,074,298
Sequential Floating Rate – 2.7%			
Bank5 Series 2024-5YR12, Class A3			
1,100,000	5.902[(a)(c)]	12/15/57	1,153,876
BBCMS Mortgage Trust Series 2023-5C23, Class A3			
1,350,000	6.675[(a)(c)]	12/15/56	1,432,224
BX Commercial Mortgage Trust Series 2024-XL4, Class A (1 mo. USD Term SOFR + 1.442%)			
1,751,894	5.754[(b)(c)]	02/15/39	1,753,785
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
1,845,568	5.703[(b)(c)]	03/15/41	1,846,945
BX Trust Series 2021-ARIA, Class A (1 mo. USD Term SOFR + 1.014%)			
1,100,000	5.326[(b)(c)]	10/15/36	1,096,724
BX Trust Series 2021-MFM1, Class A (1 mo. USD Term SOFR + 0.814%)			
38,100	5.127[(b)(c)]	01/15/34	38,088
BX Trust Series 2021-BXMF, Class A (1 mo. USD Term SOFR + 0.750%)			
565,618	5.062[(b)(c)]	10/15/26	565,008

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
$ 1,200,000	5.954%[(b)(c)]	02/15/41	$ 1,199,409
ELP Commercial Mortgage Trust Series 2021-ELP, Class A (1 mo. USD Term SOFR + 0.815%)			
3,695,698	5.128[(b)(c)]	11/15/38	3,688,739
EQUS Mortgage Trust Series 2021-EQAZ, Class A (1 mo. USD Term SOFR + 1.019%)			
549,938	5.331[(a)(b)(c)]	10/15/38	549,765
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF58, Class A (1 mo. USD Term SOFR + 0.614%)			
505,910	4.926[(a)(c)]	01/25/26	506,304
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF60, Class A (1 mo. USD Term SOFR + 0.604%)			
261,969	4.916[(a)(c)]	02/25/26	262,121
ONE Mortgage Trust Series 2021-PARK, Class A (1 mo. USD Term SOFR + 0.814%)			
919,000	5.127[(b)(c)]	03/15/36	900,661
STWD Trust Series 2021-FLWR, Class A (1 mo. USD Term SOFR + 0.691%)			
989,564	5.003[(b)(c)]	07/15/36	988,900
			15,982,549
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			$ 23,056,847
Federal Agencies – 0.8%			
Uniform Mortgage-Backed Security – 0.8%			
$ 4,421,732	6.500%	06/01/54	$ 4,592,400
TOTAL MORTGAGE-BACKED OBLIGATIONS (Cost $29,171,523)			$ 29,337,120

Principal Amount	Interest Rate	Maturity Date	Value
Municipal Debt Obligations[(a)] – 0.4%			
New York – 0.2%			
New York NY GO Bonds (Build America Bonds) Series G-1			
$ 1,215,000	5.698%	03/01/27	$ 1,236,991
Texas – 0.2%			
San Antonio GO Bonds Taxable Series 2023			
1,330,000	5.635	02/01/26	1,331,667
TOTAL MUNICIPAL DEBT OBLIGATIONS (Cost $2,565,168)			$ 2,568,658

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – 0.4%			
United States Dollar – 0.4%			
Saudi Government International Bonds			
$ 2,320,000	3.250%	10/26/26	$ 2,283,019
(Cost $2,365,719)			
U.S. Treasury Obligations – 13.9%			
U.S. Treasury Notes			
$ 52,040,000	2.750%	04/30/27	$ 51,117,104
30,730,000	2.625	05/31/27	30,097,394
TOTAL U.S. TREASURY OBLIGATIONS (Cost $80,926,165)			$ 81,214,498

Shares	Dividend Rate	Value
Investment Company[d] – 0.3%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
1,433,326	4.231%	$ 1,433,326
(Cost $1,433,326)		
TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS – 80.4% (Cost $467,162,692)		$469,050,049

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – 17.5%			
Certificates of Deposit[c] – 3.2%			
Kookmin Bank (Secured Overnight Financing Rate + 0.300%)			
$ 3,329,000	4.580%	09/19/25	$ 3,329,481
Lloyds Bank Corporate Markets PLC (Secured Overnight Financing Rate + 0.270%)			
2,934,000	4.670	08/18/25	2,934,517
National Bank of Kuwait			
(Secured Overnight Financing Rate + 0.590%)			
5,901,000	4.990	03/26/26	5,905,380
(Secured Overnight Financing Rate + 0.630%)			
3,500,000	5.030	12/12/25	3,499,992
Natixis SA (Secured Overnight Financing Rate + 0.620%)			
3,155,000	4.930	10/29/26	3,162,654
			18,832,024
Commercial Paper[e] – 14.3%			
Air Lease Corp.			
2,474,000	0.000[b]	07/08/25	2,471,416
1,191,000	0.000[b]	07/10/25	1,189,439
1,208,000	0.000[b]	07/17/25	1,205,273
Alimentation Couche-Tard, Inc.[b]			
1,327,000	0.000	07/03/25	1,326,486
American Honda Finance Corp.			
2,996,000	0.000	08/11/25	2,979,837

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Commercial Paper[e] – (continued)			
$ 1,878,000	0.000%	08/18/25	$ 1,866,129
1,510,000	0.000	09/04/25	1,497,000
2,502,000	0.000	09/05/25	2,480,144
BASF SE			
2,229,000	0.000[b]	10/17/25	2,197,543
3,023,000	0.000[b]	11/07/25	2,972,348
Bayer Corp.[b]			
4,800,000	0.000	07/16/25	4,790,022
Beth Israel Deaconess Medical Center, Inc.			
7,570,000	0.000	07/10/25	7,559,879
1,700,000	0.000	08/12/25	1,690,048
Broadcom, Inc.[b]			
3,172,000	0.000	07/24/25	3,162,170
CommonSpirit Health			
4,106,000	0.000	07/08/25	4,101,545
3,049,000	0.000	07/22/25	3,039,820
2,434,000	0.000	07/29/25	2,424,369
Dominion Energy, Inc.[b]			
2,964,000	0.000	08/04/25	2,950,749
eBay, Inc.[b]			
1,038,000	0.000	08/15/25	1,031,871
Fidelity National Information Services, Inc.[b]			
1,501,000	0.000	07/11/25	1,498,889
General Motors Financial Co., Inc.[b]			
3,562,000	0.000	07/01/25	3,561,553
Intesa Sanpaolo Funding LLC			
3,253,000	0.000	10/03/25	3,212,146
Kookmin Bank[b]			
2,845,000	0.000	10/17/25	2,805,225
National Grid North America, Inc.			
2,570,000	0.000[b]	07/24/25	2,562,086
2,980,000	0.000[b]	07/29/25	2,968,950
Northrop Grumman Corp.			
2,927,000	0.000	07/17/25	2,920,627
4,518,000	0.000	07/24/25	4,504,090
Penske Truck Leasing Co. LP			
4,045,000	0.000	07/07/25	4,041,327
RTX Corp.[b]			
2,569,000	0.000	07/18/25	2,563,023
RWE AG[b]			
1,481,000	0.000	08/13/25	1,472,401
			83,046,405
TOTAL SHORT-TERM INVESTMENTS (Cost $101,872,355)			$101,878,429
TOTAL INVESTMENTS – 97.9% (Cost $569,035,047)			$570,928,478
OTHER ASSETS IN EXCESS OF LIABILITIES – 2.1%			12,352,794
NET ASSETS – 100.0%			$583,281,272

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

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

(c) 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 June 30, 2025.

(d) Represents an affiliated issuer.

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

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At June 30, 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 2,154,763	EUR 1,829,129	09/23/25	$(11,945)

FUTURES CONTRACTS — At June 30, 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	752	09/30/25	$156,433,625	$413,260
5 Year U.S. Treasury Notes	254	09/30/25	27,686,000	298,258
TOTAL FUTURES CONTRACTS				$711,518

SWAP CONTRACTS — At June 30, 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)	3.750%(b)	09/17/26	$ 322,690	$ 448,087	$(277,452)	$ 725,539
12M SOFR(c)	3.620(c)	06/30/27	19,190	76,247	(12,136)	88,383
3.750%(c)	12M SOFR(c)	09/17/27	213,400	(1,642,433)	(505,026)	(1,137,407)
3.750(c)	12M SOFR(c)	09/17/28	39,310	(483,340)	(169,604)	(313,736)
3.620(c)	12M SOFR(c)	11/30/29	20,980	(219,925)	(14,153)	(205,772)
3.600(c)	12M SOFR(c)	11/30/29	18,320	(177,685)	17,080	(194,765)
TOTAL				$(1,999,049)	$(961,291)	$(1,037,758)

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to June 30, 2025.

(b) Payments made at maturity.

(c) Payments made annually.

Currency Abbreviations:

EUR —Euro

USD —U.S. Dollar

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Investment Abbreviations:

CLO	—Collateralized Loan Obligation
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

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 66.0%			
Collateralized Mortgage Obligations – 3.8%			
Regular Floater – 0.4%			
Federal Home Loan Mortgage Corp. REMICS Series 5502, Class FG (1 mo. USD Term SOFR + 1.000%)			
$ 221,195	5.305%[(a)]	02/25/55	$ 219,046
Federal National Mortgage Association REMICS Series 2025-11, Class FB (1 mo. USD Term SOFR + 1.000%)			
291,562	5.305[(a)]	03/25/55	289,852
			508,898
Sequential Fixed Rate – 1.2%			
Arroyo Mortgage Trust Series 2022-1, Class A1A			
151,356	2.495[(b)(c)(d)]	12/25/56	144,706
Federal Home Loan Mortgage Corp. REMICS Series 2329, Class ZA			
57,450	6.500	06/15/31	58,945
Federal Home Loan Mortgage Corp. REMICS Series 4246, Class PT			
29,917	6.500	02/15/36	31,260
Federal National Mortgage Association REMICS Series 2011-99, Class DB			
153,799	5.000	10/25/41	154,637
Federal National Mortgage Association REMICS Series 2012-111, Class B			
23,365	7.000	10/25/42	24,979
Federal National Mortgage Association REMICS Series 2012-153, Class B			
99,030	7.000	07/25/42	107,704
Federal National Mortgage Association REMICS Series 2011-52, Class GB			
168,062	5.000	06/25/41	168,983
Government National Mortgage Association REMICS Series 2021-135, Class A			
1,104,618	2.000[(b)]	08/20/51	897,338
			1,588,552
Sequential Floating Rate – 2.2%			
Angel Oak Mortgage Trust Series 2020-3, Class M1			
150,000	3.809[(a)(b)(c)]	04/25/65	139,052
Angel Oak Mortgage Trust Series 2021-7, Class A1			
382,784	1.978[(a)(b)(c)]	10/25/66	331,032
Ellington Financial Mortgage Trust Series 2021-1, Class A1			
319,567	0.797[(a)(b)(c)]	02/25/66	274,784
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
459,486	2.520[(a)(b)(c)]	05/25/52	387,648
JP Morgan Mortgage Trust Series 2024-VIS1, Class A1			
208,650	5.990[(a)(b)(c)]	07/25/64	210,274
JP Morgan Mortgage Trust Series 2024-3, Class A4			
345,239	3.000[(a)(b)(c)]	05/25/54	311,950
JP Morgan Mortgage Trust Series 2025-NQM2, Class A1			
319,406	5.567[(a)(b)(c)]	09/25/65	321,231
Merrill Lynch Mortgage Investors Trust Series 2004-E, Class A2B (6 mo. USD Term SOFR + 1.148%)			
19,380	5.353[(a)(b)]	11/25/29	18,671
Morgan Stanley Residential Mortgage Loan Trust Series 2025-HX1, Class A1			
246,127	5.960[(a)(b)(c)]	03/25/70	249,006
OBX Trust Series 2021-NQM4, Class A1			
398,396	1.957[(a)(b)(c)]	10/25/61	338,423

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
OBX Trust Series 2022-J2, Class A1			
$ 204,673	3.500%[(a)(b)(c)]	08/25/52	$ 180,752
Verus Securitization Trust Series 2021-8, Class A1			
59,425	1.824[(a)(b)(c)]	11/25/66	53,898
			2,816,721
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			4,914,171
Commercial Mortgage-Backed Securities – 7.3%			
Regular Floater – 0.4%			
BFLD Commercial Mortgage Trust Series 2024-UNIV, Class A (1 mo. USD Term SOFR + 1.493%)			
$ 450,000	5.804%[(a)(c)]	11/15/41	$ 450,316
Sequential Fixed Rate – 3.5%			
Bank Series 2019-BN24, Class A3			
600,000	2.960[(b)]	11/15/62	561,104
Bank Series 2020-BN29, Class A4			
600,000	1.997[(b)]	11/15/53	517,075
Bank Series 2024-BNK47, Class A5			
200,000	5.716[(b)]	06/15/57	210,191
Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3, Class A4			
150,000	3.574[(b)]	02/15/50	147,955
Bank5 Series 2024-5YR10, Class A3			
200,000	5.302[(b)]	10/15/57	204,850
Bank5 Series 2024-5YR11, Class A3			
200,000	5.893[(b)]	11/15/57	209,404
Bank5 Series 2025-5YR15, Class A3			
250,000	5.452[(b)]	06/15/30	257,241
BBCMS Mortgage Trust Series 2024-C24, Class AS			
125,000	5.867[(b)]	02/15/57	131,515
BBCMS Mortgage Trust Series 2025-5C34, Class A3			
450,000	5.659[(b)]	05/15/58	468,902
BMO Mortgage Trust Series 2023-C7, Class A5			
300,000	6.160[(b)]	12/15/56	321,980
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-OPO, Class A			
125,000	3.024[(c)]	01/05/39	113,833
ROCK Trust Series 2024-CNTR, Class A			
450,000	5.388[(c)]	11/13/41	459,870
Wells Fargo Commercial Mortgage Trust Series 2021-C59, Class A5			
500,000	2.626[(b)]	04/15/54	443,818
Wells Fargo Commercial Mortgage Trust Series 2024-C63, Class A5			
150,000	5.309[(b)]	08/15/57	153,137
Wells Fargo Commercial Mortgage Trust Series 2025-5C4, Class A3			
300,000	5.673[(b)]	05/15/58	312,302
			4,513,177
Sequential Floating Rate – 3.4%			
Bank Series 2021-BN37, Class A5			
600,000	2.618[(a)(b)]	11/15/64	525,981
Bank Series 2021-BN31, Class AS			
250,000	2.211[(a)(b)]	02/15/54	208,821

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
Bank5 Series 2024-5YR12, Class A3			
$ 400,000	5.902%[(a)(b)]	12/15/57	$ 419,591
Benchmark Mortgage Trust Series 2022-B37, Class A5			
100,000	5.942[(a)(b)]	11/15/55	105,631
BLP Commercial Mortgage Trust Series 2024-IND2, Class A (1 mo. USD Term SOFR + 1.342%)			
213,486	5.654[(a)(c)]	03/15/41	213,694
BMO Mortgage Trust Series 2023-C4, Class A5			
225,000	5.117[(a)(b)]	02/15/56	227,451
BPR Trust Series 2024-PMDW, Class A			
150,000	5.358[(a)(c)]	11/05/41	152,126
BSTN Commercial Mortgage Trust Series 2025-1C, Class A			
250,000	5.548[(a)(c)]	06/15/44	255,466
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
174,843	5.703[(a)(c)]	03/15/41	174,974
BX Commercial Mortgage Trust Series 2024-VLT5, Class A			
200,000	5.591[(a)(c)]	11/13/46	201,679
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
425,000	5.954[(a)(c)]	02/15/41	424,791
BX Trust Series 2024-PAT, Class A (1 mo. USD Term SOFR + 2.090%)			
150,000	6.402[(a)(c)]	03/15/41	149,882
Houston Galleria Mall Trust Series 2025-HGLR, Class A			
150,000	5.644[(a)(c)]	02/05/45	153,831
IRV Trust Series 2025-200P, Class A			
400,000	5.471[(a)(b)(c)]	03/14/47	403,817
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
125,000	5.990[(a)(c)]	10/05/39	127,519
MSWF Commercial Mortgage Trust Series 2023-2, Class A5			
200,000	6.014[(a)(b)]	12/15/56	214,309
TYSN Mortgage Trust Series 2023-CRNR, Class A			
155,000	6.799[(a)(c)]	12/10/33	163,997
Wells Fargo Commercial Mortgage Trust Series 2024-MGP, Class A12 (1 mo. USD Term SOFR + 1.691%)			
300,000	6.003[(a)(c)]	08/15/41	298,501
			4,422,061
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			$ 9,385,554
Federal Agencies – 54.9%			
Adjustable Rate Federal Home Loan Mortgage Corp. – 0.1%			
(1 yr. CMT + 2.250%)[(a)]			
$ 72,941	7.269%	09/01/33	$ 74,210
Adjustable Rate Federal National Mortgage Association – 0.3%			
(RFUCC 1 yr. Treasury + 1.670%)[(a)]			
11,212	6.170	11/01/32	11,489
96,645	6.876	10/01/33	99,341
(RFUCC 6 mo. Treasury + 1.413%)[(a)]			
163,618	6.038	05/01/33	166,001
(1 yr. CMT + 2.161%)[(a)]			
2,184	6.270	06/01/33	2,224
(1 yr. CMT + 2.193%)[(a)]			
68,276	6.429	02/01/35	69,784

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Federal National Mortgage Association – (continued)			
(RFUCC 1 yr. Treasury + 1.389%)[(a)]			
$ 64,695	6.889%	09/01/35	$ 66,077
			414,916
Adjustable Rate Government National Mortgage Association – 0.2%			
(1 yr. CMT + 1.500%)[(a)]			
2	5.000	07/20/25	2
850	5.625	02/20/26	850
42	4.625	07/20/26	42
4,163	5.625	01/20/27	4,169
1,184	5.625	02/20/27	1,186
13,981	4.875	04/20/27	14,013
1,060	4.875	05/20/27	1,063
2,527	4.875	06/20/27	2,534
1,009	4.750	11/20/27	1,009
8	5.000	11/20/27	8
2,666	4.750	12/20/27	2,665
7,349	5.625	01/20/28	7,375
2,767	5.625	02/20/28	2,777
2,420	5.625	03/20/28	2,429
18,993	4.625	07/20/29	19,071
5,680	4.625	08/20/29	5,705
1,874	4.625	09/20/29	1,882
8,403	4.750	10/20/29	8,429
12,116	4.750	11/20/29	12,155
1,957	4.750	12/20/29	1,964
3,771	5.625	01/20/30	3,797
1,077	5.625	02/20/30	1,084
6,724	5.625	03/20/30	6,773
10,086	4.875	04/20/30	10,169
16,735	4.875	05/20/30	16,877
12,580	5.000	05/20/30	12,683
3,323	4.875	06/20/30	3,351
25,206	5.000	07/20/30	25,364
5,224	5.000	09/20/30	5,257
7,957	4.750	10/20/30	7,992
18,151	5.625	03/20/32	18,329
			201,004
Federal Home Loan Mortgage Corp. – 0.2%			
7,230	6.500	07/01/28	7,273
43,317	4.500	03/01/29	43,419
4,583	5.000	08/01/33	4,663
688	5.000	09/01/33	700
1,811	5.000	10/01/33	1,843
1,084	5.000	11/01/34	1,102
41,343	5.000	12/01/34	42,060
2,754	5.000	07/01/35	2,803
2	5.000	11/01/35	2
6,141	5.000	12/01/35	6,221
11,765	5.000	02/01/37	11,956
739	5.000	03/01/38	751
28,958	5.000	07/01/39	29,330
4,617	4.000	06/01/40	4,489
1,950	5.000	08/01/40	1,975
533	4.500	11/01/40	531
31,075	4.000	02/01/41	30,211
1,951	5.000	06/01/41	1,977

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
$ 62,238	5.000%	07/01/41	$ 63,101
2,842	4.000	11/01/41	2,744
3,414	3.000	05/01/42	3,116
4,669	3.000	08/01/42	4,261
6,123	3.000	01/01/43	5,581
27,305	3.000	02/01/43	24,904
			295,013
Federal National Mortgage Association – 0.1%			
753	6.500	11/01/28	763
16,747	7.000	07/01/31	17,614
145,473	5.500	07/01/33	149,790
			168,167
Government National Mortgage Association – 15.1%			
1,239	7.000	12/15/27	1,241
2,405	6.500	08/15/28	2,429
13,476	6.000	01/15/29	13,702
30,133	7.000	10/15/29	30,887
7,706	5.500	11/15/32	7,896
228,383	5.500	12/15/32	235,278
3,178	5.500	01/15/33	3,232
15,038	5.500	02/15/33	15,481
13,744	5.500	03/15/33	14,112
16,401	5.500	07/15/33	16,777
7,400	5.500	08/15/33	7,584
2,931	5.500	09/15/33	2,990
7,709	5.500	04/15/34	7,890
6,473	5.500	05/15/34	6,619
90,509	5.500	06/15/34	93,679
69,009	5.500	09/15/34	71,508
67,195	5.500	12/15/34	69,717
58,310	5.500	01/15/35	60,480
18,785	5.000	03/15/38	19,218
2,159	4.000	02/20/41	2,083
3,473	4.000	11/20/41	3,345
583	4.000	01/20/42	562
1,874	4.000	04/20/42	1,804
1,163	4.000	10/20/42	1,118
126,934	4.000	08/20/43	121,856
1,659	4.000	03/20/44	1,588
2,039	4.000	05/20/44	1,952
141,497	4.000	11/20/44	135,299
637,160	4.000	06/20/45	608,568
141,227	4.000	01/20/46	133,920
95,270	4.500	02/20/48	93,162
50,228	5.000	08/20/48	50,209
422,623	5.000	10/20/48	422,199
232,304	5.000	11/20/48	232,071
363,012	5.000	12/20/48	362,648
507,808	5.000	01/20/49	506,346
635,230	4.000	02/20/49	597,598
320,409	5.000	03/20/49	320,087
1,678,899	3.000	11/20/49	1,490,105
1,077,105	3.000	02/20/50	956,318
354,733	3.000	03/20/50	314,962
112,737	3.500	01/20/51	103,855
486,840	2.500	11/20/51	412,459

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
$ 717,682	3.000%	12/20/51	$ 634,814
282,754	2.500	12/20/51	239,554
815,576	3.500	02/20/53	751,317
4,000,000	2.500	TBA-30yr[(e)]	3,399,487
6,000,000	2.000	TBA-30yr[(e)]	4,888,445
2,000,000	5.500	TBA-30yr[(e)]	2,001,987
			19,470,438
Uniform Mortgage-Backed Security – 38.9%			
590	4.500	07/01/36	586
630	4.500	04/01/39	629
2,795	4.500	05/01/39	2,772
1,261	4.000	08/01/39	1,224
5,706	4.500	08/01/39	5,656
100,678	4.500	12/01/39	99,820
6,171	4.500	01/01/41	6,150
6,168	4.500	05/01/41	6,123
30,985	4.500	08/01/41	30,664
60,689	4.500	08/01/42	60,009
5,737	3.000	11/01/42	5,251
67,862	3.000	12/01/42	62,628
174,272	3.000	01/01/43	160,085
31,069	3.000	02/01/43	28,582
227,268	3.000	03/01/43	208,156
386,953	3.000	04/01/43	354,062
250,853	3.000	05/01/43	229,265
48,541	3.000	06/01/43	44,180
384,089	3.000	07/01/43	350,766
336,672	4.500	10/01/44	331,888
382,085	4.500	04/01/45	376,367
46,409	4.500	05/01/45	45,685
177,563	4.500	06/01/45	175,041
153,008	4.000	11/01/45	145,732
54,664	4.000	03/01/46	52,016
3,932	4.500	05/01/46	3,837
28,375	4.000	06/01/46	26,979
44,274	4.500	08/01/46	43,211
8,570	4.000	08/01/46	8,148
68,910	4.000	10/01/46	65,521
15,836	4.500	06/01/47	15,540
465,115	4.500	11/01/47	453,794
158,137	4.000	12/01/47	150,539
149,900	4.000	01/01/48	142,511
574,765	4.000	02/01/48	545,795
398,082	4.000	03/01/48	377,713
461,172	4.000	06/01/48	438,008
143,021	4.000	08/01/48	135,658
633,116	5.000	11/01/48	633,705
816,138	4.500	01/01/49	791,428
228,990	4.500	03/01/49	222,058
640,661	4.500	04/01/49	621,856
40,925	3.500	07/01/49	37,509
972,170	3.000	09/01/49	859,545
1,414,162	4.500	03/01/50	1,375,025
2,299,896	2.500	09/01/50	1,945,724
2,592,847	2.000	10/01/50	2,071,663
2,592,002	2.000	11/01/50	2,070,085
857,042	2.500	11/01/50	722,116

