MONEY MARKET FIUND****** 2.79% S.019.54* S.019.	Value
Proplet Pressury Securities Cash Management Fund	
Total Money Market Funds Cout Set, 150, 452) Cout	3,619,547
COLLATERALIZED MORTGAGE OBLICATIONS** 3333% Robber	530,905
Coll ATERAL IZED MORTGAGE OBLIGATIONS*** 3,33%** Recidential Mortgage, Backed Securities - 26.15%** 2014-1000.15%** 1.00	4,150,452
California Mortgage-Backed Securities - 26.15% S. 2.395,334	.,,
COLLATERALIZED MORTGAGE OBLIGATIONS** 3.33** Relideral Mortgage-Backed Securities 2-81*% \$ 2.395,334 2024-NOMS, 6.23** due 01.254cf ^{2,3} 1.218,689 2024-NOMS, 6.23** due 01.254cf ^{2,3} 1.258,613 2024-NOMS, 6.23** due 01.254cf ^{2,3} 1.258,613 2024-NOMS, 6.23** due 01.254cf ^{2,3} 1.258,613 2024-NOMS, 6.23** due 01.254cf ^{2,3} 1.058,183 2023-NOMS, 6.32** due 01.254cf ^{2,3} 500,110 2023-NOMS, 6.32** due 01.254cf ^{2,3} 500,110 2023-NOMS, 6.32** due 01.254cf ^{2,3} 500,110 2023-NOMS, 6.35** due 01.254cf ^{2,3} 1.258,015 2023-NOMS, 6.35** due 02.254cf ^{2,3} 2.108,836 2023-PS, 1.25** due 02.254cf ^{2,3} 2.108,836 2023-	
Residenti Mortgage-Backed Securities - 26.15% S 2.395,334 2024-ARQMS 5.99% due 0125642 ^{2,3} 1.316.869 2024-ARQMS 6.95% due 0125642 ^{2,3} 1.298,101 2024-ARQMS 6.95% due 0125642 ^{2,3} 1.298,101 2023-ARQMS 6.95% due 0125642 ^{2,3} 1.298,101 2023-ARQMS 6.95% due 1025662 ^{2,3} 500,110 2023-ARQMS 6.95% due 1025662 ^{2,3} 500,110 2023-ARQMS 6.95% due 1025662 ^{2,3} 1.478,522 2023-ARQMS 6.95% due 1025662 ^{2,3} 1.258,015 2023-ARQMS 6.95% due 1025662 ^{2,3} 1.258,015 2023-ARQMS 6.95% due 1025662 ^{2,3} 1.258,015 2023-ARQMS 6.95% due 1025662 ^{3,3} 1.356,015 2023-ARQMS 6.95% due 1025662 ^{3,3} 1.358,015 2023-ARQMS 6.95% due 1025662 ^{3,3} 1.358,02 2023-	
2024AQMS	
2024-NQM, 6,23% due 1025646 ²³ 1,258,613 1,258,615 1,258,645 1,258,	
12924-NQM, 6,45% due 0/2566 ²³ 1295,19 2024-NQM, 6,22% due 0/2564 ²³ 1295,19 2024-NQM, 6,22% due 0/2564 ²³ 1,013,283 1,013,233 1,	2,411,102
2023-NQM2, 6.24% due 012566 ^{2,3} 1,258,613 2023-NQM2, 6.32% due 012566 ^{2,3} 500,110 2023-NQM2, 6.32% due 012566 ^{2,3} 500,110 2023-NQM3, 6.55% due 17256 ^{2,3} 500,110 2023-NQM3, 6.55% due 17256 ^{2,3} 246,024 CC4 Trust 2023-NQM3, 4.55% (WAC) due 04256 ^{2,5} 1,475,252 2023-NQM3, 4.55% (WAC) due 04256 ^{2,5} 1,258,045 2023-NQM3, 5.54% due 17256 ^{2,3} 1,278,677 2023-NQM3, 6.55% due 17256 ^{2,3} 1,278,677 2023-NQM3, 6.55% due 1602559 ^{2,3} 1,278,677 2023-NQM3, 6.55% due 1602559 ^{2,3} 2,772,324 NVMT Lean Trust 2022-A, 0.17% due 090256 ^{2,3} 2,108,336 2022-SP1,525% due 07256 ^{2,3} 2,002-EP1,525% due 07256 ^{2,3} 2,002-EP1,5256 ^{2,3} 2,002	1,331,137
2023-NQM1, 6.32% due 01/2566 ²³	1,311,587
2023-NQM1, 6.25% due 11/25/62 ²³ 2022-NQM3, 4.35% due 09/25/62 ²³ 2023-NQM3, 5.35% due 01/25/67 ²³ 2023-NQM3, 5.35% due 01/25/67 ²³ 2023-NQM3, 5.35% due 01/25/67 ²³ 2023-NQM3, 6.90% due 06/25/95 ²³ 2023-NQM3, 6.90% due 00/25/66 ²³ 2023-NQM3, 6.90% due 00/25/66 ²³ 2021-SP1, 4.67% due 09/25/66 ²³ 2021-SP1, 4.67% due 09/25/66 ²³ 2021-SP1, 6.12% due 09/25/66 ²³ 2021-SP1, 6.20% due	1,271,476
2022-NOM5, 6.45% due 09.2566 ²⁻³ CCAT Trust 2022-NOM5, 4.35% (NCAC) due 04.2567 ²⁻² 2023-NOM5, 6.35% due 06.2569 ²⁻³ 2023-NOM5, 6.99% due 08.2560 ²⁻³ 2023-NOM5, 6.99% due 08.2560 ²⁻³ 2023-NOM5, 6.99% due 08.2560 ²⁻³ 2024-NOM5 due 09.2560 ²⁻³ 2024-NOM5 due 09.2560 ²⁻³ 2024-NOM5 due 09.2560 ²⁻³ 2024-NOM5 due 09.2560 ²⁻³ 2021-SPI, 4.67% due 09.2560 ²⁻³ 2021-SPI, 4.75% due 09.2560	1,064,700
GCAT Trust 2022-NOM3, 435% (WAC) due 0425/67 ^{0,2} 2023-NOM3, 435% (WAC) due 0425/67 ^{0,2} 2023-NOM3, 635% (wa 0625/56 ^{2,3} 2023-NOM3, 68% due 0825/56 ^{2,3} 345,433 Citigroup Mortgauge Loan Trust, Inc. 2022-A, 617% due 0925/67 ^{2,3} 2, 108,36 2022-B, 126,40 due 0925/67 ^{2,3} 2, 108,36 2022-B, 126,40 due 0925/67 ^{2,3} 201-SP1, 467% due 0925/67 ^{2,3} 201-SP1, 47% due 0925/67 ^{2,3} 201-SP1, 40,20 due 0925/67 ^{2,3} 201-SP1, 10,20 due 0925/67 ^{2,3} 201-SP1, 10,20 due 10125/67 ^{2,3}	502,721
2022-NQM3, 4.38% (WAC) due 04/25/67 ³² 1,475,252 2023-NQM2, 5.89% due 08/25/68 ²³ 1,175,075 2023-NQM3, 6.89% due 08/25/68 ²³ 1,175,677 2023-NQM3, 6.89% due 08/25/68 ²³ 345,433 Ciligroup Mortage Loan Trust tne. 2022-A, 6.17% due 09/25/62 ²³ 2,108,836 2022-SP1, 4.67% due 09.25/62 ²³ 2,108,836 2022-SP1, 5.25% due 07/25/62 ² 2,108,836 2022-SP1, 5.25% due 07/25/62 ² 2,208,836 2022-SP1, 5.25% due 07/25/62 ³ 2,208,25% due 07/25/62 ³ 2,208,25% due 07/25/62 ³ 2,202-1, 4.75% due 09/26/67 ²³ 6,55,253 2022-1, 4.75% due 09/26/67 ²³ 6,55,253 2022-1, 3.25% (WAC) due 10/25/66 ³ 4,82,862 Legay Mortage Asset Trust 2,202-1,63,3,57% due 07/25/61 ² 9,79,947 2021-GS4, 4.65% due 11/25/60 ³² 9,79,947 2021-GS2, 5.75% due 07/25/61 ² 9,79,947 2021-GS2, 5.75% due 07/25/61 ² 5,504,52 2021-GS2, 5.75% due 07/25/66	246,903
2023-NQM2, 5.84% obe 1125/67 ²³ 2024-NQM2, 6.09% due 06/25/59 ²³ 21,173,677 2023-NQM3, 6.89% due 08/25/68 ¹³ 315,433 Citigroup Mortagues Loan Trust, Inc. 2022-A. CIPA, 6uc 09/25/65 ²³ 2,772,324 NYMT Loan Trust 2021-RPL, 6.19% due 09/25/61 ²³ 2,108,836 2022-SPI, 5.25% due 07/25/61 ²³ 2,108,836 2022-SPI, 5.25% due 07/25/61 ²³ 2,108,836 2022-SPI, 5.25% due 07/25/62 ² 2,630,261 Angel Cak Mortagues Trust 2021-RPL, 6.12% due 09/25/66 ⁵² 2,630,261 Angel Cak Mortagues Trust 2021-RPL, 6.12% due 09/25/66 ⁵² 2,630,261 Angel Cak Mortagues Trust 2021-RPL, 6.12% due 09/25/66 ⁵² 2,630,261 Angel Cak Mortagues Trust 2021-RSL, 6.12% due 09/25/66 ⁵² 2,630,261 Angel Cak Mortagues Trust 2021-RSL, 5.75% due 07/25/61 ² 3,29% (WAC) due 10/25/66 ⁵² 4,82,862 Leguesy Mortague Asset Trust 2021-GSL, 5.75% due 07/25/61 ² 330,766 Verus Securitization Trust 2021-GSL, 5.75% due 09/25/66 ⁵² 2,55% due 09/25/66 ⁵² 2,55% due 09/25/66 ⁵² 2,55% due 09/25/66 ⁵² 2,55% due 09/25/66 ⁵² 3,50% (WAC) due 10/25/66 ⁵² 3,55% due 09/25/66 ⁵² 3,50% due 09/25/66 ⁵² 3,	1,396,168
1,173,677 2023-NQM3, 6.09% due 0/825/68 ²³ 345,433 345,43	1,255,460
2023-NOM3, 6.89% due 0R2566 ²³ Citigroup Mortagee Loan Trust, Inc. 2022-A, 6.17% due 09250 ²³ 2, 772,324 NYMT Loan Trust 2021-SP1, 4.67% due 082561 ²³ 2021-SP1, 4.67% due 082561 ²³ 2022-SP1, 5.25% due 072562 ² 2021-RPL1, 6.12% due 05/2565 ² 2, 602,171 2021-RPL1, 6.12% due 05/2565 ² 2, 603,261 Angel Oak Mortagee Trust 2021-RPL1, 6.12% due 05/2566 ² 2, 693,261 Angel Oak Mortagee Trust 2021-LPL1, 6.12% due 05/2566 ² 2, 693,261 2023-1, 4.75% due 09/2566 ²³ 2, 693,273 2024-1, 2.79% (WAC) due 12/2566 ²³ 2, 693,273 2021-3, 2.79% (WAC) due 12/2566 ²³ 2, 693,273 2021-3, 2.79% (WAC) due 12/2566 ²³ 2, 693,273 2021-3, 3.79% due 09/2561 ² 2021-6, 3.75% due 09/2561 ² 2021-6, 3.75% due 09/2561 ² 2021-6, 3.75% due 09/2566 ² 2021-6, 3.75% due 09/2566 ² 2021-6, 3.75% due 09/2566 ² 2021-6, 1.87% (WAC) due 09/2566 ² 2021-3, 1.44% (WAC) due 07/2566 ² 2021-3, 1.44% (WAC) due 07/2566 ² 2021-3, 1.44% (WAC) due 07/2566 ² 2021-3, 1.24% due 05/2566 ² 315, 82 2021-1, 1.35% (WAC) due 07/2566 ² 2021-3, 1.24% due 05/2566 ² 315, 82 2021-1, 1.35% (WAC) due 07/2566 ² 315, 83 2021-1, 1.35% (WAC) due 07/2566 ² 317, 08 2021-1, 1.35% (WAC) due 07/2566 ² 313, 39 2021-1, 3.25% due 07/2566 ² 313, 39 2021-1, 3.25% due 07/2566 ² 313, 39 2021-1, 3.25% (WAC) due 07/2566 ² 313, 39 2021-1, 3.25% (WAC) due 07/2566 ² 313, 39 2021-1, 3.25% due 07/2566 ² 313, 39 2021-1, 3.25% (WAC) due 07/2566 ² 313, 39 2022-NOM, 2.25% (WAC) due 07/256	1,183,124
Citigroup Mortgage Loan Trust, Inc. 2,772,324 10202-A, 6.17% due 09/25/62 ²³ 2,108,836 2021-SPI, 4.67% due 08/25/62 ²³ 621,717 OSAT Trust 2021-RPL1, 6.12% due 05/25/62 ² 2021-RPL1, 6.12% due 05/25/65 ² 2,630,261 Angel Oak Mortgage Trust 2021-RPL1, 6.12% due 09/25/66 ^{0,2} 2021-6, 1.71% (WAC) due 09/25/66 ^{0,2} 1,023,875 2024-4, 6.20% due 01/25/66 ^{0,3} 659,719 2023-1, 4.75% due 09/26/67 ^{2,3} 655,253 2022-1, 3.29% (WAC) due 12/25/66 ^{0,2} 482,862 Legacy Mortgage Asset Trust 907,953 2021-GS3, 5.75% due 07/25/61 ² 907,953 2021-GS4, 4.65% due 11/25/60 ^{2,3} 339,746 Verus Securitization Trust 399,47 2021-GS, 5.75% due 04/25/66 ^{0,2} 350,452 2021-G, 1.89% (WAC) due 10/25/66 ^{0,2} 350,452 2021-G, 1.89% (WAC) due 09/25/66 ^{0,2} 481,51 2021-G, 1.89% (WAC) due 07/25/66 ^{0,2} 115,81 2021-G, 1.29% (WAC) due 07/25/66 ^{0,2} 115,81 2021-G, 1.29% (WAC) due 07/25/66 ^{0,2} 115,81 2021-G, 1.29% (WAC) due 07/25/66 ^{0,2} 115,81 2021-R, PL, 4.19% (WAC) due 07/25/66 ^{0,2} 371,058	349,351
NYMT Loan Trust 2021-SP1, 4.67% due 08/25/61 ^{2,3} 2021-SP1, 4.67% due 08/25/62 ² 621,717 OSAT Trust 2021-RP1, 6.12% due 05/25/65 ² Angel Oak Mortgage Trust 2021-G, 1.71% (WAC) due 09/25/66 ^{3,2} 2024-4, 6.20% due 01/25/66 ^{3,2} 2024-4, 6.20% due 01/25/66 ^{3,2} 2022-1, 3.29% (WAC) due 10/25/66 ^{3,2} 2021-1, 3.29% (WAC) due 10/25/66 ^{3,2} 2021-633, 5.75% due 01/25/66 ^{3,2} 2021-633, 5.75% due 01/25/66 ^{3,2} 2021-633, 5.75% due 01/25/66 ^{3,2} 2021-634, 4.65% due 11/25/66 ^{3,2} 2021-635, 5.75% due 01/25/66 ^{3,2} 2021-61, 3.99% (WAC) due 10/25/66 ^{3,2} 2021-61, 3.99% (WAC) due 10/25/66 ^{3,2} 2021-61, 1.99% (WAC) due 10/25/66 ^{3,2} 2021-61, 1.99% (WAC) due 10/25/66 ^{3,2} 2021-61, 1.99% (WAC) due 10/25/66 ^{3,2} 2021-3, 1.37% (WAC) due 07/25/66 ^{3,2} 2021-3, 1.37% (WAC) due 07/25/66 ^{3,2} 2021-4, 1.35% (WAC) due 07/25/66 ^{3,2} 2021-4, 1.39% (WAC) due 07/25/66 ^{3,2} 2021-4, 1.49% (WAC) due 07/25/66 ^{3,2} 2021-4, 1.49% (WAC) due 07/25/66 ^{3,2} 2021-4, 1.49% (WAC) due 07/25/66 ^{3,2} 2021-1, 3.42% due 07/25/66 ^{3,2} 2021-1, 3.43% (WAC) due 07/25/66 ^{3,2} 2021-1, 3.49% (WAC) due 07/25/66 ^{3,2} 2	347,331
2021-SPI, 4.67% due 08/25/61 ²³ 2022-SPI, 5.25% due 07/25/62 ² 2031-RPLI, 6.12% due 05/25/65 ² 3021-RPLI, 6.12% due 05/25/65 ³ 3021-RPLI, 6.12% due 09/25/66 ³ 3021-RPLI, 6.12% due 09/25/66 ³ 3021-RPLI, 4.75% due 09/25/66 ³ 3021-RPLI, 4.55% due 09/25/66 ³ 3021-RPLI, 4.65% due 11/25/60 ³ 3021-RPLI, 4.65% due 11/25/60 ³ 3021-RPLI, 4.65% due 11/25/60 ³ 3039-RPLI A.65% due 11/25/60 ³ 3039-RPLI A.65% due 09/25/66 ³ 3039-RPLI A.65	2,770,038
2021-SPI, 5,25% due 07/25/62 ² 2,630,261 2021-RPII, 6,12% due 05/25/65 ² 2,630,261 2021-RPII, 1/R (WAC) due 09/25/66 ^{5/2} 1,023,875 2024-4, 6,20% due 01/25/66 ^{5/2} 659,719 2023-1, 4,75% due 09/26/67.3 653,253 2022-1, 3,29% (WAC) due 12/25/66 ^{5/2} 482,862 Legacy Mortgage Asset Trust 482,862 Legacy Mortgage Asset Trust 907-683 879,947 2021-6,13, 575% due 07/25/61 ² 907,953 2021-6,28, 5,75% due 07/25/61 ² 879,947 2021-683, 5,75% due 07/25/61 ² 879,947 2021-683, 5,75% due 07/25/66 ^{5/2} 550,452 2021-6,1,13% (WAC) due 07/25/66 ^{5/2} 550,452 2021-6,1,13% (WAC) due 07/25/66 ^{5/2} 536,980 2020-5, 2,22% due 05/25/65 ^{5/2} 481,521 2021-4,1,135% (WAC) due 07/25/66 ^{5/2} 269,425 2021-3,1,44% (WAC) due 07/25/66 ^{5/2} 110,347 2021-RPL7,4,19% (WAC) due 07/27/61 ^{5/2} 582,882 2021-RPL7,4,19% (WAC) due 07/27/61 ^{5/2} 371,058 Imperial Fund Mortgage Trust 2021-RPL7,4,19% (WAC) due 07/27/61 ^{5/2} 371,058 Imperial Fund Mortgage Trust 2021-RPL7,4,19% (WAC) due 07/25/65 ^{5/2} 371,058 Imperial Fund Mortgage Trust 2021-RPL7,4,19% (WAC) due 07/25/65 ^{5/2} 371,058 Imperial Fund Mortgage Trust 2021-RPL7,4,19% (WAC) due 07/25/65 ^{5/2} 371,058 Imperial Fund Mortgage Trust 2021-RPL7,4,19% (WAC) due 07/25/65 ^{5/2} 371,058 Imperial Fund Mortgage Trust 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058 371,058	
OSAT Trust 2,630,261 2021-RPL1, 6,12% due 05/25/65² 2,630,261 Angel Oak Mortgage Trust 1,023,875 2021-4, 1,71% (WAC) due 09/25/66²-2³ 659,719 2023-1, 4,75% due 09/25/66²-3³ 659,253 2022-1, 3,29% (WAC) due 12/25/66²-2³ 482,862 Legacy Mortgage Asset Trust 907,953 2021-GS4, 4.65% due 11/25/60²-3 879,947 2021-GS4, 5,75% due 04/25/61² 339,746 Verus Securitization Trust 504,52 2021-GS4, 5,75% due 07/25/66²-2 550,452 2021-5, 1,37% (WAC) due 09/25/66²-2 550,452 2021-6, 1,89% (WAC) due 07/25/66²-2 569,80 2020-5, 2,22% due 05/25/65² 481,521 2021-6, 1,89% (WAC) due 07/25/66²-2 269,425 2021-3, 1,44% (WAC) due 07/25/66²-2 269,425 2021-3, 1,44% (WAC) due 07/25/66²-2 115,812 2020-1, 3,42% due 07/25/66²-2 110,347 CSMC Trust 582,882 2021-RPL7, 4,19% (WAC) due 07/27/61²-2 \$82,882 2021-RPL7, 4,96 (WAC) due 07/27/61²-2 371,058 Imperial Fund Mortgage Trust 103,13,923 New Residential Mortgage Loan Trust 591,031	2,093,454
2021-RPL1, 6.12% due 05/25/65 ² Angel Oak Mortgage Trust 2021-6.17% (WAC) due 09/25/66 ^{0,2} 2024-4, 6.20% due 01/25/69 ^{2,3} 2024-4, 6.20% due 01/25/69 ^{2,3} 2023-1, 4.75% due 09/26/67 ^{2,3} 2023-1, 4.75% due 09/26/67 ^{2,3} 2023-1, 3.29% (WAC) due 12/25/66 ^{0,2} Legacy Mortgage Asset Trust 2021-GS3, 5.75% due 07/25/61 ² 2021-GS3, 5.75% due 07/25/61 ² 2021-GS4, 4.65% due 11/25/60 ^{2,3} 2021-GS4, 4.65% due 11/25/60 ^{2,3} 2021-GS4, 4.65% due 07/25/61 ² 2021-GS4, 4.65% due 07/25/61 ² 2021-S1, 1.37% (WAC) due 09/25/66 ^{0,2} 2021-S1, 1.37% (WAC) due 07/25/66 ^{0,2} 2021-S1, 4.4% (WAC) due 07/25/66 ^{0,2} 2021-S1, 4.4% (WAC) due 07/25/66 ^{0,2} 2021-S1, 4.4% (WAC) due 07/27/61 ^{0,2} 2021-RPL4, 4.12% (WAC) due 07/25/60 ^{0,2} 2021-RPL4, 4.12% (WAC) due 07/27/61 ^{0,2} 2021-RPL5, 2.9% (WAC) due 07/27/61 ^{0,2} 201-RPL5, 2.9% (WAC) d	618,863
Angel Oak Mortgage Trust 2021-6, 1.71% (WAC) due 09/25/66 ^{0,2} 2024-4, 6, 20% due 01/25/69 ^{2,3} 659,719 2023-1, 4.75% due 09/26/67 ^{2,3} 635,253 2022-1, 3.29% (WAC) due 12/25/66 ^{0,2} 2025-1, 3.29% (WAC) due 12/25/66 ^{0,2} 2021-GS3, 5.75% due 07/25/61 ² 2021-GS3, 5.75% due 07/25/61 ² 2021-GS4, 4.65% due 11/25/60 ^{2,3} 2021-S1, 1.37% (WAC) due 09/25/66 ^{0,2} 2021-S1, 1.37% (WAC) due 09/25/66 ^{0,2} 2021-S1, 1.39% (WAC) due 10/25/66 ^{0,2} 2021-S1, 1.39% (WAC) due 07/25/66 ^{0,2} 2021-S1, 1.44% (WAC) due 07/25/66 ^{0,2} 2021-S1, 1.49% (WAC) due 07/25/66 ^{0,2} 2021-S1, 1.45% (WAC) due 07/25/60 ^{0,2} 2021-S1, 1.50% (WAC) due 07/25/60 ^{0,2} 2021-S1, 1.50% (WAC) due 07/25/50 ^{0,2} 2021-S1	
