		Face Amount	Value
Amen (Aben (Barbar) Strip, (BART (Campon) discre (1958) earl (1958) 1,0001 Strip, (BART (Campon) discre (1958) earl (1958) 1,0001 Strip, (BART (Campon) discre (1958) earl (1958) 1,0001 Strip, (BART (Campon) discre (1958) 1,0001 Strip, (BA	CORPORATE BONDS ^{††} - 30.1%		
Record Information Record	Financial - 16.7% Athene Global Funding		
1999.cm 1999		11,000,000	\$ 11,004,518
Magnetic North Magn		9 700 000	9,589,432
Combridge Faminical for Combridge Compress Combridge Compress Combridge Compress Combridge Compress	Macquarie Group Ltd.	9,700,000	7,307,132
3.90% and 80.9025		5,250,000	5,174,296
\$250,000 \$257.000 \$257.000 \$257.000 \$257.000 \$257.000 \$257.000 \$257.000 \$257.000 \$257.000 \$255.000	3.50% due 04/04/25	5,150,000	5,064,285
Ball of American Corp.	17	5,050,000	4.972.768
	Bank of America Corp.		
MEANT PAIRING ECORPHY 1999	3.95% due 04/21/25 Brighthouse Financial Global Funding	4,100,000	4,041,133
Se99 to de 18/02 3,78,000 3,73,800 3		3,900,000	3,885,108
USA AOS SERICHED T 1,500,000 \$7,200,000		2 750 000	2 724 090
Socie Soci Soc	UBS AG/Stamford CT		
1999		3,800,000	3,724,231
\$29.00 (1900) \$20.00 (1900) \$20.00 (200) \$20		3,181,000	3,126,900
Congress Congress Constraint Constra		2 600 000	2 601 705
Alexanders Poul Esset Equation, Inc. 2,500,000 2,501,000 2,501,000 1,205,000 2,501,000 1,205,000 2,501,000 2	Citigroup, Inc.	2,000,000	2,001,703
Agricus (april 2005 2,05,00 2,		2,550,000	2,552,219
1,75% of the 174,126	3.45% due 04/30/25	2,600,000	2,551,801
Servent Property Trust Line	Jackson National Life Global Funding	2 (00 000	2.542.166
3.59% as 1.291.24	Starwood Property Trust, Inc.	2,600,000	2,342,166
2885 286 2015 266 285 28	3.75% due 12/31/24 ¹	2,550,000	2,511,340
Morgan Sandry Bank North America	-	2,650,000	2,474,800
SKKE Capital Corp. 2450.00 2450.00 2410.00	Morgan Stanley Bank North America		
A S S A B B B B B B B B B B B B B B B B		2,400,000	2,429,603
5.09% dae 6e/15.27 2,19,000 2,19,000 CNO Global Funding 1,600,000 1,655,30 5.25% dae 6e/10/23* 1,300,000 1,223,62 5.25% dae 6e/10/24* 1,300,000 1,223,62 5.25% dae 6e/10/25* 1,300,000 1,222,38 LPH, Holdings, Inc. 1,500,000 1,200,000 1,200,000 5.25% dae 69/10/25* 1,500,000 1,000,000 1,000,000 5.25% dae 69/10/25* 60,000 68,328 7.25% dae 69/10/25 60,000 64,625 7.25% dae 69/10/25* 60,000 45,626 7.25% dae 69/10/25* 4,600,000 2,800,000 7.25% dae 69/10/25* 4,600,000 2,800,000 7.25% dae 69/10/25* 2,900,000 2,800,000 7.25% dae 69/10/25* 2,900,000	4.25% due 02/14/25 ¹	2,450,000	2,421,090
CNO Globel Flamming 1,56,000 1,656,0		2 150 000	2 100 652
Seciet Generale S.A.	CNO Global Funding	2,:20,,000	2,100,002
5.5.2% doe 0.019.28.12 1,300,000 1,283,62 A. Chibab I Franking Treat 1,63% doe 0.015.26.1 1,200,000 1,222,88 J. Chille See 0.015.26.1 1,200,000 1,204,74 1,200,000 1,204,74 S. 75% doe 0.010.25 1,500,000 88,89 88,80 2,000,000 88,89 Renaissanck F. Finance, Ins. 700,000 0,88,39 88,200,000 64,55 Renaissanck Corners Funding Treat 500,000 64,55 1,500,000 48,58 S. She doe 0.015.15.25.1 500,000 45,500,000 48,58 48,500,000 48,58 S. She doe 0.01.25.2 12,000 45,500,40 45,000,40		1,660,000	1,665,430
1.590.60 1.292.38 1.200.000 1.222.38 1.200.000 1.202.38 1.20		1,300,000	1,283,620
LPL Holdings. Inc. 1,200,000 1,204,74 1,000,000 1,004,75 1,000,000 1,004,74 1,000,000 1,004,74 1,000,000 1,004,74 1,000,000 1,004,75 1,000,000 1,004,75 1,000,000 1,004,75 1,000,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,004,000 1,004,75 1,0	GA Global Funding Trust		
5.976 & 60 50/27 1,20,000 1,20,474 0.840 m Salva Corp. 1,150,000 1,074 3.876 & 60 10/32/7 1,150,000 68.98 3.876 & 60 10/32/7 650,000 68.98 3.876 & 60 10/32/7 650,000 40.57 3.876 & 60 10/32/7 500,000 496.88 5.976 & 60 10/32/4 500,000 496.88 Filed by A Charanty Life Holding, Inc. 127,000 12,20 Foldily A Charanty Life Holding, Inc. 127,000 4,90,80 Foldily A Charanty Life Holding, Inc. 4,20,000 4,90,80 Ryber System, Inc. 4,20,000 4,90,80 P I Stage Mode 100/25 4,00,000 2,887,21 System Inc. 2,400,000 2,887,21 1,25% due 09/09/24 2,100,000 2,189,20 1,25% due 09/09/24 2,150,000 2,00,99 1,25% due 09/09/24 2,150,000 2,00,99 1,25% due 09/09/24 2,150,000 2,00,99 1,25% due 09/09/24 9,000 8,00 1,25% due 09/09/24 9,000 8,00 </td <td></td> <td>1,300,000</td> <td>1,222,387</td>		1,300,000	1,222,387