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
$ 1,675,601	2.500%	02/01/51	$ 1,400,593
2,360,777	2.500	05/01/51	1,994,278
5,889	4.500	05/01/51	5,704
743,436	2.000	05/01/51	592,685
4,065,965	2.000	12/01/51	3,229,518
2,575,510	2.000	02/01/52	2,044,780
153,452	4.500	04/01/52	147,260
792,222	5.500	09/01/52	802,367
896,393	6.000	11/01/52	920,973
157,363	6.000	12/01/52	162,072
840,705	4.500	05/01/53	815,055
889,278	6.500	06/01/54	931,175
1,000,000	2.500	TBA-30yr[e]	829,023
3,000,000	3.000	TBA-30yr[e]	2,594,064
2,000,000	5.000	TBA-30yr[e]	1,959,843
8,000,000	5.500	TBA-30yr[e]	7,996,871
6,000,000	6.000	TBA-30yr[e]	6,096,799
1,000,000	6.500	TBA-30yr[e]	1,032,188
			50,096,553
TOTAL FEDERAL AGENCIES			$ 70,720,301
TOTAL MORTGAGE-BACKED OBLIGATIONS (Cost $87,376,579)			$ 85,020,026
Asset-Backed Securities[b] – 2.9%			
Automotive – 0.7%			
Exeter Automobile Receivables Trust Series 2025-1A, Class A2			
$ 125,295	4.700%	09/15/27	$ 125,264
Exeter Automobile Receivables Trust Series 2025-3A, Class A3			
200,000	4.780	07/16/29	200,780
Ford Credit Auto Owner Trust Series 2024-1, Class A[c][d]			
325,000	4.870	08/15/36	331,205
Santander Drive Auto Receivables Trust Series 2025-1, Class A3			
275,000	4.740	01/16/29	276,011
			933,260
Collateralized Loan Obligations[a][c] – 0.8%			
Towd Point Mortgage Trust Series 2017-4, Class A2			
1,030,153	3.000	06/25/57	970,015
Credit Card – 0.3%			
American Express Credit Account Master Trust Series 2025-3, Class A			
400,000	4.510	04/15/32	405,365
Student Loan[a][c] – 1.1%			
ECMC Group Student Loan Trust Series 2018-2A, Class A (1 mo. USD Term SOFR + 0.914%)			
707,261	5.220	09/25/68	704,806

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[b] – (continued)			
Student Loan[a][c] – (continued)			
Scholar Funding Trust Series 2013-A, Class A (1 mo. USD Term SOFR + 0.764%)			
$ 790,467	5.075%	01/30/45	$ 778,935
			1,483,741
TOTAL ASSET-BACKED SECURITIES (Cost $3,862,372)			$ 3,792,381
Agency Debentures – 2.7%			
Sovereign – 2.7%			
Federal Home Loan Banks			
$ 3,620,000	3.500%	06/11/32	$ 3,465,860
(Cost $3,663,328)			
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	$ 2,112,263
(Cost $2,000,000)			
U.S. Treasury Obligations – 50.2%			
U.S. Treasury Bonds			
$ 570,000	4.375%	05/15/40	$ 556,908
1,260,000	4.750	02/15/41	1,275,947
1,630,000	3.625	02/15/44	1,394,923
4,100,000	3.375	05/15/44	3,370,969
1,170,000	4.625	05/15/44	1,147,514
1,770,000	3.125	08/15/44	1,395,258
350,000	5.000	05/15/45	359,570
680,000	3.125	05/15/48	515,950
680,000	3.000	08/15/48	502,881
720,000	2.375	11/15/49	463,163
4,870,000	4.000	11/15/52	4,259,728
13,000	4.250	08/15/54	11,875
U.S. Treasury Inflation-Indexed Bonds			
454,293	1.500	02/15/53	359,974
U.S. Treasury Notes			
1,060,000	0.875	06/30/26	1,027,703
11,560,000	1.250	05/31/28	10,784,216
287,600	3.625	03/31/30	285,555
6,052,800	0.625	05/15/30	5,208,245
8,085,300	3.750	05/31/30	8,067,613
1,380,000	3.750	06/30/30	1,376,658
1,670,000	3.875	06/30/30	1,676,523
6,220,000	4.625	05/31/31	6,458,595
1,680,000	4.000	06/30/32	1,681,312
2,100,000	4.375	05/15/34	2,133,141
6,450,000	4.250	11/15/34	6,472,172
U.S. Treasury STRIPS Coupon			
1,791,200	0.000[f]	11/15/29	1,513,908
440,000	0.000[f]	08/15/30	360,102
440,000	0.000[f]	11/15/30	356,045

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
$ 470,000	0.000%[(f)]	08/15/31	$ 367,314
900,000	0.000[(f)]	11/15/31	695,121
440,000	0.000[(f)]	08/15/33	312,285
360,000	0.000[(f)]	08/15/35	230,081
TOTAL U.S. TREASURY OBLIGATIONS (Cost $66,536,952)			$ 64,621,249

Shares	Dividend Rate	Value
Investment Company[(g)] – 0.0%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
5,096	4.231%	$ 5,096
(Cost $5,096)		
TOTAL INVESTMENTS – 123.4% (Cost $163,444,327)		$159,016,875
OTHER ASSETS IN EXCESS OF LIABILITIES – (23.4)%		(30,179,326)
NET ASSETS – 100.0%		$128,837,549

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 June 30, 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 June 30, 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 $30,798,707 which represents approximately 23.9% of net assets as of June 30, 2025.

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

(g) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FORWARD SALES CONTRACTS — At June 30, 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	07/15/25	$(3,000,000)	$ (2,650,977)
Government National Mortgage Association	4.000	TBA - 30yr	07/15/25	(1,000,000)	(929,321)
Government National Mortgage Association	5.000	TBA - 30yr	07/15/25	(1,000,000)	(981,931)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	07/15/25	(9,000,000)	(7,121,248)
Uniform Mortgage-Backed Security	4.000	TBA - 30yr	07/15/25	(2,000,000)	(1,859,147)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	07/15/25	(5,000,000)	(4,780,859)
(PROCEEDS RECEIVED: $(18,095,938))					$(18,323,483)

(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 June 30, 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	5	09/19/25	$ 560,625	$ 8,397
2 Year U.S. Treasury Notes	84	09/30/25	17,473,969	53,723
Ultra Long U.S. Treasury Bonds	5	09/19/25	595,625	4,990
Total				$ 67,110

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Short position contracts:				
5 Year U.S. Treasury Notes	(63)	09/30/25	$ (6,867,000)	$ (14,621)
Ultra 10-Year U.S. Treasury Notes	(55)	09/19/25	(6,284,610)	(129,215)
Total				$(143,836)
TOTAL FUTURES CONTRACTS				$ (76,726)

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	$ 11	$ (14)	$ 25
12M SOFR[(a)]	3.620%[(a)]	06/30/27	5,660[(b)]	22,489	(3,240)	25,729
12M SOFR[(c)]	3.368[(c)]	06/23/28	6,130[(b)]	9,512	3,597	5,915
3.620[(a)]	12M SOFR[(a)]	11/30/29	6,360[(b)]	(66,669)	(4,495)	(62,174)
3.600[(a)]	12M SOFR[(a)]	11/30/29	5,400[(b)]	(52,375)	6,071	(58,446)
3.600[(a)]	12M SOFR[(a)]	06/23/30	6,470[(b)]	(15,959)	(4,931)	(11,028)
12M SOFR[(a)]	4.098[(a)]	06/24/35	1,580[(b)]	5,858	2,101	3,757
TOTAL				$(97,133)	$ (911)	$(96,222)

(a) Payments made annually.
(b) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to June 30, 2025.
(c) Payments made at maturity.

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

Abbreviation:
SOFR —Secured Overnight Financing Rate

Schedule of Investments

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – 98.8%			
U.S. Treasury Inflation-Indexed Bonds			
$10,222,664	1.500%	02/15/53	$ 8,100,264
16,857,960	2.125	02/15/54	15,434,911
U.S. Treasury Inflation-Indexed Notes			
5,843,288	0.375	01/15/27	5,763,171
16,714,566	1.250	04/15/28	16,682,573
60,863,291	2.125	04/15/29	62,489,482
19,246,461	1.625	10/15/29	19,483,283
22,913,733	1.625	04/15/30	23,076,636
3,193,667	0.125	01/15/32	2,894,136
5,248,726	1.375	07/15/33	5,095,979
15,609,577	1.875	07/15/34	15,628,480
18,051,264	2.125	01/15/35	18,349,533
U.S. Treasury Notes			
2,070,000	4.000	06/30/32	2,071,617
TOTAL U.S. TREASURY OBLIGATIONS (Cost $193,056,495)			$195,070,065

Shares	Dividend Rate	Value
Investment Company[a] – 0.0%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
6,860	4.231%	$ 6,860
(Cost $6,860)		
TOTAL INVESTMENTS – 98.8% (Cost $193,063,355)		$195,076,925
OTHER ASSETS IN EXCESS OF LIABILITIES – 1.2%		2,384,900
NET ASSETS – 100.0%		$197,461,825

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

(a) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FUTURES CONTRACTS — At June 30, 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	122	09/19/25	$ 13,679,250	$ 261,589
2 Year U.S. Treasury Notes	12	09/30/25	2,496,281	(21)
20 Year U.S. Treasury Bonds	189	09/19/25	21,823,594	572,129
5 Year U.S. Treasury Notes	67	09/30/25	7,303,000	41,730
Total				$ 875,427
Short position contracts:				
Ultra 10-Year U.S. Treasury Notes	(76)	09/19/25	(8,684,187)	(180,413)
Ultra Long U.S. Treasury Bonds	(134)	09/19/25	(15,962,750)	(386,663)
Total				$(567,076)
TOTAL FUTURES CONTRACTS				$ 308,351

SWAP CONTRACTS — At June 30, 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	$ 876,910	$ 7	$ 876,903
12M SOFR[(b)]	3.490%[(b)]	05/31/27	10	(10)	(14)	4
12M SOFR[(b)]	3.620[(b)]	06/30/27	17,320[(c)]	68,817	(9,915)	78,732
12M SOFR[(a)]	3.368[(a)]	06/23/28	18,820[(c)]	29,203	3,547	25,656
12M CPI-U[(a)]	2.103[(a)]	02/07/29	6,300	(865,642)	35	(865,677)
3.620[(b)]	12M SOFR[(b)]	11/30/29	19,430[(c)]	(203,677)	(13,524)	(190,153)
3.600[(b)]	12M SOFR[(b)]	11/30/29	16,560[(c)]	(160,616)	18,618	(179,234)
3.600[(b)]	12M SOFR[(b)]	06/23/30	19,880[(c)]	(49,038)	(3,489)	(45,549)

Schedule of Investments (continued)

June 30, 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)
12M SOFR(b)	3.845%(b)	05/21/32	$ 6,350(c)	$ 87,356	$ (4,374)	$ 91,730
12M SOFR(b)	4.098(b)	06/24/35	4,840(c)	17,945	1,974	15,971
4.213%(b)	12M SOFR(b)	05/21/55	3,660(c)	(32,308)	23,115	(55,423)
TOTAL				$(231,060)	$ 15,980	$(247,040)

(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 June 30, 2025.

Abbreviations:
CPI U —Consumer Price Index For All Urban Consumers
SOFR —Secured Overnight Financing Rate

Schedule of Investments

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 47.7%			
Aerospace & Defense(a) – 1.6%			
Boeing Co.			
$ 5,400,000	2.600%	10/30/25	$ 5,354,694
8,071,000	2.700	02/01/27	7,842,994
7,420,000	5.150	05/01/30	7,556,380
			20,754,068
Agriculture(a) – 0.8%			
Altria Group, Inc.			
2,833,000	4.875	02/04/28	2,871,245
BAT International Finance PLC			
8,000,000	1.668	03/25/26	7,832,000
			10,703,245
Automotive(a) – 0.7%			
General Motors Financial Co., Inc.			
8,800,000	1.500	06/10/26	8,542,160
Banks – 15.0%			
Bank of America Corp.			
(5 yr. CMT + 2.760%)			
1,690,000	4.375(a)(b)	01/27/27	1,660,915
(5 yr. CMT + 3.231%)			
1,595,000	6.125(a)(b)	04/27/27	1,621,684
(Secured Overnight Financing Rate + 0.830%)			
12,843,000	4.979(a)(b)	01/24/29	13,029,480
(Secured Overnight Financing Rate + 2.040%)			
7,000,000	4.948(a)(b)	07/22/28	7,080,150
Bank of New York Mellon Corp. (a)(b) (5 yr. CMT + 3.352%)			
1,680,000	3.700	03/20/26	1,669,282
Bank of Nova Scotia (a)(b) (Secured Overnight Financing Rate + 0.890%)			
6,955,000	4.932	02/14/29	7,040,338
Barclays PLC			
(5 yr. CMT + 5.867%)			
1,640,000	6.125(a)(b)	12/15/25	1,640,049
(Secured Overnight Financing Rate + 1.490%)			
3,115,000	5.674(a)(b)	03/12/28	3,174,621
(Secured Overnight Financing Rate + 2.210%)			
2,445,000	5.829(a)(b)	05/09/27	2,469,695
BNP Paribas SA (c)			
10,000,000	4.375	09/28/25	9,982,000
BPCE SA (a)(b)(c) (Secured Overnight Financing Rate + 1.520%)			
3,675,000	1.652	10/06/26	3,645,049
Citigroup, Inc.			
(3 mo. USD Term SOFR + 4.779%)			
1,610,000	6.250(a)(b)	08/15/26	1,625,762
(5 yr. CMT + 3.209%)			
1,555,000	7.375(a)(b)	05/15/28	1,635,098
(5 yr. CMT + 3.417%)			
5,000,000	3.875(a)(b)	02/18/26	4,934,850
(5 yr. CMT + 3.597%)			
4,865,000	4.000(a)(b)	12/10/25	4,829,583
(Secured Overnight Financing Rate + 1.280%)			
7,000,000	3.070(a)(b)	02/24/28	6,847,540
(Secured Overnight Financing Rate + 1.887%)			
7,000,000	4.658(a)(b)	05/24/28	7,027,230
Citizens Financial Group, Inc. (a)(b) (5 yr. CMT + 5.313%)			
4,165,000	5.650	10/06/25	4,162,626

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Comerica, Inc. (a)(b) (5 yr. CMT + 5.291%)			
$ 5,412,000	5.625%	07/01/25	$ 5,412,000
Credit Agricole SA (a)(b)(c) (5 yr. USD Swap + 6.185%)			
2,410,000	8.125	12/23/25	2,438,173
Deutsche Bank AG			
(Secured Overnight Financing Rate + 1.210%)			
4,417,000	5.373(a)(b)	01/10/29	4,495,446
(Secured Overnight Financing Rate + 1.594%)			
3,135,000	5.706(a)(b)	02/08/28	3,187,480
HSBC Holdings PLC (a)(b) (Secured Overnight Financing Rate + 3.350%)			
2,945,000	7.390	11/03/28	3,126,324
Huntington National Bank (a)(b) (Secured Overnight Financing Rate + 0.720%)			
1,569,000	5.065	04/12/28	1,566,286
ING Groep NV (a)(b)(c) (1 yr. CMT + 1.100%)			
4,750,000	1.400	07/01/26	4,750,000
JPMorgan Chase & Co.			
(5 yr. CMT + 2.850%)			
1,690,000	3.650(a)(b)	06/01/26	1,663,670
(Secured Overnight Financing Rate + 0.800%)			
3,037,000	4.915(a)(b)	01/24/29	3,077,422
KeyBank NA			
2,515,000	4.150	08/08/25	2,511,554
M&T Bank Corp. (a)(b) (5 yr. CMT + 2.679%)			
3,599,000	3.500	09/01/26	3,477,318
Macquarie Group Ltd. (a)(b)(c) (Secured Overnight Financing Rate + 1.069%)			
2,100,000	1.340	01/12/27	2,064,762
Morgan Stanley			
(Secured Overnight Financing Rate + 0.720%)			
4,025,000	0.985(a)(b)	12/10/26	3,960,761
(Secured Overnight Financing Rate + 1.215%)			
5,000,000	5.042(a)(b)	07/19/30	5,085,650
(Secured Overnight Financing Rate + 1.380%)			
5,964,000	4.994(a)(b)	04/12/29	6,051,492
NatWest Group PLC (a)(b) (5 yr. USD Swap + 5.720%)			
2,445,000	8.000	08/10/25	2,451,088
PNC Financial Services Group, Inc. (a)(b) (5 yr. CMT + 3.238%)			
1,610,000	6.200	09/15/27	1,640,590
Societe Generale SA (a)(b)(c) (1 yr. CMT + 1.500%)			
3,155,000	5.519	01/19/28	3,189,547
Sumitomo Mitsui Trust Bank Ltd. (c)			
10,294,000	4.500	03/13/28	10,340,529
Toronto-Dominion Bank			
4,754,000	4.861	01/31/28	4,818,036
Truist Financial Corp. (a)(b) (5 yr. CMT + 4.605%)			
3,200,000	4.950	09/01/25	3,193,056
Wells Fargo & Co.			
(5 yr. CMT + 3.453%)			
1,685,000	3.900(a)(b)	03/15/26	1,669,700
(5 yr. CMT + 3.606%)			
1,515,000	7.625(a)(b)	09/15/28	1,628,973
(Secured Overnight Financing Rate + 1.510%)			
7,000,000	3.526(a)(b)	03/24/28	6,907,390
(Secured Overnight Financing Rate + 1.560%)			
9,910,000	4.540(a)(b)	08/15/26	9,907,225

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(Secured Overnight Financing Rate + 1.980%)			
$ 7,000,000	4.808%[(a)(b)]	07/25/28	$ 7,057,820
Westpac New Zealand Ltd. [(c)]			
2,265,000	4.902	02/15/28	2,293,766
			192,042,010
Beverages[(a)(c)] – 0.6%			
Bacardi-Martini BV			
3,775,000	5.550	02/01/30	3,874,358
JDE Peet's NV			
4,230,000	2.250	09/24/31	3,606,329
			7,480,687
Building Materials[(a)(c)] – 0.2%			
JELD-WEN, Inc.			
125,000	4.875	12/15/27	116,336
Standard Industries, Inc.			
1,940,000	4.750	01/15/28	1,919,611
			2,035,947
Chemicals[(a)] – 0.6%			
Celanese U.S. Holdings LLC [(d)]			
2,332,000	6.415	07/15/27	2,414,926
International Flavors & Fragrances, Inc. [(c)]			
2,148,000	1.230	10/01/25	2,127,379
OCP SA [(c)]			
1,530,000	6.100	04/30/30	1,547,213
SNF Group SACA [(c)]			
1,650,000	3.125	03/15/27	1,600,054
			7,689,572
Commercial Services[(a)] – 1.3%			
Brink's Co. [(c)]			
915,000	6.500	06/15/29	942,953
DP World Crescent Ltd.			
2,060,000	3.750	01/30/30	1,960,862
Global Payments, Inc.			
3,175,000	1.200	03/01/26	3,099,467
Quanta Services, Inc.			
10,660,000	4.750	08/09/27	10,750,077
			16,753,359
Diversified Financial Services – 3.2%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
827,000	4.625[(a)]	10/15/27	830,341
5,000,000	6.150[(a)]	09/30/30	5,332,350
Air Lease Corp.			
1,100,000	3.375[(a)]	07/01/25	1,100,000
5,175,000	1.875[(a)]	08/15/26	5,031,653
Ally Financial, Inc. [(a)(b)] (7 yr. CMT + 3.481%)			
3,740,000	4.700	05/15/28	3,358,258
American Express Co. [(a)(b)] (5 yr. CMT + 2.854%)			
1,725,000	3.550	09/15/26	1,686,239
Aviation Capital Group LLC [(a)(c)]			
1,725,000	1.950	01/30/26	1,697,780
Jefferies Financial Group, Inc. [(a)]			
6,879,000	5.000	02/10/26	6,872,052

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Diversified Financial Services – (continued)			
Macquarie Airfinance Holdings Ltd. [(a)(c)]			
$ 260,000	6.400%	03/26/29	$ 271,573
Nomura Holdings, Inc.			
2,695,000	5.099	07/03/25	2,695,000
Rocket Cos., Inc. [(a)(c)]			
2,135,000	6.125	08/01/30	2,175,714
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc. [(a)(c)]			
10,460,000	2.875	10/15/26	10,205,090
			41,256,050
Electrical[(a)] – 1.3%			
Emera, Inc. [(b)] (3 mo. USD LIBOR + 5.440%)			
3,105,000	6.750	06/15/76	3,127,480
Enel Finance International NV [(c)]			
7,875,000	1.625	07/12/26	7,642,688
Entergy Corp.			
2,800,000	0.900	09/15/25	2,777,796
Vistra Operations Co. LLC [(c)]			
2,965,000	5.000	07/31/27	2,960,819
			16,508,783
Electrical Components & Equipment[(a)(c)] – 0.1%			
WESCO Distribution, Inc.			
1,485,000	6.375	03/15/29	1,528,986
Energy-Alternate Sources[(a)(c)] – 0.0%			
Greenko Dutch BV			
176,000	3.850	03/29/26	172,568
Engineering & Construction[(a)] – 0.4%			
AECOM			
2,750,000	5.125	03/15/27	2,755,583
MasTec, Inc.			
754,000	5.900	06/15/29	780,925
Mexico City Airport Trust			
2,040,000	3.875	04/30/28	1,977,780
			5,514,288
Entertainment[(a)(c)] – 0.3%			
Caesars Entertainment, Inc.			
3,500,000	4.625	10/15/29	3,340,645
Six Flags Entertainment Corp.			
616,000	7.000	07/01/25	616,000
			3,956,645
Environmental[(a)] – 1.1%			
Veralto Corp.			
6,710,000	5.500	09/18/26	6,790,453
Waste Management, Inc.			
7,332,000	4.500	03/15/28	7,408,766
			14,199,219
Food & Drug Retailing – 1.6%			
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC [(a)(c)]			
3,630,000	3.250	03/15/26	3,580,124
Campbell's Co.			
3,700,000	5.200	03/19/27	3,754,316

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Food & Drug Retailing – (continued)			
Mars, Inc. [(a)(c)]			
$ 13,054,000	4.600%	03/01/28	$ 13,162,348
			20,496,788
Gas[(a)] – 0.8%			
NiSource, Inc.			
10,050,000	0.950	08/15/25	10,002,363
Healthcare Providers & Services[(a)] – 2.4%			
Centene Corp.			
1,900,000	4.250	12/15/27	1,871,804
8,410,000	2.450	07/15/28	7,819,113
GE HealthCare Technologies, Inc.			
6,150,000	5.650	11/15/27	6,337,083
HCA, Inc.			
6,000,000	5.875	02/15/26	6,005,400
3,650,000	5.625	09/01/28	3,757,967
5,517,000	4.125	06/15/29	5,420,618
			31,211,985
Insurance[(c)] – 0.2%			
Athene Global Funding			
305,000	1.450	01/08/26	300,044
Great-West Lifeco U.S. Finance 2020 LP [(a)]			
2,000,000	0.904	08/12/25	1,990,740
			2,290,784
Internet – 0.9%			
Gen Digital, Inc. [(a)(c)]			
3,110,000	6.750	09/30/27	3,166,291
Netflix, Inc. [(c)]			
6,025,000	5.375	11/15/29	6,293,655
Uber Technologies, Inc. [(a)]			
1,600,000	4.300	01/15/30	1,594,208
			11,054,154
Investment Companies[(a)] – 0.2%			
Blue Owl Credit Income Corp.			
3,355,000	3.125	09/23/26	3,265,421
Iron/Steel[(c)] – 0.0%			
POSCO			
310,000	5.750	01/17/28	318,159
Leisure Time[(a)(c)] – 0.3%			
Carnival Corp.			
2,280,000	5.750	03/01/27	2,298,377
Royal Caribbean Cruises Ltd.			
1,825,000	5.625	09/30/31	1,836,278
			4,134,655
Lodging[(a)] – 0.2%			
Las Vegas Sands Corp.			
1,820,000	5.625	06/15/28	1,855,035
680,000	6.000	06/14/30	700,973
			2,556,008
Machinery-Diversified[(a)] – 2.0%			
Ingersoll Rand, Inc.			
17,330,000	5.197	06/15/27	17,612,999