2021-6, 1.71% (WAC) due 09/25/66 ^{0,2} 2024-4, 6.20% due 01/25/69 ⁻³ 659,719 2023-1, 4.75% due 09/26/67 ^{2,3} 635,253 2022-1, 3.29% (WAC) due 12/25/66 ^{0,2} 482,862 Legaey Mortgage Asset Trust 2021-GS3, 5.75% due 07/25/61 ² 2021-GS4, 4.65% due 11/25/60 ^{2,3} 879,947 2021-GS2, 5.75% due 04/25/61 ² 2021-GS2, 5.75% due 04/25/60 ² 2021-S2, 1.37% (WAC) due 09/25/66 ^{0,2} 550,452 2021-GS2, 5.75% due 04/25/60 ² 2021-G	2,630,833
2024-4, 6.20% due 01/25/69 ^{2,3} 659,719 2023-1, 4.75% due 09/26/67 ^{2,3} 635,253 2022-1, 3.29% (WAC) due 12/25/66 ^{0,2} Legacy Mortgage Asset Trust 2021-GS3, 5.75% due 07/25/61 ² 907,953 2021-GS4, 4.65% due 11/25/60 ^{2,3} 879,947 2021-GS2, 5.75% due 04/25/61 ² 339,746 Verus Securitization Trust 2021-5, 1.37% (WAC) due 04/25/66 ^{0,2} 550,452 2021-6, 1.89% (WAC) due 09/25/66 ^{0,2} 550,452 2021-6, 1.89% (WAC) due 09/25/66 ^{0,2} 550,452 2021-6, 1.89% (WAC) due 09/25/66 ^{0,2} 536,980 2020-5, 2.22% due 05/25/65 ² 481,521 2021-4, 1.35% (WAC) due 07/25/66 ^{0,2} 269,425 2021-3, 1.44% (WAC) due 07/25/66 ^{0,2} 145,812 2020-1, 3.42% due 01/25/66 ² 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due 07/27/61 ^{0,2} 582,882 2021-RPL7, 4.19% (WAC) due 07/27/61 ^{0,2} 582,882 2021-RPL4, 4.12% (WAC) due 12/27/60 ^{0,2} 453,218 2020-NQM1, 2.21% due 05/25/65 ² 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2} 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 02/25/58 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 541,379 2017-SA, 5.93% (I Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} 178,394	867,192
2023-1, 4.75% due 09/26/67 ²⁻³ 2022-1, 3.29% (WAC) due 12/25/66 ³⁻² 2021-082, 3.75% due 07/25/61 ² 2021-GS3, 5.75% due 07/25/61 ² 2021-GS3, 5.75% due 07/25/61 ² 2021-GS2, 5.75% due 04/25/61 ² 2021-5, 1.37% (WAC) due 09/25/66 ³⁻² 2021-6, 1.89% (WAC) due 10/25/66 ³⁻² 2021-6, 1.89% (WAC) due 10/25/66 ³⁻² 2021-6, 1.89% (WAC) due 10/25/66 ³⁻² 2021-1, 3.45% (WAC) due 07/25/66 ³⁻² 2021-3, 1.44% (WAC) due 07/25/66 ³⁻² 2021-3, 1.44% (WAC) due 07/25/66 ³⁻² 2021-3, 1.44% (WAC) due 07/25/66 ³⁻² 2021-3, 2.29% due 01/25/60 ² 2021-3, 2.29% due 01/25/60 ² 2021-3, 2.29% due 01/25/60 ³ 2021-RPL7, 4.19% (WAC) due 10/27/61 ³⁻² 2021-RPL7, 4.19% (WAC) due 07/27/61 ³⁻² 2021-RPL7, 4.19% (WAC) due 07/27/61 ³⁻² 2021-RPL7, 4.19% (WAC) due 07/27/61 ³⁻² 2020-NQM1, 2.21% due 05/25/65 ³ Imperial Fund Mortgage Trust 2022-NQM2, 402% (WAC) due 03/25/65 ³ Sew Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 00/25/58 ³⁻² 2019-1A, 3.50% (WAC) due 00/25/58 ³⁻² 2019-5A, 5.93% (I Month Term SOFR+ 1.61%, Rate Floor: 1.50%) due 06/25/57 ³⁻² 178,394 PM Morgam Mortgage Trust	665,068
2022-1, 3.29% (WAC) due 12/25/66 ^{0,2} Legaey Mortgage Asset Trust 2021-GS3, 5.75% due 07/25/61 ² 2021-GS4, 4.65% due 11/25/60 ^{2,3} 2021-GS4, 4.65% due 11/25/60 ^{2,3} 2021-GS2, 5.75% due 04/25/61 ² 2021-GS2, 5.75% due 04/25/61 ² 2021-Securitization Trust 2021-S, 1.37% (WAC) due 09/25/66 ^{0,2} 2021-6, 1.89% (WAC) due 09/25/66 ^{0,2} 2021-6, 1.89% (WAC) due 10/25/66 ^{0,2} 2021-6, 1.89% (WAC) due 05/25/66 ^{0,2} 2021-4, 1.35% (WAC) due 05/25/66 ^{0,2} 2021-3, 1.44% (WAC) due 05/25/66 ^{0,2} 2021-3, 1.44% (WAC) due 07/27/60 ^{0,2} 2021-3, 1.44% (WAC) due 07/27/60 ^{0,2} 2021-3, 1.44% (WAC) due 07/27/60 ^{0,2} 2021-RPL7, 4.19% (WAC) due 07/27/60 ^{0,2} 2021-RPL7, 4.19% (WAC) due 07/27/60 ^{0,2} 2021-RPL4, 4.12% (WAC) due 07/27/60 ^{0,2} 2021-RPL4, 4.12% (WAC) due 07/27/60 ^{0,2} 2021-RPL4, 4.12% (WAC) due 03/25/65 ² 2020-NOM, 1, 2.11% due 05/25/65 ² 2020-NOM, 2.02% (WAC) due 03/25/67 ^{0,2} 2021-RPL4, 3.50% (WAC) due 03/25/67 ^{0,2} 2019-1A, 3.50% (WAC) due 01/25/58 ^{0,2} 2019-1A, 3.50% (WAC) due 10/25/58 ^{0,2} 2019-1A, 3.50% (WAC) due 10/25/58 ^{0,2} 2019-7A, 5.93% (I Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} P Morgam Mortgage Trust	629,369
Legacy Mortgage Asset Trust 2021-GS3, 5.75% due 07/25/61² 907,953 2021-GS2, 5.75% due 01/25/60²³ 339,746 Verus Securitization Trust 2021-GS2, 5.75% due 09/25/66°² 550,452 2021-5, 1.37% (WAC) due 09/25/66°² 550,452 2021-6, 1.89% (WAC) due 10/25/66°² 536,980 2020-5, 2.22% due 05/25/65² 481,521 2021-4, 1.35% (WAC) due 07/25/66°² 269,425 2021-3, 1.44% (WAC) due 07/25/66°² 145,812 2020-1, 3,42% due 01/25/60° 110,347 CSMC Trust 10,347 CSMC Trust 582,882 2021-RPL7, 4,19% (WAC) due 07/27/61°² 582,882 2021-RPL4, 4.12% (WAC) due 12/27/60°.² 453,218 2020-NQM1, 2.21% due 05/25/65² 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 02/25/56°² 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 02/25/58°² 591,031 2018-2A, 3.50% (WAC) due 02/25/58°² 591,031 2018-2A, 3.50% (WAC) due 02/25/58°² 541,379 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57°² 178,394 1P Morgan Mortgage Trust	430,924
2021-GS3, 5.75% due 07/25/61 ² 907,953 2021-GS4, 4.65% due 11/25/60 ²³ 879,947 2021-GS2, 5.75% due 04/25/61 ² 339,746 Verus Securitization Trust 2021-5, 1.37% (WAC) due 09/25/66 ⁶ / ₂ 550,452 2021-6, 1.89% (WAC) due 10/25/66 ⁶ / ₂ 536,980 2020-5, 2.22% due 05/25/65 ² 481,521 2021-4, 1.35% (WAC) due 07/25/66 ⁶ / ₂ 269,425 2021-3, 1.44% (WAC) due 07/25/66 ⁶ / ₂ 145,812 2020-1, 3.42% due 01/25/60 ² 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due 07/27/61 ⁶ / ₂ 582,882 2021-RPL7, 4.19% (WAC) due 07/27/61 ⁶ / ₂ 582,882 2021-RPL7, 4.19% (WAC) due 07/27/61 ⁶ / ₂ 582,882 2021-RPL4, 4.12% (WAC) due 07/27/61 ⁶ / ₂ 582,882 2021-RPL4, 4.12% (WAC) due 03/25/67 ⁶ / ₂ 453,218 2020-NQM1, 2.21% due 05/25/65 ² 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ⁶ / ₂ 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 10/25/58 ⁵ / ₂ 591,031 2018-2A, 3.50% (WAC) due 10/25/58 ⁵ / ₂ 541,379 2017-SA, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ⁶ / ₂ 178,394	430,924
2021-GS4, 4.65% due 11/25/60 ^{2,3} 2021-GS2, 5.75% due 04/25/61 ² 339,746 Verus Securitization Trust 2021-5, 1.37% (WAC) due 09/25/66 ^{0,2} 2021-6, 1.89% (WAC) due 10/25/66 ^{0,2} 2021-6, 1.89% (WAC) due 10/25/66 ^{0,2} 2020-5, 2.22% due 05/25/65 ² 481,521 2021-4, 1.35% (WAC) due 07/25/66 ^{0,2} 2021-3, 1.44% (WAC) due 07/25/66 ^{0,2} 2020-1, 3,42% due 01/25/60 ² 2020-1, 3,42% due 01/25/60 ² 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due 07/27/61 ^{0,2} 582,882 2021-RPL4, 4.12% (WAC) due 07/27/61 ^{0,2} 582,882 2021-RPL4, 4.12% (WAC) due 07/27/65 ^{0,2} 453,218 2020-NQM1, 2.21% due 05/25/65 ² 131,923 New Residential Mortgage Trust 2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 10/25/58 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 178,394	905,064
2021-GS2, 5.75% due 04/25/61 ² Verus Securitization Trust 2021-5, 1.37% (WAC) due 09/25/66 ^{0,2} 2021-6, 1.89% (WAC) due 10/25/66 ^{0,2} 2021-6, 1.89% (WAC) due 05/25/65 ² 2021-4, 1.35% (WAC) due 07/25/65 ^{0,2} 2021-4, 1.35% (WAC) due 07/25/66 ^{0,2} 2021-3, 1.44% (WAC) due 06/25/66 ^{0,2} 2021-3, 1.44% (WAC) due 06/25/66 ^{0,2} 2021-3, 1.44% (WAC) due 06/25/66 ^{0,2} 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due 07/27/61 ^{0,2} 2021-RPL4, 4.12% (WAC) due 12/27/60 ^{0,2} 2021-RPL4, 4.12% (WAC) due 12/27/60 ^{0,2} 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2} 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 02/25/58 ^{0,2} 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 591,031 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} 178,394	879,788
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	339,667
2021-6, 1.89% (WAC) due $10/25/66^{0,2}$ 536,980 2020-5, 2.22% due $05/25/65^2$ 481,521 2021-4, 1.35% (WAC) due $07/25/66^{0,2}$ 269,425 2021-3, 1.44% (WAC) due $06/25/66^{0,2}$ 145,812 2020-1, 3.42% due $01/25/60^2$ 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due $07/27/61^{0,2}$ 582,882 2021-RPL4, 4.12% (WAC) due $12/27/60^{0,2}$ 453,218 2020-NQM1, 2.21% due $05/25/65^2$ 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due $03/25/67^{0,2}$ 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due $10/25/59^{0,2}$ 591,031 2018-2A, 3.50% (WAC) due $10/25/59^{0,2}$ 591,031 2018-2A, 3.50% (WAC) due $10/25/59^{0,2}$ 591,031 2018-2A, 3.50% (WAC) due $10/25/59^{0,2}$ 591,031 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due $10/25/57^{0,2}$ 178,394 JP Morgan Mortgage Trust	
2020-5, 2.22% due 05/25/65 ² 2021-4, 1.35% (WAC) due 07/25/66 ^{0,2} 2021-3, 1.44% (WAC) due 06/25/66 ^{0,2} 1145,812 2020-1, 3.42% due 01/25/60 ² 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due 07/27/61 ^{0,2} 582,882 2021-RPL4, 4.12% (WAC) due 12/27/60 ^{0,2} 453,218 2020-NQM1, 2.21% due 05/25/65 ² 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2} 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} JP Morgan Mortgage Trust	476,719
2021-4, 1.35% (WAC) due $07/25/66^{\circ,2}$ 269,425 2021-3, 1.44% (WAC) due $06/25/66^{\circ,2}$ 145,812 2020-1, 3.42% due $01/25/60^2$ 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due $07/27/61^{\circ,2}$ 582,882 2021-RPL4, 4.12% (WAC) due $12/27/60^{\circ,2}$ 453,218 2020-NQM1, 2.21% due $05/25/65^2$ 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due $03/25/67^{\circ,2}$ 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due $10/25/59^{\circ,2}$ 591,031 2018-2A, 3.50% (WAC) due $02/25/58^{\circ,2}$ 591,031 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due $06/25/57^{\circ,2}$ 178,394 JP Morgan Mortgage Trust	469,860
2021-3, 1.44% (WAC) due $06/25/66^{\circ,2}$ 145,812 2020-1, 3.42% due $01/25/60^2$ 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due $07/27/61^{\circ,2}$ 582,882 2021-RPL4, 4.12% (WAC) due $12/27/60^{\circ,2}$ 453,218 2020-NQM1, 2.21% due $05/25/65^2$ 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due $03/25/67^{\circ,2}$ 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due $10/25/59^{\circ,2}$ 591,031 2018-2A, 3.50% (WAC) due $02/25/58^{\circ,2}$ 591,031 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due $06/25/57^{\circ,2}$ 178,394 JP Morgan Mortgage Trust	465,928
2020-1, 3.42% due $01/25/60^2$ 110,347 CSMC Trust 2021-RPL7, 4.19% (WAC) due $07/27/61^{0,2}$ 582,882 2021-RPL4, 4.12% (WAC) due $12/27/60^{0,2}$ 453,218 2020-NQM1, 2.21% due $05/25/65^2$ 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due $03/25/67^{0,2}$ 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due $10/25/59^{0,2}$ 591,031 2018-2A, 3.50% (WAC) due $02/25/58^{0,2}$ 591,031 2018-2A, 3.50% (WAC) due $02/25/58^{0,2}$ 541,379 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due $06/25/57^{0,2}$ 178,394 JP Morgan Mortgage Trust	224,722
CSMC Trust $2021-RPL7, 4.19\% (WAC) due 07/27/61^{0,2} \\ 2021-RPL4, 4.12\% (WAC) due 12/27/60^{0,2} \\ 453,218 \\ 2020-NQM1, 2.21\% due 05/25/65^2 \\ Imperial Fund Mortgage Trust 2022-NQM2, 4.02\% (WAC) due 03/25/67^{0,2} \\ New Residential Mortgage Loan Trust \\ 2019-1A, 3.50\% (WAC) due 10/25/59^{0,2} \\ 2019-2A, 3.50\% (WAC) due 02/25/58^{0,2} \\ 2019-3A, 3.50\% (WAC) due $	127,254
2021-RPL7, 4.19% (WAC) due 07/27/61 ^{♦,2} 2021-RPL4, 4.12% (WAC) due 12/27/60 ^{♠,2} 453,218 2020-NQM1, 2.21% due 05/25/65 ² 371,058 Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{♠,2} 1,313,923 New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 10/25/59 ^{♠,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/88 ^{♠,2} 591,031 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{♠,2} JP Morgan Mortgage Trust	107,562
2021-RPL4, 4.12% (WAC) due 12/27/60 ^{0,2} 453,218 2020-NQM1, 2.21% due 05/25/65 ² Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2} New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 591,319 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} JP Morgan Mortgage Trust	
2020-NQM1, 2.21% due 05/25/65 ² Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2} New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 541,379 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} JP Morgan Mortgage Trust	577,712
Imperial Fund Mortgage Trust 1,313,923 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2} 1,313,923 New Residential Mortgage Loan Trust 591,031 2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 541,379 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} 178,394 JP Morgan Mortgage Trust 178,394	451,391
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,2} New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 541,379 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} JP Morgan Mortgage Trust	351,748
New Residential Mortgage Loan Trust 2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 541,379 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} JP Morgan Mortgage Trust	1,250,003
2019-1A, 3.50% (WAC) due 10/25/59 ^{0,2} 591,031 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 541,379 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} JP Morgan Mortgage Trust	1,230,003
2018-2A, 3.50% (WAC) due 02/25/58 ^{0,2} 2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,2} JP Morgan Mortgage Trust 541,379 178,394	554,009
2017-5A, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{6,2} JP Morgan Mortgage Trust 178,394	515,108
JP Morgan Mortgage Trust	177,664
2021-12, 2.50% (WAC) due $02/25/52^{\circ,2}$	
	1,124,943
Home Equity Loan Trust	
2007-FRE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 [♦] 1,165,343	1,121,305
Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 5.06% (1 Month Term SOFR + 0.74% , Rate Floor: 0.63%) due $11/25/37^{\circ}$ 884,606	857,462