3.50% dec 041527 1.150.000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.0000 1.074.88 1.074.89 1.074.	5.70% due 05/20/27	1,200,000	1,204,745
3.70% dee 940125		1,150,000	1,077,489
Peachers Funding Trans		700 000	688 085
First American Financial Corp. 4.06% dea 1115254	Peachtree Corners Funding Trust	700,000	000,703
4.69% due 1.115.24		650,000	640,576
5.50% due 050/J25¹ 12,000 16,024 Industrial 84,308,49 Industrial 84,308,49 Industrial 84,308,49 Kyder System, Inc. 3,35% due 090/125 4,800,00 4,697,13 1,2 Lending VL Id. 4,000,00 4,536,44 1,5 13% due 0400,226 ***1. 4,000,00 4,364,44 1,5 13% due 0400,26 2,400,00 2,387,21 1,40% due 0401,26 2,350,00 2,178,95 1,40% due 0401,26 2,150,00 2,09,59 1,5 13% due 0401,26 650,00 60,18 1,40% due 0401,50 650,00 60,18 1,40% due 0401,50 650,00 60,18 1,40% due 0401,50 100,00 70,18 1,50% due 0401,50 100,00 97,38 1,50% due 0401,50 100,00 97,38 1,50% due 0401,50 100,00 97,38 1,50% due 1,50 100,00 97,38 2,20% due 0513,26 90,00 88,88 Wick croup ple 2,20% due 0513,26 100,00 90,00 </td <td></td> <td>500,000</td> <td>496,881</td>		500,000	496,881
Total Financial 84908/49 Industrial - 4.0% 84908/96 Ryder System, Inc. 3.35% due D90125 4.80,000 4.670,000 PL Lending V Ltd. 4,700,000 4.536,44 D S. 1,33% due D40226**** 4,700,000 4.536,44 D S. 1,33% due D40226*** 2,400,000 2,387,21 D S. 1,33% due D4026** 2,400,000 2,388,22 Using Includings, Inc. 2,150,000 2,005,50 1,40% due D40126** 2,150,000 2,005,50 1,40% due D40126** 660,000 607,18 1,80% due D401527 660,000 607,18 4,25% due D61527 600,000 97,38 Berry G10bal, Inc. 1,000,000 97,38 1,00% due D401527 900,000 889,88 2,20% due D61527 900,000 889,88 2,20% due D61527 900,000 889,88 2,20% due D61526** 400,000 412,56 2,10% due D61526** 400,000 412,56 Constant Grant Gran		127.000	126.240
Ryder System, Inc.	Total Financial	127,000	84,908,497
3.35% due 09/01/25 4,800,000 4,697,13 P. Lending V. Lud	Industrial - 4.0%		
5.13% dae 04,02/26 ^{††.1} 4,700,000 4,536,44 TDSYNNEX Corp 2,400,000 2,387,21 1.25% dae 08/09/24 2,400,000 2,188,92 1.40% dae 04/01/26 2,350,000 2,178,95 Vontier Corp. 2,150,000 2,009,59 Jabil, Inc. 2,150,000 561,31 1.70% dae 04/15/26 65,000 667,18 4.25% dae 05/15/27 1,100,000 97,38 Berry Global, Ec. 1,000,000 97,38 1.65% dae 04/15/25 1,000,000 97,38 Penske Track Lessing Company LP / PTL Finance Corp. 2,20% dae 04/15/26 440,000 412,96 2.0% dae 05/13/26 [†] 440,000 412,96 20,79,85 Cots Industriat 440,000 40,93,56 40,90 40,93,56 Total Industriat 5,700,000 5,613,24 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90 4,963,56 40,90		4,820,000	4,697,133
TD SYNEX Corp.	IP Lending V Ltd.	4.700.000	4.526.440
Sigan Holdings, Inc.	5.13% due 04/02/26**** TD SYNNEX Corp.	4,700,000	4,536,440
1.40% due 04/01/26		2,400,000	2,387,218
Notice Corp.		2,350,000	2.178.957
Jabil ne. 1.70% due 04/15/26 650,000 607.18 4.25% due 05/15/27 600,000 581.51 Berry Global, Inc. 1.65% due 01/15/27 1,100,000 1,001,77 MCC. 2.65% due 04/15/25 1,000,000 889.88 Penske Truck Leasing Company LP / PTL Finance Corp. 2.70% due 11/01/24 900,000 889.88 Weir Group ple 2.20% due 05/13/26 440,000 412.96 Consumer, Non-cyclical - 2.7% Global Payments, Inc. 1.50% due 11/15/24 5,700,000 5,613,24 Human, Inc. 4.50% due 04/15/25 5,000,000 4,963,56 Triton Container International Ltd. 2.05% due 04/15/26 2,000 2,058,34 Element Fleck Management Corp. 6.27% due 06/26/26 1,200,000 1,214,04 Total Consumer, Volical - 2.4% Warmendia Holdings, Inc. 3.64% due 03/15/25 5,000,00 5,611,61 Flyst Hotels Corp. 3.64% due 03/15/25 5,000,00 5,611,61 Flyst Hotels Corp. 3.64% due 03/15/25 5,000,00 5,611,61 Flyst Hotels Corp. 1.80% due 10/10/24 5,000,00 5,611,61 Flyst Hotels Corp. 3.64% due 03/15/25 5,000,00 5,611,61 Flyst Hotels Corp. 1.80% due 10/10/24 5,000,00 5,611,61	Vontier Corp.		
