

SCHEDULE OF INVESTMENTS**CORPORATE OBLIGATIONS — 44.1%**

	Face Amount	Value
COMMUNICATION SERVICES — 1.0%		
Comcast		
5.250%, 11/07/25	\$ 610,000	\$ 622,848
Sprint Spectrum		
4.738%, 03/20/25(A)	1,440,000	1,428,159
Warnermedia Holdings		
3.428%, 03/15/24(A)	2,625,000	2,568,554
		<u>4,619,561</u>
CONSUMER DISCRETIONARY — 2.6%		
DR Horton		
2.600%, 10/15/25	2,575,000	2,423,364
Ford Motor Credit		
2.300%, 02/10/25	2,500,000	2,318,084
General Motors Financial		
4.150%, 06/19/23	1,975,000	1,969,014
GSK Consumer Healthcare		
Capital UK		
3.125%, 03/24/25	625,000	600,894
GSK Consumer Healthcare		
Capital US		
3.024%, 03/24/24	525,000	512,881
Lennar		
4.875%, 12/15/23	2,000,000	1,996,287
4.750%, 05/30/25	1,825,000	1,802,408
		<u>11,622,932</u>
CONSUMER STAPLES — 1.2%		
Bunge Finance		
1.630%, 08/17/25	2,200,000	2,025,150
CVS Pass-Through Trust		
6.036%, 12/10/28	2,444,746	2,459,378
General Mills		
5.241%, 11/18/25	800,000	804,050
		<u>5,288,578</u>
ENERGY — 2.1%		
Continental Resources		
3.800%, 06/01/24	1,695,000	1,660,811
Equities		
5.678%, 10/01/25	770,000	770,500
Hydro-Quebec		
8.050%, 07/07/24	2,000,000	2,090,944
MidAmerican Energy		
3.100%, 05/01/27	2,000,000	1,906,052
Petroleos Mexicanos		
2.830%, 02/15/24	276,750	275,061

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
ENERGY — continued		
Plains All American Pipeline		
4.650%, 10/15/25	\$ 2,250,000	\$ 2,225,249
		<u>8,928,617</u>
FINANCIALS — 28.8%		
ABN AMRO Bank		
7.750%, 05/15/23(A).....	1,700,000	1,711,522
Aflac		
1.125%, 03/15/26	900,000	811,277
African Development Bank		
0.750%, 04/03/23	2,450,000	2,433,389
AIB Group		
7.583%, U.S. SOFR +		
3.456%, 10/14/26(A)(B) ...	750,000	775,757
Asian Development Bank MTN		
1.750%, 08/14/26	2,387,000	2,214,065
Athene Global Funding		
2.800%, 05/26/23(A).....	1,000,000	993,083
2.514%, 03/08/24(A).....	1,570,000	1,513,927
Bank of America		
5.080%, U.S. SOFR +		
1.290%, 01/20/27(B).....	1,000,000	1,002,383
1.530%, U.S. SOFR +		
0.650%, 12/06/25(B).....	1,000,000	934,160
0.810%, U.S. SOFR +		
0.740%, 10/24/24(B).....	2,000,000	1,934,366
Bank of Ireland Group		
6.253%, H15T1Y +		
2.650%, 09/16/26(A)(B) ...	815,000	821,399
Bank of Nova Scotia		
4.750%, 02/02/26	750,000	748,719
Bank One Michigan		
8.250%, 11/01/24	1,925,000	2,023,445
Banque Federative du Credit Mutuel		
4.935%, 01/26/26(A).....	750,000	748,612
4.524%, 07/13/25(A).....	1,225,000	1,210,655
Barclays		
5.304%, H15T1Y +		
2.300%, 08/09/26(B).....	1,450,000	1,449,697
BB Blue Financing DAC		
4.395%, 09/20/29	2,500,000	2,468,136
BPCE		
4.000%, 04/15/24	1,050,000	1,037,857
Brighthouse Financial Global Funding MTN		
1.200%, 12/15/23(A).....	1,720,000	1,658,216
1.000%, 04/12/24(A).....	594,000	562,506

