

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.8	2/10/24	45,000	44,955	0.082%
ABJA Investment Co Pte	5.95	7/31/24	200,000	217,000	0.394%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	9/15/23	150,000	159,770	0.290%
AES	3.3	7/15/25	100,000	106,006	0.192%
Aib	4.75	10/12/23	200,000	215,022	0.390%
Aker BP	3	1/15/25	150,000	157,875	0.286%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	215,000	228,975	0.415%
Alen 2021-ACEN Mortgage Trust	2.33	4/15/34	100,000	100,251	0.182%
Alexander Funding Trust	1.84	11/15/23	200,000	202,912	0.368%
Alrosa Finance	4.65	4/9/24	200,000	214,509	0.389%
AmeriCredit Automobile Receivables Trust 2020-2	2.13	3/18/26	120,000	123,083	0.223%
Angel Oak Mortgage Trust 2020-6	1.26	5/25/65	49,962	50,086	0.091%
Angel Oak Mortgage Trust 2021-2	1.45	4/25/66	207,803	208,446	0.378%
Angel Oak Mortgage Trust 2021-3	1.46	5/25/66	177,495	177,610	0.322%
Angel Oak Mortgage Trust 2021-4	2.29	1/20/65	100,000	99,417	0.180%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	100,000	101,191	0.184%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	247,500	251,839	0.457%
Applied Systems	3.75	9/19/24	198,789	198,715	0.361%
Arbor Realty Commercial Real Estate Notes 2021-FL3	1.16	8/15/34	100,000	100,000	0.181%
Arcelormittal	3.6	7/16/24	130,000	137,963	0.250%
Arconic	6.13	2/15/28	170,000	179,350	0.325%
Astrazeneca Finance	1.2	5/28/26	215,000	214,574	0.389%
Asurion	3.08	11/3/24	178,756	176,745	0.321%
AT&T	0.9	3/25/24	115,000	115,184	0.209%
Avolon Holdings Funding	3.95	7/1/24	100,000	106,125	0.193%
Axiata SPV2	4.36	3/24/26	200,000	222,940	0.405%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	3.85	9/15/38	100,000	100,000	0.181%
Banco De Bogota	6.25	5/12/26	200,000	218,000	0.396%
Banco de Credito del Peru	4.25	4/1/23	200,000	208,650	0.379%
Banco Santander	2.75	5/28/25	200,000	209,368	0.380%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	150,000	167,843	0.305%
BANK 2019-BNK23	1.98	12/15/52	56,433	57,428	0.104%
Bank of America	0.98	4/22/25	350,000	351,992	0.639%
Bank Of Ireland	4.5	11/25/23	200,000	214,267	0.389%
Bath & Body Works	7.5	6/15/29	160,000	181,800	0.330%
Bayview Mortgage Fund IvC Trust 2017-RT3	3.5	1/28/58	57,758	58,318	0.106%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	162,000	0.294%
Benefit Street Partners CLO XI	1.63	4/15/29	250,000	250,050	0.454%
BLUEMOUNTAIN CLO 2012-2	1.18	11/20/28	171,785	171,767	0.312%
BPR Trust 2021-TY	1.8	9/15/38	100,000	100,120	0.182%
Brighthouse Financial Global Funding	1	4/12/24	25,000	25,121	0.046%
Brunswick Corp/DE	0.85	8/18/24	115,000	114,865	0.208%
BX Commercial Mortgage Trust 2019-IMC	1.08	4/15/34	160,000	160,000	0.290%
BX Commercial Mortgage Trust 2019-IMC	1.98	4/15/34	202,000	201,498	0.366%
BX Commercial Mortgage Trust 2020-BXLP	2.08	12/15/36	92,160	92,246	0.167%
BX Trust 2018-GW	1.85	5/15/35	125,000	124,847	0.227%
CAFL 2021-RTL1 Issuer	3.1	3/26/29	220,000	219,994	0.399%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	115,000	118,313	0.215%
CarMax Auto Owner Trust 2021-2	1.34	2/16/27	250,000	249,401	0.453%
Carnival	10.5	2/1/26	105,000	121,800	0.221%
Carnival	9.88	8/1/27	20,000	23,100	0.042%
CBAM 2019-9	2.03	2/12/30	250,000	250,021	0.454%
CD 2016-CD1 Mortgage Trust	3.08	8/10/49	100,000	104,033	0.189%
CD&R Smokey Buyer	6.75	7/15/25	175,000	185,063	0.336%
CDW LLC / CDW Finance	5.5	12/1/24	55,000	60,638	0.110%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	95,000	98,800	0.179%
Cedar Funding VII Clo	1.53	1/20/31	250,000	248,844	0.452%
Cedar Funding XIV CLO	1.19	7/15/33	375,000	374,565	0.680%
Celulosa Arauco Y Constitucion	4.5	8/1/24	200,000	216,496	0.393%
Chesapeake Energy	5.5	2/1/26	150,000	156,750	0.284%
Chicago Transit Authority Sales Tax Receipts Fund	1.84	12/1/23	100,000	102,270	0.186%
China Mengniu Dairy	1.88	6/17/25	200,000	200,553	0.364%
China Merchants Finance	4.75	8/3/25	200,000	220,628	0.400%
CIFI Holdings	5.95	10/20/25	200,000	199,552	0.362%
Cigna	0.61	3/15/24	35,000	34,926	0.063%