4.2% due 05/15/27 600,000 581,31 Berry Global, Inc. 1,100,000 1,001,77 3M Co. 1,000,000 977,38 2.6% due 04/15/25 1,000,000 977,38 Penske Truck Leasing Company LP / PTL Finance Corp. 900,000 889,88 Weir Group ple 440,000 412,96 2.20% due 05/13/26 ¹ 440,000 412,96 Total Industrial 5,700,000 5,613,24 Consumer, Non-cyclical - 2.7% 5,000,000 4,963,56 Trion Container International Ltd. 2,200,000 2,053,84 Element Fleet Management Corp. 2,200,000 2,053,84 Element Fleet Management Corp. 1,204,000 1,214,04 6.27% due 06/26/26 ¹ 1,200,000 1,214,04 Total Consumer, Non-cyclical 3,841,09 Consumer, Cyclical - 2.4% 3,500,000 5,611,61 Hyatt Hotels Corp. 3,500,000 3,463,02 VF Corp. 3,500,000 3,463,02	1.80% due 04/01/26 Jabil, Inc.	2,150,000	2,009,590
Berry Global, Inc. 1,100,000 1,001,77 3M Co. 1,000,000 97,38 2,65% due 04/15/25 1,000,000 97,38 Penske Truck Leasing Company LP / PTL Finance Corp. 300,000 889,88 Weir Group Ple 440,000 412,96 2,20% due 05/13/26 ¹ 440,000 42,96 Total Industrial 20,279,85 Consumer, Non-cyclical - 2.7% 5,700,000 5,613,24 Humans, Inc. 5,000,000 4,963,56 1,50% due 04/01/25 5,000,000 4,963,56 Titon Container International Ltd. 2,200,000 2,050,84 Element Fleet Management Corp. 2,200,000 1,214,04 6,27% due 06/26/26 ¹ 1,200,000 1,214,04 Total Consumer, Non-cyclical 2,800,000 1,214,04 Consumer, Cyclical - 2.4% 3,500,000 5,611,61 Warrermedia Holdings, Inc. 3,500,000 5,611,61 Hyatt Hotels Corp. 3,500,00 3,648,60 PVF Corp. 3,500,00 3,640,80			607,188 581 312
3M Co. 2.65% due 04/15/25 1,000,000 977,38 Penske Truck Leasing Company LP / PTL Finance Corp. 2.70% due 11/01/24 900,000 889,88 Weir Group ple	Berry Global, Inc.		
2.65% due 04/15/25 Penske Truck Leasing Company LP / PTL Finance Corp. 2.70% due 1/10/124 2.20% due 05/13/26 2.20% due 05/13/26 Consumer, Non-cyclical - 2.7% Global Payments, Inc. 1.50% due 11/15/24 1.50% due 04/01/25 4.50% due 04/01/25 4.50% due 04/01/25 2.20% due 04/01/25 2.20% due 04/01/25 2.20% due 04/01/25 2.200,000 2.50% due 04/01/25 2.00,000 2.05% due 04/01/26 3.00,000 3.05% due 04/01/26 3.00,000 3.00,000 4.963.56 Triton Container International Ltd. 2.05% due 04/01/26 2.05% due 04/01/26 3.00,000 3.000	1.65% due 01/15/27 3M Co.	1,100,000	1,001,778
2.70% due 11/01/24¹ 900,000 889,88 Weir Group ple 340,000 412,96 2.20% due 05/13/26¹ 440,000 412,96 Total Industrial 20,279,85 Consumer, Non-cyclical - 2.7% 5,700,000 5,613,24 Humman, Ine. 5,000,000 4,963,56 4.50% due 04/01/25 5,000,000 4,963,56 Tition Container International Ltd. 2,200,000 2,050,84 Element Fleet Management Corp. 2,200,000 1,214,04 6.27% due 06/26/26¹ 1,200,000 1,214,04 Total Consumer, Non-cyclical 13,841,69 Consumer, Cyclical - 2.4% 5,700,000 5,611,61 Warnermedia Holdings, Inc. 3,600,000 5,611,61 3.64% due 03/15/25 5,700,000 5,611,61 Hyatt Hotels Corp. 1,80% due 10/01/24 3,500,000 3,463,02 VF Corp. 3,500,000 3,463,02	2.65% due 04/15/25	1,000,000	977,389
Weir Group ple 440,000 412,96 2.20% due 05/13/26 ¹ 440,000 412,96 Consumer, Non-cyclical - 2.7% 2.02,79,85 Global Payments, Inc. 5,700,000 5,613,24 Humana, Inc. 5,000,000 4,963,56 Tition Container International Ltd. 2,200,000 2,050,84 Element Fleet Management Corp. 1,200,000 1,214,04 6.27% due 06/26/26 ¹ 1,200,000 1,214,04 Total Consumer, Non-cyclical 13,841,69 Consumer, Cyclical - 2.4% 5,700,000 5,611,61 Wamermedia Holdings, Inc. 3,500,000 5,611,61 Hyatt Hotels Corp. 1.80% due 10/01/24 3,500,000 3,463,02 VF Corp. 3,500,000 3,463,02	•	900 000	889 882