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Caisse d'Amortissement de la Dette Sociale		
3.000%, 05/17/25(A)	\$ 428,000	\$ 415,387
0.375%, 05/27/24(A)	1,000,000	944,325
Canadian Imperial Bank of Commerce		
3.945%, 08/04/25	1,000,000	983,636
Capital One Financial		
4.985%, U.S. SOFR + 2.160%, 07/24/26(B)	825,000	817,259
4.166%, U.S. SOFR + 1.370%, 05/09/25(B)	1,185,000	1,165,369
CDP Financial MTN		
1.000%, 05/26/26(A)	1,000,000	899,527
Central American Bank for Economic Integration		
5.000%, 02/09/26(A)	500,000	499,900
Citigroup		
5.610%, U.S. SOFR + 1.546%, 09/29/26(B)	1,250,000	1,269,364
5.026%, U.S. SOFR + 0.694%, 01/25/26(B)	2,117,000	2,092,415
2.014%, U.S. SOFR + 0.694%, 01/25/26(B)	1,000,000	940,161
0.776%, U.S. SOFR + 0.686%, 10/30/24(B)	1,000,000	966,639
Council of Europe Development Bank		
3.000%, 06/16/25	1,000,000	971,900
Credit Agricole MTN		
1.907%, U.S. SOFR + 1.676%, 06/16/26(A)(B)	2,525,000	2,330,618
Credit Suisse Group		
2.593%, U.S. SOFR + 1.560%, 09/11/25(A)(B)	3,050,000	2,788,233
Credit Suisse NY		
4.750%, 08/09/24	625,000	606,793
Daimler Truck Finance North America		
5.150%, 01/16/26(A)	710,000	713,328
Danske Bank		
6.466%, H15T1Y + 2.100%, 01/09/26(A)(B)	875,000	887,677
Deutsche Bank NY		
2.222%, U.S. SOFR + 2.159%, 09/18/24(B)	2,605,000	2,549,673
1.686%, 03/19/26	1,000,000	910,936
Equitable Financial Life Global Funding		
1.100%, 11/12/24(A)	2,670,000	2,499,745

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
European Investment Bank		
2.875%, 06/13/25(A)	\$ 2,000,000	\$ 1,941,980
2.125%, 04/13/26	447,000	421,485
0.625%, 10/21/27	2,000,000	1,731,707
Federation des Caisses Desjardins du Quebec		
0.700%, 05/21/24(A)	1,500,000	1,416,804
Fifth Third Bank		
5.852%, U.S. SOFR + 1.230%, 10/27/25(B)	1,130,000	1,147,330
GATX Financial 2005-1 Pass Through Trust		
5.697%, 01/02/25(A)	156,537	155,693
Goldman Sachs Group		
5.700%, 11/01/24	750,000	760,596
4.387%, U.S. SOFR + 1.510%, 06/15/27(B)	1,000,000	978,962
0.855%, U.S. SOFR + 0.609%, 02/12/26(B)	579,000	530,389
HSBC Holdings		
7.336%, U.S. SOFR + 3.030%, 11/03/26(B)	1,000,000	1,054,905
ING Bank		
5.800%, 09/25/23(A)	2,500,000	2,500,510
ING Groep		
1.400%, H15T1Y + 1.100%, 07/01/26(A)(B)	1,000,000	910,453
Inter-American Development Bank		
0.500%, 05/24/23	1,550,000	1,529,742
International Bank for Reconstruction & Development MTN		
4.701%, SOFRINDX + 0.390%, 06/17/24(B)	1,000,000	1,003,180
4.633%, U.S. SOFR + 0.300%, 08/06/24(B)	1,500,000	1,504,905
1.875%, 06/19/23	1,000,000	988,399
0.250%, 11/24/23	500,000	481,755
0.000%, 03/31/27(C)	2,500,000	2,241,515
International Finance		
4.421%, U.S. SOFR + 0.090%, 04/03/24(B)	2,000,000	1,998,441
0.500%, 03/20/23	1,000,000	994,800
JPMorgan Chase		
1.045%, U.S. SOFR + 0.800%, 11/19/26(B)	1,500,000	1,341,592
0.768%, U.S. SOFR + 0.490%, 08/09/25(B)	1,000,000	931,241

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
0.653%, TSFR3M + 0.600%, 09/16/24(B).....	\$ 2,500,000	\$ 2,429,411
Kansas City Southern 3.850%, 11/15/23	1,975,000	1,950,560
KBC Group 5.796%, H15T1Y + 2.100%, 01/19/29(A)(B)....	295,000	298,845
KeyBank 4.150%, 08/08/25	1,165,000	1,150,997
Macquarie Group 5.108%, U.S. SOFR + 2.208%, 08/09/26(A)(B)....	1,450,000	1,450,018
Manufacturers & Traders Trust 5.400%, 11/21/25	1,000,000	1,015,949
4.650%, 01/27/26	1,650,000	1,645,813
Massachusetts Mutual Life Insurance 7.625%, 11/15/23(A)	1,250,000	1,268,585
Metropolitan Tower Life Insurance 7.625%, 01/15/24(A)	2,000,000	2,035,966
Mitsubishi UFJ Financial Group 5.063%, H15T1Y + 1.550%, 09/12/25(B).....	1,000,000	998,431
4.788%, H15T1Y + 1.700%, 07/18/25(B).....	1,000,000	993,251
2.527%, 09/13/23	1,000,000	984,074
Morgan Stanley 5.000%, 11/24/25	3,425,000	3,441,953
3.737%, ICE LIBOR USD 3 Month + 0.847%, 04/24/24(B).....	1,000,000	996,423
0.864%, U.S. SOFR + 0.745%, 10/21/25(B).....	1,000,000	926,467
National Australia Bank 4.966%, 01/12/26	700,000	707,588
National Bank of Canada MTN 0.550%, H15T1Y + 0.400%, 11/15/24(B).....	2,000,000	1,927,233
NatWest Group 2.359%, H15T1Y + 2.150%, 05/22/24(B).....	1,000,000	989,214
NatWest Markets 3.479%, 03/22/25(A)	1,585,000	1,529,399
OPEC Fund for International Development 4.500%, 01/26/26(A)	450,000	448,442

