SCHEDULE OF INVESTMENTS

U.S. TREASURY OBLIGATIONS — 28.7%

	Face Amount	Value
U.S. Treasury Bonds		
3.000%, 08/15/52	$ 16,480,000	$ 12,809,337
U.S. Treasury Notes		
5.413%, USBMMY3M + 0.200%, 01/31/25(A)	44,410,000	44,423,237
5.383%, USBMMY3M + 0.170%, 10/31/25(A)	14,360,000	14,367,672
5.382%, USBMMY3M + 0.169%, 04/30/25(A)	36,380,000	36,396,328
4.625%, 06/30/26	395,000	396,759
4.375%, 07/31/26	1,010,000	1,010,750
4.250%, 03/15/27	950,000	951,188
4.000%, 07/31/29	43,205,000	43,208,375
3.875%, 08/15/33	22,600,000	22,303,375
3.500%, 04/30/30	5,750,000	5,595,918
Total U.S. Treasury Obligations (Cost $180,697,187)		181,462,939

MORTGAGE-BACKED SECURITIES — 24.6%

Agency Mortgage-Backed Obligation — 13.6%

	Face Amount	Value
FHLMC		
4.500%, 10/01/52	$ 3,339,621	$ 3,218,265
4.500%, 09/01/52	2,605,339	2,511,189
4.000%, 07/01/52	3,916,113	3,671,866
FHLMC Multiclass Certificates Series 2024-P016, Ser P016, Cl A2		
4.606%, 09/25/33 (A)	2,500,000	2,474,213
FHLMC Multifamily ML Certificates, Ser 2023-ML18, Cl XCA, IO		
1.441%, 09/25/37 (A)	23,441,411	2,461,409
FNMA		
5.000%, 11/01/52	7,983,850	7,880,062
4.500%, 09/01/52	6,444,797	6,211,941
4.000%, 07/01/52	881,551	825,830
4.000%, 06/01/52	10,984,023	10,300,951
FREMF Mortgage Trust, Ser 2015-K48, Cl C		
3.646%, 08/25/48 (A)(B)	1,500,000	1,466,130
FREMF Mortgage Trust, Ser 2017-K729, Cl B		
3.659%, 11/25/49 (A)(B)	1,111,948	1,102,875
GNMA		
5.500%, 05/20/54	2,320,923	2,328,269
5.500%, 10/20/53	3,882,735	3,895,024
5.500%, 09/20/53	4,525,827	4,540,152
5.500%, 06/20/53	3,756,210	3,768,099
5.500%, 05/20/53	5,799,128	5,817,483

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
5.500%, 04/20/53	$ 6,179,919	$ 6,199,480
5.500%, 02/20/53	3,978,942	3,991,536
5.000%, 06/20/53	5,284,119	5,223,484
5.000%, 03/20/53	4,032,284	3,991,538
5.000%, 02/20/53	4,129,252	4,090,432
		85,970,228

Non-Agency Mortgage-Backed Obligation — 11.0%

	Face Amount	Value
Aventura Mall Trust, Ser AVM, Cl D		
4.112%, 07/05/40 (A)(B)	1,500,000	1,364,406
BBCMS 2018-CHRS Mortgage Trust, Ser CHRS, Cl D		
4.267%, 08/05/38 (A)(B)	1,500,000	1,274,862
BBCMS Mortgage Trust 2024-5C25, Ser 5C25, Cl C		
6.643%, 03/15/57 (A)	925,000	935,414
BBCMS Mortgage Trust, Ser 2018-TALL, Cl A		
6.248%, TSFR1M + 0.919%, 03/15/37 (A)(B)	2,000,000	1,880,000
BBCMS Mortgage Trust, Ser 2018-TALL, Cl C		
6.647%, TSFR1M + 1.318%, 03/15/37 (A)(B)	2,400,000	2,163,065
BMO 2023-C7 Mortgage Trust, Ser C7, Cl C		
7.123%, 12/15/56 (A)	750,000	801,592
BPR Trust 2023-BRK2, Ser BRK2, Cl A		
6.899%, 10/05/38 (A)(B)	2,100,000	2,195,176
BPR Trust 2023-BRK2, Ser BRK2, Cl C		
8.335%, 10/05/38 (A)(B)	1,500,000	1,549,187
BX Commercial Mortgage Trust, Ser 2021-VOLT, Cl C		
6.543%, TSFR1M + 1.214%, 09/15/36 (A)(B)	1,250,000	1,223,437
BX Commercial Mortgage Trust, Ser 2022-AHP, Cl AS		
6.819%, TSFR1M + 1.490%, 01/17/39 (A)(B)	2,500,000	2,432,813
BX Trust, Ser 2022-CLS, Cl B		
6.300%, 10/13/27 (B)	2,200,000	2,090,080
Cantor Commercial Real Estate Lending 2019-CF2, Ser CF2, Cl E		
2.500%, 11/15/52 (B)	2,000,000	1,415,294
CENT Trust 2023-CITY, Ser CITY, Cl A		
7.949%, TSFR1M + 2.620%, 09/15/38 (A)(B)	2,300,000	2,307,187
Century Plaza Towers, Ser 2019-CPT, Cl A		
2.865%, 11/13/39 (B)	530,000	461,367