Total Industrial 20,279,85 Consumer, Non-cyclical - 2.7% Global Payments, Inc. 5,700,000 5,613,24 Humana, Inc. 5,000,000 4,963,56 Triton Container International Ltd. 2,200,000 2,050,84 Element Fleet Management Corp. 2,200,000 1,214,04 Total Consumer, Non-cyclical 1,200,000 1,214,04 Total Consumer, Cyclical - 2.4% 3,500,000 5,611,61 Warnermedia Holdings, Inc. 3,700,000 5,611,61 Hyatt Hotels Corp. 3,500,000 3,463,02 1.80% due 10/01/24 3,500,000 3,463,02 VF Corp. 3,500,000 3,463,02		700,000	007,002
Consumer, Non-cyclical - 2.7% Signature Consumer, Non-cyclical - 2.7% Signature Consumer, Non-cyclical - 2.7% Signature Consumer, Cyclical - 2.4% Signature Consumer, Cyclical - 2.4% Signature Consumer, Cyclical - 2.4% Signature Sign		440,000	412,966
Global Payments, İnc. 1.50% due 11/15/24 Human, Inc. 4.50% due 04/01/25 Triton Container International Ltd. 2.05% due 04/15/26 ¹ Element Fleet Management Corp. 6.27% due 06/26/26 ¹ 1,200,000 1,214,04 Total Consumer, Non-cyclical Consumer, Cyclical - 2.4% Warnermedia Holdings, Inc. 3.64% due 03/15/25 Hyatt Hotels Corp. 1.80% due 10/01/24 VF Corp.	Consumer, Non-cyclical - 2.7%		20,279,833
Humana, Inc. 4.50% due 04/01/25 Triton Container International Ltd. 2.05% due 04/15/26 2.05% due 04/15/26 Element Fleet Management Corp. 6.27% due 06/26/266 6.27% due 06/26/266 1,200,000 1,214,04 Total Consumer, Non-cyclical Consumer, Cyclical - 2.4% Warnermedia Holdings, Inc. 3.64% due 03/15/25 4,700,000 5,611,61 Hyatt Hotels Corp. 1.80% due 10/01/24 VF Corp.		5 700 000	5 613 242
Triton Container International Ltd. 2.05% due 04/15/26 ¹ 2,200,000 2,050,84 Element Fleet Management Corp. 6.27% due 06/26/26 ¹ 1,200,000 1,214,04 Total Consumer, Non-cyclical 13,841,69 Consumer, Cyclical - 2.4% Warnermedia Holdings, Inc. 3.64% due 03/15/25 5,700,000 5,611,61 Hyatt Hotels Corp. 1.80% due 10/01/24 3,500,000 3,463,02 VF Corp. 1.80% due 10/01/24 3,500,000 3,463,02	Humana, Inc.		
2.05% due 04/15/26 ¹ 2,200,000 2,050,84 Element Fleet Management Corp.		5,000,000	4,963,566
6.27% due 06/26/26 ¹ 1,200,000 1,214,04 Total Consumer, Non-cyclical 13,841,69 Consumer, Cyclical - 2.4% *** Warnermedia Holdings, Inc. 5,700,000 5,611,61 1 Hyatt Hotels Corp. 1.80% due 10/01/24 3,500,000 3,463,02 VF Corp. ***	2.05% due 04/15/26 ¹	2,200,000	2,050,846
Total Consumer, Non-cyclical 13,841,69 Consumer, Cyclical - 2.4% *** Warnermedia Holdings, Inc. 5,700,000 5,611,61 Hyatt Hotels Corp. 3,500,000 3,463,02 VF Corp.	Element Fleet Management Corp.		1011010
Consumer, Cyclical - 2.4% Warnermedia Holdings, Inc. 5,700,000 5,611,61 3.64% due 03/15/25 5,700,000 5,611,61 Hyatt Hotels Corp. 3,500,000 3,463,02 1.80% due 10/01/24 3,500,000 3,463,02 VF Corp. 3,500,000 3,463,02	6.27% due 06/26/26* Total Consumer, Non-cyclical	1,200,000	1,214,042 13,841,696
3.64% due 03/15/25 5,700,000 5,611,61 Hyatt Hotels Corp. 1.80% due 10/01/24 3,500,000 3,463,02 VF Corp.	Consumer, Cyclical - 2.4%		-,~,~/0
Hyatt Hotels Corp. 3,500,000 3,463,02 1.80% due 10/01/24 3,500,000 3,463,02 VF Corp. 3,500,000 3,463,02		5,700.000	5,611,613
VF Corp.	Hyatt Hotels Corp.		
2.40% due 04/23/25 2,700,000 2,624,80	VF Corp.		
