MORTGAGE-BACKED SECURITIES - 45.6%	Par	Value
Federal Home Loan Mortgage Corp.		
Pool QF5342, 4.00%, 12/01/2052	$ 1,443,404	$ 1,350,871
Pool QI2043, 6.00%, 03/01/2054	298,994	303,757
Pool QJ0225, 6.00%, 07/01/2054	1,300,000	1,319,898
Pool SD1961, 5.50%, 12/01/2052	400,413	400,849
Pool SD5781, 6.00%, 07/01/2054	650,000	660,355
Pool SD5809, 6.00%, 07/01/2054	1,400,000	1,420,117
Pool SD8256, 4.00%, 10/01/2052	1,999,861	1,871,654
Pool SD8322, 4.50%, 05/01/2053	933,766	898,452
Pool SD8325, 6.00%, 05/01/2053	1,064,767	1,080,399
Pool SD8384, 6.00%, 12/01/2053	2,338,473	2,371,342
Federal National Mortgage Association		
Pool DB6624, 5.50%, 06/01/2054	699,248	702,853
Pool FS4932, 6.00%, 06/01/2053	795,024	807,689
Pool FS5635, 4.00%, 11/01/2052	1,903,762	1,781,716
Pool MA4919, 5.50%, 02/01/2053	965,526	966,577
Pool MA4941, 5.50%, 03/01/2053	929,753	930,764
Pool MA5008, 4.50%, 05/01/2053	1,400,919	1,347,938
Pool MA5039, 5.50%, 06/01/2053	1,000,883	1,001,972
Pool MA5109, 6.50%, 08/01/2053	395,582	405,716
Pool MA5165, 5.50%, 10/01/2053	944,432	945,460
Ginnie Mae II Pool		
Pool MA8491, 5.50%, 12/20/2052	1,484,119	1,487,589
Pool MA8493, 6.50%, 12/20/2052	149,433	152,263
Pool MA8570, 5.50%, 01/20/2053	885,161	887,231
Pool MA8571, 6.00%, 01/20/2053	1,147,750	1,161,058
Pool MA8647, 5.00%, 02/20/2053	915,577	904,020
Pool MA8649, 6.00%, 02/20/2053	465,656	471,637
Pool MA8725, 5.00%, 03/20/2053	462,418	456,581
Pool MA8726, 5.50%, 03/20/2053	799,608	801,477
Pool MA8727, 6.00%, 03/20/2053	1,330,812	1,346,242
Pool MA8800, 5.00%, 04/20/2053	466,911	461,017
Pool MA8801, 5.50%, 04/20/2053	1,001,165	1,004,757
Pool MA8877, 4.50%, 05/20/2053	1,426,955	1,379,456
Pool MA8878, 5.00%, 05/20/2053	577,339	570,051
Pool MA8879, 5.50%, 05/20/2053	977,381	979,666
Pool MA8880, 6.00%, 05/20/2053	852,897	862,786
Pool MA8948, 5.50%, 06/20/2053	1,200,679	1,203,486
Pool MA8949, 6.00%, 06/20/2053	1,340,482	1,359,376
Pool MA9017, 5.50%, 07/20/2053	758,227	760,000
Pool MA9018, 6.00%, 07/20/2053	446,637	451,816
Pool MA9105, 5.00%, 08/20/2053	1,932,050	1,907,661
Pool MA9106, 5.50%, 08/20/2053	1,435,986	1,439,343