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.3% (continued)		
Residential Mortgage-Backed Securities - 26.1% (continued) Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due $11/25/36^{\circ}$ HarborView Mortgage Loan Trust	\$ 853,271 \$	845,885
2006-14, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $01/25/47^{\circ}$ NovaStar Mortgage Funding Trust Series	854,165	814,106
2007-2, 4.63% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 [♦] Soundview Home Loan Trust	673,308	661,793
2006-OPT5, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due $07/25/36^{\circ}$	556,607	540,659
CFMT LLC	220,007	210,025
2022-HB9, 3.25% (WAC) due $09/25/37^{\sqrt{2}}$	528,085	521,700
Alternative Loan Trust		
2007-OA7, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47 $^{\Diamond}$ HOMES Trust	496,569	453,757
2024-AFC2, 5.58% (WAC) due 10/25/59 ^{\$\frac{1}{2}\$} COLT Mortgage Loan Trust	450,082	450,476
2023-3, 7.18% due 09/25/68 ^{2,3}	435,483	441,869
FIGRE Trust	433,463	441,007
2024-HE5, 5.44% (WAC) due 10/25/54 ^{0,2} Towd Point Mortgage Trust	429,876	432,225
2017-6, 2.75% (WAC) due 10/25/57 ^{0,2}	214,197	209,790
2018-2, 3.25% (WAC) due $03/25/58^{0,2}$	196,286	193,538
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series	170,200	175,556
2005-W2, 5.17% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35 [♦] Banc of America Funding Trust	217,841	215,603
2015-R2, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37 ^{\$\display\$2} Residential Mortgage Loan Trust	127,306	126,863
2020-1, 2.38% (WAC) due $01/26/60^{0,2}$	51,363	50,760
Encore Credit Receivables Trust	51,505	30,700
2005-2, 5.17% (1 Month Term SOFR + 0.85%, Rate Cap/Floor: 13.00%/0.74%) due 09/25/35 [♦] Starwood Mortgage Residential Trust	34,472	34,363
2020-1, 2.28% (WAC) due $02/25/50^{\circ,2}$	27,444	25,962
Total Residential Mortgage-Backed Securities		40,026,728
Commercial Mortgage-Backed Securities - 6.7% BX Commercial Mortgage Trust	_	
2021-VOLT, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due $09/15/36^{\circ,2}$	3,390,898	3,375,004
2022-LP2, 5.87% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 ^{0,2} WMRK Commercial Mortgage Trust	735,000	733,170
2022-WMRK, 7.75% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27 ^{0,2}	2,900,000	2,900,000
Citigroup Commercial Mortgage Trust		
2018-C6, 0.76% (WAC) due 11/10/51 ^{0,4}	39,879,909	893,581
Morgan Stanley Capital I Trust 2018-H3, 0.96% (WAC) due 07/15/51 ^{0,4}	42,677,727	814,773
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.22% (1 Month Term SOFR + 1.90%, Rate Floor: 1.54%) due $06/15/38^{\circ,2}$ BXHPP Trust	850,000	786,250
2021-FILM, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 ^{0,2} JPMDB Commercial Mortgage Securities Trust	500,000	449,230
2018-C8, 0.59% (WAC) due 06/15/51 ^{0,4}	22.202.457	299.938
2010-00, 0.3770 (1710) aud 00/13/31	22,202,737	277,730