	2.40% due 04/23/25	2,700,000	2,624,809

		Face Amount	Value
CORPORATE BONDS ^{††} - 30.1% (continued)			
Consumer, Cyclical - 2.4% (continued)			
BorgWarner, Inc. 3.38% due 03/15/25	\$	600,000 \$	589,919
Total Consumer, Cyclical	3	000,000 \$	12,289,365
Communications - 1.9%			12,207,505
Fox Corp.			
3.05% due 04/07/25		5,100,000	4,997,180
Rogers Communications, Inc.			
2.95% due 03/15/25		2,400,000	2,352,867
T-Mobile USA, Inc.		1 (00 000	1 521 (00
2.63% due 04/15/26 2.25% due 02/15/26		1,600,000 600,000	1,521,688 569,752
Cogent Communications Group, Inc.		000,000	309,732
3.50% due 05/01/26 ¹		434,000	415,630
Sprint Spectrum Company LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC		+3+,000	413,030
4.74% due 03/20/25 ¹		168,750	167,694
Total Communications		108,/30	10,024,811
Technology - 1.7%			10,024,011
CDW LLC / CDW Finance Corp.			
2.67% due 12/01/26		4,300,000	4,016,850
Oracle Corp.			
2.50% due 04/01/25		2,650,000	2,588,609
Qorvo, Inc.			
1.75% due 12/15/24		2,050,000	2,006,537
Total Technology			8,611,996
Utilities - 0.5%			
Avangrid, Inc.		2.250.000	2 202 000
3.20% due 04/15/25 AES Corp.		2,250,000	2,202,999
3.30% due 07/15/25 ¹		200.000	202.464
Total Utilities		300,000	292,464 2,495,463
Basic Materials - 0.2%		_	2,493,403
International Flavors & Fragrances, Inc.			
1.23% due 10/01/25 ¹		540,000	510,733
Anglo American Capital plc		340,000	510,755
5.38% due 04/01/25 ¹		450,000	448,065
Total Basic Materials		430,000	958,798
Total Corporate Bonds			930,190
(Cost \$156,099,646)			153,410,479
ASSET-BACKED SECURITIES ^{††} - 28.1%			
Collateralized Loan Obligations - 22.2%			
Lake Shore MM CLO II Ltd.			
2021-2A A1R, 7.06% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31 ⁰ ,1 HERA Commercial Mortgage Ltd.		8,125,399	8,160,077
2021-FL1 AS, 6.75% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due $02/18/38^{0,1}$		5,000,000	4,854,416
2021-FL1 A, 6.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due $02/18/38^{\circ,1}$ BXMT Ltd.		3,072,761	2,999,807
2020-FL2 AS, 6.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due $02/15/38^{0,1}$		2,550,000	2,437,040
2020-FL2 A, 6.34% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 ^{\$\Qefs\$} ,1		2,527,173	2,426,461
2020-FL3 AS, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 ^{0,1} Golub Capital Partners CLO 49M Ltd.		2,500,000	2,399,639
2021-49A AR, 7.12% (3 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 08/26/33 ^{0,1} Palmer Square Loan Funding Ltd.		6,250,000	6,268,144
2021-2A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29 ⁰ ,1		4,500,000	4,502,468
2021-2A B, 6.99% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due $03/20/29$ 2022-1A A2, 6.93% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due $04/15/30^{\circ}$, 1		1,000,000	998,966
2021-1A A1, 6.49% (3 Month Term SOFR + 1.16%, Rate Floor: 1.16%) due $04/20/29^{\Diamond,1}$ FS Rialto		450,613	450,647
		E E00.000	5 400 5C1
2021-FL3 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36 ^{\$\delta_1\$} Cerberus Loan Funding XXXV, LP		5,500,000	5,432,791
2021-5A A, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 ^{0,1} Golub Capital Partners CLO 54M LP		5,000,000	5,012,005
2021-54A A, 7.13% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due $08/05/33^{\circ,1}$		4,750,000	4,759,500

	Face	
ASSET-BACKED SECURITIES ^{††} - 28.1% (continued)	Amount	Value
ASSE I-BACKED SECURITIES - 28.1% (continued) Collateralized Loan Obligations - 22.2% (continued)		
LCCM Trust		
2021-FL3 A, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due $11/15/38^{\Diamond,1}$	\$ 3,663,277 \$	3,624,348
2021-FL2 B, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38 ^{0,1} Owl Rock CLO IV Ltd.	1,000,000	960,642
2021-4A A1R, 7.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{0,1} Golub Capital Partners CLO 16 Ltd.	4,500,000	4,514,327
2021-16A A1R2, 7.20% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due $07/25/33^{0,1}$ BRSP Ltd.	4,250,000	4,273,383
2021-FL1 B, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due $08/19/38^{\Diamond,1}$ Madison Park Funding XLVIII Ltd.	4,250,000	4,088,993
2021-48A B, 7.04% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due $04/19/33^{\Diamond,1}$ Golub Capital Partners CLO 33M Ltd.	4,000,000	3,996,000
2021-33A AR2, 7.46% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{0,1} Carlyle Global Market Strategies CLO Ltd.	3,750,000	3,729,200
2018-4A A1RR, 6.59% (3 Month Term SOFR + 1.26%, Rate Floor: 1.00%) due $01/15/31^{\Diamond,1}$ ABPCI Direct Lending Fund CLO II LLC	3,087,724	3,091,549
2021-1A A1R, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due $04/20/32^{\circ,1}$	3,000,000	2,999,809
BDS Ltd.		