MORTGAGE-BACKED SECURITIES — continued	Face Amount	Value
Century Plaza Towers, Ser 2019-CPT, Cl B 2.997%, 11/13/39 (A)(B)	$ 1,000,000	$ 849,944
CFCRE Commercial Mortgage Trust, Ser 2016-C6, Cl AM 3.502%, 11/10/49 (A)	3,005,000	2,816,282
CHNGE Mortgage Trust, Ser 2022-NQM1, Cl A3 5.820%, 06/25/67 (B)(C)	864,922	867,242
Citigroup Commercial Mortgage Trust, Ser 2016-P6, Cl AS 4.032%, 12/10/49 (A)	1,400,000	1,249,397
COMM Mortgage Trust, Ser 2020-CBM, Cl A2 2.896%, 02/10/37 (B)	600,000	585,751
COMM Mortgage Trust, Ser 2020-CBM, Cl D 3.633%, 02/10/37 (A)(B)	275,000	267,438
COMM Mortgage Trust, Ser 2022-HC, Cl A 2.819%, 01/10/39 (B)	386,000	353,971
COMM Mortgage Trust, Ser 2022-HC, Cl C 3.376%, 01/10/39 (B)	500,000	447,684
CSMC OA, Ser 2014-USA, Cl A2 3.953%, 09/15/37 (B)	1,000,000	888,581
Extended Stay America Trust, Ser 2021-ESH, Cl B 6.824%, TSFR1M + 1.494%, 07/15/38 (A)(B)	407,888	405,519
FIVE Mortgage Trust, Ser 2023-V1, Cl C 6.297%, 02/10/56 (A)	2,223,000	2,189,910
GAM RE-REMIC TRUST 2021-FRR2, Ser FRR2, Cl AK44 1.922%, 09/27/51 (A)(B)	2,940,000	2,862,111
GAM RE-REMIC TRUST 2021-FRR2, Ser FRR2, Cl AK74, PO 0.000%, 09/27/51 (B)(D)	1,500,000	1,168,831
GAM RE-REMIC Trust 2022-FRR3, Ser FRR3, Cl AK47 0.700%, 05/27/48 (A)(B)	600,000	569,672
GAM RE-REMIC TRUST, Ser 2021-FRR2, Cl BK44 1.691%, 09/27/51 (A)(B)	1,570,000	1,524,565
GS Mortgage Securities Corporation Trust, Ser 2021-IP, Cl A 6.394%, TSFR1M + 1.064%, 10/15/36 (A)(B)	2,000,000	1,975,000
GS Mortgage Securities II, Ser 2012-BWTR, Cl A 2.954%, 11/05/34 (B)	1,743,459	1,419,191
Hudson Yards Mortgage Trust, Ser 2016-10HY, Cl A 2.835%, 08/10/38 (B)	$ 1,000,000	$ 943,342
Hudson Yards Mortgage Trust, Ser 2019-55HY, Cl D 2.943%, 12/10/41 (A)(B)	1,500,000	1,233,143
JPMBB Commercial Mortgage Securities Trust 2015-C28, Ser C28, Cl C 4.131%, 10/15/48 (A)	1,750,000	1,587,578
JPMBB Commercial Mortgage Securities Trust, Ser 2015-C28, Cl B 3.986%, 10/15/48	3,375,000	3,235,929
JPMDB Commercial Mortgage Securities Trust, Ser 2017-C5, Cl AS 3.858%, 03/15/50 (A)	2,340,000	2,060,623
Life Mortgage Trust, Ser 2021-BMR, Cl C 6.544%, TSFR1M + 1.214%, 03/15/38 (A)(B)	737,228	717,439
LUXE Trust, Ser 2021-TRIP, Cl E 8.195%, TSFR1M + 2.864%, 10/15/38 (A)(B)	1,500,000	1,483,594
Morgan Stanley Capital I Trust 2018-L1, Ser L1, Cl C 4.781%, 10/15/51 (A)	2,455,000	2,265,755
NJ Trust 2023-GSP, Ser GSP, Cl A 6.481%, 01/06/29 (A)(B)	1,500,000	1,569,435
NYMT Loan Trust Series 2024-BPL2, Ser 2024-BPL2, Cl A1 6.509%, 05/25/39 (B)(C)	1,580,000	1,596,654
One Bryant Park Trust, Ser 2019-OBP, Cl A 2.516%, 09/15/54 (B)	1,000,000	860,480
One Market Plaza Trust, Ser 2017-1MKT, Cl B 3.845%, 02/10/32 (B)	250,000	216,989
SFAVE Commercial Mortgage Securities Trust, Ser 2015-5AVE, Cl A1 3.872%, 01/05/43 (A)(B)	802,500	675,705
STWD Mortgage Trust, Ser 2021-LIH, Cl AS 6.700%, TSFR1M + 1.371%, 11/15/36 (A)(B)	715,000	702,934
STWD Mortgage Trust, Ser 2021-LIH, Cl D 7.748%, TSFR1M + 2.419%, 11/15/36 (A)(B)	450,000	438,750

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
SUMIT Mortgage Trust, Ser 2022-BVUE, Cl A 2.789%, 02/12/41 (B)	$ 660,000	$ 520,507
UBS Commercial Mortgage Trust 2017-C3, Ser C3, Cl C 4.384%, 08/15/50 (A)	1,500,000	1,387,183
Wells Fargo Commercial Mortgage Trust 2016-C35, Ser C35, Cl C 4.176%, 07/15/48 (A)	2,000,000	1,853,166
Wells Fargo Commercial Mortgage Trust 2024-SVEN, Ser SVEN, Cl A 6.011%, 06/10/37 (B)	1,500,000	1,536,766
Wells Fargo Commercial Mortgage Trust, Ser 2019-C49, Cl D 3.000%, 03/15/52 (B)	1,500,000	1,203,655
Wells Fargo Commercial Mortgage Trust, Ser 2022-C62, Cl D 2.500%, 04/15/55 (B)	2,000,000	1,258,599
		69,883,195
Total Mortgage-Backed Securities (Cost $155,618,778)		155,853,423

CORPORATE OBLIGATIONS — 20.5%

	Face Amount	Value
CONSUMER DISCRETIONARY — 0.2%		
General Motors 5.400%, 10/15/29	$ 1,175,000	$ 1,188,117
CONSUMER STAPLES — 0.3%		
CVS Pass-Through Trust 6.036%, 12/10/28	1,213,043	1,223,455
Delta Air Lines 4.750%, 10/20/28(B)	500,000	493,581
		1,717,036
ENERGY — 1.1%		
Devon Energy 7.875%, 09/30/31	340,000	392,648
Enbridge 6.000%, 11/15/28	490,000	511,319
Energy Transfer 6.100%, 12/01/28	1,955,000	2,038,441
MidAmerican Energy		
3.650%, 04/15/29	1,000,000	959,115
3.100%, 05/01/27	1,292,000	1,242,432
Occidental Petroleum 5.200%, 08/01/29	1,000,000	1,005,913

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
ENERGY — continued		
Ovintiv 5.650%, 05/15/28	$ 1,000,000	$ 1,018,981
		7,168,849
FINANCIALS — 14.2%		
Arab Petroleum Investments 5.428%, 05/02/29(B)	1,000,000	1,027,060
Athene Global Funding		
5.583%, 01/09/29(B)	2,485,000	2,528,473
1.450%, 01/08/26(B)	2,560,000	2,425,335
Aviation Capital Group 6.375%, 07/15/30(B)	1,300,000	1,364,900
Bank of America MTN 1.530%, SOFRRATE + 0.650%, 12/06/25(A)	2,500,000	2,464,825
Barclays 5.690%, SOFRRATE + 1.740%, 03/12/30(A)	1,300,000	1,323,745
BB Blue Financing DAC 4.395%, 09/20/29	2,500,000	2,479,937
Belrose Funding Trust 2.330%, 08/15/30(B)	3,335,000	2,778,454
Blackstone Private Credit Fund 2.625%, 12/15/26	2,625,000	2,432,705
Blue Owl Capital 3.750%, 07/22/25	2,075,000	2,034,392
Blue Owl Credit Income 7.750%, 01/15/29	955,000	1,008,493
BNP Paribas 5.176%, SOFRRATE + 1.520%, 01/09/30(A)(B)	2,390,000	2,408,607
Central American Bank for Economic Integration 5.000%, 02/09/26(B)	500,000	499,706
Citigroup		
6.080%, SOFRRATE + 0.694%, 01/25/26(A)	1,000,000	1,000,990
2.014%, SOFRRATE + 0.694%, 01/25/26(A)	1,784,000	1,753,254
1.281%, SOFRRATE + 0.528%, 11/03/25(A)	1,000,000	988,738
Conservation Fund A Nonprofit 3.474%, 12/15/29	3,000,000	2,772,362
Cooperatieve Rabobank UA 1.106%, H15T1Y + 0.550%, 02/24/27(A)(B)	1,000,000	938,884
Deutsche Bank NY 1.686%, 03/19/26	1,000,000	948,683
Enel Finance International 5.125%, 06/26/29(B)	2,000,000	2,004,504

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Equitable Financial Life Global Funding MTN		
1.300%, 07/12/26(B)	$ 750,000	$ 697,517
Fifth Third Bancorp		
6.339%, SOFRRATE + 2.340%, 07/27/29(A)	1,325,000	1,377,273
Glencore Funding		
5.400%, 05/08/28(B)	890,000	899,658
Goldman Sachs Group		
4.387%, SOFRRATE + 1.510%, 06/15/27(A)	1,000,000	986,075
0.855%, SOFRRATE + 0.609%, 02/12/26(A)	500,000	487,647
Golub Capital BDC		
2.500%, 08/24/26	1,610,000	1,503,012
HAT Holdings I		
8.000%, 06/15/27(B)	500,000	522,843
Huntington Bancshares		
6.208%, SOFRRATE + 2.020%, 08/21/29(A)	1,360,000	1,410,334
ING Groep		
1.400%, H15T1Y + 1.100%, 07/01/26(A)(B)	1,000,000	964,326
Inter-American Development Bank		
5.664%, SOFRINDX + 0.280%, 04/12/27(A)	1,000,000	1,000,210
Inter-American Investment		
4.125%, 02/15/28	2,500,000	2,484,785
International Bank for Reconstruction & Development		
0.000%, 03/31/27(D)	2,500,000	2,320,777
0.000%, 03/31/28(D)	1,000,000	977,039
International Development Association		
0.875%, 04/28/26(B)	1,000,000	939,096
International Finance Facility for Immunisation MTN		
1.000%, 04/21/26	1,000,000	939,155
Jackson National Life Global Funding		
5.550%, 07/02/27(B),(E)	1,425,000	1,440,891
JPMorgan Chase		
0.768%, SOFRRATE + 0.490%, 08/09/25(A)	1,000,000	998,924
KeyBank		
4.700%, 01/26/26	700,000	691,371
4.150%, 08/08/25	1,250,000	1,233,277
KeyCorp MTN		
2.250%, 04/06/27	1,015,000	937,318
Kreditanstalt fuer Wiederaufbau		
1.750%, 09/14/29	1,000,000	893,420

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Liberty Mutual Insurance		
7.875%, 10/15/26(B)	$ 1,250,000	$ 1,305,821
Liberty Utilities Finance GP 1		
2.050%, 09/15/30(B)	1,000,000	836,789
Morgan Stanley MTN		
0.864%, SOFRRATE + 0.745%, 10/21/25(A)	1,000,000	989,282
NHP Foundation		
5.850%, 12/01/28	250,000	259,408
NongHyup Bank MTN		
4.875%, 07/03/28(B)	660,000	663,781
Nuveen		
5.550%, 01/15/30(B)	980,000	1,002,431
Oaktree Strategic Credit Fund		
8.400%, 11/14/28(B)	1,200,000	1,290,540
OMERS Finance Trust		
3.500%, 04/19/32	2,000,000	1,865,948
OPEC Fund for International Development		
4.500%, 01/26/26(B)	1,000,000	993,559
OWS Cre Funding I		
10.367%, ICE LIBOR USD 1 MONTH + 4.900%, 09/15/24(A)(B)	1,219,447	1,220,083
Principal Life Global Funding II MTN		
5.500%, 06/28/28(B)	1,595,000	1,619,417
Prudential Financial		
5.700%, US0003M + 2.665%, 09/15/48(A)	2,115,000	2,080,004
1.500%, 03/10/26	1,000,000	948,858
RWE Finance US		
5.875%, 04/16/34(B)	350,000	359,260
Santander UK Group Holdings		
1.532%, H15T1Y + 1.250%, 08/21/26(A)	2,580,000	2,473,936
Smurfit Kappa Treasury ULC		
5.200%, 01/15/30(B)	2,250,000	2,279,063
Starwood Property Trust		
7.250%, 04/01/29‡(B)	500,000	513,945
Truist Bank		
2.636%, H15T5Y + 1.150%, 09/17/29(A)	2,000,000	1,973,021
Truist Financial MTN		
7.161%, SOFRRATE + 2.446%, 10/30/29(A)	1,965,000	2,110,891
UBS Group		
5.617%, USISSO01 + 1.340%, 09/13/30(A)(B)	2,000,000	2,039,275
USAA Capital		
2.125%, 05/01/30(B)	1,825,000	1,593,789

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Wells Fargo MTN		
4.540%, SOFRRATE + 1.560%, 08/15/26(A)	$ 1,000,000	$ 991,510
WLB Asset II D Pte		
6.500%, 12/21/26(B)	1,000,000	944,288
WLB Asset VI Pte		
7.250%, 12/21/27(B)	1,000,000	1,048,949
		90,292,843
INDUSTRIALS — 0.3%		
Mileage Plus Holdings		
6.500%, 06/20/27(B)	2,022,000	2,039,662
INFORMATION TECHNOLOGY — 0.5%		
Apple		
3.000%, 06/20/27	2,165,000	2,084,543
Intel		
4.150%, 08/05/32	1,000,000	955,160
		3,039,703
MATERIALS — 0.6%		
Air Products and Chemicals		
4.800%, 03/03/33	500,000	501,255
Alcoa Nederland Holding BV		
7.125%, 03/15/31(B)	685,000	706,736
Celanese US Holdings		
6.350%, 11/15/28	1,790,000	1,865,538
LG Chemical		
3.250%, 10/15/24(B)	700,000	696,900
		3,770,429
REAL ESTATE — 0.2%		
ERP Operating		
4.150%, 12/01/28‡	1,000,000	978,004
UTILITIES — 3.1%		
Alexander Funding Trust II		
7.467%, 07/31/28(B)	1,345,000	1,435,346
Avangrid		
3.800%, 06/01/29	2,000,000	1,896,383
3.150%, 12/01/24	1,000,000	991,944
Columbia Pipelines Holding		
6.042%, 08/15/28(B)	445,000	461,265
Consumers 2023 Securitization Funding		
5.550%, 03/01/28	1,000,000	1,003,688
Continental Wind		
6.000%, 02/28/33(B)	983,992	985,023
Electricite de France		
5.700%, 05/23/28(B)	1,800,000	1,846,488
3.625%, 10/13/25(B)	500,000	490,928

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
NextEra Energy Operating Partners		
7.250%, 01/15/29(B)	$ 1,016,000	$ 1,055,071
Oncor Electric Delivery		
0.550%, 10/01/25	1,000,000	950,729
Palomino Funding Trust I		
7.233%, 05/17/28(B)	2,400,000	2,552,460
PG&E Recovery Funding		
4.838%, 06/01/33	2,500,000	2,516,603
San Diego Gas & Electric		
4.950%, 08/15/28	1,000,000	1,009,590
Solar Star Funding		
3.950%, 06/30/35(B)	692,527	629,652
Southern Power		
4.150%, 12/01/25	1,000,000	988,731
0.900%, 01/15/26	1,000,000	941,808
		19,755,709
Total Corporate Obligations (Cost $129,274,880)		129,950,352

ASSET-BACKED SECURITIES — 19.2%

	Face Amount	Value
Automotive — 13.1%		
American Credit Acceptance Receivables Trust 2021-4, Ser 2021-4, Cl E		
3.120%, 02/14/28 (B)	$ 1,555,000	$ 1,516,222
American Credit Acceptance Receivables Trust 2023-3, Ser 2023-3, Cl D		
6.820%, 10/12/29 (B)	1,450,000	1,473,553
American Credit Acceptance Receivables Trust 2023-4, Ser 2023-4, Cl C		
6.990%, 09/12/30 (B)	3,000,000	3,065,592
American Credit Acceptance Receivables Trust 2024-1, Ser 2024-1, Cl D		
5.860%, 05/13/30 (B)	1,630,000	1,632,694
American Credit Acceptance Receivables Trust, Ser 2021-4, Cl D		
1.820%, 02/14/28 (B)	428,739	421,946
American Credit Acceptance Receivables Trust, Ser 2022-2, Cl D		
4.850%, 06/13/28 (B)	3,400,000	3,371,204
American Credit Acceptance Receivables Trust, Ser 2022-3, Cl D		
5.830%, 10/13/28 (B)	2,895,000	2,894,486

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
American Credit Acceptance Receivables Trust, Ser 2023-1, Cl D 6.350%, 04/12/29 (B)	$ 2,345,000	$ 2,363,363
Carvana Auto Receivables Trust, Ser 2021-N2, Cl C 1.070%, 03/10/28	217,512	206,152
CPS Auto Receivables Trust 2023-D, Ser 2023-D, Cl D 7.800%, 01/15/30 (B)	3,555,000	3,725,293
CPS Auto Receivables Trust, Ser 2021-D, Cl D 2.310%, 12/15/27 (B)	1,000,000	974,772
CPS Auto Receivables Trust, Ser 2022-C, Cl D 6.450%, 04/15/30 (B)	500,000	504,664
CPS Auto Receivables Trust, Ser 2023-A, Cl D 6.440%, 04/16/29 (B)	1,800,000	1,821,349
CPS Auto Receivables Trust, Ser 2023-B, Cl D 6.340%, 07/16/29 (B)	1,955,000	1,978,442
Drive Auto Receivables Trust, Ser 2021-1, Cl D 1.450%, 01/16/29	1,209,621	1,183,999
Exeter Automobile Receivables Trust 2023-2, Ser 2023-2A, Cl D 6.320%, 08/15/29	3,142,000	3,182,921
Exeter Automobile Receivables Trust 2023-4, Ser 2023-4A, Cl D 6.950%, 12/17/29	2,400,000	2,466,779
Exeter Automobile Receivables Trust 2024-1, Ser 2024-1A, Cl D 5.840%, 06/17/30	1,005,000	1,014,121
Exeter Automobile Receivables Trust, Ser 2020-1A, Cl E 3.740%, 01/15/27 (B)	575,000	573,493
Exeter Automobile Receivables Trust, Ser 2020-3A, Cl E 3.440%, 08/17/26 (B)	2,120,000	2,088,323
Exeter Automobile Receivables Trust, Ser 2021-2A, Cl D 1.400%, 04/15/27	1,304,608	1,255,508
Exeter Automobile Receivables Trust, Ser 2022-2A, Cl D 4.560%, 07/17/28	500,000	490,914
Exeter Automobile Receivables Trust, Ser 2022-3A, Cl D 6.760%, 09/15/28	2,070,000	2,099,205
Exeter Automobile Receivables Trust, Ser 2022-4A, Cl D 5.980%, 12/15/28	$ 505,000	$ 504,792
Exeter Automobile Receivables Trust, Ser 2022-5A, Cl D 7.400%, 02/15/29	3,430,000	3,515,828
Exeter Automobile Receivables Trust, Ser 2022-6A, Cl D 8.030%, 04/06/29	3,950,000	4,121,809
Exeter Automobile Receivables Trust, Ser 2023-1A, Cl D 6.690%, 06/15/29	1,680,000	1,706,337
Flagship Credit Auto Trust 2023-3, Ser 2023-3, Cl D 6.580%, 08/15/29 (B)	674,000	687,580
Flagship Credit Auto Trust, Ser 2022-1, Cl D 3.640%, 03/15/28 (B)	1,000,000	950,409
Flagship Credit Auto Trust, Ser 2022-2, Cl D 5.800%, 04/17/28 (B)	740,000	692,734
GLS Auto Receivables Issuer Trust 2023-2, Ser 2023-2A, Cl D 6.310%, 03/15/29 (B)	430,000	434,765
GLS Auto Receivables Issuer Trust, Ser 2020-2A, Cl D 7.480%, 04/15/27 (B)	2,000,000	2,010,797
GLS Auto Receivables Issuer Trust, Ser 2021-1A, Cl E 3.140%, 01/18/28 (B)	2,000,000	1,938,210
GLS Auto Receivables Issuer Trust, Ser 2021-2A, Cl D 1.420%, 04/15/27 (B)	1,700,000	1,645,202
GLS Auto Receivables Issuer Trust, Ser 2022-1A, Cl D 3.970%, 01/18/28 (B)	4,080,000	3,985,813
GLS Auto Receivables Issuer Trust, Ser 2022-2A, Cl D 6.150%, 04/17/28 (B)	1,000,000	1,004,057
GLS Auto Receivables Issuer Trust, Ser 2022-3A, Cl D 6.420%, 06/15/28 (B)	500,000	504,975
Hertz Vehicle Financing, Ser 2021-1A, Cl B 1.560%, 12/26/25 (B)	1,250,000	1,235,484
Octane Receivables Trust 2023-1, Ser 2023-1A, Cl D 7.760%, 03/20/30 (B)	1,080,000	1,129,010
Octane Receivables Trust 2023-2, Ser 2023-2A, Cl D 7.380%, 06/20/31 (B)	3,779,000	3,933,122