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 33.3% (continued)		
Commercial Mortgage-Backed Securities - 6.7% (continued)		
Life Mortgage Trust		
2021-BMR, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 03/15/38 ^{0,2}	\$ 80,100 \$	79,649
Total Commercial Mortgage-Backed Securities Government Agency - 0.5%		10,331,595
Fannie Mae		
6.50% due 04/25/49	817,130	833,141
Total Collateralized Mortgage Obligations		
(Cost \$52,105,092)		51,191,464
ASSET-BACKED SECURITIES ^{††} - 32.7%		
Collateralized Loan Obligations - 20.7% BCC Middle Market CLO LLC		
2021-1A A1R, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 ^{0,2} Palmer Square Loan Funding Ltd.	7,250,000	7,275,195
Fainter Square Loan Funding Ltd. 2022-1A A2, 5.86% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due $04/15/30^{0.2}$	3,750,000	3,760,956
BXMT Ltd.	3,730,000	3,700,930
2020-FL2 AS, 5.83% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due $02/15/38^{\circ}$, 2	2,250,000	2,228,303
2020-FL3 AS, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 11/15/37 ^{0,2} BRSP Ltd.	1,250,000	1,243,948
2021-FL1 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38 ^{0,2}	2,750,000	2,736,282
Golub Capital Partners CLO 49M Ltd.	2,730,000	2,730,202
2021-49A AR, 6.06% (3 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 08/26/33 ^{0,2} Cerberus Loan Funding XXXV, LP	2,250,000	2,255,249
2021-5A A, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 ^{0,2}	1,750,000	1,755,876
Golub Capital Partners CLO 54M, LP		
2021-54A A, 6.05% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due $08/05/33^{\circ,2}$	1,750,000	1,754,020
Owl Rock CLO IV Ltd.	4 #00 000	
2021-4A A1R, 6.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{0,2} Golub Capital Partners CLO 33M Ltd.	1,500,000	1,503,563
2021-33A AR2, 6.45% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{¢,2} HGI CRE CLO Ltd.	1,250,000	1,248,988
2021-FL2 A, 5.43% (1 Month Term SOFR + 1.11%, Rate Floor: 1.11%) due 09/17/36 ^{6,2}	1,248,790	1,244,385
Cerberus Loan Funding XXXII, LP	1,240,790	1,244,363
2021-2A A, 6.14% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{\$\infty\$} . Greystone Commercial Real Estate Notes	1,000,000	1,002,462
2021-FL3 B, 6.08% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0,2} Sound Point CLO XIX Ltd.	1,000,000	990,401
2018-1A A, 5.52% (3 Month Term SOFR + 1.26%, Rate Floor: 0.00%) due 04/15/31 ^{0,2}	912,321	913,005
Cerberus Loan Funding XXXIII, LP	712,321	715,005
2021-3A A, 6.08% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due $07/23/33^{\circ,2}$	750,000	751,830
THL Credit Lake Shore MM CLO I Ltd.	,	
2021-1A A1R, 6.22% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{0,2}	695,974	697,979
HERA Commercial Mortgage Ltd.		
2021-FL1 A, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due $02/18/38^{\circ,2}$	316,577	316,154