2021-FL8 C, 7.00% (1 Month Term SOFR + 1.66%, Rate Floor: 1.55%) due 01/18/36 ^{\$\frac{1}{2}\$}	2,000,000	1,952,814
2021-FL8 D, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 01/18/36 ^{©,1}	1,000,000	974,955
CIFC Funding Ltd. 2018-3A AR, 6.46% (3 Month Term SOFR + 1.13%, Rate Floor: 0.00%) due 04/19/29 ^{0,1}	2,777,374	2,778,485
Parliament CLO II Ltd.	2,777,374	2,776,463
2021-2A A, 6.94% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due $08/20/32^{\Diamond,1}$ Cerberus Loan Funding XXXII, LP	2,625,309	2,618,263
2021-2A A, 7.21% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{0,1} Woodmont Trust	2,500,000	2,503,294
2020-7A A1A, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due $01/15/32^{\Diamond,1}$ LCM XXIV Ltd.	2,395,967	2,395,967
2021-24A AR, 6.57% (3 Month Term SOFR + 1.24%, Rate Floor: 0.98%) due 03/20/30 ^{0,1} ABPCI Direct Lending Fund CLO I LLC	2,271,278	2,273,097
2021-1A A1A2, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 ^{0,1} Cerberus Loan Funding XXXIII, LP	2,250,000	2,255,603
2021-3A A, 7.15% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 $^{\Diamond,1}$ THL Credit Lake Shore MM CLO I Ltd.	2,250,000	2,254,272
2021-1A A1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due $04/15/33^{\Diamond,1}$ Madison Park Funding LIII Ltd.	2,250,000	2,249,441
2022-53A B, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due $04/21/35^{\Diamond,1}$ BCC Middle Market CLO LLC	1,750,000	1,750,880
2021-1A A1R, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due $10/15/33^{\circ}$, 1	1,250,000	1,250,134

	Face Amount	Value
ASSET-BACKED SECURITIES ^{††} - 28.1% (continued)		
Collateralized Loan Obligations - 22.2% (continued) Greystone Commercial Real Estate Notes		
2021-FL3 B, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due $07/15/39^{0,1}$ STWD Ltd.	\$ 1,000,000 \$	965,046
2021-FL2 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due $04/18/38^{\Diamond,1}$ ACRE Commercial Mortgage Ltd.	1,000,000	929,172
2021-FL4 AS, 6.55% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{¢,1} MidOcean Credit CLO VII	850,000	846,401
2020-7A A1R, 6.63% (3 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due $07/15/29^{\Diamond,1}$ Fortress Credit Opportunities XI CLO Ltd.	832,366	832,457
2018-11A A1T, 6.89% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due $04/15/31^{\Diamond,1}$ Cerberus Loan Funding XXXI, LP	819,693	818,027
2021-1A A, 7.09% (3 Month Term SOFR \pm 1.76%, Rate Floor: 1.50%) due $04/15/32^{\Diamond,1}$ Fortress Credit Opportunities VI CLO Ltd.	774,289	774,994
2018-6A A2R, 7.16% (3 Month Term SOFR + 1.60%, Rate Floor: 0.00%) due $07/10/30^{\circ,1}$	250,000	249,933
2018-6A A1TR, 6.92% (3 Month Term SOFR + 1.36%, Rate Floor: 0.00%) due $07/10/30^{\circ,1}$ Golub Capital Partners CLO 17 Ltd.	75,474	75,315
2017-17A A1R, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due $10/25/30^{0,1}$ Wellfleet CLO Ltd.	197,609	197,755
2020-2A A1R, 6.65% (3 Month Term SOFR + 1.32%, Rate Floor: 0.00%) due 10/20/29 ^{\$\Oldsymbol{0}\$,1} Total Collateralized Loan Obligations	138,690	138,703 113,065,220
Whole Business - 1.8%	_	
Domino's Pizza Master Issuer LLC		
2018-1A, 4.33% due 07/25/48 ¹	4,254,275	4,090,862
Taco Bell Funding LLC 2021-1A, 1.95% due 08/25/51 ¹	2 102 125	2.002.150
2021-1A, 1.95% due 08/25/51 Wingstop Funding LLC	3,193,125	2,903,150
2020-1A, 2.84% due 12/05/50 ¹	1,329,750	1,210,228
SERVPRO Master Issuer LLC	, , , , , , , , , , , , , , , , , , , ,	, , ,
2019-1A, 3.88% due 10/25/49 ¹	955,000	906,804
Total Whole Business	_	9,111,044
Transport-Container - 1.7%		
Triton Container Finance VIII LLC	5.045.100	4.612.542
2021-1A, 1.86% due 03/20/46 ¹ CLI Funding VIII LLC	5,247,188	4,613,542
2021-1A, 1.64% due 02/18/46 ¹	2,113,506	1,877,937
Textainer Marine Containers VII Ltd.	2,113,300	1,077,737
2021-1A, 1.68% due 02/20/46 ¹	1,540,000	1,361,980
2020-1A. 2.73% due 08/21/45 ¹	517,669	484,765
Total Transport-Container	_	8,338,224
Net Lease - 1.5%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50 ¹	6,235,740	5,854,031
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61 ¹ Total Net Lease	2,120,507	1,893,075 7,747,106
Financial - 0.9%	-	/,/4/,106
Station Place Securitization Trust		
6.73% due 08/11/25 [♦]	900,000	900,000
7.03 due $07/11/26^{\circ}$	900,000	900,000
Madison Avenue Secured Funding Trust	,	, ,