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Machinery-Diversified[(a)] – (continued)			
Nordson Corp.			
$ 7,468,000	4.500%	12/15/29	$ 7,471,062
			25,084,061
Media[(a)] – 0.2%			
Charter Communications Operating LLC/Charter Communications Operating Capital			
2,911,000	4.908	07/23/25	2,910,680
Mining[(a)(c)] – 0.7%			
Glencore Funding LLC			
4,200,000	1.625	09/01/25	4,177,488
5,000,000	5.371	04/04/29	5,123,150
			9,300,638
Miscellaneous Manufacturing[(a)] – 0.9%			
Axon Enterprise, Inc. [(c)]			
750,000	6.125	03/15/30	771,563
Hillenbrand, Inc.			
1,191,000	6.250	02/15/29	1,213,022
Teledyne Technologies, Inc.			
9,375,000	1.600	04/01/26	9,170,062
			11,154,647
Office & Business Equipment[(a)(c)] – 0.1%			
Xerox Holdings Corp.			
1,153,000	5.000	08/15/25	1,148,065
Oil Field Services – 1.0%			
Canadian Natural Resources Ltd. [(a)]			
1,875,000	2.050	07/15/25	1,872,900
Pertamina Persero PT [(a)]			
2,630,000	3.100	01/21/30	2,445,900
Petroleos Mexicanos			
210,000	6.875[(a)]	10/16/25	209,677
200,000	6.500	01/23/29	195,778
300,000	8.750[(a)]	06/02/29	310,074
Petronas Capital Ltd. [(a)(c)]			
1,450,000	4.950	01/03/31	1,474,940
QatarEnergy [(a)]			
2,160,000	1.375	09/12/26	2,077,294
Saudi Arabian Oil Co. [(a)]			
2,130,000	1.625	11/24/25	2,100,169
Sunoco LP [(a)(c)]			
1,740,000	7.000	05/01/29	1,812,140
			12,498,872
Packaging[(a)] – 0.4%			
Berry Global, Inc.			
3,200,000	1.570	01/15/26	3,139,264
Silgan Holdings, Inc. [(c)]			
1,925,000	1.400	04/01/26	1,873,025
			5,012,289
Pharmaceuticals – 1.1%			
Cardinal Health, Inc.			
10,569,000	4.700	11/15/26	10,623,219

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Pharmaceuticals – (continued)			
PRA Health Sciences, Inc. [(a)(c)]			
$ 3,144,000	2.875%	07/15/26	$ 3,068,670
			13,691,889
Pipelines[(a)] – 2.0%			
Cheniere Energy Partners LP			
2,835,000	4.500	10/01/29	2,804,240
DCP Midstream Operating LP			
2,690,000	5.625	07/15/27	2,748,266
Hess Midstream Operations LP			
1,710,000	5.875[(c)]	03/01/28	1,735,376
710,000	6.500[(c)]	06/01/29	729,710
MPLX LP			
8,300,000	1.750	03/01/26	8,137,237
NGPL PipeCo LLC [(c)]			
410,000	4.875	08/15/27	408,016
ONEOK, Inc.			
6,405,000	4.250	09/24/27	6,396,289
Targa Resources Partners LP/Targa Resources Partners Finance Corp.			
2,720,000	6.875	01/15/29	2,775,325
Venture Global LNG, Inc. [(c)]			
30,000	7.000	01/15/30	30,360
			25,764,819
Real Estate Investment Trust[(a)] – 0.4%			
American Tower Corp.			
1,400,000	1.300	09/15/25	1,389,402
Crown Castle, Inc.			
1,750,000	1.350	07/15/25	1,747,515
Starwood Property Trust, Inc. [(c)]			
1,425,000	6.500	07/01/30	1,472,395
			4,609,312
Retailing[(a)] – 0.8%			
1011778 BC ULC/New Red Finance, Inc. [(c)]			
2,705,000	6.125	06/15/29	2,779,063
Murphy Oil USA, Inc.			
3,670,000	5.625	05/01/27	3,669,449
Penske Automotive Group, Inc.			
3,310,000	3.500	09/01/25	3,298,581
			9,747,093
Semiconductors[(a)] – 1.0%			
Broadcom, Inc.			
9,815,000	5.050	07/12/27	9,960,752
Skyworks Solutions, Inc.			
2,425,000	1.800	06/01/26	2,357,852
			12,318,604
Software – 1.9%			
Cadence Design Systems, Inc.			
1,255,000	4.200	09/10/27	1,257,422
4,400,000	4.300[(a)]	09/10/29	4,403,476
Fair Isaac Corp. [(a)(c)]			
2,705,000	5.250	05/15/26	2,705,324
Infor LLC [(a)(c)]			
1,075,000	1.750	07/15/25	1,073,323

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Software – (continued)			
Oracle Corp.			
$ 5,163,000	4.800%[(a)]	08/03/28	$ 5,247,157
6,300,000	2.950[(a)]	04/01/30	5,879,538
Synopsys, Inc. [(a)]			
3,963,000	4.650	04/01/28	4,003,502
			24,569,742
Telecommunication Services[(a)] – 0.3%			
T-Mobile USA, Inc.			
3,725,000	3.750	04/15/27	3,687,415
Toys/Games/Hobbies[(a)(c)] – 0.2%			
Mattel, Inc.			
2,815,000	5.875	12/15/27	2,823,670
Trucking & Leasing[(a)(c)] – 0.9%			
Penske Truck Leasing Co. LP/PTL Finance Corp.			
4,950,000	1.200	11/15/25	4,884,215
1,690,000	5.350	01/12/27	1,709,080
5,000,000	3.350	11/01/29	4,760,450
			11,353,745
TOTAL CORPORATE OBLIGATIONS (Cost $606,570,719)			$ 610,143,445
Mortgage-Backed Obligations – 14.4%			
Collateralized Mortgage Obligations – 3.2%			
Interest Only – 0.3%			
Federal Home Loan Mortgage Corp. REMICS Series 4468, Class SY (-1X 1 mo. USD Term SOFR + 5.986%)			
$ 301,882	1.682%[(b)(e)]	05/15/45	$ 34,129
Federal Home Loan Mortgage Corp. REMICS Series 4583, Class ST (-1X 1 mo. USD Term SOFR + 5.886%)			
204,302	1.582[(b)(e)]	05/15/46	23,582
Federal Home Loan Mortgage Corp. REMICS Series 4314, Class SE (-1X 1 mo. USD Term SOFR + 5.936%)			
174,772	1.632[(b)(e)]	03/15/44	17,812
Federal Home Loan Mortgage Corp. REMICS Series 4998, Class GI			
3,143,310	4.000[(e)]	08/25/50	637,754
Federal National Mortgage Association REMICS Series 2016-1, Class SJ (-1X 1 mo. USD Term SOFR + 6.036%)			
277,521	1.730[(b)(e)]	02/25/46	33,898
Federal National Mortgage Association REMICS Series 2017-31, Class SG (-1X 1 mo. USD Term SOFR + 5.986%)			
343,844	1.680[(b)(e)]	05/25/47	43,372
Federal National Mortgage Association REMICS Series 2020-49, Class KS (-1X 1 mo. USD Term SOFR + 5.986%)			
2,167,410	1.680[(b)(e)]	07/25/50	274,039
Federal National Mortgage Association REMICS Series 2010-135, Class AS (-1X 1 mo. USD Term SOFR + 5.836%)			
54,917	1.530[(b)(e)]	12/25/40	4,766
Government National Mortgage Association REMICS Series 2014-132, Class SL (-1X 1 mo. USD Term SOFR + 5.986%)			
112,718	1.668[(a)(b)(e)]	10/20/43	6,086

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only – (continued)			
Government National Mortgage Association REMICS Series 2017-112, Class SJ (-1X 1 mo. USD Term SOFR + 5.546%)			
$ 120,743	1.228%(a)(b)(e)	07/20/47	$ 12,615
Government National Mortgage Association REMICS Series 2018-122, Class HS (-1X 1 mo. USD Term SOFR + 6.086%)			
264,290	1.768(a)(b)(e)	09/20/48	32,672
Government National Mortgage Association REMICS Series 2019-1, Class SN (-1X 1 mo. USD Term SOFR + 5.936%)			
272,817	1.618(a)(b)(e)	01/20/49	31,994
Government National Mortgage Association REMICS Series 2019-78, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
121,420	1.668(a)(b)(e)	06/20/49	14,170
Government National Mortgage Association REMICS Series 2020-78, Class DI			
1,198,096	4.000(a)(e)	06/20/50	260,681
Government National Mortgage Association REMICS Series 2020-146, Class KI			
3,326,259	2.500(a)(e)	10/20/50	496,783
Government National Mortgage Association REMICS Series 2013-124, Class CS (-1X 1 mo. USD Term SOFR + 5.936%)			
191,072	1.618(a)(b)(e)	08/20/43	21,584
Government National Mortgage Association REMICS Series 2014-162, Class SA (-1X 1 mo. USD Term SOFR + 5.486%)			
71,388	1.168(a)(b)(e)	11/20/44	6,821
Government National Mortgage Association REMICS Series 2015-123, Class SP (-1X 1 mo. USD Term SOFR + 6.136%)			
123,758	1.818(a)(b)(e)	09/20/45	15,711
Government National Mortgage Association REMICS Series 2016-27, Class IA			
65,110	4.000(a)(e)	06/20/45	9,222
Government National Mortgage Association REMICS Series 2018-122, Class SE (-1X 1 mo. USD Term SOFR + 6.086%)			
261,046	1.768(a)(b)(e)	09/20/48	32,739
Government National Mortgage Association REMICS Series 2019-153, Class EI			
6,176,479	4.000(a)(e)	12/20/49	1,308,960
Government National Mortgage Association REMICS Series 2020-55, Class AS (-1X 1 mo. USD Term SOFR + 5.936%)			
6,827,105	1.618(a)(b)(e)	04/20/50	890,471
Government National Mortgage Association REMICS Series 2020-61, Class GI			
1,519,984	5.000(a)(e)	05/20/50	364,840
			4,574,701
Sequential Fixed Rate – 0.8%			
CIM Trust Series 2025-I1, Class A2			
1,941,048	5.908(a)(c)(d)	10/25/69	1,958,124

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
Federal National Mortgage Association REMICS Series 2012-111, Class B			
$ 7,788	7.000%	10/25/42	$ 8,326
Federal National Mortgage Association REMICS Series 2012-153, Class B			
26,060	7.000	07/25/42	28,343
JP Morgan Mortgage Trust Series 2025-VIS1, Class A2			
3,484,139	5.695(a)(c)(d)	08/25/55	3,497,953
Morgan Stanley Residential Mortgage Loan Trust Series 2025-DSC1, Class A1			
2,940,099	5.562(a)(c)(d)	03/25/70	2,959,640
Verus Securitization Trust Series 2023-INV2, Class A2			
1,494,635	6.928(a)(c)(d)	08/25/68	1,509,620
			9,962,006
Sequential Floating Rate – 2.1%			
Chase Home Lending Mortgage Trust Series 2025-2, Class A4A			
2,404,820	5.500(a)(b)(c)	12/25/55	2,412,655
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R04, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
1,850,000	5.955(a)(b)(c)	05/25/44	1,859,053
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R03, Class 2M2 (1 mo. USD Term SOFR + 1.950%)			
25,000	6.256(a)(b)(c)	03/25/44	25,233
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M1 (1 mo. USD Term SOFR + 1.000%)			
817,896	5.305(a)(b)(c)	07/25/44	817,386
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M2 (1 mo. USD Term SOFR + 1.700%)			
1,900,000	6.005(a)(b)(c)	07/25/44	1,906,905
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R06, Class 1M2 (1 mo. USD Term SOFR + 1.600%)			
3,425,000	5.905(a)(b)(c)	09/25/44	3,441,219
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2025-R03, Class 2M2 (1 mo. USD Term SOFR + 2.250%)			
3,150,000	6.555(a)(b)(c)	03/25/45	3,204,825
GCAT Trust Series 2024-INV4, Class A6			
2,247,741	5.500(a)(b)(c)	12/25/54	2,254,226
Government National Mortgage Association REMICS Series 2023-133, Class HS (-1X 1 mo. USD Term SOFR + 6.500%)			
3,589,618	2.198(a)(b)	09/20/53	249,090
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
3,882,476	2.520(a)(b)(c)	05/25/52	3,275,478
JP Morgan Mortgage Trust Series 2025-DSC1, Class A1			
3,076,198	5.664(a)(b)(c)	09/25/65	3,103,086
JP Morgan Mortgage Trust Series 2025-VIS2, Class A1			
3,825,000	5.385(a)(b)(c)	01/25/63	3,827,851

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
New Residential Mortgage Loan Trust Series 2015-1A, Class A1			
$ 64,685	3.750%[(a)(b)(c)]	05/28/52	$ 61,769
			26,438,776
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			40,975,483
Commercial Mortgage-Backed Securities – 7.6%			
Regular Floater – 0.3%			
TPG Trust Series 2024-WLSC, Class A (1 mo. USD Term SOFR + 2.133%)			
$ 3,500,000	6.444%[(b)(c)]	11/15/29	$ 3,499,131
TPG Trust Series 2024-WLSC, Class B (1 mo. USD Term SOFR + 2.930%)			
950,000	7.242[(b)(c)]	11/15/29	949,173
			4,448,304
Sequential Fixed Rate – 4.6%			
1211 Avenue of the Americas Trust Series 2015-1211, Class A1A2			
3,800,000	3.901[(c)]	08/10/35	3,788,031
Bank Series 2023-BNK46, Class A4			
4,100,000	5.745[(a)]	08/15/56	4,310,084
Bank5 Series 2023-5YR4, Class A3			
1,298,420	6.500[(a)]	12/15/56	1,368,225
Bank5 Series 2024-5YR7, Class A3			
2,350,000	5.769[(a)]	06/15/57	2,441,236
Bank5 Series 2024-5YR11, Class A3			
2,450,000	5.893[(a)]	11/15/57	2,565,201
Bank5 Series 2024-5YR11, Class AS			
1,075,000	6.139[(a)]	11/15/57	1,122,502
Bank5 Series 2025-5YR14, Class A3			
3,000,000	5.646[(a)]	04/15/58	3,122,338
Bank5 Series 2025-5YR15, Class A3			
2,450,000	5.452[(a)]	06/15/30	2,520,959
BBCMS Mortgage Trust Series 2023-C19, Class A5			
2,900,000	5.451[(a)]	04/15/56	2,993,404
BBCMS Mortgage Trust Series 2023-C19, Class ASB			
800,000	5.700[(a)]	04/15/56	840,065
BMO Mortgage Trust Series 2023-C7, Class A5			
5,000,000	6.160[(a)]	12/15/56	5,366,329
BMO Mortgage Trust Series 2025-5C11, Class A3			
2,400,000	5.669[(a)]	07/15/58	2,498,927
BX Trust Series 2022-CLS, Class A			
3,900,000	5.760[(c)]	10/13/27	3,947,529
Citigroup Commercial Mortgage Trust Series 2017-P8, Class D			
1,500,000	3.000[(a)(c)]	09/15/50	934,199
Citigroup Commercial Mortgage Trust Series 2019-C7, Class A4			
740,000	3.102[(a)]	12/15/72	693,102
COMM Mortgage Trust Series 2024-277P, Class A			
3,650,000	6.338[(c)]	08/10/44	3,840,095
JP Morgan Chase Commercial Mortgage Securities Trust Series 2019-OSB, Class B			
2,100,000	3.598[(a)(c)]	06/05/39	1,946,540
JP Morgan Chase Commercial Mortgage Securities Trust Series 2025-NSLB, Class A			
2,000,000	6.234[(c)]	06/05/42	2,075,064

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
MSWF Commercial Mortgage Trust Series 2023-2, Class A2			
$ 3,150,000	6.890%[(a)]	12/15/56	$ 3,336,181
ROCK Trust Series 2024-CNTR, Class A			
4,300,000	5.388[(c)]	11/13/41	4,394,311
ROCK Trust Series 2024-CNTR, Class D			
3,250,000	7.109[(c)]	11/13/41	3,388,947
Wells Fargo Commercial Mortgage Trust Series 2017-RC1, Class D			
900,000	3.250[(a)(c)]	01/15/60	793,335
			58,286,604
Sequential Floating Rate – 2.7%			
Bank5 Series 2024-5YR10, Class AS			
900,000	5.637[(a)]	10/15/57	921,786
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
1,225,000	5.231[(b)(c)]	03/15/37	1,157,821
BBCMS Mortgage Trust Series 2023-C22, Class A5			
2,850,000	6.804[(a)(b)]	11/15/56	3,180,289
BBCMS Mortgage Trust Series 2018-TALL, Class B (1 mo. USD Term SOFR + 1.168%)			
1,150,000	5.480[(b)(c)]	03/15/37	1,058,169
BFLD Trust Series 2025-EWEST, Class B (1 mo. USD Term SOFR + 1.900%)			
2,800,000	6.200[(b)(c)]	06/15/42	2,803,709
BX Commercial Mortgage Trust Series 2024-XL4, Class A (1 mo. USD Term SOFR + 1.442%)			
4,356,060	5.754[(b)(c)]	02/15/39	4,360,762
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
1,670,725	5.703[(b)(c)]	03/15/41	1,671,971
BX Trust Series 2024-BRVE, Class A (1 mo. USD Term SOFR + 1.841%)			
3,500,000	6.153[(b)(c)]	04/15/26	3,496,943
BX Trust Series 2025-ROIC, Class A (1 mo. USD Term SOFR + 1.144%)			
2,500,000	5.456[(b)(c)]	03/15/30	2,484,415
Citigroup Commercial Mortgage Trust Series 2015-P1, Class C			
1,949,000	4.497[(a)(b)]	09/15/48	1,931,018
Hudson Yards Mortgage Trust Series 2025-SPRL, Class D			
1,375,000	6.551[(b)(c)]	01/13/40	1,423,478
Hudson Yards Mortgage Trust Series 2025-SPRL, Class A			
1,375,000	5.649[(b)(c)]	01/13/40	1,416,423
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
1,125,000	5.990[(b)(c)]	10/05/39	1,147,672
NYC Commercial Mortgage Trust Series 2025-3BP, Class B (1 mo. USD Term SOFR + 1.692%)			
2,200,000	6.004[(b)(c)]	02/15/42	2,180,481
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class A			
3,150,000	5.484[(b)(c)]	07/15/35	3,168,909

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

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	5.935%[b][c]	07/15/35	$ 1,963,147
			34,366,993
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			$ 97,101,901
Federal Agencies – 3.6%			
Government National Mortgage Association – 1.1%			
$ 1,035,132	4.500%	08/20/47	$ 1,012,880
159,997	5.000	03/20/48	160,925
1,607,820	4.000	05/20/48	1,516,591
573,945	4.500	06/20/48	560,172
582,609	4.500	07/20/48	568,628
886,888	4.500	09/20/48	865,052
613,878	4.500	10/20/48	598,380
770,554	4.500	12/20/48	750,378
1,889,249	4.500	01/20/49	1,839,781
581,963	4.500	02/20/49	565,997
781,614	4.500	03/20/49	761,149
413,013	4.500	10/20/49	402,844
766,441	5.000	12/20/49	766,222
47,015	5.000	02/20/50	47,282
4,171,715	3.000	11/20/51	3,663,624
			14,079,905
Uniform Mortgage-Backed Security – 2.5%			
287	5.000	11/01/26	286
2,179	5.000	07/01/27	2,180
57,319	4.500	07/01/47	55,852
35,537	4.500	03/01/50	34,278
7,558,135	6.000	11/01/52	7,786,692
1,693,090	5.500	12/01/52	1,711,068
4,490,864	6.000	12/01/52	4,614,008
3,064,150	6.000	01/01/53	3,144,849
820,416	5.500	04/01/53	828,871
2,415,483	6.000	04/01/53	2,483,013
2,272,913	6.500	09/01/53	2,357,801
5,671,199	6.500	11/01/53	5,909,587
2,439,153	6.500	12/01/53	2,548,542
			31,477,027
TOTAL FEDERAL AGENCIES			$ 45,556,932
TOTAL MORTGAGE-BACKED OBLIGATIONS (Cost $182,564,310)			$ 183,634,316
Asset-Backed Securities[a] – 11.2%			
Automotive – 2.6%			
Bank of America Auto Trust Series 2023-2A, Class A2[c]			
$ 32,554	5.850%	08/17/26	$ 32,568
Exeter Automobile Receivables Trust Series 2025-1A, Class A2			
1,420,009	4.700	09/15/27	1,419,663
Exeter Automobile Receivables Trust Series 2025-1A, Class A3			
800,000	4.670	08/15/28	800,123

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[a] – (continued)			
Automotive – (continued)			
Ford Credit Auto Lease Trust Series 2024-A, Class A2A			
$ 64,806	5.240%	07/15/26	$ 64,821
Ford Credit Auto Lease Trust Series 2024-B, Class A3			
6,100,000	4.990	12/15/27	6,140,911
Ford Credit Auto Owner Trust Series 2024-1, Class A[c][d]			
3,200,000	4.870	08/15/36	3,261,093
Hyundai Auto Lease Securitization Trust Series 2024-C, Class A2A[c]			
2,364,778	4.770	03/15/27	2,368,740
Hyundai Auto Receivables Trust Series 2024-B, Class A3			
5,825,000	4.840	03/15/29	5,880,794
Nissan Auto Lease Trust Series 2024-A, Class A2A			
2,551,069	5.110	10/15/26	2,553,994
Santander Drive Auto Receivables Trust Series 2025-1, Class A2			
921,714	4.760	08/16/27	921,974
Santander Drive Auto Receivables Trust Series 2025-1, Class A3			
2,825,000	4.740	01/16/29	2,835,383
Tesla Auto Lease Trust Series 2023-B, Class A3[c]			
1,849,399	6.130	09/21/26	1,854,528
Toyota Auto Receivables Owner Trust Series 2024-C, Class A3			
4,225,000	4.880	03/15/29	4,264,471
World Omni Auto Receivables Trust Series 2024-B, Class A2A			
1,337,230	5.480	09/15/27	1,339,103
			33,738,166
Collateralized Loan Obligations – 3.7%			
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	7,600,000
Bryant Park Funding Ltd. Series 2023-21A, Class A1[b][c] (3 mo. USD Term SOFR + 2.050%)			
3,600,000	6.320	10/18/36	3,609,490
CIFC Funding Ltd. Series 2023-3A, Class E[b][c] (3 mo. USD Term SOFR + 7.650%)			
2,025,000	11.920	01/20/37	2,054,492
Crown City CLO I Series 2020-1A, Class A1AR[b][c] (3 mo. USD Term SOFR + 1.452%)			
2,500,000	5.721	07/20/34	2,500,842
Crown City CLO V Series 2023-5A, Class A1R[b][c] (3 mo. USD Term SOFR + 1.600%)			
1,100,000	5.870	04/20/37	1,103,248
CVC Cordatus Loan Fund XXXIV DAC Series 34A, Class B[b][c] (3 mo. EUR EURIBOR + 1.700%)			
EUR 2,700,000	3.977	04/20/38	3,145,663
Dunedin Park CLO DAC Series 1X, Class AR[b] (3 mo. EUR EURIBOR + 0.980%)			
4,750,000	3.081	11/20/34	5,575,772
Jamestown CLO XVI Ltd. Series 2021-16A, Class AR[b][c] (3 mo. USD Term SOFR + 1.120%)			
$ 3,000,000	5.402	07/25/34	2,999,889
LCM 26 Ltd. Series 26A, Class A1[b][c] (3 mo. USD Term SOFR + 1.332%)			
743,517	5.601	01/20/31	743,768
MJX Venture Management II LLC Series 2017-28RR, Class A1[b][c] (3 mo. USD Term SOFR + 1.542%)			
812,035	5.811	07/22/30	812,333