MORTGAGE-BACKED SECURITIES - 45.6% (CONTINUED)	Par	Value
Pool MA9107, 6.00%, 08/20/2053	$ 1,188,993	$ 1,202,780
Pool MA9166, 3.00%, 09/20/2053	187,422	167,609
Pool MA9171, 5.50%, 09/20/2053	2,113,975	2,118,917
Pool MA9305, 5.50%, 11/20/2053	881,556	883,617
Pool MA9485, 4.00%, 02/20/2054	493,842	465,366
Pool MA9539, 4.50%, 03/20/2054	990,341	957,684
TOTAL MORTGAGE-BACKED SECURITIES (Cost $45,888,648)		46,411,865
ASSET-BACKED SECURITIES - 17.2%		
Affirm, Inc., Series 2024-A, Class D, 6.89%, 02/15/2029 [(a)]	200,000	201,177
Arivo Acceptance Auto Loan Receivables Trust, Series 2024-1A, Class B, 6.87%, 06/17/2030 [(a)]	300,000	304,504
Avis Budget Car Rental LLC, Series 2023-1A, Class C, 6.23%, 04/20/2029[(a)]	300,000	303,573
Bankers Healthcare Group, Inc., Series 2024-1CON, Class C, 6.86%, 04/17/2035 [(a)]	400,000	405,863
Carvana Auto Receivables Trust		
Series 2023-P5, Class D, 7.18%, 12/10/2030 [(a)]	500,000	531,959
Series 2024-P2, Class D, 6.10%, 06/10/2031	250,000	255,911
COLT Funding LLC, Series 2022-4, Class A2, 4.50%, 03/25/2067 [(a)(b)]	479,028	460,641
CPS Auto Trust, Series 2021-D, Class E, 4.06%, 12/15/2028 [(a)]	500,000	479,395
Ellington Financial Mortgage Trust, Series 2021-2, Class M1, 2.30%, 06/25/2066 [(a)(b)]	885,000	588,213
FHF Trust, Series 2024-2A, Class D, 7.15%, 09/15/2031 [(a)]	500,000	509,405
FIGRE Trust 2024-HE1, Series 2024-HE1, Class B, 6.51%, 03/25/2054 [(a)(b)]	925,548	940,497
Foundation Finance Trust, Series 2024-1A, Class D, 8.13%, 12/15/2049 [(a)]	150,000	152,839
FREED ABS Trust		
Series 2021-3FP, Class D, 2.37%, 11/20/2028 [(a)]	202,274	198,738
Series 2022-4FP, Class D, 7.40%, 12/18/2029 [(a)]	350,000	353,330
GCAT, Series 2021-NQM4, Class A3, 1.56%, 08/25/2066 [(a)(b)]	1,188,730	993,601
GLS Auto Select Receivables Trust, Series 2024-2A, Class D, 6.37%, 08/15/2031 [(a)]	1,000,000	1,019,279
GreenSky Home Improvement Trust 2024-1, Series 2024-1, Class D, 7.33%, 07/25/2059 [(a)]	400,000	401,254
GS Mortgage-Backed Securities Trust, Series 2021-MM1, Class A2, 2.50%, 04/25/2052 [(a)(b)]	1,722,090	1,413,471
Helios Issuer LLC, Series 2021-B, Class A, 1.62%, 07/20/2048 [(a)]	79,210	67,965
Hertz Vehicle Financing LLC, Series 2023-4A, Class C, 7.51%, 03/25/2030[(a)]	500,000	527,640
Marlette Funding Trust		
Series 2023-2A, Class D, 7.92%, 06/15/2033 [(a)]	300,000	301,345
Series 2024-1A, Class D, 6.93%, 07/17/2034 [(a)]	500,000	508,778
MFRA Trust, Series 2021-NQM2, Class A3, 1.47%, 11/25/2064 [(a)(b)]	428,582	369,320

ASSET-BACKED SECURITIES - 17.2% (CONTINUED)	Par	Value
Pagaya AI Debt Selection Trust		
Series 2023-7, Class C, 8.80%, 07/15/2031 [(a)]	$ 699,739	$ 718,119
Series 2024-1, Class C, 8.34%, 07/15/2031 [(a)]	499,875	509,965
Series 2024-2, Class C, 7.57%, 08/15/2031 [(a)]	199,911	202,215
Series 2024-3, Class C, 7.30%, 10/15/2031 [(a)]	200,000	201,891
Series 2024-5, Class C, 7.27%, 10/15/2031 [(a)]	1,000,000	1,007,477
Prosper Marketplace Issuance Trust, Series 2023-1A, Class C, 8.29%, 07/16/2029 [(a)]	600,000	615,140
PRPM LLC, Series 2022-NQM1, Class A3, 5.50%, 08/25/2067 [(a)(c)]	297,203	300,068
Purchasing Power Funding, Series 2024-A, Class D, 7.26%, 08/15/2028 [(a)]	200,000	202,255
Republic Finance Issuance Trust, Series 2024-A, Class C, 7.28%, 08/20/2032 [(a)]	250,000	252,077
Saluda Grade Mortgage Funding LLC, Series 2023-FIG4, Class A, 6.72%, 11/25/2053 [(a)(b)]	447,540	461,057
SBNA Auto Receivables Trust 2024-A, Series 2024-A, Class D, 6.04%, 04/15/2030 [(a)]	500,000	506,802
Sunnova Energy International, Inc., Series 2023-B, Class A, 5.30%, 08/22/2050 [(a)]	93,840	91,203
Theorem Funding Trust, Series 2022-2A, Class B, 9.27%, 12/15/2028 [(a)]	200,000	205,702
Veros Automobile Receivables Trust		
Series 2021-1, Class C, 3.64%, 08/15/2028 [(a)]	500,000	499,596
Series 2024-1, Class C, 7.57%, 12/15/2028 [(a)]	500,000	508,663
TOTAL ASSET-BACKED SECURITIES (Cost $17,204,350)		17,570,928

