SCHEDULE OF INVESTMENTS

MORTGAGE-BACKED SECURITIES — 26.7%

	Face Amount	Value
Agency Mortgage-Backed Obligations — 14.7%		
FHLMC		
6.000%, 10/01/54	$ 4,354,029	$ 4,385,792
FHLMC Multiclass Certificates Series, Ser 2024-P016, Cl A2		
4.760%, 09/25/33 (A)	2,500,000	2,410,554
FHLMC Multifamily ML Certificates, Ser 2023-ML18, Cl XCA, IO		
1.440%, 09/25/37 (A)	23,333,219	2,385,040
FNMA		
6.000%, 08/01/54	8,715,424	8,779,002
5.136%, 07/01/29 (A)	1,000,000	1,005,208
GNMA		
6.000%, 12/20/54	4,232,377	4,273,038
6.000%, 11/20/54	4,986,535	5,034,295
6.000%, 10/20/54	8,529,553	8,611,246
6.000%, 09/20/54	10,689,330	10,790,715
6.000%, 08/20/54	13,661,120	13,790,745
6.000%, 07/20/54	10,001,479	10,096,379
6.000%, 06/20/54	4,163,898	4,203,408
6.000%, 05/20/54	4,323,159	4,367,369
6.000%, 04/20/54	3,074,469	3,103,641
6.000%, 12/20/53	5,313,854	5,377,765
6.000%, 11/20/53	6,274,616	6,352,542
6.000%, 10/20/53	5,179,551	5,245,039
5.500%, 09/20/54	574,007	569,886
5.000%, 02/20/53	600,035	584,002
5.000%, 11/20/52	557,517	542,807
4.500%, 12/20/52	835,402	790,529
4.500%, 10/20/52	390,049	369,138
4.000%, 09/20/52	926,892	853,429
3.500%, 12/20/52	219,118	196,009
3.500%, 04/20/52	582,780	521,317
3.000%, 12/20/51	455,098	396,038
		105,034,933
Non-Agency Mortgage-Backed Obligations — 12.0%		
Aventura Mall Trust, Ser AVM, Cl D		
4.112%, 07/05/40 (A)(B)	1,500,000	1,406,760
BBCMS Mortgage Trust, Ser 2018-TALL, Cl A		
5.226%, TSFR1M + 0.919%, 03/15/37 (A)(B)	2,000,000	1,924,747
BBCMS Mortgage Trust, Ser 2018-TALL, Cl C		
5.625%, TSFR1M + 1.318%, 03/15/37 (A)(B)	2,400,000	2,160,000
BBCMS Mortgage Trust, Ser 2024-5C25, Cl C		
6.643%, 03/15/57 (A)	925,000	950,744

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
BBCMS Mortgage Trust, Ser CHRS, Cl D		
4.267%, 08/05/38 (A)(B)	$ 1,500,000	$ 1,295,517
BBCMS Mortgage Trust, Ser TALL, Cl D		
5.953%, TSFR1M + 1.646%, 03/15/37 (A)(B)	1,000,000	860,342
Benchmark Mortgage Trust, Ser V6, Cl D		
4.000%, 03/15/57	1,200,000	1,060,578
BMO Mortgage Trust, Ser 2023-C7, Cl C		
7.123%, 12/15/56 (A)	250,000	269,870
BMO Mortgage Trust, Ser 5C5, Cl D		
4.500%, 02/15/57 (B)	1,400,000	1,261,929
BMO Mortgage Trust, Ser 5C8, Cl D		
4.500%, 12/15/57 (B)	1,200,000	1,076,127
BPR Trust, Ser 2022-OANA, Cl A		
6.204%, TSFR1M + 1.898%, 04/15/37 (A)(B)	1,300,000	1,302,437
BPR Trust, Ser 2023-BRK2, Cl A		
6.899%, 10/05/38 (A)(B)	2,100,000	2,195,171
BPR Trust, Ser 2023-BRK2, Cl C		
8.335%, 10/05/38 (A)(B)	1,500,000	1,548,604
BX Commercial Mortgage Trust, Ser 2021-VOLT, Cl C		
5.521%, TSFR1M + 1.214%, 09/15/36 (A)(B)	1,250,000	1,240,625
BX Commercial Mortgage Trust, Ser 2022-AHP, Cl AS		
5.796%, TSFR1M + 1.490%, 01/17/39 (A)(B)	2,500,000	2,489,844
BX Trust, Ser 2022-CLS, Cl B		
6.300%, 10/13/27 (B)	2,200,000	2,189,429
Cantor Commercial Real Estate Lending, Ser 2019-CF2, Cl E		
2.500%, 11/15/52 (B)	2,000,000	1,468,592
CENT Trust, Ser 2023-CITY, Cl A		
6.926%, TSFR1M + 2.620%, 09/15/38 (A)(B)	2,300,000	2,321,677
Century Plaza Towers, Ser 2019-CPT, Cl A		
2.865%, 11/13/39 (B)	530,000	468,929
Century Plaza Towers, Ser 2019-CPT, Cl B		
2.997%, 11/13/39 (A)(B)	1,000,000	873,110
CFCRE Commercial Mortgage Trust, Ser 2016-C6, Cl AM		
3.502%, 11/10/49 (A)	3,005,000	2,870,483
CHNGE Mortgage Trust, Ser 2022-NQM1, Cl A3		
5.820%, 06/25/67 (B)(C)	817,157	814,244