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[(a)] – (continued)			
Collateralized Loan Obligations – (continued)			
Newark BSL CLO 1 Ltd. Series 2016-1A, Class A1R[(b)(c)] (3 mo. USD Term SOFR + 1.362%)			
$ 435,679	5.644%	12/21/29	$ 435,894
OCP Euro DAC Series 2025-12A, Class B1[(b)(c)] (3 mo. EUR EURIBOR + 1.700%)			
EUR 2,900,000	4.062	01/20/38	3,382,894
Pikes Peak CLO 3 Series 2019-3A, Class ARR[(b)(c)] (3 mo. USD Term SOFR + 1.462%)			
$ 4,000,000	5.743	10/25/34	4,007,300
RR 29 Ltd. Series 2024-29RA, Class A2R[(b)(c)] (3 mo. USD Term SOFR + 1.700%)			
3,000,000	5.956	07/15/39	3,009,348
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A[(c)]			
333,831	5.750	12/20/50	337,053
Sycamore Tree CLO Ltd. Series 2023-2A, Class AR[(b)(c)] (3 mo. USD Term SOFR + 1.680%)			
2,200,000	5.950	01/20/37	2,206,010
Venture 36 CLO Ltd. Series 2019-36A, Class D[(b)(c)] (3 mo. USD Term SOFR + 4.412%)			
2,500,000	8.684	04/20/32	2,437,262
Zais CLO 13 Ltd. Series 2019-13A, Class A1AR[(b)(c)] (3 mo. USD Term SOFR + 1.300%)			
1,745,042	5.556	07/15/32	1,745,269
			47,706,527
Credit Card – 1.7%			
American Express Credit Account Master Trust Series 2024-3, Class A			
4,500,000	4.650	07/15/29	4,550,857
American Express Credit Account Master Trust Series 2025-3, Class A			
3,975,000	4.510	04/15/32	4,028,313
Barclays Dryrock Issuance Trust Series 2023-1, Class A			
7,300,000	4.720	02/15/29	7,316,324
Barclays Dryrock Issuance Trust Series 2023-2, Class A[(b)] (1 mo. USD Term SOFR + 0.900%)			
2,425,000	5.204	08/15/28	2,429,154
Discover Card Execution Note Trust Series 2023-A1, Class A			
3,800,000	4.310	03/15/28	3,797,376
			22,122,024
Student Loan[(b)] – 3.2%			
Apidos CLO XV Ltd. Series 2013-15A, Class A1RR[(c)] (3 mo. USD Term SOFR + 1.272%)			
1,522,128	5.541	04/20/31	1,522,897
Bain Capital Credit CLO Ltd. Series 2023-3A, Class A[(c)] (3 mo. USD Term SOFR + 1.800%)			
3,600,000	6.075	07/24/36	3,607,052
CIFC Falcon Ltd. Series 2019-FAL, Class A[(c)] (3 mo. USD Term SOFR + 1.262%)			
3,782,967	5.531	01/20/33	3,787,931
Diameter Capital CLO 4 Ltd. Series 2022-4A, Class A1R[(c)] (3 mo. USD Term SOFR + 1.830%)			
5,500,000	6.086	01/15/37	5,522,792
Elmwood CLO 27 Ltd. Series 2024-3A, Class A[(c)] (3 mo. USD Term SOFR + 1.520%)			
4,500,000	5.790	04/18/37	4,514,747

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[(a)] – (continued)			
Student Loan[(b)] – (continued)			
Flatiron CLO 20 Ltd. Series 2020-1A, Class AR[(c)] (3 mo. USD Term SOFR + 1.380%)			
$ 3,700,000	5.702%	05/20/36	$ 3,705,173
Illinois Student Assistance Commission Series 2010-1, Class A3 (3 mo. USD Term SOFR + 1.162%)			
219,290	5.525	07/25/45	219,092
Katayma CLO II Ltd. Series 2024-2A, Class B[(c)] (3 mo. USD Term SOFR + 2.150%)			
2,500,000	6.420	04/20/37	2,508,405
Marble Point CLO XIV Ltd. Series 2018-2A, Class A12R[(c)] (3 mo. USD Term SOFR + 1.200%)			
5,305,193	5.470	01/20/32	5,299,802
Palmer Square Loan Funding Ltd. Series 2022-3A, Class A1BR[(c)] (3 mo. USD Term SOFR + 1.400%)			
5,025,000	5.656	04/15/31	5,025,015
PHEAA Student Loan Trust Series 2016-1A, Class A[(c)] (1 mo. USD Term SOFR + 1.264%)			
352,246	5.570	09/25/65	351,184
RRE 2 Loan Management DAC Series 2X, Class A2R (3 mo. EUR EURIBOR + 1.450%)			
EUR 3,500,000	3.729	07/15/35	4,100,576
			40,164,666
TOTAL ASSET-BACKED SECURITIES (Cost $141,782,468)			$ 143,731,383
Sovereign Debt Obligations – 2.0%			
Sovereign – 1.1%			
Hungary Government International Bonds			
$ 3,630,000	5.250%	06/16/29	$ 3,657,225
Korea Hydro & Nuclear Power Co. Ltd. [(c)]			
3,950,000	4.250	07/27/27	3,948,065
Mexico Government International Bonds [(a)]			
2,860,000	3.250	04/16/30	2,636,920
Republic of Poland Government International Bonds [(a)]			
2,600,000	4.625	03/18/29	2,635,750
Romania Government International Bonds [(c)]			
1,500,000	3.000	02/27/27	1,444,500
			14,322,460
United States Dollar – 0.9%			
Indonesia Government International Bonds [(a)]			
6,030,000	4.550	01/11/28	6,084,270
Peru Government International Bonds [(a)]			
2,120,000	2.392	01/23/26	2,088,730
Romania Government International Bonds			
1,700,000	5.875	01/30/29	1,708,500
Saudi Government International Bonds [(c)]			
800,000	2.900	10/22/25	795,200
			10,676,700
TOTAL SOVEREIGN DEBT OBLIGATIONS (Cost $24,801,329)			$ 24,999,160

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Shares	Description	Value
Common Stocks[c] – 0.0%		
Real Estate Management & Development – 0.0%		
22,377	Sunac Services Holdings Ltd.	$ 4,939
(Cost $42,588)		

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – 7.7%			
U.S. Treasury Bills[f]			
$ 26,820,700	0.000%	09/18/25	$ 26,572,654
U.S. Treasury Notes			
16,170,000	1.250	11/30/26	15,592,681
9,400,000	0.500	06/30/27	8,820,578
15,370,000	1.250	03/31/28	14,392,564
850,000	2.875	08/15/28	829,148
30,810,000	4.500	05/31/29	31,654,868
TOTAL U.S. TREASURY OBLIGATIONS (Cost $97,002,258)			$ 97,862,493

Shares	Dividend Rate	Value
Investment Company[g] – 0.0%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
142,906	4.231%	$ 142,906
(Cost $142,906)		
TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS – 83.0% (Cost $1,052,906,578)		$1,060,518,642

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – 13.6%			
Certificates of Deposit[b] – 0.9%			
National Bank of Kuwait			
$ 12,310,000	4.600%	08/11/25	$ 12,312,152
Commercial Paper[f] – 12.7%			
Air Lease Corp.			
3,156,000	0.000[c]	07/17/25	3,148,876
3,389,000	0.000[c]	07/23/25	3,378,555
Alimentation Couche-Tard, Inc.			
2,755,000	0.000[c]	07/03/25	2,753,933
5,325,000	0.000[c]	07/09/25	5,318,788
1,868,000	0.000[c]	07/29/25	1,860,940
American Honda Finance Corp.			
6,183,000	0.000	08/11/25	6,149,645
3,880,000	0.000	08/18/25	3,855,475
6,904,000	0.000	09/04/25	6,844,561
Bayer Corp.[c]			
10,000,000	0.000	07/16/25	9,979,212
Beth Israel Deaconess Medical Center, Inc.			
15,730,000	0.000	07/10/25	15,708,969
6,100,000	0.000	08/12/25	6,064,288

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Commercial Paper[f] – (continued)			
Broadcom, Inc.[c]			
$ 6,580,000	0.000%	07/24/25	$ 6,559,609
Campbell's Co.[c]			
5,908,000	0.000	08/13/25	5,874,283
Dominion Energy, Inc.[c]			
11,584,000	0.000	08/27/25	11,498,000
Energy Transfer LP[c]			
9,810,000	0.000	07/01/25	9,808,757
General Motors Financial Co., Inc.[c]			
7,626,000	0.000	07/01/25	7,625,042
Hyundai Capital America[c]			
5,593,000	0.000	08/27/25	5,551,207
Marathon Petroleum Corp.[c]			
9,810,000	0.000	07/01/25	9,808,725
National Grid North America, Inc.[c]			
6,167,000	0.000	07/29/25	6,144,132
Northrop Grumman Corp.			
6,289,000	0.000	07/24/25	6,269,637
PPG Industries, Inc.			
2,279,000	0.000	08/15/25	2,265,599
Protective Life Corp.[c]			
3,083,000	0.000	08/07/25	3,067,917
Reckitt Benckiser Treasury Services PLC			
5,208,000	0.000[c]	07/01/25	5,207,361
6,274,000	0.000[c]	07/14/25	6,263,177
3,847,000	0.000[c]	08/20/25	3,821,729
3,848,000	0.000[c]	08/21/25	3,822,262
Sysco Corp.[c]			
3,728,000	0.000	07/01/25	3,727,523
			162,378,202
TOTAL SHORT-TERM INVESTMENTS (Cost $174,711,882)			$ 174,690,354
TOTAL INVESTMENTS – 96.6% (Cost $1,227,618,460)			$1,235,208,996
OTHER ASSETS IN EXCESS OF LIABILITIES – 3.4%			42,885,228
NET ASSETS – 100.0%			$1,278,094,224

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 June 30, 2025.
(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 June 30, 2025.
(e) Security with a notional or nominal principal amount. The actual effective yield of this security is different than the stated interest rate.
(f) Issued with a zero coupon. Income is recognized through the accretion of discount.

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

(g) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At June 30, 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	1,513,543	USD	987,917	08/25/25	$ 9,376
	AUD	11,615,082	USD	7,545,504	09/17/25	111,404
	AUD	2,945,564	USD	1,911,714	12/17/25	33,724
	BRL	535,717	USD	93,217	09/17/25	3,468
	CAD	9,877,284	USD	7,253,110	09/17/25	28,934
	CHF	5,917,422	USD	7,287,320	09/17/25	244,289
	CLP	326,454,600	USD	349,000	07/28/25	1,421
	CLP	360,628,561	USD	379,745	09/17/25	7,286
	CNH	107,193,329	USD	15,017,389	09/17/25	51,996
	CNH	1,549,533	USD	214,395	09/18/25	3,459
	COP	430,545,939	USD	103,059	09/17/25	1,189
	CZK	199,350,078	USD	9,227,453	09/17/25	292,771
	CZK	8,348,729	USD	385,815	12/17/25	14,042
	EUR	13,197,491	USD	15,183,158	09/17/25	443,933
	EUR	1,471,848	USD	1,676,358	09/18/25	66,564
	EUR	1,414,978	USD	1,653,924	12/17/25	31,134
	GBP	6,035,213	USD	8,164,735	09/17/25	123,674
	GBP	454,313	USD	613,726	12/17/25	10,437
	HUF	448,588,567	USD	1,265,343	09/17/25	51,447
	ILS	12,560,522	USD	3,559,412	09/17/25	173,384
	ILS	1,746,084	USD	475,961	09/18/25	42,959
	INR	182,296,147	USD	2,115,209	07/07/25	11,189
	INR	164,717,262	USD	1,903,275	07/09/25	17,879
	INR	81,994,734	USD	953,649	07/28/25	1,763
	INR	259,037,900	USD	3,007,009	09/17/25	4,331
	JPY	261,744,697	USD	1,824,449	09/17/25	9,282
	JPY	138,304,680	USD	973,011	12/17/25	5,588
	KRW	1,048,985,053	USD	770,930	07/02/25	5,841
	KRW	527,971,983	USD	385,000	07/07/25	5,353
	KRW	292,782,065	USD	214,774	07/09/25	1,723
	KRW	514,747,098	USD	380,434	07/11/25	249
	KRW	471,495,508	USD	346,969	07/28/25	2,147
	KRW	7,836,939,337	USD	5,797,760	09/17/25	22,542
	KRW	322,173,680	USD	233,259	09/18/25	6,026
	KRW	488,946,309	USD	364,802	12/17/25	289
	MXN	44,901,854	USD	2,333,096	09/17/25	39,987
	NOK	19,050,753	USD	1,885,703	09/17/25	5,275
	NZD	3,192,570	AUD	2,955,000	09/17/25	3,166
	NZD	10,106,792	USD	6,115,193	09/17/25	61,654
	PLN	18,664,305	USD	5,023,869	09/17/25	144,790
	SEK	33,295,340	USD	3,499,320	09/17/25	38,131
	SGD	7,450,405	USD	5,840,258	09/17/25	52,835
	TRY	30,693,442	USD	708,072	09/17/25	10,832
	TWD	20,467,750	USD	695,000	07/25/25	12,448
	TWD	29,955,571	USD	1,022,776	09/17/25	25,831
	TWD	6,454,649	USD	223,871	12/17/25	6,088
	USD	394,076	CAD	531,067	12/17/25	866
	USD	1,357,169	CNH	9,648,954	09/17/25	706
	USD	138,697	GBP	100,773	12/17/25	249
	USD	953,002	INR	81,521,398	07/09/25	2,190

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty	Currency Purchased		Currency Sold		Settlement Date	Unrealized Gain
MS & Co. Int. PLC (continued)	USD	278,224	INR	23,914,505	09/17/25	$ 216
	USD	779,248	INR	67,261,570	12/17/25	1,148
	USD	183,633	JPY	26,199,636	09/17/25	84
	USD	254,639	JPY	35,960,805	09/18/25	2,677
	USD	632,830	JPY	89,219,980	12/17/25	1,538
	USD	722,822	KRW	966,965,357	12/17/25	800
	USD	212,674	NOK	2,103,651	09/17/25	3,866
	USD	676,845	SEK	6,354,086	09/17/25	1,758
	USD	382,391	TWD	10,995,457	07/25/25	2,344
	ZAR	16,921,359	USD	947,167	09/17/25	3,181
TOTAL						$2,263,753

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

Counterparty	Currency Purchased		Currency Sold		Settlement Date	Unrealized Loss
MS & Co. Int. PLC	CAD	2,196,411	USD	1,626,015	09/17/25	$ (6,708)
	GBP	100,804	USD	138,697	09/17/25	(259)
	INR	163,839,387	USD	1,913,002	07/14/25	(2,571)
	INR	454,379,735	USD	5,293,243	09/17/25	(11,037)
	JPY	632,088,378	USD	4,439,528	09/17/25	(11,243)
	JPY	42,497,402	USD	301,724	09/18/25	(3,963)
	JPY	25,947,269	USD	183,633	12/17/25	(39)
	KRW	260,233,478	USD	193,000	07/16/25	(475)
	KRW	1,113,960,761	USD	827,749	09/17/25	(438)
	NOK	28,466,561	USD	2,846,965	09/17/25	(21,372)
	TWD	10,995,457	USD	380,385	07/07/25	(2,587)
	TWD	8,142,395	USD	285,098	07/31/25	(3,198)
	TWD	8,761,888	USD	306,413	08/01/25	(2,991)
	USD	9,903,193	AUD	15,200,717	09/17/25	(117,444)
	USD	155,076	BRL	883,159	07/02/25	(7,395)
	USD	344,046	BRL	1,934,486	09/17/25	(5,089)
	USD	5,198,462	CAD	7,134,096	09/17/25	(61,162)
	USD	391,858	CAD	533,431	12/17/25	(3,102)
	USD	8,264,742	CHF	6,743,016	09/17/25	(317,674)
	USD	1,190,410	CHF	952,277	12/17/25	(35,465)
	USD	383,165	CLP	358,581,310	09/17/25	(1,669)
	USD	8,680,220	CNH	61,988,934	09/17/25	(34,268)
	USD	216,955	CNH	1,550,350	09/18/25	(1,015)
	USD	1,866,006	CNH	13,203,856	12/17/25	(2,500)
	USD	57,778	COP	240,825,751	09/17/25	(533)
	USD	4,047,590	CZK	87,259,739	09/17/25	(119,612)
	USD	1,388,823	CZK	29,964,509	12/17/25	(46,307)
	USD	19,375,561	EUR	16,834,162	09/17/25	(557,700)
	USD	323,163	EUR	296,791	09/19/25	(28,312)
	USD	16,572,989	EUR	14,070,065	09/23/25	(93,813)
	USD	1,375,009	EUR	1,166,350	12/17/25	(13,966)
	USD	1,124,437	GBP	826,063	08/28/25	(9,874)
	USD	8,376,186	GBP	6,257,377	09/17/25	(217,332)
	USD	94,191	GBP	69,091	12/17/25	(731)
	USD	1,575,967	HUF	552,507,574	09/17/25	(45,866)
	USD	2,732,133	ILS	9,506,376	09/17/25	(93,017)
	USD	497,174	ILS	1,745,915	09/18/25	(21,696)

Schedule of Investments (continued)

June 30, 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)	USD	1,187,184	ILS	4,210,897	12/17/25	$ (66,529)
	USD	2,117,056	INR	181,950,378	07/07/25	(5,309)
	USD	963,000	INR	82,733,256	07/09/25	(1,947)
	USD	206,022	INR	17,672,235	07/11/25	(74)
	USD	5,244,564	INR	455,073,433	09/17/25	(45,705)
	USD	3,639,444	JPY	524,705,192	09/17/25	(36,535)
	USD	612,429	JPY	88,102,682	09/18/25	(4,869)
	USD	282,792	JPY	40,095,820	12/17/25	(913)
	USD	769,796	KRW	1,048,985,053	07/02/25	(6,975)
	USD	381,767	KRW	522,064,113	07/07/25	(4,218)
	USD	216,090	KRW	293,767,383	07/09/25	(1,136)
	USD	379,998	KRW	516,701,918	07/11/25	(2,130)
	USD	731,738	KRW	996,883,673	07/14/25	(5,667)
	USD	2,879,920	KRW	3,978,576,900	09/17/25	(74,871)
	USD	1,048,932	KRW	1,480,963,567	09/18/25	(51,012)
	USD	939,305	KRW	1,264,276,986	12/17/25	(4,716)
	USD	3,522,483	MXN	68,042,918	09/17/25	(73,613)
	USD	1,812,076	NOK	18,305,667	09/17/25	(4,945)
	USD	600,421	NOK	6,059,831	12/17/25	(1,301)
	USD	1,035,060	NZD	1,718,236	07/31/25	(13,393)
	USD	10,871,350	NZD	17,935,111	09/17/25	(89,837)
	USD	455,989	NZD	747,617	12/17/25	(2,162)
	USD	7,083,638	PLN	26,383,920	09/17/25	(222,796)
	USD	2,699,922	SEK	25,818,722	09/17/25	(43,179)
	USD	535,596	SGD	684,144	09/17/25	(5,545)
	USD	523,726	TRY	22,729,298	09/17/25	(8,641)
	USD	369,285	TWD	10,995,457	07/07/25	(8,514)
	USD	736,701	TWD	21,576,117	07/28/25	(9,797)
	USD	1,740,444	TWD	50,756,816	09/17/25	(36,321)
	USD	361,126	ZAR	6,496,629	07/18/25	(5,301)
	USD	1,826,946	ZAR	32,607,183	09/17/25	(4,358)
TOTAL						$(2,744,732)

FORWARD SALES CONTRACTS — At June 30, 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	07/15/25	$(1,000,000)	$ (929,321)
Government National Mortgage Association	4.500	TBA - 30yr	07/15/25	(5,000,000)	(4,783,840)
Uniform Mortgage-Backed Security	5.500	TBA - 30yr	07/15/25	(2,000,000)	(1,999,218)
Uniform Mortgage-Backed Security	6.500	TBA - 30yr	07/15/25	(9,000,000)	(9,289,688)
(PROCEEDS RECEIVED: $(16,852,031))					$(17,002,067)

(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.

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS — At June 30, 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	2,745	09/30/25	$571,024,337	$2,081,776
30 Year German Euro-Buxl	4	09/08/25	559,480	(6,980)
5 Year German Euro-Bund	4	09/08/25	613,241	(3,046)
5 Year U.S. Treasury Notes	94	09/30/25	10,246,000	87,485
French 10 Year Government Bonds	3	09/08/25	437,632	(2,550)
ICE 3M Sonia Bonds	181	03/17/26	59,867,035	84,908
Total				$2,241,593
Short position contracts:				
10 Year U.S. Treasury Notes	(4)	09/19/25	(448,500)	(5,119)
20 Year U.S. Treasury Bonds	(1)	09/19/25	(115,469)	(349)
Ultra 10-Year U.S. Treasury Notes	(99)	09/19/25	(11,312,297)	(231,595)
Ultra Long U.S. Treasury Bonds	(50)	09/19/25	(5,956,250)	(52,401)
Total				$ (289,464)
TOTAL FUTURES CONTRACTS				$1,952,129

SWAP CONTRACTS — At June 30, 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)
6M EURO[b]	1.891%[b]	09/17/25	EUR	420,280	$ (16,140)	$ (14)	$ (16,126)
12M SOFR[b]	3.620[b]	06/30/27	$	45,080	179,116	(25,806)	204,922
6M EURO[c]	1.500[b]	09/17/27	EUR	5,610	(64,036)	(60,172)	(3,864)
3.500%[b]	12M SOFR[b]	09/17/27	$	10	(30)	9	(39)
3.750[b]	12M SOFR[b]	09/17/27		72,320	(556,611)	(172,522)	(384,089)
6M EURO[b]	2.000[b]	09/17/27	EUR	4,030	20,913	21,251	(338)
3M STIBOR[d]	2.250[b]	09/17/27	SEK	414,070	316,965	191,735	125,230
6M CDOR[c]	2.500[c]	09/17/27	CAD	2,630	2,051	337	1,714
6M CDOR[c]	2.750[c]	09/17/27		62,250	269,050	161,240	107,810
6M AUDOR[d]	3.500[d]	09/17/27	AUD	10,470	54,109	39,562	14,547
6M GBP[b]	3.500[b]	09/17/27	GBP	1,000	(815)	(6,084)	5,269
6M GBP[b]	3.750[b]	09/17/27		48,950	276,082	30,254	245,828
3M NIBOR[c]	4.250[b]	09/17/27	NOK	399,360	384,023	154,210	229,813
3.750[d]	6M AUDOR[d]	09/17/27	AUD	111,880	(931,519)	(803,909)	(127,610)
0.750[b]	6M JYOR[b]	09/17/27	JPY	3,545,000	13,175	19,439	(6,264)
6M EURO[d]	2.143[e]	11/20/27	EUR	208,680	251,616	(1,984,300)	2,235,916
2.180[e]	6M EURO[c]	11/20/27		208,680	(165,065)	(1,760,375)	1,595,310
6M EURO[c]	2.500[b]	05/14/28		14,653	129,515	(239,979)	369,494
12M SOFR[e]	3.368[e]	06/23/28	$	58,540	90,836	3,908	86,928
6M EURO[c]	2.325[b]	02/25/29	EUR	10,924	8,197	(644,064)	652,261
3.620[b]	12M SOFR[b]	11/30/29	$	50,300	(527,275)	(35,568)	(491,707)
3.600[b]	12M SOFR[b]	11/30/29		43,070	(417,735)	48,423	(466,158)
3.600[b]	12M SOFR[b]	06/23/30		61,670	(152,122)	1,970	(154,092)
6M EURO[c]	2.000[b]	09/17/30	EUR	12,670	(200,840)	(191,578)	(9,262)
6M CDOR[c]	2.750[c]	09/17/30	CAD	8,990	39,851	3,529	36,322
6M GBP[b]	3.750[b]	09/17/30	GBP	11,650	80,667	(56,459)	137,126

Schedule of Investments (continued)

June 30, 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)
3M NZDOR[(d)]	3.750%[(c)]	09/17/30	NZD	20,030	$ 79,616	$ 61,299	$ 18,317
1.000%[(b)]	6M JYOR[(b)]	09/17/30	JPY	12,547,340	(270,551)	(207,789)	(62,762)
12M SOFR[(b)]	3.845[(b)]	05/21/32	$	9,900	136,193	(2,934)	139,127
12M SOFR[(b)]	3.750[(b)]	09/17/32		230	3,413	(174)	3,587
1.295[(b)]	6M JYOR[(b)]	08/02/34	JPY	1,901,886	64,575	(584,661)	649,236
12M SOFR[(b)]	4.098[(b)]	06/24/35	$	15,030	55,726	(2,749)	58,475
6M CHFOR[(b)]	0.500[(b)]	09/17/35	CHF	490	(3,126)	(1,021)	(2,105)
3.750[(b)]	12M SOFR[(b)]	09/17/35	$	5,030	(30,240)	69,225	(99,465)
6M EURO[(c)]	2.000[(b)]	09/17/35	EUR	2,030	(131,194)	(118,498)	(12,696)
3M STIBOR[(d)]	2.750[(b)]	09/17/35	SEK	14,790	27,887	10,668	17,219
6M CDOR[(c)]	3.000[(c)]	09/17/35	CAD	2,650	2,090	(16,753)	18,843
6M GBP[(b)]	3.750[(b)]	09/17/35	GBP	2,190	(59,153)	(89,530)	30,377
12M SOFR[(b)]	3.750[(b)]	09/17/35	$	840	5,050	(6,145)	11,195
4.250[(b)]	3M NIBOR[(c)]	09/17/35	NOK	62,190	(252,269)	(126,103)	(126,166)
3M NZDOR[(d)]	4.250[(c)]	09/17/35	NZD	12,280	85,413	73,914	11,499
4.500[(c)]	6M AUDOR[(c)]	09/17/35	AUD	2,400	(56,656)	(45,583)	(11,073)
1.250[(b)]	6M JYOR[(b)]	09/17/35	JPY	2,999,000	(839)	70,566	(71,405)
6M JYOR[(b)]	2.160[(b)]	08/02/44		2,141,380	(469,877)	(758,371)	288,494
6M EURO[(c)]	2.000[(b)]	09/17/45	EUR	2,640	(392,664)	(342,348)	(50,316)
2.000[(b)]	6M EURO[(c)]	05/17/53		5,249	440,210	(63,868)	504,078
2.500[(b)]	6M EURO[(c)]	11/10/53		3,293	100,975	(377,980)	478,955
4.213[(b)]	12M SOFR[(b)]	05/21/55	$	5,710	(50,404)	37,543	(87,947)
6M JYOR[(b)]	1.750[(b)]	09/17/55	JPY	848,000	(636,340)	(631,742)	(4,598)
1.750[(b)]	6M EURO[(c)]	09/17/55	EUR	3,370	821,547	729,418	92,129
6M EURO[(b)]	2.530[(b)]	03/19/56		3,790	(137,503)	(31,025)	(106,478)
2.610[(b)]	6M EURO[(c)]	03/19/56		3,790	154,785	14,478	140,307
2.500[(b)]	6M EURO[(c)]	09/17/75		1,340	76,412	21,256	55,156
TOTAL					$(1,352,946)	$(7,623,870)	$6,270,924

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to June 30, 2025.
(b) Payments made annually.
(c) Payments made semi-annually.
(d) Payments made quarterly.
(e) Payments made at maturity.

