				FACE		.,
	SHARES	VALUE		AMOUNT		VALUE
MONEY MARKET FUNDS***,† - 9.5%			HSBC Holdings plc			
Dreyfus Treasury Securities Cash Management Fund —			5.60% due 05/17/28 ³ Standard Chartered plc	\$ 1,600,000	\$	1,644,905
Institutional Shares, 4.88% ¹	21,980,455	\$ 21,980,455	5.69% due 05/14/28 ^{2,3}	1,600,000		1,643,068
Dreyfus Treasury Obligations Cash Management Fund —			NatWest Group plc 5.58% due 03/01/28 ³	1,600,000		1,641,265
Institutional Shares, 4.81% ¹ Total Money Market Funds	7,010,056	7,010,056	Jackson National Life Global Funding 5.60% due 04/10/26 ²	1,600,000		1,622,960
(Cost \$28,990,511)		28,990,511	Macquarie Group Ltd. 5.11% due 08/09/26 ^{2,3}	1,600,000		1,606,141
	Face Amount		LPL Holdings, Inc.			
	TIMOUNT	-	5.70% due 05/20/27 Assurant, Inc.	1,550,000		1,584,237
CORPORATE BONDS ^{††} - 42.2% FINANCIAL - 22.3%			6.10% due 02/27/26 Morgan Stanley Bank North America	1,450,000		1,466,176
GA Global Funding Trust	¢ 2.200.000	2 212 005	5.88% due 10/30/26 Sumitomo Mitsui Trust Bank Ltd.	1,350,000		1,398,643
1.63% due 01/15/26 ²	\$ 3,300,000 600,000	3,313,905 577,589	4.80% due 09/15/25 ²	1,200,000		1,203,646
Wells Fargo & Co. 5.71% due 04/22/28 ³	3,450,000	3,562,436	CNO Global Funding 5.88% due 06/04/27 ²	1,060,000		1,091,895
Goldman Sachs Group, Inc. 3.50% due 04/01/25	3,250,000	3,229,882	Citigroup, Inc. 6.00% (SOFR + 0.69%) due 01/25/26 [♦]	950,000		951,869
Bank of America Corp.			FS KKR Capital Corp.			
3.95% due 04/21/25 Brighthouse Financial Global Funding	2,850,000	2,835,831	4.25% due 02/14/25 ² Rocket Mortgage LLC / Rocket	900,000		894,648
5.55% due 04/09/27 ² Corebridge Financial, Inc.	2,700,000	2,756,336	Mortgage Company-Issuer, Inc. 2.88% due 10/15/26 ²	900,000		864,070
3.50% due 04/04/25	2,750,000	2,729,450	Cooperatieve Rabobank UA 4.66% due 08/22/28 ^{2,3}	850,000		
AEGON Funding Company LLC 5.50% due 04/16/27 ²	2,600,000	2,657,390	ING Groep N.V.			856,594
UBS AG/Stamford CT 6.63% (SOFR Compounded Index			1.40% due 07/01/26 ^{2,3} Mizuho Financial Group, Inc.	850,000		828,786
+ 1.26%) due 02/21/25 ⁰ 2.95% due 04/09/25	1,550,000 1,050,000	1,556,076 1,039,573	5.41% due 09/13/28 ³ Societe Generale S.A.	800,000		824,761
Athene Global Funding	, ,		5.52% due 01/19/28 ^{2,3}	800,000		811,123
5.68% due 02/23/26 ² Essex Portfolio, LP	2,300,000	2,333,501	Capital One Financial Corp. 4.99% due 07/24/26 ³	650,000		650,044
3.50% due 04/01/25 F&G Global Funding	2,250,000	2,234,254	SLM Corp. 3.13% due 11/02/26	600,000		576,807
5.88% due 06/10/27 ²	2,100,000	2,151,526	Corebridge Global Funding			
Toronto-Dominion Bank 4.98% due 04/05/27	1,800,000	1,836,634	5.75% due 07/02/26 ² OneMain Finance Corp.	550,000		563,967
Mutual of Omaha Companies Global Funding 5.35% due 04/09/27 ²	1,750,000	1,795,578	7.13% due 03/15/26 United Wholesale Mortgage LLC	480,000		490,039
Equinix, Inc.			5.50% due 11/15/25 ² RenaissanceRe Finance, Inc.	490,000		489,086
1.45% due 05/15/26 Barclays plc	1,850,000	1,767,319	3.70% due 04/01/25	450,000		446,510
5.67% due 03/12/28 ³ Alexandria Real Estate Equities, Inc.	1,700,000	1,746,572	PennyMac Financial Services, Inc. 5.38% due 10/15/25 ²	330,000		329,437
3.45% due 04/30/25 American Express Co.	1,750,000	1,736,289	Peachtree Corners Funding Trust 3.98% due 02/15/25 ²	250,000		248,722
5.10% due 02/16/28 ³	1,650,000	1,681,647	American National Group, Inc. 5.00% due 06/15/27	240,000		241,514
JPMorgan Chase & Co. 5.04% due 01/23/28 ³	1,650,000	1,677,598	Total Financial	۷٦٠,000	_	68,190,299

