SCHEDULE OF INVESTMENTS

CORPORATE OBLIGATIONS — 38.7%

	Face Amount	Value
COMMUNICATION SERVICES — 0.9%		
Sprint Spectrum		
4.738%, 03/20/25(A)	$ 1,120,000	$ 1,107,496
Take-Two Interactive Software		
5.000%, 03/28/26	725,000	719,415
Warnermedia Holdings		
3.428%, 03/15/24(A)	2,625,000	2,584,047
		4,410,958
CONSUMER DISCRETIONARY — 1.8%		
AutoZone		
5.050%, 07/15/26	1,000,000	997,072
DR Horton		
2.600%, 10/15/25	2,575,000	2,427,465
Ford Motor Credit		
2.300%, 02/10/25	2,500,000	2,344,154
Hyatt Hotels		
5.750%, 01/30/27	750,000	752,533
Lennar		
4.750%, 05/30/25	1,825,000	1,791,378
		8,312,602
CONSUMER STAPLES — 1.1%		
Bunge Finance		
1.630%, 08/17/25	2,200,000	2,035,907
CVS Pass-Through Trust		
6.036%, 12/10/28	2,265,717	2,279,429
General Mills		
5.241%, 11/18/25	800,000	795,583
		5,110,919
ENERGY — 1.9%		
Continental Resources		
3.800%, 06/01/24	1,695,000	1,662,444
Hydro-Quebec		
8.050%, 07/07/24	2,000,000	2,039,763
MidAmerican Energy		
3.100%, 05/01/27	2,000,000	1,867,499
Ovintiv		
5.650%, 05/15/25	1,125,000	1,122,515
Petroleos Mexicanos		
2.830%, 02/15/24	184,500	182,751
Pioneer Natural Resources		
5.100%, 03/29/26	130,000	129,533
Plains All American Pipeline		
4.650%, 10/15/25	2,250,000	2,196,393
Williams		
5.400%, 03/02/26	300,000	300,404
		9,501,302

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — 26.6%		
Aflac		
1.125%, 03/15/26	$ 900,000	$ 807,588
AIB Group		
7.583%, U.S. SOFR + 3.456%, 10/14/26(A)(B)	750,000	768,359
American Express		
5.389%, U.S. SOFR + 0.970%, 07/28/27(B)	550,000	549,660
4.990%, U.S. SOFR + 0.999%, 05/01/26(B)	1,250,000	1,235,262
Asian Development Bank MTN		
1.750%, 08/14/26	2,387,000	2,196,999
Athene Global Funding		
2.514%, 03/08/24(A)	1,570,000	1,533,436
Bank of America		
5.080%, U.S. SOFR + 1.290%, 01/20/27(B)	1,000,000	987,681
2.456%, TSFR3M + 0.870%, 10/22/25(B)	1,464,000	1,406,586
1.530%, U.S. SOFR + 0.650%, 12/06/25(B)	1,000,000	940,145
0.810%, U.S. SOFR + 0.730%, 10/24/24(B)	2,000,000	1,973,740
Bank of Ireland Group		
6.253%, H15T1Y + 2.650%, 09/16/26(A)(B)	815,000	811,866
Bank of New York Mellon		
4.947%, U.S. SOFR + 1.026%, 04/26/27(B)	470,000	464,456
Bank of Nova Scotia		
4.750%, 02/02/26	750,000	739,991
Bank One Michigan		
8.250%, 11/01/24	1,925,000	1,981,241
Banque Federative du Credit Mutuel		
4.935%, 01/26/26(A)	750,000	735,281
4.524%, 07/13/25(A)	1,225,000	1,196,019
Barclays		
5.829%, U.S. SOFR + 2.210%, 05/09/27(B)	550,000	546,797
5.304%, H15T1Y + 2.300%, 08/09/26(B)	1,450,000	1,429,487
BB Blue Financing DAC		
4.395%, 09/20/29	2,500,000	2,458,155
Brighthouse Financial Global Funding MTN		
1.200%, 12/15/23(A)	1,720,000	1,691,093
1.000%, 04/12/24(A)	594,000	573,200
Capital One Financial		
4.985%, U.S. SOFR + 2.160%, 07/24/26(B)	825,000	805,866

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
4.166%, U.S. SOFR + 1.370%, 05/09/25(B)	$ 1,185,000	$ 1,159,330
CDP Financial MTN		
1.000%, 05/26/26(A)	1,000,000	897,220
Central American Bank for Economic Integration		
5.000%, 02/09/26(A)	500,000	494,084
Citigroup		
6.023%, U.S. SOFR + 0.694%, 01/25/26(B)	2,117,000	2,112,349
5.610%, U.S. SOFR + 1.546%, 09/29/26(B)	1,250,000	1,247,210
2.014%, U.S. SOFR + 0.694%, 01/25/26(B)	1,000,000	943,496
0.776%, U.S. SOFR + 0.686%, 10/30/24(B)	1,000,000	986,441
Citizens Bank		
6.064%, U.S. SOFR + 1.450%, 10/24/25(B)	250,000	242,027
5.284%, U.S. SOFR + 1.020%, 01/26/26(B)	540,000	512,821
4.119%, U.S. SOFR + 1.395%, 05/23/25(B)	250,000	241,105
Corebridge Global Funding		
5.750%, 07/02/26(A)	635,000	634,255
Council of Europe Development Bank		
3.000%, 06/16/25	1,000,000	961,863
Credit Agricole MTN		
1.907%, U.S. SOFR + 1.676%, 06/16/26(A)(B)	2,525,000	2,344,586
Credit Suisse NY		
4.750%, 08/09/24	625,000	614,146
Daimler Truck Finance North America		
5.150%, 01/16/26(A)	710,000	708,839
Danske Bank		
6.466%, H15T1Y + 2.100%, 01/09/26(A)(B)	875,000	878,054
Deutsche Bank NY		
2.222%, U.S. SOFR + 2.159%, 09/18/24(B)	2,605,000	2,586,990
1.686%, 03/19/26	1,000,000	908,102
European Investment Bank		
2.875%, 06/13/25(A)	2,000,000	1,922,951
2.125%, 04/13/26	447,000	418,556
0.625%, 10/21/27	2,000,000	1,715,915
Federation des Caisses Desjardins du Quebec		
0.700%, 05/21/24(A)	1,500,000	1,440,286