OVER-THE-COUNTER CREDIT DEFAULT SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Received/(Paid) by the Fund[(a)]	Credit Spread at June 30, 2025[(b)]	Counterparty	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:								
CMBX.NA.BBB.17	3.000%	5.041%	MS & Co. Int. PLC	12/15/56	$1,550	$(176,289)	$(207,884)	$31,595

(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.

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund[(a)]	Credit Spread at June 30, 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%	0.296%	06/20/26	$ 3,475	$ 24,559	$ 12,504	$ 12,055
AT&T, Inc., 3.800%, 02/15/27	1.000	0.240	12/20/25	10,000	38,973	10,115	28,858
CDX.NA.HY Index 44	5.000	3.186	06/20/30	30,000	2,298,834	1,486,810	812,024
CDX.NA.IG Index 40	1.000	0.281	06/20/28	19,049	393,408	183,697	209,711
CDX.NA.IG Index 42	1.000	0.397	06/20/29	136,199	3,081,923	2,083,927	997,996
CDX.NA.IG Index 43	1.000	0.453	12/20/29	99,300	2,266,538	2,065,738	200,800
TOTAL					$8,104,235	$5,842,791	$2,261,444

(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 June 30, 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								
2Y IRS	BofA Securities LLC	2.250%	03/08/2027	16,000,000	$16,000,000	$ 122,151	$ 103,547	$ 18,604
2Y IRS	Deutsche Bank AG	1.950	05/11/2026	4,860,000	4,860,000	23,446	63,705	(40,259)
2Y IRS	Deutsche Bank AG	2.050	05/13/2026	4,920,000	4,920,000	30,688	67,263	(36,576)
2Y IRS	Deutsche Bank AG	2.000	11/11/2026	4,910,000	4,910,000	36,104	78,797	(42,693)
9M IRS	JPMorgan Securities, Inc.	2.450	03/24/2026	2,650,000	2,650,000	35,538	41,848	(6,310)
Total purchased option contracts				33,340,000	$33,340,000	$ 247,927	$ 355,160	$(107,234)
Written option contracts								
Calls								
2Y IRS	BofA Securities LLC	2.347	03/08/2027	(1,490,000)	(1,490,000)	(64,912)	(102,444)	37,532
2Y IRS	Deutsche Bank AG	2.065	05/11/2026	(1,430,000)	(1,430,000)	(9,673)	(64,093)	54,420
2Y IRS	Deutsche Bank AG	2.105	05/13/2026	(1,450,000)	(1,450,000)	(11,053)	(65,743)	54,689
2Y IRS	Deutsche Bank AG	2.085	11/11/2026	(1,440,000)	(1,440,000)	(19,193)	(79,699)	60,507
9M IRS	JPMorgan Securities, Inc.	2.498	03/24/2026	(1,110,000)	(1,110,000)	(33,257)	(42,189)	8,932
Total written option contracts				(6,920,000)	$ (6,920,000)	$(138,088)	$(354,168)	$ 216,080
TOTAL				26,420,000	$26,420,000	$ 109,839	$ 992	$ 108,846

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

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
LIBOR	—London Interbank Offered Rate
LLC	—Limited Liability Company
LP	—Limited Partnership
PLC	—Public Limited Company
REMICS	—Real Estate Mortgage Investment Conduits
SOFR	—Secured Overnight Financing Rate

Abbreviations:

2Y IRS	—1 Year 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 44	—CDX North America High Yield Index 44
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
CHFOR	—Swiss Franc Offered Rate
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

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 34.7%			
Collateralized Mortgage Obligations – 0.2%			
Sequential Fixed Rate – 0.2%			
Federal Home Loan Mortgage Corp. REMICS Series 1980, Class Z			
$ 20,334	7.000%[a]	07/15/27	$ 20,687
Federal Home Loan Mortgage Corp. REMICS Series 2019, Class Z			
26,739	6.500[a]	12/15/27	27,203
Federal Home Loan Mortgage Corp. REMICS Series 4246, Class PT			
29,916	6.500	02/15/36	31,260
Federal Home Loan Mortgage Corp. REMICS Series 2755, Class ZA			
185,817	5.000	02/15/34	187,528
Federal National Mortgage Association REMICS Series 2012-111, Class B			
118,772	7.000	10/25/42	126,975
Federal National Mortgage Association REMICS Series 2012-153, Class B			
419,573	7.000	07/25/42	456,327
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			849,980
Federal Agencies – 34.5%			
Adjustable Rate Federal Home Loan Mortgage Corp. – 0.2%			
(RFUCC 1 yr. Treasury + 1.840%)[b]			
$ 69,511	7.076%	11/01/34	$ 71,462
(1 yr. CMT + 2.250%)[b]			
171,143	6.764	06/01/35	174,397
(RFUCC 1 yr. Treasury + 2.330%)[b]			
23,140	7.330	05/01/36	24,094
(RFUCC 6 mo. Treasury + 2.057%)[b]			
10,860	6.682	10/01/36	11,163
(RFUCC 1 yr. Treasury + 1.753%)[b]			
44,871	7.084	06/01/42	46,572
(RFUCC 1 yr. Treasury + 1.647%)[b]			
429,940	7.052	11/01/44	442,824
			770,512
Adjustable Rate Federal National Mortgage Association – 0.5%			
(11th District Cost of Funds - Consumer + 1.695%)[b]			
1,429	4.627	08/01/29	1,422
(RFUCC 1 yr. Treasury + 1.755%)[b]			
18,804	7.630	07/01/32	19,261
(RFUCC 1 yr. Treasury + 1.800%)[b]			
139,067	6.722	05/01/33	143,011
(11th District Cost of Funds - Consumer + 1.254%)[b]			
192,182	4.589	08/01/33	192,378
(1 yr. CMT + 2.288%)[b]			
63,075	6.538	02/01/34	64,446
(RFUCC 1 yr. Treasury + 1.695%)[b]			
4,260	6.445	05/01/34	4,375
(RFUCC 1 yr. Treasury + 1.720%)[b]			
136,073	6.700	05/01/34	139,956
14,596	6.595	03/01/35	15,030
17,258	6.845	04/01/35	17,813
(1 yr. CMT + 2.220%)[b]			
116,649	7.345	06/01/34	119,195

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Federal National Mortgage Association – (continued)			
(RFUCC 1 yr. Treasury + 1.685%)[b]			
$ 28,893	7.185%	10/01/34	$ 29,689
(RFUCC 1 yr. Treasury + 1.625%)[b]			
53,453	6.670	10/01/34	54,834
(RFUCC 1 yr. Treasury + 1.686%)[b]			
37,782	6.666	03/01/35	38,891
(RFUCC 1 yr. Treasury + 1.325%)[b]			
72,726	6.325	04/01/35	74,145
(RFUCC 1 yr. Treasury + 1.423%)[b]			
51,956	6.398	05/01/35	53,109
(1 yr. CMT + 2.095%)[b]			
43,639	6.634	10/01/35	44,558
(RFUCC 1 yr. Treasury + 1.683%)[b]			
115,942	6.575	03/01/36	119,480
(RFUCC 1 yr. Treasury + 1.950%)[b]			
332,451	6.825	04/01/36	344,778
(RFUCC 1 yr. Treasury + 1.985%)[b]			
73,110	7.985	06/01/36	75,756
(1 yr. MTA + 2.107%)[b]			
204,997	6.596	07/01/36	208,844
(RFUCC 1 yr. Treasury + 1.935%)[b]			
26,255	6.734	11/01/36	27,213
3,246	6.560	11/01/36	3,363
(RFUCC 1 yr. Treasury + 1.713%)[b]			
243,519	6.861	07/01/37	251,219
			2,042,766
Adjustable Rate Government National Mortgage Association – 0.2%			
(1 yr. CMT + 1.500%)[b]			
33,415	4.875	05/20/34	33,856
98,689	4.625	07/20/34	99,745
95,690	4.625	08/20/34	96,729
600,813	4.625	09/20/34	607,345
86,577	4.750	10/20/34	87,363
94,396	4.750	12/20/34	95,268
			1,020,306
Federal Home Loan Mortgage Corp. – 0.4%			
2,940	7.500	01/01/31	3,114
9,782	4.500	07/01/33	9,844
240,258	4.500	08/01/33	241,804
482,565	4.500	09/01/33	485,671
44,966	4.500	10/01/33	45,256
1,039	4.500	04/01/34	1,046
1,185	4.500	04/01/35	1,192
954	4.500	07/01/35	959
2,008	4.500	08/01/35	2,017
9,403	4.500	09/01/35	9,456
2,758	4.500	10/01/35	2,772
474	4.500	12/01/35	478
381	4.500	05/01/36	383
33,707	4.500	01/01/38	33,875
522	4.500	04/01/38	521
284	4.500	05/01/38	284
2,152	4.500	06/01/38	2,163
55,594	4.500	09/01/38	55,665
1,218	4.500	01/01/39	1,217
28,877	4.500	02/01/39	28,835

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
$ 16,340	4.500%	03/01/39	$ 16,314
3,387	4.500	04/01/39	3,382
80,570	4.500	05/01/39	80,444
245,807	4.500	06/01/39	245,419
10,390	4.500	07/01/39	10,374
11,953	4.500	08/01/39	11,934
16,247	4.500	09/01/39	16,221
3,016	4.500	10/01/39	3,011
5,348	4.500	11/01/39	5,340
6,545	4.500	12/01/39	6,534
10,125	4.500	01/01/40	10,109
2,736	4.500	02/01/40	2,730
6,777	4.500	04/01/40	6,764
11,372	4.500	05/01/40	11,348
13,931	4.500	06/01/40	13,902
7,969	4.500	07/01/40	7,952
9,609	4.500	08/01/40	9,589
6,788	4.500	09/01/40	6,774
2,779	4.500	10/01/40	2,774
3,665	4.500	02/01/41	3,643
10,778	4.500	03/01/41	10,712
17,458	4.500	04/01/41	17,349
20,850	4.500	05/01/41	20,723
37,026	4.500	06/01/41	36,799
3,309	4.500	07/01/41	3,288
103,847	4.500	08/01/41	103,219
107,264	4.500	09/01/41	107,022
6,846	4.500	12/01/41	6,804
95,642	4.500	03/01/42	95,055
			1,802,081
Federal National Mortgage Association – 0.0%			
74,973	7.500	10/01/37	80,001
Government National Mortgage Association – 10.5%			
812	6.500	01/15/32	830
2,289	6.500	02/15/32	2,361
1,779	6.500	08/15/34	1,870
7,303	6.500	05/15/35	7,605
1,242	6.500	06/15/35	1,295
5,638	6.500	07/15/35	5,870
2,155	6.500	08/15/35	2,245
4,231	6.500	09/15/35	4,413
7,305	6.500	11/15/35	7,618
2,467	6.500	12/15/35	2,565
12,701	6.500	01/15/36	13,215
14,468	6.500	02/15/36	15,092
8,138	6.500	03/15/36	8,475
26,044	6.500	04/15/36	27,251
29,351	6.500	05/15/36	30,590
25,734	6.500	06/15/36	26,827
90,908	6.500	07/15/36	95,548
91,940	6.500	08/15/36	96,563
198,507	6.500	09/15/36	209,109
74,607	6.500	10/15/36	78,362
107,802	6.500	11/15/36	114,262
37,308	6.500	12/15/36	39,076
14,963	6.500	01/15/37	15,623

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
$ 12,270	6.500%	02/15/37	$ 12,865
7,611	6.500	03/15/37	7,945
11,328	6.500	04/15/37	11,871
4,264	6.500	05/15/37	4,527
19,215	6.500	09/15/37	20,148
24,966	6.500	10/15/37	27,054
10,988	6.500	11/15/37	11,522
7,827	6.500	05/15/38	8,213
28,829	6.000	11/15/38	30,043
1,872	6.500	01/15/39	1,933
3,164	6.500	02/15/39	3,290
1,874,041	4.500	08/20/47	1,833,755
40,285	4.500	02/20/48	39,394
98,612	4.500	05/20/48	96,307
502,737	4.500	09/20/48	490,359
3,638,154	5.000	09/20/48	3,636,776
2,831	5.000	11/20/48	2,828
1,373,706	4.500	12/20/48	1,337,737
3,113,109	5.000	12/20/48	3,109,984
277,286	4.500	01/20/49	270,026
1,617,523	5.000	01/20/49	1,612,866
23,570	5.000	03/20/49	23,547
835,750	4.000	04/20/49	786,239
10,174	5.000	05/20/49	10,164
370,370	5.000	06/20/49	369,998
56,620	5.000	11/20/49	56,687
602,651	5.000	12/20/49	602,479
164,063	5.000	07/20/50	164,995
452,797	4.000	01/20/51	424,982
391,983	2.500	09/20/51	330,625
777,991	2.500	10/20/51	659,613
3,536,629	3.000	11/20/51	3,129,373
486,840	2.500	11/20/51	412,459
5,023,773	3.000	12/20/51	4,443,697
1,063,215	2.500	12/20/51	903,700
2,423,034	4.500	09/20/52	2,340,845
2,897,721	4.500	10/20/52	2,799,395
10,000,000	2.500	TBA-30yr[(c)]	8,498,717
4,000,000	5.500	TBA-30yr[(c)]	4,003,974
			43,337,597
Uniform Mortgage-Backed Security – 22.7%			
121,228	4.500	11/01/36	120,334
34,031	4.500	02/01/39	33,938
50,134	4.500	04/01/39	49,993
2,636	4.500	08/01/39	2,611
123,939	4.500	08/01/41	122,656
58,391	4.500	10/01/41	57,961
2,802,384	4.000	08/01/45	2,688,290
280,733	4.500	06/01/48	272,585
1,889,950	4.500	07/01/48	1,835,092
495,063	4.500	08/01/48	480,694
134,656	4.500	09/01/48	130,747
2,214,751	4.500	10/01/48	2,154,180
1,001,756	4.500	01/01/49	971,937
1,410,670	4.000	01/01/49	1,338,047
231,667	4.500	03/01/49	224,653
133,979	5.000	07/01/49	133,667

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
$ 355,536	4.000%	03/01/50	$ 335,677
438,778	4.500	05/01/50	425,273
2,592,847	2.000	10/01/50	2,071,663
2,592,002	2.000	11/01/50	2,070,085
10,053,603	2.500	02/01/51	8,403,558
13,447,902	2.000	05/01/51	10,721,003
11,690,144	4.500	06/01/52	11,309,627
3,168,889	5.500	09/01/52	3,209,469
3,018,682	6.000	11/01/52	3,109,967
1,496,955	6.000	12/01/52	1,538,003
760,887	6.000	01/01/53	780,562
1,571,955	5.500	04/01/53	1,585,700
813,051	6.500	12/01/53	849,514
5,336,527	6.500	06/01/54	5,587,947
11,000,000	5.000	TBA-30yr[(c)]	10,779,138
6,000,000	5.500	TBA-30yr[(c)]	6,034,219
7,000,000	6.000	TBA-30yr[(c)]	7,112,932
7,000,000	6.500	TBA-30yr[(c)]	7,225,313
			93,767,035
TOTAL FEDERAL AGENCIES			$142,820,298
TOTAL MORTGAGE-BACKED OBLIGATIONS (Cost $148,947,386)			$143,670,278

Principal Amount	Interest Rate	Maturity Date	Value
Agency Debentures – 2.8%			
Sovereign – 2.8%			
Federal Home Loan Banks			
$10,080,000	3.500%	06/11/32	$ 9,650,794
Federal Farm Credit Banks Funding Corp. (Federal Reserve Bank Prime Loan Rate - 3.060%)			
1,928,000	4.440[(b)]	03/24/26	1,925,262
TOTAL AGENCY DEBENTURES (Cost $12,177,980)			$ 11,576,056

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – 71.2%			
U.S. Treasury Bonds			
$ 410,000	3.375%	05/15/44	$ 337,097
59,500	4.000	11/15/52	52,044
1,510,000	4.750	11/15/53	1,496,788
U.S. Treasury Inflation-Indexed Bonds			
1,302,450	1.500	02/15/53	1,032,039
U.S. Treasury Notes			
20,599,400	0.750	04/30/26	20,040,963
36,552,800	3.625	05/15/26	36,415,727
38,860,000	0.750	05/31/26	37,712,416
22,170,000	0.875	06/30/26	21,494,508
56,560,000	0.625	07/31/26	54,562,725
4,200,000	1.375	08/31/26	4,077,609
5,940,000	1.125	10/31/26	5,728,387
4,250,000	4.375	12/15/26	4,281,875

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
$12,630,000	2.250%	11/15/27	$ 12,212,618
4,280,000	3.875	11/30/27	4,296,384
11,010,000	1.125	02/29/28	10,295,210
1,670,000	1.250	03/31/28	1,563,798
11,090,000	1.250	04/30/28	10,365,684
5,680,000	1.250	05/31/28	5,298,819
2,210,000	1.750	01/31/29	2,064,796
5,630,000	2.625	02/15/29	5,421,514
4,240,000	4.250	02/28/29	4,315,525
4,910,000	3.500	04/30/30	4,847,091
4,300,000	3.875	04/30/30	4,317,805
10,070,000	0.625	05/15/30	8,664,920
2,700,000	3.750	05/31/30	2,694,094
3,950,000	3.750	06/30/30	3,940,434
8,925,200	0.625	08/15/30	7,611,522
4,240,000	4.625	04/30/31	4,402,975
5,100,000	1.250	08/15/31	4,362,891
4,410,000	4.000	04/30/32	4,416,202
1,690,000	4.375	05/15/34	1,716,670
4,360,000	4.250	11/15/34	4,374,987
TOTAL U.S. TREASURY OBLIGATIONS (Cost $295,358,759)			$294,416,117

Shares	Dividend Rate	Value
Investment Company[(d)] – 0.0%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
63,295	4.231%	$ 63,295
(Cost $63,295)		
TOTAL INVESTMENTS – 108.7% (Cost $456,547,420)		$449,725,746
OTHER ASSETS IN EXCESS OF LIABILITIES – (8.7)%		(36,119,722)
NET ASSETS – 100.0%		$413,606,024

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 June 30, 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 $43,654,293 which represents approximately 10.6% of net assets as of June 30, 2025.

(d) Represents an affiliated issuer.

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION

FORWARD SALES CONTRACTS — At June 30, 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	07/15/25	$ (8,000,000)	$ (7,069,274)
Government National Mortgage Association	4.000	TBA - 30yr	07/15/25	(1,000,000)	(929,321)
Government National Mortgage Association	4.500	TBA - 30yr	07/15/25	(9,000,000)	(8,610,912)
Government National Mortgage Association	5.000	TBA - 30yr	07/15/25	(9,000,000)	(8,837,377)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	07/15/25	(18,000,000)	(14,242,496)
Uniform Mortgage-Backed Security	2.500	TBA - 30yr	07/14/25	(10,000,000)	(8,290,230)
Uniform Mortgage-Backed Security	4.000	TBA - 30yr	07/15/25	(1,000,000)	(929,574)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	07/15/25	(18,000,000)	(17,211,092)
(PROCEEDS RECEIVED: $(65,245,664))					$(66,120,276)

(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 June 30, 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	1,152	09/30/25	$239,643,001	$ 879,816
Short position contracts:				
10 Year U.S. Treasury Notes	(194)	09/19/25	(21,752,250)	(327,530)
20 Year U.S. Treasury Bonds	(78)	09/19/25	(9,006,563)	(228,473)
5 Year U.S. Treasury Notes	(190)	09/30/25	(20,710,000)	(60,199)
Ultra 10-Year U.S. Treasury Notes	(239)	09/19/25	(27,309,484)	(558,370)
Total				$(1,174,572)
TOTAL FUTURES CONTRACTS				$ (294,756)

SWAP CONTRACTS — At June 30, 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)]	3.620%[(b)]	06/30/27	$ 14,910	$ 59,242	$ (8,535)	$ 67,777
12M SOFR[(c)]	3.368[(c)]	06/23/28	15,230	23,632	2,867	20,765
3.620%[(b)]	12M SOFR[(b)]	11/30/29	15,700	(164,576)	(11,700)	(152,876)
3.600[(b)]	12M SOFR[(b)]	11/30/29	14,250	(138,211)	16,021	(154,232)
3.600[(b)]	12M SOFR[(b)]	06/23/30	16,070	(39,640)	(2,815)	(36,825)
12M SOFR[(b)]	3.845[(b)]	05/21/32	5,360	73,737	(6,972)	80,709
12M SOFR[(b)]	4.098[(b)]	06/24/35	3,910	14,497	1,593	12,904

Schedule of Investments (continued)

June 30, 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)
4.213%[b]	12M SOFR[b]	05/21/55	$ 3,090	$ (27,277)	$ 24,828	$ (52,105)
TOTAL				$(198,596)	$ 15,287	$(213,883)

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to June 30, 2025.
(b) Payments made annually.
(c) Payments made at maturity.