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
CIFC Funding 2019-III, Ser 2025-3A, Cl CR2 %, TSFR3M + 1.800%, 01/16/38 (A)(B)	$ 895,000	$ 895,000
Citigroup Commercial Mortgage Trust, Ser 2016-P6, Cl AS 4.032%, 12/10/49 (A)	1,400,000	1,299,059
COMM Mortgage Trust, Ser 2022-HC, Cl A 2.819%, 01/10/39 (B)	386,000	357,207
COMM Mortgage Trust, Ser 2022-HC, Cl C 3.376%, 01/10/39 (B)	500,000	447,808
CSAIL Commercial Mortgage Trust, Ser 2019-C16, Cl C 4.237%, 06/15/52 (A)	550,000	498,035
CSMC OA, Ser 2014-USA, Cl A2 3.953%, 09/15/37	1,000,000	907,500
Extended Stay America Trust, Ser 2021-ESH, Cl B 5.801%, TSFR1M + 1.494%, 07/15/38 (A)(B)	394,402	394,771
Fashion Show Mall, Ser SHOW, Cl C 6.276%, 10/10/41 (A)(B)	2,300,000	2,329,562
FIVE Mortgage Trust, Ser 2023-V1, Cl C 6.297%, 02/10/56 (A)	2,223,000	2,211,207
GAM RE-REMIC TRUST, Ser 2021-FRR2, Cl AK44 0.860%, 09/27/51 (A)(B)	2,940,000	2,927,990
GAM RE-REMIC TRUST, Ser 2021-FRR2, Cl AK74, PO 0.000%, 09/27/51 (B)(D)	1,500,000	1,202,756
GAM RE-REMIC TRUST, Ser 2021-FRR2, Cl BK44 0.760%, 09/27/51 (A)(B)	1,570,000	1,563,279
GAM RE-REMIC TRUST, Ser 2022-FRR3, Cl AK47 0.703%, 05/27/48 (A)(B)	600,000	589,136
GS Mortgage Securities Corporation Trust, Ser 2021-IP, Cl A 5.372%, TSFR1M + 1.064%, 10/15/36 (A)(B)	2,000,000	1,990,625
GS Mortgage Securities II, Ser 2012-BWTR, Cl A 2.954%, 11/05/34 (B)	1,720,060	1,443,510
Home Equity Loan Trust, Ser 2006-HSA2, Cl AI3 4.454%, 03/25/36 (A)	40,889	1,019
Hudson Yards Mortgage Trust, Ser 2016-10HY, Cl A 2.835%, 08/10/38 (B)	1,000,000	965,211
Hudson Yards Mortgage Trust, Ser 2019-55HY, Cl D 2.943%, 12/10/41 (A)(B)	$ 1,500,000	$ 1,298,169
Hudson Yards Mortgage Trust, Ser SPRL, Cl D 6.340%, 01/13/40 (A)(B)	2,000,000	2,021,133
JPMBB Commercial Mortgage Securities Trust, Ser 2015-C28, Cl B 3.986%, 10/15/48	3,375,000	3,306,915
JPMBB Commercial Mortgage Securities Trust, Ser 2015-C28, Cl C 4.060%, 10/15/48 (A)	1,750,000	1,681,236
JPMDB Commercial Mortgage Securities Trust, Ser 2017-C5, Cl AS 3.858%, 03/15/50 (A)	2,340,000	2,120,315
Life Mortgage Trust, Ser 2021-BMR, Cl C 5.521%, TSFR1M + 1.214%, 03/15/38 (A)(B)	594,851	592,992
MetroNet Infrastructure Issuer, Ser 2024-1A, Cl B 7.590%, 04/20/54 (B)	3,000,000	3,093,871
Morgan Stanley Capital I Trust, Ser 2018-L1, Cl C 4.780%, 10/15/51 (A)	2,455,000	2,287,608
NJ Trust 2023-GSP, Ser GSP, Cl A 6.481%, 01/06/29 (A)(B)	1,500,000	1,563,333
NYMT Loan Trust Series, Ser 2024-BPL2, Cl A1 6.509%, 05/25/39 (B)(C)	1,580,000	1,592,436
One Bryant Park Trust, Ser 2019-OBP, Cl A 2.516%, 09/15/54 (B)	1,000,000	883,508
RFM Reremic Trust 2022-FRR1, Ser FRR1, Cl AK55, PO –%, 03/28/49 (B)	1,640,000	1,522,209
SFAVE Commercial Mortgage Securities Trust, Ser 2015-5AVE, Cl A1 3.872%, 01/05/43 (A)(B)	802,500	683,091
STWD Mortgage Trust, Ser 2021-LIH, Cl AS 5.678%, TSFR1M + 1.371%, 11/15/36 (A)(B)	715,000	711,425
STWD Mortgage Trust, Ser 2021-LIH, Cl D 6.726%, TSFR1M + 2.419%, 11/15/36 (A)(B)	450,000	446,625

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
SUMIT Mortgage Trust, Ser 2022-BVUE, Cl A 2.789%, 02/12/41 (B)	$ 660,000	$ 569,851
UBS Commercial Mortgage Trust, Ser 2017-C3, Cl C 4.381%, 08/15/50 (A)	1,500,000	1,387,137
Verus Securitization Trust, Ser 2021-1, Cl A1 0.815%, 01/25/66 (A)(B)	641,667	564,402
Wells Fargo Commercial Mortgage Trust, Ser 2016-C35, Cl C 4.176%, 07/15/48 (A)	2,000,000	1,913,027
Wells Fargo Commercial Mortgage Trust, Ser 2019-C49, Cl D 3.000%, 03/15/52 (B)	1,500,000	1,243,482
Wells Fargo Commercial Mortgage Trust, Ser 2022-C62, Cl D 2.500%, 04/15/55 (B)	2,000,000	1,303,837
Wells Fargo Commercial Mortgage Trust, Ser 2024-SVEN, Cl A 6.011%, 06/10/37 (B)	1,500,000	1,537,275
		84,397,311
Total Mortgage-Backed Securities (Cost $187,298,905)		189,432,244

U.S. TREASURY OBLIGATIONS — 25.5%

	Face Amount	Value
U.S. Treasury Notes		
4.471%, USBMMY3M + 0.205%, 10/31/26(A)	$ 1,770,000	$ 1,774,320
4.436%, USBMMY3M + 0.170%, 10/31/25(A)	40,350,000	40,392,762
4.435%, USBMMY3M + 0.169%, 04/30/25(A)	11,020,000	11,024,039
4.416%, USBMMY3M + 0.150%, 04/30/26(A)	34,250,000	34,280,445
4.391%, USBMMY3M + 0.125%, 07/31/25(A)	39,670,000	39,686,676
4.250%, 01/15/28	225,000	224,807
4.250%, 01/31/30	47,780,000	47,537,367
4.250%, 11/15/34	390,000	380,311
3.500%, 04/30/30	5,750,000	5,510,791
Total U.S. Treasury Obligations (Cost $180,769,280)		180,811,518

CORPORATE OBLIGATIONS — 21.6%

	Face Amount	Value
COMMUNICATION SERVICES — 0.3%		
Alphabet		
0.450%, 08/15/25	$ 1,250,000	$ 1,224,351
Charter Communications Operating		
6.100%, 06/01/29	810,000	828,450
4.200%, 03/15/28	310,000	300,782
		2,353,583
CONSUMER DISCRETIONARY — 0.1%		
Ford Motor Credit		
5.303%, 09/06/29	560,000	549,840
CONSUMER STAPLES — 0.2%		
Coty		
6.625%, 07/15/30(B)	525,000	536,201
CVS Pass-Through Trust		
6.036%, 12/10/28	1,087,614	1,096,805
		1,633,006
ENERGY — 1.9%		
Devon Energy		
7.875%, 09/30/31	340,000	384,823
Energy Transfer		
6.100%, 12/01/28	1,955,000	2,027,337
Expand Energy		
5.375%, 03/15/30	620,000	609,090
MidAmerican Energy		
3.650%, 04/15/29	1,000,000	954,840
3.100%, 05/01/27	1,292,000	1,251,761
NFE Financing		
12.000%, 11/15/29(B)	1,917,600	2,001,460
Occidental Petroleum		
6.625%, 09/01/30	650,000	681,533
5.200%, 08/01/29	1,975,000	1,964,694
Ovintiv		
5.650%, 05/15/28	1,000,000	1,015,029
Patterson-UTI Energy		
3.950%, 02/01/28	1,525,000	1,462,943
South Bow USA Infrastructure Holdings		
5.026%, 10/01/29(B)	1,580,000	1,554,224
		13,907,734
FINANCIALS — 13.8%		
Anglo American Capital		
3.875%, 03/16/29(B)	200,000	190,971
2.625%, 09/10/30(B)	200,000	174,563
Arab Petroleum Investments		
5.428%, 05/02/29(B)	1,000,000	1,010,599
Ares Capital		
7.000%, 01/15/27	240,000	248,276
2.875%, 06/15/28	650,000	601,416

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Ares Strategic Income Fund		
5.700%, 03/15/28(B)	$ 1,505,000	$ 1,505,107
Athene Global Funding		
5.583%, 01/09/29(B)	2,485,000	2,510,219
Aviation Capital Group		
6.375%, 07/15/30(B)	1,300,000	1,356,493
Barclays		
5.690%, SOFRRATE + 1.740%, 03/12/30(A)	1,910,000	1,938,706
5.674%, SOFRRATE + 1.490%, 03/12/28(A)	760,000	771,362
BB Blue Financing DAC		
4.395%, 09/20/29	2,500,000	2,473,231
Blackstone Private Credit Fund		
2.625%, 12/15/26	2,625,000	2,500,157
Blue Owl Capital		
2.875%, 06/11/28	810,000	741,376
Blue Owl Credit Income		
7.750%, 01/15/29	955,000	1,017,077
BNP Paribas		
5.176%, SOFRRATE + 1.520%, 01/09/30(A)(B)	2,390,000	2,395,146
Canadian Imperial Bank of Commerce		
0.950%, 10/23/25	2,000,000	1,950,081
CDP Financial MTN		
1.000%, 05/26/26(B)	1,000,000	956,531
Central American Bank for Economic Integration		
5.000%, 02/09/26(B)	500,000	501,134
Citibank		
4.876%, SOFRRATE + 0.712%, 11/19/27(A)	500,000	500,907
Citizens Bank		
4.575%, SOFRRATE + 2.000%, 08/09/28(A)	520,000	515,028
Citizens Financial Group		
5.841%, SOFRRATE + 2.010%, 01/23/30(A)	640,000	651,151
Conservation Fund A Nonprofit		
3.474%, 12/15/29	3,000,000	2,729,447
Cooperatieve Rabobank UA		
1.106%, H15T1Y + 0.550%, 02/24/27(A)(B)	1,000,000	961,620
Corebridge Financial		
6.875%, H15T5Y + 3.846%, 12/15/52(A)	4,123,000	4,236,337
Deutsche Bank NY		
1.686%, 03/19/26	1,000,000	968,269
Enel Finance International		
5.125%, 06/26/29(B)	2,000,000	1,998,699

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
European Investment Bank MTN		
3.250%, 11/15/27	$ 700,000	$ 680,417
2.875%, 06/13/25	3,500,000	3,480,886
2.375%, 05/24/27	1,253,000	1,199,868
2.125%, 04/13/26	500,000	487,267
Fifth Third Bancorp		
6.339%, SOFRRATE + 2.340%, 07/27/29(A)	1,325,000	1,377,018
Goldman Sachs Group		
4.387%, SOFRRATE + 1.510%, 06/15/27(A)	1,000,000	995,367
0.855%, SOFRRATE + 0.609%, 02/12/26(A)	500,000	499,508
Golub Capital BDC		
2.500%, 08/24/26	1,610,000	1,542,205
HAT Holdings I		
8.000%, 06/15/27(B)	500,000	519,812
Huntington Bancshares		
6.208%, SOFRRATE + 2.020%, 08/21/29(A)	1,360,000	1,406,838
ING Groep		
1.400%, H15T1Y + 1.100%, 07/01/26(A)(B)	1,000,000	986,072
Inter-American Development Bank		
4.664%, SOFRINDX + 0.280%, 04/12/27(A)	1,000,000	999,770
Inter-American Investment		
4.125%, 02/15/28	2,500,000	2,477,976
International Bank for Reconstruction & Development		
0.000%, 03/31/27(D)	2,500,000	2,325,192
0.000%, 03/31/28(D)	1,000,000	960,530
International Development Association		
4.375%, 11/27/29(B)	2,125,000	2,112,131
0.875%, 04/28/26(B)	1,000,000	957,950
0.375%, 09/23/25	500,000	487,129
International Finance Facility for Immunisation MTN		
1.000%, 04/21/26	1,000,000	958,428
Kreditanstalt fuer Wiederaufbau		
1.750%, 09/14/29	1,000,000	889,997
Kuntarahoitus		
3.625%, 10/09/29(B)	1,000,000	966,070
Liberty Mutual Insurance		
7.875%, 10/15/26(B)	1,250,000	1,294,694
Liberty Utilities Finance GP 1		
2.050%, 09/15/30(B)	1,000,000	842,267

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
M&T Bank		
4.833%, SOFRRATE + 0.930%, 01/16/29(A)	$ 1,000,000	$ 994,171
Metropolitan Life Global Funding I		
0.950%, 07/02/25(B)	2,850,000	2,807,326
NHP Foundation		
5.850%, 12/01/28	250,000	259,158
Nuveen		
5.550%, 01/15/30(B)	980,000	996,791
Oaktree Strategic Credit Fund		
8.400%, 11/14/28	1,415,000	1,528,634
OPEC Fund for International Development		
4.500%, 01/26/26(B)	1,000,000	998,385
OWS Cre Funding I		
9.860%, US0001M + 4.900%, 09/15/25(A)(B)	1,161,064	1,163,096
Prudential Financial		
5.700%, US0003M + 2.665%, 09/15/48(A)	2,115,000	2,101,818
1.500%, 03/10/26	1,000,000	968,710
Santander Holdings USA		
5.353%, SOFRRATE + 1.940%, 09/06/30(A)	785,000	779,609
Societe Generale MTN		
6.221%, H15T1Y + 3.200%, 06/15/33(A)(B)	840,000	848,081
Solar Star Funding		
5.375%, 06/30/35(B)	698,104	696,915
3.950%, 06/30/35(B)	657,762	591,747
Starwood Property Trust		
7.250%, 04/01/29‡(B)	500,000	516,059
6.000%, 04/15/30‡(B)	360,000	354,844
Toronto-Dominion Bank		
5.146%, H15T5Y + 1.500%, 09/10/34(A)	2,935,000	2,872,229
4.568%, 12/17/26	4,820,000	4,809,430
Truist Bank		
4.632%, H15T5Y + 1.150%, 09/17/29(A)	2,000,000	1,954,914
Truist Financial MTN		
7.161%, SOFRRATE + 2.446%, 10/30/29(A)	1,965,000	2,101,158
UBS Group		
5.617%, USISSO01 + 1.340%, 09/13/30(A)(B)	2,000,000	2,033,900
USAA Capital		
2.125%, 05/01/30(B)	2,500,000	2,169,195
Wells Fargo MTN		
4.540%, SOFRRATE + 1.560%, 08/15/26(A)	$ 1,000,000	$ 998,658
WLB Asset II D Pte		
6.500%, 12/21/26(B)	1,000,000	939,788
WLB Asset VI Pte		
7.250%, 12/21/27(B)	1,000,000	1,042,993
		98,378,904
INDUSTRIALS — 0.3%		
Mileage Plus Holdings		
6.500%, 06/20/27(B)	1,685,000	1,700,022
INFORMATION TECHNOLOGY — 0.7%		
Apple		
3.000%, 06/20/27	2,165,000	2,100,268
Arrow Electronics		
5.150%, 08/21/29	1,900,000	1,894,336
Intel		
4.150%, 08/05/32	1,000,000	915,694
		4,910,298
MATERIALS — 0.8%		
Alcoa Nederland Holding BV		
7.125%, 03/15/31(B)	685,000	710,707
Celanese US Holdings		
6.600%, 11/15/28	1,790,000	1,839,383
Freeport-McMoRan		
5.250%, 09/01/29	810,000	812,523
LD Celulose International GmbH		
7.950%, 01/26/32(B)	200,000	203,600
Smurfit Kappa Treasury ULC		
5.200%, 01/15/30(B)	2,250,000	2,262,802
		5,829,015
REAL ESTATE — 0.1%		
ERP Operating		
4.150%, 12/01/28‡	1,000,000	976,744
UTILITIES — 3.4%		
Avangrid		
3.800%, 06/01/29	2,000,000	1,898,980
California Buyer		
6.375%, 02/15/32(B)	675,000	665,206
CenterPoint Energy		
7.000%, H15T5Y + 3.254%, 02/15/55(A)	1,500,000	1,530,005
Columbia Pipelines Holding		
6.042%, 08/15/28(B)	445,000	456,763
Comision Federal de Electricidad		
5.700%, 01/24/30(B)	525,000	507,098

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
Consumers 2023 Securitization Funding		
5.550%, 03/01/28	$ 769,616	$ 774,628
Continental Wind		
6.000%, 02/28/33(B)	944,989	956,844
Electricite de France		
5.700%, 05/23/28(B)	1,800,000	1,833,834
3.625%, 10/13/25(B)	500,000	495,423
Korea Electric Power		
4.875%, 01/31/27(B)(E)	250,000	250,905
NextEra Energy Capital Holdings		
6.700%, H15T5Y + 2.364%, 09/01/54(A)	3,008,000	3,056,714
NextEra Energy Operating Partners		
7.250%, 01/15/29(B)	1,016,000	1,022,367
Oncor Electric Delivery		
0.550%, 10/01/25	2,500,000	2,435,948
PG&E Recovery Funding		
4.838%, 06/01/33	2,500,000	2,484,293
San Diego Gas & Electric		
4.950%, 08/15/28	1,000,000	999,796
Sempra		
6.625%, H15T5Y + 2.354%, 04/01/55(A)	2,029,000	2,002,977
Southern Power		
4.150%, 12/01/25	1,000,000	997,191
0.900%, 01/15/26	1,000,000	964,230
		23,333,202
Total Corporate Obligations (Cost $154,065,429)		153,572,348

ASSET-BACKED SECURITIES — 20.1%

	Face Amount	Value
Automotive — 11.9%		
American Credit Acceptance Receivables Trust, Ser 2021-4, Cl D		
1.820%, 02/14/28 (B)	$ 160,733	$ 159,953
American Credit Acceptance Receivables Trust, Ser 2021-4, Cl E		
3.120%, 02/14/28 (B)	1,555,000	1,544,068
American Credit Acceptance Receivables Trust, Ser 2023-1, Cl D		
6.350%, 04/12/29 (B)	2,345,000	2,378,336
American Credit Acceptance Receivables Trust, Ser 2023-3, Cl D		
6.820%, 10/12/29 (B)	1,450,000	1,488,778

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
American Credit Acceptance Receivables Trust, Ser 2023-4, Cl C		
6.990%, 09/12/30 (B)	$ 3,000,000	$ 3,061,392
American Credit Acceptance Receivables Trust, Ser 2024-1, Cl D		
5.860%, 05/13/30 (B)	1,630,000	1,648,409
Carvana Auto Receivables Trust, Ser 2021-N2, Cl C		
1.070%, 03/10/28	168,661	162,593
Consumer Portfolio Services Auto Trust 2025-A, Ser 2025-A, Cl D		
5.660%, 04/15/31 (B)	3,520,000	3,543,178
CPS Auto Receivables Trust, Ser 2022-C, Cl D		
6.450%, 04/15/30 (B)	500,000	507,561
CPS Auto Receivables Trust, Ser 2023-A, Cl D		
6.440%, 04/16/29 (B)	1,800,000	1,833,902
CPS Auto Receivables Trust, Ser 2023-B, Cl D		
6.340%, 07/16/29 (B)	1,955,000	1,994,922
CPS Auto Receivables Trust, Ser 2023-D, Cl D		
7.800%, 01/15/30 (B)	3,555,000	3,739,956
Drive Auto Receivables Trust 2024-2, Ser 2024-2, Cl D		
4.940%, 05/17/32	1,410,000	1,391,553
Exeter Automobile Receivables Trust, Ser 2020-3A, Cl E		
3.440%, 08/17/26 (B)	1,467,520	1,460,348
Exeter Automobile Receivables Trust, Ser 2021-2A, Cl D		
1.400%, 04/15/27	918,654	897,886
Exeter Automobile Receivables Trust, Ser 2021-2A, Cl E		
2.900%, 07/17/28 (B)	1,190,000	1,158,433
Exeter Automobile Receivables Trust, Ser 2022-2A, Cl D		
4.560%, 07/17/28	500,000	498,645
Exeter Automobile Receivables Trust, Ser 2022-4A, Cl D		
5.980%, 12/15/28	505,000	510,569
Exeter Automobile Receivables Trust, Ser 2022-5A, Cl D		
7.400%, 02/15/29	3,430,000	3,534,741
Exeter Automobile Receivables Trust, Ser 2022-6A, Cl D		
8.030%, 04/06/29	3,950,000	4,106,338
Exeter Automobile Receivables Trust, Ser 2023-1A, Cl D		
6.690%, 06/15/29	1,680,000	1,717,681

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Exeter Automobile Receivables Trust, Ser 2023-2A, Cl D 6.320%, 08/15/29	$ 3,142,000	$ 3,210,737
Exeter Automobile Receivables Trust, Ser 2023-4A, Cl D 6.950%, 12/17/29	2,400,000	2,469,599
Exeter Automobile Receivables Trust, Ser 2024-1A, Cl D 5.840%, 06/17/30	1,005,000	1,018,817
Exeter Automobile Receivables Trust, Ser 2024-5A, Cl D 5.060%, 02/18/31	1,110,000	1,102,597
Flagship Credit Auto Trust, Ser 2022-1, Cl D 3.640%, 03/15/28 (B)	1,000,000	960,163
Flagship Credit Auto Trust, Ser 2022-2, Cl D 5.800%, 04/17/28 (B)	740,000	688,752
Flagship Credit Auto Trust, Ser 2023-3, Cl D 6.580%, 08/15/29 (B)	674,000	672,125
GLS Auto Receivables Issuer Trust, Ser 2021-1A, Cl E 3.140%, 01/18/28 (B)	2,000,000	1,978,711
GLS Auto Receivables Issuer Trust, Ser 2022-1A, Cl D 3.970%, 01/18/28 (B)	4,080,000	4,045,388
GLS Auto Receivables Issuer Trust, Ser 2022-3A, Cl D 6.420%, 06/15/28 (B)	500,000	508,109
GLS Auto Receivables Issuer Trust, Ser 2023-2A, Cl D 6.310%, 03/15/29 (B)	430,000	436,183
Octane Receivables Trust, Ser 2021-2A, Cl A 1.210%, 09/20/28 (B)	47,274	47,026
Octane Receivables Trust, Ser 2023-1A, Cl D 7.760%, 03/20/30 (B)	1,080,000	1,127,247
Octane Receivables Trust, Ser 2023-2A, Cl D 7.380%, 06/20/31 (B)	3,779,000	3,926,333
Octane Receivables Trust, Ser 2023-3A, Cl D 7.580%, 09/20/29 (B)	1,000,000	1,044,515
Octane Receivables Trust, Ser 2024-1A, Cl D 6.430%, 10/21/30 (B)	1,295,000	1,315,635
Octane Recievables Trust, Ser 2024-RPT1, Cl R1 6.680%, 02/22/30	3,875,000	3,874,982

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Santander Drive Auto Receivables Trust, Ser 2021-1, Cl D 1.130%, 11/16/26	$ 70,940	$ 70,747
Santander Drive Auto Receivables Trust, Ser 2023-S1, Cl R1 8.140%, 04/18/28 (B)	749,533	760,486
Santander Drive Auto Receivables Trust, Ser 2024-S2, Cl R1 5.800%, 12/16/28 (B)	2,415,727	2,418,533
Santander Drive Auto Receivables Trust, Ser 2024-S3, Cl R1 5.810%, 10/16/28 (B)	1,516,075	1,517,319
Santander Drive Auto Receivables Trust, Ser 2024-S3, Cl R2 5.980%, 10/16/28 (B)	1,977,833	1,979,833
Santander Drive Auto Receivables Trust, Ser 2025-1, Cl D 5.430%, 03/17/31	1,720,000	1,722,041
Tesla Auto Lease Trust, Ser 2023-A, Cl A3 5.890%, 06/22/26 (B)	822,783	825,375
Tesla Auto Lease Trust, Ser 2024-A, Cl A3 5.300%, 06/21/27 (B)	1,170,000	1,177,506
Tesla Auto Lease Trust, Ser 2024-B, Cl A2A 4.790%, 01/20/27 (B)	1,400,000	1,401,330
Tesla Auto Lease Trust, Ser 2024-B, Cl A3 4.820%, 10/20/27 (B)	1,000,000	1,000,494
Tesla Electric Vehicle Trust, Ser 2023-1, Cl A3 5.380%, 06/20/28 (B)	600,000	605,257
Tesla Sustainable Energy Trust, Ser 2024-1A, Cl A3 5.290%, 06/20/50 (B)	865,000	861,765
Westlake Automobile Receivables Trust, Ser 2022-2A, Cl D 5.480%, 09/15/27 (B)	1,255,000	1,262,067
Westlake Automobile Receivables Trust, Ser 2024-1A, Cl D 6.020%, 10/15/29 (B)	1,685,000	1,715,068

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Westlake Automobile Receivables Trust, Ser 2025-1A, Cl D 5.540%, 11/15/30 (B)	$ 1,435,000	$ 1,442,246
		84,526,228
Other Asset-Backed Securities — 8.2%		
Affirm Asset Securitization Trust, Ser 2024-X2, Cl D 6.080%, 12/17/29 (B)	710,000	706,731
Barings Private Credit CLO, Ser 2024-1A, Cl A1AR 5.932%, TSFR3M + 1.630%, 10/15/36 (A)(B)	3,255,000	3,254,883
Blackrock MT Hood CLO X, Ser 2023-1A, Cl A1 6.793%, TSFR3M + 2.500%, 04/20/35 (A)(B)	1,415,000	1,418,463
Cajun Global, Ser 2021-1, Cl A2 3.931%, 11/20/51 (B)	1,455,000	1,404,740
Carlyle Direct Lending CLO 2015-1R, Ser 2024-1A, Cl A11A 6.102%, TSFR3M + 1.800%, 07/15/36 (A)(B)	2,710,000	2,716,810
Carlyle Global Market Strategies CLO 2015-5, Ser 2024-5A, Cl A2R3 5.943%, TSFR3M + 1.650%, 01/20/32 (A)(B)	1,930,000	1,932,499
CLI Funding VI, Ser 2020-1A, Cl A 2.080%, 09/18/45 (B)	1,121,306	1,028,817
Commonbond Student Loan Trust, Ser 2021-AGS, Cl B 1.400%, 03/25/52 (B)	431,992	319,061
EnFin Residential Solar Receivables Trust, Ser 2024-2A, Cl A 5.980%, 09/20/55 (B)	1,993,342	1,923,965
Foundation Finance Trust, Ser 2023-2A, Cl C 7.310%, 06/15/49 (B)	1,500,000	1,551,257
Frontier Issuer, Ser 2023-1, Cl A2 6.600%, 08/20/53 (B)	1,000,000	1,018,432
Frontier Issuer, Ser 2023-1, Cl C 11.500%, 08/20/53 (B)	1,000,000	1,065,843
Frontier Issuer, Ser 2024-1, Cl A2 6.190%, 06/20/54 (B)	300,000	307,703
Golub Capital Partners Clo 45M, Ser 2024-45A, Cl A1R 5.913%, TSFR3M + 1.620%, 07/20/37 (A)(B)	3,400,000	3,411,550

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Golub Capital Partners Clo 47M, Ser 2024-47A, Cl A1AR 6.174%, TSFR3M + 1.620%, 08/05/37 (A)(B)	$ 1,385,000	$ 1,386,362
Guggenheim MM CLO, Ser 2021-3A, Cl A 6.105%, TSFR3M + 1.812%, 01/21/34 (A)(B)	2,000,000	2,004,798
Hardee's Funding, Ser 2021-1A, Cl A2 2.865%, 06/20/51 (B)	1,326,875	1,195,143
Hotwire Funding, Ser 2024-1A, Cl A2 5.893%, 06/20/54 (B)	500,000	506,041
Jersey Mike's Funding, Ser 2019-1A, Cl A2 4.433%, 02/15/50 (B)	1,637,625	1,612,643
Katayma CLO I, Ser 2023-1A, Cl A1 6.293%, TSFR3M + 2.000%, 10/20/36 (A)(B)	2,990,000	3,014,383
Madison Park Funding XXXVI, Ser 2025-36A, Cl D1RR 6.848%, TSFR3M + 2.550%, 04/15/35 (A)(B)	6,000,000	6,000,000
Mosaic Solar Loan Trust, Ser 2022-1A, Cl B 3.160%, 01/20/53 (B)	1,056,821	799,943
Mosaic Solar Loan Trust, Ser 2023-2A, Cl C 8.180%, 09/22/53 (B)	1,000,000	716,784
MSWF Commercial Mortgage Trust 2023-1, Ser 1, Cl D 4.000%, 05/15/56 (B)	1,550,000	1,229,182
MVW Owner Trust, Ser 2024-2A, Cl C 4.920%, 03/20/42 (B)	657,193	641,864
Octagon Investment Partners 26, Ser 2018-1A, Cl CR 6.364%, TSFR3M + 2.062%, 07/15/30 (A)(B)	1,000,000	1,000,244
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)	2,051,972	2,076,200
Pagaya AI Debt Grantor Trust, Ser 2024-11, Cl D 6.307%, 07/15/32 (B)	1,020,000	1,020,181
Pagaya AI Debt Grantor Trust, Ser 2024-9, Cl D 6.174%, 03/15/32 (B)	1,759,731	1,758,782
Pagaya AI Debt Trust, Ser 2024-10, Cl D 6.429%, 06/15/32 (B)	1,350,000	1,351,158

ASSET-BACKED SECURITIES — continued	Face Amount	Value
Pagaya AI Debt Trust, Ser 2024-3, Cl C 7.297%, 10/15/31 (B)	$ 1,760,980	$ 1,788,893
Pagaya AI Debt Trust, Ser 2025-1, Cl D 6.282%, 07/15/32 (B)	1,020,000	1,022,133
ServiceMaster Funding, Ser 2020-1, Cl A2I 2.841%, 01/30/51 (B)	942,960	867,992
SERVPRO Master Issuer, Ser 2019-1A, Cl A2 3.882%, 10/25/49 (B)	1,705,500	1,661,511
Sunnova Helios XI Issuer, Ser 2023-A, Cl A 5.300%, 05/20/50 (B)	902,669	877,832
Sunnova Helios XII Issuer, Ser 2023-B, Cl A 5.300%, 08/22/50 (B)	885,406	856,705
Sunrun Neptune Issuer 2024-1, Ser 2024-1A, Cl A 6.270%, 02/01/55 (B)	1,368,332	1,327,649
Vivint Solar Financing V, Ser 2018-1A, Cl B 7.370%, 04/30/48 (B)	183,263	170,974
Westgate Resorts, Ser 2023-1A, Cl C 7.490%, 12/20/37 (B)	1,368,099	1,391,549
		58,339,700
Total Asset-Backed Securities (Cost $142,327,788)		142,865,928

MUNICIPAL BONDS — 1.8%	Face Amount	Value
Alaska — 0.1%		
City of Port Lions Alaska, RB 7.000%, 10/01/32	$ 425,000	$ 440,706
California — 0.5%		
California Community Choice Financing Authority, RB 6.125%, 04/01/30	1,420,000	1,445,503
5.950%, 08/01/29	825,000	832,929
City & County of San Francisco California, GO 4.520%, 06/15/25	500,000	500,291
City of Los Angeles Department of Airports Customer Facility Charge Revenue, RB 3.258%, 05/15/30	1,000,000	928,293
		3,707,016
Florida — 0.0%		
Florida Development Finance, RB 8.250%, 07/01/57 (A)(B)	$ 375,000	$ 389,430
Hawaii — 0.1%		
State of Hawaii Department of Business Economic Development & Tourism, Ser A-2, RB 3.242%, 01/01/31	737,744	712,307
Illinois — 0.3%		
Chicago Housing Authority, Ser B, RB 3.822%, 01/01/26	500,000	497,068
Village of Deerfield Illinois, Ser B, GO 4.000%, 12/01/28	1,250,000	1,228,738
		1,725,806
Indiana — 0.0%		
City of Fort Wayne Indiana, RB 10.750%, 12/01/29	234,358	23
Iowa — 0.1%		
Iowa Finance Authority, RB 7.000%, 11/01/27 (B)	415,000	415,523
Montana — 0.0%		
County of Gallatin Montana, RB 11.500%, 09/01/27 (B)	500,000	512,178
		512,178
New Hampshire — 0.5%		
New Hampshire Business Finance Authority, RB 4.650%, 02/01/29 (A)(B)	2,500,000	2,500,000
4.520%, 07/01/33 (A)(B)	850,000	850,000
		3,350,000
New York — 0.1%		
New York State Energy Research & Development Authority, Ser A, RB 4.621%, 04/01/27	820,000	812,453
Pennsylvania — 0.0%		
Redevelopment Authority of the City of Philadelphia, Ser A, RB 5.226%, 09/01/40	275,000	269,643

MUNICIPAL BONDS — continued

	Face Amount	Value
South Dakota — 0.0%		
South Dakota Housing Development Authority, Ser E, RB 5.460%, 05/01/53	$ 215,000	$ 215,410
Wisconsin — 0.1%		
Public Finance Authority, Ser A, RB 5.292%, 07/01/29	500,000	499,498
Total Municipal Bonds (Cost $13,273,750)		13,049,993

SOVEREIGN DEBT — 1.2%

	Face Amount	Value
CANADA — 0.3%		
OMERS Finance Trust 3.500%, 04/19/32(B)	$ 2,000,000	$ 1,817,258
		1,817,258
FRANCE — 0.1%		
Caisse d'Amortissement de la Dette Sociale 3.000%, 05/17/25(B)	1,000,000	995,726
JAPAN — 0.5%		
Japan Bank for International Cooperation		
4.375%, 10/05/27	1,846,000	1,839,779
1.625%, 01/20/27	1,500,000	1,420,528
		3,260,307
JORDAN — 0.1%		
Hashemite Kingdom of Jordan Government AID Bond 3.000%, 06/30/25	1,000,000	992,638
NETHERLANDS — 0.2%		
Nederlandse Waterschapsbank		
4.375%, 02/28/29(B)	400,000	398,411
1.000%, 05/28/30(B)	1,000,000	834,998
		1,233,409
Total Sovereign Debt (Cost $8,362,726)		8,299,338

BANK LOAN OBLIGATIONS — 0.4%

	Face Amount	Value
ECOLOGICAL SERVICES & EQUIPMENT — 0.4%		
LTR Inter Holdings Term Loan 0.000%, 05/05/28	$ 249,354	$ 247,558
Terraform Power Operating Specified Refinancing Term Loan 7.842%, TSFR1M + 2.500%, 05/21/29(A)	1,633,166	1,637,249
Vistra Zero Operating Company Term Loan 6.357%, 03/20/31	995,000	969,767
Total Bank Loan Obligations (Cost $2,870,351)		2,854,574

U.S. GOVERNMENT AGENCY OBLIGATION — 0.0%

	Face Amount	Value
United States International Development Finance 1.790%, 10/15/29	$ 243,945	$ 226,955
Total U.S. Government Agency Obligation (Cost $232,510)		226,955

SHORT-TERM INVESTMENT — 0.0%

	Shares	Value
State Street Institutional US Government Money Market Fund, Premier Class, 4.330%, (F) (Cost $298,050)	298,050	$ 298,050
Total Short-Term Investment (Cost $298,050)		298,050
Total Investments in Securities— 97.3% (Cost $689,498,789)		$691,410,948

Percentages are based on Net Assets of $710,609,498.

A list of the open futures contracts held by the Fund at January 31, 2025, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Depreciation
Long Contracts					
U.S. 5-Year Treasury Note . . .	232	Mar-2025	$ 24,817,435	$ 24,682,625	$ (134,810)

‡ *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 January 31, 2025 was $240,964,374 and represented 33.9% 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 January 31, 2025. The total market value of securities on loan at January 31, 2025 was $288,821.*

(F) *This security was purchased with cash collateral received from securities lending. The total was of such securities as of January 31, 2025, was $298,050.*

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
IO— Interest Only
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.

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