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Fifth Third Bank		
5.852%, U.S. SOFR + 1.230%, 10/27/25(B)	$ 1,130,000	$ 1,112,245
GATX Financial 2005-1 Pass Through Trust		
5.697%, 01/02/25(A)	156,537	155,920
Goldman Sachs Group		
5.700%, 11/01/24	750,000	749,021
4.387%, U.S. SOFR + 1.510%, 06/15/27(B)	1,000,000	972,948
0.855%, U.S. SOFR + 0.609%, 02/12/26(B)	579,000	536,716
HSBC Holdings		
7.336%, U.S. SOFR + 3.030%, 11/03/26(B)	1,000,000	1,033,978
ING Bank		
5.800%, 09/25/23(A)	2,500,000	2,496,263
ING Groep		
1.400%, H15T1Y + 1.100%, 07/01/26(A)(B)	1,000,000	915,269
Inter-American Investment		
4.125%, 02/15/28	500,000	490,815
International Bank for Reconstruction & Development MTN		
0.000%, 03/31/27(C)	2,500,000	2,259,160
0.000%, 03/31/28(C)	1,000,000	978,083
0.250%, 11/24/23	1,341,000	1,319,168
International Development Association		
0.875%, 04/28/26(A)	1,000,000	900,014
International Finance MTN		
5.350%, U.S. SOFR + 0.090%, 04/03/24(B)	2,000,000	1,999,854
International Finance Facility for Immunisation MTN		
1.000%, 04/21/26	1,000,000	902,793
JPMorgan Chase		
1.045%, U.S. SOFR + 0.800%, 11/19/26(B)	1,500,000	1,354,510
0.768%, U.S. SOFR + 0.490%, 08/09/25(B)	1,000,000	946,559
0.653%, TSFR3M + 0.600%, 09/16/24(B)	2,500,000	2,487,425
Kansas City Southern		
3.850%, 11/15/23	1,975,000	1,961,827
KBC Group		
5.796%, H15T1Y + 2.100%, 01/19/29(A)(B)	295,000	294,624

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Lloyds Banking Group		
5.985%, H15T1Y + 1.480%, 08/07/27(B)	$ 750,000	$ 750,000
Macquarie Group		
5.108%, U.S. SOFR + 2.208%, 08/09/26(A)(B)	1,450,000	1,434,571
Manufacturers & Traders Trust		
5.400%, 11/21/25	1,000,000	980,481
4.650%, 01/27/26	1,650,000	1,589,269
Massachusetts Mutual Life Insurance		
7.625%, 11/15/23(A)	1,250,000	1,255,088
Metropolitan Tower Life Insurance		
7.625%, 01/15/24(A)	2,000,000	2,006,264
Mitsubishi UFJ Financial Group		
5.063%, H15T1Y + 1.550%, 09/12/25(B)	1,000,000	989,338
4.788%, H15T1Y + 1.700%, 07/18/25(B)	1,000,000	988,595
2.527%, 09/13/23	2,200,000	2,191,939
Morgan Stanley MTN		
5.449%, U.S. SOFR + 1.630%, 07/20/29(B)	205,000	205,291
5.000%, 11/24/25	3,425,000	3,381,279
0.864%, U.S. SOFR + 0.745%, 10/21/25(B)	1,000,000	938,226
National Australia Bank		
4.966%, 01/12/26	700,000	696,552
National Bank of Canada MTN		
0.550%, H15T1Y + 0.400%, 11/15/24(B)	2,000,000	1,967,267
National Securities Clearing		
5.150%, 05/30/25(A)	750,000	749,196
NatWest Group		
5.847%, H15T1Y + 1.350%, 03/02/27(B)	435,000	432,456
NatWest Markets		
3.479%, 03/22/25(A)	1,585,000	1,528,532
NongHyup Bank MTN		
4.875%, 07/03/28(A)	1,055,000	1,042,746
OPEC Fund for International Development		
4.500%, 01/26/26(A)	1,000,000	982,380
PNC Financial Services Group		
5.812%, U.S. SOFR + 1.322%, 06/12/26(B)	750,000	750,282
Royal Bank of Canada MTN		
5.200%, 07/20/26	750,000	749,177
4.950%, 04/25/25	750,000	741,838

