SHORT DURATION INCOME FUND

Schedule of Investments

September 30, 2022 (Unaudited)

Corporate Bonds - 12.6%

	$ Principal Amount	$ Value
Abercrombie & Fitch Management Co.		
8.75% 7/15/25[(a)]	5,525,000	5,394,251
American Airlines Group, Inc.		
3.75% 3/1/25^ [(a)]	750,000	614,235
American Airlines, Inc./AAdvantage Loyalty IP Ltd.		
5.5% 4/20/26[(a)]	750,000	705,626
Ares Capital Corp. (ARES)		
4.2% 6/10/24	3,000,000	2,906,688
Ashtead Capital, Inc.		
1.5% 8/12/26[(a)]	1,000,000	839,610
4.38% 8/15/27[(a)]	3,000,000	2,758,425
Bath Body Works, Inc.		
9.38% 7/1/25[(a)]	1,000,000	1,036,500
Boardwalk Pipelines LP		
4.95% 12/15/24	2,580,000	2,555,500
Boeing Co. (The)		
4.51% 5/1/23	1,000,000	996,786
Boston Properties LP		
3.13% 9/1/23	9,560,000	9,392,299
Brunswick Corp.		
0.85% 8/18/24	500,000	460,833
Cantor Fitzgerald LP		
4.5% 4/14/27[(a)]	1,500,000	1,392,631
Carlisle Cos., Inc.		
0.55% 9/1/23	2,000,000	1,920,483
3.5% 12/1/24	500,000	481,630
Cinemark USA, Inc.		
5.88% 3/15/26[(a)]	2,199,000	1,841,182
Delta Air Lines, Inc./SkyMiles IP Ltd.		
4.5% 10/20/25[(a)]	3,000,000	2,913,767
Devon Energy Corp.		
5.25% 10/15/27	390,000	391,162
Discovery Communications LLC		
2.95% 3/20/23	2,277,000	2,257,615
Drax Finco PLC		
6.63% 11/1/25[(a) (b)]	3,500,000	3,377,133
Energy Transfer LP		
3.9% 5/15/24	1,852,000	1,806,973
EPR Properties		
4.75% 12/15/26	3,769,000	3,350,573
Expedia Group, Inc. (EXPE)		
6.25% 5/1/25[(a)]	1,172,000	1,180,890
Fidelity National Information Services, Inc. (FIS)		
4.5% 7/15/25	2,000,000	1,958,592
FS KKR Capital Corp.		
1.65% 10/12/24	6,000,000	5,485,132
Hercules Capital, Inc.		
2.63% 9/16/26	1,500,000	1,229,116
Highwoods Realty LP		
3.63% 1/15/23	1,275,000	1,274,354
iStar, Inc.		
4.25% 8/1/25	1,552,000	1,507,516
JPMorgan Chase & Co.		
3.38% 5/1/23	3,956,000	3,932,304
0.77% 8/9/25 Floating Rate (SOFR + 49)	1,000,000	917,384
JPMorgan Chase Co.		
3.84% 6/14/25 Floating Rate (SOFR + 98)	800,000	778,678
Kite Realty Group Trust (KRG)		
4% 3/15/25	2,083,000	1,971,480
L Brands, Inc.		
6.69% 1/15/27	945,000	885,550
Lennar Corp.		
4.88% 12/15/23	1,951,000	1,944,626
LXP Industrial Trust (LXP)		
4.4% 6/15/24	1,000,000	977,664
Masonite International Corp.		
5.38% 2/1/28[(a)]	400,000	354,406
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.		
6.5% 6/20/27[(a)]	2,172,650	2,130,588
MPLX LP		
4.88% 6/1/25	1,961,000	1,924,014
Onemain Finance Corp.		
6.13% 3/15/24	2,298,000	2,217,042
PDC Energy, Inc.		
6.13% 9/15/24	1,463,000	1,446,903
5.75% 5/15/26	3,000,000	2,779,425
RELX Capital, Inc.		
3.5% 3/16/23	1,800,000	1,788,915
Starwood Property Trust, Inc.		
5.5% 11/1/23[(a)]	730,000	718,805
4.75% 3/15/25	1,765,000	1,606,680
Synchrony Bank (SYF)		
5.4% 8/22/25	1,000,000	975,882
Take Two Interactive Software, Inc.		
3.3% 3/28/24	1,000,000	975,205
U.S. Bancorp		
2.4% 7/30/24	500,000	480,043
VICI Properties LP/VICI Note Co., Inc.		
3.5% 2/15/25[(a)]	4,783,000	4,427,121
Walgreens Boots Alliance, Inc.		
0.95% 11/17/23	5,000,000	4,789,510
Xerox Corp.		
4.38% 3/15/23	1,370,000	1,347,049
Total Corporate Bonds (Cost $104,524,269)		**99,398,776**

Corporate Convertible Bonds - 2.3%

	$ Principal Amount	$ Value
Redwood Trust, Inc.		
4.75% 8/15/23	10,000,000	9,874,986
5.63% 7/15/24	6,300,000	5,717,031
5.75% 10/1/25	3,000,000	2,578,500
Total Corporate Convertible Bonds (Cost $18,881,447)		**18,170,517**

Asset-Backed Securities - 36.1%

	$ Principal Amount	$ Value
Automobile		
ACC Auto Trust (AUTOC)		
Series 2021-A Class A - 1.08% 4/15/27[(a)]	1,350,901	1,329,071
American Credit Acceptance Receivables Trust (ACAR)		
Series 2020-4 Class D - 1.77% 12/14/26[(a)]	1,000,000	946,548
AmeriCredit Automobile Receivables Trust (AMCAR)		
Series 2020-2 Class D - 2.13% 3/18/26	320,000	300,439
Series 2020-3 Class D - 1.49% 9/18/26	3,000,000	2,791,777
ARI Fleet Lease Trust (ARIFL)		
Series 2019-A Class A - 2.41% 11/15/27[(a)]	24,473	24,450
Series 2020-A Class A - 1.77% 8/15/28[(a)]	43,998	43,978
Series 2022-A Class A1 - 1.49% 4/17/23[(a)]	206,536	205,856

	$ Principal Amount	$ Value
Series 2022-A Class A2 - 3.12% 1/15/31[a]	1,300,000	1,276,732
Arivo Acceptance Auto Loan Receivables Trust (ARIVO)		
Series 2021-1A Class A - 1.19% 1/15/27[a]	302,816	291,963
Series 2022-1A Class A - 4.01% 5/15/28[a]	3,198,508	3,125,571
CFMT LLC (CFMT)		
Series 2021-AL1 Class B - 1.39% 9/22/31[a]	4,171,819	3,944,915
Chesapeake Funding II LLC (CFII)		
Series 2021-1A Class A1 - 0.47% 4/15/33[a]	1,446,793	1,417,366
Enterprise Fleet Financing LLC (EFF)		
Series 2019-2 Class A - 2.29% 2/20/25[a]	190,513	190,248
Series 2020-1 Class A - 1.78% 12/22/25[a]	773,164	767,643
Exeter Automobile Receivables Trust (EART)		
Series 2020-1A Class D - 2.73% 12/15/25[a]	2,400,000	2,363,201
Series 2020-3A Class D - 2.63% 7/15/26	1,440,000	1,392,444
Series 2021-1A Class D - 1.08% 11/16/26	1,350,000	1,268,387
First Help Financial LLC (FHF)		
Series 2022-1A Class A - 4.43% 1/18/28[a]	4,296,385	4,202,962
First Investors Auto Owner Trust (FIAOT)		
Series 2022-1A Class A - 2.03% 1/15/27[a]	2,459,570	2,403,803
Foursight Capital Automobile Receivables Trust (FCRT)		
Series 2022-1 Class A2 - 1.15% 9/15/25[a]	1,411,010	1,381,095
Series 2022-2 Class A2 - 4.49% 3/16/26[a]	6,000,000	5,951,747
GLS Auto Receivables Issuer Trust (GCAR)		
Series 2020-2A Class B - 3.16% 6/16/25[a]	197,773	196,957
Series 2021-4A Class A - 0.84% 7/15/25[a]	3,288,903	3,236,907
Series 2022-2A Class A2 - 3.55% 1/15/26[a]	3,500,000	3,465,312
JPMorgan Chase Auto Credit Linked Note (CACLN)		
Series 2020-1 Class A5 - 0.99% 1/25/28[a]	476,596	468,043
Series 2020-2 Class A2 - 0.84% 2/25/28[a]	577,822	562,912
Series 2021-1 Class A2 - 0.88% 9/25/28[a]	2,737,973	2,645,524
Series 2021-2 Class A4 - 0.89% 12/26/28[a]	2,332,861	2,245,125
LAD Auto Receivables Trust (LADAR)		
Series 2021-1A Class A - 1.3% 8/17/26[a]	5,025,161	4,845,316
Series 2022-1A Class A - 5.21% 6/15/27[a]	6,000,000	5,890,145
Onemain Direct Auto Receivables Trust (OMDAR)		
Series 2021-1A Class A - 0.87% 7/14/28[a]	2,500,000	2,313,770
OneMain Direct Auto Receivables Trust (ODART)		
Series 2022-1A Class C - 1.42% 7/14/28[a]	3,000,000	2,610,317
Santander Bank NA (SBCLN)		
Series 2021-1A Class B - 1.83% 12/15/31[a]	2,015,282	1,943,468
Santander Drive Auto Receivables Trust (SDART)		
Series 2020-2 Class D - 2.22% 9/15/26	5,745,000	5,611,348
Series 2020-3 Class C - 1.12% 1/15/26	642,103	637,488
Series 2020-4 Class C - 1.01% 1/15/26	927,581	916,934
Series 2022-6 Class A2 - 4.37% 5/15/25	2,350,000	2,342,131
Securitized Term Auto Loan Receivables Trust (SSTRT)		
Series 2019-CRTA Class B - 2.45% 3/25/26[a] [b]	326,997	324,649
Series 2019-CRTA Class C - 2.85% 3/25/26[a] [b]	245,248	243,683
Westlake Automobile Receivables Trust (WLAKE)		
Series 2020-3A Class D - 1.65% 2/17/26[a]	1,650,000	1,570,762
Series 2021-1A Class C - 0.95% 3/16/26[a]	3,885,000	3,724,754
Series 2022-1A Class A2A - 1.97% 12/16/24[a]	5,824,140	5,771,249
		87,186,990
Collateralized Loan Obligations		
ABPCI Direct Lending Fund CLO LP (ABPCI)		
Series 2016-1A Class A1A2 - 4.41% 7/20/33 Floating Rate (Qtrly LIBOR + 170)[a] [b] [c]	2,000,000	1,913,036
Series 2020-10A Class A - 4.66% 1/20/32 Floating Rate (Qtrly LIBOR + 195)[a] [b] [c]	6,500,000	6,394,892
Audax Senior Debt CLO LLC (AUDAX)		
Series 2021-6A Class A1 - 4.21% 10/20/33 Floating Rate (Qtrly LIBOR + 150)[a] [c]	6,000,000	5,855,539
Ballyrock CLO Ltd. (BALLY)		
Series 2016-1A Class BR2 - 3.86% 10/15/28 Floating Rate (Qtrly LIBOR + 135)[a] [b] [c]	4,000,000	3,931,088
BCRED MML CLO LLC (BXCMM)		
Series 2022-1A Class A1 - 2.24% 4/20/35 Floating Rate (Qtrly SOFR + 165)[a] [b] [c]	3,000,000	2,829,978
BlackRock Elbert CLO V LLC (ELB)		
Series 5A Class AR - 5.06% 6/15/34 Floating Rate (TSFR3M + 185)[a] [b] [c]	2,000,000	1,916,524
Blackrock Rainier CLO VI Ltd. (BLKMM)		
Series 2021-6A Class A - 4.41% 4/20/33 Floating Rate (Qtrly LIBOR + 170)[a] [b] [c]	5,500,000	5,234,686
Brightwood Capital MM CLO Ltd. (BWCAP)		
Series 2020-1A Class A - 5.19% 12/15/28 Floating Rate (Qtrly LIBOR + 190)[a] [b] [c]	1,653,438	1,651,864
Capital Four US CLO II Ltd. (C4US)		
Series 2022-1A Class A1 - 5.81% 10/20/30 Floating Rate (TSFR3M + 214)[a] [b] [c]	6,500,000	6,387,758
Cerberus Loan Funding LP (CERB)		
Series 2020-1A Class A - 4.36% 10/15/31 Floating Rate (Qtrly LIBOR + 185)[a] [b] [c]	5,500,000	5,446,727
Series 2020-2A Class A - 4.41% 10/15/32 Floating Rate (Qtrly LIBOR + 190)[a] [b] [c]	4,500,000	4,404,812
Series 2021-2A Class A - 4.13% 4/22/33 Floating Rate (Qtrly LIBOR + 162)[a] [b] [c]	3,000,000	2,880,816
Series 2021-6A Class A - 3.91% 11/22/33 Floating Rate (Qtrly LIBOR + 140)[a] [b] [c]	1,540,302	1,534,363
Churchill Middle Market CLO Ltd. (CHMML)		
Series 2021-1A Class A1 - 4.28% 10/24/33 Floating Rate (Qtrly LIBOR + 150)[a] [b] [c]	2,750,000	2,536,875
Deerpath Capital CLO Ltd. (DPATH)		
Series 2021-2A Class A1 - 4.11% 1/15/34 Floating Rate (Qtrly LIBOR + 160)[a] [b] [c]	4,000,000	3,806,076
Fortress Credit Opportunities CLO Ltd. (FCO)		
Series 2017-9A Class A1TR - 4.06% 10/15/33 Floating Rate (Qtrly LIBOR + 155)[a] [b] [c]	1,500,000	1,417,723
Series 2021-15A Class A2 - 4.33% 4/25/33 Floating Rate (Qtrly LIBOR + 155)[a] [b] [c]	3,500,000	3,336,063
Golub Capital Partners CLO Ltd. (GOCAP)		
Series 2016-31A Class CR - 5.73% 8/5/30 Floating Rate (Qtrly LIBOR + 290)[a] [b] [c]	1,000,000	931,600
Series 2021-54A Class A2 - 4.36% 8/5/33 Floating Rate (Qtrly LIBOR + 153)[a] [b] [c]	4,500,000	4,381,728
Series 2021-54A Class B - 4.68% 8/5/33 Floating Rate (Qtrly LIBOR + 185)[a] [b] [c]	2,500,000	2,395,937
Golub Capital Partners Short Duration (GSHOR)		
Series 2022-1A Class B1 10/25/31 Floating Rate (TSFR3M + 350)[a] [c]	1,000,000	1,000,000
Ivy Hill Middle Market Credit Fund IX Ltd. (IVYH)		
Series 9A Class A1TR - 4.16% 4/15/34 Floating Rate (Qtrly SOFR + 162)[a] [b] [c]	3,500,000	3,303,097
KKR Lending Partners III Clo LLC (KKRLP)		
Series 2021-1A Class B - 4.61% 10/20/30 Floating Rate (Qtrly LIBOR + 190)[a] [c]	2,000,000	1,938,779
KKR Static CLO I Ltd. (KKRS)		
Series 2022-1A Class B - 5.08% 7/20/31 Floating Rate (TSFR3M + 260)[a] [b] [c]	1,250,000	1,222,831
Maranon Loan Funding Ltd. (MRNON)		
Series 2021-2RA Class A1R - 4.2% 7/15/33 Floating Rate (Qtrly LIBOR + 169)[a] [b] [c]	5,000,000	4,906,201

	$ Principal Amount	$ Value
Monroe Capital MML CLO XII Ltd. (MCMML)		
Series 2021-2A Class A1 - 4.77% 9/14/33 Floating Rate (Qtrly LIBOR + 150)[(a) (b) (c)]	7,500,000	7,231,782
Owl Rock CLO VIII LLC (OR)		
Series 2022-8A Class AT 11/20/34 Floating Rate (TSFR3M + 250)[(a) (c)]	2,000,000	1,978,386
Palmer Square Loan Funding Ltd. (PSTAT)		
Series 2021-1A Class A2 - 3.96% 4/20/29 Floating Rate (Qtrly LIBOR + 125)[(a) (b) (c)]	3,000,000	2,898,339
Twin Brook CLO (TWBRK)		
Series 2021-1A Class A - 4.24% 1/20/34 Floating Rate (US0003M + 153)[(a) (c)]	1,200,000	1,095,253
		94,762,753
Consumer & Specialty Finance		
Affirm Asset Securitization Trust (AFFRM)		
Series 2021-A Class A4 - 0.88% 8/15/25[(a)]	1,521,982	1,512,599
Series 2021-B Class A - 1.03% 8/15/26[(a)]	2,000,000	1,887,332
Series 2022-Z1 Class A - 4.55% 6/15/27[(a)]	3,501,254	3,434,600
Bankers Healthcare Group Securitization Trust (BHG)		
Series 2020-A Class A - 2.56% 9/17/31[(a)]	2,119,870	2,071,367
Series 2021-A Class A - 1.42% 11/17/33[(a)]	593,651	552,392
Series 2022-B Class A - 3.75% 6/18/35[(a)]	1,293,950	1,274,654
Series 2022-B Class B - 4.84% 6/18/35[(a)]	1,498,342	1,432,880
Series 2022-C Class A - 5.28% 10/17/35[(a)]	2,000,000	1,995,196
Conn's Receivables Funding LLC (CONN)		
Series 2021-A Class A - 1.05% 5/15/26[(a)]	1,739,537	1,731,813
Series 2022-A Class A - 5.87% 12/15/26[(a)]	2,769,382	2,769,266
Foundation Finance Trust (FFIN)		
Series 2019-1A Class A - 3.86% 11/15/34[(a)]	836,921	820,709
Series 2021-2A Class A - 2.19% 1/15/42[(a)]	2,054,367	1,879,229
FREED ABS Trust (FREED)		
Series 2022-1FP Class A - 0.94% 3/19/29[(a)]	393,038	389,189
Series 2022-1FP Class B - 1.91% 3/19/29[(a)]	4,000,000	3,843,483
Series 2022-3FP Class B - 5.79% 8/20/29[(a)]	3,500,000	3,463,520
Lendingpoint Asset Securitization Trust (LPST)		
Series 2022-B Class A - 4.77% 10/15/29[(a)]	871,801	859,109
Series 2022-C Class A - 6.56% 2/15/30[(a)]	7,000,000	7,003,555
Marlette Funding Trust (MFT)		
Series 2021-2A Class A - 0.51% 9/15/31[(a)]	507,354	504,703
Series 2021-2A Class B - 1.06% 9/15/31[(a)]	2,000,000	1,932,754
Series 2021-3A Class A - 0.65% 12/15/31[(a)]	699,807	688,827
Series 2022-1A Class A - 1.36% 4/15/32[(a)]	3,318,397	3,244,596
Series 2022-3A Class A - 5.18% 11/15/32[(a)]	3,500,000	3,486,544
Octane Receivables Trust (OCTL)		
Series 2020-1A Class A2 - 1.71% 2/20/25[(a)]	1,466,995	1,449,522
Series 2021-1A Class A5 - 0.93% 3/22/27[(a)]	889,510	859,628
Series 2021-2A Class A - 1.21% 9/20/28[(a)]	1,722,250	1,647,937
Series 2022-1A Class A2 - 4.18% 3/20/28[(a)]	4,658,643	4,639,428
Series 2022-2A Class A - 5.11% 2/22/28[(a)]	2,145,344	2,130,935
Pagaya AI Debt Selection Trust (PAID)		
Series 2021-1 Class A - 1.18% 11/15/27[(a)]	2,061,074	2,014,626
Series 2021-3 Class A - 1.15% 5/15/29[(a)]	763,929	740,468
Series 2021-HG1 Class A - 0.93% 1/16/29[(a)]	3,069,320	2,894,089
Series 2022-2 Class A - 4.97% 1/15/30[(a)]	1,387,255	1,370,040
PAGAYA AI Debt Trust (PAID)		
Series 2022-3 Class A - 6.06% 3/15/30[(a)]	4,500,000	4,483,748
Theorem Funding Trust (THRM)		
Series 2021-1A Class A - 1.28% 12/15/27[(a)]	1,876,268	1,829,649
Upstart Securitization Trust (UPST)		
Series 2020-3 Class A - 1.7% 11/20/30[(a)]	135,328	135,140
Series 2021-1 Class A - 0.87% 3/20/31[(a)]	244,792	243,012
Series 2021-2 Class A - 0.91% 6/20/31[(a)]	504,552	492,562
Series 2021-3 Class A - 0.83% 7/20/31[(a)]	782,948	758,054
Series 2021-5 Class A - 1.31% 11/20/31[(a)]	1,582,621	1,530,365
		73,997,520
Equipment		
Amur Equipment Finance Receivables IX LLC (AXIS)		
Series 2021-1A Class B - 1.38% 2/22/27[(a)]	1,000,000	923,503
Amur Equipment Finance Receivables LLC (AXIS)		
Series 2020-1A Class A2 - 1.68% 8/20/25[(a)]	195,759	194,755
Series 2021-1A Class A2 - 0.75% 11/20/26[(a)]	2,440,939	2,347,087
Amur Equipment Finance Receivables XI LLC (AXIS)		
Series 2022-2A Class A2 - 5.3% 6/21/28[(a)]	2,100,000	2,085,865
CCG Receivables Trust (CCG)		
Series 2019-1 Class B - 3.22% 9/14/26[(a)]	155,718	155,692
Series 2019-2 Class A - 2.11% 3/15/27[(a)]	167,373	166,947
Dell Equipment Finance Trust (DEFT)		
Series 2021-2 Class A2 - 0.53% 12/22/26[(a)]	625,000	595,469
Series 2022-1 Class A2 - 2.11% 8/22/27[(a)]	2,750,000	2,705,594
Dext ABS LLC (DEXT)		
Series 2020-1 Class A - 1.46% 2/16/27[(a)]	917,800	903,013
Series 2021-1 Class A - 1.12% 2/15/28[(a)]	2,691,823	2,576,918
DLLST LLC (DLLST)		
Series 2022-1A Class A2 - 2.79% 1/22/24[(a)]	4,500,000	4,449,999
MMAF Equipment Finance LLC (MMAF)		
Series 2022-A Class A2 - 2.77% 2/13/25[(a)]	3,125,000	3,064,951
Pawnee Equipment Receivables Series LLC (PWNE)		
Series 2019-1 Class A2 - 2.29% 10/15/24[(a)]	229,575	229,367
Series 2020-1 Class A - 1.37% 11/17/25[(a)]	698,990	688,708
Series 2021-1 Class A2 - 1.1% 7/15/27[(a)]	3,831,604	3,670,071
Series 2022-1 Class A2 - 5.05% 2/15/28[(a)]	4,000,000	3,981,761
		28,739,700
Other		
Hilton Grand Vacations Trust (HGVT)		
Series 2020-AA Class A - 2.74% 2/25/39[(a)]	244,581	229,906
Sierra Timeshare Receivables Funding LLC (SRFC)		
Series 2019-2A Class A - 2.59% 5/20/36[(a)]	432,314	417,913
Series 2019-2A Class B - 2.82% 5/20/36[(a)]	54,039	51,975
Series 2020-2A Class A - 1.33% 7/20/37[(a)]	699,732	652,516
		1,352,310
Total Asset-Backed Securities (Cost $293,104,749)		**286,039,273**

Commercial Mortgage-Backed Securities - 11.0%

	$ Principal Amount	$ Value
Arbor Realty Commercial Real Estate Notes Ltd. (ARCLO)		
Series 2021-FL4 Class A - 4.17% 11/15/36 Floating Rate (Mthly LIBOR + 135)[(a) (b)]	5,000,000	4,906,090
AREIT Trust (AREIT)		
Series 2021-CRE5 Class A - 4.07% 7/17/26 Floating Rate (Mthly LIBOR + 108)[(a)]	5,203,384	5,050,963
BDS Ltd. (BDS)		
Series 2021-FL10 Class A - 4.34% 12/18/36 Floating Rate (Mthly LIBOR + 135)[(a) (b)]	4,000,000	3,900,000
BFLD Trust (BFLD)		
Series 2020-OBRK Class A - 4.87% 11/15/22 Floating Rate (Mthly LIBOR + 205)[(a)]	2,625,000	2,596,419

	$ Principal Amount	$ Value
BPCRE Ltd. (BPCRE)		
Series 2021-FL1 Class E - 6.04% 2/15/37 Floating Rate (US0001M + 310)[(a)(b)]	2,000,000	1,990,418
BPR Trust (BPR)		
Series 2021-KEN Class A - 4.07% 2/15/29 Floating Rate (Mthly LIBOR + 125)[(a)]	3,000,000	2,914,467
FS Rialto Issuer Ltd. (FSRI)		
Series 2022-FL5 Class A - 5.32% 6/19/27 Floating Rate (TSFR1M + 230)[(a)(b)]	4,500,000	4,446,378
GPMT Ltd. (GPMT)		
Series 2021-FL3 Class A - 4.24% 7/16/35 Floating Rate (Mthly LIBOR + 125)[(a)(b)]	3,506,619	3,460,413
HGI CRE CLO Ltd. (HGI)		
Series 2021-FL1 Class A4 - 3.99% 6/16/36 Floating Rate (Mthly LIBOR + 105)[(a)(b)]	4,750,000	4,578,373
Series 2021-FL2 Class A4 - 3.94% 9/19/26 Floating Rate (Mthly LIBOR + 100)[(a)(b)]	2,750,000	2,640,619
Hilton USA Trust (HILT)		
Series 2016-SFP Class E - 5.52% 11/5/35[(a)]	4,300,000	4,058,111
ILPT Commercial Mortgage Trust (ILPT)		
Series 2022-LPF2 Class A - 4.5% 10/15/39 Floating Rate (TSFR1M + 225)[(a)]	1,000,000	999,406
KREF Ltd. (KREF)		
Series 2021-FL2 Class A4 - 4.01% 2/15/39 Floating Rate (Mthly LIBOR + 107)[(a)(b)]	4,500,000	4,348,125
Series 2022-FL3 Class A - 4.47% 2/15/39 Floating Rate (Mthly SOFR + 145)[(a)(b)]	4,500,000	4,331,250
LoanCore Issuer Ltd. (LNCR)		
Series 2018-CRE1 Class D - 5.77% 5/15/28 Floating Rate (US0001M + 295)[(a)(b)]	3,350,000	3,276,590
Series 2021-CRE5 Class A - 4.12% 7/15/36 Floating Rate (Mthly LIBOR + 130)[(a)(b)]	5,000,000	4,856,250
Series 2022-CRE7 Class A - 3.83% 1/17/37 Floating Rate (SOFR 30 Day Avg + 155)[(a)(b)]	4,750,000	4,599,016
MF1 Ltd. (MF1)		
Series 21-FL7 Class A - 4.07% 10/18/36 Floating Rate (Mthly LIBOR + 108)[(a)(b)]	2,000,000	1,920,000
PFP Ltd. (PFP)		
Series 2021-7 Class AS - 3.97% 4/14/38 Floating Rate (Mthly LIBOR + 115)[(a)(b)]	4,499,775	4,323,281
Series 2022-9 Class A - 5.32% 8/19/35 Floating Rate (TSFR1M + 218)[(a)(b)]	3,000,000	2,994,375
Ready Capital Mortgage Financing LLC (RCMT)		
Series 2020-FL4 Class A - 5.23% 2/25/35 Floating Rate (Mthly LIBOR + 215)[(a)]	2,418,388	2,423,889
ReadyCap Commercial Mortgage Trust (RCMT)		
Series 2021-FL7 Class A - 4.28% 11/25/36 Floating Rate (Mthly LIBOR + 120)[(a)]	3,990,865	3,841,207
STWD Ltd. (STWD)		
Series 2022-FL3 Class A - 3.64% 11/15/38 Floating Rate (SOFR 30 Day Avg + 135)[(a)(b)]	6,500,000	6,297,271
VMC Finance LLC (VMC)		
Series 2021-FL4 Class A - 4.09% 6/16/36 Floating Rate (Mthly LIBOR + 110)[(a)]	2,497,926	2,439,380
Total Commercial Mortgage-Backed Securities (Cost $89,517,306)		**87,192,291**

Mortgage-Backed Securities - 9.9%

	$ Principal Amount	$ Value
Federal Home Loan Mortgage Corporation		
Collateralized Mortgage Obligations		
Series 3649 Class A - 4% 3/15/25	222,745	221,787
Series 4107 Class LW - 1.75% 8/15/27	3,920,459	3,607,730
Series 4281 Class AG - 2.5% 12/15/28	147,708	145,562
Series 3003 Class LD - 5% 12/15/34	442,378	442,806
Series 2952 Class PA - 5% 2/15/35	171,906	171,513
Series 3620 Class PA - 4.5% 12/15/39	345,660	340,389
Series 3842 Class PH - 4% 4/15/41	455,326	440,725
Pass-Through Securities		
Pool# G13300 – 4.5% 5/1/23	3,577	3,534
Pool# G18296 – 4.5% 2/1/24	26,885	26,512
Pool# G18306 – 4.5% 4/1/24	57,310	56,509
Pool# G18308 – 4% 5/1/24	105,991	102,806
Pool# J13949 – 3.5% 12/1/25	692,126	658,238
Pool# E02804 – 3% 12/1/25	480,630	471,035
Pool# J14649 – 3.5% 4/1/26	508,264	484,034
Pool# E02948 – 3.5% 7/1/26	1,579,092	1,504,201
Pool# J16663 – 3.5% 9/1/26	1,314,370	1,249,641
Pool# E03033 – 3% 2/1/27	847,040	825,141
Pool# ZS8692 – 2.5% 4/1/33	736,888	674,012
Pool# G01818 – 5% 5/1/35	535,004	539,893
		11,966,068
Federal National Mortgage Association		
Collateralized Mortgage Obligations		
Series 2010-54 Class WA - 3.75% 6/25/25	34,106	33,944
Pass-Through Securities		
Pool# AR8198 – 2.5% 3/1/23	140,139	139,563
Pool# MA1502 – 2.5% 7/1/23	153,766	152,856
Pool# 995960 – 5% 12/1/23	1,200	1,205
Pool# AD0629 – 5% 2/1/24	940	944
Pool# 930667 – 4.5% 3/1/24	47,668	46,955
Pool# 995693 – 4.5% 4/1/24	23,016	22,685
Pool# MA0043 – 4% 4/1/24	151,115	146,467
Pool# 995692 – 4.5% 5/1/24	116,620	114,893
Pool# 931739 – 4% 8/1/24	28,939	28,033
Pool# AE0031 – 5% 6/1/25	33,216	33,356
Pool# AD7073 – 4% 6/1/25	109,277	105,787
Pool# AL0471 – 5.5% 7/1/25	76,628	76,757
Pool# 310139 – 3.5% 11/1/25	842,884	801,262
Pool# AB1769 – 3% 11/1/25	362,325	355,116
Pool# AH3429 – 3.5% 1/1/26	2,026,198	1,922,888
Pool# AB2251 – 3% 2/1/26	524,616	513,562
Pool# AB3902 – 3% 11/1/26	404,452	394,012
Pool# AB4482 – 3% 2/1/27	2,043,946	1,987,035
Pool# AL1366 – 2.5% 2/1/27	751,611	698,795
Pool# AB6291 – 3% 9/1/27	412,797	399,732
Pool# MA3189 – 2.5% 11/1/27	695,867	667,408
Pool# MA3791 – 2.5% 9/1/29	1,576,161	1,461,489
Pool# BM5708 – 3% 12/1/29	1,165,165	1,127,285
Pool# MA0587 – 4% 12/1/30	1,451,635	1,386,419
Pool# BA4767 – 2.5% 1/1/31	804,677	747,532
Pool# AS7701 – 2.5% 8/1/31	2,513,221	2,334,630
Pool# 555531 – 5.5% 6/1/33	1,121,043	1,152,101
Pool# MA3540 – 3.5% 12/1/33	776,675	737,062
Pool# 725232 – 5% 3/1/34	103,153	103,793

	$ Principal Amount	$ Value
Pool# 995112 – 5.5% 7/1/36	503,890	520,232
		18,213,798
Government National Mortgage Association		
Pass-Through Securities		
Pool# 5255 – 3% 12/20/26	1,732,718	1,688,774
Non-Government Agency		
Collateralized Mortgage Obligations		
Bunker Hill Loan Depositary Trust (BHLD)		
Series 2019-3A Class A1 - 2.72% 11/25/59[(a) (c)]	832,335	805,645
Citigroup Mortgage Loan Trust, Inc. (CMLTI)		
Series 2014-A Class A - 4% 1/25/35[(a) (c)]	396,363	374,452
Flagstar Mortgage Trust (FSMT)		
Series 2017-1 Class 2A2 - 3% 3/25/47[(a) (c)]	626,589	568,992
Series 2021-7 Class B - 2.5% 8/25/51[(a) (c)]	5,523,512	4,771,848
Series 2021-10IN Class A6 - 2.5% 10/25/51[(a) (c)]	5,215,312	4,514,655
GS Mortgage-Backed Securities Trust (GSMBS)		
Series 2021-PJ9 Class A8 - 2.5% 2/26/52[(a) (c)]	3,473,695	3,013,616
Series 2022-PJ1 Class AB - 2.5% 5/28/52[(a) (c)]	4,202,576	3,624,392
Series 2022-PJ2 Class A24 - 3% 6/25/52[(a) (c)]	2,754,177	2,472,761
Series 2020-NQM1 Class A1 - 1.38% 9/27/60[(a) (c)]	502,208	460,362
JPMorgan Mortgage Trust (JPMMT)		
Series 2014-2 Class 2A2 - 3.5% 6/25/29[(a) (c)]	781,392	740,319
Series 2014-5 Class B - 2.82% 10/25/29[(a) (c)]	1,653,560	1,560,951
Series 2016-3 Class A - 2.98% 10/25/46[(a) (c)]	1,296,959	1,175,424
Series 2017-3 Class A - 2.5% 8/25/47[(a) (c)]	2,747,413	2,434,640
Series 2018-6 Class 2A2 - 3% 12/25/48[(a) (c)]	430,607	405,423
Series 2020-7 Class A - 3% 1/25/51[(a) (c)]	130,401	127,376
Series 2020-8 Class A - 3% 3/25/51[(a) (c)]	268,868	258,441
Series 2021-4 Class A4 - 2.5% 8/25/51[(a) (c)]	2,240,835	1,935,892
Series 2021-6 Class B - 2.5% 10/25/51[(a) (c)]	4,951,535	4,270,310
Series 2021-8 Class B - 2.5% 12/25/51[(a) (c)]	1,633,796	1,414,619
Series 2022-2 Class A4A - 2.5% 8/25/52[(a) (c)]	2,021,395	1,741,281
JPMorgan Wealth Management (JPMWM)		
Series 2020-ATR1 Class A - 3% 2/25/50[(a) (c)]	638,569	625,862
Rate Mortgage Trust (RATE)		
Series 2021-J3 Class A7 - 2.5% 10/25/51[(a) (c)]	4,483,849	3,866,968
RCKT Mortgage Trust (RCKT)		
Series 2021-3 Class A5 - 2.5% 7/25/51[(a) (c)]	5,875,511	5,097,894
Sequoia Mortgage Trust (SEMT)		
Series 2019-CH2 Class A - 4.5% 8/25/49[(a) (c)]	256,179	252,151
Series 2020-3 Class A - 3% 4/25/50[(a) (c)]	388,598	375,493
		46,889,767
Total Mortgage-Backed Securities (Cost $87,195,741)		**78,758,407**

U.S. Treasuries - 25.3%

	$ Principal Amount	$ Value
U.S. Treasury Notes		
2% 2/15/23	5,000,000	4,968,645
1.5% 2/28/23	25,000,000	24,767,101
1.38% 9/30/23	3,000,000	2,915,275
2% 5/31/24	18,000,000	17,338,359
3% 6/30/24	2,000,000	1,956,680
3.25% 8/31/24	13,000,000	12,766,406
2.13% 11/30/24	2,500,000	2,390,234
1.5% 11/30/24	17,000,000	16,040,430
2.75% 2/28/25	2,000,000	1,931,016
1.13% 2/28/25	9,000,000	8,359,453
0.38% 4/30/25	5,000,000	4,529,980
2.88% 6/15/25	9,000,000	8,681,133
3.13% 8/15/25	8,000,000	7,755,312
0.25% 8/31/25	20,000,000	17,819,531
3.5% 9/15/25	7,000,000	6,857,812
1.88% 7/31/26	15,000,000	13,791,211
1.63% 10/31/26	17,000,000	15,402,930
2.25% 2/15/27	2,000,000	1,849,219
1.13% 2/28/27	10,000,000	8,807,422
3.13% 8/31/27	2,000,000	1,918,750
1.13% 2/29/28	16,000,000	13,735,625
1.25% 3/31/28	7,000,000	6,037,227
Total U.S. Treasuries (Cost $214,319,794)		**200,619,751**

Cash Equivalents - 3.2%

	$ Principal Amount	$ Value
JPMorgan U.S. Government Money Market Fund - Institutional Class 2.7% (Cost $25,078,411) [(d)]	25,078,411	25,078,411

Short-Term Securities Held as Collateral for Securities on Loan - 0.0%

	$ Principal Amount	$ Value
Citibank N.A. DDCA 3.07%	31,219	31,219
Goldman Sachs Financial Square Government Fund Institutional Class - 2.91%	280,969	280,969
Total Short-Term Securities Held as Collateral for Securities on Loan (Cost $312,188)		**312,188**
Total Investments in Securities (Cost $832,933,905)		**795,569,614**
Cash due to Custodian - 0.0%		(272)
Other Liabilities in Excess of Other Assets - (0.4%)		(2,848,830)
Net Assets - 100%		**792,720,512**
Net Asset Value Per Share - Investor Class		11.61
Net Asset Value Per Share - Institutional Class		11.63

^ This security or a partial position of this security was on loan as of September 30, 2022. The total value of securities on loan as of September 30, 2022 was $305,781.

(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 30 day average yield at September 30, 2022.