

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
7-Eleven	0.8	2/10/24	45,000	44,730	0.090%
Advance Auto Parts	5.9	3/9/26	140,000	139,403	0.281%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.65	10/29/24	215,000	207,288	0.418%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.1	1/15/27	150,000	153,233	0.309%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.15	2/15/24	200,000	198,835	0.401%
AES	3.3	7/15/25	100,000	96,282	0.194%
Albion Financing 1 SARL / Aggreko Holdings	6.13	10/15/26	200,000	198,000	0.399%
Allied Universal Holdco LLC / Allied Universal Finance	6.63	7/15/26	175,000	173,250	0.349%
Ally Auto Receivables Trust 2023	6.01	1/17/34	81,085	81,118	0.164%
American Electric Power	5.2	1/15/29	105,000	106,235	0.214%
American Electric Power	5.7	8/15/25	90,000	90,599	0.183%
American Tower	3.55	7/15/27	200,000	192,119	0.387%
AmeriCredit Automobile Receivables Trust 2020-2	2.13	3/18/26	120,000	115,776	0.233%
Amphenol	4.75	3/30/26	15,000	15,010	0.030%
Amur Equipment Finance Receivables X	2.37	4/20/28	150,000	140,289	0.283%
Amur Equipment Finance Receivables XI	5.3	6/21/28	73,152	72,944	0.147%
Athene Global Funding	1.72	1/7/25	225,000	215,848	0.435%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	150,000	144,800	0.292%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	100,000	95,053	0.192%
Avolon Holdings Funding	6.38	5/4/28	115,000	116,999	0.236%
Avolon Holdings Funding	3.95	7/1/24	100,000	98,636	0.199%
Axian Telecom	7.38	2/16/27	200,000	187,625	0.378%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	6.81	9/15/34	100,000	99,363	0.200%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	9.23	9/15/38	100,000	79,583	0.160%
Banco De Bogota	6.25	5/12/26	200,000	197,619	0.398%
Banco Santander	2.75	5/28/25	200,000	192,544	0.388%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	150,000	149,850	0.302%
BANK 2019-BNK23	1.98	12/15/52	9,053	8,946	0.018%
Bank Mandiri Persero	5.5	4/4/26	200,000	200,744	0.405%
Bank Negara Indonesia Persero	3.75	3/30/26	200,000	191,189	0.385%
Bank of America	5.08	1/20/27	150,000	149,085	0.301%
Bank of America	0.98	4/22/25	350,000	344,545	0.695%
Bank of Montreal	5.3	6/5/26	200,000	201,942	0.407%
Bank of New York Mellon	4.95	4/26/27	100,000	99,982	0.202%
Bank of the Philippine Islands	2.5	9/10/24	200,000	195,410	0.394%
Banque Federative Du Credit Mutuel	4.94	1/26/26	200,000	199,363	0.402%
Barclays	7.33	11/2/26	200,000	206,631	0.417%
Barclays	5.3	8/9/26	200,000	198,653	0.401%
Barclays Mortgage Loan Trust 2021-NQM1	2.19	9/25/51	64,787	55,823	0.113%
Bausch + Lomb	8.71	5/10/27	75,000	74,016	0.149%
BBCMS 2020-BID Mortgage Trust	7.62	10/15/37	250,000	247,092	0.498%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	149,160	0.301%
Bellemeade Re 2022-1	7.49	1/26/32	300,000	300,127	0.605%
Benefit Street Partners CLO XI	7.16	4/15/29	250,000	248,668	0.501%
BFLD 2019-DPLO	7.32	10/15/34	100,000	98,920	0.199%
Bidvest Group UK	3.63	9/23/26	200,000	186,000	0.375%
Bre Grand Islander Timeshare Issuer 2017	2.94	5/25/29	183,151	178,605	0.360%
Brighthouse Financial Global Funding	1	4/12/24	25,000	24,625	0.050%
Brunswick Corp/DE	0.85	8/18/24	115,000	111,246	0.224%
BX Commercial Mortgage Trust 2019-IMC	6.41	4/15/34	160,000	158,955	0.320%
BX Commercial Mortgage Trust 2019-IMC	7.31	4/15/34	202,000	199,301	0.402%
BX Trust 2021-ARIA	7.12	10/15/36	160,000	154,577	0.312%
Caixabank	6.21	1/18/29	200,000	204,033	0.411%
Capital One Financial	4.25	4/30/25	155,000	152,822	0.308%
Capital One Financial	6.31	6/8/29	100,000	102,614	0.207%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	115,000	114,004	0.230%
CarMax Auto Owner Trust 2020-3	1.69	4/15/26	50,000	48,822	0.098%
CarMax Auto Owner Trust 2021-2	1.34	2/16/27	250,000	234,308	0.472%
Carmax Auto Owner Trust 2022-4	8.08	4/16/29	200,000	208,413	0.420%
CarMax Auto Owner Trust 2023-1	5.23	1/15/26	117,093	116,888	0.236%
Carmax Auto Owner Trust 2023-2	6.55	10/15/29	135,000	134,643	0.271%
Carnival	7.63	3/1/26	145,000	147,538	0.297%
Carrier Global	5.8	11/30/25	70,000	70,869	0.143%
CD 2016-CD1 Mortgage Trust	3.08	8/10/49	100,000	72,200	0.146%
CEC Entertainment	6.75	5/1/26	75,000	73,031	0.147%

Celanese US Holdings	6.05	3/15/25	42,000	42,276	0.085%
Charles Schwab	2.45	3/3/27	189,000	175,230	0.353%
CHS/Community Health Systems	8	3/15/26	114,000	113,430	0.229%
CIFC Funding 2021-IV	6.71	7/15/33	250,000	249,906	0.504%
Citigroup	0.98	5/1/25	150,000	147,554	0.298%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	150,000	138,381	0.279%
Citigroup Commercial Mortgage Trust 2016-C1	3.51	5/10/49	200,000	186,836	0.377%
City of detroit MI	2.19	4/1/24	125,000	123,534	0.249%
CNO Global Funding	1.75	10/7/26	150,000	136,200	0.275%
CNO Global Funding	1.65	1/6/25	150,000	143,328	0.289%
Cold Storage Trust 2020-ICE5	7.12	11/15/37	147,449	145,779	0.294%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	14,279	13,333	0.027%
Columbia Pipelines Holding	6.06	8/15/26	5,000	5,114	0.010%
COMM 2014-CCRE15 Mortgage Trust	4.43	2/10/47	125,000	121,420	0.245%
COMM 2014-CR14 Mortgage Trust	4.53	2/10/47	75,000	71,644	0.144%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	105,000	99,309	0.200%
COMM 2017-PANW Mortgage Trust	3.93	10/10/29	109,000	92,135	0.186%
Connecticut Avenue Securities Trust 2021-R01	6.89	10/25/41	200,000	199,871	0.403%
Constellation Energy Generation	3.25	6/1/25	200,000	194,279	0.392%
Continental Resources Inc/OK	3.8	6/1/24	50,000	49,563	0.100%
Corebridge Financial	3.65	4/5/27	200,000	191,873	0.387%
Crescent Energy Finance	9.25	2/15/28	120,000	124,500	0.251%
Crown Castle	5	1/11/28	175,000	174,246	0.351%
Crown Castle	5.6	6/1/29	105,000	107,226	0.216%
CSC Holdings	7.98	4/15/27	80,000	75,617	0.152%
CSC Holdings	5.25	6/1/24	95,000	92,744	0.187%
CSL Finance	3.85	4/27/27	25,000	24,338	0.049%
DAE Funding	1.55	8/1/24	200,000	194,892	0.393%
Daimler Truck Finance North America	5.15	1/16/26	150,000	150,258	0.303%
Danske Bank	5.38	1/12/24	200,000	199,930	0.403%
DB Master Finance	4.02	5/20/49	90,963	87,565	0.177%
Deephaven Residential Mortgage Trust 2021-1	1.13	5/25/65	23,079	20,992	0.042%
DISH Network	11.75	11/15/27	150,000	156,563	0.316%
DLLAD 2023-1	4.79	1/20/28	52,000	51,658	0.104%
DLLAD 2023-1	5.19	4/20/26	96,011	95,685	0.193%
Dte Energy	4.22	11/1/24	65,000	64,295	0.130%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	56,661	54,040	0.109%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	170,000	152,764	0.308%
EMG SUKUK	4.56	6/18/24	200,000	198,716	0.401%
Enbridge	5.9	11/15/26	60,000	61,529	0.124%
Enbridge	6	11/15/28	50,000	52,430	0.106%
Energian Israel Finance	4.88	3/30/26	168,996	155,476	0.313%
Energy Transfer	4.9	2/1/24	60,000	59,927	0.121%
Energy Transfer	2.9	5/15/25	100,000	96,921	0.195%
Engie Energia Chile	4.5	1/29/25	200,000	197,205	0.398%
Enterprise Fleet Financing 2021-2	0.48	5/20/27	15,588	15,256	0.031%
Enterprise Fleet Financing 2021-3	0.77	8/20/27	18,075	17,636	0.036%
Enterprise Fleet Financing 2022-2	4.65	5/21/29	45,595	45,286	0.091%
Enterprise Fleet Financing 2023-2	5.56	4/22/30	250,000	250,676	0.505%
Equifax	5.1	12/15/27	14,000	14,103	0.028%
Exeter Automobile Receivables Trust 2022-1	2.56	6/15/28	225,000	219,994	0.444%
Exeter Automobile Receivables Trust 2022-4	5.98	12/15/28	45,000	44,585	0.090%
Exeter Automobile Receivables Trust 2022-6	5.7	8/17/26	25,000	24,983	0.050%
Exeter Automobile Receivables Trust 2023-1	5.58	4/15/26	119,000	118,822	0.240%
Federal Home Loan Banks	5	2/28/25	630,000	632,312	1.275%
Federal National Mortgage Assn.	4.5	10/1/37	233,221	232,011	0.468%
Federal National Mortgage Assn.	6	2/1/53	116,696	120,375	0.243%
Federal National Mortgage Assn.	6	7/1/53	121,325	123,446	0.249%
Federal National Mortgage Assn.	6	8/1/53	241,894	246,124	0.496%
Ferrellgas LP / Ferrellgas Finance	5.38	4/1/26	175,000	171,500	0.346%
Fifth Third Bancorp	2.38	1/28/25	25,000	24,184	0.049%
Fifth Third Bank NA	5.85	10/27/25	250,000	249,145	0.502%
Finance of America HECM Buyout 2022-HB2	4	8/1/32	69,777	68,376	0.138%
FirstKey Homes 2020-SFR2 Trust	1.97	10/19/37	100,000	92,677	0.187%
Flagstar Mortgage Trust 2019-1	5.5	10/25/49	16,810	15,684	0.032%
Flagstar Mortgage Trust 2020-1NV	6	3/25/50	27,704	25,915	0.052%
FOCUS Brands Funding	5.09	4/30/47	93,500	89,276	0.180%
Fontainebleau Miami Beach Trust 2019-FBLU	3.45	12/10/36	275,000	266,411	0.537%
Ford Credit Auto Lease Trust 2022	4.18	10/15/25	255,000	251,186	0.506%
Ford Credit Auto Lease Trust 2023	5.54	12/15/26	230,000	228,497	0.461%
Ford Credit Floorplan Master Owner Trust	4.92	5/15/28	138,000	138,289	0.279%
Ford Credit Floorplan Master Owner Trust	6.62	5/15/28	145,000	144,368	0.291%

Ford Motor Credit	6.8	11/7/28	200,000	208,765	0.421%
Ford Motor Credit	5.13	6/16/25	200,000	197,060	0.397%
Freddie Mac Multifamily Structured PTCs	3.78	10/25/28	250,000	243,329	0.491%
Freddie Mac Multifamily Structured PTCs	4.06	10/25/28	106,000	104,428	0.211%
Freddie Mac Multifamily Structured PTCs	2.96	7/25/26	92,835	90,454	0.182%
Freddie Mac STACR REMIC Trust 2021-DNA5	6.99	1/25/34	62,402	62,663	0.126%
Freddie Mac Stacr Remic Trust 2023-Hqa3	7.19	11/25/43	99,219	99,927	0.201%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.87	5/25/47	208,756	197,664	0.399%
General Motors Financial	5.4	4/6/26	155,000	155,836	0.314%
GMF Floorplan Owner Revolving Trust	5.73	6/15/28	230,000	231,825	0.467%
GM Financial Automobile Leasing Trust 2022-2	4.33	5/20/26	85,000	83,957	0.169%
GM Financial Automobile Leasing Trust 2022-3	5.13	8/20/26	245,000	243,218	0.490%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.37	1/16/26	30,000	29,270	0.059%
GM Financial Consumer Automobile Receivables Trust 2020-4	1.05	5/18/26	50,000	48,372	0.098%
GM Financial Consumer Automobile Receivables Trust 2023-1	5.03	9/18/28	35,000	34,830	0.070%
GM Financial Consumer Automobile Receivables Trust 2023-3	5.92	2/16/29	45,000	45,679	0.092%
Goldman Sachs	1.76	1/24/25	175,000	174,348	0.352%
Government National Mortgage Assn.	3.5	11/20/47	186,573	175,670	0.354%
Government National Mortgage Assn.	6	12/20/40	108,724	114,815	0.231%
Government National Mortgage Assn.	6	2/20/40	98,649	104,189	0.210%
Government National Mortgage Assn.	3.5	5/20/47	251,796	237,315	0.478%
Government National Mortgage Assn.	4.5	6/20/51	204,742	202,376	0.408%
Great Wolf Trust 2019-WOLF	7.01	12/15/36	125,000	124,209	0.250%
Great Wolf Trust 2019-WOLF	8.41	12/15/36	125,000	123,418	0.249%
Hardee s Funding	3.98	12/20/50	145,500	127,810	0.258%
Hardee s Funding	4.96	6/20/48	99,488	95,276	0.192%
HCA	5.88	2/15/26	150,000	151,313	0.305%
HCA	5.25	4/15/25	200,000	199,000	0.401%
HDFC Bank Ltd/Gandhinagar	5.69	3/2/26	200,000	202,435	0.408%
Hikma Finance USA	3.25	7/9/25	200,000	191,934	0.387%
Hilton Grand Vacations Trust 2019	2.54	7/25/33	71,039	67,320	0.136%
Hilton Grand Vacations Trust 2023-1	6.94	1/25/38	90,016	91,178	0.184%
Home Partners of America 2022-1 Trust	4.73	4/17/39	96,201	89,243	0.180%
HPEFS Equipment Trust 2023-2	6.97	7/21/31	100,000	102,522	0.207%
HSBC Holdings	4.25	3/14/24	200,000	199,019	0.401%
Humana	1.35	2/3/27	70,000	63,154	0.127%
Humana	5.75	3/1/28	25,000	25,930	0.052%
Huntington National Bank	5.7	11/18/25	250,000	247,504	0.499%
Hyundai Capital America	6.25	11/3/25	50,000	50,732	0.102%
Hyundai Capital America	5.5	3/30/26	80,000	80,234	0.162%
Hyundai Capital America	5.65	6/26/26	200,000	201,222	0.406%
iHeartCommunications	6.38	5/1/26	170,000	145,350	0.293%
Indian Oil	4.75	1/16/24	200,000	200,251	0.404%
IQVIA	6.25	2/1/29	65,000	67,844	0.137%
Jackson National Life Global Funding	5.5	1/9/26	175,000	175,149	0.353%
JPMorgan Chase Bank NA - CACLN	1.14	12/26/28	78,037	76,227	0.154%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	7.08	7/5/33	59,000	50,274	0.101%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	7.5	10/15/33	100,000	89,430	0.180%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	81,120	72,778	0.147%
Kimberly-Clark de Mexico SAB de CV	3.8	4/8/24	200,000	199,682	0.403%
KKR CLO 29	6.86	1/15/32	250,000	249,568	0.503%
Kubota Credit Owner Trust 2023-1	5.02	6/15/27	165,000	165,753	0.334%
Legacy LifePoint Health	4.38	2/15/27	140,000	129,150	0.260%
Leviathan Bond	6.13	6/30/25	255,671	246,403	0.497%
LG Chem	4.38	7/14/25	200,000	197,133	0.397%
LifePoint Health	9.14	11/16/28	75,000	74,681	0.151%
Life Time	5.75	1/15/26	76,000	75,050	0.151%
Lloyds Banking	4.5	11/4/24	200,000	197,613	0.398%
LPL Holdings	6.75	11/17/28	45,000	47,958	0.097%
LSEGA Financing	1.38	4/6/26	200,000	185,273	0.374%
LSTAR Commercial Mortgage Trust 2015-3	3.13	4/20/48	147,000	141,947	0.286%
LTI Holdings	8.97	9/6/25	173,626	167,224	0.337%
Madison Park Funding XXXVII	6.73	7/15/33	250,000	249,500	0.503%
Marriott International Inc/MD	4.9	4/15/29	21,000	21,120	0.043%
Matador Resources	5.88	9/15/26	92,000	91,080	0.184%
Mattel	5.88	12/15/27	150,000	147,750	0.298%
MEGlobal Canada ULC	5	5/18/25	200,000	197,990	0.399%
Micron Technology	5.38	4/15/28	150,000	152,840	0.308%
Mmaf Equipment Finance Llc 2020	0.97	4/9/27	122,987	117,199	0.236%
Morgan Stanley	5.05	1/28/27	85,000	85,115	0.172%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	95,000	90,562	0.183%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	95,000	77,900	0.157%

MPT Operating Partnership LP / MPT Finance	5.25	8/1/26	115,000	102,350	0.206%
MVW 2021-1W	1.94	1/22/41	45,045	41,251	0.083%
MVW 2021-2	2.23	5/20/39	114,312	103,981	0.210%
MVW 2023-1	6.54	10/20/40	167,487	166,752	0.336%
Natwest	7.47	11/10/26	200,000	207,186	0.418%
Navient Private Education Loan Trust 2020	2.46	11/15/68	58,661	54,899	0.111%
Navient Private Education Refi Loan Trust 2019	3.42	1/15/43	31,772	30,804	0.062%
Navient Private Education Refi Loan Trust 2019-D	3.01	12/15/59	77,142	72,485	0.146%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	53,095	49,689	0.100%
Navistar Financial dealer Note Master Owner Trust II	6.18	8/25/28	55,000	55,531	0.112%
New Residential Mortgage Loan Trust 2021-NQM1R	1.2	7/25/55	53,850	46,238	0.093%
NextEra Energy Capital Holdings	5.75	9/1/25	115,000	116,212	0.234%
NGL Energy Operating LLC / NGL Energy Finance	7.5	2/1/26	125,000	125,781	0.254%
NiSource	5.25	3/30/28	25,000	25,522	0.051%
Nissan Auto Lease Trust 2023	5.1	3/17/25	217,855	217,431	0.438%
Nordstrom	2.3	4/8/24	155,000	152,675	0.308%
NRG Energy	3.75	6/15/24	150,000	147,999	0.298%
Nutrien	4.9	3/27/28	50,000	50,357	0.102%
Oaktree CLO 2022-2	6.93	7/15/33	250,000	250,000	0.504%
OBX 2019-INV1 Trust	4.5	11/25/48	26,650	25,088	0.051%
OBX 2019-INV2 Trust	4	5/27/49	42,551	38,933	0.078%
OBX 2020-EXP1 Trust	6.22	2/25/60	80,956	75,804	0.153%
OBX 2023-NQM10 Trust	6.92	10/25/63	99,171	100,348	0.202%
OCP CLO 2014-7	6.8	7/20/29	188,726	188,594	0.380%
OCP CLO 2017-13	7.21	7/15/30	250,000	248,828	0.502%
Octagon Investment Partners 29	6.79	1/24/33	250,000	249,058	0.502%
Octane Receivables Trust 2021-2	1.21	9/20/28	26,291	25,593	0.052%
Octane Receivables Trust 2022-1	4.9	5/22/28	150,000	147,345	0.297%
Octane Receivables Trust 2022-2	5.11	2/22/28	52,485	52,115	0.105%
Octane Receivables Trust 2022-2	6.29	7/20/28	200,000	200,329	0.404%
Octane Receivables Trust 2023-1	5.87	5/21/29	63,568	63,691	0.128%
One Market Plaza Trust 2017-1MKT	3.61	2/10/32	130,000	118,300	0.239%
ONEOK	5.55	11/1/26	60,000	60,954	0.123%
O Reilly Automotive	5.75	11/20/26	30,000	30,685	0.062%
Ovintiv	5.65	5/15/25	75,000	75,305	0.152%
OVINTIV INC 4/2 CP	6.2	1/16/24	300,000	299,065	0.603%
Pacific Gas & Electric	3.5	6/15/25	100,000	96,996	0.196%
Park Intermediate Holdings LLC / PK domestic Property LLC / PK Finance Co-Issuer	7.5	6/1/25	95,000	95,475	0.193%
Penske Truck Leasing Co Lp / PTL Finance	5.75	5/24/26	105,000	105,750	0.213%
Petroleos Mexicanos	4.88	1/18/24	200,000	199,643	0.403%
Pioneer Natural Resources	5.1	3/29/26	45,000	45,322	0.091%
Planet Fitness Master Issuer	4.67	9/5/48	194,238	189,509	0.382%
PNC Financial Services	5.67	10/28/25	135,000	135,222	0.273%
PNC Financial Services	4.76	1/26/27	120,000	118,604	0.239%
POSCO	5.63	1/17/26	200,000	201,768	0.407%
Progress Residential 2020-SFR2 Trust	2.08	6/17/37	199,541	190,041	0.383%
PT Tower Bersama Infrastructure	4.25	1/21/25	200,000	196,499	0.396%
Radnor RE 2021-2	7.19	11/25/31	43,019	43,039	0.087%
Regal REXNORD	6.05	2/15/26	75,000	75,781	0.153%
Republic Services	4.88	4/1/29	20,000	20,354	0.041%
RES			938,334	938,334	1.892%
Sable International Finance	5.75	9/7/27	200,000	189,108	0.381%
Santander Bank Auto Credit-Linked Notes Series 2023	0	12/15/33	250,000	250,409	0.505%
Santander Bank NA - SBCLN	3.27	12/15/31	123,892	121,345	0.245%
Santander Consumer Auto Receivables Trust 2020	1.29	4/15/26	63,826	63,339	0.128%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	100,000	93,595	0.189%
Santander Consumer Auto Receivables Trust 2021	2.97	6/15/28	158,775	154,205	0.311%
Santander Drive Auto Receivables Trust 2023-1	5.36	5/15/26	101,719	101,644	0.205%
Santander Retail Auto Lease Trust 2021	1.39	8/20/26	350,000	340,508	0.687%
Santander Retail Auto Lease Trust 2022	3.28	11/20/25	71,000	70,120	0.141%
Santander Retail Auto Lease Trust 2022	3.85	3/22/27	30,000	29,411	0.059%
SBA Tower Trust	6.6	1/15/28	115,000	117,869	0.238%
SCF Equipment Leasing 2023-1	6.17	5/20/32	235,000	240,408	0.485%
Service Properties Trust	7.5	9/15/25	175,000	176,313	0.355%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	86,291	85,585	0.173%
Sierra Timeshare 2019-1 Receivables Funding	3.77	1/20/36	43,401	42,944	0.087%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	15,255	14,614	0.029%
Sierra Timeshare 2020-2 Receivables Funding	2.32	7/20/37	28,614	27,404	0.055%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	70,907	66,861	0.135%
Sierra Timeshare 2021-1 Receivables Funding	1.79	11/20/37	23,636	22,258	0.045%
Sierra Timeshare 2021-2 Receivables Funding	1.35	9/20/38	76,146	71,416	0.144%
SK Hynix	6.25	1/17/26	200,000	202,206	0.408%

Smb Private Education Loan Trust 2016	2.34	9/15/34	10,590	10,343	0.021%
Smb Private Education Loan Trust 2017	3.5	12/16/41	150,000	138,876	0.280%
Smb Private Education Loan Trust 2020	2.23	9/15/37	107,192	99,518	0.201%
Smb Private Education Loan Trust 2021	6.21	1/15/53	153,744	151,095	0.305%
Societe Generale	2.63	10/16/24	200,000	195,339	0.394%
Southern	4.48	8/1/24	125,000	123,837	0.250%
Southwestern Energy	8.38	9/15/28	175,000	181,563	0.366%
Standard Chartered	6.17	1/9/27	200,000	202,856	0.409%
STANLEY BLACK & DECKER 4/2 144A CP	6	1/18/24	300,000	299,091	0.603%
Starwood Mortgage Residential Trust 2020-INV	1.59	11/25/55	22,678	20,508	0.041%
Stellantis Finance US	1.71	1/29/27	200,000	181,473	0.366%
Studio City Finance	6	7/15/25	200,000	195,977	0.395%
Symphony CLO XXIII	7.26	1/15/34	250,000	248,368	0.501%
Symphony Static CLO I	7.49	10/25/29	250,000	244,445	0.493%
Take-Two Interactive Software	5	3/28/26	150,000	150,566	0.304%
Tapestry	7.05	11/27/25	20,000	20,458	0.041%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	255,000	262,650	0.530%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	45,000	45,675	0.092%
TCI-Flatiron Clo 2018-1	7.05	1/29/32	250,000	247,238	0.498%
Teva Pharmaceutical Finance Netherlands III BV	3.15	10/1/26	185,000	171,125	0.345%
Toronto-Dominion Bank	5.53	7/17/26	200,000	203,945	0.411%
Townsquare Media	6.88	2/1/26	165,000	161,700	0.326%
TRP Government Reserve	5.42		1,000,935	1,000,935	2.018%
Truist Financial	6.05	6/8/27	200,000	202,738	0.409%
Ubs	4.49	5/12/26	200,000	196,730	0.397%
US Bank NA	6.79	8/25/32	250,000	250,925	0.506%
U.S. Treasury Notes	4.63	10/15/26	480,000	487,275	0.982%
U.S. Treasury Notes	5	10/31/25	1,875,000	1,896,680	3.824%
U.S. Treasury Notes	4.5	11/15/25	685,000	687,355	1.386%
U.S. Treasury Notes	4.63	2/28/25	200,000	199,844	0.403%
U.S. Treasury Notes	4.13	6/15/26	620,000	620,000	1.250%
U.S. Treasury Notes	4.38	8/15/26	500,000	503,594	1.015%
U.S. Treasury Notes	5	9/30/25	1,015,000	1,025,467	2.068%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	186,175	148,503	0.299%
Verdant Receivables 2023-1	6.24	1/13/31	100,000	100,456	0.203%
Verus Securitization Trust 2019-4	3.64	11/25/59	7,602	7,363	0.015%
Verus Securitization Trust 2019-INV3	4.1	11/25/59	88,322	86,034	0.173%
Verus Securitization Trust 2020-1	2.72	1/25/60	70,545	67,110	0.135%
Verus Securitization Trust 2021-2	1.55	2/25/66	139,583	121,370	0.245%
Verus Securitization Trust 2023-8	6.66	12/25/68	115,000	115,809	0.234%
Verus Securitization Trust 2023-INV3	7.33	11/25/68	114,506	116,273	0.234%
VF	2.4	4/23/25	150,000	142,889	0.288%
VF	2.8	4/23/27	100,000	91,645	0.185%
Vistra Operations	5.13	5/13/25	150,000	148,567	0.300%
Vistra Operations	3.55	7/15/24	200,000	197,000	0.397%
Volkswagen Group of America Finance	6	11/16/26	200,000	204,565	0.412%
Warnermedia Holdings	3.76	3/15/27	155,000	148,357	0.299%
Wells Fargo	3.91	4/25/26	200,000	196,150	0.395%
Wells Fargo	4.54	8/15/26	150,000	148,488	0.299%
WESTERN MIDSTREAM OPERAT 4/2 144A CP	6.17	1/3/24	300,000	299,745	0.604%
Westlake	0.88	8/15/24	25,000	24,261	0.049%
Williams	5.4	3/2/26	50,000	50,508	0.102%
Williams	5.3	8/15/28	200,000	204,084	0.411%
World Omni Auto Receivables Trust 2020	1.39	4/15/27	85,000	81,778	0.165%

Total Investments in Securities **50,813,902**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CMBX AAA CDSI S13 12/16/2072	(601,000)	4,093	0.008%

Total Swap Contracts **4,093**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TUH4 2YR US NOTE FUT MAR 24	68	3/28/2024	14,002,156	130,185	28.232%
TYH4 UST 10YR FUT MAR 24	(11)	3/19/2024	(1,241,797)	(39,289)	(2.504%)
UXYH4 UST 10YR ULTRA FUT MAR 24	(4)	3/19/2024	(472,063)	(20,506)	(0.952%)
WNH4 ULTRA US BOND FUT MAR 24	(1)	3/19/2024	(133,594)	(12,923)	(0.269%)

Total Futures Contracts **57,467**

NET ASSETS **49,596,603**

NET ASSET VALUE PER SHARE

Short Duration Income Fund Shares (\$31,143,118 / 3,334,230 Shares Outstanding)	9.34
Short Duration Income Fund - I Class Shares (\$18,453,485 / 1,976,187 Shares Outstanding)	9.34

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.