ASSET-BACKED SECURITIES — continued	Face Amount	Value
Octane Receivables Trust 2023-3, Ser 2023-3A, Cl D 7.580%, 09/20/29 (B)	$ 1,000,000	$ 1,047,620
Octane Receivables Trust 2024-1, Ser 2024-1A, Cl D 6.430%, 10/21/30 (B)	1,295,000	1,318,305
Octane Receivables Trust, Ser 2021-2A, Cl A 1.210%, 09/20/28 (B)	135,340	133,141
Santander Drive Auto Receivables Trust 2023-S1, Ser 2023-S1, Cl R1 8.140%, 04/18/28 (B)	873,206	879,992
Santander Drive Auto Receivables Trust, Ser 2021-1, Cl D 1.130%, 11/16/26	327,517	322,810
Santander Drive Auto Receivables Trust, Ser 2022-4, Cl C 5.000%, 11/15/29	2,500,000	2,484,715
Tesla Auto Lease Trust 2024-A, Ser 2024-A, Cl A3 5.300%, 06/21/27 (B)	1,170,000	1,172,987
Tesla Auto Lease Trust, Ser 2023-A, Cl A2 5.860%, 08/20/25 (B)	630,790	631,162
Tesla Auto Lease Trust, Ser 2023-A, Cl A3 5.890%, 06/22/26 (B)	1,000,000	1,002,807
Tesla Electric Vehicle Trust, Ser 2023-1, Cl A3 5.380%, 06/20/28 (B)	600,000	604,274
Westlake Automobile Receivables Trust 2021-1, Ser 2021-1A, Cl E 2.330%, 08/17/26 (B)	1,716,000	1,675,772
Westlake Automobile Receivables Trust, Ser 2022-2A, Cl D 5.480%, 09/15/27 (B)	1,255,000	1,252,604
		82,832,108
Other Asset-Backed Securities — 6.1%		
Blackrock MT Hood CLO X, Ser 2023-1A, Cl A1 7.825%, TSFR3M + 2.500%, 04/20/35 (A)(B)	1,415,000	1,419,010
Cajun Global, Ser 2021-1, Cl A2 3.931%, 11/20/51 (B)	1,455,000	1,340,693
Carlyle Direct Lending CLO 2015-1R, Ser 2024-1A, Cl A11A 7.115%, TSFR3M + 1.800%, 07/15/36 (A)(B)	2,710,000	2,708,409
Carlyle Global Market Strategies CLO 2015-5, Ser 2024-5A, Cl A2R3 6.932%, TSFR3M + 1.650%, 01/20/32 (A)(B)	$ 1,930,000	$ 1,928,977
CLI Funding VI, Ser 2020-1A, Cl A 2.080%, 09/18/45 (B)	1,220,306	1,111,563
Commonbond Student Loan Trust, Ser 2021-AGS, Cl B 1.400%, 03/25/52 (B)	472,675	365,193
Frontier Issuer, Ser 2023-1, Cl A2 6.600%, 08/20/53 (B)	1,000,000	1,015,346
Frontier Issuer, Ser 2023-1, Cl C 11.500%, 08/20/53 (B)	1,000,000	1,014,614
Frontier Issuer, Ser 2024-1, Cl A2 6.190%, 06/20/54 (B)	300,000	307,013
Golub Capital Partners Clo 47M, Ser 2024-47A, Cl A1AR 6.952%, TSFR3M + 1.620%, 08/05/37 (A)(B)	1,385,000	1,385,000
Guggenheim MM CLO, Ser 2021-3A, Cl A 7.094%, TSFR3M + 1.812%, 01/21/34 (A)(B)	2,000,000	2,002,016
Hardee's Funding, Ser 2021-1A, Cl A2 2.865%, 06/20/51 (B)	1,333,750	1,162,780
Home Equity Loan Trust, Ser 2006-HSA2, Cl AI3 4.599%, 03/25/36 (A)	40,889	1,252
Jersey Mike's Funding, Ser 2019-1A, Cl A2 4.433%, 02/15/50 (B)	1,637,625	1,588,016
Katayma CLO I, Ser 2023-1A, Cl A1 7.282%, TSFR3M + 2.000%, 10/20/36 (A)(B)	2,990,000	3,017,831
KKR CLO 45a, Ser 2024-45A, Cl C 7.803%, TSFR3M + 2.500%, 04/15/35 (A)(B)	2,350,000	2,355,208
MetroNet Infrastructure Issuer, Ser 2024-1A, Cl B 7.590%, 04/20/54 (B)	3,000,000	3,083,960
Mosaic Solar Loan Trust, Ser 2022-1A, Cl B 3.160%, 01/20/53 (B)	1,120,495	900,482
Mosaic Solar Loan Trust, Ser 2023-2A, Cl C 8.180%, 09/22/53 (B)	1,000,000	764,511

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Octagon Investment Partners 26, Ser 2018-1A, Cl CR 7.363%, TSFR3M + 2.062%, 07/15/30 (A)(B)	$ 1,000,000	$ 998,845
Pagaya AI Debt Grantor Trust 2024-6 And Pagaya AI Debt Trust 2024-6, Ser 2024-6, Cl C 7.068%, 11/15/31 (B)	2,052,500	2,064,281
Pagaya AI Debt Trust 2024-3, Ser 2024-3, Cl C 7.297%, 10/15/31 (B)	2,120,000	2,135,645
ServiceMaster Funding, Ser 2020-1, Cl A2I 2.841%, 01/30/51 (B)	942,960	849,888
SERVPRO Master Issuer, Ser 2019-1A, Cl A2 3.882%, 10/25/49 (B)	1,714,500	1,648,868
Sunnova Helios XI Issuer, Ser 2023-A, Cl A 5.300%, 05/20/50 (B)	927,590	900,493
Sunnova Helios XII Issuer, Ser 2023-B, Cl A 5.300%, 08/22/50 (B)	938,396	910,026
Vivint Solar Financing V, Ser 2018-1A, Cl B 7.370%, 04/30/48 (B)	228,860	213,978
Westgate Resorts 2023-1, Ser 2023-1A, Cl C 7.490%, 12/20/37 (B)	1,576,315	1,587,467
		38,781,365
Total Asset-Backed Securities (Cost $121,273,956)		121,613,473

MUNICIPAL BONDS — 2.1%

	Face Amount	Value
Alaska — 0.1%		
City of Port Lions Alaska, RB 7.000%, 10/01/32	$ 465,000	$ 485,896
California — 0.6%		
California Community Choice Financing Authority, RB 6.125%, 04/01/30	1,420,000	1,456,863
5.950%, 08/01/29	825,000	838,387
California Earthquake Authority, Ser A, RB 5.750%, 11/01/24	300,000	300,179
City of Los Angeles Department of Airports Customer Facility Charge Revenue, RB 3.258%, 05/15/30	1,000,000	933,835
		3,529,264

MUNICIPAL BONDS — continued

	Face Amount	Value
District of Columbia — 0.1%		
District of Columbia, RB 3.850%, 02/28/25	$ 500,000	$ 495,448
Florida — 0.1%		
Florida Development Finance, RB 8.250%, 07/01/57 (A)(B)	750,000	783,055
Hawaii — 0.1%		
State of Hawaii Department of Business Economic Development & Tourism, Ser A-2, RB 3.242%, 01/01/31	823,467	798,865
Illinois — 0.3%		
Chicago Housing Authority, Ser B, RB 3.822%, 01/01/26	500,000	493,156
Village of Deerfield Illinois, Ser B, GO 4.000%, 12/01/28	1,250,000	1,230,703
		1,723,859
Indiana — 0.0%		
City of Fort Wayne Indiana, RB 10.750%, 12/01/29	234,358	23
Montana — 0.0%		
County of Gallatin Montana, RB 11.500%, 09/01/27 (B)	250,000	259,494
New Hampshire — 0.4%		
New Hampshire Business Finance Authority, RB 5.540%, 02/01/29 (A)(B)	2,000,000	2,000,000
5.410%, 07/01/33 (A)(B)	850,000	850,000
		2,850,000
New York — 0.2%		
New York State Energy Research & Development Authority, Ser A, RB 4.621%, 04/01/27	820,000	810,169
4.480%, 04/01/25	500,000	496,610
		1,306,779
South Dakota — 0.0%		
South Dakota Housing Development Authority, Ser E, RB 5.460%, 05/01/53	230,000	232,571

MUNICIPAL BONDS — continued

	Face Amount	Value
Virginia — 0.2%		
Fairfax County Economic Development Authority, RB		
5.589%, 10/01/24	$ 1,000,000	$ 1,000,834
Total Municipal Bonds (Cost $13,622,464)		13,466,088