CORPORATE OBLIGATIONS — continued	Face Amount	Value
FINANCIALS — continued		
Santander Holdings USA		
5.807%, U.S. SOFR + 2.328%, 09/09/26(B)	$ 1,000,000	$ 993,091
Societe Generale MTN		
6.447%, H15T1Y + 2.300%, 01/12/27(A)(B)	875,000	881,493
Standard Chartered		
7.776%, H15T1Y + 3.100%, 11/16/25(A)(B)	1,000,000	1,023,616
6.170%, H15T1Y + 2.050%, 01/09/27(A)(B)	700,000	705,850
State Street		
5.104%, U.S. SOFR + 1.130%, 05/18/26(B)	500,000	496,039
Toronto-Dominion Bank		
5.710%, U.S. SOFR + 0.450%, 09/28/23(B)	3,587,000	3,587,082
5.532%, 07/17/26	650,000	653,154
Truist Financial MTN		
4.260%, U.S. SOFR + 1.456%, 07/28/26(B)	1,025,000	991,884
TTX MTN		
3.600%, 01/15/25(A)	2,500,000	2,422,175
UBS Group		
2.593%, U.S. SOFR + 1.560%, 09/11/25(A)(B)	3,050,000	2,926,273
1.008%, H15T1Y + 0.830%, 07/30/24(A)(B)	2,500,000	2,500,000
USAA Capital MTN		
0.500%, 05/01/24(A)	2,500,000	2,407,522
Wells Fargo MTN		
2.406%, TSFR3M + 0.825%, 10/30/25(B)	2,500,000	2,392,178
0.805%, U.S. SOFR + 0.510%, 05/19/25(B)	1,000,000	958,085
WLB Asset II D Pte		
6.500%, 12/21/26(A)	1,000,000	949,570
		123,909,505
HEALTH CARE — 0.9%		
Adventist Health System		
2.433%, 09/01/24	1,415,000	1,359,671
CommonSpirit Health		
1.547%, 10/01/25	1,000,000	912,696
GE HealthCare Technologies		
5.600%, 11/15/25(A)	950,000	952,657
Quest Diagnostics		
3.450%, 06/01/26	910,000	870,936
		4,095,960

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INDUSTRIALS — 1.4%		
AerCap Ireland Capital DAC		
4.875%, 01/16/24	$ 1,000,000	$ 994,011
Burlington Northern and Santa Fe Railway Pass Through Trust, Ser 2006-1		
5.720%, 01/15/24	180,734	184,125
CNH Industrial		
4.500%, 08/15/23	2,375,000	2,373,424
HEICO		
5.250%, 08/01/28	270,000	269,108
Mileage Plus Holdings		
6.500%, 06/20/27(A)	1,080,000	1,079,939
Penske Truck Leasing Lp		
5.750%, 05/24/26(A)	1,000,000	994,690
Regal Rexnord		
6.050%, 02/15/26(A)	715,000	714,663
		6,609,960
INFORMATION TECHNOLOGY — 0.3%		
Flex		
6.000%, 01/15/28	550,000	558,309
Open Text		
6.900%, 12/01/27(A)	570,000	582,503
Oracle		
5.800%, 11/10/25	200,000	202,517
		1,343,329
MATERIALS — 1.3%		
Berry Global		
4.875%, 07/15/26(A)	1,250,000	1,208,763
BHP Billiton Finance USA		
4.875%, 02/27/26	500,000	497,828
Celanese US Holdings		
6.050%, 03/15/25	1,025,000	1,023,936
Graphic Packaging International		
0.821%, 04/15/24(A)	1,025,000	987,996
LG Chemical		
4.375%, 07/14/25(A)	570,000	554,328
Nutrien		
5.950%, 11/07/25	370,000	373,956
Steel Dynamics		
5.000%, 12/15/26	1,550,000	1,523,707
		6,170,514
UTILITIES — 2.5%		
Avangrid		
3.200%, 04/15/25	2,500,000	2,385,923
3.150%, 12/01/24	1,000,000	962,852
Edison International		
4.700%, 08/15/25	1,450,000	1,420,158

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
Electricite de France		
3.625%, 10/13/25(A)	$ 500,000	$ 484,051
Eversource Energy		
4.750%, 05/15/26	755,000	743,868
NextEra Energy Capital Holdings		
6.051%, 03/01/25	515,000	518,694
Oncor Electric Delivery		
0.550%, 10/01/25	301,000	272,920
Pacific Gas and Electric		
5.450%, 06/15/27	725,000	709,434
Pennsylvania Electric		
5.150%, 03/30/26(A)	500,000	493,376
Sempra		
5.400%, 08/01/26	1,330,000	1,329,209
Southern California Edison		
4.900%, 06/01/26	580,000	573,720
Southern Power		
4.150%, 12/01/25	1,000,000	976,831
0.900%, 01/15/26	1,000,000	899,828
		11,770,864
Total Corporate Obligations (Cost $185,484,016)		181,235,913

U.S. TREASURY OBLIGATIONS — 28.4%

	Face Amount	Value
U.S. Treasury Notes		
4.500%, 07/15/26	940,000	939,559
4.250%, 10/15/25	7,000,000	6,918,242
4.000%, 12/15/25	5,000,000	4,917,578
4.000%, 02/15/26	19,800,000	19,484,438
4.000%, 06/30/28	1,402,000	1,389,842
3.000%, 10/31/25	2,450,000	2,357,072
2.875%, 06/15/25	28,000,000	26,953,281
2.750%, 02/28/25	7,640,000	7,369,019
2.625%, 03/31/25	3,640,000	3,497,955
2.500%, 05/31/24	705,000	688,311
2.250%, 12/31/24	2,580,000	2,476,397
1.875%, 06/30/26	33,900,000	31,493,895
1.875%, 07/31/26	3,150,000	2,919,410
1.750%, 12/31/24	14,145,000	13,479,190
0.250%, 06/30/25	9,150,000	8,376,182
Total U.S. Treasury Obligations (Cost $137,663,647)		133,260,371

