		Shares		Value
MONEY MARKET FUNDS† - 2.0%				
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.25%[1]		10,279,540	$	10,279,540
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.25%[1]		26,368		26,368
Total Money Market Funds				
(Cost $10,305,908)				10,305,908
		Face Amount		
ASSET-BACKED SECURITIES†† - 36.6%				
Collateralized Loan Obligations - 29.7%				
Lake Shore MM CLO III LLC				
2021-2A A1R, 7.14% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31[◊,2]	$	11,350,000		11,321,628
BXMT Ltd.				
2020-FL2 A, 6.38% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38[◊,2]		3,389,126		3,228,142
2020-FL2 AS, 6.63% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38[◊,2]		2,550,000		2,340,163
2020-FL3 AS, 7.23% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37[◊,2]		2,500,000		2,334,556
HERA Commercial Mortgage Ltd.				
2021-FL1 AS, 6.77% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38[◊,2]		5,000,000		4,809,924
2021-FL1 A, 6.52% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38[◊,2]		3,154,971		3,044,339
ABPCI Direct Lending Fund CLO V Ltd.				
2021-5A A1R, 7.18% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/20/31[◊,2]		7,556,505		7,481,619
Palmer Square Loan Funding Ltd.				
2021-2A B, 7.03% (3 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29[◊,2]		4,500,000		4,497,740
2021-1A A1, 6.58% (3 Month Term SOFR + 1.16%, Rate Floor: 1.16%) due 04/20/29[◊,2]		1,346,378		1,344,607
2022-1A A2, 6.99% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30[◊,2]		1,000,000		987,566
Golub Capital Partners CLO 49M Ltd.				
2021-49A AR, 7.21% (3 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 08/26/33[◊,2]		6,250,000		6,193,391
ABPCI Direct Lending Fund IX LLC				
2021-9A A1R, 7.05% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/18/31[◊,2]		5,700,000		5,632,285
ABPCI Direct Lending Fund CLO VII, LP				
2021-7A A1R, 7.08% (3 Month Term SOFR + 1.69%, Rate Floor: 1.43%) due 10/20/31[◊,2]		5,500,000		5,443,071
FS Rialto				
2021-FL3 B, 7.27% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36[◊,2]		5,500,000		5,275,464
LCCM Trust				
2021-FL3 A, 6.93% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38[◊,2]		4,100,000		4,041,621
2021-FL2 B, 7.38% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38[◊,2]		1,000,000		950,179
Cerberus Loan Funding XXXV, LP				
2021-5A A, 7.16% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33[◊,2]		5,000,000		4,985,903
Golub Capital Partners CLO 54M, LP				
2021-54A A, 7.18% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33[◊,2]		4,750,000		4,707,090
CIFC Funding Ltd.				
2018-3A AR, 6.53% (3 Month Term SOFR + 1.13%, Rate Floor: 0.00%) due 04/19/29[◊,2]		4,659,827		4,652,095
Carlyle Global Market Strategies CLO Ltd.				
2018-4A A1RR, 6.66% (3 Month Term SOFR + 1.26%, Rate Floor: 1.00%) due 01/15/31[◊,2]		4,544,640		4,547,447

	Face Amount	Value
ASSET-BACKED SECURITIES[††] - 36.6% (continued)		
Collateralized Loan Obligations - 29.7% (continued)		
Owl Rock CLO IV Ltd.		
2021-4A A1R, 7.23% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33[◊,2]	$ 4,500,000	$ 4,434,313
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 7.25% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33[◊,2]	4,250,000	4,235,779
BRSP Ltd.		
2021-FL1 B, 7.37% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38[◊,2]	4,250,000	4,053,193
Madison Park Funding XLVIII Ltd.		
2021-48A B, 7.11% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33[◊,2]	4,000,000	3,975,738
Parliament CLO II Ltd.		
2021-2A A, 6.98% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 08/20/32[◊,2]	3,944,527	3,904,203
LCM XXIV Ltd.		
2021-24A AR, 6.66% (3 Month Term SOFR + 1.24%, Rate Floor: 0.98%) due 03/20/30[◊,2]	3,674,866	3,673,779
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 7.50% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33[◊,2]	3,750,000	3,610,824
Cerberus Loan Funding XXX, LP		
2020-3A A, 7.51% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 01/15/33[◊,2]	3,000,000	2,987,955
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 7.28% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32[◊,2]	3,000,000	2,976,002
BDS Ltd.		
2021-FL8 C, 7.02% (1 Month Term SOFR + 1.66%, Rate Floor: 1.55%) due 01/18/36[◊,2]	2,000,000	1,931,532
2021-FL8 D, 7.37% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 01/18/36[◊,2]	1,000,000	963,722
Woodmont Trust		
2020-7A A1A, 7.56% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 01/15/32[◊,2]	2,750,000	2,738,570
Cerberus Loan Funding XXXII, LP		
2021-2A A, 7.28% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33[◊,2]	2,500,000	2,476,065
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 7.36% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33[◊,2]	2,250,000	2,231,798
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 7.38% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33[◊,2]	2,250,000	2,228,509
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 7.22% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33[◊,2]	2,250,000	2,227,453
Madison Park Funding LIII Ltd.		
2022-53A B, 7.16% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35[◊,2]	1,750,000	1,729,062
MidOcean Credit CLO VII		
2020-7A A1R, 6.70% (3 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due 07/15/29[◊,2]	1,601,790	1,599,555
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 6.96% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31[◊,2]	1,562,036	1,555,893
Allegro CLO IX Ltd.		
2018-3A A, 6.82% (3 Month Term SOFR + 1.43%, Rate Floor: 1.17%) due 10/16/31[◊,2]	1,500,000	1,499,583
Cerberus Loan Funding XXXI, LP		
2021-1A A, 7.16% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32[◊,2]	1,477,193	1,473,883

	Face Amount	Value
ASSET-BACKED SECURITIES[††] - 36.6% (continued)		
Collateralized Loan Obligations - 29.7% (continued)		
BCC Middle Market CLO LLC		
2021-1A A1R, 7.16% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33[◊,2]	$ 1,250,000	$ 1,235,869
CHCP Ltd.		
2021-FL1 A, 6.52% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38[◊,2]	1,159,034	1,140,711
Greystone Commercial Real Estate Notes		
2021-FL3 B, 7.13% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39[◊,2]	1,000,000	955,678
STWD Ltd.		
2021-FL2 B, 7.27% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38[◊,2]	1,000,000	916,588
ACRE Commercial Mortgage Ltd.		
2021-FL4 AS, 6.57% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37[◊,2]	850,000	835,790
Wellfleet CLO Ltd.		
2020-2A A1R, 6.74% (3 Month Term SOFR + 1.32%, Rate Floor: 0.00%) due 10/20/29[◊,2]	690,795	690,934
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 7.06% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/22/33[◊,2]	585,560	585,287
Fortress Credit Opportunities VI CLO Ltd.		
2018-6A A2R, 7.27% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/10/30[◊,2]	250,000	247,305
2018-6A A1TR, 7.03% (3 Month Term SOFR + 1.62%, Rate Floor: 0.00%) due 07/10/30[◊,2]	152,474	151,394
Venture XIV CLO Ltd.		
2020-14A ARR, 6.68% (3 Month Term SOFR + 1.29%, Rate Floor: 1.03%) due 08/28/29[◊,2]	320,604	320,477
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 7.29% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30[◊,2]	259,242	259,270
Total Collateralized Loan Obligations		151,665,544
Whole Business - 1.8%		
Domino's Pizza Master Issuer LLC		
2018-1A, 4.33% due 07/25/48[2]	4,265,500	4,108,274
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[2]	3,193,125	2,861,695
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[2]	1,329,750	1,195,816
SERVPRO Master Issuer LLC		
2019-1A, 3.88% due 10/25/49[2]	960,000	901,744
Total Whole Business		9,067,529
Transport-Container - 1.7%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46[2]	5,555,313	4,838,607
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46[2]	2,294,577	2,023,644
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[2]	1,624,000	1,423,401
2020-1A, 2.73% due 08/21/45[2]	565,487	527,682
Total Transport-Container		8,813,334
Net Lease - 1.5%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50[2]	6,394,047	5,802,013
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[2]	2,120,507	1,798,458
Total Net Lease		7,600,471
Financial - 1.0%		
Madison Avenue Secured Funding Trust		
2023-1, 7.36% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24[◊,†††,2]	2,450,000	2,450,000

	Face Amount	Value
ASSET-BACKED SECURITIES[††] - 36.6% (continued)		
Financial - 1.0% (continued)		
2023-2, 7.21% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24[◊,†††,2]	$ 1,800,000	$ 1,800,000
Station Place Securitization Trust		
2023-SP1, 7.21% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24[◊,†††,2]	900,000	900,000
Total Financial		5,150,000
Transport-Aircraft - 0.9%		
Raspro Trust		
2005-1A, 6.18% (3 Month Term SOFR + 1.19%, Rate Floor: 0.93%) due 03/23/24[◊,2]	4,727,726	4,706,829
Total Asset-Backed Securities		
(Cost $192,481,104)		187,003,707
CORPORATE BONDS[††] - 22.1%		
Financial - 11.3%		
Athene Global Funding		
5.91% (SOFR Compounded Index + 0.56%) due 08/19/24[◊,2]	11,000,000	10,956,341
F&G Global Funding		
0.90% due 09/20/24[2]	9,700,000	9,336,864
Credit Suisse AG NY		
5.74% (SOFR Compounded Index + 0.39%) due 02/02/24[◊]	5,250,000	5,248,058
Macquarie Group Ltd.		
1.20% due 10/14/25[2,3]	5,250,000	5,065,406
Goldman Sachs Group, Inc.		
6.05% (SOFR + 0.70%) due 01/24/25[◊]	2,600,000	2,598,625
Citigroup, Inc.		
6.05% (SOFR + 0.69%) due 01/25/26[◊]	2,550,000	2,534,829
Starwood Property Trust, Inc.		
3.75% due 12/31/24[2]	2,550,000	2,502,009
Jackson National Life Global Funding		
1.75% due 01/12/25[2]	2,600,000	2,492,497
Morgan Stanley Bank North America		
5.88% due 10/30/26	2,400,000	2,467,743
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
2.88% due 10/15/26[2]	2,650,000	2,444,625
Bank of Nova Scotia		
6.31% (SOFR Compounded Index + 0.96%) due 03/11/24[◊]	2,400,000	2,401,949
FS KKR Capital Corp.		
4.25% due 02/14/25[2]	2,450,000	2,385,203
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	2,150,000	2,064,678
GA Global Funding Trust		
1.63% due 01/15/26[2]	1,300,000	1,196,389
OneMain Finance Corp.		
3.50% due 01/15/27	1,150,000	1,064,261
Brighthouse Financial Global Funding		
6.11% (SOFR + 0.76%) due 04/12/24[◊,2]	900,000	898,155
Peachtree Corners Funding Trust		
3.98% due 02/15/25[2]	650,000	639,186
First American Financial Corp.		
4.60% due 11/15/24	500,000	494,643
Fidelity & Guaranty Life Holdings, Inc.		
5.50% due 05/01/25[2]	400,000	395,050
Apollo Management Holdings, LP		
4.00% due 05/30/24[2]	350,000	347,238
Total Financial		57,533,749
Industrial - 3.8%		
Ryder System, Inc.		
3.35% due 09/01/25	4,820,000	4,678,479
IP Lending V Ltd.		
5.13% due 04/02/26[†††,2]	4,700,000	4,551,245
TD SYNNEX Corp.		
1.25% due 08/09/24	2,400,000	2,338,895
Silgan Holdings, Inc.		
1.40% due 04/01/26[2]	2,350,000	2,145,621
Vontier Corp.		
1.80% due 04/01/26	2,150,000	1,977,360
Jabil, Inc.		
1.70% due 04/15/26	650,000	601,991
4.25% due 05/15/27	600,000	584,406
Berry Global, Inc.		
1.65% due 01/15/27	1,100,000	990,359
Penske Truck Leasing Company LP / PTL Finance Corp.		
2.70% due 11/01/24[2]	900,000	875,284
Stericycle, Inc.		
5.38% due 07/15/24[2]	550,000	547,250
Weir Group plc		
2.20% due 05/13/26[2]	440,000	409,058
Total Industrial		19,699,948
Consumer, Non-cyclical - 2.7%		
Global Payments, Inc.		
1.50% due 11/15/24	5,700,000	5,495,997
Element Fleet Management Corp.		
1.60% due 04/06/24[2]	4,900,000	4,837,541

	Face Amount	Value
CORPORATE BONDS[††] - 22.1% (continued)		
Consumer, Non-cyclical - 2.7% (continued)		
Triton Container International Ltd.		
2.05% due 04/15/26[2]	$ 2,200,000	$ 2,011,975
1.15% due 06/07/24[2]	1,700,000	1,658,745
Total Consumer, Non-cyclical		14,004,258
Consumer, Cyclical - 1.8%		
Warnermedia Holdings, Inc.		
3.64% due 03/15/25	5,700,000	5,576,307
Hyatt Hotels Corp.		
1.80% due 10/01/24	3,500,000	3,395,844
Total Consumer, Cyclical		8,972,151
Technology - 1.2%		
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	4,300,000	4,023,596
Qorvo, Inc.		
1.75% due 12/15/24	2,050,000	1,966,879
Total Technology		5,990,475
Communications - 1.0%		
Rogers Communications, Inc.		
2.95% due 03/15/25	2,400,000	2,328,488
T-Mobile USA, Inc.		
2.63% due 04/15/26	1,600,000	1,521,818
2.25% due 02/15/26	600,000	568,548
Cogent Communications Group, Inc.		
3.50% due 05/01/26[2]	434,000	415,497
Sprint Spectrum Company LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC		
4.74% due 03/20/25[2]	281,250	278,813
Total Communications		5,113,164
Basic Materials - 0.2%		
International Flavors & Fragrances, Inc.		
1.23% due 10/01/25[2]	540,000	499,845
Anglo American Capital plc		
5.38% due 04/01/25[2]	450,000	447,720
Total Basic Materials		947,565
Utilities - 0.1%		
AES Corp.		
3.30% due 07/15/25[2]	300,000	288,936
NRG Energy, Inc.		
3.75% due 06/15/24[2]	275,000	271,803
Total Utilities		560,739
Total Corporate Bonds		
(Cost $116,773,395)		112,822,049
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 20.7%		
Residential Mortgage-Backed Securities - 15.9%		
CSMC Trust		
2021-RPL1, 1.67% (WAC) due 09/27/60[◊,2]	4,922,282	4,778,157
2021-RPL7, 1.93% (WAC) due 07/27/61[◊,2]	2,141,147	2,047,801
2020-RPL5, 3.02% (WAC) due 08/25/60[◊,2]	1,816,898	1,838,819
2021-RPL4, 1.80% (WAC) due 12/27/60[◊,2]	1,250,395	1,215,307
2020-NQM1, 1.21% due 05/25/65[2,4]	991,041	899,229
BRAVO Residential Funding Trust		
2021-C, 1.62% due 03/01/61[2,4]	7,259,015	6,758,145
2022-R1, 3.13% due 01/29/70[2,4]	2,839,663	2,652,300
2021-HE1, 6.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70[◊,2]	717,215	713,156
2021-HE2, 6.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69[◊,2]	322,405	318,406
PRPM LLC		
2021-5, 1.79% due 06/25/26[2,4]	3,227,835	3,144,070
2022-1, 3.72% due 02/25/27[2,4]	3,078,224	2,968,196
2021-RPL2, 2.24% (WAC) due 10/25/51[◊,2]	2,000,000	1,646,093
2021-8, 1.74% (WAC) due 09/25/26[◊,2]	1,610,466	1,551,003
NYMT Loan Trust		
2021-SP1, 1.67% due 08/25/61[2,4]	7,194,505	6,808,841
2022-SP1, 5.25% due 07/25/62[2,4]	1,766,873	1,714,807
Legacy Mortgage Asset Trust		
2021-GS4, 1.65% due 11/25/60[2,4]	3,064,421	2,914,446
2021-GS3, 1.75% due 07/25/61[2,4]	2,985,105	2,870,799
2021-GS2, 1.75% due 04/25/61[2,4]	1,383,578	1,335,716
2021-GS5, 2.25% due 07/25/67[2,4]	920,097	888,290
Verus Securitization Trust		
2021-5, 1.37% (WAC) due 09/25/66[◊,2]	1,995,862	1,639,257
2021-6, 1.89% (WAC) due 10/25/66[◊,2]	1,763,547	1,440,205
2020-5, 1.22% due 05/25/65[2,4]	1,411,536	1,303,713
2021-4, 1.35% (WAC) due 07/25/66[◊,2]	966,667	762,476
2021-3, 1.44% (WAC) due 06/25/66[◊,2]	574,020	476,044
2019-4, 3.85% due 11/25/59[2]	383,455	371,851
2020-1, 2.42% due 01/25/60[2,4]	287,567	274,515
2019-4, 3.64% due 11/25/59[2]	190,041	184,078

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.7% (continued)		
Residential Mortgage-Backed Securities - 15.9% (continued)		
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65[2,4]	$ 6,384,963	$ 6,211,031
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,2]	4,155,895	3,774,084
Towd Point Revolving Trust		
4.83% due 09/25/64[5]	3,250,000	3,209,375
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◊]	2,262,017	2,082,470
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 6.10% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37[◊]	1,802,456	1,714,199
New Residential Mortgage Loan Trust		
2019-1A, 3.50% (WAC) due 10/25/59[◊,2]	1,030,610	962,380
2018-2A, 3.50% (WAC) due 02/25/58[◊,2]	596,550	555,643
CSMC		
2021-NQM8, 2.41% (WAC) due 10/25/66[◊,2]	1,545,155	1,267,017
LSTAR Securities Investment Ltd.		
2021-1, 8.26% (1 Month Term SOFR + 2.91%, Rate Floor: 1.80%) due 02/01/26[◊,5]	1,289,652	1,264,457
Angel Oak Mortgage Trust		
2022-1, 3.29% (WAC) due 12/25/66[◊,2]	1,418,287	1,217,664
Soundview Home Loan Trust		
2006-OPT5, 5.75% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36[◊]	1,114,856	1,052,360
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61[◊,2]	806,620	773,911
Towd Point Mortgage Trust		
2018-2, 3.25% (WAC) due 03/25/58[◊,2]	364,364	352,961
2017-6, 2.75% (WAC) due 10/25/57[◊,2]	319,376	305,648
2017-5, 6.07% (1 Month Term SOFR + 0.71%, Rate Floor: 0.00%) due 02/25/57[◊,2]	92,783	93,706
Ellington Financial Mortgage Trust		
2020-2, 1.49% (WAC) due 10/25/65[◊,2]	347,666	305,961
2020-2, 1.64% (WAC) due 10/25/65[◊,2]	200,269	178,977
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 6.21% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35[◊]	451,832	439,355
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 6.04% (1 Month Term SOFR + 0.68%, Rate Floor: 0.57%) due 12/25/35[◊]	443,223	436,749
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62[◊,2]	441,924	390,654
Banc of America Funding Trust		
2015-R2, 5.73% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37[◊,2]	363,456	358,165
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60[◊,2]	324,022	308,711
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.38% (WAC) due 09/27/60[◊,2]	314,552	286,332
CSMC Series		
2014-2R, 2.14% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 02/27/46[◊,2]	112,196	111,726
Cascade Funding Mortgage Trust		
2019-RM3, 2.80% (WAC) due 06/25/69[◊,5]	80,682	78,631
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50[◊,2]	47,371	43,903
Total Residential Mortgage-Backed Securities		81,291,790
Commercial Mortgage-Backed Securities - 4.8%		
BX Commercial Mortgage Trust		
2021-VOLT, 7.13% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36[◊,2]	10,250,000	9,851,062

		Face Amount		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.7% (continued)				
Commercial Mortgage-Backed Securities - 4.8% (continued)				
2022-LP2, 6.92% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39◊,2	$	2,146,684	$	2,084,734
Life Mortgage Trust				
2021-BMR, 6.58% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 03/15/38◊,2		2,408,277		2,332,595
JP Morgan Chase Commercial Mortgage Securities Trust				
2021-NYAH, 7.02% (1 Month Term SOFR + 1.65%, Rate Floor: 1.54%) due 06/15/38◊,2		2,700,000		2,313,408
WMRK Commercial Mortgage Trust				
2022-WMRK, 8.80% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27◊,2		2,100,000		2,097,350
BXHPP Trust				
2021-FILM, 6.58% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36◊,2		1,500,000		1,344,437
MHP				
2022-MHIL, 6.63% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/27◊,2		1,367,421		1,333,959
Morgan Stanley Capital I Trust				
2018-H3, 0.80% (WAC) due 07/15/51◊,6		38,699,577		1,071,452
Citigroup Commercial Mortgage Trust				
2019-GC41, 1.04% (WAC) due 08/10/56◊,6		24,530,235		927,088
BENCHMARK Mortgage Trust				
2019-B14, 0.77% (WAC) due 12/15/62◊,6		34,360,354		913,680
JPMDB Commercial Mortgage Securities Trust				
2018-C8, 0.61% (WAC) due 06/15/51◊,6		21,186,804		396,373
Total Commercial Mortgage-Backed Securities				24,666,138
Total Collateralized Mortgage Obligations				
(Cost $112,753,238)				105,957,928
FEDERAL AGENCY DISCOUNT NOTES†† - 17.8%				
Federal Home Loan Bank				
5.20% due 01/02/24[7]		91,250,000		91,236,586
Total Federal Agency Discount Notes				
(Cost $91,236,819)				91,236,586
SENIOR FLOATING RATE INTERESTS††,◊ - 0.4%				
Industrial - 0.3%				
Mileage Plus Holdings LLC				
10.77% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 06/21/27		1,540,000		1,590,605
Consumer, Non-cyclical - 0.1%				
Outcomes Group Holdings, Inc.				
8.90% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/24/25		292,809		292,662
Total Senior Floating Rate Interests				
(Cost $1,888,004)				1,883,267
Total Investments - 99.6%				
(Cost $525,438,468)			$	509,209,445
Other Assets & Liabilities, net - 0.4%				1,858,688
Total Net Assets - 100.0%			$	511,068,133

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	Unrealized Appreciation**
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	1.10%	Annually	01/10/25	$ 61,000,000	$ 2,225,231	$ 98	$ 2,225,133

** *Includes cumulative appreciation (depreciation).*
† *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 December 31, 2023. 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 December 31, 2023.*

[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 $337,273,742 (cost $350,694,366), or 66.0% 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 December 31, 2023.*

[5] *Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is $4,552,463 (cost $4,620,323), or 0.9% of total net assets.*

[6] *Security is an interest-only strip.*

[7] *Rate indicated is the effective yield at the time of purchase.*

BofA — Bank of America
CME — Chicago Mercantile Exchange
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon