# SHORT DURATION INCOME FUND

Schedule of Investments

December 31, 2023 (Unaudited)

## Corporate Bonds - 10.2%

| | $ Principal Amount | $ Value |
|---|---|---|
| Abercrombie & Fitch Management Co. | | |
| 8.75% 7/15/25[a] | 5,525,000 | 5,613,671 |
| Agree, LP | | |
| 2% 6/15/28 | 2,239,000 | 1,944,084 |
| American Airlines Group, Inc. | | |
| 3.75% 3/1/25[a] | 750,000 | 731,581 |
| American Airlines, Inc./AAdvantage Loyalty IP Ltd. | | |
| 5.5% 4/20/26[a] | 1,729,167 | 1,717,964 |
| Ares Capital Corp. | | |
| 4.2% 6/10/24 | 3,000,000 | 2,971,962 |
| 7% 1/15/27 | 1,000,000 | 1,029,170 |
| Ashtead Capital, Inc. | | |
| 1.5% 8/12/26[a] | 1,000,000 | 907,194 |
| 4.38% 8/15/27[a] | 3,000,000 | 2,884,208 |
| Bath & Body Works, Inc. | | |
| 9.38% 7/1/25[a] | 1,000,000 | 1,056,860 |
| 6.69% 1/15/27 | 945,000 | 966,653 |
| Boardwalk Pipelines LP | | |
| 4.95% 12/15/24 | 2,580,000 | 2,563,474 |
| Brunswick Corp. | | |
| 0.85% 8/18/24 | 500,000 | 484,024 |
| Cantor Fitzgerald LP | | |
| 4.5% 4/14/27[a] | 1,500,000 | 1,441,029 |
| Carlisle Cos., Inc. | | |
| 3.5% 12/1/24 | 500,000 | 490,782 |
| Cinemark USA, Inc. | | |
| 5.88% 3/15/26^ [a] | 2,199,000 | 2,154,362 |
| Concentrix Corp. | | |
| 6.65% 8/2/26 | 2,910,000 | 2,984,418 |
| Delta Air Lines, Inc./SkyMiles IP Ltd. | | |
| 4.5% 10/20/25[a] | 1,998,000 | 1,968,421 |
| Devon Energy Corp. | | |
| 5.25% 10/15/27 | 390,000 | 392,373 |
| Drax Finco PLC | | |
| 6.63% 11/1/25[a] [b] | 3,500,000 | 3,446,902 |
| Energy Transfer LP | | |
| 3.9% 5/15/24 | 1,852,000 | 1,838,426 |
| 5.63% 5/1/27[a] | 610,000 | 608,322 |
| EPR Properties | | |
| 4.75% 12/15/26 | 4,869,000 | 4,662,479 |
| 4.5% 6/1/27 | 1,000,000 | 944,313 |
| Expedia Group, Inc. | | |
| 6.25% 5/1/25[a] | 1,672,000 | 1,689,256 |
| Fidelity National Information Services, Inc. | | |
| 4.5% 7/15/25 | 2,000,000 | 1,980,594 |
| FS KKR Capital Corp. | | |
| 1.65% 10/12/24 | 6,000,000 | 5,791,158 |
| Hercules Capital, Inc. | | |
| 2.63% 9/16/26 | 1,500,000 | 1,354,761 |
| Highwoods Realty LP | | |
| 3.88% 3/1/27 | 750,000 | 696,761 |
| JPMorgan Chase & Co. | | |
| 3.84% 6/14/25 Floating Rate (SOFR + 98) | 800,000 | 793,755 |
| 0.77% 8/9/25 Floating Rate (SOFR + 49) | 1,000,000 | 969,896 |
| Kite Realty Group Trust | | |
| 4% 3/15/25 | 2,083,000 | 2,031,391 |
| LXP Industrial Trust | | |
| 4.4% 6/15/24 | 2,000,000 | 1,979,138 |
| Masonite International Corp. | | |
| 5.38% 2/1/28[a] | 400,000 | 384,544 |
| Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd. | | |
| 6.5% 6/20/27[a] | 1,600,900 | 1,606,614 |
| MPLX LP | | |
| 4.88% 6/1/25 | 1,961,000 | 1,950,079 |
| Retail Opportunity Investments Partnership LP | | |
| 6.75% 10/15/28 | 3,500,000 | 3,680,667 |
| Starwood Property Trust, Inc. | | |
| 4.75% 3/15/25 | 1,765,000 | 1,743,087 |
| Synchrony Bank | | |
| 5.4% 8/22/25 | 1,000,000 | 985,548 |
| Take-Two Interactive Software, Inc. | | |
| 3.3% 3/28/24 | 1,000,000 | 993,865 |
| U.S. Bancorp | | |
| 2.4% 7/30/24 | 500,000 | 491,563 |
| VICI Properties LP/VICI Note Co., Inc. | | |
| 3.5% 2/15/25[a] | 6,323,000 | 6,165,273 |
| 4.63% 6/15/25[a] | 3,100,000 | 3,046,912 |
| Vontier Corp. | | |
| 1.8% 4/1/26 | 1,004,000 | 924,229 |
| Vulcan Materials Co. | | |
| 5.8% 3/1/26 | 2,750,000 | 2,753,010 |
| **Total Corporate Bonds (Cost $86,450,764)** | | **85,814,773** |

## Corporate Convertible Bonds - 1.1%

| | $ Principal Amount | $ Value |
|---|---|---|
| Redwood Trust, Inc. | | |
| 5.63% 7/15/24 | 6,300,000 | 6,236,985 |
| 5.75% 10/1/25 | 3,000,000 | 2,818,125 |
| **Total Corporate Convertible Bonds (Cost $9,294,747)** | | **9,055,110** |

## Asset-Backed Securities - 41.2%

| | $ Principal Amount | $ Value |
|---|---|---|
| **Automobile** | | |
| ACM Auto Trust (ACM) | | |
| Series 2023-1A Class A –6.61% 1/22/30[a] | 752,770 | 752,365 |
| Series 2023-1A Class B –7.26% 1/22/30[a] | 2,000,000 | 1,998,391 |
| Series 2023-2A Class A –7.97% 6/20/30[a] | 4,838,782 | 4,856,097 |
| Series 2023-2A Class B –9.85% 6/20/30[a] | 3,000,000 | 3,021,554 |
| American Credit Acceptance Receivables Trust (ACAR) | | |
| Series 2020-4 Class D –1.77% 12/14/26[a] | 1,000,000 | 990,969 |
| AmeriCredit Automobile Receivables Trust (AMCAR) | | |
| Series 2020-2 Class D –2.13% 3/18/26 | 1,320,000 | 1,273,903 |
| Series 2020-3 Class D –1.49% 9/18/26 | 3,000,000 | 2,837,941 |
| ARI Fleet Lease Trust (ARIFL) | | |
| Series 2022-A Class A2 –3.12% 1/15/31[a] | 511,272 | 506,640 |
| Series 2023-B Class A2 –6.05% 7/15/32[a] | 2,850,000 | 2,883,217 |
| Arivo Acceptance Auto Loan Receivables Trust (ARIVO) | | |
| Series 2021-1A Class A –1.19% 1/15/27[a] | 77,908 | 76,715 |
| Series 2022-1A Class A –3.93% 5/15/28[a] | 2,218,970 | 2,178,674 |
| Avid Automobile Receivables Trust (AVID) | | |
| Series 2023-1 Class A –6.63% 7/15/26[a] | 1,215,463 | 1,214,799 |
| BOF URSA VI Funding Trust I (BOF) | | |
| Series 2023-CAR1 Class A2 –5.54% 10/27/31[a] | 411,999 | 410,320 |
| Series 2023-CAR2 Class A2 –5.54% 10/27/31[a] | 958,797 | 954,996 |
| BOF VII AL Funding Trust I (BOF) | | |
| Series 2023-CAR3 Class A2 –6.29% 7/26/32[a] | 4,051,091 | 4,078,307 |

| | $ Principal Amount | $ Value |
|---|---|---|
| CFMT LLC (CFMT) | | |
| Series 2021-AL1 Class B –1.39% 9/22/31[a] | 1,892,518 | 1,835,402 |
| Chesapeake Funding II LLC (CFII) | | |
| Series 2021-1A Class A1 –0.47% 4/15/33[a] | 679,957 | 665,560 |
| Series 2023-1A Class A1 –5.65% 5/15/35[a] | 2,084,547 | 2,090,968 |
| Series 2023-2A Class A1 –6.16% 10/15/35[a] | 1,287,203 | 1,301,154 |
| Enterprise Fleet Financing LLC (EFF) | | |
| Series 2023-1 Class A2 –5.51% 1/22/29[a] | 736,530 | 737,550 |
| Series 2023-2 Class A2 –5.56% 4/22/30[a] | 4,350,000 | 4,363,898 |
| Series 2023-3 Class A2 –6.4% 3/20/30[a] | 3,100,000 | 3,170,560 |
| Exeter Automobile Receivables Trust (EART) | | |
| Series 2020-1A Class D –2.73% 12/15/25[a] | 938,401 | 926,135 |
| Series 2020-3A Class D –1.73% 7/15/26 | 820,870 | 811,121 |
| Series 2021-1A Class D –1.08% 11/16/26 | 1,350,000 | 1,306,269 |
| FHF Issuer Trust (FHF) | | |
| Series 2023-2A Class A2 –6.79% 10/15/29[a] | 1,750,000 | 1,773,279 |
| First Help Financial Trust (FHF) | | |
| Series 2022-1A Class A –4.43% 1/18/28[a] | 2,190,556 | 2,162,536 |
| Series 2022-2A Class A –6.14% 12/15/27[a] | 538,509 | 536,463 |
| Series 2023-1A Class A2 –6.57% 6/15/28[a] | 1,776,553 | 1,771,282 |
| First Investors Auto Owner Trust (FIAOT) | | |
| Series 2022-1A Class A –2.03% 1/15/27[a] | 865,287 | 850,339 |
| Foursight Capital Automobile Receivables Trust (FCRT) | | |
| Series 2022-2 Class A2 –4.49% 3/16/26[a] | 1,272,568 | 1,269,572 |
| Series 2023-1 Class A2 –5.43% 10/15/26[a] | 1,834,107 | 1,828,878 |
| GLS Auto Receivables Issuer Trust (GCAR) | | |
| Series 2022-2A Class A2 –3.55% 1/15/26[a] | 637,436 | 635,231 |
| JPMorgan Chase Auto Credit Linked Note (CACLN) | | |
| Series 2020-2 Class A2 –0.84% 2/25/28[a] | 20,698 | 20,618 |
| Series 2021-1 Class A2 –0.88% 9/25/28[a] | 704,080 | 691,500 |
| Series 2021-2 Class A4 –0.89% 12/26/28[a] | 702,335 | 686,676 |
| LAD Auto Receivables Trust (LADAR) | | |
| Series 2021-1A Class A –1.3% 8/17/26[a] | 1,265,884 | 1,250,571 |
| Series 2022-1A Class A –5.21% 6/15/27[a] | 2,591,590 | 2,578,917 |
| Series 2023-1A Class A2 –5.68% 10/15/26[a] | 2,046,427 | 2,044,360 |
| Series 2023-1A Class B –5.59% 8/16/27[a] | 2,500,000 | 2,499,591 |
| Series 2023-2A Class A2 –5.93% 6/15/27[a] | 1,608,325 | 1,609,787 |
| Series 2023-4A Class A3 –6.1% 12/15/27[a] | 3,625,000 | 3,664,517 |
| Lendbuzz Securitization Trust (LBST) | | |
| Series 2023-1A Class A2 –6.92% 8/15/28[a] | 5,927,630 | 5,961,568 |
| Series 2023-3A Class A2 –7.5% 12/15/28[a] | 7,500,000 | 7,606,573 |
| Lobel Automobile Receivables Trust (LOBEL) | | |
| Series 2023-2 Class A –7.59% 4/16/29[a] | 1,028,924 | 1,035,935 |
| Merchants Fleet Funding LLC (MFF) | | |
| Series 2023-1A Class A –7.21% 5/20/36[a] | 9,200,000 | 9,300,477 |
| OneMain Direct Auto Receivables Trust (ODART) | | |
| Series 2021-1A Class A –0.87% 7/14/28[a] | 2,181,880 | 2,094,803 |
| Series 2022-1A Class C –1.42% 7/14/28[a] | 4,100,000 | 3,729,944 |
| Prestige Auto Receivables Trust (PART) | | |
| Series 2022-1A Class B –6.55% 7/17/28[a] | 3,000,000 | 3,011,839 |
| Research-Driven Pagaya Motor Asset Trust (RPM) | | |
| Series 2023-3A Class A –7.13% 1/26/32[a] | 4,988,895 | 5,020,986 |
| Series 2023-4A Class A –7.54% 3/25/32[a] | 5,000,000 | 5,029,523 |
| Santander Bank NA (SBCLN) | | |
| Series 2021-1A Class B –1.83% 12/15/31[a] | 700,258 | 682,335 |
| Santander Drive Auto Receivables Trust (SDART) | | |
| Series 2020-2 Class D –2.22% 9/15/26 | 2,190,936 | 2,164,783 |
| SFS Auto Receivables Securitization Trust (SFS) | | |
| Series 2023-1A Class A2A –5.89% 3/22/27[a] | 1,715,737 | 1,719,038 |
| Tricolor Auto Securitization Trust (TCAST) | | |
| Series 2023-1A Class A –6.48% 8/17/26[a] | 1,362,258 | 1,361,468 |

| | $ Principal Amount | $ Value |
|---|---|---|
| United Auto Credit Securitization Trust (UACST) | | |
| Series 2023-1 Class A –5.57% 7/10/25[a] | 127,229 | 127,160 |
| Westlake Automobile Receivables Trust (WLAKE) | | |
| Series 2020-3A Class D –1.65% 2/17/26[a] | 1,650,000 | 1,623,939 |
| Series 2021-1A Class C –0.95% 3/16/26[a] | 1,874,979 | 1,858,438 |
| Wheels Fleet Lease Funding LLC (WFLF) | | |
| Series 2023-2A Class A –6.46% 8/18/38[a] | 6,600,000 | 6,683,471 |
| | | **130,129,902** |
| **Collateralized Loan Obligations** | | |
| ABPCI Direct Lending Fund CLO I LLC (ABPCI) | | |
| Series 2016-1A Class A1A2 –7.38% 7/20/33 Floating Rate (TSFR3M + 196)[a] [b] [c] | 2,000,000 | 1,989,880 |
| ABPCI Direct Lending Fund CLO X LP (ABPCI) | | |
| Series 2020-10A Class A –7.54% 1/20/32 Floating Rate (TSFR3M + 221)[a] [b] [c] | 6,500,000 | 6,509,508 |
| Audax Senior Debt CLO 6 LLC (AUDAX) | | |
| Series 2021-6A Class A1 –7.18% 10/20/33 Floating Rate (TSFR3M + 176)[a] [c] | 6,000,000 | 5,963,710 |
| AUF Funding LLC (AUF) | | |
| Series 2022-1A Class B1 –9.17% 1/20/31 Floating Rate (TSFR3M + 375)[a] [c] | 2,500,000 | 2,522,825 |
| BCRED MML CLO LLC (BXCMM) | | |
| Series 2022-1A Class A1 –7.07% 4/20/35 Floating Rate (TSFR3M + 165)[a] [b] [c] | 3,000,000 | 2,982,269 |
| BlackRock Elbert CLO V LLC (ELB) | | |
| Series 5A Class AR –7.23% 6/15/34 Floating Rate (TSFR3M + 185)[a] [b] [c] | 2,000,000 | 1,993,117 |
| BlackRock Rainier CLO VI Ltd. (BLKMM) | | |
| Series 2021-6A Class A –7.38% 4/20/33 Floating Rate (TSFR3M + 196)[a] [b] [c] | 5,500,000 | 5,480,143 |
| Brightwood Capital MM CLO Ltd. (BWCAP) | | |
| Series 2020-1A Class A1R –8.19% 1/15/31 Floating Rate (TSFR3M + 280)[a] [b] [c] | 2,145,998 | 2,146,406 |
| Capital Four US CLO II Ltd. (C4US) | | |
| Series 2022-1A Class A1 –7.56% 10/20/30 Floating Rate (TSFR3M + 214)[a] [b] [c] | 5,889,626 | 5,903,129 |
| Cerberus Loan Funding LP (CERB) | | |
| Series 2020-1A Class A –7.51% 10/15/31 Floating Rate (TSFR3M + 211)[a] [b] [c] | 2,524,941 | 2,524,798 |
| Series 2021-2A Class A –7.28% 4/22/33 Floating Rate (TSFR3M + 188)[a] [b] [c] | 3,000,000 | 2,989,752 |
| Series 2021-6A Class A –7.06% 11/22/33 Floating Rate (TSFR3M + 166)[a] [b] [c] | 383,276 | 383,448 |
| Cerberus Loan Funding XLII LLC (CERB) | | |
| Series 2023-4A Class A –7.82% 10/15/35 Floating Rate (TSFR3M + 243)[a] [c] | 3,000,000 | 2,999,740 |
| Churchill Middle Market CLO III Ltd. (CHMML) | | |
| Series 2021-1A Class A1 –7.16% 10/24/33 Floating Rate (TSFR3M + 176)[a] [b] [c] | 2,750,000 | 2,733,656 |
| CIFC-LBC Middle Market CLO (CLBC) | | |
| Series 2023-1A Class A1 –8.04% 10/20/35 Floating Rate (TSFR3M + 260)[a] [c] | 5,000,000 | 5,024,448 |
| Deerpath Capital CLO Ltd. (DPATH) | | |
| Series 2021-2A Class A1 –7.26% 1/15/34 Floating Rate (TSFR3M + 186)[a] [b] [c] | 4,000,000 | 3,992,471 |
| Series 2023-1A Class A1 –8.19% 4/15/35 Floating Rate (TSFR3M + 280)[a] [b] [c] | 3,000,000 | 3,013,025 |
| Fortress Credit Opportunities IX CLO Ltd. (FCO) | | |
| Series 2017-9A Class A1TR –7.21% 10/15/33 Floating Rate (TSFR3M + 181)[a] [b] [c] | 1,500,000 | 1,492,500 |

| | $ Principal Amount | $ Value |
|---|---|---|
| Fortress Credit Opportunities XV CLO Ltd. (FCO) | | |
| Series 2021-15A Class A2 –7.19% 4/25/33 Floating Rate (TSFR3M + 181)[a][b][c] | 3,500,000 | 3,477,086 |
| Golub Capital Partners CLO 31M Ltd. (GOCAP) | | |
| Series 2016-31A Class CR –8.55% 8/5/30 Floating Rate (TSFR3M + 316)[a][b][c] | 1,000,000 | 995,000 |
| Golub Capital Partners CLO 54M LP (GOCAP) | | |
| Series 2021-54A Class A2 –7.18% 8/5/33 Floating Rate (TSFR3M + 179)[a][b][c] | 4,500,000 | 4,480,233 |
| Series 2021-54A Class B –7.5% 8/5/33 Floating Rate (TSFR3M + 211)[a][b][c] | 2,500,000 | 2,433,419 |
| Golub Capital Partners Short Duration (GSHOR) | | |
| Series 2022-1A Class B1 –8.88% 10/25/31 Floating Rate (TSFR3M + 350)[a][c] | 1,000,000 | 1,004,648 |
| Ivy Hill Middle Market Credit Fund IX Ltd. (IVYH) | | |
| Series 9A Class A1TR –7.03% 4/23/34 Floating Rate (TSFR3M + 162)[a][b][c] | 3,500,000 | 3,460,311 |
| KKR Lending Partners III CLO LLC (KKRLP) | | |
| Series 2021-1A Class B –7.58% 10/20/30 Floating Rate (TSFR3M + 216)[a][c] | 2,000,000 | 1,992,024 |
| KKR Static CLO I Ltd. (KKRS) | | |
| Series 2022-1A Class B –8.02% 7/20/31 Floating Rate (TSFR3M + 260)[a][b][c] | 1,250,000 | 1,253,414 |
| Maranon Loan Funding Ltd. (MRNON) | | |
| Series 2021-2RA Class A1R –7.35% 7/15/33 Floating Rate (TSFR3M + 195)[a][b][c] | 5,000,000 | 4,979,804 |
| Monroe Capital Funding CLO X Ltd. (MCF) | | |
| Series 2023-1A Class A –7.23% 4/15/35 Floating Rate (TSFR3M + 240)[a][c] | 3,000,000 | 3,015,018 |
| Monroe Capital MML CLO XII Ltd. (MCMML) | | |
| Series 2021-2A Class A1 –7.15% 9/14/33 Floating Rate (TSFR3M + 176)[a][b][c] | 7,500,000 | 7,477,815 |
| Owl Rock CLO VIII LLC (OR) | | |
| Series 2022-8A Class AT –7.87% 11/20/34 Floating Rate (TSFR3M + 250)[a][c] | 2,000,000 | 2,006,298 |
| Palmer Square Loan Funding Ltd. (PSTAT) | | |
| Series 2021-1A Class A2 –6.93% 4/20/29 Floating Rate (TSFR3M + 151)[a][b][c] | 3,000,000 | 2,959,564 |
| Twin Brook CLO (TWBRK) | | |
| Series 2021-1A Class A –7.21% 1/20/34 Floating Rate (TSFR3M + 179)[a][c] | 1,200,000 | 1,195,273 |
| Series 2023-1A Class B –8.62% 4/20/35 Floating Rate (TSFR3M + 320)[a][c] | 3,000,000 | 3,022,660 |
| | | **104,397,392** |
| **Consumer & Specialty Finance** | | |
| Affirm Asset Securitization Trust (AFFRM) | | |
| Series 2022-Z1 Class A –4.55% 6/15/27[a] | 1,072,754 | 1,060,996 |
| Series 2023-X1 Class A –7.11% 11/15/28[a] | 1,060,000 | 1,063,324 |
| Bankers Healthcare Group Securitization Trust (BHG) | | |
| Series 2020-A Class A –2.56% 9/17/31[a] | 507,079 | 503,013 |
| Series 2021-A Class A –1.42% 11/17/33[a] | 379,416 | 357,886 |
| Series 2022-B Class A –3.75% 6/18/35[a] | 280,275 | 278,891 |
| Series 2022-B Class B –4.84% 6/18/35[a] | 1,498,342 | 1,463,410 |
| Series 2022-C Class A –5.32% 10/17/35[a] | 881,830 | 876,298 |
| Series 2023-A Class A –5.55% 4/17/36[a] | 3,316,754 | 3,301,121 |
| BHG Securitization Trust (BHG) | | |
| Series 2023-B Class A –6.92% 12/17/36[a] | 1,729,208 | 1,757,332 |
| Foundation Finance Trust (FFIN) | | |
| Series 2019-1A Class A –3.86% 11/15/34[a] | 214,413 | 212,634 |
| Series 2021-2A Class A –2.19% 1/15/42[a] | 1,359,120 | 1,234,152 |
| Series 2023-1A Class A –5.67% 12/15/43[a] | 1,671,216 | 1,672,569 |

| | $ Principal Amount | $ Value |
|---|---|---|
| Series 2023-2A Class A –6.53% 6/15/49[a] | 4,049,696 | 4,130,758 |
| FREED ABS Trust (FREED) | | |
| Series 2022-3FP Class B –5.79% 8/20/29[a] | 1,236,879 | 1,235,921 |
| Series 2022-4FP Class B –7.58% 12/18/29[a] | 1,103,256 | 1,107,769 |
| Hilton Grand Vacations Trust (HGVT) | | |
| Series 2020-AA Class A –2.74% 2/25/39[a] | 157,835 | 149,674 |
| Lendingpoint Asset Securitization Trust (LPST) | | |
| Series 2022-B Class A –4.77% 10/15/29[a] | 270,865 | 268,521 |
| Series 2022-C Class A –6.56% 2/15/30[a] | 1,777,539 | 1,776,749 |
| LP LMS Asset Securitization Trust (LPMS) | | |
| Series 2023-1A Class A –8.18% 10/17/33[a] | 1,074,216 | 1,079,448 |
| Marlette Funding Trust (MFT) | | |
| Series 2021-2A Class B –1.06% 9/15/31[a] | 13,616 | 13,586 |
| Series 2022-3A Class A –5.18% 11/15/32[a] | 834,340 | 832,132 |
| Series 2023-1A Class A –6.07% 4/15/33[a] | 1,773,853 | 1,772,823 |
| Series 2023-3A Class A –6.49% 9/15/33[a] | 2,758,718 | 2,762,528 |
| Octane Receivables Trust (OCTL) | | |
| Series 2021-1A Class A5 –0.93% 3/22/27[a] | 248,403 | 244,699 |
| Series 2021-2A Class A –1.21% 9/20/28[a] | 722,996 | 704,002 |
| Series 2022-1A Class A2 –4.18% 3/20/28[a] | 2,025,800 | 2,003,166 |
| Series 2022-2A Class A –5.11% 2/22/28[a] | 1,026,886 | 1,020,026 |
| Series 2023-1A Class A –5.87% 5/21/29[a] | 889,954 | 892,072 |
| Series 2023-2A Class A2 –5.88% 6/20/31[a] | 5,052,269 | 5,064,253 |
| Pagaya AI Debt Selection Trust (PAID) | | |
| Series 2021-HG1 Class A –1.22% 1/16/29[a] | 1,065,308 | 1,034,185 |
| Pagaya AI Debt Trust (PAID) | | |
| Series 2022-2 Class A –4.97% 1/15/30[a] | 455,889 | 453,346 |
| Series 2022-3 Class A –6.06% 3/15/30[a] | 1,645,183 | 1,642,030 |
| Series 2022-5 Class A –8.1% 6/17/30[a] | 1,283,153 | 1,301,066 |
| Series 2023-1 Class A –7.56% 7/15/30[a] | 1,173,524 | 1,178,784 |
| Series 2023-3 Class A –7.6% 12/16/30[a] | 1,752,054 | 1,762,218 |
| Series 2023-5 Class A –7.18% 4/15/31[a] | 4,082,050 | 4,094,466 |
| Series 2023-7 Class A –7.23% 7/15/31[a] | 1,000,000 | 1,003,346 |
| Prosper Marketplace Issuance Trust (PMIT) | | |
| Series 2023-1A Class A –7.06% 7/16/29[a] | 671,810 | 675,020 |
| Sierra Timeshare Receivables Funding LLC (SRFC) | | |
| Series 2019-2A Class A –2.59% 5/20/36[a] | 239,199 | 234,842 |
| Series 2019-2A Class B –2.82% 5/20/36[a] | 29,900 | 29,372 |
| Series 2020-2A Class A –1.33% 7/20/37[a] | 394,671 | 375,269 |
| SoFi Consumer Loan Program Trust (SOFI) | | |
| Series 2023-1S Class A –5.81% 5/15/31[a] | 187,357 | 187,143 |
| Theorem Funding Trust (THRM) | | |
| Series 2022-3A Class A –7.6% 4/15/29[a] | 1,891,869 | 1,905,441 |
| Upstart Securitization Trust (UPST) | | |
| Series 2021-5 Class A –1.31% 11/20/31[a] | 227,810 | 226,211 |
| Series 2023-1 Class A –6.59% 2/20/33[a] | 596,834 | 597,651 |
| Series 2023-2 Class A –6.77% 6/20/33[a] | 3,062,207 | 3,077,206 |
| | | **58,617,349** |
| **Equipment** | | |
| Amur Equipment Finance Receivables IX LLC (AXIS) | | |
| Series 2021-1A Class A2 –0.75% 11/20/26[a] | 523,053 | 517,169 |
| Series 2021-1A Class B –1.38% 2/22/27[a] | 1,000,000 | 971,503 |
| Amur Equipment Finance Receivables XI LLC (AXIS) | | |
| Series 2022-2A Class A2 –5.3% 6/21/28[a] | 1,536,200 | 1,532,698 |
| Amur Equipment Finance Receivables XII LLC (AXIS) | | |
| Series 2023-1A Class A2 –6.09% 12/20/29[a] | 3,489,492 | 3,519,377 |
| Auxilior Term Funding LLC (XCAP) | | |
| Series 2023-1A Class A2 –6.18% 12/15/28[a] | 4,000,000 | 4,017,849 |

| | $ Principal Amount | $ Value |
|---|---|---|
| Dell Equipment Finance Trust (DEFT) | | |
| Series 2021-2 Class A2 –0.53% 12/22/26[(a)] | 173,531 | 172,124 |
| Series 2023-2 Class A2 –5.84% 1/22/29[(a)] | 1,800,000 | 1,804,785 |
| Series 2023-3 Class A2 –6.1% 4/23/29[(a)] | 1,600,000 | 1,610,543 |
| Series 2023-3 Class A3 –5.93% 4/23/29[(a)] | 3,500,000 | 3,567,758 |
| Dext ABS LLC (DEXT) | | |
| Series 2021-1 Class A –1.12% 2/15/28[(a)] | 1,190,430 | 1,159,137 |
| Series 2023-2 Class A2 –6.56% 5/15/34[(a)] | 6,300,000 | 6,333,807 |
| Granite Park Equipment Leasing LLC (SCFGP) | | |
| Series 2023-1A Class A2 –6.51% 5/20/30[(a)] | 4,150,000 | 4,186,696 |
| Series 2023-1A Class A3 –6.46% 9/20/32[(a)] | 1,400,000 | 1,444,056 |
| HPEFS Equipment Trust (HPEFS) | | |
| Series 2023-1A Class A2 –5.43% 8/20/25[(a)] | 2,305,910 | 2,303,146 |
| MMAF Equipment Finance LLC (MMAF) | | |
| Series 2022-A Class A2 –2.77% 2/13/25[(a)] | 664,411 | 661,118 |
| Series 2022-B Class A2 –5.57% 9/9/25[(a)] | 1,896,095 | 1,894,063 |
| Series 2022-B Class A3 –5.61% 7/10/28[(a)] | 4,250,000 | 4,279,009 |
| Series 2023-A Class A2 –5.79% 11/13/26[(a)] | 2,325,000 | 2,333,943 |
| Pawnee Equipment Receivables Series LLC (PWNE) | | |
| Series 2021-1 Class A2 –1.1% 7/15/27[(a)] | 1,336,694 | 1,306,265 |
| Series 2022-1 Class A2 –4.84% 2/15/28[(a)] | 747,254 | 746,340 |
| SCF Equipment Leasing LLC (SCFET) | | |
| Series 2022-2A Class A2 –6.24% 7/20/28[(a)] | 621,811 | 622,040 |
| Series 2022-2A Class A3 –6.5% 10/21/30[(a)] | 2,750,000 | 2,773,011 |
| Series 2023-1A Class A3 –6.17% 5/20/32[(a)] | 3,500,000 | 3,586,942 |
| | | **51,343,379** |
| **Other** | | |
| Verizon Master Trust (VZMT) | | |
| Series 2023-7 Class A1A –5.67% 11/20/29 | 3,000,000 | 3,085,744 |
| **Total Asset-Backed Securities (Cost $347,220,355)** | | **347,573,766** |

## Commercial Mortgage-Backed Securities - 7.5%

| | $ Principal Amount | $ Value |
|---|---|---|
| AREIT LLC (AREIT) | | |
| Series 2023-CRE8 Class AS –8.23% 8/17/41 Floating Rate (TSFR1M + 287)[(a)] | 5,000,000 | 4,989,319 |
| AREIT Trust (AREIT) | | |
| Series 2021-CRE5 Class A –6.55% 11/17/38 Floating Rate (TSFR1M + 119)[(a)] | 3,986,443 | 3,882,712 |
| BPR Trust (BPR) | | |
| Series 2021-KEN Class A –6.73% 2/15/29 Floating Rate (TSFR1M + 136)[(a)] | 3,000,000 | 2,995,404 |
| BRSP Ltd. (BRSP) | | |
| Series 2021-FL1 Class A –6.62% 8/19/38 Floating Rate (TSFR1M + 126)[(a) (b)] | 2,100,409 | 2,049,584 |
| CLNC Ltd. (CLNC) | | |
| Series 2019-FL1 Class AS –7.02% 8/20/35 Floating Rate (TSFR1M + 166)[(a) (b)] | 4,694,000 | 4,637,364 |
| FS Rialto Issuer LLC (FSRI) | | |
| Series 2022-FL5 Class A –7.66% 6/19/37 Floating Rate (TSFR1M + 230)[(a) (b)] | 4,500,000 | 4,461,875 |
| Series 2022-FL7 Class A –8.26% 10/19/39 Floating Rate (TSFR1M + 290)[(a)] | 1,500,000 | 1,508,792 |
| GPMT Ltd. (GPMT) | | |
| Series 2021-FL3 Class A –6.72% 7/16/35 Floating Rate (TSFR1M + 136)[(a) (b)] | 2,729,982 | 2,682,676 |
| HERA Commercial Mortgage Ltd. (HCM) | | |
| Series 2021-FL1 Class A –6.52% 2/18/38 Floating Rate (TSFR1M + 116)[(a) (b)] | 3,340,557 | 3,254,149 |
| HGI CRE CLO Ltd. (HGI) | | |
| Series 2021-FL1 Class A4 –6.52% 6/16/36 Floating Rate (TSFR1M + 116)[(a) (b)] | 2,711,147 | 2,648,683 |
| Series 2021-FL1 Class AS –6.87% 6/16/36 Floating Rate (TSFR1M + 151)[(a) (b)] | 4,000,000 | 3,851,237 |
| Series 2021-FL2 Class A4 –6.47% 9/17/36 Floating Rate (TSFR1M + 111)[(a) (b)] | 1,507,548 | 1,468,231 |
| HIG RCP LLC (HIG) | | |
| Series 2023-FL1 Class A –7.64% 9/19/38 Floating Rate (TSFR1M + 227)[(a) (b)] | 7,000,000 | 6,973,632 |
| Hilton USA Trust (HILT) | | |
| Series 2016-SFP Class E –5.52% 11/5/35[(a)] | 4,300,000 | 499,268 |
| ILPT Commercial Mortgage Trust (ILPT) | | |
| Series 2022-LPF2 Class A –7.61% 10/15/39 Floating Rate (TSFR1M + 225)[(a)] | 1,000,000 | 998,341 |
| KREF Ltd. (KREF) | | |
| Series 2021-FL2 Class A4 –6.55% 2/15/39 Floating Rate (TSFR1M + 118)[(a) (b)] | 4,500,000 | 4,385,494 |
| LoanCore Issuer Ltd. (LNCR) | | |
| Series 2021-CRE5 Class A –6.78% 7/15/36 Floating Rate (TSFR1M + 141)[(a) (b)] | 3,982,118 | 3,931,133 |
| STWD Ltd. (STWD) | | |
| Series 2022-FL3 Class A –6.69% 11/15/38 Floating Rate (SOFR30A + 135)[(a) (b)] | 6,500,000 | 6,314,723 |
| VMC Finance LLC (VMC) | | |
| Series 2021-FL4 Class A –6.57% 6/16/36 Floating Rate (TSFR1M + 121)[(a)] | 2,305,987 | 2,251,668 |
| **Total Commercial Mortgage-Backed Securities (Cost $68,288,286)** | | **63,784,285** |

## Mortgage-Backed Securities - 8.9%

| | $ Principal Amount | $ Value |
|---|---|---|
| **Federal Home Loan Mortgage Corporation** | | |
| **Collateralized Mortgage Obligations** | | |
| Series 3649 Class A –4% 3/15/25 | 71,749 | 70,954 |
| Series 4107 Class LW –1.75% 8/15/27 | 3,920,433 | 3,699,172 |
| Series 4281 Class AG –2.5% 12/15/28 | 28,967 | 28,612 |
| Series 3003 Class LD –5% 12/15/34 | 358,477 | 359,994 |
| Series 2952 Class PA –5% 2/15/35 | 115,501 | 113,977 |
| Series 3620 Class PA –4.5% 12/15/39 | 257,430 | 251,057 |
| Series 3842 Class PH –4% 4/15/41 | 368,472 | 357,381 |
| **Pass-Through Securities** | | |
| Pool# G18296 – 4.5% 2/1/24 | 1,664 | 1,656 |
| Pool# G18306 – 4.5% 4/1/24 | 6,427 | 6,399 |
| Pool# G18308 – 4% 5/1/24 | 13,829 | 13,753 |
| Pool# J13949 – 3.5% 12/1/25 | 292,259 | 285,494 |
| Pool# E02804 – 3% 12/1/25 | 229,325 | 224,713 |
| Pool# J14649 – 3.5% 4/1/26 | 245,211 | 239,357 |
| Pool# E02948 – 3.5% 7/1/26 | 751,965 | 732,563 |
| Pool# J16663 – 3.5% 9/1/26 | 796,278 | 781,510 |
| Pool# E03033 – 3% 2/1/27 | 496,076 | 483,377 |
| Pool# ZS8692 – 2.5% 4/1/33 | 595,891 | 554,820 |
| Pool# G01818 – 5% 5/1/35 | 445,496 | 453,511 |
| Pool# SB8257 – 5.5% 9/1/38 | 6,945,300 | 7,046,140 |
| | | **15,704,440** |

| | $ Principal Amount | $ Value |
|---|---|---|
| **Federal National Mortgage Association** | | |
| **Pass-Through Securities** | | |
| Pool# 930667 – 4.5% 3/1/24 | 2,904 | 2,888 |
| Pool# 995693 – 4.5% 4/1/24 | 448 | 446 |
| Pool# MA0043 – 4% 4/1/24 | 13,337 | 13,241 |
| Pool# 995692 – 4.5% 5/1/24 | 11,879 | 11,813 |
| Pool# 931739 – 4% 8/1/24 | 6,772 | 6,703 |
| Pool# AE0031 – 5% 6/1/25 | 1,553 | 1,562 |
| Pool# AD7073 – 4% 6/1/25 | 42,444 | 41,925 |
| Pool# AL0471 – 5.5% 7/1/25 | 11,116 | 11,276 |
| Pool# 310139 – 3.5% 11/1/25 | 386,617 | 380,055 |
| Pool# AB1769 – 3% 11/1/25 | 155,149 | 150,071 |
| Pool# AH3429 – 3.5% 1/1/26 | 905,031 | 889,406 |
| Pool# AB2251 – 3% 2/1/26 | 242,659 | 237,343 |
| Pool# AB3902 – 3% 11/1/26 | 227,996 | 222,065 |
| Pool# AB4482 – 3% 2/1/27 | 1,210,299 | 1,177,455 |
| Pool# AL1366 – 2.5% 2/1/27 | 460,752 | 445,266 |
| Pool# AB6291 – 3% 9/1/27 | 262,754 | 255,077 |
| Pool# MA3189 – 2.5% 11/1/27 | 433,081 | 417,321 |
| Pool# MA3791 – 2.5% 9/1/29 | 1,083,387 | 1,034,495 |
| Pool# BM5708 – 3% 12/1/29 | 739,494 | 717,080 |
| Pool# MA0587 – 4% 12/1/30 | 1,095,943 | 1,075,358 |
| Pool# BA4767 – 2.5% 1/1/31 | 570,280 | 539,656 |
| Pool# AS7701 – 2.5% 8/1/31 | 1,913,746 | 1,808,091 |
| Pool# 555531 – 5.5% 6/1/33 | 898,512 | 925,589 |
| Pool# MA3540 – 3.5% 12/1/33 | 626,439 | 615,248 |
| Pool# 725232 – 5% 3/1/34 | 82,573 | 83,936 |
| Pool# 995112 – 5.5% 7/1/36 | 413,169 | 425,642 |
| | | **11,489,008** |
| **Government National Mortgage Association** | | |
| **Pass-Through Securities** | | |
| Pool# 5255 – 3% 12/20/26 | 975,059 | 950,013 |
| **Non-Government Agency** | | |
| **Collateralized Mortgage Obligations** | | |
| Bunker Hill Loan Depositary Trust (BHLD) | | |
| Series 2019-3A Class A1 –2.72% 11/25/59[a] [c] | 447,039 | 435,551 |
| Citigroup Mortgage Loan Trust (CMLTI) | | |
| Series 2014-A Class A –4% 1/25/35[a] [c] | 319,830 | 305,670 |
| Flagstar Mortgage Trust (FSMT) | | |
| Series 2017-1 Class 2A2 –3% 3/25/47[a] [c] | 399,728 | 365,540 |
| Series 2021-7 Class B –2.5% 8/25/51[a] [c] | 4,998,688 | 4,366,334 |
| Series 2021-10IN Class A6 –2.5% 10/25/51[a] [c] | 4,617,261 | 4,031,956 |
| GS Mortgage-Backed Securities Trust (GSMBS) | | |
| Series 2021-PJ9 Class A8 –2.5% 2/26/52[a] [c] | 3,145,789 | 2,742,818 |
| Series 2022-PJ1 Class AB –2.5% 5/28/52[a] [c] | 3,869,623 | 3,355,208 |
| Series 2022-PJ2 Class A24 –3% 6/25/52[a] [c] | 2,482,548 | 2,209,271 |
| Series 2020-NQM1 Class A1 –1.38% 9/27/60[a] [c] | 370,061 | 338,584 |
| JPMorgan Mortgage Trust (JPMMT) | | |
| Series 2014-2 Class 2A2 –3.5% 6/25/29[a] [c] | 425,194 | 411,223 |
| Series 2014-5 Class B –2.75% 10/25/29[a] [c] | 1,167,178 | 1,117,507 |
| Series 2016-3 Class A –2.97% 10/25/46[a] [c] | 987,597 | 918,987 |
| Series 2017-3 Class A –2.5% 8/25/47[a] [c] | 2,173,252 | 1,882,600 |
| Series 2018-6 Class 2A2 –3% 12/25/48[a] [c] | 311,559 | 291,641 |
| Series 2020-7 Class A –3% 1/25/51[a] [c] | 70,569 | 68,974 |
| Series 2020-8 Class A –3% 3/25/51[a] [c] | 194,916 | 186,418 |
| Series 2021-4 Class A4 –2.5% 8/25/51[a] [c] | 2,026,857 | 1,783,909 |

| | $ Principal Amount | $ Value |
|---|---|---|
| Series 2021-6 Class B –2.5% 10/25/51[a] [c] | 4,536,406 | 3,980,876 |
| Series 2021-8 Class B –2.5% 12/25/51[a] [c] | 1,472,908 | 1,291,039 |
| Series 2022-2 Class A4A –2.5% 8/25/52[a] [c] | 1,833,837 | 1,592,275 |
| Series 2023-6 Class A4A –5.5% 12/26/53[a] [c] | 2,977,516 | 2,953,804 |
| JPMorgan Wealth Management (JPMWM) | | |
| Series 2020-ATR1 Class A –3% 2/25/50[a] [c] | 200,641 | 197,958 |
| Rate Mortgage Trust (RATE) | | |
| Series 2021-J3 Class A7 –2.5% 10/25/51[a] [c] | 4,172,170 | 3,624,721 |
| RCKT Mortgage Trust (RCKT) | | |
| Series 2021-3 Class A5 –2.5% 7/25/51[a] [c] | 5,246,148 | 4,601,063 |
| Sequoia Mortgage Trust (SEMT) | | |
| Series 2019-CH2 Class A –4.5% 8/25/49[a] [c] | 136,082 | 133,669 |
| Series 2020-3 Class A –3% 4/25/50[a] [c] | 275,791 | 265,427 |
| Series 2023-3 Class A4 –6% 9/25/53[a] [c] | 3,267,731 | 3,282,064 |
| | | **46,735,087** |
| **Total Mortgage-Backed Securities (Cost $80,930,315)** | | **74,878,548** |

## U.S. Treasuries - 26.7%

| | $ Principal Amount | $ Value |
|---|---|---|
| **U.S. Treasury Notes** | | |
| 2% 5/31/24 | 13,000,000 | 12,827,094 |
| 3% 6/30/24 | 1,000,000 | 989,555 |
| 3.25% 8/31/24 | 13,000,000 | 12,846,545 |
| 2.13% 11/30/24 | 2,500,000 | 2,439,268 |
| 1.5% 11/30/24 | 17,000,000 | 16,489,402 |
| 2.75% 2/28/25 | 2,000,000 | 1,957,422 |
| 0.25% 8/31/25 | 20,000,000 | 18,673,828 |
| 3.5% 9/15/25 | 7,000,000 | 6,897,871 |
| 4.25% 10/15/25 | 12,000,000 | 11,979,141 |
| 4% 2/15/26 | 12,000,000 | 11,946,797 |
| 4.5% 7/15/26 | 22,000,000 | 22,208,398 |
| 1.88% 7/31/26 | 15,000,000 | 14,191,992 |
| 4.63% 9/15/26 | 12,000,000 | 12,168,516 |
| 1.63% 10/31/26 | 17,000,000 | 15,918,242 |
| 2.25% 2/15/27 | 2,000,000 | 1,898,945 |
| 1.13% 2/28/27 | 10,000,000 | 9,161,719 |
| 4.13% 9/30/27 | 10,000,000 | 10,064,453 |
| 1.13% 2/29/28 | 16,000,000 | 14,305,625 |
| 1.25% 3/31/28 | 7,000,000 | 6,278,262 |
| 4.38% 8/31/28 | 2,000,000 | 2,043,086 |
| 4.63% 9/30/28 | 4,000,000 | 4,129,375 |
| 4.63% 9/30/30 | 15,000,000 | 15,640,430 |
| **Total U.S. Treasuries (Cost $231,092,950)** | | **225,055,966** |

## Cash Equivalents - 3.8%

| | $ Principal Amount | $ Value |
|---|---|---|
| JPMorgan U.S. Government Money Market Fund - Institutional Class 5.21% (Cost $32,296,989) [d] | 32,296,989 | 32,296,989 |

## Short-Term Securities Held as Collateral for Securities on Loan - 0.1%

| | $ Principal Amount | $ Value |
|---|---|---|
| Goldman Sachs Financial Square Government Fund Institutional Class – 5.23%[d] | 1,006,409 | 1,006,409 |

Schedule of Investments

December 31, 2023 (Unaudited)

| | $ Principal Amount | $ Value |
|---|---|---|
| Citibank N.A. DDCA | | |
| 5.32% | 111,823 | 111,823 |
| **Total Short-Term Securities Held as Collateral for Securities on Loan (Cost $1,118,232)** | | **1,118,232** |
| **Total Investments in Securities (Cost $856,692,638)** | | **839,577,669** |
| Other Assets Less Other Liabilities - 0.5% | | 3,980,838 |
| **Net Assets - 100%** | | **843,558,507** |
| **Net Asset Value Per Share - Investor Class** | | 11.84 |
| **Net Asset Value Per Share - Institutional Class** | | 11.87 |

^ This security or a partial position of this security was on loan as of December 31, 2023. The total value of securities on loan as of December 31, 2023 was $1,075,617.

(a) Security is exempt from registration under Rule 144A of the Securities Act of 1933. This security may be resold in transactions that are exempt from registration, normally to qualified institutional buyers.

(b) Foreign domiciled entity.

(c) The interest rate resets periodically based on the weighted average coupons of the underlying mortgage-related or asset-backed obligations.

(d) Rate presented represents the 7 day average yield at December 31, 2023.