	Face Amount	Value
ASSET-BACKED SECURITIES†† - 32.7% (continued)		
Collateralized Loan Obligations - 20.7% (continued) Parliament CLO II Ltd.		
2021-2A A, 5.93% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 08/20/32 ^{0,2} NewStar Fairfield Fund CLO Ltd.	\$ 63,382	\$ 63,694
2018-2A A1N, 5.80% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due $04/20/30^{\circ,2}$	51,962	52,239
Total Collateralized Loan Obligations	- ,	31,794,529
Single Family Residence - 2.8%		
FirstKey Homes Trust		
2020-SFR2, 2.67% due 10/19/37 ²	3,550,000	3,509,626
2022-SFR1, 4.49% due 05/19/39 ² Total Single Family Residence	750,000	745,838
Net Lease - 2.7%		4,255,464
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50 ²	2,440,961	2,382,071
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61 ² CF Hippolyta Issuer LLC	1,000,000	941,488
2021-1A, 1.98% due 03/15/61 ²	706,836	663,913
Store Master Funding I-VII	700,830	003,713
2018-1A, 4.29% due 10/20/48 ²	228,003	224,882
Total Net Lease	-,	4,212,354
Transport-Container - 2.0%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46 ²	1,533,000	1,399,445
CLI Funding VIII LLC 2021-1A. 1.64% due 02/18/46 ²	1.000.674	024.710
Z021-1A, 1.04% due 02/18/40 Textainer Marine Containers VII Ltd.	1,008,674	924,719
2021-1A, 1.68% due 02/20/46 ²	457,333	420,511
2020-1A, 2.73% due 08/21/45 ²	259,111	248,371
Textainer Marine Containers Ltd.	207,111	210,371
2021-3A, 1.94% due 08/20/46 ²	69,333	61,649
Total Transport-Container		3,054,695
Collateralized Debt Obligations - 1.4% Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ²	2,250,000	2,150,330
Whole Business - 1.0% Domino's Pizza Master Issuer LLC		
2018-1A, 4.33% due 07/25/48 ²	1,184,375	1,174,767
Wingstop Funding LLC	-,,-,-,-	-,-, ,, ,,
$2020-1A$, 2.84% due $12/05/50^2$	443,250	420,083
Total Whole Business		1,594,850
Infrastructure - 0.8%		
Aligned Data Centers Issuer LLC 2021-1A, 1.94% due 08/15/46 ²	1,300,000	1 256 402
2021-1A, 1.94% due 08/15/46 Financial - 0.8%	1,300,000	1,256,493
Project Onyx I		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due $01/26/27^{0,\dagger\dagger\dagger}$	915,597	914,264
Project Onyx II		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due $01/26/27^{0,\dagger\dagger\dagger}$	253,717	252,823
Total Financial Transport-Aircraft - 0.5%		1,167,087
Sapphire Aviation Finance II Ltd.		
2020-1A, 3,23% due 03/15/40 ²	508,880	486,010
Castlelake Aircraft Securitization Trust	200,000	100,010
2018-1, 4.13% due 06/15/43 ²	262,647	255,318
Total Transport-Aircraft		741,328
Total Asset-Backed Securities		50 225 120
(Cost \$50,743,874)		50,227,130
CORPORATE BONDS ^{††} - 30.2%		
Financial - 17.1% Brighthouse Financial Global Funding		
5.55% due 04/09/27 ²	2.750.000	2 702 126
AEGON Funding Company LLC	2,750,000	2,793,126
5.50% due 04/16/27 ²	2,650,000	2,682,189
Athene Global Funding	2,000,000	2,002,10)
5.68% due 02/23/26 ²	2,050,000	2,064,156
F&G Global Funding	·	
5.88% due 06/10/27 ²	1,900,000	1,941,933
HSBC Holdings plc		
5.60% due 05/17/28 ⁵	1,750,000	1,782,775