		FACE OUNT		Value		Face Amount		Value
CONSUMER, NON-CYCLICAL - 5.7%					3M Co.			
Humana, Inc.					2.65% due 04/15/25	\$ 650,000	\$	642,777
4.50% due 04/01/25	\$ 3,500	0,000	\$	3,492,877	Jabil, Inc.			
Universal Health Services, Inc.	,			, ,	4.25% due 05/15/27	250,000		248,267
1.65% due 09/01/26	1,950	0.000		1,847,167	1.70% due 04/15/26	250,000		239,450
Element Fleet Management Corp.	,	,		, ,	Berry Global, Inc.	,		,
6.27% due 06/26/26 ²	1,700	0.000		1,745,629	4.88% due 07/15/26 ²	400,000		399,361
Icon Investments Six DAC	.,,,	,,,,,,,		.,5,025	Total Industrial	.00,000	_	
5.81% due 05/08/27	1,600	000		1,650,966	iotai industriai			11,745,844
Global Payments, Inc.	1,000	,,,,,,		1,050,500	CONSUMER, CYCLICAL - 2.9%			
4.95% due 08/15/27	1,600	000		1,626,329	Warnermedia Holdings, Inc.			
Bio-Rad Laboratories, Inc.	1,000	,,000		1,020,323	3.64% due 03/15/25	2,150,000		2,134,910
	1 050	000		1,024,763	6.41% due 03/15/26	800,000		800,473
3.30% due 03/15/27	1,050),000		1,024,763	VF Corp.	000,000		000, 173
IQVIA, Inc.	1 000	000		002.000	2.40% due 04/23/25	1,750,000		1,720,655
5.00% due 05/15/27 ²	1,000),000		993,909	Live Nation Entertainment, Inc.	1,730,000		1,720,033
Royalty Pharma plc						000 000		017 004
1.20% due 09/02/25	900	0,000		871,757	6.50% due 05/15/27 ²	900,000		917,994
Triton Container International Ltd.					United Airlines, Inc.	000 000		005 554
2.05% due 04/15/26 ²	900	0,000		860,823	4.38% due 04/15/26 ²	900,000		885,554
${\bf Laboratory\ Corporation\ of\ America\ Holdings}$					LG Electronics, Inc.			0=0.460
1.55% due 06/01/26	800	0,000		763,917	5.63% due 04/24/27 ²	850,000		873,460
HCA, Inc.					International Game Technology plc			
5.88% due 02/15/26	750	0,000		757,869	4.13% due 04/15/26 ²	500,000		493,473
Danone S.A.					Beacon Roofing Supply, Inc.			
2.95% due 11/02/26 ²	550	0,000		535,870	4.50% due 11/15/26 ²	350,000		344,579
JBS USA Holding Lux SARL/ JBS USA					Air Canada			
Food Company/ JBS Lux Co SARL					3.88% due 08/15/26 ²	330,000		321,349
5.13% due 02/01/28	430	0,000		435,764	Newell Brands, Inc.			
AMN Healthcare, Inc.	.50	,,,,,,,		.55,7 0 .	5.70% due 04/01/26	116,000		116,285
4.63% due 10/01/27 ²	350	0,000		342,120	6.38% due 09/15/27	84,000		84,958
Albertsons Companies Incorporated	330	,,000		372,120	Walgreens Boots Alliance, Inc.	,		- ,
/ Safeway Inc / New Albertsons					3.45% due 06/01/26	150,000		144,302
Limited Partnership / Albertsons LLC					Clarios Global Limited Partnership	,		,
	220	000		210 000	/ Clarios US Finance Co.			
3.25% due 03/15/26 ²	330),000		319,099	6.25% due 05/15/26 ²	75,000		74,973
Block, Inc.	7.50			7.45.406	• •	73,000	_	
2.75% due 06/01/26	150	0,000		145,426	Total Consumer, Cyclical			8,912,965
Graham Holdings Co.					UTILITIES - 2,1%			
5.75% due 06/01/26 ²	125	5,000	_	124,946	NextEra Energy Capital Holdings, Inc.			
Total Consumer, Non-cyclical				17,539,231	6.05% due 03/01/25	2,550,000		2,560,726
					Algonquin Power & Utilities Corp.	2,330,000		2,300,720
INDUSTRIAL - 3.8%						1 750 000		1 771 150
Ryder System, Inc.					5.37% due 06/15/26	1,750,000		1,771,150
3.35% due 09/01/25	2,500),000		2,470,950	Avangrid, Inc.	7 450 000		1 425 202
GATX Corp.					3.20% due 04/15/25	1,450,000		1,435,203
5.40% due 03/15/27	1,700	0,000		1,745,053	Terraform Global Operating, LP			
Amcor Flexibles North America, Inc.					6.13% due 03/01/26 ²	550,000		550,271
4.00% due 05/17/25	1,700	0,000		1,689,925	AmeriGas Partners Limited Partnership			
Penske Truck Leasing Company					/ AmeriGas Finance Corp.			
Lp / PTL Finance Corp.					5.88% due 08/20/26	100,000		99,309
5.35% due 01/12/27 ²	1,650	0,000		1,681,493	Total Utilities			6,416,659
Weir Group plc	•			. ,				
2.20% due 05/13/26 ²	950	0,000		913,727	COMMUNICATIONS - 2.0%			
Silgan Holdings, Inc.	- 30	,		- ,	Fox Corp.			
1.40% due 04/01/26 ²	950	0,000		901,045	3.05% due 04/07/25	3,550,000		3,515,386
Vontier Corp.	750	.,500		201,013	FactSet Research Systems, Inc.			
1.80% due 04/01/26	ጸናሰ	0,000		813,796	2.90% due 03/01/27	1,500,000		1,450,665
1.00/0 due 07/01/20	030	,,000		013,770	· ·			