Currency Abbreviations:
USD —U.S. Dollar

Investment Abbreviations:
CMT —Constant Maturity Treasury Indexes
MTA —Monthly Treasury Average
REMICS —Real Estate Mortgage Investment Conduits
RFUCC —Refinitive USD IBOR Consumer Cash Fallbacks 1 year

Abbreviation:
SOFR —Secured Overnight Financing Rate

Schedule of Investments

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 61.1%			
Aerospace & Defense[(a)] – 1.1%			
BAE Systems Holdings, Inc. [(b)]			
$13,702,000	3.850%	12/15/25	$ 13,647,329
RTX Corp.			
8,557,000	3.950	08/16/25	8,544,421
2,226,000	2.650	11/01/26	2,181,391
			24,373,141
Automotive – 8.0%			
American Honda Finance Corp.			
(Secured Overnight Financing Rate + 0.500%)			
5,000,000	4.845[(c)]	10/10/25	5,000,450
(Secured Overnight Financing Rate + 0.650%)			
16,600,000	5.023[(c)]	05/20/26	16,624,402
BMW U.S. Capital LLC			
5,000,000	2.800[(a)(b)]	04/11/26	4,938,450
(Secured Overnight Financing Rate + 0.800%)			
6,368,000	5.166[(b)(c)]	08/13/26	6,391,753
(Secured Overnight Financing Rate + 0.920%)			
12,698,000	5.326[(b)(c)]	03/21/28	12,680,096
Daimler Truck Finance North America LLC [(b)(c)] (Secured Overnight Financing Rate + 0.840%)			
19,103,000	5.185	01/13/28	19,061,355
General Motors Financial Co., Inc.			
10,000,000	5.400	04/06/26	10,045,800
(Secured Overnight Financing Rate + 1.050%)			
8,337,000	5.395[(c)]	07/15/27	8,311,656
(Secured Overnight Financing Rate + 1.170%)			
20,318,000	5.525[(c)]	04/04/28	20,170,695
Hyundai Capital America			
528,000	5.500[(b)]	03/30/26	531,321
(Secured Overnight Financing Rate + 0.920%)			
10,477,000	5.262[(b)(c)]	01/07/28	10,428,177
(Secured Overnight Financing Rate + 1.030%)			
13,073,000	5.439[(b)(c)]	09/24/27	13,044,109
(Secured Overnight Financing Rate + 1.150%)			
919,000	5.509[(b)(c)]	08/04/25	919,358
(Secured Overnight Financing Rate + 1.500%)			
13,476,000	5.847[(b)(c)]	01/08/27	13,554,565
Mercedes-Benz Finance North America LLC			
10,600,000	4.875[(b)]	07/31/26	10,648,124
(Secured Overnight Financing Rate + 0.780%)			
10,580,000	5.195[(b)(c)]	04/01/27	10,562,331
Volkswagen Group of America Finance LLC			
602,000	1.250[(a)(b)]	11/24/25	593,331
3,163,000	5.400[(b)]	03/20/26	3,175,209
8,500,000	4.900[(b)]	08/14/26	8,516,150
			175,197,332
Banks – 34.4%			
Banco Santander SA			
13,600,000	4.250	04/11/27	13,565,864
Bank of America Corp.			
(3 mo. USD Term SOFR + 1.322%)			
8,174,000	3.559[(a)(c)]	04/23/27	8,115,229
(Secured Overnight Financing Rate + 0.910%)			
12,769,000	1.658[(a)(c)]	03/11/27	12,526,772
(Secured Overnight Financing Rate + 1.010%)			
6,811,000	1.197[(a)(c)]	10/24/26	6,740,029

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(Secured Overnight Financing Rate + 1.290%)			
$14,416,000	5.080%[(a)(c)]	01/20/27	$ 14,458,095
Bank of America NA [(a)(c)] (Secured Overnight Financing Rate + 1.020%)			
8,020,000	5.390	08/18/26	8,068,842
Bank of Montreal			
7,100,000	4.850[(a)]	07/30/26	7,065,281
(Secured Overnight Financing Rate + 0.880%)			
5,018,000	5.274[(a)(c)]	09/10/27	5,032,050
(Secured Overnight Financing Rate + 1.160%)			
9,755,000	5.556[(c)]	12/11/26	9,835,771
Bank of New York Mellon Corp. [(a)(c)] (Secured Overnight Financing Rate + 1.345%)			
2,066,000	4.414	07/24/26	2,065,070
Banque Federative du Credit Mutuel SA			
6,113,000	4.524[(b)]	07/13/25	6,110,983
5,769,000	4.935[(b)]	01/26/26	5,782,269
(Secured Overnight Financing Rate + 1.130%)			
9,494,000	5.482[(b)(c)]	01/23/27	9,549,255
(Secured Overnight Financing Rate + 1.400%)			
7,345,000	5.745[(b)(c)]	07/13/26	7,399,867
Barclays PLC [(a)(c)] (1 yr. CMT + 3.050%)			
14,605,000	7.325	11/02/26	14,726,368
BPCE SA			
9,369,000	5.100[(b)]	01/26/26	9,393,547
(Secured Overnight Financing Rate + 0.960%)			
8,995,000	5.366[(b)(c)]	09/25/25	9,005,614
Canadian Imperial Bank of Commerce			
3,899,000	3.450[(a)]	04/07/27	3,849,366
(Secured Overnight Financing Rate + 0.930%)			
8,110,000	5.326[(a)(c)]	09/11/27	8,140,169
(Secured Overnight Financing Rate + 1.220%)			
12,651,000	5.563[(c)]	10/02/26	12,753,726
Citibank NA [(a)]			
10,956,000	4.929	08/06/26	11,031,596
Citigroup, Inc. [(a)(c)] (Secured Overnight Financing Rate + 1.143%)			
16,173,000	5.505	05/07/28	16,250,469
Cooperatieve Rabobank UA [(a)(b)(c)] (1 yr. CMT + 0.550%)			
14,683,000	1.106	02/24/27	14,358,946
Credit Agricole SA			
15,478,000	5.589[(b)]	07/05/26	15,664,819
(Secured Overnight Financing Rate + 0.870%)			
10,000,000	5.266[(b)(c)]	03/11/27	10,023,800
Danske Bank AS [(a)(b)(c)] (1 yr. CMT + 1.350%)			
5,199,000	1.621	09/11/26	5,167,130
Deutsche Bank AG			
2,725,000	1.686	03/19/26	2,671,645
(Secured Overnight Financing Rate + 1.219%)			
16,977,000	5.589[(a)(c)]	11/16/27	16,979,547
(Secured Overnight Financing Rate + 1.870%)			
2,171,000	2.129[(a)(c)]	11/24/26	2,149,095
(Secured Overnight Financing Rate + 3.190%)			
8,610,000	6.119[(a)(c)]	07/14/26	8,613,444
Federation des Caisses Desjardins du Quebec			
5,015,000	4.400[(b)]	08/23/25	5,011,289
(Secured Overnight Financing Rate + 0.630%)			
7,600,000	4.985[(b)(c)]	01/27/27	7,601,202

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Fifth Third Bank NA [(a)]			
$ 3,954,000	3.850%	03/15/26	$ 3,926,085
HSBC Holdings PLC [(a)(c)] (3 mo. USD Term SOFR + 1.609%)			
3,708,000	4.292	09/12/26	3,704,589
HSBC USA, Inc. [(c)] (Secured Overnight Financing Rate + 0.960%)			
20,660,000	5.349	03/04/27	20,769,498
ING Groep NV [(a)(b)(c)] (1 yr. CMT + 1.100%)			
12,532,000	1.400	07/01/26	12,532,000
Intesa Sanpaolo SpA [(b)]			
11,948,000	7.000	11/21/25	12,046,452
JPMorgan Chase & Co.			
(Secured Overnight Financing Rate + 0.800%)			
11,853,000	1.045[(a)(c)]	11/19/26	11,691,799
(Secured Overnight Financing Rate + 0.885%)			
10,000,000	1.578[(a)(c)]	04/22/27	9,769,000
Lloyds Banking Group PLC			
(1 yr. CMT + 1.750%)			
6,656,000	4.716[(a)(c)]	08/11/26	6,655,334
(Secured Overnight Financing Rate + 1.580%)			
7,530,000	5.920[(a)(c)]	01/05/28	7,604,773
Macquarie Bank Ltd.			
(Secured Overnight Financing Rate + 0.920%)			
6,871,000	5.264[(b)(c)]	07/02/27	6,911,676
(Secured Overnight Financing Rate + 1.200%)			
6,000,000	5.599[(b)(c)]	12/07/26	6,046,140
(Secured Overnight Financing Rate + 1.240%)			
6,867,000	5.648[(b)(c)]	06/15/26	6,905,799
Macquarie Group Ltd. [(a)(b)(c)] (Secured Overnight Financing Rate + 1.069%)			
8,240,000	1.340	01/12/27	8,101,733
Manufacturers & Traders Trust Co.			
2,825,000	5.400[(a)]	11/21/25	2,829,887
31,201,000	4.650[(a)]	01/27/26	31,187,896
Morgan Stanley			
(Secured Overnight Financing Rate + 0.879%)			
11,520,000	1.593[(a)(c)]	05/04/27	11,242,714
(Secured Overnight Financing Rate + 1.020%)			
2,000,000	5.367[(a)(c)]	04/13/28	2,010,420
(Secured Overnight Financing Rate + 1.295%)			
9,609,000	5.050[(a)(c)]	01/28/27	9,636,962
(Secured Overnight Financing Rate + 1.669%)			
203,000	4.679[(a)(c)]	07/17/26	202,982
Morgan Stanley Bank NA			
(Secured Overnight Financing Rate + 0.685%)			
7,224,000	5.030[(a)(c)]	10/15/27	7,228,045
(Secured Overnight Financing Rate + 1.165%)			
12,535,000	5.524[(a)(c)]	10/30/26	12,634,152
National Bank of Canada			
(Secured Overnight Financing Rate + 0.557%)			
8,709,000	4.702[(a)(c)]	03/05/27	8,711,961
(Secured Overnight Financing Rate + 0.900%)			
5,728,000	5.312[(a)(c)]	03/25/27	5,733,957
(Secured Overnight Financing Rate + 1.030%)			
2,000,000	5.373[(a)(c)]	07/02/27	2,004,260
(Secured Overnight Financing Rate + 1.036%)			
2,267,000	5.600[(a)(c)]	07/02/27	2,291,914
National Securities Clearing Corp. [(b)]			
$ 3,988,000	5.150%	06/26/26	$ 4,024,729
NatWest Group PLC [(a)(c)] (1 yr. CMT + 1.350%)			
3,115,000	5.847	03/02/27	3,142,038
NatWest Markets PLC			
7,725,000	1.600[(b)]	09/29/26	7,471,929
1,911,000	5.416[(b)]	05/17/27	1,952,087
(Secured Overnight Financing Rate + 0.900%)			
14,800,000	5.270[(b)(c)]	05/17/27	14,860,088
(Secured Overnight Financing Rate + 0.950%)			
11,117,000	5.356[(b)(c)]	03/21/28	11,123,559
PNC Bank NA [(a)(c)] (Secured Overnight Financing Rate + 0.504%)			
11,859,000	4.775	01/15/27	11,878,212
Royal Bank of Canada [(a)(c)] (Secured Overnight Financing Rate + 0.720%)			
4,388,000	5.068	10/18/27	4,392,169
Santander U.K. Group Holdings PLC [(a)(c)] (Secured Overnight Financing Rate + 0.989%)			
4,136,000	1.673	06/14/27	4,017,090
Skandinaviska Enskilda Banken AB [(b)(c)] (Secured Overnight Financing Rate + 0.890%)			
10,253,000	5.280	03/05/27	10,313,800
Societe Generale SA			
8,173,000	5.250[(b)]	02/19/27	8,252,850
(Secured Overnight Financing Rate + 1.100%)			
17,746,000	5.471[(b)(c)]	02/19/27	17,752,211
Standard Chartered Bank [(c)] (Secured Overnight Financing Rate + 0.650%)			
11,099,000	4.992	10/08/26	11,105,770
Standard Chartered PLC			
(1 yr. CMT + 1.000%)			
3,633,000	1.456[(a)(b)(c)]	01/14/27	3,572,038
(1 yr. CMT + 2.050%)			
3,225,000	6.170[(a)(b)(c)]	01/09/27	3,250,897
State Street Corp. [(a)(c)] (Secured Overnight Financing Rate + 0.845%)			
4,891,000	5.205	08/03/26	4,910,319
Sumitomo Mitsui Financial Group, Inc.			
5,000,000	3.784	03/09/26	4,978,000
14,272,000	5.880	07/13/26	14,486,365
7,434,000	2.632	07/14/26	7,304,277
Sumitomo Mitsui Trust Bank Ltd. [(b)(c)] (Secured Overnight Financing Rate + 0.980%)			
15,148,000	5.377	09/10/27	15,246,159
Toronto-Dominion Bank			
2,708,000	5.532	07/17/26	2,741,308
(Secured Overnight Financing Rate + 0.620%)			
4,636,000	5.022[(c)]	12/17/26	4,639,616
(Secured Overnight Financing Rate + 0.820%)			
7,942,000	5.179[(c)]	01/31/28	7,945,494
(Secured Overnight Financing Rate + 1.080%)			
10,259,000	5.428[(c)]	07/17/26	10,323,016
Truist Bank [(a)(c)] (Secured Overnight Financing Rate + 0.590%)			
8,349,000	4.671	05/20/27	8,362,442
Truist Financial Corp. [(a)(c)] (Secured Overnight Financing Rate + 0.609%)			
2,000,000	1.267	03/02/27	1,955,020

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
UBS Group AG			
(1 yr. CMT + 1.550%)			
$23,843,000	5.711%[a][b][c]	01/12/27	$ 23,986,058
(Secured Overnight Financing Rate + 3.340%)			
9,497,000	6.373[a][b][c]	07/15/26	9,501,179
Wells Fargo Bank NA			
(Secured Overnight Financing Rate + 1.060%)			
6,115,000	5.421[a][c]	08/07/26	6,155,542
(Secured Overnight Financing Rate + 1.070%)			
10,613,000	5.466[a][c]	12/11/26	10,698,435
			752,429,874
Beverages[c] – 0.3%			
Keurig Dr. Pepper, Inc. (Secured Overnight Financing Rate + 0.880%)			
7,500,000	5.280	03/15/27	7,537,350
Biotechnology[a] – 1.2%			
Amgen, Inc.			
23,034,000	5.507	03/02/26	23,034,922
Bio-Rad Laboratories, Inc.			
2,129,000	3.300	03/15/27	2,087,974
			25,122,896
Chemicals – 0.4%			
Dow Chemical Co. [a]			
1,910,000	4.550	11/30/25	1,908,835
Nutrien Ltd.			
5,968,000	4.500	03/12/27	5,983,815
			7,892,650
Commercial Services[c] – 0.2%			
PayPal Holdings, Inc. (Secured Overnight Financing Rate + 0.670%)			
4,771,000	5.061	03/06/28	4,773,815
Diversified Financial Services[a] – 5.1%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
13,146,000	6.500	07/15/25	13,154,150
1,023,000	4.450	10/01/25	1,022,171
962,000	4.450	04/03/26	959,653
17,992,000	2.450	10/29/26	17,529,606
Air Lease Corp.			
9,236,000	3.375	07/01/25	9,236,000
15,176,000	2.875	01/15/26	15,021,357
2,130,000	3.750	06/01/26	2,115,601
3,734,000	1.875	08/15/26	3,630,568
American Express Co.			
(Secured Overnight Financing Rate + 0.750%)			
8,208,000	5.102[c]	04/23/27	8,213,171
(Secured Overnight Financing Rate + 1.350%)			
13,810,000	5.708[c]	10/30/26	13,863,997
Charles Schwab Corp. [c] (Secured Overnight Financing Rate + 0.520%)			
5,422,000	4.886	05/13/26	5,424,169
Citigroup Global Markets Holdings, Inc.			
9,586,000	4.800	12/19/25	9,586,863

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Diversified Financial Services[a] – (continued)			
Jefferies Financial Group, Inc.			
$10,752,000	5.000%	02/10/26	$ 10,741,140
			110,498,446
Electrical – 0.7%			
National Rural Utilities Cooperative Finance Corp.			
(Secured Overnight Financing Rate + 0.400%)			
5,204,000	4.788[c]	12/03/25	5,207,070
(Secured Overnight Financing Rate + 0.800%)			
7,000,000	5.160[c]	02/05/27	7,026,110
Southern Power Co. [a]			
2,957,000	0.900	01/15/26	2,895,524
			15,128,704
Food & Drug Retailing – 0.2%			
Campbell's Co.			
4,000,000	5.300	03/20/26	4,016,640
Gas – 0.1%			
Spire, Inc.			
1,590,000	5.300	03/01/26	1,595,517
Healthcare Providers & Services – 1.0%			
Baylor Scott & White Holdings [a]			
726,000	0.827	11/15/25	713,413
Highmark, Inc. [a][b]			
875,000	1.450	05/10/26	848,199
PeaceHealth Obligated Group [a]			
702,000	1.375	11/15/25	692,037
UnitedHealth Group, Inc.			
1,698,000	3.750	07/15/25	1,696,727
2,131,000	1.250	01/15/26	2,090,468
2,529,000	3.100	03/15/26	2,503,407
7,000,000	1.150[a]	05/15/26	6,804,630
3,857,000	3.700[a]	05/15/27	3,821,747
(Secured Overnight Financing Rate + 0.500%)			
2,032,000	4.845[c]	07/15/26	2,031,472
			21,202,100
Household Products[a][b] – 0.2%			
Reckitt Benckiser Treasury Services PLC			
5,265,000	3.000	06/26/27	5,150,960
Insurance[b] – 4.5%			
Corebridge Global Funding			
13,789,000	5.350	06/24/26	13,914,204
(Secured Overnight Financing Rate + 0.750%)			
9,529,000	5.092[c]	01/07/28	9,488,978
(Secured Overnight Financing Rate + 1.300%)			
2,371,000	5.712[c]	09/25/26	2,388,237
Equitable Financial Life Global Funding			
5,318,000	5.500	12/02/25	5,338,102
20,374,000	1.000	01/09/26	20,006,249
5,957,000	4.600	04/01/27	5,981,066
Great-West Lifeco U.S. Finance 2020 LP [a]			
6,257,000	0.904	08/12/25	6,228,030
Jackson National Life Global Funding			
10,592,000	4.900	01/13/27	10,672,393
(Secured Overnight Financing Rate + 0.890%)			
10,795,000	5.282[c]	06/09/27	10,797,483

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Insurance[b] – (continued)			
New York Life Global Funding [c] (Secured Overnight Financing Rate + 0.580%)			
$ 2,499,000	4.962%	08/28/26	$ 2,507,047
Pricoa Global Funding I			
3,350,000	1.200	09/01/26	3,234,593
Protective Life Global Funding			
1,392,000	5.366	01/06/26	1,397,833
5,705,000	1.618	04/15/26	5,576,409
			97,530,624
Internet[a] – 0.1%			
Expedia Group, Inc.			
2,161,000	5.000	02/15/26	2,161,497
Machinery-Diversified[c] – 0.4%			
John Deere Capital Corp. (Secured Overnight Financing Rate + 0.680%)			
9,000,000	5.025	07/15/27	9,035,280
Mining[b] – 0.6%			
Glencore Funding LLC			
4,951,000	1.625[a]	09/01/25	4,924,463
(Secured Overnight Financing Rate + 1.060%)			
8,658,000	5.403[c]	04/04/27	8,692,545
			13,617,008
Miscellaneous Manufacturing[a] – 0.2%			
Textron, Inc.			
4,632,000	4.000	03/15/26	4,610,925
Oil Field Services – 0.3%			
Devon Energy Corp. [a]			
3,413,000	5.850	12/15/25	3,420,236
Equinor ASA			
3,861,000	7.150	11/15/25	3,895,015
			7,315,251
Pharmaceuticals[a] – 0.2%			
CVS Health Corp.			
3,157,000	5.000	02/20/26	3,159,399
Eli Lilly & Co.			
1,500,000	5.000	02/27/26	1,500,345
			4,659,744
Pipelines – 0.8%			
Colonial Pipeline Co. [a][b]			
3,744,000	3.750	10/01/25	3,733,030
Energy Transfer LP [a][b]			
7,195,000	5.625	05/01/27	7,198,310
Gulfstream Natural Gas System LLC [b]			
887,000	6.190	11/01/25	889,812
Williams Cos., Inc.			
5,466,000	5.400	03/02/26	5,495,571
			17,316,723
Real Estate Investment Trust[a] – 0.1%			
Realty Income Corp.			
2,503,000	5.050	01/13/26	2,502,399

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Retailing – 0.1%			
Home Depot, Inc.			
$ 1,328,000	5.150%	06/25/26	$ 1,340,138
Software – 0.2%			
Take-Two Interactive Software, Inc.			
4,121,000	5.000	03/28/26	4,130,520
Telecommunication Services – 0.7%			
NBN Co. Ltd. [a][b]			
7,677,000	1.450	05/05/26	7,489,681
NTT Finance Corp. [a][b]			
5,697,000	1.162	04/03/26	5,557,538
Pacific Bell Telephone Co.			
1,401,000	7.125	03/15/26	1,420,334
T-Mobile USA, Inc. [a]			
992,000	5.375	04/15/27	992,595
			15,460,148
TOTAL CORPORATE OBLIGATIONS (Cost $1,331,324,944)			$1,334,599,682
Asset-Backed Securities[a] – 7.3%			
Automotive – 6.3%			
BMW Vehicle Lease Trust Series 2023-2, Class A4			
$10,800,000	5.980%	02/25/27	$ 10,886,375
BMW Vehicle Lease Trust Series 2025-1, Class A2A			
8,950,000	4.430	09/27/27	8,968,509
BMW Vehicle Owner Trust Series 2023-A, Class A3			
5,883,904	5.470	02/25/28	5,917,837
Chase Auto Owner Trust Series 2024-5A, Class A2[b]			
5,062,767	4.400	11/26/27	5,057,928
Drive Auto Receivables Trust Series 2024-2, Class A2			
2,026,729	4.940	12/15/27	2,028,318
Exeter Automobile Receivables Trust Series 2024-5A, Class A2			
2,409,389	4.790	04/15/27	2,409,334
Exeter Automobile Receivables Trust Series 2024-5A, Class A3			
5,600,000	4.450	03/15/28	5,589,513
Ford Credit Auto Owner Trust Series 2020-2, Class A[b]			
4,775,000	1.060	04/15/33	4,726,982
GM Financial Automobile Leasing Trust Series 2023-3, Class A3			
5,686,056	5.380	11/20/26	5,695,108
GM Financial Automobile Leasing Trust Series 2024-3, Class A3			
8,225,000	4.210	10/20/27	8,222,318
Hyundai Auto Lease Securitization Trust Series 2024-C, Class A2A[b]			
3,791,799	4.770	03/15/27	3,798,152
Hyundai Auto Lease Securitization Trust Series 2025-B, Class A2A[b]			
10,050,000	4.580	09/15/27	10,081,527
Hyundai Auto Receivables Trust Series 2023-A, Class A3			
4,869,604	4.580	04/15/27	4,867,340
Mercedes-Benz Auto Lease Trust Series 2024-B, Class A2A			
4,505,969	4.570	12/15/26	4,505,532
Mercedes-Benz Auto Lease Trust Series 2025-A, Class A2A			
7,475,000	4.570	04/17/28	7,505,254
Santander Drive Auto Receivables Trust Series 2023-4, Class A3			
2,649,503	5.730	04/17/28	2,658,019

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities[a] – (continued)			
Automotive – (continued)			
Santander Drive Auto Receivables Trust Series 2024-5, Class A2			
$ 4,514,549	4.880%	09/15/27	$ 4,517,013
Santander Drive Auto Receivables Trust Series 2025-2, Class A2			
5,050,000	4.710	06/15/28	5,052,669
SFS Auto Receivables Securitization Trust Series 2025-2A, Class A2[b]			
5,640,000	4.520	11/20/28	5,647,881
Tesla Auto Lease Trust Series 2023-B, Class A3[b]			
2,920,103	6.130	09/21/26	2,928,203
Toyota Lease Owner Trust Series 2024-A, Class A3[b]			
7,807,867	5.250	04/20/27	7,842,897
Toyota Lease Owner Trust Series 2024-B, Class A2A[b]			
4,850,191	4.310	02/22/27	4,842,849
Volkswagen Auto Loan Enhanced Trust Series 2024-1, Class A2A			
8,158,805	4.650	11/22/27	8,162,620
World Omni Auto Receivables Trust Series 2023-B, Class A3			
6,720,043	4.660	05/15/28	6,722,953
			138,635,131
Collateralized Loan Obligations[b][c] – 0.3%			
Balboa Bay Loan Funding Ltd. Series 2020-1A, Class X (3 mo. USD Term SOFR + 1.030%)			
3,000,000	5.300	10/20/35	3,000,033
Halsey Point CLO I Ltd. Series 2019-1A, Class XR (3 mo. USD Term SOFR + 1.100%)			
3,857,143	5.370	10/20/37	3,857,278
			6,857,311
Credit Card – 0.7%			
American Express Credit Account Master Trust Series 2022-3, Class A			
7,762,000	3.750	08/15/27	7,754,669
Discover Card Execution Note Trust Series 2022-A4, Class A			
6,770,000	5.030	10/15/27	6,780,006
			14,534,675
TOTAL ASSET-BACKED SECURITIES (Cost $160,160,881)			$ 160,027,117
Municipal Debt Obligations[a] – 0.3%			
Texas – 0.3%			
San Antonio GO Bonds Taxable Series 2023			
$ 5,065,000	5.635%	02/01/26	$ 5,071,348
(Cost $5,065,000)			
U.S. Treasury Obligations – 6.2%			
U.S. Treasury Notes			
$18,307,700	4.750%	07/31/25	$ 18,310,561
7,772,200	5.000	08/31/25	7,777,968
29,029,500	5.000	10/31/25	29,090,734
29,816,900	4.250	01/31/26	29,816,900
9,785,000	4.875	05/31/26	9,854,947
6,353,300	3.875	03/31/27	6,363,972
U.S. Treasury Obligations – (continued)			
$20,000,000	3.750%	04/30/27	$ 19,998,438
13,975,600	3.875	05/31/27	14,008,901
TOTAL U.S. TREASURY OBLIGATIONS (Cost $134,916,711)			$ 135,222,421

Shares	Dividend Rate	Value
Investment Company[d] – 1.6%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
35,606,924	4.231%	$ 35,606,924
(Cost $35,606,924)		
TOTAL INVESTMENTS BEFORE SHORT-TERM INVESTMENTS – 76.5% (Cost $1,667,074,460)		$1,670,527,492

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – 21.2%			
Certificates of Deposit – 5.9%			
Bayerische Landesbank[c] (Secured Overnight Financing Rate + 0.390%)			
$13,128,000	4.790%	01/28/26	$ 13,140,032
Credit Agricole Corporate & Investment Bank SA[c] (Secured Overnight Financing Rate + 0.590%)			
6,965,000	4.990	08/28/25	6,970,701
Deutsche Bank AG			
5,300,000	4.630	11/06/25	5,299,676
(Secured Overnight Financing Rate + 0.390%)			
3,138,000	4.790[c]	11/21/25	3,139,913
Kookmin Bank			
8,406,000	4.780	11/28/25	8,410,900
(Secured Overnight Financing Rate + 0.300%)			
11,367,000	4.580[c]	09/19/25	11,368,644
(Secured Overnight Financing Rate + 0.600%)			
9,186,000	5.000[c]	02/06/26	9,196,315
Macquarie Bank Ltd.[b][c] (Secured Overnight Financing Rate + 0.430%)			
4,317,000	4.730	01/13/26	4,321,113
National Bank of Kuwait			
(Secured Overnight Financing Rate + 0.590%)			
10,020,000	4.990[c]	03/26/26	10,027,437
(Secured Overnight Financing Rate + 0.630%)			
19,000,000	5.030[c]	12/12/25	18,999,958
Paradelle Funding LLC[c] (Secured Overnight Financing Rate + 0.380%)			
7,500,000	4.660	01/02/26	7,504,016
Park Avenue Collateralized Notes Co. LLC			
(Secured Overnight Financing Rate + 0.400%)			
9,029,000	4.710[a][b][c]	12/02/25	9,033,325
(Secured Overnight Financing Rate + 0.450%)			
11,372,000	4.760[a][b][c]	12/10/25	11,376,260
Standard Chartered Bank			
9,418,000	4.650	11/20/25	9,421,065

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Certificates of Deposit – (continued)			
(Secured Overnight Financing Rate + 0.400%)			
$ 136,000	4.800%[(c)]	10/06/25	$ 136,088
			128,345,443
Commercial Paper[(e)] – 14.4%			
AbbVie, Inc.			
4,225,000	0.000[(b)]	09/03/25	4,189,858
10,995,000	0.000[(b)]	09/16/25	10,885,465
Air Lease Corp.			
8,974,000	0.000[(b)]	07/08/25	8,964,628
5,499,000	0.000[(b)]	07/17/25	5,486,587
American Honda Finance Corp.			
6,802,000	0.000	08/18/25	6,759,005
10,000,000	0.000	08/21/25	9,932,660
10,157,000	0.000	09/05/25	10,068,275
4,307,000	0.000	09/18/25	4,262,367
BASF SE			
7,627,000	0.000[(b)]	10/17/25	7,519,364
9,635,000	0.000[(b)]	11/07/25	9,473,560
BAT International Finance PLC			
3,215,000	0.000[(b)]	08/14/25	3,196,534
7,750,000	0.000[(b)]	10/23/25	7,636,881
Bayer Corp.[(b)]			
17,400,000	0.000	07/16/25	17,363,829
Beth Israel Deaconess Medical Center, Inc.			
5,400,000	0.000	07/10/25	5,392,780
6,000,000	0.000	08/12/25	5,964,874
CommonSpirit Health			
14,206,000	0.000	07/08/25	14,190,588
11,193,000	0.000	07/22/25	11,159,301
8,817,000	0.000	07/29/25	8,782,111
CVS Health Corp.			
5,374,000	0.000[(b)]	07/07/25	5,368,932
8,536,000	0.000[(b)]	09/26/25	8,427,776
Dollar Tree, Inc.[(b)]			
11,307,000	0.000	07/22/25	11,274,723
Dominion Energy, Inc.[(b)]			
10,690,000	0.000	08/04/25	10,642,209
Fidelity National Information Services, Inc.[(b)]			
5,407,000	0.000	07/11/25	5,399,397
First Abu Dhabi Bank PJSC[(b)]			
12,099,000	0.000	02/12/26	11,777,471
General Motors Financial Co., Inc.[(b)]			
13,070,000	0.000	07/01/25	13,068,358
Hannover Funding Co. LLC[(b)]			
17,106,000	0.000	07/03/25	17,099,573
LSEGA Financing PLC			
7,500,000	0.000[(b)]	07/02/25	7,498,149
3,242,000	0.000[(b)]	07/18/25	3,234,771
National Grid North America, Inc.[(b)]			
8,894,000	0.000	07/24/25	8,866,612

Principal Amount	Interest Rate	Maturity Date	Value
Short-term Investments – (continued)			
Commercial Paper[(e)] – (continued)			
Northrop Grumman Corp.			
$13,126,000	0.000%	07/24/25	$ 13,085,586
PPG Industries, Inc.			
3,913,000	0.000	08/15/25	3,889,990
Reckitt Benckiser Treasury Services PLC			
1,622,000	0.000[(b)]	07/16/25	1,618,801
3,948,000	0.000[(b)]	08/20/25	3,922,065
3,948,000	0.000[(b)]	08/21/25	3,921,593
RTX Corp.[(b)]			
9,266,000	0.000	07/18/25	9,244,441
RWE AG[(b)]			
18,478,000	0.000	08/13/25	18,370,709
VW Credit, Inc.			
4,327,000	0.000[(b)]	07/23/25	4,314,222
2,250,000	0.000[(b)]	07/28/25	2,241,939
			314,495,984
Repurchase Agreement – 0.9%			
Wells Fargo Securities LLC			
20,000,000	5.260	12/09/25	20,000,000
Maturity Value: $20,011,777			
Next Reset Date: 11/01/24			
Collaterialized by various corporate obligations and medium term notes, 1.050% to 9.000%, due 1/15/26 to 1/1/99. The market value of the collateral, including accrued interest, was $21,329,343.			
TOTAL SHORT-TERM INVESTMENTS (Cost $462,799,430)			$ 462,841,427
TOTAL INVESTMENTS – 97.7% (Cost $2,129,873,890)			$2,133,368,919
OTHER ASSETS IN EXCESS OF LIABILITIES – 2.3%			50,943,977
NET ASSETS – 100.0%			$2,184,312,896

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

(c) 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 June 30, 2025.

(d) Represents an affiliated issuer.

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

Schedule of Investments (continued)

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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

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 129.4%			
Collateralized Mortgage Obligations – 10.0%			
Interest Only – 1.1%			
Federal Home Loan Mortgage Corp. REMICS Series 4468, Class SY (-1X 1 mo. USD Term SOFR + 5.986%)			
$ 90,564	1.682%[(a)(b)]	05/15/45	$ 10,239
Federal Home Loan Mortgage Corp. REMICS Series 5012, Class DI			
135,704	4.000[(a)]	09/25/50	27,877
Federal Home Loan Mortgage Corp. REMICS Series 4583, Class ST (-1X 1 mo. USD Term SOFR + 5.886%)			
395,836	1.582[(a)(b)]	05/15/46	45,690
Federal Home Loan Mortgage Corp. REMICS Series 4314, Class SE (-1X 1 mo. USD Term SOFR + 5.936%)			
87,386	1.632[(a)(b)]	03/15/44	8,906
Federal Home Loan Mortgage Corp. REMICS Series 4998, Class GI			
443,761	4.000[(a)]	08/25/50	90,036
Federal National Mortgage Association REMICS Series 2017-104, Class SB (-1X 1 mo. USD Term SOFR + 6.036%)			
254,567	1.730[(a)(b)]	01/25/48	31,913
Federal National Mortgage Association REMICS Series 2018-8, Class SA (-1X 1 mo. USD Term SOFR + 6.036%)			
206,779	1.730[(a)(b)]	02/25/48	24,528
Federal National Mortgage Association REMICS Series 2007-36, Class SN (-1X 1 mo. USD Term SOFR + 6.656%)			
126,453	2.350[(a)(b)]	04/25/37	12,009
Federal National Mortgage Association REMICS Series 2008-17, Class SI (-1X 1 mo. USD Term SOFR + 6.186%)			
155,229	1.880[(a)(b)]	03/25/38	11,846
Government National Mortgage Association REMICS Series 2014-132, Class SL (-1X 1 mo. USD Term SOFR + 5.986%)			
105,673	1.668[(a)(b)(c)]	10/20/43	5,706
Government National Mortgage Association REMICS Series 2015-129, Class IC			
180,054	4.500[(a)(c)]	09/16/45	34,195
Government National Mortgage Association REMICS Series 2017-112, Class SJ (-1X 1 mo. USD Term SOFR + 5.546%)			
437,693	1.228[(a)(b)(c)]	07/20/47	45,728
Government National Mortgage Association REMICS Series 2018-7, Class DS (-1X 1 mo. USD Term SOFR + 5.586%)			
948,928	1.268[(a)(b)(c)]	01/20/48	102,599
Government National Mortgage Association REMICS Series 2018-67, Class PS (-1X 1 mo. USD Term SOFR + 6.086%)			
376,412	1.768[(a)(b)(c)]	05/20/48	46,801
Government National Mortgage Association REMICS Series 2018-124, Class SN (-1X 1 mo. USD Term SOFR + 6.086%)			
522,707	1.768[(a)(b)(c)]	09/20/48	65,752
Government National Mortgage Association REMICS Series 2019-6, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
140,494	1.618[(a)(b)(c)]	01/20/49	16,411

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only – (continued)			
Government National Mortgage Association REMICS Series 2019-1, Class SN (-1X 1 mo. USD Term SOFR + 5.936%)			
$ 209,307	1.618%[(a)(b)(c)]	01/20/49	$ 24,546
Government National Mortgage Association REMICS Series 2019-78, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
134,261	1.668[(a)(b)(c)]	06/20/49	15,669
Government National Mortgage Association REMICS Series 2019-151, Class NI			
1,075,034	3.500[(a)(c)]	10/20/49	192,040
Government National Mortgage Association REMICS Series 2020-21, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
545,065	1.618[(a)(b)(c)]	02/20/50	70,540
Government National Mortgage Association REMICS Series 2020-78, Class DI			
546,071	4.000[(a)(c)]	06/20/50	118,814
Government National Mortgage Association REMICS Series 2020-146, Class KI			
1,342,175	2.500[(a)(c)]	10/20/50	200,456
Government National Mortgage Association REMICS Series 2020-146, Class IM			
989,499	2.500[(a)(c)]	10/20/50	146,058
Government National Mortgage Association REMICS Series 2013-124, Class CS (-1X 1 mo. USD Term SOFR + 5.936%)			
478,645	1.618[(a)(b)(c)]	08/20/43	54,069
Government National Mortgage Association REMICS Series 2015-111, Class IM			
250,963	4.000[(a)(c)]	08/20/45	43,006
Government National Mortgage Association REMICS Series 2016-27, Class IA			
136,732	4.000[(a)(c)]	06/20/45	19,367
Government National Mortgage Association REMICS Series 2019-110, Class SD (-1X 1 mo. USD Term SOFR + 5.986%)			
380,272	1.668[(a)(b)(c)]	09/20/49	40,709
Government National Mortgage Association REMICS Series 2019-110, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
396,327	1.668[(a)(b)(c)]	09/20/49	48,598
Government National Mortgage Association REMICS Series 2019-153, Class EI			
918,363	4.000[(a)(c)]	12/20/49	194,625
Government National Mortgage Association REMICS Series 2016-138, Class DI			
61,646	4.000[(a)(c)]	10/20/46	12,566
Government National Mortgage Association REMICS Series 2010-20, Class SE (-1X 1 mo. USD Term SOFR + 6.136%)			
141,031	1.818[(a)(b)(c)]	02/20/40	16,000
Government National Mortgage Association REMICS Series 2014-11, Class KI			
3,041	4.500[(a)(c)]	12/20/42	16

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only – (continued)			
Government National Mortgage Association REMICS Series 2015-119, Class SN (-1X 1 mo. USD Term SOFR + 6.136%)			
$ 198,376	1.818%[(a)(b)(c)]	08/20/45	$ 24,914
Government National Mortgage Association REMICS Series 2015-90, Class PI			
8,364	3.500[(a)(c)]	04/20/45	719
Government National Mortgage Association REMICS Series 2015-83, Class PI			
17,498	3.500[(a)(c)]	06/20/45	2,461
Government National Mortgage Association REMICS Series 2015-72, Class JI			
7,577	3.500[(a)(c)]	05/20/45	856
Government National Mortgage Association REMICS Series 2016-1, Class ST (-1X 1 mo. USD Term SOFR + 6.086%)			
91,814	1.768[(a)(b)(c)]	01/20/46	11,302
			1,817,567
Regular Floater – 3.1%			
Federal Home Loan Mortgage Corp. REMICS Series 5502, Class FG (1 mo. USD Term SOFR + 1.000%)			
287,553	5.305[(b)]	02/25/55	284,759
Federal National Mortgage Association REMICS Series 2017-96, Class FA (1 mo. USD Term SOFR + 0.514%)			
908,351	4.820[(b)]	12/25/57	873,060
Federal National Mortgage Association REMICS Series 2025-11, Class FB (1 mo. USD Term SOFR + 1.000%)			
413,046	5.305[(b)]	03/25/55	410,624
Government National Mortgage Association REMICS Series 2017-182, Class FN (1 mo. USD Term SOFR + 0.414%)			
944,255	4.726[(b)(c)]	12/16/47	922,301
Government National Mortgage Association REMICS Series 2021-98, Class FM (1 mo. USD Term SOFR + 0.750%)			
861,255	2.500[(b)(c)]	06/20/51	726,216
Government National Mortgage Association REMICS Series 2021-122, Class FA (1 mo. USD Term SOFR + 0.400%)			
2,272,632	3.000[(b)(c)]	07/20/51	1,968,536
			5,185,496
Sequential Fixed Rate – 2.6%			
Federal Home Loan Mortgage Corp. REMICS Series 2042, Class N			
4,478	6.500[(c)]	03/15/28	4,567
Federal Home Loan Mortgage Corp. REMICS Series 4577, Class HM			
264,881	4.000[(c)(d)]	12/15/50	251,958
Federal National Mortgage Association REMICS Series 2011-99, Class DB			
134,967	5.000	10/25/41	135,702
Federal National Mortgage Association REMICS Series 2012-111, Class B			
23,365	7.000	10/25/42	24,979
Federal National Mortgage Association REMICS Series 2012-153, Class B			
88,605	7.000	07/25/42	96,367

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
Federal National Mortgage Association REMICS Series 2011-52, Class GB			
$ 134,450	5.000%	06/25/41	$ 135,186
Federal National Mortgage Association REMICS Series 2000-16, Class ZG			
33,268	8.500	06/25/30	35,209
Federal National Mortgage Association REMICS Series 2017-87, Class EA			
1,470,284	3.000	04/25/44	1,326,662
Federal National Mortgage Association REMICS Series 2005-59, Class KZ			
261,912	5.500	07/25/35	271,191
Government National Mortgage Association REMICS Series 2021-135, Class A			
1,984,860	2.000[(c)]	08/20/51	1,612,404
Morgan Stanley Residential Mortgage Loan Trust Series 2025-DSC1, Class A1			
588,020	5.562[(c)(d)(e)]	03/25/70	591,928
			4,486,153
Sequential Floating Rate – 3.2%			
Bear Stearns ALT-A Trust Series 2005-5, Class 21A1			
72,197	5.941[(b)(c)]	07/25/35	70,758
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2021-DNA5, Class M2 (1 mo. USD Term SOFR + 1.650%)			
40,441	5.955[(b)(c)(e)]	01/25/34	40,674
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2025-DNA2, Class A1 (1 mo. USD Term SOFR + 1.100%)			
1,155,000	5.405[(b)(c)(e)]	05/25/45	1,156,844
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R01, Class 1M2 (1 mo. USD Term SOFR + 1.550%)			
105,575	5.855[(b)(c)(e)]	10/25/41	105,913
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M1 (1 mo. USD Term SOFR + 1.900%)			
32,379	6.205[(b)(c)(e)]	04/25/42	32,522
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M2 (1 mo. USD Term SOFR + 3.000%)			
94,000	7.305[(b)(c)(e)]	04/25/42	96,489
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R01, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
125,000	6.105[(b)(c)(e)]	01/25/44	126,336
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R03, Class 2M2 (1 mo. USD Term SOFR + 1.950%)			
150,000	6.256[(b)(c)(e)]	03/25/44	151,397
Government National Mortgage Association REMICS Series 2023-70, Class SE (-1X 1 mo. USD Term SOFR + 6.120%)			
392,377	1.818[(b)(c)]	05/20/53	25,886
Government National Mortgage Association REMICS Series 2023-101, Class FH (1 mo. USD Term SOFR + 1.000%)			
2,493,788	5.302[(b)(c)]	07/20/53	2,488,707

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
Government National Mortgage Association REMICS Series 2023-133, Class HS (-1X 1 mo. USD Term SOFR + 6.500%)			
$ 978,987	2.198%(b)(c)	09/20/53	$ 67,934
HarborView Mortgage Loan Trust Series 2005-16, Class 2A1A (1 mo. USD Term SOFR + 0.594%)			
11,491	4.912(b)(c)	01/19/36	12,962
Impac CMB Trust Series 2004-8, Class 1A (1 mo. USD Term SOFR + 0.834%)			
3,919	5.154(b)(c)	10/25/34	3,794
JP Morgan Mortgage Trust Series 2021-6, Class A3			
373,426	2.500(b)(c)(e)	10/25/51	304,372
JP Morgan Mortgage Trust Series 2022-LTV1, Class A2			
673,856	3.513(b)(c)(e)	07/25/52	595,694
New Residential Mortgage Loan Trust Series 2015-1A, Class A1			
57,498	3.750(b)(c)(e)	05/28/52	54,906
Towd Point Mortgage Trust Series 2016-4, Class M1			
56,307	3.250(b)(c)(e)	07/25/56	55,590
Verus Securitization Trust Series 2021-8, Class A1			
59,425	1.824(b)(c)(e)	11/25/66	53,898
Verus Securitization Trust Series 2019-INV3, Class A1			
19,028	3.692(b)(c)(e)	11/25/59	18,748
Wells Fargo Mortgage-Backed Securities Trust Series 2019-3, Class A1			
22,632	3.500(b)(c)(e)	07/25/49	20,313
			5,483,737
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			16,972,953
Commercial Mortgage-Backed Securities – 6.0%			
Sequential Fixed Rate – 1.0%			
Citigroup Commercial Mortgage Trust Series 2017-P8, Class D			
$ 400,000	3.000%(c)(e)	09/15/50	$ 249,120
COMM Mortgage Trust Series 2024-277P, Class A			
375,000	6.338(e)	08/10/44	394,530
DOLP Trust Series 2021-NYC, Class A			
400,000	2.956(e)	05/10/41	354,497
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-OPO, Class A			
300,000	3.024(e)	01/05/39	273,198
ROCK Trust Series 2024-CNTR, Class A			
450,000	5.388(e)	11/13/41	459,870
			1,731,215
Sequential Floating Rate – 5.0%			
3650R Commercial Mortgage Trust Series 2021-PF1, Class AS			
400,000	2.778(b)	11/15/54	337,271
Bank Series 2021-BN37, Class A5			
200,000	2.618(b)(c)	11/15/64	175,327
Bank Series 2025-BNK50, Class A5			
250,000	5.652(b)(c)	05/15/68	261,407
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
450,000	5.231(b)(e)	03/15/37	425,322
BBCMS Mortgage Trust Series 2018-TALL, Class B (1 mo. USD Term SOFR + 1.168%)			
125,000	5.480(b)(e)	03/15/37	115,018

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate – (continued)			
Benchmark Mortgage Trust Series 2022-B32, Class A5			
$ 500,000	3.002%(b)	01/15/55	$ 441,098
BFLD Trust Series 2025-EWEST, Class B (1 mo. USD Term SOFR + 1.900%)			
350,000	6.200(b)(e)	06/15/42	350,464
BSTN Commercial Mortgage Trust Series 2025-1C, Class A			
275,000	5.548(b)(e)	06/15/44	281,013
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
450,000	5.954(b)(e)	02/15/41	449,778
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K148, Class A2			
800,000	3.500(b)(c)	07/25/32	756,121
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K158, Class A2			
1,166,000	3.900(b)(c)	12/25/30	1,140,672
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF73, Class AS (1 mo. USD SOFR Historical Calendar Day Compounded + 0.670%)			
207,737	4.982(b)(c)	11/25/29	208,386
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-153, Class A2			
800,000	3.820(b)(c)	12/25/32	772,101
Houston Galleria Mall Trust Series 2025-HGLR, Class A			
250,000	5.644(b)(e)	02/05/45	256,385
Hudson Yards Mortgage Trust Series 2025-SPRL, Class C			
255,000	6.151(b)(e)	01/13/40	262,545
Hudson Yards Mortgage Trust Series 2025-SPRL, Class A			
330,000	5.649(b)(e)	01/13/40	339,942
IRV Trust Series 2025-200P, Class A			
600,000	5.471(b)(c)(e)	03/14/47	605,726
IRV Trust Series 2025-200P, Class C			
250,000	5.921(b)(c)(e)	03/14/47	245,678
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-NLP, Class B (1 mo. USD Term SOFR + 1.357%)			
317,291	5.669(b)(e)	04/15/37	311,539
NYC Commercial Mortgage Trust Series 2025-3BP, Class B (1 mo. USD Term SOFR + 1.692%)			
300,000	6.004(b)(e)	02/15/42	297,338
ROCK Trust Series 2024-CNTR, Class C			
250,000	6.471(e)	11/13/41	258,791
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class B			
275,000	5.935(b)(e)	07/15/35	276,854
			8,568,776
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			$ 10,299,991
Federal Agencies – 113.4%			
Adjustable Rate Federal Home Loan Mortgage Corp. – 0.0%			
(1 yr. CMT + 2.250%)(b)			
$ 3,498	6.500%	04/01/33	$ 3,562
3,047	7.302	09/01/33	3,101
3,310	6.402	11/01/34	3,376
2,720	6.500	02/01/35	2,776
8,612	6.764	06/01/35	8,776

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Federal Home Loan Mortgage Corp. – (continued)			
(1 yr. CMT + 2.107%)(b)			
$ 2,375	6.932%	10/01/34	$ 2,418
			24,009
Adjustable Rate Federal National Mortgage Association – 0.1%			
(11th District Cost of Funds - Consumer + 1.350%)(b)			
1,043	4.282	07/01/27	1,034
(1 yr. MTA + 1.150%)(b)			
855	5.647	11/01/27	842
840	5.647	01/01/38	836
(1 yr. MTA + 1.125%)(b)			
4,129	5.622	06/01/32	4,105
(11th District Cost of Funds - Consumer + 1.250%)(b)			
3,927	4.194	08/01/32	3,830
(11th District Cost of Funds - Consumer + 1.326%)(b)			
3,083	4.270	05/01/33	3,004
(1 yr. CMT + 2.261%)(b)			
20,736	7.115	06/01/33	21,142
(RFUCC 6 mo. Treasury + 1.412%)(b)			
1,178	6.078	06/01/33	1,195
(1 yr. CMT + 2.018%)(b)			
472	6.224	07/01/33	480
(11th District Cost of Funds - Consumer + 1.254%)(b)			
18,474	4.191	08/01/33	18,071
(RFUCC 1 yr. Treasury + 1.637%)(b)			
9,021	6.304	12/01/33	9,231
(1 yr. CMT + 2.303%)(b)			
265	6.930	04/01/34	271
(RFUCC 1 yr. Treasury + 1.670%)(b)			
2,869	6.848	11/01/34	2,948
(1 yr. CMT + 2.193%)(b)			
4,218	6.429	02/01/35	4,311
(RFUCC 1 yr. Treasury + 1.619%)(b)			
8,986	6.554	03/01/35	9,228
(RFUCC 1 yr. Treasury + 1.810%)(b)			
4,925	6.810	04/01/35	5,086
(RFUCC 1 yr. Treasury + 2.475%)(b)			
2,287	7.087	05/01/35	2,385
(11th District Cost of Funds - Consumer + 1.239%)(b)			
2,490	4.796	12/01/37	2,462
(1 yr. MTA + 1.175%)(b)			
2,240	5.672	11/01/40	2,230
			92,691
Adjustable Rate Government National Mortgage Association – 0.0%			
(1 yr. CMT + 1.500%)(b)			
1	5.000	07/20/25	1
367	5.625	02/20/26	367
19	4.625	07/20/26	19
1,798	5.625	01/20/27	1,800
511	5.625	02/20/27	512
6,037	4.875	04/20/27	6,051
458	4.875	05/20/27	459
1,091	4.875	06/20/27	1,094
436	4.750	11/20/27	436
1,151	4.750	12/20/27	1,151
3,174	5.625	01/20/28	3,185
1,230	5.625	02/20/28	1,234

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Adjustable Rate Government National Mortgage Association – (continued)			
$ 1,045	5.625%	03/20/28	$ 1,049
8,441	4.625	07/20/29	8,476
2,524	4.625	08/20/29	2,535
833	4.625	09/20/29	836
3,628	4.750	10/20/29	3,639
5,232	4.750	11/20/29	5,249
845	4.750	12/20/29	848
1,676	5.625	01/20/30	1,688
479	5.625	02/20/30	482
2,988	5.625	03/20/30	3,010
4,355	4.875	04/20/30	4,392
7,227	4.875	05/20/30	7,287
5,432	5.000	05/20/30	5,477
1,435	4.875	06/20/30	1,447
11,203	5.000	07/20/30	11,273
2,322	5.000	09/20/30	2,337
3,436	4.750	10/20/30	3,451
			79,785
Federal Home Loan Mortgage Corp. – 6.4%			
1,125,000	4.450	12/01/32	1,114,558
22,264	5.000	10/01/33	22,657
979	5.000	07/01/35	996
500	4.500	08/01/35	503
1,181	4.500	09/01/35	1,187
577	4.500	10/01/35	580
26,101	5.000	12/01/35	26,438
8,780	4.500	01/01/38	8,825
388	4.500	06/01/38	390
15,168	4.500	09/01/38	15,188
84	4.500	01/01/39	84
7,551	4.500	02/01/39	7,541
2,943	4.500	03/01/39	2,938
813	4.500	04/01/39	812
21,882	4.500	05/01/39	21,848
55,012	5.000	05/01/39	55,812
66,874	4.500	06/01/39	66,770
102,808	5.000	07/01/39	104,129
2,230	4.500	07/01/39	2,227
1,562	4.500	08/01/39	1,560
3,630	4.500	09/01/39	3,624
823	4.500	10/01/39	822
547	4.500	11/01/39	546
826	4.500	12/01/39	825
2,451	4.500	01/01/40	2,446
1,429	4.500	04/01/40	1,426
2,497	4.500	05/01/40	2,491
3,582	4.500	06/01/40	3,575
6,156	4.000	06/01/40	5,986
739	4.500	07/01/40	737
208	4.500	08/01/40	207
1,424	5.000	08/01/40	1,445
41,433	4.000	02/01/41	40,282
13,153	4.500	02/01/41	13,073
2,941	4.500	03/01/41	2,922
3,895	4.500	04/01/41	3,871
5,315	4.500	05/01/41	5,282

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
$ 9,591	4.500%	06/01/41	$ 9,532
800	5.000	06/01/41	810
27,732	4.500	08/01/41	27,562
27,981	4.500	09/01/41	27,923
21,411	4.000	10/01/41	20,691
3,789	4.000	11/01/41	3,658
1,868	4.500	12/01/41	1,856
26,095	4.500	03/01/42	25,935
202,504	4.000	03/01/42	196,068
9,938	3.000	05/01/42	9,070
151,922	3.500	06/01/42	142,975
260,742	4.500	06/01/42	258,544
43,577	3.000	08/01/42	39,915
34,697	3.500	08/01/42	32,507
105,530	3.500	10/01/42	98,808
19,782	3.000	10/01/42	18,061
55,269	3.500	11/01/42	51,774
278,162	3.000	11/01/42	255,135
482,648	3.000	12/01/42	442,759
851,159	3.000	01/01/43	783,056
79,473	3.000	02/01/43	72,484
388,093	4.000	08/01/43	376,574
173,356	4.000	01/01/44	168,207
228,554	3.500	02/01/44	213,728
227,898	3.500	06/01/44	214,400
4,764	4.000	11/01/44	4,584
25,380	3.500	02/01/45	23,649
47,644	3.500	03/01/45	44,345
6,178	3.500	08/01/45	5,718
8,329	3.500	09/01/45	7,709
15,094	3.500	11/01/45	13,970
123,216	3.500	03/01/46	114,133
207,356	3.500	05/01/46	191,573
231,899	3.500	06/01/46	214,195
108,435	3.500	07/01/46	100,156
17,753	3.500	10/01/46	16,387
15,031	3.500	12/01/46	13,874
5,587,491	3.000	05/01/47	5,005,964
163,127	3.500	12/01/47	150,724
			10,943,616
Federal National Mortgage Association – 3.2%			
469	7.000	08/01/31	494
42,641	3.500	07/01/42	39,829
41,084	3.500	08/01/42	38,450
25,763	3.500	09/01/42	24,119
3,432	3.500	10/01/42	3,211
6,789	3.500	11/01/42	6,353
3,824	3.500	01/01/43	3,572
92,213	3.500	02/01/43	86,137
7,109	3.500	05/01/43	6,683
391,294	3.500	07/01/43	364,846
193,302	3.500	01/01/44	180,568
7,715	3.500	12/01/44	7,136
172,542	4.000	03/01/45	164,446
79,423	4.000	04/01/45	75,740
935,926	4.500	06/01/51	919,031
2,259,686	4.000	07/01/56	2,105,059

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal National Mortgage Association – (continued)			
$ 1,499,917	4.000%	02/01/57	$ 1,394,287
			5,419,961
Government National Mortgage Association – 27.2%			
120	6.500	01/15/32	123
340	6.500	02/15/32	350
100,230	5.500	04/15/33	103,333
2,703	5.000	11/15/33	2,728
277	6.500	08/15/34	291
445	6.500	02/15/36	464
975	6.500	03/15/36	1,016
1,592	6.500	04/15/36	1,675
3,986	6.500	05/15/36	4,156
1,995	6.500	06/15/36	2,076
11,817	6.500	07/15/36	12,442
12,070	6.500	08/15/36	12,696
25,890	6.500	09/15/36	27,328
11,069	6.500	10/15/36	11,632
17,346	6.500	11/15/36	18,388
6,000	6.500	12/15/36	6,286
2,404	6.500	01/15/37	2,509
1,219	6.500	03/15/37	1,272
1,825	6.500	04/15/37	1,912
687	6.500	05/15/37	729
3,096	6.500	09/15/37	3,246
4,022	6.500	10/15/37	4,358
1,767	6.500	11/15/37	1,853
1,254	6.500	05/15/38	1,315
507	6.500	02/15/39	527
106,077	5.000	01/20/40	107,459
107,464	4.500	05/15/40	106,700
86,541	5.000	07/15/40	88,138
116,115	3.500	09/15/42	108,593
125,638	3.500	02/15/45	117,104
23,442	4.000	05/20/45	22,397
16,923	4.000	07/20/45	16,154
29,855	4.000	10/20/45	28,357
91,581	4.000	01/20/46	86,842
376,292	4.500	03/20/46	371,262
766,760	4.500	02/20/47	755,013
151,999	4.500	03/20/47	149,159
869,856	4.500	05/20/47	851,157
147,659	4.500	06/20/47	144,623
42,595	4.500	07/20/47	41,679
419,830	4.500	08/20/47	410,805
462,605	4.500	09/20/48	451,215
1,085,956	5.000	11/20/48	1,084,866
554,178	4.500	12/20/48	539,667
449,129	5.000	12/20/48	448,678
80,904	4.500	01/20/49	78,786
262,394	4.500	02/20/49	255,195
387,955	4.500	03/20/49	377,797
275,526	4.500	10/20/49	268,742
546,708	3.500	12/20/50	503,633
844,892	3.000	07/20/51	743,837
680,936	2.500	09/20/51	574,348
486,840	2.500	11/20/51	412,459
834,343	3.000	11/20/51	732,725

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
$ 641,415	2.500%	12/20/51	$ 542,072
2,846,444	4.500	10/20/52	2,749,858
5,000,000	2.500	TBA-30yr[(f)]	4,249,358
5,000,000	3.500	TBA-30yr[(f)]	4,525,849
7,000,000	2.000	TBA-30yr[(f)]	5,703,186
3,000,000	3.000	TBA-30yr[(f)]	2,650,978
4,000,000	4.000	TBA-30yr[(f)]	3,716,815
2,000,000	5.000	TBA-30yr[(f)]	1,963,862
6,000,000	5.500	TBA-30yr[(f)]	6,005,960
3,000,000	6.000	TBA-30yr[(f)]	3,042,007
1,000,000	6.500	TBA-30yr[(f)]	1,026,509
			46,276,549
Uniform Mortgage-Backed Security – 76.5%			
550,085	1.500	07/01/35	494,057
129,501	1.500	08/01/35	116,311
891,041	1.500	09/01/35	799,978
1,329,380	1.500	10/01/35	1,193,058
609,927	1.500	11/01/35	547,171
673,811	1.500	12/01/35	604,247
358,854	1.500	02/01/36	321,966
91,479	4.500	07/01/36	90,804
685,356	1.500	10/01/36	613,997
4,111	4.500	12/01/36	4,081
66,467	4.500	02/01/39	66,280
2,068	4.500	03/01/39	2,050
2,933	4.500	05/01/39	2,907
1,423	4.500	07/01/39	1,410
1,323	4.000	08/01/39	1,285
3,015	4.500	09/01/39	3,007
5,782	4.500	10/01/39	5,766
12,556	4.500	02/01/40	12,446
2,354	4.500	03/01/40	2,347
29,634	4.500	04/01/40	29,536
12,682	4.500	06/01/40	12,565
63,305	4.500	09/01/40	63,082
3,196	4.500	12/01/40	3,186
28,387	4.500	01/01/41	28,293
9,288	4.500	04/01/41	9,220
14,422	4.500	06/01/41	14,316
13,683	4.500	07/01/41	13,582
58,443	4.500	08/01/41	57,810
54,994	4.500	09/01/41	54,588
30,952	4.500	10/01/41	30,724
52,008	3.500	10/01/41	48,984
12,053	3.500	11/01/41	11,348
39,328	4.500	11/01/41	39,039
34,781	4.500	12/01/41	34,525
28,148	4.500	01/01/42	27,940
42,407	3.500	01/01/42	39,967
4,054	3.500	02/01/42	3,798
176,472	4.000	03/01/42	170,650
2,305	4.500	03/01/42	2,286
41,629	4.000	04/01/42	40,255
4,416	4.500	04/01/42	4,378
5,611	3.500	05/01/42	5,263
18,716	3.500	06/01/42	17,604
11,554	3.500	09/01/42	10,923

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
$ 38,478	3.000%	09/01/42	$ 35,172
101,505	3.500	10/01/42	95,272
215,488	3.000	12/01/42	196,797
35,820	3.500	12/01/42	33,648
46,155	3.000	01/01/43	42,432
16,739	3.000	02/01/43	15,399
134,957	3.500	02/01/43	126,465
489,021	3.000	03/01/43	447,845
283,097	3.500	03/01/43	265,512
546,543	3.000	04/01/43	499,991
663,567	3.000	05/01/43	606,684
193,701	2.500	05/01/43	170,980
83,640	3.500	05/01/43	78,387
24,896	3.000	06/01/43	22,659
365,195	3.500	06/01/43	342,211
196,994	3.000	07/01/43	179,903
271,492	3.500	07/01/43	254,360
24,138	3.500	08/01/43	22,525
18,339	3.500	09/01/43	17,174
34,087	3.500	01/01/44	31,956
17,323	3.500	08/01/44	16,058
22,786	3.500	09/01/44	21,283
49,379	3.500	10/01/44	46,021
19,866	5.000	12/01/44	20,038
11,330	3.500	01/01/45	10,505
124,740	4.000	02/01/45	119,329
61,843	3.500	03/01/45	57,438
29,479	3.500	04/01/45	27,325
400,726	3.500	05/01/45	372,576
710,253	4.500	06/01/45	700,164
42,995	3.500	07/01/45	39,742
153,008	4.000	11/01/45	145,732
6,947	3.500	11/01/45	6,422
132,325	3.500	01/01/46	122,580
48,540	4.000	03/01/46	46,232
334,695	3.500	03/01/46	310,880
54,895	3.500	04/01/46	50,947
273,186	3.500	05/01/46	252,090
56,749	4.000	06/01/46	53,959
132,959	4.500	06/01/46	129,765
166,179	3.000	07/01/46	147,669
177,360	4.000	07/01/46	168,638
17,139	4.000	08/01/46	16,297
91,760	3.000	08/01/46	81,539
399,600	3.000	09/01/46	355,088
121,389	3.000	10/01/46	107,867
19,810	4.000	10/01/46	18,836
509,851	3.000	11/01/46	452,964
223,832	3.000	12/01/46	198,900
892,851	3.000	01/01/47	793,397
460,860	4.500	02/01/47	454,313
43,646	3.000	02/01/47	38,784
122,052	3.000	04/01/47	108,213
276,919	3.500	06/01/47	253,934
127,178	4.500	11/01/47	124,003
4,376	4.500	02/01/48	4,253
222,415	4.500	05/01/48	217,394
366,199	3.500	06/01/48	335,803

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
$ 186,219	4.500%	07/01/48	$ 180,814
673,837	4.500	08/01/48	654,278
287,921	4.500	09/01/48	279,563
5,625	4.500	10/01/48	5,497
1,005,460	5.000	11/01/48	1,006,397
478,098	4.500	11/01/48	465,174
223,499	4.500	12/01/48	216,585
278,896	4.500	02/01/49	270,451
3,120	4.500	05/01/49	3,028
1,458,255	3.000	09/01/49	1,289,318
4,962	4.500	11/01/49	4,816
306,191	4.500	01/01/50	296,921
47,692	4.500	02/01/50	46,254
545,911	3.000	03/01/50	481,323
3,351,059	4.500	03/01/50	3,258,319
371,576	4.500	04/01/50	359,862
1,932,973	2.000	09/01/50	1,545,104
349,541	4.500	09/01/50	339,281
3,066,528	2.500	09/01/50	2,594,298
1,961,347	3.000	10/01/50	1,727,623
3,413,977	2.000	10/01/50	2,727,740
857,042	2.500	11/01/50	722,116
3,421,588	2.000	12/01/50	2,732,627
859,151	2.500	01/01/51	717,724
4,165,016	2.000	02/01/51	3,322,004
10,464,080	2.000	05/01/51	8,334,464
7,053,088	2.500	05/01/51	5,939,522
7,315,634	2.500	07/01/51	6,157,527
1,503,588	2.500	09/01/51	1,268,754
1,655,168	2.000	11/01/51	1,314,849
4,519,770	2.500	12/01/51	3,801,016
1,251,936	2.000	01/01/52	1,003,236
27,303	2.000	02/01/52	21,907
2,089,966	2.000	03/01/52	1,676,096
3,187,639	2.000	04/01/52	2,554,408
573,709	6.000	11/01/52	589,440
816,454	4.500	05/01/53	791,544
975,064	5.500	08/01/53	976,382
1,009,165	6.500	08/01/53	1,046,855
573,965	6.500	10/01/53	595,402
2,472,060	6.500	11/01/53	2,575,973
2,818,254	2.500	01/01/54	2,342,102
4,374,113	6.000	04/01/54	4,485,570
2,667,228	6.500	06/01/54	2,782,893
1,798,737	6.500	08/01/54	1,875,049
888,594	6.500	09/01/54	928,792
881,568	6.000	09/01/54	896,134
2,797,836	5.500	10/01/54	2,798,456
1,922,553	5.000	12/01/54	1,906,170
5,000,000	2.000	TBA-30yr(f)	4,568,944
7,000,000	5.000	TBA-30yr(f)	6,913,591
15,000,000	5.500	TBA-30yr(f)	15,048,981
$ 6,000,000	6.000%	TBA-30yr(f)	$ 6,120,885
			130,131,439
TOTAL FEDERAL AGENCIES			$192,968,050
TOTAL MORTGAGE-BACKED OBLIGATIONS (Cost $227,363,661)			$220,240,994

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities(c) – 3.4%			
Automotive – 0.2%			
Exeter Automobile Receivables Trust Series 2025-3A, Class A3			
$ 350,000	4.780%	07/16/29	$ 351,365
Collateralized Loan Obligations(e) – 2.3%			
BlueMountain CLO XXXIII Ltd. Series 2021-33A, Class B(b) (3 mo. USD Term SOFR + 1.962%)			
500,000	6.284	11/20/34	500,832
CIFC Funding Ltd. Series 2023-3A, Class D(b) (3 mo. USD Term SOFR + 4.250%)			
500,000	8.520	01/20/37	504,829
Generate CLO 22 Ltd. Series 2025-22A, Class A(b) (-1X 3 mo. USD Term SOFR + 1.330%)			
1,025,000	0.000	07/20/38	1,025,000
HalseyPoint CLO 7 Ltd. Series 2023-7A, Class A1R(b) (3 mo. USD Term SOFR + 1.450%)			
750,000	5.773	07/20/38	750,000
Oaktree CLO Ltd. Series 2022-1A, Class A1AR(b) (-1X 3 mo. USD Term SOFR + 1.370%)			
1,000,000	1.000	07/15/38	1,000,000
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A			
89,021	5.750	12/20/50	89,881
			3,870,542
Credit Card – 0.5%			
American Express Credit Account Master Trust Series 2025-3, Class A			
525,000	4.510	04/15/32	532,041
Citibank Credit Card Issuance Trust Series 2025-A2, Class A			
350,000	4.490	06/21/32	352,422
			884,463
Student Loan(b)(e) – 0.4%			
Sycamore Tree CLO Ltd. Series 2023-2A, Class DR (3 mo. USD Term SOFR + 4.500%)			
600,000	8.770	01/20/37	603,328
TOTAL ASSET-BACKED SECURITIES (Cost $5,685,214)			$ 5,709,698

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – 2.4%			
U.S. Treasury Inflation-Indexed Bonds			
$ 485,586	1.500%	02/15/53	$ 384,770
U.S. Treasury Notes			
556,200	4.375	11/30/28	567,889
1,570,000	3.875	06/30/30	1,576,133

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
$ 1,570,000	4.000%	06/30/32	$ 1,571,226
TOTAL U.S. TREASURY OBLIGATIONS (Cost $4,115,276)			$ 4,100,018

Shares	Dividend Rate	Value
Investment Company[g] – 2.5%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
4,252,554	4.231%	$ 4,252,554
(Cost $4,252,554)		
TOTAL INVESTMENTS – 137.7% (Cost $241,416,705)		$234,303,264
LIABILITIES IN EXCESS OF OTHER ASSETS – (37.7)%		(64,165,275)
NET ASSETS – 100.0%		$170,137,989

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 June 30, 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 June 30, 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 $65,536,925 which represents approximately 38.8% of net assets as of June 30, 2025.

(g) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FORWARD SALES CONTRACTS — At June 30, 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	07/15/25	$(3,000,000)	$ (2,870,304)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	07/15/25	(4,000,000)	(3,164,999)
Uniform Mortgage-Backed Security	2.500	TBA - 30yr	07/14/25	(3,000,000)	(2,487,069)
Uniform Mortgage-Backed Security	3.000	TBA - 30yr	07/15/25	(9,000,000)	(7,782,192)
Uniform Mortgage-Backed Security	3.500	TBA - 30yr	07/15/25	(1,000,000)	(900,039)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	07/15/25	(9,000,000)	(8,605,546)
Uniform Mortgage-Backed Security	1.500	TBA - 15yr	07/15/25	(2,000,000)	(1,778,002)
Uniform Mortgage-Backed Security	6.500	TBA - 30yr	07/15/25	(4,000,000)	(4,128,751)
(PROCEEDS RECEIVED: $(31,225,117))					$(31,716,902)

(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 June 30, 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	19	09/19/25	$ 2,130,375	$ 3,902
5 Year U.S. Treasury Notes	58	09/30/25	6,322,000	52,699
Total				$ 56,601
Short position contracts:				
2 Year U.S. Treasury Notes	(59)	09/30/25	(12,273,383)	(33,981)

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Short position contracts:				
20 Year U.S. Treasury Bonds	(10)	09/19/25	$ (1,154,687)	$ (8,061)
Ultra Long U.S. Treasury Bonds	(8)	09/19/25	(953,000)	(6,326)
Total				$(48,368)
TOTAL FUTURES CONTRACTS				$ 8,233

SWAP CONTRACTS — At June 30, 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]	3.620%[b]	06/30/27	$ 5,190	$ 20,621	$(2,971)	$ 23,592
12M SOFR[c]	3.368[c]	06/23/28	5,750	8,923	3,374	5,549
3.620%[b]	12M SOFR[b]	11/30/29	5,960	(62,476)	(4,169)	(58,307)
3.600[b]	12M SOFR[b]	11/30/29	4,970	(48,204)	5,588	(53,792)
3.600[b]	12M SOFR[b]	06/23/30	6,070	(14,973)	(4,627)	(10,346)
12M SOFR[b]	4.098[b]	06/24/35	1,480	5,487	1,968	3,519
TOTAL				$(90,622)	$ (837)	$(89,785)

(a) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to June 30, 2025.
(b) Payments made annually.
(c) Payments made at maturity.

OVER-THE-COUNTER CREDIT DEFAULT SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Received/(Paid) by the Fund[a]	Credit Spread at June 30, 2025[b]	Counterparty	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:								
CMBX.NA.BBB.17	3.000%	5.041%	JPMorgan Securities, Inc.	12/15/56	$25	$(2,844)	$(3,097)	$253

(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.

Currency Abbreviations:
USD —U.S. Dollar

Schedule of Investments (continued)

June 30, 2025 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Investment Abbreviations:

CLO	—Collateralized Loan Obligation
CMT	—Constant Maturity Treasury Indexes
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:

CMBX	—Commercial Mortgage Backed Securities Index
SOFR	—Secured Overnight Financing Rate