ASSET-BACKED SECURITIES — 21.9%

	Face Amount	Value
Automotive — 13.4%		
American Credit Acceptance Receivables Trust, Ser 2022-3, Cl A 4.120%, 02/13/26 (A)	$ 57,677	$ 57,522
American Credit Acceptance Receivables Trust, Ser 2023-2, Cl A 5.890%, 10/13/26 (A)	447,755	446,420
AmeriCredit Automobile Receivables Trust, Ser 2020-2, Cl C 1.480%, 02/18/26	1,350,000	1,306,453
Americredit Automobile Receivables Trust, Ser 2022-1, Cl A3 2.450%, 11/18/26	950,000	921,731
Americredit Automobile Receivables Trust, Ser 2023-1, Cl A3 5.620%, 11/18/27	1,000,000	993,568
ARI Fleet Lease Trust, Ser 2022-A, Cl A2 3.120%, 01/15/31 (A)	587,507	578,808
Bank of America Auto Trust, Ser 2023-1A, Cl A3 5.530%, 02/15/28 (A)	785,000	786,697
BMW Vehicle Lease Trust, Ser 2023-1, Cl A3 5.160%, 11/25/25	265,000	263,438
BMW Vehicle Lease Trust, Ser 2023-1, Cl A4 5.070%, 06/25/26	480,000	476,129
BMW Vehicle Owner Trust, Ser 2023-A, Cl A3 5.470%, 02/25/28	460,000	461,677
CarMax Auto Owner Trust, Ser 2023-1, Cl A2A 5.230%, 01/15/26	540,000	538,114
CarMax Auto Owner Trust, Ser 2023-1, Cl A3 4.750%, 10/15/27	500,000	494,252
Carmax Auto Owner Trust, Ser 2023-3, Cl A3 5.280%, 05/15/28	735,000	734,744
Carvana Auto Receivables Trust, Ser 2021-N3, Cl B 0.660%, 06/12/28	179,874	164,588
Carvana Auto Receivables Trust, Ser 2022-P3, Cl A2 4.420%, 12/10/25	469,497	466,835
Chesapeake Funding II, Ser 2023-1A, Cl A1 5.650%, 05/15/35 (A)	1,037,469	1,029,165

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
CPS Auto Receivables Trust, Ser 2022-C, Cl A 4.180%, 04/15/30 (A)	$ 290,976	$ 288,911
Drive Auto Receivables Trust, Ser 2021-2, Cl C 0.870%, 10/15/27	1,215,770	1,188,006
DT Auto Owner Trust, Ser 2023-3A, Cl A 6.290%, 08/16/27 (A)	925,000	925,314
Enterprise Fleet Financing, Ser 2022-3, Cl A2 4.380%, 07/20/29 (A)	268,233	262,862
Enterprise Fleet Financing, Ser 2023-1, Cl A2 5.510%, 01/22/29 (A)	545,000	541,609
Enterprise Fleet Financing, Ser 2023-2, Cl A2 5.560%, 04/22/30 (A)	1,980,000	1,971,874
Exeter Automobile Receivables Trust, Ser 2023-3A, Cl A3 6.040%, 07/15/26	565,000	564,486
Flagship Credit Auto Trust, Ser 2022-2, Cl A2 3.280%, 08/15/25 (A)	646,784	643,981
Flagship Credit Auto Trust, Ser 2022-3, Cl A2 4.060%, 10/15/25 (A)	430,576	428,275
Flagship Credit Auto Trust, Ser 2023-2, Cl A2 5.760%, 04/15/27 (A)	700,000	696,815
Flagship Credit Auto Trust, Ser 2023-2, Cl A3 5.220%, 12/15/27 (A)	599,000	592,563
Ford Credit Auto Lease Trust, Ser 2021-B, Cl B 0.660%, 01/15/25	1,250,000	1,225,480
Ford Credit Auto Lease Trust, Ser 2023-A, Cl A3 4.940%, 03/15/26	1,495,000	1,482,727
Ford Credit Floorplan Master Owner Trust, Ser 2023-1, Cl A1 4.920%, 05/15/28 (A)	730,000	720,908
Foursight Capital Automobile Receivables Trust, Ser 2022-2, Cl A2 4.490%, 03/16/26 (A)	1,027,461	1,021,189
Foursight Capital Automobile Receivables Trust, Ser 2023-1, Cl A2 5.430%, 10/15/26 (A)	502,351	499,462
Foursight Capital Automobile Receivables Trust, Ser 2023-1, Cl A3 5.390%, 12/15/27 (A)	900,000	885,484

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Foursight Capital Automobile Receivables Trust, Ser 2023-2, Cl A2 5.990%, 05/15/28 (A)	$ 560,000	$ 560,084
GM Financial Automobile Leasing Trust, Ser 2023-1, Cl A4 5.160%, 01/20/27	1,000,000	992,198
GM Financial Automobile Leasing Trust, Ser 2023-2, Cl A3 5.050%, 07/20/26	565,000	560,880
GM Financial Consumer Automobile Receivables Trust, Ser 2023-2, Cl A2A 5.100%, 05/18/26	695,000	691,563
GM Financial Consumer Automobile Receivables Trust, Ser 2023-2, Cl A3 4.470%, 02/16/28	475,000	466,573
GM Financial Consumer Automobile Receivables Trust, Ser 2023-3, Cl A3 5.450%, 06/16/28	1,850,000	1,853,534
Hertz Vehicle Financing, Ser 2021-1A, Cl A 1.210%, 12/26/25 (A)	2,575,000	2,422,218
Honda Auto Receivables Owner Trust, Ser 2023-2, Cl A3 4.930%, 11/15/27	1,250,000	1,241,069
Hyundai Auto Lease Securitization Trust, Ser 2022-B, Cl A3 3.350%, 06/16/25 (A)	1,435,000	1,412,578
Hyundai Auto Lease Securitization Trust, Ser 2023-A, Cl A3 5.050%, 01/15/26 (A)	990,000	982,146
Hyundai Auto Lease Securitization Trust, Ser 2023-A, Cl A4 4.940%, 11/16/26 (A)	900,000	890,638
Hyundai Auto Lease Securitization Trust, Ser 2023-B, Cl A4 5.170%, 04/15/27 (A)	875,000	862,403
Hyundai Auto Receivables Trust, Ser 2023-A, Cl A2A 5.190%, 12/15/25	810,000	806,858
Hyundai Auto Receivables Trust, Ser 2023-A, Cl A3 4.580%, 04/15/27	355,000	350,026
Hyundai Auto Receivables Trust, Ser 2023-B, Cl A3 5.480%, 04/17/28	1,850,000	1,852,940

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Mercedes-Benz Auto Lease Trust, Ser 2023-A, Cl A3 4.740%, 01/15/27	$ 2,750,000	$ 2,717,247
Nissan Auto Lease Trust, Ser 2023-A, Cl A4 4.800%, 07/15/27	895,000	884,686
Porsche Financial Auto Securitization Trust, Ser 2023-1A, Cl A2 5.420%, 12/22/26 (A).........	815,000	811,777
Santander Drive Auto Receivables Trust, Ser 2022-4, Cl A2 4.050%, 07/15/25	116,928	116,833
Santander Drive Auto Receivables Trust, Ser 2022-5, Cl A2 3.980%, 01/15/25	74,561	74,506
Santander Drive Auto Receivables Trust, Ser 2023-3, Cl A3 5.610%, 10/15/27	375,000	374,136
SFS Auto Receivables Securitization Trust, Ser 2023-1A, Cl A3 5.470%, 10/20/28 (A).........	1,070,000	1,066,241
Tesla Auto Lease Trust 2023-A, Ser 2023-A, Cl A2 5.860%, 08/20/25 (A).........	1,000,000	999,338
Tesla Auto Lease Trust 2023-A, Ser 2023-A, Cl A3 5.890%, 06/22/26 (A).........	2,385,000	2,381,671
Tesla Auto Lease Trust, Ser 2021-A, Cl B 1.020%, 03/20/25 (A).........	1,000,000	983,870
Tesla Auto Lease Trust, Ser 2021-B, Cl A3 0.600%, 09/22/25 (A).........	1,540,000	1,490,795
Tesla Auto Lease Trust, Ser 2021-B, Cl D 1.320%, 09/22/25 (A).........	1,000,000	946,732
Toyota Auto Receivables Owner Trust, Ser 2022-B, Cl A3 2.930%, 09/15/26	935,000	906,422
Toyota Lease Owner Trust, Ser 2023-A, Cl A3 4.930%, 04/20/26 (A).........	555,000	549,797
Tricolor Auto Securitization Trust, Ser 2023-1A, Cl A 6.480%, 08/17/26 (A).........	400,463	399,219
United Auto Credit Securitization Trust, Ser 2022-2, Cl A 4.390%, 04/10/25 (A).........	366,774	365,969

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
United Auto Credit Securitization Trust, Ser 2023-1, Cl A 5.570%, 07/10/25 (A)	$ 414,940	$ 414,045
Westlake Automobile Receivables Trust, Ser 2021-3A, Cl A3 0.950%, 06/16/25 (A)	1,183,345	1,172,547
Westlake Automobile Receivables Trust, Ser 2022-3A, Cl A2 5.240%, 07/15/25 (A)	1,007,948	1,005,748
Westlake Automobile Receivables Trust, Ser 2023-1A, Cl A2A 5.510%, 06/15/26 (A)	940,000	936,661
Wheels Fleet Lease Funding 1, Ser 2023-1A, Cl A 5.800%, 04/18/38 (A)	1,550,000	1,542,438
World Omni Auto Receivables Trust, Ser 2020-C, Cl A3 0.480%, 11/17/25	512,347	502,116
World Omni Select Auto Trust, Ser 2020-A, Cl B 0.840%, 06/15/26	2,019,808	1,985,525
World Omni Select Auto Trust, Ser 2023-A, Cl A3 5.650%, 07/17/28	700,000	700,636
		62,934,750
Other Asset-Backed Securities — 8.5%		
Affirm Asset Securitization Trust, Ser 2023-A, Cl 1A 6.610%, 01/18/28 (A)	755,000	748,922
Amur Equipment Finance Receivables XI, Ser 2022-2A, Cl A2 5.300%, 06/21/28 (A)	402,324	398,633
Apidos CLO XXII, Ser 2020-22A, Cl A1R 6.648%, TSFR3M + 1.060%, 04/20/31 (A)(B)	922,214	917,902
Bain Capital Credit CLO, Ser 2018-1A, Cl A1 6.567%, ICE LIBOR USD 3 Month + 0.960%, 04/23/31 (A)(B)	1,664,008	1,650,643
BHG Securitization Trust, Ser 2022-C, Cl A 5.320%, 10/17/35 (A)	235,467	232,972
CCG Receivables Trust, Ser 2023-1, Cl A2 5.820%, 09/16/30 (A)	1,000,000	1,000,555
CIFC Funding, Ser 2017-5A, Cl A1 6.750%, TSFR3M + 1.180%, 11/16/30 (A)(B)	1,187,113	1,183,932
CNH Equipment Trust, Ser 2022-B, Cl A2 3.940%, 12/15/25	$ 287,597	$ 285,415
CNH Equipment Trust, Ser 2023-A, Cl A3 4.810%, 08/15/28	1,000,000	989,571
Dell Equipment Finance Trust, Ser 2022-2, Cl A2 4.030%, 07/22/27 (A)	613,103	606,220
Dell Equipment Finance Trust, Ser 2023-2, Cl A2 5.840%, 01/22/29 (A)	255,000	254,684
Dell Equipment Finance Trust, Ser 2023-2, Cl A3 5.650%, 01/22/29 (A)	400,000	398,911
DLLAA, Ser 2023-1A, Cl A3 5.640%, 02/22/28 (A)	475,000	476,383
DLLAD, Ser 2023-1A, Cl A2 5.190%, 04/20/26 (A)	605,000	600,928
DLLAD, Ser 2023-1A, Cl A3 4.790%, 01/20/28 (A)	685,000	674,710
DLLMT, Ser 2023-1A, Cl A3 5.340%, 03/22/27 (A)	1,500,000	1,484,950
DLLST, Ser 2022-1A, Cl A2 2.790%, 01/22/24 (A)	106,930	106,697
Evergreen Credit Card Trust Series, Ser 2022-CRT1, Cl B 5.610%, 07/15/26 (A)	2,000,000	1,976,413
FCI Funding, Ser 2021-1A, Cl A 1.130%, 04/15/33 (A)	207,694	199,723
Flatiron CLO 17, Ser 2021-1A, Cl AR 6.301%, TSFR3M + 0.980%, 05/15/30 (A)(B)	1,142,932	1,134,506
Golub Capital Partners CLO, Ser 2017-24A, Cl AR 6.926%, TSFR3M + 1.600%, 11/05/29 (A)(B)	2,262,505	2,251,896
GoodLeap Sustainable Home Solutions Trust, Ser 2022-3CS, Cl B 5.500%, 07/20/49 (A)	500,000	424,051
GreatAmerica Leasing Receivables Funding Series, Ser 2022-1, Cl A2 4.920%, 05/15/25 (A)	604,692	600,116
GreatAmerica Leasing Receivables, Ser 2023-1, Cl A2 5.350%, 02/16/26 (A)	615,000	609,720
John Deere Owner Trust, Ser 2023-A, Cl A3 5.010%, 11/15/27	850,000	842,603
Kubota Credit Owner Trust, Ser 2023-1A, Cl A2 5.400%, 02/17/26 (A)	500,000	497,792

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Kubota Credit Owner Trust, Ser 2023-2A, Cl A2 5.610%, 07/15/26 (A)	$ 1,850,000	$ 1,847,468
Mariner Finance Issuance Trust, Ser 2020-AA, Cl A 2.190%, 08/21/34 (A)	3,250,000	3,133,088
Marlette Funding Trust, Ser 2022-2A, Cl A 4.250%, 08/15/32 (A)	110,848	110,074
Marlette Funding Trust, Ser 2022-3A, Cl A 5.180%, 11/15/32 (A)	262,731	261,205
MMAF Equipment Finance, Ser 2021-A, Cl A5 1.190%, 11/13/43 (A)	620,000	556,160
MMAF Equipment Finance, Ser 2023-A, Cl A2 5.790%, 11/13/26 (A)	1,090,000	1,089,640
Mosaic Solar Loan Trust, Ser 2020-1A, Cl B 3.100%, 04/20/46 (A)	164,083	135,815
Octagon Investment Partners 35, Ser 2018-1A, Cl A1A 6.648%, TSFR3M + 1.060%, 01/20/31 (A)(B)	1,461,830	1,457,345
Octagon Investment Partners 36, Ser 2018-1A, Cl A1 6.540%, TSFR3M + 0.970%, 04/15/31 (A)(B)	537,338	534,324
Octane Receivables Trust, Ser 2021-1A, Cl A 0.930%, 03/22/27 (A)	432,832	421,221
OnDeck Asset Securitization Trust III, Ser 2021-1A, Cl A 1.590%, 05/17/27 (A)	1,910,000	1,820,701
RR 24, Ser 2022-24A, Cl A1 7.708%, TSFR3M + 2.400%, 01/15/32 (A)(B)	1,623,188	1,629,368
SCF Equipment Leasing, Ser 2019-2A, Cl B 2.760%, 08/20/26 (A)	870,000	841,545
SCF Equipment Leasing, Ser 2020-1A, Cl A3 1.190%, 10/20/27 (A)	294,264	291,224
SCF Equipment Leasing, Ser 2022-2A, Cl A2 6.240%, 07/20/28 (A)	419,989	419,601
SoFi Consumer Loan Program Trust, Ser 2023-1S, Cl A 5.810%, 05/15/31 (A)	231,635	231,192
Sunnova Helios XI Issuer, Ser 2023-A, Cl A 5.300%, 05/20/50 (A)	985,151	952,619
TCI-Flatiron CLO, Ser 2021-1A, Cl AR 6.290%, TSFR3M + 0.960%, 11/18/30 (A)(B)	$ 671,551	$ 666,858
Verizon Master Trust, Ser 2023-2, Cl A 4.890%, 04/13/28	1,575,000	1,560,599
Vivint Solar Financing V, Ser 2018-1A, Cl A 4.730%, 04/30/48 (A)	448,416	397,415
Vivint Solar Financing V, Ser 2018-1A, Cl B 7.370%, 04/30/48 (A)	288,895	261,097
Vivint Solar Financing VII, Ser 2020-1A, Cl B 3.220%, 07/31/51 (A)	915,428	682,720
		39,850,127
Total Asset-Backed Securities (Cost $103,683,370)		102,784,877