	Face Amount	Value
CORPORATE BONDS ^{††} - 30.2% (continued)		
Financial - 17.1% (continued) Mutual of Omaha Companies Global Funding		
5.35% due 04/09/27 ²	\$ 1,750,000	\$ 1,777,383
Standard Chartered ple 5.69% due 05/14/28 ^{2,5}	1,700,000	1,734,077
LPL Holdings, Inc. 5.70% due 05/20/27	1,700,000	1,731,839
Barclays plc	1,700,000	1,/31,639
5.67% due 03/12/28 ⁵ Assurant, Inc.	1,650,000	1,681,294
6.10% due 02/27/26	1,650,000	1,658,810
CNO Global Funding 5.88% due 06/04/27 ²	1,140,000	1 170 810
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.	1,140,000	1,170,819
2.88% due 10/15/26 ²	850,000	828,979
Societe Generale S.A. 5.52% due 01/19/28 ^{2,5}	800,000	809,905
Cooperatieve Rabobank UA	,	·
4.66% due 08/22/28 ^{2,5} Jackson National Life Global Funding	800,000	804,612
5.60% due 04/10/26 ²	750,000	756,335
SLM Corp. 3.13% due 11/02/26	600,000	588,076
United Wholesale Mortgage LLC	000,000	· · ·
5.50% due 11/15/25 ² GA Global Funding Trust	490,000	489,923
1.63% due $01/15/26^2$	450,000	442,363
American National Group, Inc. 5.00% due 06/15/27	240,000	240,959
Brown & Brown, Inc.		· ·
4.60% due 12/23/26 OneMain Finance Corp.	175,000	175,817
7.13% due 03/15/26	168,000	170,486
Total Financial Consumer, Non-cyclical - 4.8%		26,325,856
Universal Health Services, Inc.	1.050.000	1 002 727
1.65% due 09/01/26 Icon Investments Six DAC	1,950,000	1,882,637
5.81% due 05/08/27 Element Fleet Management Corp.	1,800,000	1,837,623
6.27% due $06/26/26^2$	1,650,000	1,673,372
IQVIA, Inc.	1 000 000	006.622
5.00% due 05/15/27 ² Triton Container International Ltd.	1,000,000	996,623
2.05% due 04/15/26 ²	700,000	685,521
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3.25% due 03/15/26 ²	275,000	271,213
Block, Inc.	·	
2.75% due 06/01/26 Total Consumer, Non-cyclical	100,000	97,903 7,444,892
Industrial - 2.8%		., ,
Penske Truck Leasing Company Lp / PTL Finance Corp. 5.35% due 01/12/27 ²	1,650,000	1,668,685
Weir Group plc	1,020,000	1,000,000
2.20% due 05/13/26 ² Silgan Holdings, Inc.	1,091,000	1,063,966
1.40% due $04/01/26^2$	750,000	729,775
Vontier Corp. 1.80% due 04/01/26	650,000	635,597
Jabil, Inc.		
1.70% due 04/15/26 Total Industrial	200,000	195,331 4,293,354
Consumer, Cyclical - 2.4%		4,273,334
LG Electronics, Inc. 5.63% due 04/24/27 ²	000 000	016 106
5.65% due 04/24/27 United Airlines, Inc.	900,000	916,196
4.38% due 04/15/26 ² Live Notice Fototskingwort Inc.	900,000	894,050
Live Nation Entertainment, Inc. 6.50% due 05/15/27 ²	875,000	887,897
International Game Technology plc		·
4.13% due 04/15/26 ² Air Canada	490,000	489,695
3.88% due 08/15/26 ²	330,000	326,667
Walgreens Boots Alliance, Inc. 3.45% due 06/01/26	100,000	97,843
Total Consumer, Cyclical	100,000	3,612,348
Utilities - 1.3% Algonquin Power & Utilities Corp.		
5.37% due 06/15/26	1,750,000	1,759,318
Terraform Global Operating, LP 6.13% due 03/01/26 ²	264,000	262,403
Total Utilities	204,000	2,021,721
Communications - 0.9% FactSet Research Systems, Inc.		
2.90% due 03/01/27	1,450,000	1,412,904
Technology - 0.9% CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	1,350,000	1,315,899
Total Corporate Bonds (Cost \$46,081,294)		46,426,974
		-, -, -, -, -, -, -, -, -, -, -, -, -, -
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 1.3% Technology - 0.6%		
CoreLogic, Inc.		
7.94% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 06/02/28	675,439	667,630