	AMOUNT	VALUE		Амоинт		VALUE
T-Mobile USA, Inc.			2020-FL3 AS, 6.95% (1 Month			
2.63% due 04/15/26 \$	650,000	\$ 633,441	Term SOFR + 1.86%, Rate			
2.25% due 02/15/26	250,000	243,067	Floor: 1.86%) due 11/15/37 ^{♦,2}	\$ 1,750,000	\$ 1,7	708,514
Cogent Communications Group LLC			Sound Point CLO XIX Ltd.			
3.50% due 05/01/26 ²	184,000	179,372	2018-1A A, 6.56% (3 Month Term			
Total Communications		6,021,931	SOFR + 1.26%, Rate Floor:			
TECHNOLOGY 100/			0.00%) due 04/15/31 ^{\$\display\$}	2,445,974	2,4	446,528
TECHNOLOGY - 1.9%			Golub Capital Partners CLO 49M Ltd.			
NetApp, Inc. 1.88% due 06/22/25	,900,000	1,860,495	2021-49A AR, 7.07% (3 Month			
Oracle Corp.	,,500,000	1,000,493	Term SOFR + 1.79%, Rate	2 250 000	2.	246 722
•	,700,000	1,680,391	Floor: 1.79%) due 08/26/33 ^{\$\chi,2}	2,250,000	2,2	246,723
CDW LLC / CDW Finance Corp.	1,700,000	1,000,551	Owl Rock CLO IV Ltd.			
·	,450,000	1,395,099	2021-4A A1R, 6.99% (3 Month			
Take-Two Interactive Software, Inc.	, 150,000	1,333,033	Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{4,2}	2 150 000	2.1	160 052
5.00% due 03/28/26	850,000	858,002	LCCM Trust	2,150,000	۷,۱	160,852
Total Technology	,	5,793,987	2021-FL3 A, 6.66% (1 Month			
iotai ieciniology		3,773,767	Term SOFR + 1.56%, Rate			
ENERGY - 1.2%			Floor: 1.56%) due 11/15/38 ^{\$\display\$}	1,041,998	1 (035,062
Enbridge, Inc.			2021-FL2 B, 7.11% (1 Month	1,041,550	1,0	055,002
5.25% due 04/05/27 1	,150,000	1,177,445	Term SOFR + 2.01%, Rate			
	,050,000	1,084,301	Floor: 2.01%) due 12/13/38 ^{\$\display\$}	1,000,000	c	986,444
Energy Transfer, LP			FS Rialto	1,000,000	-	500, 111
5.50% due 06/01/27	750,000	769,178	2021-FL3 B, 7.01% (1 Month			
Hess Midstream Operations, LP			Term SOFR + 1.91%, Rate			
5.63% due 02/15/26 ²	400,000	400,033	Floor: 1.91%) due 11/16/36 ^{4,2}	2,000,000	1.9	978,192
Buckeye Partners, LP		0.40 =00	Golub Capital Partners CLO 16 Ltd.	,,	,-	, -,
3.95% due 12/01/26	250,000	242,739	2021-16A A1R2, 7.16% (3 Month			
Total Energy		3,673,696	Term SOFR + 1.87%, Rate			
BASIC MATERIALS - 0.3%			Floor: 1.61%) due 07/25/33 ^{♦,2}	1,750,000	1,7	751,276
Alcoa Nederland Holding B.V.			Golub Capital Partners CLO 54M LP			
5.50% due 12/15/27 ²	500,000	501,881	2021-54A A, 7.03% (3 Month			
International Flavors & Fragrances, Inc.	300,000	301,001	Term SOFR + 1.79%, Rate			
1.23% due 10/01/25 ²	350,000	337,797	Floor: 1.53%) due 08/05/33 ^{♦,2}	1,750,000	1,7	750,736
Total Basic Materials	330,000	839,678	Cerberus Loan Funding XXXV, LP			
iotal basic materials		639,076	2021-5A A, 7.06% (3 Month Term			
Total Corporate Bonds			SOFR + 1.76%, Rate Floor:			
(Cost \$128,196,686)		129,134,290	1.50%) due 09/22/33 ^{♦,2}	1,750,000	1,7	750,140
ASSET-BACKED SECURITIES ^{††} - 25.2%			HGI CRE CLO Ltd.			
COLLATERALIZED LOAN OBLIGATIONS - 15.1%			2021-FL2 A, 6.21% (1 Month			
BCC Middle Market CLO LLC			Term SOFR + 1.11%, Rate			
2021-1A A1R, 7.06% (3 Month			Floor: 1.11%) due 09/17/36 ^{4,2}	1,589,513	1,5	578,340
Term SOFR + 1.76%, Rate			Golub Capital Partners CLO 33M Ltd.			
	7,750,000	7,758,447	2021-33A AR2, 7.19% (3 Month			
Palmer Square Loan Funding Ltd.	,7 30,000	7,730,447	Term SOFR + 2.12%, Rate	7 500 000		406 202
2022-1A A2, 6.90% (3 Month			Floor: 1.86%) due 08/25/33 ^{♦,2}	1,500,000	1,4	496,303
Term SOFR + 1.60%, Rate			BRSP Ltd.			
	3,750,000	3,746,142	2021-FL1 B, 6.98% (1 Month			
2021-2A B, 6.79% (3 Month Term	,,	- ,,	Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38 ^{4,2}	1 500 000	1 4	455 <i>4</i> 01
SOFR + 1.66%, Rate Floor:			Golub Capital Partners CLO 36M Ltd.	1,500,000	1,4	455,401
A 2	,750,000	1,751,354	2018-36A A, 6.80% (3 Month			
BXMT Ltd.	. ,	. , -	Term SOFR + 1.56%, Rate			
2020-FL2 AS, 6.35% (1 Month			Floor: 0.00%) due 02/05/31 ^{\$\phi\$,2}	1,403,810	1 4	403,552
			11001. 0.00/0j duc 02/03/31	1, 103,010	1,-	100,002
Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{♦,2}						