2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,\dagger\dagger\dagger,1}$	1,800,000	1,800,000

	Face Amount	Value
ASSET-BACKED SECURITIES ^{††} - 28.1% (continued)		
Financial - 0.9% (continued) Station Place Securitization Trust		
2023-SP1, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due $10/15/24^{0,\dagger\dagger\dagger,1}$	\$ 900,000	\$ 900,000
Total Financial		4,500,000
Total Asset-Backed Securities (Cost \$146,211,159)		142,761,594
(000.01.10,211,107)		112,701,071
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 17.8%		
Residential Mortgage-Backed Securities - 12.9% CSMC Trust		
2021-RPL1, 4.06% (WAC) due $09/27/60^{\sqrt[]{1}}$	4,590,147	4,491,837
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0,1}	1,996,314	1,926,176
2020-RPL5, 4.71% (WAC) due 08/25/60 ^{0,1}	1,697,750	1,689,948
2021-NQM8, 2.41% (WAC) due $10/25/66^{0,1}$	1,486,415	1,255,974
2021-RPL4, 4.04% (WAC) due $12/27/60^{\sqrt{1}}$	1,180,399	1,157,412
2020-NQM1, 1.21% due 05/25/65 ^{1,3}	920,589	838,602
PRPM LLC		
2021-5, 4.79% due 06/25/26 ^{1,3}	3,041,046	3,016,746
2022-1, 3.72% due 02/25/27 ^{1,3}	2,916,306	2,865,579
2021-RPL2, 2.24% (WAC) due 10/25/51 ⁰ ,1	2,000,000	1,670,803
2021-8, 1.74% (WAC) due $09/25/26^{\circ,1}$ NYMT Loan Trust	1,452,299	1,409,742
2021-SP1, 1.67% due 08/25/61 ^{1,3}	6 741 222	6,580,997
2021-SP1, 1.07% due 08/23/01 2022-SP1, 5.25% due 07/25/62 ^{1,3}	6,741,333 1,699,701	1,664,998
Legacy Mortgage Asset Trust	1,099,701	1,004,998
2021-GS4, 1.65% due 11/25/60 ^{1,3}	2,862,608	2,788,885
2021-GS3, 4.75% due 07/25/61 ^{1,3}	2,821,914	2,746,007
2021-GS2, 4.75% due 04/25/61 ^{1,3}	1,291,804	1,267,963
2021-GS5, 2.25% due 07/25/67 ^{1,3}	868,666	845,451
Verus Securitization Trust	,	0.0,000
2021-5, 1.37% (WAC) due $09/25/66^{0,1}$	1,885,173	1,581,987
2021-6, 1.89% (WAC) due $10/25/66^{0,1}$	1,649,028	1,384,991
2020-5, 1.22% due 05/25/65 ^{1,3}	1,277,146	1,201,382
2021-4, 1.35% (WAC) due $07/25/66^{0,1}$	891,877	720,189
2021-3, 1.44% (WAC) due $06/25/66^{\circ,1}$	545,854	460,884
2019-4, 3.85% due 11/25/59 ¹	305,339	296,481
2020-1, 3.42% due 01/25/60 ¹	236,252	226,535
2019-4, 3.64% due 11/25/59 ¹	151,324	146,909
OSAT Trust 2021-RPL1, 5.12% due 05/25/65 ^{1,3}	5 000 202	5.056.201
Imperial Fund Mortgage Trust	5,980,303	5,956,291
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,1}	3,954,156	3,623,902
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{1,3}	2,811,369	2,645,277
2021-HE1, 6.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due $01/25/70^{\circ,1}$	554,664	552,519
2021-HE2, 6.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69 ^{0,1}	255,412	254,305
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 [♦] Structured Asset Securities Corporation Mortgage Loan Trust	2,119,384	2,034,623
2008-BC4, 3.79% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37 [◊]	1,593,116	1,513,613
New Residential Mortgage Loan Trust	1,575,110	1,515,015
2019-1A, 3.50% (WAC) due 10/25/59 ⁰ ,1	965,677	886,215
2018-2A, 3.50% (WAC) due 02/25/58 ^{\Diamond} ,1	548,410	507,609
Angel Oak Mortgage Trust		
2022-1, 3.29% (WAC) due $12/25/66^{0,1}$	1,341,782	1,169,362
Soundview Home Loan Trust	272.112	000.000
2006-OPT5, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 [♦] Credit Suisse Mortgage Capital Certificates	978,449	929,278
2021-RPL9, 2.44% (WAC) due 02/25/61 ^{0,1}	760,082	755,031
Towd Point Mortgage Trust	700,082	755,051
2018-2, 3.25% (WAC) due 03/25/58 ^{\Diamond,1}	300,783	291,885
2017-6, 2.75% (WAC) due 10/25/57 ⁰ ,1	270,559	260,828

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS ^{††} - 17.8% (continued)		
Residential Mortgage-Backed Securities - 12.9% (continued)		
2017-5, 6.06% (1 Month Term SOFR + 0.71%, Rate Floor: 0.00%) due $02/25/57^{0,1}$	\$ 62,394 \$	63,772
Ellington Financial Mortgage Trust		
2020-2, 1.49% (WAC) due $10/25/65^{0,1}$	317,067	279,425
2020-2, 1.64% (WAC) due $10/25/65^{\Diamond,1}$	182,642	163,530
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62 ^{0,1}	422,987	377,894
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 6.20% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due $10/25/35^{\circ}$	362,808	353,901
Banc of America Funding Trust		
2015-R2, 5.72% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37 ^{0,1} Morgan Stanley ABS Capital I Incorporated Trust	297,112	293,585