Cinemark USA	8.75	5/1/25	170,000	182,325	0.331%
Citigroup	0.98	5/1/25	150,000	150,363	0.273%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	150,000	154,940	0.281%
Citigroup Commercial Mortgage Trust 2015-P1	4.46	9/15/48	250,000	271,034	0.492%
Citigroup Commercial Mortgage Trust 2016-C1	3.51	5/10/49	200,000	213,226	0.387%
City of detroit MI	2.19	4/1/24	125,000	125,892	0.228%
Clarios Global	6.75	5/15/25	85,000	89,781	0.163%
Cleveland-Cliffs	9.88	10/17/25	30,000	34,388	0.062%
Cold Storage Trust 2020-ICE5	1.73	11/15/37	147,449	147,587	0.268%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	53,123	53,237	0.097%
COLT 2021-3 Mortgage Loan Trust	2.3	9/27/66	135,000	134,174	0.243%
COMM 2013-300P Mortgage Trust	4.35	8/10/30	146,000	153,467	0.278%
COMM 2014-CCRE19 Mortgage Trust	4.86	8/10/47	78,700	82,630	0.150%
COMM 2014-CR14 Mortgage Trust	4.53	2/10/47	75,000	80,391	0.146%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	105,000	112,264	0.204%
COMM 2015-CCRE22 Mortgage Trust	4.24	3/10/48	100,000	105,835	0.192%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	155,000	165,372	0.300%
Consortio Transmanto	4.38	5/7/23	200,000	209,661	0.380%
Continental Resources Inc/OK	4.5	4/15/23	100,000	103,620	0.188%
Continental Resources Inc/OK	3.8	6/1/24	50,000	52,375	0.095%
Credit Suisse	3	12/14/23	250,000	256,580	0.466%
CSC Holdings	5.25	6/1/24	95,000	101,413	0.184%
CSMC 2020-TMIC	3.25	12/15/35	150,000	152,818	0.277%
Csn Resources	7.63	4/17/26	200,000	212,290	0.385%
Danske Bank	5.38	1/12/24	200,000	219,067	0.397%
DB Master Finance	4.02	5/20/49	93,100	97,316	0.177%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	72,352	72,231	0.131%
Deephaven Residential Mortgage Trust 2021-2	3.17	4/25/66	100,000	99,105	0.180%
Delta 2 Lux Sarl	3.5	2/1/24	185,000	184,306	0.334%
Deutsche Bank AG/New York NY	5	2/14/22	150,000	152,418	0.277%
Drive Auto Receivables Trust 2021-1	1.45	1/16/29	150,000	150,382	0.273%
Ecopetrol	5.88	9/18/23	200,000	215,650	0.391%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	17,731	18,018	0.033%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	114,611	116,800	0.212%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	170,000	183,542	0.333%
Ellington Financial Mortgage Trust 2021-2	3.2	6/25/66	205,000	205,734	0.373%
EMG SUKUK	4.56	6/18/24	200,000	213,387	0.387%
Energy Transfer	4.9	2/1/24	60,000	64,650	0.117%
Energy Transfer	2.9	5/15/25	100,000	104,750	0.190%
Engie Energia Chile	4.5	1/29/25	200,000	217,737	0.395%
EQT	3	10/1/22	50,000	50,625	0.092%
Exeter Automobile Receivables Trust 2021-2	0.98	6/15/26	75,000	75,131	0.136%
Export-Import Bank of India	3.88	3/12/24	200,000	212,503	0.386%
Extended Stay America Trust 2021-ESH	1.78	7/15/38	139,275	140,240	0.254%
Falabella	3.75	4/30/23	200,000	208,752	0.379%
Flagstar Mortgage Trust 2019-1	1.04	10/25/49	31,438	31,441	0.057%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	47,807	47,771	0.087%
FOCUS Brands Funding	5.18	10/30/48	267,438	283,479	0.514%
Ford Motor	8.5	4/21/23	90,000	98,998	0.180%
Freddie Mac STACR Remic Trust 2020-DNA2	1.94	2/25/50	181,600	183,047	0.332%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.85	10/25/50	139,947	141,663	0.257%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.95	12/25/50	118,343	118,386	0.215%
Freddie Mac STACR REMIC Trust 2020-HQA1	1.99	1/25/50	75,219	75,436	0.137%
Freddie Mac STACR REMIC Trust 2021-DNA5	1.7	1/25/34	100,000	100,817	0.183%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.84	5/25/47	336,968	339,317	0.616%
FWD Securitization Trust 2020-INV1	2.85	1/25/50	250,000	250,508	0.455%
General Motors Financial	2.9	2/26/25	150,000	156,960	0.285%
General Motors Financial	1.05	3/8/24	150,000	150,561	0.273%
Globo Comunicacao E Participacoes	4.84	6/8/25	200,000	208,618	0.379%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	160,000	162,280	0.294%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	235,000	238,107	0.432%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.37	1/16/26	30,000	30,512	0.055%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	50,000	50,115	0.091%
GM Financial Leasing Trust	1.01	7/21/25	140,000	139,939	0.254%
Goldman Sachs	0.67	3/8/24	220,000	220,241	0.400%
Goodyear Tire & Rubber	9.5	5/31/25	90,000	98,775	0.179%
Gray Oak Pipeline	2	9/15/23	100,000	101,866	0.185%
Great Wolf Trust 2019-WOLF	2.82	12/15/36	250,000	245,296	0.445%
GS Mortgage-Backed Securities Corp Trust 2021-NQM1	1.53	7/25/61	317,005	316,910	0.575%
GS Mortgage Securities Corp Trust 2021-ROSS	2.08	5/15/26	105,000	105,000	0.191%
Hardee s Funding	4.96	6/20/48	242,500	257,601	0.467%
Hikma Finance USA	3.25	7/9/25	200,000	208,933	0.379%

Hilton Grand Vacations Trust 2019	2.54	7/25/33	169,413	172,875	0.314%
HKT Capital No 2	3.63	4/2/25	200,000	212,698	0.386%
Howard Hughes	5.38	8/1/28	150,000	158,250	0.287%
HPHT Finance 21	2	3/19/26	200,000	202,184	0.367%
HSBC Holdings	4.25	3/14/24	200,000	212,888	0.386%
HTA Group Ltd/Mauritius	7	12/18/25	200,000	210,962	0.383%
Humana	1.35	2/3/27	70,000	69,050	0.125%
Humana	0.65	8/3/23	100,000	99,881	0.181%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	154,168	158,029	0.287%
Hundred Acre Wood Trust 2021-INV2	2.5	10/25/51	100,000	101,422	0.184%
Hyatt Hotels	1.3	10/1/23	60,000	60,080	0.109%
Hyundai Capital America	0.8	1/8/24	150,000	149,288	0.271%
Hyundai Capital America	0.88	6/14/24	180,000	179,120	0.325%
iHeartCommunications	5.25	8/15/27	155,000	160,813	0.292%
IRB Holding	7	6/15/25	90,000	95,400	0.173%
JABIL INC 4/2 144A CP	0.46	10/15/21	400,000	399,915	0.726%
Jaguar Land Rover Automotive	7.75	10/15/25	200,000	216,250	0.392%
JD.com	3.88	4/29/26	200,000	217,270	0.394%
JPMorgan Chase	0.82	6/1/25	145,000	144,427	0.262%
JPMorgan Chase Bank NA - CACLN	1.14	12/26/28	250,000	250,074	0.454%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	1.58	7/5/33	59,000	59,152	0.107%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.85	10/15/33	100,000	100,159	0.182%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	184,352	187,432	0.340%
Kimberly-Clark de Mexico SAB de CV	3.8	4/8/24	200,000	213,013	0.387%
KKR CLO 29	1.33	1/15/32	250,000	250,000	0.454%
Kuwait Projects Co SPC	5	3/15/23	200,000	200,367	0.364%
Lamar Funding	3.96	5/7/25	200,000	200,554	0.364%
Legacy LifePoint Health	6.75	4/15/25	170,000	178,500	0.324%
Leviathan Bond	5.75	6/30/23	200,000	208,000	0.377%
Lloyds Banking	4.5	11/4/24	200,000	219,442	0.398%
Longfor Group Holdings	3.9	4/16/23	200,000	206,458	0.375%
LSTAR Commercial Mortgage Trust 2015-3	3.33	4/20/48	147,000	151,411	0.275%
Madison Park Funding XXIII	1.1	7/27/31	250,000	249,382	0.453%
Madison Park Funding XXXVII	1.21	7/15/33	250,000	249,713	0.453%
MAF Global Securities	4.75	5/7/24	200,000	216,880	0.394%
Marriott International Inc/MD	3.13	2/15/23	100,000	102,495	0.186%
Marriott International Inc/MD	3.6	4/15/24	100,000	106,431	0.193%
MEGlobal Canada ULC	5	5/18/25	200,000	221,341	0.402%
MercadoLibre	2.38	1/14/26	200,000	197,002	0.357%
Merit 2020-Hill	1.48	8/15/37	292,340	292,524	0.531%
Meritor	6.25	6/1/25	95,000	99,988	0.181%
Metropolitan Transportation Authority	5	5/15/22	100,000	102,865	0.187%
MF1 2021-FL7	1.18	10/18/36	115,000	115,035	0.209%
MFA 2021-NQM2 Trust	1.47	11/25/64	94,826	94,906	0.172%
MHC Commercial Mortgage Trust 2021-MHC	1.18	4/15/38	205,000	205,129	0.372%
Microchip Technology	0.97	2/15/24	125,000	125,075	0.227%
Morgan Stanley	0.73	4/5/24	210,000	210,538	0.382%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.21	2/15/46	140,000	143,213	0.260%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	3.74	8/15/47	39,000	41,728	0.076%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	95,000	103,081	0.187%
Morgan Stanley Capital I Trust 2019-NUGS	3.3	12/15/36	125,000	125,413	0.228%
MVW 2021-1W	1.94	1/22/41	110,405	110,792	0.201%
MVW Owner Trust 2017-1	2.75	12/20/34	131,861	134,093	0.243%
Navient	6.13	3/25/24	135,000	144,619	0.262%
Navient	7.25	9/25/23	45,000	49,050	0.089%
Navient Private Education Refi Loan Trust 2018	3.19	2/18/42	55,564	56,200	0.102%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	90,482	92,556	0.168%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	130,162	135,815	0.246%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	114,240	116,374	0.211%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	100,000	103,388	0.188%
Nelnet Student Loan Trust 2021	1.32	4/20/62	350,000	348,676	0.633%
Neuberger Berman CLO XVII	2.14	4/22/29	250,000	248,253	0.450%
New Residential Mortgage Loan Trust 2021-NQM1R	1.2	7/25/55	107,818	107,639	0.195%
Nextera Energy Operating Partners	4.25	7/15/24	95,000	100,225	0.182%
Nissan Motor	3.04	9/15/23	200,000	207,984	0.377%
Nordstrom	2.3	4/8/24	155,000	155,122	0.281%
OBX 2019-INV1 Trust	4.5	11/25/48	87,123	89,527	0.162%
OBX 2019-INV2 Trust	4	5/27/49	94,390	95,931	0.174%
OBX 2021-NQM1 Trust	1.33	2/25/66	117,869	117,382	0.213%
OBX 2021-NQM3 Trust	1.26	7/25/61	98,292	98,257	0.178%
Occidental Petroleum	6.95	7/1/24	160,000	180,600	0.328%
OCP CLO 2017-13	1.67	7/15/30	250,000	249,570	0.453%

Octagon Investment Partners 29	1.31	1/24/33	250,000	250,575	0.455%
One Market Plaza Trust 2017-1MKT	3.61	2/10/32	130,000	131,413	0.238%
OVINTIV INC 4/2 CP	0.55	10/20/21	300,000	299,831	0.544%
Pacific Gas & Electric	3.5	6/15/25	100,000	104,150	0.189%
Pacific Gas & Electric	1.75	6/16/22	460,000	459,431	0.834%
Park Intermediate Holdings LLC / PK domestic Property LLC / PK Finance Co-Issuer	7.5	6/1/25	95,000	101,175	0.184%
Performance Food	6.88	5/1/25	95,000	100,581	0.183%
Perrigo Finance Unlimited	3.9	12/15/24	400,000	422,343	0.766%
Petroleos Mexicanos	4.88	1/18/24	200,000	208,408	0.378%
Photo Holdings Merger Sub	8.5	10/1/26	165,000	178,406	0.324%
Prime Security Services Borrower LLC / Prime Finance	5.25	4/15/24	150,000	159,563	0.290%
QNB Finance	2.63	5/12/25	200,000	208,504	0.378%
QVC	4.38	3/15/23	150,000	156,375	0.284%
QVC	4.85	4/1/24	150,000	161,813	0.294%
Royal Caribbean Cruises	5.25	11/15/22	105,000	107,756	0.196%
Royal Caribbean Cruises	11.5	6/1/25	42,000	47,828	0.087%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	100,000	100,832	0.183%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	100,000	100,383	0.182%
Santander Retail Auto Lease Trust 2019	3.66	5/20/24	200,000	202,626	0.368%
Santander Retail Auto Lease Trust 2021	1.39	8/20/26	350,000	349,319	0.634%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	200,000	214,820	0.390%
Shelter Growth CRE Issuer	1.18	9/15/36	105,000	105,000	0.191%
Shimao Group Holdings	5.6	7/15/26	200,000	198,526	0.360%
Sierra Timeshare 2016-3 Receivables Funding	2.63	10/20/33	86,963	87,012	0.158%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	220,460	220,249	0.400%
Sierra Timeshare 2021-1 Receivables Funding	1.79	11/20/37	73,487	73,592	0.134%
Skyworks Solutions	0.9	6/1/23	20,000	20,008	0.036%
SLIde 2018-FUN	2.18	6/15/31	232,440	230,096	0.418%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	211,311	0.383%
Smb Private Education Loan Trust 2016	2.34	9/15/34	43,696	44,457	0.081%
Smb Private Education Loan Trust 2017	3.5	12/16/41	150,000	154,191	0.280%
Smb Private Education Loan Trust 2020	2.23	9/15/37	100,000	102,443	0.186%
Societe Generale	2.63	10/16/24	200,000	208,159	0.378%
Sonic Capital	3.85	1/20/50	148,375	156,110	0.283%
Sprint	7.13	6/15/24	170,000	193,588	0.351%
Standard Chartered	0.99	1/12/25	200,000	199,002	0.361%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	61,608	61,669	0.112%
Starwood Mortgage Residential Trust 2020-INV	2.5	11/25/55	100,000	101,194	0.184%
Starwood Mortgage Residential Trust 2021-2	1.43	5/25/65	187,309	187,049	0.339%
Stellantis Finance US	1.71	1/29/27	200,000	199,337	0.362%
St Joseph s University Medical Center	3.93	7/1/22	100,000	102,182	0.185%
Surgery Center Holdings	4.5	8/31/26	253,987	254,233	0.461%
Suzano Austria GmbH	5.75	7/14/26	200,000	231,900	0.421%
Sydney Airport Finance Co Pty	3.9	3/22/23	150,000	156,588	0.284%
SYNGENTA WILMINGTON INC 4/2 144A CP	0.65	10/13/21	250,000	249,939	0.454%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	170,000	183,600	0.333%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	255,000	284,963	0.517%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	45,000	48,375	0.088%
Tenet Healthcare	7.5	4/1/25	90,000	95,625	0.174%
Tengizchevroil Finance Co International	2.63	8/15/25	200,000	204,316	0.371%
Tenneco	7.88	1/15/29	200,000	223,000	0.405%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	200,000	209,500	0.380%
Thaioil Treasury Center	3.63	1/23/23	200,000	205,754	0.373%
Times China Holdings	6.75	7/16/23	200,000	194,151	0.352%
Tingyi Cayman Islands Holding	1.63	9/24/25	200,000	198,625	0.360%
Tobacco Settlement Finance Authority	1.19	6/1/23	180,000	181,265	0.329%
Toorak Mortgage Corp 2018-1	1.56	7/25/56	96,440	96,503	0.175%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	92,239	93,546	0.170%
Tower Bersama Infrastructure	4.25	1/21/25	200,000	210,251	0.381%
Townsquare Media	6.88	2/1/26	165,000	173,869	0.315%
TransDigm	8	12/15/25	90,000	95,738	0.174%
TRP Government Reserve	0.05		1,290,327	1,290,327	2.341%
TSMC Global	1.25	4/23/26	200,000	198,133	0.360%
Turk Telekomunikasyon	6.88	2/28/25	200,000	216,760	0.393%
UBS AG/London	0.7	8/9/24	300,000	298,868	0.542%
UniCredit	3.75	4/12/22	300,000	304,659	0.553%
Univision Communications	6.63	6/1/27	200,000	216,500	0.393%
U.S. Treasury Notes	0.13	11/30/22	160,000	159,975	0.290%
U.S. Treasury Notes	0.13	1/31/23	470,000	469,853	0.853%
U.S. Treasury Notes	0.13	2/28/23	120,000	119,925	0.218%
U.S. Treasury Notes	0.13	3/31/23	1,710,000	1,708,397	3.100%
U.S. Treasury Notes	0.13	4/30/23	910,000	908,863	1.649%

U.S. Treasury Notes	0.13	5/31/23	1,425,000	1,422,773	2.582%
U.S. Treasury Notes	0.13	6/30/22	120,000	120,038	0.218%
U.S. Treasury Notes	0.13	6/30/23	1,415,000	1,412,568	2.563%
U.S. Treasury Notes	0.13	7/31/23	750,000	748,359	1.358%
U.S. Treasury Notes	0.25	9/30/23	250,000	249,805	0.453%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	220,000	222,406	0.404%
Vanke Real Estate Hong Kong	4.2	6/7/24	200,000	211,894	0.384%
Verus Securitization Trust 2019-4	2.64	11/25/59	27,815	28,219	0.051%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	274,936	278,539	0.505%
Verus Securitization Trust 2020-1	2.72	1/25/60	142,470	143,987	0.261%
Verus Securitization Trust 2021-2	1.55	2/25/66	284,367	285,162	0.517%
Verus Securitization Trust 2021-R1	2.34	10/25/63	100,000	100,663	0.183%
Verus Securitization Trust 2021-R3	2.41	4/25/64	120,000	119,993	0.218%
VF Ukraine PAT via VFU Funding	6.2	2/11/25	200,000	207,816	0.377%
Vistra Operations	3.55	7/15/24	200,000	210,440	0.382%
Vistra Operations	5	7/31/27	155,000	159,650	0.290%
VMware	0.6	8/15/23	70,000	70,087	0.127%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	150,000	151,577	0.275%
Westlake Chemical	0.88	8/15/24	25,000	25,012	0.045%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	160,000	161,768	0.294%
World Omni Auto Receivables Trust 2020	1.39	4/15/27	85,000	86,043	0.156%
ZH Trust 2021-1	2.25	2/18/27	100,000	100,000	0.181%

Total Investments in Securities **55,689,306**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	(42)	12/31/2021	(5,155,172)	37,737	(9.354%)
TUZ1 2YR US NOTE FUT DEC 21	30	12/31/2021	6,601,641	(4,261)	11.979%
TYZ1 UST 10YR FUT DEC 21	(4)	12/21/2021	(526,438)	7,182	(0.955%)

Total Futures Contracts **40,658**

NET ASSETS **55,112,018**

NET ASSET VALUE PER SHARE

Short Duration Income Fund Shares **10.03**
(\$53,501,711 / 5,334,811 Shares Outstanding)

Short Duration Income Fund - I Class Shares **10.03**
(\$1,610,308 / 160,575 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end

STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN Tax Anticipation Note
TAW Tax Anticipation Warrant
TBA To Be Announced purchase commitment
TDFA Trade & Deposit Facility Agreement
TECP Tax-Exempt Commercial Paper
TRAN Tax Revenue Anticipation Note
VR Variable Rate; rate shown is effective rate at period end
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.