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
PNC Financial Services Group 5.671%, SOFRINDEX + 1.090%, 10/28/25(B).....	\$ 725,000	\$ 733,713
Santander Holdings USA 5.807%, U.S. SOFR + 2.328%, 09/09/26(B).....	1,850,000	1,867,141
Societe Generale MTN 6.447%, H15T1Y + 2.300%, 01/12/27(A)(B) ...	875,000	897,029
Standard Chartered 7.776%, H15T1Y + 3.100%, 11/16/25(A)(B) ...	1,000,000	1,042,374
6.170%, H15T1Y + 2.050%, 01/09/27(A)(B) ...	700,000	716,391
Toronto-Dominion Bank MTN 4.780%, U.S. SOFR + 0.450%, 09/28/23(B).....	2,000,000	2,000,800
Truist Financial MTN 4.260%, U.S. SOFR + 1.456%, 07/28/26(B).....	1,025,000	1,013,045
TTX MTN 3.600%, 01/15/25(A).....	2,500,000	2,420,247
UBS Group 1.008%, H15T1Y + 0.830%, 07/30/24(A)(B) ...	2,500,000	2,447,050
USAA Capital 1.500%, 05/01/23(A).....	1,000,000	991,865
0.500%, 05/01/24(A).....	2,500,000	2,373,784
Wells Fargo MTN 2.406%, U.S. SOFR + 1.087%, 10/30/25(B).....	4,825,000	4,604,376
0.805%, U.S. SOFR + 0.510%, 05/19/25(B).....	1,000,000	945,568
WLB Asset II D Pte 6.500%, 12/21/26(A).....	1,000,000	1,002,081
		<u>129,116,523</u>
HEALTH CARE — 1.0%		
Adventist Health System 2.433%, 09/01/24	1,415,000	1,357,714
CommonSpirit Health 1.547%, 10/01/25	1,000,000	921,092
Elevance Health 5.350%, 10/15/25	330,000	335,093
GE HealthCare Technologies 5.600%, 11/15/25(A).....	950,000	965,208
Quest Diagnostics 3.450%, 06/01/26	910,000	874,500
		<u>4,453,607</u>

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INDUSTRIALS — 1.8%		
AerCap Ireland Capital DAC		
4.875%, 01/16/24	\$ 1,000,000	\$ 994,291
4.125%, 07/03/23	1,925,000	1,913,944
Burlington Northern and Santa Fe Railway Pass Through Trust, Ser 2006-1		
5.720%, 01/15/24	180,734	183,900
CNH Industrial		
4.500%, 08/15/23	2,375,000	2,365,906
Mileage Plus Holdings		
6.500%, 06/20/27(A)	1,215,000	1,227,527
Nature Conservancy		
0.467%, 07/01/23	425,000	416,473
Protective Life Global Funding		
5.366%, 01/06/26(A)	700,000	712,118
Regal Rexnord		
6.050%, 02/15/26(A)	715,000	725,790
		<u>8,539,949</u>
INFORMATION TECHNOLOGY — 1.2%		
Apple		
2.850%, 02/23/23	2,000,000	1,998,113
Flex		
6.000%, 01/15/28	550,000	570,423
Global Payments		
4.000%, 06/01/23	2,000,000	1,991,410
Open Text		
6.900%, 12/01/27(A)	570,000	584,250
Oracle		
5.800%, 11/10/25	200,000	205,472
		<u>5,349,668</u>
MATERIALS — 1.9%		
Berry Global		
4.875%, 07/15/26(A)	1,250,000	1,217,500
0.950%, 02/15/24	1,300,000	1,241,285
Celanese US Holdings		
6.050%, 03/15/25	1,025,000	1,033,768
Graphic Packaging International		
0.821%, 04/15/24(A)	1,025,000	972,340
LG Chemical		
4.375%, 07/14/25(A)	570,000	559,854
Nutrien		
5.950%, 11/07/25	370,000	380,881
1.900%, 05/13/23	1,175,000	1,164,596
Steel Dynamics		
5.000%, 12/15/26	1,550,000	1,538,500
		<u>8,108,724</u>