	Face A mount	Value		Fac A moun	
Cerberus Loan Funding XXXIII, LP			FINANCIAL - 1.5%		
2021-3A A, 7.12% (3 Month Term			Madison Avenue Secured Funding Trust		
SOFR + 1.82%, Rate Floor:			2023-2, 6.96% (1 Month Term		
1.56%) due 07/23/33 ^{\$\chi,2}	\$ 1,000,000	\$ 1,001,006	SOFR + 1.85%, Rate Floor:		
Cerberus Loan Funding XXXII, LP	\$ 1,000,000	¥ 1,001,000	1.85%) due 10/15/24 ^{6,†††,2}	\$ 2,250,000	2,250,000
2021-2A A, 7.18% (3 Month Term			Station Place Securitization Trust	\$ 2,230,000	7 \$ 2,230,000
SOFR + 1.88%, Rate Floor:			2023-SP1, 6.96% (1 Month Term		
1.88%) due 04/22/33 ^{\$\displaystyle{2}\$}	1,000,000	1,000,241	SOFR + 1.85%, Rate Floor:		
THL Credit Lake Shore MM CLO I Ltd.	1,000,000	1,000,241	1.85%) due 10/15/24 ^{6,†††,2}	1,100,000	1,100,000
_			Project Onyx I	1,100,000	1,100,000
2021-1A A1R, 7.26% (3 Month					
Term SOFR + 1.96%, Rate	1 000 000	000 004	8.47% (3 Month Term SOFR + 3.15%,	021 102	010.027
Floor: 1.70%) due 04/15/33 ^{4,2}	1,000,000	999,994	Rate Floor: 3.15%) due 01/26/27 ^{♦,†††}	921,193	919,037
Fortress Credit Opportunities XI CLO Ltd.			Project Onyx II		
2018-11A A1T, 6.86% (3 Month			8.47% (3 Month Term SOFR + 3.15%,	262.056	261 220
Term SOFR + 1.56%, Rate	002.000	004.007	Rate Floor: 3.15%) due 01/26/27 ^{♦,†††}	263,058	
Floor: 0.00%) due 04/15/31 ^{\$\display\$}	903,908	904,081	Total Financial		4,530,267
Parliament CLO II Ltd.			WHOLE BUSINESS - 1.5%		
2021-2A A, 6.74% (3 Month Term			Domino's Pizza Master Issuer LLC		
SOFR + 1.61%, Rate Floor:	0.5.66	0.00.00	_	1 226 500	1 215 747
1.35%) due 08/20/32 ^{♦,2}	845,662	843,274	2018-1A, 4.12% due 07/25/48 ²	1,326,500	
HERA Commercial Mortgage Ltd.			2015-1A, 4.47% due 10/25/45 ²	371,000	369,152
2021-FL1 A, 6.18% (1 Month			DB Master Finance LLC	1 (15 00)	1 504 901
Term SOFR + 1.16%, Rate			2019-1A, 4.02% due 05/20/49 ²	1,615,000	1,594,801
Floor: 1.05%) due 02/18/38 ^{¢,2}	841,939	829,727	Taco Bell Funding LLC	1 220 121	1 150 056
ABPCI Direct Lending Fund CLO I LLC			2021-1A, 1.95% due 08/25/51 ²	1,228,12	
2021-1A A1A2, 7.24% (3 Month			Total Whole Business		4,430,656
Term SOFR + 1.96%, Rate			NET LEASE - 1.3%		
Floor: 1.96%) due 07/20/33 ^{¢,2}	750,000	751,340	Oak Street Investment Grade		
ACRE Commercial Mortgage Ltd.			Net Lease Fund Series		
2021-FL4 AS, 6.23% (1 Month			2020-1A, 1.85% due 11/20/50 ²	3,219,399	3,086,002
Term SOFR + 1.21%, Rate			CF Hippolyta Issuer LLC	3,213,33	3,000,002
Floor: 1.10%) due 12/18/37 ^{♦,2}	267,326	266,138	2021-1A, 1.98% due 03/15/61 ²	942,448	867,473
Cerberus Loan Funding XXXI, LP			• •	<i>7</i> 42,440	
2021-1A A, 7.06% (3 Month Term			Total Net Lease		3,953,475
SOFR + 1.76%, Rate Floor:			TRANSPORT-CONTAINER - 1.2%		
1.50%) due 04/15/32 ^{♦,2}	149,058	149,177	Triton Container Finance VIII LLC		
Golub Capital Partners CLO 17 Ltd.			2021-1A, 1.86% due 03/20/46 ²	2,107,500	1,904,543
2017-17A A1R, 7.20% (3 Month			Textainer Marine Containers VII Ltd.	2,107,300	, 1,504,545
Term SOFR + 1.91%, Rate			2021-1A, 1.68% due 02/20/46 ²	713,333	651,555
Floor: 0.00%) due 10/25/30 ^{♦,2}	108,091	108,157	2020-1A, 2.73% due 08/21/45 ²	330,533	
MidOcean Credit CLO VII			CLI Funding VIII LLC	330,33.	313,101
2020-7A A1R, 6.60% (3 Month			2021-1A, 1.64% due 02/18/46 ²	1,024,689	934,179
Term SOFR + 1.30%, Rate			• •	1,024,00.	
Floor: 0.00%) due 07/15/29 ^{♦,2}	26,342	26,345	Total Transport-Container		3,805,758
Total Collateralized Loan Obligations		46,292,871	SINGLE FAMILY RESIDENCE - 1.2%		
_			FirstKey Homes Trust		
AUTOMOTIVE - 1.7%			2020-SFR2, 1.67% due 10/19/37 ²	2,000,000	1,928,231
Avis Budget Rental Car Funding AESOP LLC			2020-SFR2, 2.67% due 10/19/37 ²	1,150,000	
2024-1A, 5.36% due 06/20/30 ²	2,500,000	2,569,397	2022-SFR1, 4.49% due 05/19/39 ²	750,000	
2020-2A, 2.02% due 02/20/27 ²	1,900,000	1,841,191	Total Single Family Residence	,	3,785,381
2021-1A, 1.38% due 08/20/27 ²	800,000	758,501	Total Single Laminy Residence		
Total Automotive		5,169,089	INFRASTRUCTURE - 1.2%		
			Crown Castle Towers LLC		
			3.66% due 05/15/25 ²	1,355,000	1,344,470
			Aligned Data Centers Issuer LLC		
			2021-1A, 1.94% due 08/15/46 ²	1,233,000	1,168,618