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS ^{††,◊} - 1.3% (continued)		
Technology - 0.6% (continued)		
World Wide Technology Holding Company LLC		
6.56% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/01/30	\$ 264,413	\$ 265,405
Total Technology		933,035
Financial - 0.4%		
Citadel Securities, LP		
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	325,887	327,070
Jane Street Group LLC		
6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	295,361	294,980
Total Financial	_	622,050
Consumer, Non-cyclical - 0.3%		
Elanco Animal Health, Inc.		
6.17% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/01/27	403,278	402,827
Total Senior Floating Rate Interests		
(Cost \$1,960,788)	_	1,957,912
FEDERAL AGENCY DISCOUNT NOTES ^{††} - 0.4%		
Federal Home Loan Bank		
4.10% due 07/01/25 ⁶	600,000	600,000
Total Federal Agency Discount Notes		000,000
(Cost \$600,000)		600,000
(,,,,,,,	-	,
REPURCHASE AGREEMENTS ^{††,7} - 1.0%		
BofA Securities, Inc.		
issued 06/30/25 at 4.37%		
due 07/01/25	674,599	674,599
BNP Paribas	7. 7	,
issued 06/30/25 at 4.37%		
due 07/01/25	421,624	421,624
J.P. Morgan Securities LLC	*	· · · · · · · · · · · · · · · · · · ·
issued 06/30/25 at 4.37%		
due 07/01/25	421,624	421,624
Bank of Montreal		
issued 06/30/25 at 4.34%		
due 07/01/25	84,325	84,325
Total Repurchase Agreements		
(Cost \$1,602,172)		1,602,172
Total Investments - 101.6%		
(Cost \$157,243,672)	\$	156,156,104
Other Assets & Liabilities, net - (1.6)%	_	(2,457,480)
Total Net Assets - 100.0%	5	