SOVEREIGN DEBT — 2.0%

	Face Amount	Value
CANADA — 0.1%		
CDP Financial MTN		
1.000%, 05/26/26(B)	$ 1,000,000	$ 937,938
FRANCE — 0.2%		
Caisse d'Amortissement de la Dette Sociale		
3.000%, 05/17/25(B)	1,000,000	984,314
JAPAN — 0.4%		
Japan Bank for International Cooperation		
4.375%, 10/05/27	1,000,000	999,624
1.625%, 01/20/27	1,500,000	1,401,574
		2,401,198
NETHERLANDS — 0.2%		
Nederlandse Waterschapsbank		
4.375%, 02/28/29(B)	400,000	402,852
1.000%, 05/28/30(B)	1,000,000	834,983
		1,237,835
SOUTH KOREA — 0.0%		
Korea Electric Power		
4.875%, 01/31/27(B)	250,000	250,495
SUPRANATIONAL — 0.9%		
European Investment Bank		
3.250%, 11/15/27	700,000	679,937
2.875%, 06/13/25	3,500,000	3,440,559
2.375%, 05/24/27	1,253,000	1,192,360
2.125%, 04/13/26	500,000	480,866
		5,793,722

SOVEREIGN DEBT — continued

	Face Amount	Value
UNITED STATES — 0.2%		
Hashemite Kingdom of Jordan Government AID Bond		
3.000%, 06/30/25	$ 1,000,000	$ 977,706
Total Sovereign Debt (Cost $12,718,126)		12,583,208

BANK LOAN OBLIGATIONS — 0.5%

	Face Amount	Value
ECOLOGICAL SERVICES & EQUIPMENT — 0.5%		
Terraform Power Operating Specified Refinancing Term Loan		
7.842%, TSFR1M + 2.500%, 05/21/29(A)	$ 2,261,307	$ 2,266,010
Vistra Zero Operating Company Term Loan		
8.097%, 03/20/31	995,006	1,000,230
Total Bank Loan Obligations (Cost $3,246,957)		3,266,240

U.S. GOVERNMENT AGENCY OBLIGATION — 0.1%

	Face Amount	Value
United States International Development Finance		
1.790%, 10/15/29	$ 260,964	$ 241,525
Total U.S. Government Agency Obligation (Cost $247,526)		241,525

SHORT-TERM INVESTMENT — 0.1%

	Shares	Value
State Street Institutional US Government Money Market Fund, Premier Class, 5.300%, (F) (Cost $621,000)	621,000	$ 621,000
Total Short-Term Investment (Cost $621,000)		621,000
Total Investments in Securities— 97.8% (Cost $617,320,874)		$619,058,248

Percentages are based on Net Assets of $632,878,898.

A list of the open futures contracts held by the Fund at July 31, 2024, is as follows:

Type of Contract	Number of Contracts		Notional Amount	Value	Unrealized Appreciation
Long Contracts					
U.S. 5-Year Treasury Note	1,000	Sep-2024	$85,018,079	$86,959,844	$1,941,765

‡ Real Estate Investment Trust.

(A) Variable or floating rate security. The rate shown is the effective interest rate as of period end. The rates for certain securities are not based on published reference rates and spreads and are either determined by the issuer or agent based on current market conditions; by using a formula based on the rates of underlying loans; or by adjusting periodically based on prevailing interest rates.

(B) Securities sold within the terms of a private placement memorandum, exempt from registration under section 144A of the Securities Act of 1933, as amended, and maybe sold only to dealers in the program or other "accredited investors". The total value of these securities at July 31, 2024 was $212,363,705 and represented 33.6% of Net Assets.

(C) Step coupon security. Coupon rate will either increase (step-up bond) or decrease (step-down bond) at regular intervals until maturity. Interest rate shown reflects the rate currently in effect.

(D) Zero coupon security.

(E) This security or a partial position of this security is on loan at July 31, 2024. The total market value of securities on loan at July 31, 2024 was $607,591.

(F) This security was purchased with cash collateral received from securities lending. The total was of such securities as of July 31, 2024, was $621,000.

Cl — Class
CLO — Collateralized Loan Obligation
DAC — Designated Activity Company
FHLMC — Federal Home Loan Mortgage Corporation
FNMA — Federal National Mortgage Association
GNMA — Government National Mortgage Association
GO — General Obligation
H15T1Y — US Treasury Yield Curve Rate T Note Constant Maturity 1 Year
H15T5Y — US Treasury Yield Curve Rate T Note Constant Maturity 5 Year
ICE— Intercontinental Exchange
IO— Interest Only
LIBOR — London Interbank Offer Rate
MTN — Medium Term Note
RB — Revenue Bond
REMIC — Real Estate Mortgage Investment Conduit
Ser — Series
SOFRRATE — Secured Overnight Financing Rate
SOFRINDX — Secured Overnight Financing Rate Index
TSFR1M — Term Secured Overnight Financing Rate 1 Month
TSFR3M — Term Secured Overnight Financing Rate 3 Month
USBMMY3M — U.S. Treasury Bill Money Market Yield 3 Month

Amounts designated as “–” are $0 or have been round to $0.

For information on the Fund’s policy regarding valuation of investments, fair value hierarchy levels and other significant accounting policies, please refer to the Fund’s most recent financial statements.

CRI-QH-001-0600