	Face A mount	Value		Face A mount	Value
SBA Tower Trust			Home Equity Loan Trust		
2.84% due 01/15/25 ²	\$ 1,150,000	\$ 1,141,740	2007-FRE1, 5.16% (1 Month		
Total Infrastructure		3,654,828	Term SOFR + 0.30%, Rate		
			Floor: 0.19%) due 04/25/37 [♦]	1,536,854	\$ 1,463,571
TRANSPORT-AIRCRAFT - 0.5%			OSAT Trust		
Sapphire Aviation Finance II Ltd.			2021-RPL1, 5.12% due 05/25/65 ^{2,4}	1,457,543	1,454,888
2020-1A, 3.23% due 03/15/40 ²	603,120	553,598	BRAVO Residential Funding Trust		
AASET US Ltd.			2022-R1, 3.13% due 01/29/70 ^{2,4}	1,165,509	1,156,714
2018-2A, 4.45% due 11/18/38 ²	555,449	534,623	2021-HE1, 6.13% (30 Day Average		
Castlelake Aircraft Securitization Trust			SOFR + 0.85%, Rate Floor:		
2018-1, 4.13% due 06/15/43 ²	435,289	405,942	0.00%) due 01/25/70 ^{♦,2}	192,190	191,593
Total Transport-Aircraft		1,494,163	2021-HE2, 6.13% (30 Day Average		
T. I D. I. I			SOFR + 0.85%, Rate Floor:		
Total Asset-Backed Securities		77 116 400	0.00%) due 11/25/69 ^{¢,2}	101,493	101,110
(Cost \$77,840,282)		77,116,488	Imperial Fund Mortgage Trust		
COLLATERALIZED MORTGAGE OBLIGATION	S ^{††} - 20.7%		2022-NQM2, 4.02% (WAC) due 03/25/67 ^{♦,2}	1,412,872	1,323,973
RESIDENTIAL MORTGAGE-BACKED SECURIT			Angel Oak Mortgage Trust		
OBX Trust			2024-4, 6.20% due 01/25/69 ^{2,4}	764,604	778,708
2024-NQM5, 5.99% due 01/25/64 ^{2,4}	3,147,896	3,188,905	2022-1, 3.29% (WAC) due 12/25/66 ^{4,2}	523,473	473,322
2024-NQM6, 6.45% due 02/25/64 ^{2,4}	1,532,092	1,565,659	COLT Mortgage Loan Trust		
2024-NQM8, 6.23% due 05/25/64 ^{2,4}	1,510,490	1,536,509	2024-2, 6.13% due 04/25/69 ^{2,4}	761,399	770,939
2024-NQM7, 6.24% due 03/25/64 ^{2,4}	1,503,328	1,529,286	2023-3, 7.18% due 09/25/68 ^{2,4}	463,349	474,067
2023-NQM2, 6.32% due 01/25/62 ^{2,4}	1,215,705	1,227,973	JP Morgan Mortgage Trust		
2023-NQM1, 6.25% due 11/25/63 ^{2,4}	612,000	618,494	2021-12, 2.50% (WAC) due 02/25/52 ^{0,2}	1,265,661	1,176,186
CSMC Trust	,	,	Soundview Home Loan Trust		
2021-RPL1, 4.07% (WAC) due 09/27/60 ^{♦,2}	1,874,340	1,867,730	2006-OPT5, 5.25% (1 Month		
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{♦,2}	640,914	638,854	Term SOFR + 0.39%, Rate		
2020-NQM1, 2.21% due 05/25/65 ²	560,553	523,680	Floor: 0.28%) due 07/25/36 [♦]	1,049,423	1,008,485
2021-RPL4, 4.06% (WAC) due 12/27/60 ^{5,2}	491,313	489,582	NovaStar Mortgage Funding Trust Series		
GCAT Trust			2007-2, 5.17% (1 Month Term		
2024-NQM2, 6.09% due 06/25/59 ^{2,4}	1,424,895	1,445,390	SOFR + 0.31%, Rate Cap/Floor:		
2022-NQM4, 5.73% due 08/25/67 ^{2,4}	1,067,072	1,063,366	11.00%/0.20%) due 09/25/37 [♦]	977,909	953,160
2023-NQM3, 6.89% due 08/25/68 ^{2,4}	418,630	426,570	Structured Asset Securities		
Citigroup Mortgage Loan Trust, Inc.			Corporation Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{2,4}	2,776,091	2,775,948	2008-BC4, 5.60% (1 Month Term		
Legacy Mortgage Asset Trust			SOFR + 0.74%, Rate Floor:		
2021-GS3, 4.75% due 07/25/61 ^{2,4}	1,212,824	1,203,685	0.63%) due 11/25/37 [♦]	967,607	933,563
2021-GS4, 4.65% due 11/25/60 ^{2,4}	972,937	972,785	CFMT LLC		_
2021-GS2, 4.75% due 04/25/61 ^{2,4}	468,490	471,824	2022-HB9, 3.25% (WAC) due 09/25/37 ⁴ ,2	815,531	781,741
PRPM LLC			Alternative Loan Trust		
2021-5, 4.79% due 06/25/26 ^{2,4}	1,109,683	1,104,778	2007-OA7, 5.25% (1 Month		
2022-1, 3.72% due 02/25/27 ^{2,4}	1,084,808	1,075,542	Term SOFR + 0.39%, Rate	coc 022	500 753
2021-8, 4.74% (WAC) due 09/25/26 ^{4,2}	467,754	465,099	Floor: 0.28%) due 05/25/47 ^{\dagger}	626,833	588,751
NYMT Loan Trust			Towd Point Mortgage Trust	270 (10	271 755
2021-SP1, 4.67% due 08/25/61 ^{2,4}	1,964,527	1,948,202	2018-2, 3.25% (WAC) due 03/25/58 ^{4,2}	379,610	371,755
2022-SP1, 5.25% due 07/25/62 ^{2,4}	704,926	691,793	2017-5, 5.57% (1 Month Term		
Verus Securitization Trust	=0= 000		SOFR + 0.71%, Rate Floor:	120 210	142 417
2020-5, 1.22% due 05/25/65 ^{2,4}	785,292	752,256	0.00%) due 02/25/57 ⁴ ,2	138,318	142,417
2021-6, 1.89% (WAC) due 10/25/66 ⁴ , 2	596,261	515,709	HarborView Mortgage Loan Trust		
2019-4, 3.85% due 11/25/59 ²	206,072	202,775	2006-14, 5.38% (1 Month Term		
2021-3, 1.44% (WAC) due 06/25/66 ^{4,2}	206,845	179,472	SOFR + 0.41%, Rate Floor:	F#1 101	F00 702
2020-1, 3.42% due 01/25/60 ²	182,842	178,706	0.30%) due 01/25/47¢	541,181	500,183
2019-4, 3.64% due 11/25/59 ²	120,299	118,385	Bear Stearns Asset-Backed Securities I Trust		
New Residential Mortgage Loan Trust	700 001	750.000	2006-HE9, 5.25% (1 Month Term		
2019-1A, 3.50% (WAC) due 10/25/59 ⁴ ,2	792,936	750,009	SOFR + 0.39%, Rate Floor:	266 021	262 523
2018-2A, 3.50% (WAC) due 02/25/58 ^{\$\display\$,2}	759,112	724,110	0.28%) due 11/25/36 [♦]	366,921	362,521