2006-NC1, 6.03% (1 Month Term SOFR + 0.68%, Rate Floor: 0.57%) due $12/25/35^{\circ}$	274,346	271,187
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.38% (WAC) due $09/27/60^{0,1}$	262,500	241,750
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60 ^{©,1}	238,276	229,661
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50 ^{0,1}	45,121	41,719
Cascade Funding Mortgage Trust		
2019-RM3, 2.80% (WAC) due 06/25/69 ^{◊,4}	26,481	26,238
Total Residential Mortgage-Backed Securities	_	65,959,878
Commercial Mortgage-Backed Securities - 4.9%		
BX Commercial Mortgage Trust		
2021-VOLT, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due $09/15/36^{\circ,1}$	10,250,000	10,093,595
2022-LP2, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 ^{0,1} JP Morgan Chase Commercial Mortgage Securities Trust	2,095,435	2,066,634
2021-NYAH, 7.23% (1 Month Term SOFR + 1.65%, Rate Floor: 1.54%) due 06/15/38 [◊] ,¹	2,700,000	2,497,659
Life Mortgage Trust		
2021-BMR, 6.54% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 03/15/38 ^{0,1} WMRK Commercial Mortgage Trust	2,408,277	2,345,133
2022-WMRK, 8.77% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due $11/15/27^{\Diamond,1}$ BXHPP Trust	2,100,000	2,101,974
2021-FILM, 6.54% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due $08/15/36^{\circ}$,1	1,500,000	1,411,948
MHP	1,200,000	1,111,710
2022-MHIL, 6.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/27 ^{0,1}	1,367,421	1,345,210
Morgan Stanley Capital I Trust	-,,,	2,0 .0,220
2018-H3, 0.96% (WAC) due $07/15/51^{\circ}$,5	38,437,641	951,362
Citigroup Commercial Mortgage Trust	/ / -	, , , , , , , , , , , , , , , , , , , ,
2019-GC41, 1.17% (WAC) due 08/10/56 ^{0,5}	24,229,394	851,860
BENCHMARK Mortgage Trust		,
2019-B14, 0.89% (WAC) due $12/15/62^{\circ,5}$	34,260,230	806,119
JPMDB Commercial Mortgage Securities Trust		
2018-C8, 0.76% (WAC) due 06/15/51 ^{0,5}	20,867,808	372,682
Total Commercial Mortgage-Backed Securities		24,844,176
Total Collateralized Mortgage Obligations		
(Cost \$95,226,529)	_	90,804,054
H.C. TIDDA CHINA DIA A CAL		
U.S. TREASURY BILLS ^{††} - 9.0%		
U.S. Treasury Bills		
5.21% due 07/05/24 ⁶	45,625,000	45,598,267
Total U.S. Treasury Bills		45 500 267
(Cost \$45,598,614)		45,598,267

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS ^{††,0} - 0.3%		
Industrial - 0.3%		
Mileage Plus Holdings LLC		
10.74% (3 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 06/21/27	\$ 1,320,000	\$ 1,345,648
Total Senior Floating Rate Interests		
(Cost \$1,361,439)		 1,345,648
REPURCHASE AGREEMENTS ^{††,7} - 13.4%		
BofA Securities, Inc.		
issued 06/28/24 at 5.39%		
due 07/01/24	21,268,431	21,268,431
J.P. Morgan Securities LLC		
issued 06/28/24 at 5.41%		
due 07/01/24	21,268,431	21,268,431
BNP Paribas		
issued 06/28/24 at 5.40%		
due 07/01/24	19,141,588	19,141,588
Bank of Montreal		
issued 06/28/24 at 5.39%		
due 07/01/24	6,766,552	 6,766,552
Total Repurchase Agreements		
(Cost \$68,445,002)		 68,445,002
Total Investments - 98.7%		
(Cost \$512,942,389)		\$ 502,365,044
Other Assets & Liabilities, net - 1.3%		6,786,659
Total Net Assets - 100.0%		\$ 509,151,703

Centrally Cleared Interest Rate Swap Agreements ††

		Floating	Floating Rate		Payment	Maturity	Notional		Upfron	t	Unrealize	∂d
Counterparty	Exchange	Rate Type	Index	Fixed Rate	Frequency	Date	Amount	Value	Premiums Paid	l	Appreciation	**
BofA			U.S. Secured									
Securities,			Overnight									
Inc.	CME	Receive	Financing Rate	1.10%	Annually	01/10/25 \$	61,000,000	\$ 1,347,568	\$ 50)	\$ 1,347,51	18

- Includes cumulative appreciation (depreciation).
- 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, 2024. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where
- multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
 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 \$287,649,309 (cost \$296,041,751), or 56.5% of total net assets.
- Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

 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, 2024.
- 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 \$26,238 (cost \$26,480), or 0.0% of total net assets.
- Security is an interest-only strip.
- 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

CME — Chicago Mercantile Exchange plc — Public Limited Company

SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon