

SCHEDULE OF INVESTMENTS

MORTGAGE-BACKED SECURITIES — 37.3%

| | <u>Face Amount</u> | <u>Value</u> |
|--|--------------------|--------------|
| AGENCY MORTGAGE-BACKED OBLIGATIONS — 31.7% | | |
| FHLMC | | |
| 5.500%, 06/01/41 to 11/01/52 | \$ 570,157 | \$ 573,019 |
| 5.000%, 01/01/53 | 1,043,500 | 1,032,564 |
| 4.500%, 05/01/48 to 07/01/52 | 709,213 | 699,191 |
| 4.000%, 08/01/44 to 09/01/48 | 92,702 | 89,097 |
| 3.500%, 08/01/30 to 11/01/48 | 1,328,238 | 1,236,899 |
| 3.000%, 12/01/47 | 65,277 | 58,353 |
| 2.500%, 10/01/31 to 01/01/52 | 4,529,041 | 3,879,984 |
| 2.000%, 07/01/50 to 05/01/52 | 3,397,984 | 2,778,319 |
| FHLMC Multiclass Certificates, Ser 2021-P009, CI A2 | | |
| 1.878%, 01/25/31 | 295,000 | 250,136 |
| FHLMC Multifamily Structured Pass-Through Certificates, Ser KLU1, CI A4 | | |
| 2.854%, 01/25/31 | 215,000 | 196,453 |
| FHLMC, Ser 2006-R006, CI ZA | | |
| 6.000%, 04/15/36 | 147,967 | 154,868 |
| FHLMC, Ser 2010-3632, CI PK | | |
| 5.000%, 02/15/40 | 14,171 | 14,241 |
| FHLMC, Ser 2012-271, CI 30 | | |
| 3.000%, 08/15/42 | 32,706 | 30,118 |
| FHLMC, Ser 2015-4479, CI HA | | |
| 3.750%, 05/15/39 (A) | 2,554 | 2,543 |
| FHLMC, Ser 2017-356, CI 300 | | |
| 3.000%, 09/15/47 | 136,207 | 122,752 |
| FNMA | | |
| 6.000%, 09/01/39 to 11/01/53 | 948,681 | 961,888 |
| 5.500%, 04/01/36 to 07/01/40 | 125,171 | 126,211 |
| 5.000%, 02/01/31 to 04/01/53 | 1,029,083 | 1,031,493 |
| 4.500%, 04/01/35 to 09/01/52 | 1,818,570 | 1,774,752 |
| 4.000%, 06/01/42 to 05/01/52 | 2,823,863 | 2,703,919 |
| 3.500%, 07/01/30 to 04/01/52 | 3,868,681 | 3,598,842 |
| 3.040%, 01/01/28 | 162,296 | 153,956 |
| 3.000%, 12/01/31 to 12/01/51 | 7,316,029 | 6,582,823 |
| 2.500%, 06/01/50 to 04/01/52 | 6,088,261 | 5,194,880 |
| 2.000%, 05/01/36 to 12/01/51 | 12,958,697 | 10,637,435 |
| 1.850%, 09/01/35 | 260,984 | 223,403 |

MORTGAGE-BACKED SECURITIES — continued

| | Face Amount | Value |
|---|-------------|------------|
| AGENCY MORTGAGE-BACKED OBLIGATIONS — continued | | |
| FNMA or FHLMC TBA | | |
| 6.000%, 02/01/36 | \$ 490,000 | \$ 496,709 |
| 5.500%, 02/15/54 | 3,056,000 | 3,064,699 |
| FNMA, Ser 2001-T4, CI A1 | | |
| 7.500%, 07/25/41 | 1,210 | 1,232 |
| FNMA, Ser 2005-24, CI ZE | | |
| 5.000%, 04/25/35 | 3,080 | 3,084 |
| FNMA, Ser 2012-121, CI TB | | |
| 7.000%, 11/25/42 | 15,246 | 16,236 |
| FNMA, Ser 2012-411, CI A3 | | |
| 3.000%, 08/25/42 | 362,957 | 327,650 |
| GNMA | | |
| 5.500%, 07/20/43 to 09/20/43 | 3,165 | 3,285 |
| 4.526%, 01/20/67 (B) | 42,660 | 41,836 |
| 4.500%, 03/15/42 | 40,281 | 40,151 |
| 4.000%, 04/20/49 to 04/20/52 | 1,843,809 | 1,761,134 |
| 3.000%, 04/20/45 to 04/20/50 | 875,614 | 787,000 |
| 2.500%, 04/20/51 to 11/20/51 | 1,725,508 | 1,488,590 |
| 2.000%, 02/20/51 | 1,110,486 | 925,647 |
| GNMA TBA | | |
| 5.000%, 02/01/40 | 510,000 | 506,609 |
| 2.500%, 02/15/54 | 245,000 | 211,805 |
| GNMA, Ser 2010-H14, CI BI, IO | | |
| 1.445%, 07/20/60 (B) (C) | 1,554 | 144 |
| GNMA, Ser 2017-H16, CI PT | | |
| 4.836%, 05/20/66 (B) | 104 | 103 |
| UMBS TBA | | |
| 5.000%, 02/15/54 | 1,583,000 | 1,562,264 |
| 4.500%, 02/15/54 | 610,346 | 590,080 |
| 4.000%, 02/15/54 | 217,997 | 205,185 |
| 3.500%, 02/15/54 | 225,000 | 204,767 |
| 2.500%, 02/15/39 to 02/15/54 | 1,390,253 | 1,250,843 |
| 2.000%, 02/15/39 | 1,334,000 | 1,197,151 |
| | | 58,794,343 |

MORTGAGE-BACKED SECURITIES — continued

| | Face Amount | Value |
|---|-------------|------------|
| NON-AGENCY MORTGAGE-BACKED OBLIGATIONS — 5.6% | | |
| 1345 Avenue of the Americas & Park Avenue Plaza Trust, Ser 2005-1, CI A3 5.278%, 08/10/35 | \$ 331,081 | \$ 322,507 |
| Alen Mortgage Trust, Ser 2021-ACEN, CI A 6.599%, TSFR1M + 1.264%, 04/15/34 (B) | 370,000 | 336,631 |
| Arbor Multifamily Mortgage Securities Trust, Ser 2021- MF2, CI B 2.560%, 06/15/54 (B) | 360,000 | 291,661 |
| BBCMS Trust, Ser 2015-SRCH, CI A1 3.312%, 08/10/35 | 250,577 | 238,162 |
| Benchmark Mortgage Trust, Ser 2022-B33, CI A5 3.458%, 03/15/55 | 525,000 | 470,907 |
| Benchmark Mortgage Trust, Ser 2022-B35, CI AS 4.593%, 05/15/55 (B) | 445,000 | 405,608 |
| BMO Mortgage Trust, Ser 2022-C3, CI AS 5.504%, 09/15/54 (B) | 410,000 | 415,640 |
| BPR Trust, Ser 2022-OANA, CI A 7.231%, TSFR1M + 1.898%, 04/15/37 (B) | 240,000 | 239,699 |
| BWAY Mortgage Trust, Ser 2015-1740, CI A 2.917%, 01/10/35 | 470,000 | 286,700 |
| CG-CCRE Commercial Mortgage Trust, Ser 2014-FL2, CI A 7.302%, TSFR1M + 1.968%, 11/15/31 (B) | 17,424 | 16,823 |
| CIM Trust, Ser 2021-R6, CI A1 1.425%, 07/25/61 (B) | 697,989 | 611,622 |
| CIM Trust, Ser 2022-R2, CI A1 3.750%, 12/25/61 (B) | 434,130 | 411,125 |
| COMM Mortgage Trust, Ser 2015-CR26, CI C 4.613%, 10/10/48 (B) | 715,000 | 665,539 |
| CSMC Trust, Ser 2021-RPL3, CI A1 2.000%, 01/25/60 (B) | 670,701 | 580,452 |
| CSMC, Ser 2014-USA, CI A2 3.953%, 09/15/37 | 510,000 | 461,639 |
| FHLMC Whole Loan Securities Trust, Ser 2016-SC01, CI 2A 3.500%, 07/25/46 | 29,230 | 26,462 |

| MORTGAGE-BACKED SECURITIES — continued | | |
|--|--------------------|-------------------|
| | <u>Face Amount</u> | <u>Value</u> |
| NON-AGENCY MORTGAGE-BACKED OBLIGATIONS — continued | | |
| Finance of America Structured Securities Trust, Ser 2021-S2, CI A2 1.750%, 09/25/71 (A)..... | \$ 923,239 | \$ 885,854 |
| GPMT, Ser 2021-FL3, CI A 6.699%, TSFR1M + 1.364%, 07/16/35 (B) | 245,392 | 237,855 |
| JPMBB Commercial Mortgage Securities Trust, Ser 2014-C21, CI AS 3.997%, 08/15/47 | 625,000 | 608,053 |
| JPMBB Commercial Mortgage Securities Trust, Ser 2014-C25, CI B 4.347%, 11/15/47 (B)..... | 330,000 | 301,795 |
| Mill City Mortgage Loan Trust, Ser 2021-NMR1, CI A1 1.125%, 11/25/60 (B)..... | 329,793 | 308,595 |
| Morgan Stanley Bank of America Merrill Lynch Trust, Ser 2015-C24, CI C 4.467%, 05/15/48 (B)..... | 210,000 | 184,687 |
| Morgan Stanley Capital I Trust, Ser 2022-L8, CI AS 3.920%, 04/15/55 (B)..... | 405,000 | 361,626 |
| MSCG Trust, Ser 2015-ALDR, CI A2 3.577%, 06/07/35 (B)..... | 380,000 | 348,660 |
| MTN Commercial Mortgage Trust, Ser 2022-LPFL, CI B 7.236%, TSFR1M + 1.896%, 03/15/39 (B) | 195,000 | 189,173 |
| Sequoia Mortgage Trust, Ser 2018-CH4, CI B1B 4.978%, 10/25/48 (B)..... | 624,935 | 609,108 |
| Towd Point Mortgage Trust, Ser 2018-2, CI A1 3.250%, 03/25/58 (B)..... | 19,881 | 19,248 |
| Towd Point Mortgage Trust, Ser 2019-4, CI A1 2.900%, 10/25/59 (B)..... | 74,923 | 70,634 |
| Towd Point Mortgage Trust, Ser 2020-3, CI A1 3.088%, 02/25/63 (B)..... | 79,084 | 75,130 |
| WFRBS Commercial Mortgage Trust, Ser 2014-C22, CI B 4.371%, 09/15/57 (B)..... | 425,000 | 383,550 |
| | | <u>10,365,145</u> |
| TOTAL MORTGAGE-BACKED SECURITIES (Cost \$74,260,017) | | <u>69,159,488</u> |

| CORPORATE OBLIGATIONS — 34.5% | | |
|--|--------------------|------------------|
| | <u>Face Amount</u> | <u>Value</u> |
| COMMUNICATION SERVICES — 3.7% | | |
| AT&T | | |
| 6.000%, 11/15/34 | \$ 20,000 | \$ 20,901 |
| 3.550%, 09/15/55 | 335,000 | 238,678 |
| 3.500%, 06/01/41 | 505,000 | 401,211 |
| 1.700%, 03/25/26 | 605,000 | 566,889 |
| Charter Communications Operating | | |
| 6.150%, 11/10/26 | 550,000 | 561,817 |
| Meta Platforms | | |
| 5.600%, 05/15/53 | 350,000 | 373,520 |
| Paramount Global | | |
| 6.375%, H15T5Y + 3.999%, 03/30/62 (B)..... | 880,000 | 785,897 |
| 6.250%, US0003M + 3.899%, 02/28/57 (B)..... | 225,000 | 194,827 |
| 5.900%, 10/15/40 | 455,000 | 418,314 |
| Sprint Spectrum | | |
| 5.152%, 03/20/28 (D)..... | 1,062,500 | 1,064,910 |
| Time Warner Cable | | |
| 5.875%, 11/15/40 | 625,000 | 567,714 |
| T-Mobile USA | | |
| 5.150%, 04/15/34 | 275,000 | 277,058 |
| 4.500%, 04/15/50 | 360,000 | 315,190 |
| Verizon Communications | | |
| 5.250%, 03/16/37 | 545,000 | 562,328 |
| 4.016%, 12/03/29 | 251,000 | 241,355 |
| Warnermedia Holdings | | |
| 5.141%, 03/15/52 | 425,000 | 365,316 |
| | | <u>6,955,925</u> |
| CONSUMER DISCRETIONARY — 0.6% | | |
| Ford Motor Credit | | |
| 6.050%, 03/05/31 | 320,000 | 321,650 |
| Hyundai Capital America | | |
| 5.400%, 01/08/31 (D)..... | 185,000 | 188,555 |
| Resorts World Las Vegas | | |
| 4.625%, 04/06/31 (D)..... | 670,000 | 567,825 |
| | | <u>1,078,030</u> |
| CONSUMER STAPLES — 1.7% | | |
| Altria Group | | |
| 10.200%, 02/06/39 | 40,000 | 55,657 |
| Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc | | |
| 4.900%, 02/01/46 | 160,000 | 155,501 |

CORPORATE OBLIGATIONS — continued

| | <u>Face Amount</u> | <u>Value</u> |
|-------------------------------------|--------------------|------------------|
| CONSUMER STAPLES — continued | | |
| Anheuser-Busch InBev Worldwide | | |
| 5.450%, 01/23/39 | \$ 350,000 | \$ 367,878 |
| Bacardi | | |
| 5.400%, 06/15/33 (D) | 645,000 | 648,250 |
| BAT Capital | | |
| 4.390%, 08/15/37 | 560,000 | 472,498 |
| 3.557%, 08/15/27 | 98,000 | 93,650 |
| JBS USA LUX | | |
| 6.750%, 03/15/34 (D) | 245,000 | 257,867 |
| 6.500%, 12/01/52 | 345,000 | 344,426 |
| Philip Morris International | | |
| 5.125%, 02/15/30 | 550,000 | 559,062 |
| Reynolds American | | |
| 8.125%, 05/01/40 | 45,000 | 51,217 |
| 7.250%, 06/15/37 | 220,000 | 240,022 |
| | | <u>3,246,028</u> |
| ENERGY — 4.0% | | |
| Cheniere Corpus Christi Holdings | | |
| 3.700%, 11/15/29 | 603,000 | 567,800 |
| Continental Resources | | |
| 2.268%, 11/15/26 (D) | 820,000 | 757,266 |
| Devon Energy | | |
| 7.875%, 09/30/31 | 195,000 | 224,759 |
| 5.600%, 07/15/41 | 290,000 | 279,577 |
| Diamondback Energy | | |
| 6.250%, 03/15/33 | 530,000 | 564,876 |
| Energy Transfer | | |
| 6.400%, 12/01/30 | 535,000 | 569,809 |
| 5.950%, 05/15/54 | 275,000 | 275,782 |
| 5.250%, 04/15/29 | 840,000 | 848,799 |
| Galaxy Pipeline Assets Bidco | | |
| 1.750%, 09/30/27 (D) | 481,717 | 451,322 |
| Hess | | |
| 6.000%, 01/15/40 | 515,000 | 560,869 |
| 5.800%, 04/01/47 | 265,000 | 284,561 |
| MPLX | | |
| 4.950%, 03/14/52 | 530,000 | 470,913 |
| 4.800%, 02/15/29 | 280,000 | 278,448 |
| Sabine Pass Liquefaction | | |
| 5.000%, 03/15/27 | 740,000 | 741,922 |

CORPORATE OBLIGATIONS — continued

| | <u>Face Amount</u> | <u>Value</u> |
|--|--------------------|------------------|
| ENERGY — continued | | |
| Tennessee Gas Pipeline | | |
| 8.375%, 06/15/32 | \$ 135,000 | \$ 158,231 |
| 2.900%, 03/01/30 (D)..... | 425,000 | <u>374,001</u> |
| | | <u>7,408,935</u> |
| FINANCIALS — 14.8% | | |
| Athene Global Funding | | |
| 2.950%, 11/12/26 (D)..... | 405,000 | 378,237 |
| Athene Holding | | |
| 4.125%, 01/12/28 | 685,000 | 659,850 |
| Avolon Holdings Funding | | |
| 5.750%, 03/01/29 (D)..... | 465,000 | 464,108 |
| Banco Santander | | |
| 1.722%, H15T1Y + 0.900%, 09/14/27 (B)..... | 600,000 | 544,177 |
| Bank of America | | |
| 5.288%, SOFRRATE + 1.910%, 04/25/34 (B)..... | 235,000 | 236,444 |
| 4.571%, SOFRRATE + 1.830%, 04/27/33 (B)..... | 985,000 | 942,511 |
| 3.366%, TSFR3M + 1.072%, 01/23/26 (B) | 570,000 | 558,235 |
| 2.572%, SOFRRATE + 1.210%, 10/20/32 (B)..... | 685,000 | 571,063 |
| Bank of America MTN | | |
| 3.093%, TSFR3M + 1.352%, 10/01/25 (B) | 380,000 | 373,653 |
| Bank of Nova Scotia | | |
| 4.900%, H15T5Y + 4.551%, 09/04/72 (B) (E)..... | 870,000 | 828,713 |
| Barclays | | |
| 4.375%, 01/12/26 | 570,000 | 562,611 |
| BPCE MTN | | |
| 5.975%, SOFRRATE + 2.100%, 01/18/27 (B) (D)..... | 700,000 | 706,004 |
| Canadian Imperial Bank of Commerce | | |
| 6.092%, 10/03/33 | 1,240,000 | 1,316,692 |
| Cantor Fitzgerald | | |
| 4.500%, 04/14/27 (D)..... | 350,000 | 335,613 |
| CI Financial | | |
| 4.100%, 06/15/51 | 170,000 | 103,335 |
| 3.200%, 12/17/30 | 895,000 | 721,160 |
| Citigroup | | |
| 8.125%, 07/15/39 | 415,000 | 538,120 |
| 5.610%, SOFRRATE + 1.546%, 09/29/26 (B)..... | 280,000 | 282,155 |
| 2.561%, SOFRRATE + 1.167%, 05/01/32 (B)..... | 455,000 | 381,010 |
| Citigroup Capital III | | |
| 7.625%, 12/01/36 | 15,000 | 15,624 |
| Comerica | | |
| 5.982%, SOFRRATE + 2.155%, 01/30/30 (B)..... | 130,000 | 129,610 |

CORPORATE OBLIGATIONS — continued

| | Face Amount | Value |
|--|-------------|------------|
| FINANCIALS — continued | | |
| Constellation Insurance | | |
| 6.800%, 01/24/30 (D)..... | \$ 590,000 | \$ 586,263 |
| Cooperatieve Rabobank UA | | |
| 3.758%, H15T1Y + 1.420%, 04/06/33 (B) (D)..... | 375,000 | 338,567 |
| Credit Suisse Group | | |
| 7.500%, USSW5 + 4.598%, 06/11/72 (D) (E) | 725,000 | 79,750 |
| Credit Suisse MTN | | |
| 3.700%, 02/21/25 | 530,000 | 521,257 |
| Danske Bank | | |
| 6.466%, H15T1Y + 2.100%, 01/09/26 (B) (D)..... | 470,000 | 473,706 |
| Deutsche Bank NY | | |
| 6.819%, SOFRRATE + 2.510%, 11/20/29 (B)..... | 285,000 | 299,490 |
| F&G Global Funding | | |
| 1.750%, 06/30/26 (D)..... | 475,000 | 432,448 |
| Farmers Exchange Capital III | | |
| 5.454%, US0003M + 3.454%, 10/15/54 (B) (D) | 335,000 | 277,621 |
| Goldman Sachs Capital I | | |
| 6.345%, 02/15/34 | 445,000 | 467,802 |
| Goldman Sachs Group | | |
| 3.272%, TSFR3M + 1.463%, 09/29/25 (B) | 475,000 | 467,776 |
| 2.383%, SOFRRATE + 1.248%, 07/21/32 (B)..... | 915,000 | 754,462 |
| HSBC Holdings | | |
| 7.399%, SOFRRATE + 3.020%, 11/13/34 (B) | 460,000 | 502,950 |
| Intesa Sanpaolo | | |
| 4.198%, H15T1Y + 2.600%, 06/01/32 (B) (D)..... | 650,000 | 538,283 |
| Jackson Financial | | |
| 3.125%, 11/23/31 | 570,000 | 483,261 |
| JPMorgan Chase | | |
| 1.045%, SOFRRATE + 0.800%, 11/19/26 (B)..... | 570,000 | 529,983 |
| Mercury General | | |
| 4.400%, 03/15/27 | 589,000 | 565,146 |
| Mitsubishi UFJ Financial Group | | |
| 5.719%, H15T1Y + 1.080%, 02/20/26 (B)..... | 735,000 | 737,860 |
| 5.063%, H15T1Y + 1.550%, 09/12/25 (B)..... | 740,000 | 737,822 |
| Morgan Stanley | | |
| 5.948%, H15T5Y + 2.430%, 01/19/38 (B)..... | 355,000 | 362,473 |
| 1.593%, SOFRRATE + 0.879%, 05/04/27 (B)..... | 515,000 | 476,937 |
| Morgan Stanley MTN | | |
| 5.250%, SOFRRATE + 1.870%, 04/21/34 (B)..... | 460,000 | 460,252 |
| 2.511%, SOFRRATE + 1.200%, 10/20/32 (B)..... | 570,000 | 474,738 |
| Mutual of Omaha Insurance | | |
| 4.297%, US0003M + 2.640%, 07/15/54 (B) (D)..... | 73,000 | 71,773 |

CORPORATE OBLIGATIONS — continued

| | <u>Face Amount</u> | <u>Value</u> |
|--|--------------------|-------------------|
| FINANCIALS — continued | | |
| Nasdaq | | |
| 5.550%, 02/15/34 | \$ 450,000 | \$ 466,621 |
| NatWest Group | | |
| 7.472%, H15T1Y + 2.850%, 11/10/26 (B)..... | 535,000 | 554,343 |
| 1.642%, H15T1Y + 0.900%, 06/14/27 (B)..... | 475,000 | 436,412 |
| PNC Financial Services Group | | |
| 5.582%, SOFRRATE + 1.841%, 06/12/29 (B)..... | 650,000 | 663,509 |
| Principal Life Global Funding II | | |
| 2.250%, 11/21/24 (D)..... | 990,000 | 965,993 |
| Prospect Capital | | |
| 3.706%, 01/22/26 | 190,000 | 178,713 |
| Societe Generale MTN | | |
| 7.367%, 01/10/53 (D)..... | 540,000 | 572,298 |
| 2.625%, 01/22/25 (D)..... | 520,000 | 505,659 |
| UBS Group | | |
| 5.699%, H15T1Y + 1.770%, 02/08/35 (B) (D)..... | 370,000 | 375,585 |
| 3.750%, 03/26/25 | 410,000 | 402,913 |
| Wells Fargo | | |
| 6.076%, TSFR3M + 0.762%, 01/15/27 (B) | 735,000 | 707,948 |
| Wells Fargo MTN | | |
| 3.196%, TSFR3M + 1.432%, 06/17/27 (B) | 485,000 | 464,996 |
| | | <u>27,584,535</u> |
| HEALTH CARE — 1.4% | | |
| Amgen | | |
| 6.375%, 06/01/37 | 535,000 | 592,488 |
| 5.650%, 03/02/53 | 355,000 | 365,761 |
| CVS Health | | |
| 5.125%, 02/21/30 | 645,000 | 651,556 |
| HCA | | |
| 3.500%, 09/01/30 | 370,000 | 335,724 |
| Pfizer Investment Enterprises Pte | | |
| 5.300%, 05/19/53 | 310,000 | 315,195 |
| Royalty Pharma | | |
| 1.200%, 09/02/25 | 300,000 | 281,316 |
| | | <u>2,542,040</u> |
| INDUSTRIALS — 1.6% | | |
| AerCap Ireland Capital DAC | | |
| 3.000%, 10/29/28 | 335,000 | 303,946 |
| Air Lease MTN | | |
| 3.000%, 02/01/30 | 325,000 | 286,617 |

CORPORATE OBLIGATIONS — continued

| | <u>Face Amount</u> | <u>Value</u> |
|--------------------------------------|--------------------|------------------|
| INDUSTRIALS — continued | | |
| Boeing | | |
| 2.196%, 02/04/26 | \$ 595,000 | \$ 560,389 |
| Northrop Grumman | | |
| 4.900%, 06/01/34 | 385,000 | 387,299 |
| Regal Rexnord | | |
| 6.050%, 02/15/26 (D)..... | 730,000 | 737,770 |
| United Airlines | | |
| 4.375%, 04/15/26 (D)..... | 615,000 | 593,254 |
| | | <u>2,869,275</u> |
| INFORMATION TECHNOLOGY — 1.9% | | |
| Broadcom | | |
| 4.926%, 05/15/37 (D)..... | 327,000 | 315,375 |
| 3.419%, 04/15/33 (D)..... | 214,000 | 187,929 |
| Kyndryl Holdings | | |
| 2.050%, 10/15/26 | 415,000 | 380,147 |
| Marvell Technology | | |
| 1.650%, 04/15/26 | 607,000 | 566,815 |
| Oracle | | |
| 6.900%, 11/09/52 | 160,000 | 187,891 |
| 3.800%, 11/15/37 | 670,000 | 571,907 |
| 3.600%, 04/01/40 | 650,000 | 519,820 |
| Sprint | | |
| 7.125%, 06/15/24 | 110,000 | 110,473 |
| Sprint Capital | | |
| 8.750%, 03/15/32 | 305,000 | 373,858 |
| Vontier | | |
| 1.800%, 04/01/26 | 330,000 | 303,980 |
| | | <u>3,518,195</u> |
| MATERIALS — 0.7% | | |
| Celanese US Holdings | | |
| 6.550%, 11/15/30 | 435,000 | 460,148 |
| 6.050%, 03/15/25 | 205,000 | 206,010 |
| First Quantum Minerals | | |
| 8.625%, 06/01/31 (D)..... | 560,000 | 519,400 |
| | | <u>1,185,558</u> |
| REAL ESTATE — 1.1% | | |
| Extra Space Storage | | |
| 5.400%, 02/01/34 | 470,000 | 469,900 |
| Sabra Health Care | | |
| 3.900%, 10/15/29 | 420,000 | 380,059 |

CORPORATE OBLIGATIONS — continued

| | <u>Face Amount</u> | <u>Value</u> |
|--|--------------------|-------------------|
| REAL ESTATE — continued | | |
| Scentre Group Trust 2 | | |
| 4.750%, H15T5Y + 4.379%, 09/24/80 (B) (D)..... | \$ 960,000 | \$ 913,258 |
| Simon Property Group | | |
| 2.450%, 09/13/29 | 310,000 | <u>274,783</u> |
| | | <u>2,038,000</u> |
| UTILITIES — 3.0% | | |
| American Electric Power | | |
| 5.699%, 08/15/25 | 365,000 | 367,807 |
| Chile Electricity Lux MPC Sarl | | |
| 6.010%, 01/20/33 (D)..... | 490,000 | 500,545 |
| Duke Energy Ohio | | |
| 5.250%, 04/01/33 | 365,000 | 371,779 |
| Eversource Energy | | |
| 5.125%, 05/15/33 | 56,000 | 55,143 |
| Louisville Gas and Electric | | |
| 5.450%, 04/15/33 | 545,000 | 563,363 |
| NextEra Energy Capital Holdings | | |
| 6.051%, 03/01/25 | 460,000 | 463,877 |
| 5.250%, 03/15/34 | 365,000 | 367,297 |
| Pacific Gas and Electric | | |
| 6.100%, 01/15/29 | 535,000 | 554,285 |
| 2.100%, 08/01/27 | 725,000 | 655,974 |
| Texas Electric Market Stabilization Funding N | | |
| 4.265%, 08/01/34 (D)..... | 559,764 | 543,244 |
| Virginia Electric and Power | | |
| 5.000%, 04/01/33 | 472,000 | 473,701 |
| 5.000%, 01/15/34 | 370,000 | 368,575 |
| Vistra Operations | | |
| 4.300%, 07/15/29 (D)..... | 300,000 | <u>283,479</u> |
| | | <u>5,569,069</u> |
| TOTAL CORPORATE OBLIGATIONS | | |
| (Cost \$67,980,595) | | <u>63,995,590</u> |

U.S. TREASURY OBLIGATIONS — 24.0%

| | | |
|---------------------------|-----------|-----------|
| U.S. Treasury Bills | | |
| 5.276%, 03/19/24 (F)..... | 3,345,000 | 3,321,967 |
| 5.260%, 02/15/24 (F)..... | 3,360,000 | 3,353,144 |

U.S. TREASURY OBLIGATIONS — continued

| | Face Amount | Value |
|------------------------------------|--------------|--------------|
| U.S. Treasury Bonds | | |
| 4.750%, 11/15/43 to 11/15/53..... | \$ 4,635,000 | \$ 4,993,779 |
| 4.375%, 08/15/43 | 6,220,000 | 6,264,706 |
| 4.125%, 08/15/53 | 5,125,000 | 5,039,316 |
| 2.375%, 02/15/42 (G) | 1,850,000 | 1,399,930 |
| U.S. Treasury Notes | | |
| 4.875%, 11/30/25..... | 3,570,000 | 3,607,095 |
| 4.625%, 06/30/25 | 1,865,000 | 1,869,371 |
| 4.500%, 11/15/33..... | 2,685,000 | 2,803,727 |
| 4.250%, 12/31/25 | 20,000 | 20,002 |
| 4.000%, 01/15/27 to 01/31/31 | 11,675,000 | 11,727,920 |
| TOTAL U.S. TREASURY OBLIGATIONS | | |
| (Cost \$44,015,628) | | 44,400,957 |

ASSET-BACKED SECURITIES — 6.2%

| | | |
|--|---------|---------|
| AccessLex Institute, Ser 2007-A, CI A3 | | |
| 5.941%, TSFR3M + 0.562%, 05/25/36 (B) | 194,115 | 190,310 |
| Arivo Acceptance Auto Loan Receivables Trust, Ser 2021-1A, CI A | | |
| 1.190%, 01/15/27 | 29,977 | 29,572 |
| Avis Budget Rental Car Funding AESOP, Ser 2019-3A, CI A | | |
| 2.360%, 03/20/26 | 175,000 | 170,094 |
| Avis Budget Rental Car Funding AESOP, Ser 2023-5A, CI A | | |
| 5.780%, 04/20/28 | 315,000 | 321,419 |
| BA Credit Card Trust, Ser 2023-A2, CI A2 | | |
| 4.980%, 11/15/28 | 435,000 | 440,707 |
| CarMax Auto Owner Trust, Ser 2024-1, CI A3 | | |
| 4.920%, 10/16/28 | 300,000 | 301,353 |
| CARS-DB5 LP, Ser 2021-1A, CI A2 | | |
| 2.280%, 08/15/51 | 0 | — |
| Chase Issuance Trust, Ser 2024-A2, CI A | | |
| 4.630%, 01/15/31 | 100,000 | 100,853 |
| College Avenue Student Loans, Ser 2021-B, CI B | | |
| 2.420%, 06/25/52 | 212,873 | 188,211 |
| DataBank Issuer, Ser 2021-1A, CI A2 | | |
| 2.060%, 02/27/51 | 310,000 | 280,903 |
| Dell Equipment Finance Trust, Ser 2023-3, CI A3 | | |
| 5.930%, 04/23/29 | 355,000 | 361,466 |
| Donlen Fleet Lease Funding 2, Ser 2021-2, CI B | | |
| 0.980%, 12/11/34 | 340,000 | 331,134 |

ASSET-BACKED SECURITIES — continued

| | Face Amount | Value |
|--|-------------|------------|
| Donlen Fleet Lease Funding 2, Ser 2021-2, CI C | | |
| 1.200%, 12/11/34 | \$ 600,000 | \$ 581,602 |
| Enterprise Fleet Financing, Ser 2022-3, CI A2 | | |
| 4.380%, 07/20/29 | 337,949 | 334,996 |
| Enterprise Fleet Financing, Ser 2023-3, CI A2 | | |
| 6.400%, 03/20/30 | 420,000 | 429,287 |
| Goodgreen Trust, Ser 2021-1A, CI A | | |
| 2.660%, 10/15/56 | 241,539 | 192,838 |
| GS Mortgage Securities II, Ser SHIP, CI B | | |
| 5.101%, 09/10/38 (B) | 365,000 | 356,826 |
| Hilton Grand Vacations Trust, Ser 2020-AA, CI A | | |
| 2.740%, 02/25/39 | 45,702 | 43,347 |
| HIN Timeshare Trust, Ser 2020-A, CI A | | |
| 1.390%, 10/09/39 | 326,313 | 304,380 |
| HPEFS Equipment Trust, Ser 2024-1A, CI A3 | | |
| 5.180%, 05/20/31 | 245,000 | 244,934 |
| JPMorgan Chase, Ser 2021-2, CI B | | |
| 0.889%, 12/26/28 | 80,536 | 78,871 |
| JPMorgan Chase, Ser 2021-3, CI B | | |
| 0.760%, 02/26/29 | 55,931 | 54,123 |
| LoanCore Issuer, Ser 2021-CRE6, CI A | | |
| 6.748%, TSFR1M + 1.414%, 11/15/38 (B) | 604,501 | 595,634 |
| MF1, Ser 2021-FL7, CI A | | |
| 6.529%, TSFR1M + 1.194%, 10/16/36 (B) | 288,117 | 284,413 |
| MMAF Equipment Finance, Ser 2024-A, CI A3 | | |
| 4.950%, 07/14/31 | 480,000 | 483,647 |
| Navient Private Education Refi Loan Trust, Ser 2018-CA, CI A2 | | |
| 3.520%, 06/16/42 | 22,568 | 22,367 |
| Navient Private Education Refi Loan Trust, Ser 2019-FA, CI A2 | | |
| 2.600%, 08/15/68 | 32,194 | 30,274 |
| Navient Private Education Refi Loan Trust, Ser 2020-DA, CI A | | |
| 1.690%, 05/15/69 | 328,620 | 300,827 |
| Nelnet Student Loan Trust, Ser 2021-CA, CI AFX | | |
| 1.320%, 04/20/62 | 504,207 | 455,915 |
| NovaStar Mortgage Funding Trust, Ser 2003-3, CI A1 | | |
| 6.160%, TSFR1M + 0.824%, 12/25/33 (B) | 0 | — |
| Octane Receivables Trust, Ser 2023-1A, CI A | | |
| 5.870%, 05/21/29 | 359,840 | 360,499 |
| PFS Financing, Ser 2024-B, CI A | | |
| 4.950%, 02/15/29 | 255,000 | 254,988 |

ASSET-BACKED SECURITIES — continued

| | <u>Face Amount</u> | <u>Value</u> |
|--|--------------------|-------------------|
| SBA Small Business Investment, Ser 2018-10B, CI 1 3.548%, 09/10/28 | \$ 38,730 | \$ 36,931 |
| SBA Small Business Investment, Ser 2022-10A, CI 1 2.938%, 03/10/32 | 593,740 | 545,316 |
| SBA Small Business Investment, Ser 2022-10B, CI 1 4.262%, 09/10/32 | 314,634 | 307,403 |
| SBNA Auto Lease Trust, Ser 2024-A, CI A3 5.390%, 11/20/26 | 135,000 | 135,498 |
| Scholar Funding Trust, Ser 2011-A, CI A 6.523%, SOFR90A + 1.162%, 10/28/43 (B)..... | 288,566 | 285,241 |
| Sequoia Infrastructure Funding I, Ser 2021-1A, CI A 6.976%, TSFR3M + 1.662%, 04/15/31 (B) | 109,833 | 109,902 |
| SMB Private Education Loan Trust, Ser 2021-B, CI A 1.310%, 07/17/51 | 294,266 | 266,102 |
| SMB Private Education Loan Trust, Ser 2021-D, CI A1A 1.340%, 03/17/53 | 386,907 | 350,682 |
| SoFi Consumer Loan Program Trust, Ser 2023-1S, CI A 5.810%, 05/15/31 | 60,219 | 60,164 |
| South Carolina Student Loan, Ser 2015-A, CI A 6.950%, TSFR1M + 1.614%, 01/25/36 (B) | 322,283 | 322,533 |
| STWD, Ser 2019-FL1, CI A 6.528%, TSFR1M + 1.194%, 07/15/38 (B) | 133,660 | 131,674 |
| Towd Point Mortgage Trust, Ser 2019-MH1, CI A1 3.000%, 11/25/58 (B) | 17,996 | 17,920 |
| United States Small Business Administration, Ser 2022- 25F, CI 1 4.010%, 06/01/47 | 477,767 | 454,233 |
| Verizon Master Trust, Ser 2024-1, CI A1A 5.000%, 12/20/28 | 345,000 | 346,132 |
| TOTAL ASSET-BACKED SECURITIES | | <u>11,495,521</u> |
| (Cost \$11,837,426) | | |

MUNICIPAL BONDS — 0.5%

GEORGIA — 0.5%

| | | |
|--|---------|----------------|
| Georgia State, Municipal Electric Authority, RB, Ser 2010-A 7.055%, 04/01/57 | 201,000 | 224,922 |
| 6.637%, 04/01/57 | 608,000 | 688,442 |
| TOTAL MUNICIPAL BONDS | | <u>913,364</u> |
| (Cost \$1,173,704) | | |

| LOAN PARTICIPATION — 0.0% | | |
|---|-------------|-----------------------|
| | Face Amount | Value |
| Sungard AS New Holdings III LLC, Initial Loan (2020), 1st Lien | | |
| 8.500%, 07/01/24 | \$ 4,361 | \$ 2,965 |
| TOTAL LOAN PARTICIPATION | | |
| (Cost \$4,356) | | 2,965 |
| TOTAL INVESTMENTS — 102.5% | | |
| (Cost \$199,271,726)..... | | <u>\$ 189,967,885</u> |

Open futures contracts held by the Fund at January 31, 2024 are as follows:

| Type of Contract | Number of Contracts | Expiration Date | Notional Amount† | Value | Unrealized Appreciation |
|---------------------------|----------------------------|------------------------|-------------------------|----------------------|--------------------------------|
| Long Contracts | | | | | |
| U.S. 2-Year Treasury Note | 36 | Mar-2024 | \$ 7,345,038 | \$ 7,403,625 | \$ 58,587 |
| U.S. 5-Year Treasury Note | 86 | Mar-2024 | 9,155,823 | 9,321,594 | 165,771 |
| | | | <u>\$ 16,500,861</u> | <u>\$ 16,725,219</u> | <u>\$ 224,358</u> |

Percentages are based on Net Assets of \$185,341,058.

- (A) Step coupon security. Coupon rate will either increase (step-up bond) or decrease (step-down bond) at regular intervals until maturity. Interest rate shown reflects the rate currently in effect.
- (B) Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets.
- (C) Securities considered illiquid. The total value of such securities as of January 31, 2024 was \$144 and represented 0.0% of Net Assets.
- (D) Securities sold within terms of a private placement memorandum, exempt from registration under Section 144A of the Securities Act of 1933, as amended, and may be sold only to dealers in that program or other "accredited investors." The total value of these securities at January 31, 2024 was \$16,006,158 and represents 8.6% of Net Assets.
- (E) Perpetual security with no stated maturity date.
- (F) The rate reported on the Schedule of Investments is the effective yield at time of purchase.
- (G) Security, or portion thereof, has been pledged as collateral on Futures contracts. The total market value of such securities as of January 31, 2024 was \$521 (\$ Thousands).

CI — Class
DAC — Designated Activity Company
FHLMC — Federal Home Loan Mortgage Corporation
FNMA — Federal National Mortgage Association
GNMA — Government National Mortgage Association
IO — Interest Only - face amount represents notional amount
LLC — Limited Liability Company
L.P. — Limited Partnership
MTN — Medium Term Note
RB — Revenue Bond
Ser — Series
SOFR — Secured Overnight Financing Rate
TBA — To Be Announced
TSFR1M — One Month Term SOFR
TSFR3M — Three Month Term SOFR
UMBS — Uniform Mortgage-Backed Security

MIM-QH-001-0700