Centrally Cleared Interest Rate Swap Agreements ††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Pre	Upfront miums Paid (Received)	Unrealized Appreciation (Depreciation)**
			U.S. Secured								
BofA Securities,			Overnight Financing								
Inc.	CME	Receive	Rate + 0.26%	1.66%	Quarterly	03/16/31 \$	3,000,000	\$ 327,829	\$	(524)	\$ 328,353
			U.S. Secured								
BofA Securities,			Overnight Financing								
Inc.	CME	Receive	Rate	1.73%	Annually	02/25/27	980,000	29,583		101	29,482
			U.S. Secured								
BofA Securities,			Overnight Financing								
Inc.	CME	Receive	Rate	1.47%	Annually	02/02/27	850,000	28,365		97	28,268
			U.S. Secured								
BofA Securities,			Overnight Financing								
Inc.	CME	Receive	Rate	2.72%	Annually	06/07/27	1,800,000	27,451		119	27,332
BofA Securities,			U.S. Secured Overnight Financing								
Inc.	CME	Receive	Rate	4.28%	Annually	06/14/27	55,250,000	(804,212)		285	(804,497)
					,			\$ (390,984)	\$	78	\$ (391,062)

Includes cumulative appreciation (depreciation).

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 June 30, 2025. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the rariable rate security. Rate matched is the rate ejective at other 50, 2025. In some instances, the ejective rate is limited by a minimum rate floor or a maximum rate cup 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.

Rate indicated is the 7-day yield as of June 30, 2025.

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 \$121,027,004 (cost \$121,795,866), or 78.7% of total net assets.

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 June 30, 2025. Security is an interest-only strip.

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

Rate indicated is the effective yield at the time of purchase.

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

BofA - Bank of America

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