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
REAL ESTATE — 0.2%		
Realty Income		
5.050%, 01/13/26	\$ 1,000,000	\$ 1,002,354
UTILITIES — 2.3%		
Avangrid		
3.200%, 04/15/25	2,500,000	2,402,911
3.150%, 12/01/24	1,000,000	965,456
Edison International		
4.700%, 08/15/25	1,450,000	1,428,152
Electricite de France		
3.625%, 10/13/25(A)	500,000	486,503
NorthWestern		
1.000%, 03/26/24	2,600,000	2,465,208
Southern		
5.150%, 10/06/25	750,000	757,512
Southern Power		
4.150%, 12/01/25	1,000,000	983,966
0.900%, 01/15/26	1,000,000	897,326
		<u>10,387,034</u>
Total Corporate Obligations (Cost \$202,263,604)		197,417,547

U.S. TREASURY OBLIGATIONS — 29.5%

	Face Amount	Value
U.S. Treasury Notes		
4.250%, 10/15/25	\$ 7,000,000	\$ 7,045,938
4.125%, 01/31/25	1,100,000	1,098,281
4.000%, 12/15/25	5,000,000	5,009,766
3.875%, 01/15/26	1,150,000	1,148,652
3.000%, 10/31/25	2,450,000	2,387,602
2.875%, 06/15/25	28,000,000	27,250,781
2.750%, 02/28/25	7,640,000	7,422,141
2.625%, 03/31/25	3,640,000	3,527,956
2.500%, 05/31/24	15,090,000	14,676,793
2.250%, 11/15/24	19,350,000	18,661,412
2.250%, 12/31/24	2,580,000	2,484,560
1.875%, 08/31/24	17,875,000	17,170,474
1.750%, 12/31/24	14,145,000	13,501,292
1.125%, 02/28/25	2,780,000	2,612,548
0.250%, 06/30/25	9,150,000	8,368,676
Total U.S. Treasury Obligations (Cost \$137,070,519)		<u>132,366,872</u>

ASSET-BACKED SECURITIES — 15.5%

	Face Amount	Value
Automotive — 7.3%		
American Credit Acceptance Receivables Trust, Ser 2022-3, CI A 4.120%, 02/13/26 (A)	\$ 190,695	\$ 189,414
ARI Fleet Lease Trust, Ser 2022- A, CI A2 3.120%, 01/15/31 (A)	935,000	919,715
Avis Budget Rental Car Funding AESOP, Ser 2017-2A, CI A 2.970%, 03/20/24 (A)	1,016,667	1,014,474
CarMax Auto Owner Trust, Ser 2023-1, CI A2A 5.230%, 01/15/26	540,000	539,739
CarMax Auto Owner Trust, Ser 2023-1, CI A3 4.750%, 10/15/27	500,000	499,851
Carvana Auto Receivables Trust, Ser 2021-N3, CI B 0.660%, 06/12/28	217,806	199,580
Carvana Auto Receivables Trust, Ser 2022-P3, CI A2 4.420%, 12/10/25	803,164	798,798
CPS Auto Receivables Trust, Ser 2022-C, CI A 4.180%, 04/15/30 (A)	505,043	501,164
Drive Auto Receivables Trust, Ser 2021-2, CI C 0.870%, 10/15/27	1,250,000	1,208,722
Enterprise Fleet Financing, Ser 2022-3, CI A2 4.380%, 07/20/29 (A)	285,000	280,164
Exeter Automobile Receivables Trust, Ser 2022-4A, CI A2 3.990%, 08/15/24	331,814	331,293
Flagship Credit Auto Trust, Ser 2022-2, CI A2 3.280%, 08/15/25 (A)	1,557,169	1,545,553
Flagship Credit Auto Trust, Ser 2022-3, CI A2 4.060%, 10/15/25 (A)	862,633	856,376
Ford Credit Auto Lease Trust, Ser 2023-A, CI A3 4.940%, 03/15/26	1,495,000	1,492,421
Foursight Capital Automobile Receivables Trust, Ser 2022-2, CI A2 4.490%, 03/16/26 (A)	1,895,000	1,880,642
Foursight Capital Automobile Receivables Trust, Ser 2023-1, CI A2 5.430%, 10/15/26 (A)	515,000	—

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Foursight Capital Automobile Receivables Trust, Ser 2023-1, CI A3 5.390%, 12/15/27 (A).....	\$ 900,000	\$ —
Hertz Vehicle Financing, Ser 2021-1A, CI A 1.210%, 12/26/25 (A).....	2,575,000	2,394,948
Hyundai Auto Lease Securitization Trust, Ser 2022- B, CI A3 3.350%, 06/16/25 (A).....	1,435,000	1,406,564
Hyundai Auto Lease Securitization Trust, Ser 2023- A, CI A3 5.050%, 01/15/26 (A).....	990,000	990,619
Hyundai Auto Lease Securitization Trust, Ser 2023- A, CI A4 4.940%, 11/16/26 (A).....	900,000	900,563
Nissan Auto Lease Trust, Ser 2023-A, CI A4 4.800%, 07/15/27	895,000	893,244
Santander Drive Auto Receivables Trust, Ser 2022-4, CI A2 4.050%, 07/15/25	873,301	870,937
Santander Drive Auto Receivables Trust, Ser 2022-5, CI A2 3.980%, 01/15/25	549,807	547,754
Tesla Auto Lease Trust, Ser 2021-A, CI B 1.020%, 03/20/25 (A).....	1,000,000	961,861
Tesla Auto Lease Trust, Ser 2021-B, CI A3 0.600%, 09/22/25 (A).....	1,540,000	1,460,487
Toyota Auto Receivables Owner Trust, Ser 2022-B, CI A3 2.930%, 09/15/26	935,000	907,540
United Auto Credit Securitization Trust, Ser 2022-2, CI A 4.390%, 04/10/25 (A).....	992,819	988,765
United Auto Credit Securitization Trust, Ser 2023-1, CI A 5.570%, 07/10/25 (A).....	831,000	831,160
Westlake Automobile Receivables Trust, Ser 2021- 3A, CI A3 0.950%, 06/16/25 (A).....	1,908,000	1,860,614
Westlake Automobile Receivables Trust, Ser 2022- 3A, CI A2 5.240%, 07/15/25 (A).....	1,250,000	1,248,730

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Westlake Automobile Receivables Trust, Ser 2023- 1A, CI A2A 5.510%, 06/15/26 (A)	\$ 940,000	\$ 940,614
World Omni Auto Receivables Trust, Ser 2020-C, CI A3 0.480%, 11/17/25	876,316	851,849
World Omni Select Auto Trust, Ser 2020-A, CI B 0.840%, 06/15/26	2,500,000	2,429,578
		<u>32,743,733</u>
Other Asset-Backed Securities — 8.2%		
American Tower Trust #1, Ser 2013-13, CI 2A 3.070%, 03/15/23 +(A)	3,265,000	3,251,009
Amur Equipment Finance Receivables XI, Ser 2022-2A, CI A2 5.300%, 06/21/28 (A)	455,000	452,331
Apidos CLO XXII, Ser 2020-22A, CI A1R 5.868%, ICE LIBOR USD 3 Month + 1.060%, 04/20/31 (A)(B)	925,000	—
BHG Securitization Trust, Ser 2022-C, CI A 5.320%, 10/17/35 (A)	323,768	321,488
CIFC Funding, Ser 2017-5A, CI A1 5.972%, ICE LIBOR USD 3 Month + 1.180%, 11/16/30 (A)(B)	1,207,586	1,201,152
CNH Equipment Trust, Ser 2022- B, CI A2 3.940%, 12/15/25	540,000	535,541
Dell Equipment Finance Trust, Ser 2022-2, CI A2 4.030%, 07/22/27 (A)	875,000	866,702
DLLAD, Ser 2023-1A, CI A2 5.190%, 04/20/26 (A)	605,000	604,967
DLLAD, Ser 2023-1A, CI A3 4.790%, 01/20/28 (A)	685,000	684,834
DLLST, Ser 2022-1A, CI A2 2.790%, 01/22/24 (A)	717,835	712,356
Evergreen Credit Card Trust Series, Ser 2022-CRT1, CI B 5.610%, 07/15/26 (A)	2,000,000	1,972,560
FCI Funding, Ser 2021-1A, CI A 1.130%, 04/15/33 (A)	357,922	351,538
Flatiron CLO 17, Ser 2021-1A, CI AR 5.586%, ICE LIBOR USD 3 Month + 0.980%, 05/15/30 (A)(B)	1,372,444	1,361,264

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
FREED ABS Trust, Ser 2022-2CP, CI A 3.030%, 05/18/29 (A)	\$ 770,822	\$ 766,609
Golub Capital Partners CLO, Ser 2017-24A, CI AR 6.132%, ICE LIBOR USD 3 Month + 1.600%, 11/05/29 (A)(B)	2,600,000	2,566,260
GoodLeap Sustainable Home Solutions Trust, Ser 2022-3CS, CI B 5.500%, 07/20/49 (A)	500,000	452,837
GreatAmerica Leasing Receivables Funding Series, Ser 2022-1, CI A2 4.920%, 05/15/25 (A)	605,000	603,006
Mariner Finance Issuance Trust, Ser 2020-AA, CI A 2.190%, 08/21/34 (A)	3,250,000	3,115,625
Marlette Funding Trust, Ser 2022-2A, CI A 4.250%, 08/15/32 (A)	233,697	230,853
Marlette Funding Trust, Ser 2022-3A, CI A 5.180%, 11/15/32 (A)	439,421	436,443
MMAF Equipment Finance, Ser 2021-A, CI A5 1.190%, 11/13/43 (A)	620,000	555,200
Mosaic Solar Loan Trust, Ser 2020-1A, CI B 3.100%, 04/20/46 (A)	176,818	152,017
OCTAGON INVESTMENT PARTNERS 35, Ser 2018-1A, CI A1A 5.868%, ICE LIBOR USD 3 Month + 1.060%, 01/20/31 (A)(B)	1,500,000	1,489,405
Octane Receivables Trust, Ser 2021-1A, CI A 0.930%, 03/22/27 (A)	706,149	683,922
OnDeck Asset Securitization Trust III, Ser 2021-1A, CI A 1.590%, 05/17/27 (A)	1,910,000	1,761,939
PFS Financing, Ser 2020-A, CI A 1.270%, 06/15/25 (A)	4,000,000	3,933,797
RR 24, Ser 2022-24A, CI A1 7.058%, TSFR3M + 2.400%, 01/15/32 (A)(B)	1,736,693	1,740,571
SCF Equipment Leasing, Ser 2019-2A, CI B 2.760%, 08/20/26 (A)	870,000	842,201
SCF Equipment Leasing, Ser 2020-1A, CI A3 1.190%, 10/20/27 (A)	696,409	683,193

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
SCF Equipment Leasing, Ser 2022-2A, CI A2 6.240%, 07/20/28 (A)	\$ 750,000	\$ 753,491
TCI-Flatiron CLO, Ser 2021-1A, CI AR 5.610%, ICE LIBOR USD 3 Month + 0.960%, 11/18/30 (A)(B).....	785,000	773,488
Transportation Finance Equipment Trust, Ser 2019-1, CI A4 1.880%, 03/25/24 (A)	1,507,367	1,495,879
Vivint Solar Financing V, Ser 2018-1A, CI A 4.730%, 04/30/48 (A)	457,572	416,162
Vivint Solar Financing V, Ser 2018-1A, CI B 7.370%, 04/30/48 (A)	316,522	294,722
Vivint Solar Financing VII, Ser 2020-1A, CI B 3.220%, 07/31/51 (A)	915,428	714,380
		<u>36,777,742</u>
Total Asset-Backed Securities (Cost \$72,859,797)		69,521,475

MORTGAGE-BACKED SECURITIES — 7.0%

	Face Amount	Value
Agency Mortgage-Backed Obligation — 1.5%		
FHLMC 5.000%, 07/01/35	\$ 127,487	\$ 130,988
FNMA 5.000%, 03/01/34	101,725	104,409
3.500%, 11/01/34	1,769,285	1,727,628
3.000%, 02/01/35	2,103,188	2,046,377
FNMA, Ser 2009-62, CI WA 5.580%, 08/25/39 (B)	30,980	31,398
FNMA, Ser 2013-9, CI AE 1.750%, 03/25/39	69,302	68,422
FNMA, Ser 2019-18, CI A 3.500%, 05/25/49	613,876	590,274
FNMA, Ser 2022-29, CI MG 4.500%, 11/25/42	1,819,202	1,795,998
GNMA, Ser 2011-57, CI BA 3.000%, 05/20/40	27,811	27,164
GNMA, Ser 2016-131, CI A 2.200%, 04/16/57	95,339	94,066
GNMA, Ser 2017-99, CI WA 4.864%, 12/20/32 (B)	277,003	276,987
GNMA, Ser 2022-177, CI LA 3.500%, 01/20/52	301,127	294,693
		<u>7,188,404</u>

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
Non-Agency Mortgage-Backed Obligation — 5.5%		
BANK, Ser 2018-BN10, CI ASB 3.641%, 02/15/61	\$ 414,995	\$ 402,032
BX Commercial Mortgage Trust, Ser 2022-AHP, CI A 5.468%, TSFR1M + 0.990%, 01/17/39 (A)(B)	492,000	480,458
BX Commercial Mortgage Trust, Ser 2022-AHP, CI AS 5.968%, TSFR1M + 1.490%, 01/17/39 (A)(B)	2,500,000	2,428,841
BX Trust, Ser 2022-CLS, CI B 6.300%, 10/13/27 (A).....	2,200,000	2,182,318
CHL Mortgage Pass-Through Trust, Ser 2004-29, CI 1A1 5.401%, ICE LIBOR USD 1 Month + 0.540%, 02/25/35 (B).....	11,002	9,775
COMM Mortgage Trust, Ser 2013-CR11, CI A4 4.258%, 08/10/50	1,500,000	1,484,992
COMM Mortgage Trust, Ser 2014-UBS5, CI ASB 3.548%, 09/10/47	479,627	472,382
COMM Mortgage Trust, Ser 2015-LC19, CI A4 3.183%, 02/10/48	1,275,000	1,226,676
CSAIL Commercial Mortgage Trust, Ser 2015-C1, CI ASB 3.351%, 04/15/50	907,218	888,711
CSAIL Commercial Mortgage Trust, Ser 2018-CX11, CI A3 4.095%, 04/15/51	1,448,046	1,424,716
DBGS Mortgage Trust, Ser 2018- C1, CI A1 3.409%, 10/15/51	96,247	95,949
DBUBS Mortgage Trust, Ser 2017-BRBK, CI E 3.530%, 10/10/34 (A)(B).....	521,000	460,702
Extended Stay America Trust, Ser 2021-ESH, CI B 5.839%, ICE LIBOR USD 1 Month + 1.380%, 07/15/38 (A)(B)	1,073,811	1,049,615
GS Mortgage Securities II, Ser 2018-GS10, CI WLSC 5.067%, 03/10/33 (A)(B).....	400,000	349,208
GS Mortgage Securities Trust, Ser 2022-SHIP, CI A 5.209%, TSFR1M + 0.731%, 08/15/36 (A)(B)	115,000	114,440
GSR Mortgage Loan Trust, Ser 2004-9, CI 3A1 3.502%, 08/25/34 (B).....	16,576	15,510

MORTGAGE-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
Hudson Yards Mortgage Trust, Ser 2016-10HY, CI A 2.835%, 08/10/38 (A)	\$ 1,000,000	\$ 901,217
JP Morgan Mortgage Trust, Ser 2006-A2, CI 4A1 4.061%, 08/25/34 (B)	14,312	14,198
Life Mortgage Trust, Ser 2021- BMR, CI A 5.159%, ICE LIBOR USD 1 Month + 0.700%, 03/15/38 (A)(B)	1,867,643	1,826,713
MHC Commercial Mortgage Trust, Ser 2021-MHC, CI A 5.260%, ICE LIBOR USD 1 Month + 0.801%, 04/15/38 (A)(B)	4,650,000	4,567,098
Morgan Stanley Bank of America Merrill Lynch Trust, Ser 2015- C20, CI ASB 3.069%, 02/15/48	696,268	679,950
One Market Plaza Trust, Ser 2017-1MKT, CI B 3.845%, 02/10/32 (A)	2,000,000	1,854,315
One Market Plaza Trust, Ser 2017-1MKT, CI C 4.016%, 02/10/32 (A)	965,000	884,975
Sequoia Mortgage Trust, Ser 2013-2, CI A 1.874%, 02/25/43 (B)	90,810	77,092
STWD Mortgage Trust, Ser 2021-LIH, CI D 6.764%, ICE LIBOR USD 1 Month + 2.305%, 11/15/36 (A)(B)	450,000	422,997
		<u>24,314,880</u>
Total Mortgage-Backed Securities (Cost \$32,158,038)		31,503,284

MUNICIPAL BONDS — 2.6%

	<u>Face Amount</u>	<u>Value</u>
California — 0.6%		
California Community Choice Financing Authority, RB 5.950%, 08/01/29	\$ 825,000	\$ 833,088
City of Union City California, RB 5.920%, 07/01/24	1,730,000	1,750,124
		<u>2,583,212</u>
Florida — 0.2%		
Florida Development Finance, RB 7.250%, 07/01/57 (A)(B)	1,000,000	998,271

MUNICIPAL BONDS — continued

	<u>Face Amount</u>	<u>Value</u>
Hawaii — 0.2%		
State of Hawaii Department of Business Economic Development & Tourism, Ser A- 2, RB 3.242%, 01/01/31	\$ 1,072,517	\$ 1,011,463
Illinois — 0.1%		
Chicago Housing Authority, Ser B, RB 3.822%, 01/01/26	250,000	243,967
Indiana — 0.1%		
City of Fort Wayne Indiana, RB 10.750%, 12/01/29	500,000	499,524
Louisiana — 0.3%		
Louisiana Local Government Environmental Facilities & Community Development Auth, RB 3.615%, 02/01/29	1,145,000	1,123,870
Michigan — 0.1%		
City of Detroit Michigan, Ser B, GO 2.017%, 04/01/23	375,000	372,754
Montana — 0.1%		
County of Gallatin Montana, RB 11.500%, 09/01/27 (A)	250,000	263,083
New Jersey — 0.4%		
New Jersey Economic Development Authority, RB 4.984%, 03/01/27	1,000,000	1,007,061
4.927%, 03/01/26	1,000,000	1,007,919
		<u>2,014,980</u>
New York — 0.4%		
New York State Energy Research & Development Authority, Ser A, RB 4.480%, 04/01/25	500,000	496,412
4.336%, 04/01/24	1,000,000	993,802
Utility Debt Securitization Authority, Ser T, RB 3.435%, 12/15/25	653,000	649,253
		<u>2,139,467</u>
South Dakota — 0.1%		
South Dakota Housing Development Authority, Ser E, RB 5.460%, 05/01/53	250,000	254,556
Total Municipal Bonds (Cost \$11,560,671)		<u>11,505,147</u>

U.S. GOVERNMENT AGENCY OBLIGATIONS — 1.2%

	Face Amount	Value
Export-Import Bank of the United States 2.628%, 11/12/26	\$ 2,260,106	\$ 2,199,737
Export-Import Bank of the United States 1.900%, 07/12/24	651,042	640,088
United States International Development Finance 2.820%, 03/20/24	1,950,000	1,929,034
United States International Development Finance 1.790%, 10/15/29	402,095	365,006
Total U.S. Government Agency Obligations (Cost \$5,296,268)		5,133,865

REPURCHASE AGREEMENT — 0.1%

	Face Amount	Value
Socgen Triparty Tsy 4.260%, dated 01/31/23, to be repurchased on 02/01/23, repurchase price \$500,060, collateralized by U.S. Government Treasury Bills, par value \$300 - \$534,400, 2.875% - 3.375%, 05/15/2032 - 08/15/2042, with a total market value of \$510,065	\$ 500,000	\$ 500,000
Total Repurchase Agreements (Cost \$500,000)		500,000
Total Investments in Securities— 100.0% (Cost \$461,708,897)		<u>\$ 447,948,190</u>

Percentages are based on Net Assets of \$448,048,503.

A list of the open futures contracts held by the Fund at January 31, 2023, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Long Contracts					
U.S. 2-Year Treasury Note . .	208	Mar-2023	\$ 42,659,787	\$ 42,774,875	\$ 115,088
Short Contracts					
U.S. 5-Year Treasury Note . .	(38)	Mar-2023	(4,107,011)	(4,151,203)	(44,192)
			<u>\$38,552,776</u>	<u>\$38,623,672</u>	<u>\$ 70,896</u>

- (A) Securities sold within the terms of a private placement memorandum, exempt from registration under section 144A of the Securities Act of 1933, as amended, and maybe sold only to dealers in the program or other "accredited investors". The total value of these securities at January 31, 2023 was \$135,468,615 and represented 30.2% of Net Assets.
- (B) Variable or floating rate security. The rate shown is the effective interest rate as of period end. The rates for certain securities are not based on published reference rates and spreads and are either determined by the issuer or agent based on current market conditions; by using a formula based on the rates of underlying loans; or by adjusting periodically based on prevailing interest rates.
- (C) Zero coupon security.

AMT — Alternative Minimum Tax
 CI — Class
 CLO — Collateralized Loan Obligation
 DAC — Designated Activity Company
 FHLMC — Federal Home Loan Mortgage Corporation
 FNMA — Federal National Mortgage Association
 GNMA — Government National Mortgage Association
 GO — General Obligation
 H15T1Y — US Treasury Yield Curve Rate T Note Constant Maturity 1 Year
 LIBOR— London Interbank Offered Rate
 MTN — Medium Term Note
 NATL— National Public Finance Guarantee Corporation
 RB — Revenue Bond
 Ser — Series
 SOFR — Secured Overnight Financing Rate
 SOFRINDEX — Secured Overnight Financing Rate Index
 TSFR1M — Term Secured Overnight Financing Rate 1 Month
 TSFR3M — Term Secured Overnight Financing Rate 3 Month
 USD — U.S. Dollar

For information on the Fund's policy regarding valuation of investments, fair value hierarchy levels and other significant accounting policies, please refer to the Fund's most recent financial statements.