U.S. TREASURY SECURITIES - 15.2%		
United States Treasury Note/Bond		
3.13%, 08/15/2025	1,500,000	1,475,832
4.63%, 11/15/2026	1,350,000	1,360,336
4.13%, 10/31/2027	1,850,000	1,851,012
4.38%, 08/31/2028	1,000,000	1,012,363
3.50%, 04/30/2030	1,000,000	973,418
4.13%, 08/31/2030	1,000,000	1,005,234
4.13%, 11/15/2032	1,200,000	1,204,758
3.50%, 02/15/2033	1,000,000	957,735
3.88%, 08/15/2033	1,000,000	983,027
4.38%, 05/15/2034	1,000,000	1,021,641
4.50%, 05/15/2038	1,000,000	1,034,531
3.50%, 02/15/2039	1,200,000	1,109,156
3.88%, 08/15/2040	1,000,000	953,145
1.88%, 11/15/2051	1,000,000	597,461
TOTAL U.S. TREASURY SECURITIES (Cost $15,353,448)		15,539,649

CORPORATE BONDS - 9.8%		Par		Value
Aerospace & Defense - 0.2%				
Northrop Grumman Corp., 5.20%, 06/01/2054	$	100,000	$	95,927
RTX Corp., 6.10%, 03/15/2034		100,000		107,434
				203,361
Automotive - 0.1%				
General Motors Financial Co., Inc., 6.10%, 01/07/2034		100,000		102,674
Banks - 1.0%				
Bank of America Corp., 2.48% to 09/21/2031 then 5 yr. CMT Rate + 1.20%, 09/21/2036		250,000		204,318
JPMorgan Chase & Co., 6.25% to 10/23/2033 then SOFR + 1.81%, 10/23/2034		300,000		323,544
PNC Financial Services Group, Inc., 5.68% to 01/22/2034 then SOFR + 1.90%, 01/22/2035		200,000		205,536
Wells Fargo & Co., 5.56% to 07/25/2033 then SOFR + 1.99%, 07/25/2034		300,000		305,867
				1,039,265
Beverages - 0.5%				
Brown-Forman Corp., 4.00%, 04/15/2038		100,000		89,724
Constellation Brands, Inc., 4.90%, 05/01/2033		150,000		147,657
Keurig Dr Pepper, Inc., 5.30%, 03/15/2034		200,000		202,809
Molson Coors Beverage Co., 4.20%, 07/15/2046		100,000		82,076
				522,266
Biotechnology - 0.1%				
Amgen, Inc., 5.25%, 03/02/2033		100,000		101,358
Brokerage & Investment Management - 0.2%				
LPL Holdings, Inc., 4.00%, 03/15/2029 [(a)]		200,000		187,960
Building Products - 0.1%				
Carrier Global Corp., 3.38%, 04/05/2040		100,000		79,505
Capital Markets - 0.8%				
Goldman Sachs Group, Inc., 3.10% to 02/24/2032 then SOFR + 1.41%, 02/24/2033		200,000		174,229
Morgan Stanley, 5.95% to 01/19/2033 then 5 yr. CMT Rate + 2.43%, 01/19/2038		300,000		305,609
MSCI, Inc., 3.25%, 08/15/2033 [(a)]		100,000		84,947
UBS Group AG, 5.70% to 02/08/2034 then 1 yr. CMT Rate + 1.77%, 02/08/2035 [(a)]		200,000		204,008
				768,793

CORPORATE BONDS - 9.8% (CONTINUED)		Par		Value
Chemicals - 0.1%				
Nutrien Ltd., 2.95%, 05/13/2030	$	150,000	$	135,659
Commercial Services & Supplies - 0.1%				
Waste Management, Inc., 4.88%, 02/15/2034		100,000		100,060
Construction & Engineering - 0.1%				
MasTec, Inc., 4.50%, 08/15/2028 [(a)]		150,000		145,026
Construction Machinery - 0.3%				
Ashtead Capital, Inc., 5.95%, 10/15/2033 [(a)]		200,000		204,886
United Rentals North America, Inc., 6.00%, 12/15/2029 [(a)]		100,000		101,547
				306,433
Consumer Finance - 0.3%				
American Express Co., 5.04% to 05/01/2033 then SOFR + 1.84%, 05/01/2034		100,000		99,878
Capital One Financial Corp., 5.82% to 02/01/2033 then SOFR + 2.60%, 02/01/2034		200,000		201,525
				301,403
Electronic Equipment, Instruments & Components - 0.2%				
Amphenol Corp., 5.25%, 04/05/2034		100,000		101,864
Arrow Electronics, Inc., 5.88%, 04/10/2034		100,000		100,847
				202,711
Finance Companies - 0.4%				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.00%, 10/29/2028		250,000		230,715
Avolon Holdings Funding Ltd., 5.75%, 11/15/2029 [(a)]		100,000		101,538
Macquarie Airfinance Holdings Ltd., 6.50%, 03/26/2031 [(a)]		100,000		103,853
				436,106
Finance-Leasing Companies - 0.1%				
GGAM Finance Ltd., 6.88%, 04/15/2029 [(a)]		100,000		102,493
Financial Services - 0.8%				
Enact Holdings, Inc., 6.25%, 05/28/2029		100,000		101,532
Fiserv, Inc., 5.63%, 08/21/2033		150,000		154,964
Global Payments, Inc., 5.40%, 08/15/2032		150,000		149,615
HA Sustainable Infrastructure Capital, Inc., 6.38%, 07/01/2034 [(a)]		100,000		98,810
NMI Holdings, Inc., 6.00%, 08/15/2029		100,000		100,642

CORPORATE BONDS - 9.8% (CONTINUED)		Par		Value
Radian Group, Inc.				
4.88%, 03/15/2027	$	100,000	$	98,804
6.20%, 05/15/2029		100,000		102,956
				807,323
Food & Beverage - 0.3%				
Bunge Ltd. Finance Corp., 2.75%, 05/14/2031		200,000		174,984
JBS USA Holding Lux Sarl/ JBS USA Food Co./ JBS Lux Co. Sarl, 6.75%, 03/15/2034 [(a)]		93,000		99,623
				274,607
Food Products - 0.4%				
Conagra Brands, Inc., 5.30%, 11/01/2038		100,000		96,974
Food Products - 0.4% (Continued)				
J M Smucker Co., 6.20%, 11/15/2033		200,000		215,326
Tyson Foods, Inc., 4.88%, 08/15/2034		100,000		96,687
				408,987
Ground Transportation - 0.2%				
Burlington Northern Santa Fe LLC, 4.13%, 06/15/2047		100,000		84,598
CSX Corp., 6.15%, 05/01/2037		100,000		109,611
				194,209
Health Care Equipment & Supplies - 0.4%				
Baxter International, Inc., 2.54%, 02/01/2032		100,000		83,949
GE HealthCare Technologies, Inc., 5.91%, 11/22/2032		150,000		157,529
Zimmer Biomet Holdings, Inc., 2.60%, 11/24/2031		200,000		170,796
				412,274
Household Durables - 0.3%				
MDC Holdings, Inc., 6.00%, 01/15/2043		100,000		103,888
NVR, Inc., 3.00%, 05/15/2030		100,000		90,560
PulteGroup, Inc., 6.38%, 05/15/2033		100,000		107,708
				302,156
Insurance - 0.1%				
MetLife, Inc., 6.50%, 12/15/2032		100,000		110,503
Life Sciences Tools & Services - 0.1%				
Bio-Rad Laboratories, Inc., 3.70%, 03/15/2032		100,000		90,846

CORPORATE BONDS - 9.8% (CONTINUED)		Par		Value
Media - 0.1%				
Comcast Corp., 6.50%, 11/15/2035	$	100,000	$	111,361
Metals & Mining - 0.1%				
Freeport-McMoRan, Inc., 5.40%, 11/14/2034		100,000		99,638
Midstream - 0.1%				
Cheniere Corpus Christi Holdings LLC, 2.74%, 12/31/2039		100,000		81,358
Oil Field Services - 0.1%				
Shelf Drilling Holdings Ltd., 9.63%, 04/15/2029 [(a)]		100,000		96,206
Oil, Gas & Consumable Fuels - 1.0%				
Continental Resources, Inc., 5.75%, 01/15/2031 [(a)]		100,000		100,468
Energy Transfer LP, 7.38%, 02/01/2031 [(a)]		100,000		105,636
Greenfire Resources Ltd., 12.00%, 10/01/2028 [(a)]		40,000		42,978
Hess Corp., 7.13%, 03/15/2033		100,000		113,659
Kinder Morgan, Inc., 5.95%, 08/01/2054		100,000		100,023
MPLX LP, 5.00%, 03/01/2033		100,000		97,571
ONEOK, Inc., 6.05%, 09/01/2033		100,000		104,897
Targa Resources Corp., 6.50%, 03/30/2034		100,000		107,941
Western Midstream Operating LP, 6.15%, 04/01/2033		100,000		103,981
Williams Cos., Inc., 5.65%, 03/15/2033		100,000		102,988
				980,142
Pharmaceuticals - 0.1%				
Royalty Pharma PLC, 3.30%, 09/02/2040		100,000		74,137
Software - 0.2%				
Roper Technologies, Inc., 1.75%, 02/15/2031		100,000		82,227
VMware LLC, 2.20%, 08/15/2031		100,000		83,292
				165,519
Specialized REITs - 0.2%				
American Tower Corp., 5.55%, 07/15/2033		150,000		153,359
Crown Castle, Inc., 5.10%, 05/01/2033		100,000		99,238
				252,597
Specialty Retail - 0.2%				
Lowe's Cos., Inc., 5.15%, 07/01/2033		100,000		101,294
O'Reilly Automotive, Inc., 4.70%, 06/15/2032		100,000		98,194
				199,488

CORPORATE BONDS - 9.8% (CONTINUED)		Par		Value
Technology - 0.2%				
Dell International LLC / EMC Corp., 5.75%, 02/01/2033	$	100,000	$	104,355
IBM International Capital Pte Ltd., 4.90%, 02/05/2034		100,000		99,234
				203,589
Tobacco - 0.1%				
Philip Morris International, Inc., 5.25%, 02/13/2034		100,000		100,473
Utilities - 0.1%				
Vistra Operations Co. LLC, 6.00%, 04/15/2034 [(a)]		100,000		102,387
Wireless - 0.1%				
T-Mobile USA, Inc., 5.05%, 07/15/2033		150,000		149,776
TOTAL CORPORATE BONDS (Cost $9,636,212)				9,952,649

COLLATERALIZED LOAN OBLIGATIONS - 4.8%		
Apidos CLO, Series 2022-42A, Class C, 9.18% (3 mo. Term SOFR + 3.90%), 01/20/2036 [(a)]	475,000	483,779
ARES CLO, Series 2020-57A, Class BR, 7.20% (3 mo. Term SOFR + 1.91%), 01/25/2035 [(a)]	1,050,000	1,053,243
Dryden Senior Loan Fund, Series 2022-106A, Class D, 11.00% (3 mo. Term SOFR + 5.70%), 10/15/2035 [(a)]	750,000	754,687
Halsey Point CLO Ltd., Series 2023-7A, Class D, 11.12% (3 mo. Term SOFR + 5.84%), 07/20/2036 [(a)]	350,000	362,660
LCM LP, Series 22A, Class A2R, 6.99% (3 mo. Term SOFR + 1.71%), 10/20/2028 [(a)]	496,568	496,318
Saranac CLO, Series 2013-1A, Class BR, 7.44% (3 mo. Term SOFR + 2.16%), 07/26/2029 [(a)]	250,000	250,341
Symphony CLO Ltd., Series 2022-37A, Class B1R, 7.68% (3 mo. Term SOFR + 2.40%), 01/20/2037 [(a)]	450,000	452,203
Trimaran CAVU LLC, Series 2022-1A, Class D, 11.11% (3 mo. Term SOFR + 5.83%), 10/22/2035 [(a)]	500,000	504,833
Trinitas CLO Ltd., Series 2020-14A, Class D, 9.85% (3 mo. Term SOFR + 4.56%), 01/25/2034 [(a)]	500,000	500,966
TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost $4,843,687)		4,859,030

COLLATERALIZED MORTGAGE OBLIGATIONS - 4.5%		
A&D Mortgage LLC		
Series 2023-NQM4, Class A1, 7.47%, 09/25/2068 [(a)(c)]	91,458	94,389
Series 2023-NQM4, Class A3, 8.10%, 09/25/2068 [(a)(c)]	91,458	94,741
Ellington Financial Mortgage Trust, Series 2024-INV1, Class A1A, 6.56%, 03/25/2069 [(a)(c)]	479,102	495,199

The accompanying notes are an integral part of these financial statements.

COLLATERALIZED MORTGAGE OBLIGATIONS - 4.5% (CONTINUED)	Par	Value
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2023-HQA2, Class M1B, 8.70% (30 day avg SOFR US + 3.35%), 06/25/2043 [(a)]	$ 500,000	$ 527,553
GS Mortgage-Backed Securities Trust, Series 2023-PJ4, Class A15, 6.00%, 01/25/2054 [(a)(b)]	408,225	415,539
JP Morgan Mortgage Trust, Series 2021-1, Class A3, 2.50%, 06/25/2051[(a)(b)]	475,933	390,552
Onslow Bay Mortgage Loan Trust, Series 2021-NQM2, Class A3, 1.56%, 05/25/2061 [(a)(b)]	624,610	510,895
RCKT Mortgage Trust, Series 2022-4, Class A2, 3.50%, 06/25/2052 [(a)(b)]	869,569	772,466
SGR Residential Mortgage Trust		
Series 2020-2, Class A1, 1.38%, 05/25/2065 [(a)(b)]	424,613	382,412
Series 2021-1, Class M1, 2.50%, 07/25/2061 [(a)(b)]	744,000	488,076
Western Alliance Bancorp, Series 2021-CL2, Class M3, 9.45% (30 day avg SOFR US + 4.10%), 07/25/2059 [(a)]	465,447	468,006
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS (Cost $4,484,189)		4,639,828

SHORT-TERM INVESTMENTS - 3.0%	Shares	
Money Market Funds - 3.0%		
First American Government Obligations Fund - Class X, 5.23% [(d)]	3,030,619	3,030,619
TOTAL SHORT-TERM INVESTMENTS (Cost $3,030,619)		3,030,619

TOTAL INVESTMENTS - 100.1% (Cost $100,441,153)	$ 102,004,568
Liabilities in Excess of Other Assets - (0.1)%	(148,314)
TOTAL NET ASSETS - 100.0%	$ 101,856,254

Percentages are stated as a percent of net assets.

AG - Aktiengesellschaft
CMT - Constant Maturity Treasury Rate
PLC - Public Limited Company
REIT - Real Estate Investment Trust
SOFR - Secured Overnight Financing Rate

(a) Security is exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may only be resold in transactions exempt from registration to qualified institutional investors. As of July 31, 2024, the value of these securities total $28,696,241 or 28.2% of the Fund's net assets.
(b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of July 31, 2024.
(c) Step coupon bond. The rate disclosed is as of July 31, 2024.
(d) The rate shown represents the 7-day annualized effective yield as of July 31, 2024.

The Global Industry Classification Standard (GICS®) was developed by and/or is the exclusive property of MSCI, Inc. and Standard & Poor's Financial Services LLC ("S&P"). GICS is a service mark of MSCI, Inc. and S&P and has been licensed for use by U.S. Bank Global Fund Services.

STRIVE TOTAL RETURN BOND ETF
SCHEDULE OF FUTURES CONTRACTS
July 31, 2024

Description	Contracts Purchased	Expiration Date	Notional	Value / Unrealized Appreciation (Depreciation)
U.S. Treasury 10 Year Notes	207	09/19/2024	$ 23,145,188	$ 596,011
U.S. Treasury 5 Year Note	106	09/30/2024	11,436,406	117,715
U.S. Treasury Long Bonds	19	09/19/2024	2,294,844	64,063
Total Unrealized Appreciation (Depreciation)				$ 777,789

The accompanying notes are an integral part of these financial statements.