MORTGAGE-BACKED SECURITIES — 6.2%

	Face Amount	Value
Agency Mortgage-Backed Obligation — 1.5%		
FHLMC 5.000%, 07/01/35	117,460	118,068
FNMA		
5.000%, 03/01/34	93,252	93,624
3.500%, 11/01/34	1,370,370	1,334,058
3.000%, 02/01/35	1,830,610	1,740,428
3.000%, 03/01/33	928,553	882,714
FNMA, Ser 2009-62, Cl WA 5.579%, 08/25/39 (B)	26,848	26,675
FNMA, Ser 2013-9, Cl AE 1.750%, 03/25/39	19,043	18,920
FNMA, Ser 2019-18, Cl A 3.500%, 05/25/49	572,050	536,630
FNMA, Ser 2022-29, Cl MG 4.500%, 11/25/42	1,686,855	1,618,093
GNMA, Ser 2011-57, Cl BA 3.000%, 05/20/40	23,449	22,703
GNMA, Ser 2016-131, Cl A 2.200%, 04/16/57	71,752	70,741
GNMA, Ser 2017-99, Cl WA 4.846%, 12/20/32 (B)	211,201	207,648
GNMA, Ser 2022-177, Cl LA 3.500%, 01/20/52	264,229	254,113
		6,924,415
Non-Agency Mortgage-Backed Obligation — 4.7%		
BANK, Ser 2018-BN10, Cl ASB 3.641%, 02/15/61	375,681	358,634
BX Commercial Mortgage Trust, Ser 2022-AHP, Cl A 6.212%, TSFR1M + 0.990%, 01/17/39 (A)(B)	492,000	481,523

MORTGAGE-BACKED SECURITIES — continued	Face Amount	Value
BX Commercial Mortgage Trust, Ser 2022-AHP, Cl AS 6.712%, TSFR1M + 1.490%, 01/17/39 (A)(B)	$ 2,500,000	$ 2,451,126
BX Trust, Ser 2022-CLS, Cl B 6.300%, 10/13/27 (A)	2,200,000	2,081,808
CHL Mortgage Pass-Through Trust, Ser 2004-29, Cl 1A1 5.953%, TSFR1M + 0.540%, 02/25/35 (B)	9,534	8,497
COMM Mortgage Trust, Ser 2014-UBS5, Cl ASB 3.548%, 09/10/47	280,995	278,363
COMM Mortgage Trust, Ser 2015-LC19, Cl A4 3.183%, 02/10/48	1,275,000	1,218,343
CSAIL Commercial Mortgage Trust, Ser 2015-C1, Cl ASB 3.351%, 04/15/50	619,734	607,121
CSAIL Commercial Mortgage Trust, Ser 2018-CX11, Cl A3 4.095%, 04/15/51	980,934	967,946
DBUBS Mortgage Trust, Ser 2017-BRBK, Cl E 3.530%, 10/10/34 (A)(B)	521,000	399,950
Extended Stay America Trust, Ser 2021-ESH, Cl B 6.717%, TSFR1M + 1.494%, 07/15/38 (A)(B)	1,056,906	1,035,715
GS Mortgage Securities II, Ser 2018-GS10, Cl WLSC 4.904%, 03/10/33 (A)(B)	400,000	340,941
GS Mortgage Securities Trust, Ser 2022-SHIP, Cl A 5.953%, TSFR1M + 0.731%, 08/15/36 (A)(B)	115,000	114,457
GSR Mortgage Loan Trust, Ser 2004-9, Cl 3A1 4.936%, 08/25/34 (B)	16,001	15,172
Hudson Yards Mortgage Trust, Ser 2016-10HY, Cl A 2.835%, 08/10/38 (A)	1,000,000	900,670
JP Morgan Mortgage Trust, Ser 2006-A2, Cl 4A1 5.596%, 08/25/34 (B)	13,765	13,853
Life Mortgage Trust, Ser 2021-BMR, Cl A 6.037%, TSFR1M + 0.814%, 03/15/38 (A)(B)	1,867,643	1,830,183
Manhattan West 2020-1MW Mortgage Trust, Ser 1MW, Cl C 2.335%, 09/10/39 (A)(B)	214,000	178,039
MHC Commercial Mortgage Trust, Ser 2021-MHC, Cl A 6.137%, TSFR1M + 0.915%, 04/15/38 (A)(B)	$ 4,650,000	$ 4,583,026
Morgan Stanley Bank of America Merrill Lynch Trust, Ser 2015-C20, Cl ASB 3.069%, 02/15/48	487,934	478,332
OBX Trust, Ser 2023-NQM2, Cl A1 6.319%, 01/25/62 (A)	847,990	845,985
One Market Plaza Trust, Ser 2017-1MKT, Cl B 3.845%, 02/10/32 (A)	2,000,000	1,762,500
One Market Plaza Trust, Ser 2017-1MKT, Cl C 4.016%, 02/10/32 (A)	965,000	814,219
Sequoia Mortgage Trust, Ser 2013-2, Cl A 1.874%, 02/25/43 (B)	86,635	70,866
STWD Mortgage Trust, Ser 2021-LIH, Cl D 7.574%, TSFR1M + 2.352%, 11/15/36 (A)(B)	450,000	427,453
		22,264,722
Total Mortgage-Backed Securities (Cost $30,034,715)		29,189,137