	Face A mount	\	/ALUE		Face A mount	V alue
Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 ^{4,2} 2019-RM3, 2.80% (WAC) due 06/25/69 ^{4,2} Banc of America Funding Trust	\$ 351,777 8,232		3,432 3,202	BXHPP Trust 2021-FILM, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 ^{6,2} \$	500,000	\$ 469,025
2015-R2, 5.23% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37 ^{¢,2} Morgan Stanley ABS Capital	319,998	318	3,027	Total Commercial Mortgage-Backed Securities GOVERNMENT AGENCY - 0.7% Fannie Mae		14,607,542
I Incorporated Trust 2006-NC1, 5.54% (1 Month Term SOFR + 0.68%, Rate				6.50% due 04/25/49 Ginnie Mae 6.00% due 09/20/45	1,188,405 1,121,774	1,208,855 1,132,972
Floor: 0.57%) due 12/25/35 [♦] Residential Mortgage Loan Trust	261,363	258	3,431	Total Government Agency		2,341,827
2020-1, 2.38% (WAC) due 01/26/60 ^{4,2} Morgan Stanley Home Equity Loan Trust	163,694	160),154	Total Collateralized Mortgage Obligations (Cost \$64,336,007)		63,405,466
2006-2, 5.53% (1 Month Term SOFR + 0.67%, Rate Floor: 0.56%) due 02/25/36 [♦]	48,104	47	7,793	SENIOR FLOATING RATE INTERESTS ^{††, *} - 0.5% ENERGY - 0.2% ITT Holdings LLC		
Starwood Mortgage Residential Trust 2020-1, 2.28% (WAC) due 02/25/50 ^{0,2} Nationstar Home Equity Loan Trust 2007-B, 5.19% (1 Month Term	37,595	35	5,610	7.95% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 10/11/30 FINANCIAL - 0.2% Citadel Securities, LP	693,018	693,593
SOFR + 0.33%, Rate Floor: 0.22%) due 04/25/37° Total Residential Mortgage-Backed Securities	18,747	18 46,456	3,725 5.097	7.10% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 07/29/30 Jane Street Group LLC	327,525	327,227
COMMERCIAL MORTGAGE-BACKED SECURI	TIES - 4.8%			7.46% (3 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/26/28	298,454	298,113
BX Commercial Mortgage Trust 2021-VOLT, 6.86% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 ^{4,2}	3,750,000	3,710),156	Total Financial TECHNOLOGY - 0.1% World Wide Technology Holding Co. LLC		625,340
2022-LP2, 6.66% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 [¢] , ²	835,159	828	3,895	7.81% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 03/01/30	221,452	221,452
JP Morgan Chase Commercial Mortgage Securities Trust	655,155	020	5,023	Total Senior Floating Rate Interests (Cost \$1,525,009)		1,540,385
2021-NYAH, 7.00% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due 06/15/38 ^{¢,2} WMRK Commercial Mortgage Trust	3,900,000	3,621	1,452	REPURCHASE AGREEMENTS ^{††,6} - 0.8% BNP Paribas issued 09/30/24 at 4.86% due 10/01/24	2,430,000	2,430,000
2022-WMRK, 8.53% (1 Month Term SOFR + 3.44%, Rate	2 850 000	2 050	0.016	Total Repurchase Agreements (Cost \$2,430,000)	,,	2,430,000
Floor: 3.44%) due 11/15/27 ⁴ , ² Citigroup Commercial Mortgage Trust 2018-C6, 0.93% (WAC) due 11/10/51 ^{4,5}	2,850,000 45,534,838	2,858 1,224		Total Investments - 98.9% (Cost \$303,318,495)		\$ 302,617,140
Life Mortgage Trust 2021-BMR, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor:				Other Assets & Liabilities, net - 1.1% Total Net Assets - 100.0%		3,352,680 \$ 305,969,820
1.10%) due 03/15/38 ^{4,2} JPMDB Commercial Mortgage Securities Trust	753,478	739),444			
2018-C8, 0.76% (WAC) due 06/15/51 ^{6,5} BENCHMARK Mortgage Trust	34,866,989	602	2,903			
2019-B14, 0.89% (WAC) due 12/15/62 ^{6,5}	24,437,808	553	3,196			

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount		Value	Upfront Premiums Paid (Received)		Premiums Paid		Premiums Paid		Premiums Paid		Premiums Paid		Premiums Paid		Premiums Paid		Premium: Paid		Ap	Unrealized opreciation eciation)***
			U.S. Secured																								
BofA			Overnight																								
Securities,			Financing																								
Inc.	CME	Receive	Rate +0.26	0.94%	Quarterly	10/26/24	\$15,000,000	\$	48,753	\$	(103)	\$	48,856														
			U.S. Secured								` '																
BofA			Overnight																								
Securities,			Financing																								
Inc.	CME	Receive	Rate	4.28%	Annually	06/14/27	55,500,000	(1,	308,833)		395	(1,309,228)														
					•	. ,		\$ (1	260,080)	\$	292	\$ (1,260,372)														
								⊅ (1,	200,000	1	232	<u> </u>	1,200,372)														

BofA — Bank of America

CME — Chicago Mercantile Exchange

plc — Public Limited Company

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon

^{**} Includes cumulative appreciation (depreciation).

^{***} A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs, unless otherwise noted.

^{†††} Value determined based on Level 3 inputs.

Variable rate security. Rate indicated is the rate effective at September 30, 2024. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

¹ Rate indicated is the 7-day yield as of September 30, 2024.

² Security is a 144A or Section 4(a) (2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a) (2) securities is \$171,822,849 (cost \$172,667,133), or 56.1% of total net assets.

³ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁴ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2024.

⁵ Security is an interest-only strip.

⁶ Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.