MUNICIPAL BONDS — 3.0%	Face Amount	Value
California — 0.4%		
California Community Choice Financing Authority, RB 5.950%, 08/01/29	825,000	836,595
City of Union City California, RB 5.920%, 07/01/24	910,000	910,291
		1,746,886
Florida — 0.4%		
Florida Development Finance, RB		
7.500%, 07/01/57 (A)(B)	1,000,000	984,110
7.250%, 07/01/57 (A)(B)	1,000,000	1,020,472
		2,004,582
Hawaii — 0.2%		
State of Hawaii Department of Business Economic Development & Tourism, Ser A-2, RB 3.242%, 01/01/31	990,831	943,069
Illinois — 0.3%		
Chicago Housing Authority, Ser B, RB 3.822%, 01/01/26	250,000	239,608

MUNICIPAL BONDS — continued

	Face Amount	Value
Village of Deerfield Illinois, Ser B, GO		
4.000%, 12/01/28	$ 1,250,000	$ 1,212,690
		1,452,298
Indiana — 0.0%		
City of Fort Wayne Indiana, RB		
10.750%, 12/01/29	117,179	12
Louisiana — 0.2%		
Louisiana Local Government Environmental Facilities & Community Development Authority, RB		
3.615%, 02/01/29	1,028,094	989,123
Montana — 0.1%		
County of Gallatin Montana, RB		
11.500%, 09/01/27 (A)	250,000	260,674
New Hampshire — 0.2%		
New Hampshire Business Finance Authority, RB		
5.500%, 07/01/33 (A)(B)	850,000	850,000
New Jersey — 0.4%		
New Jersey Economic Development Authority, RB		
4.984%, 03/01/27	1,000,000	991,346
4.927%, 03/01/26	1,000,000	988,058
		1,979,404
New York — 0.4%		
New York State Energy Research & Development Authority, Ser A, RB		
4.480%, 04/01/25	500,000	488,749
4.336%, 04/01/24	1,000,000	988,392
Utility Debt Securitization Authority, Ser T, RB		
3.435%, 12/15/25	353,000	350,532
		1,827,673
Oregon — 0.3%		
Warm Springs Reservation Confederated Tribe, Ser G, RB		
2.370%, 11/01/27 (A)	1,000,000	886,266
2.165%, 11/01/26 (A)	500,000	450,454
		1,336,720
Pennsylvania — 0.0%		
Redevelopment Authority of the City of Philadelphia, RB		
4.867%, 09/01/25	150,000	147,951
South Dakota — 0.1%		
South Dakota Housing Development Authority, Ser E, RB		
5.460%, 05/01/53	250,000	247,975
Total Municipal Bonds (Cost $13,985,914)		13,786,367

U.S. GOVERNMENT AGENCY OBLIGATIONS — 0.6%

	Face Amount	Value
Export-Import Bank of the United States		
2.628%, 11/12/26	$ 1,878,877	$ 1,797,608
Export-Import Bank of the United States		
1.900%, 07/12/24	436,081	425,567
United States International Development Finance		
1.790%, 10/15/29	374,735	335,153
Total U.S. Government Agency Obligations (Cost $2,708,767)		2,558,328

REPURCHASE AGREEMENT — 0.6%

	Face Amount	Value
Socgen Triparty 5.280%, dated 07/31/23, to be repurchased on 08/01/23, repurchase price $3,000,440, (collateralized by a U.S. Treasury Obligation, par value $3,093,200, 0.00%, 10/12/2023; with total market value $3,060,090).	3,000,000	3,000,000
Total Repurchase Agreement (Cost $3,000,000)		3,000,000

BANK LOAN OBLIGATION — 0.5%

	Face Amount	Value
ECOLOGICAL SERVICES & EQUIPMENT — 0.5%		
Terraform Power Operating Specified Refinancing Term Loan		
7.842%, CME Term SOFR + 2.500%, 05/21/29(B)	2,493,719	2,468,781
Total Bank Loan Obligation (Cost $2,487,660)		2,468,781

SOVEREIGN DEBT — 0.3%

	Face Amount	Value
FRANCE — 0.3%		
Caisse d'Amortissement de la Dette Sociale		
3.000%, 05/17/25(A)	428,000	411,662
0.375%, 05/27/24(A)	1,000,000	957,410
Total Sovereign Debt (Cost $1,399,616)		1,369,072
Total Investments in Securities— 100.2% (Cost $480,447,705)		$ 469,652,846

Percentages are based on Net Assets of $468,646,250.

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

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Long Contract					
U.S. 2-Year Treasury Note . .	332	Sep-2023	$ 68,429,836	$ 67,406,375	$ (1,023,461)
Short Contract					
U.S. 5-Year Treasury Note . .	(8)	Sep-2023	(872,365)	(854,563)	17,802
			$67,557,471	$66,551,812	$ (1,005,659)

(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 July 31, 2023 was $150,766,760 and represented 32.2% 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.

Cl — 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
ICE— Intercontinental Exchange
LIBOR— London Interbank Offered Rate
LP — Limited Partnership
MTN — Medium Term Note
RB — Revenue Bond
Ser — Series
TSFR1M — Term Secured Overnight Financing Rate 1 Month
TSFR3M — Term Secured Overnight Financing Rate 3 Month
USD — U.S. Dollar
U.S. SOFR — United States Secured Overnight Financing Rate