Ultra Short Duration Fund
SCHEDULE OF INVESTMENTS *(Unaudited)*

June 30, 2023

	Shares		Value
MONEY MARKET FUNDS† - 11.0%			
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.96%[1]	56,077,310	$	56,077,310
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.00%[1]	1,993,706		1,993,706
Total Money Market Funds			
(Cost $58,071,016)			58,071,016

		Face Amount	Value
ASSET-BACKED SECURITIES†† - 39.4%			
Collateralized Loan Obligations - 31.7%			
Lake Shore MM CLO III LLC			
2021-2A A1R, 6.74% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31◊,2	$	11,350,000	11,172,949
BXMT Ltd.			
2020-FL2 A, 6.12% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38◊,2		3,832,438	3,643,551
2020-FL3 AS, 6.97% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37◊,2		2,500,000	2,345,029
2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38◊,2		2,550,000	2,337,978
HERA Commercial Mortgage Ltd.			
2021-FL1 AS, 6.46% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38◊,2		5,000,000	4,755,066
2021-FL1 A, 6.21% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38◊,2		3,671,166	3,541,306
ABPCI Direct Lending Fund CLO V Ltd.			
2021-5A A1R, 6.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31◊,2		8,250,000	8,139,151
Palmer Square Loan Funding Ltd.			
2021-2A B, 6.78% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29◊,2		4,500,000	4,414,009
2021-1A A1, 6.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 04/20/29◊,2		1,944,968	1,934,753
2022-1A A2, 6.59% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30◊,2		1,000,000	979,431
Golub Capital Partners CLO 49M Ltd.			
2021-49A AR, 6.78% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/26/33◊,2		6,250,000	6,121,911
ABPCI Direct Lending Fund IX LLC			
2021-9A A1R, 6.69% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31◊,2		5,700,000	5,618,662
CIFC Funding Ltd.			
2018-3A AR, 6.14% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 04/19/29◊,2		5,625,226	5,585,764
ABPCI Direct Lending Fund CLO VII, LP			
2021-7A A1R, 6.72% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31◊,2		5,500,000	5,418,094
FS Rialto			
2021-FL3 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36◊,2		5,500,000	5,238,476
LCM XXIV Ltd.			
2021-24A AR, 6.23% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.98%) due 03/20/30◊,2		5,019,938	4,969,739
LCCM Trust			
2021-FL3 A, 6.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38◊,2		4,100,000	3,982,593
2021-FL2 B, 7.16% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38◊,2		1,000,000	938,601
Cerberus Loan Funding XXXV, LP			
2021-5A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33◊,2		5,000,000	4,906,199
Carlyle Global Market Strategies CLO Ltd.			
2018-4A A1RR, 6.26% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 01/15/31◊,2		4,868,719	4,843,381

		Face Amount		Value
ASSET-BACKED SECURITIES†† - 39.4% (continued)				
Collateralized Loan Obligations - 31.7% (continued)				
Golub Capital Partners CLO 54M, LP				
2021-54A A, 6.86% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33◊,2	$	4,750,000	$	4,669,622
Owl Rock CLO IV Ltd.				
2021-4A A1R, 6.98% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33◊,2		4,500,000		4,390,200
Parliament CLO II Ltd.				
2021-2A A, 6.73% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/20/32◊,2		4,458,079		4,389,289
CHCP Ltd.				
2021-FL1 A, 6.27% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38◊,2		4,386,989		4,289,129
Golub Capital Partners CLO 16 Ltd.				
2021-16A A1R2, 6.87% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33◊,2		4,250,000		4,190,422
BRSP Ltd.				
2021-FL1 B, 7.11% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 08/19/38◊,2		4,250,000		4,007,160
Madison Park Funding XLVIII Ltd.				
2021-48A B, 6.72% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33◊,2		4,000,000		3,923,108
Golub Capital Partners CLO 33M Ltd.				
2021-33A AR2, 7.26% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33◊,2		3,750,000		3,588,501
Shackleton CLO Ltd.				
2017-8A A1R, 6.17% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27◊,2		3,348,446		3,325,456
Cerberus Loan Funding XXX, LP				
2020-3A A, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33◊,2		3,000,000		2,976,687
ABPCI Direct Lending Fund CLO II LLC				
2021-1A A1R, 6.85% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32◊,2		3,000,000		2,962,500
BDS Ltd.				
2021-FL8 C, 6.71% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/18/36◊,2		2,000,000		1,881,623
2021-FL8 D, 7.06% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/18/36◊,2		1,000,000		934,478
Woodmont Trust				
2020-7A A1A, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32◊,2		2,750,000		2,741,078
MidOcean Credit CLO VII				
2020-7A A1R, 6.30% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29◊,2		2,615,455		2,579,417
Cerberus Loan Funding XXXII, LP				
2021-2A A, 6.88% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33◊,2		2,500,000		2,450,688
THL Credit Lake Shore MM CLO I Ltd.				
2021-1A A1R, 6.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33◊,2		2,250,000		2,216,560
Cerberus Loan Funding XXXIII, LP				
2021-3A A, 6.82% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33◊,2		2,250,000		2,197,518
ABPCI Direct Lending Fund CLO I LLC				
2021-1A A1A2, 6.95% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33◊,2		2,250,000		2,190,455
Cerberus Loan Funding XXXI, LP				
2021-1A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32◊,2		1,996,304		1,983,141

		Face Amount		Value
ASSET-BACKED SECURITIES[††] - 39.4% (continued)				
Collateralized Loan Obligations - 31.7% (continued)				
Fortress Credit Opportunities XI CLO Ltd.				
2018-11A A1T, 6.56% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31[◊,2]	$	1,800,000	$	1,783,620
Madison Park Funding LIII Ltd.				
2022-53A B, 6.81% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35[◊,2]		1,750,000		1,699,101
Venture XIV CLO Ltd.				
2020-14A ARR, 6.49% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29[◊,2]		1,497,736		1,489,504
Allegro CLO IX Ltd.				
2018-3A A, 6.43% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31[◊,2]		1,500,000		1,486,334
BCC Middle Market CLO LLC				
2021-1A A1R, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33[◊,2]		1,250,000		1,231,253
Wellfleet CLO Ltd.				
2020-2A A1R, 6.31% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29[◊,2]		1,131,747		1,123,521
Cerberus Loan Funding XXXVI, LP				
2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33[◊,2]		1,087,002		1,083,134
Greystone Commercial Real Estate Notes				
2021-FL3 B, 6.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39[◊,2]		1,000,000		958,902
STWD Ltd.				
2021-FL2 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38[◊,2]		1,000,000		928,779
LoanCore Issuer Ltd.				
2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36[◊,2]		744,282		741,278
2018-CRE1 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28[◊,2]		184,895		184,318
ACRE Commercial Mortgage Ltd.				
2021-FL4 AS, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37[◊,2]		850,000		813,453
Fortress Credit Opportunities VI CLO Ltd.				
2018-6A A2R, 6.81% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/10/30[◊,2]		250,000		246,519
2018-6A A1TR, 6.57% (3 Month USD LIBOR + 1.36%, Rate Floor: 0.00%) due 07/10/30[◊,2]		200,581		197,756
Golub Capital Partners CLO 17 Ltd.				
2017-17A A1R, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30[◊,2]		310,728		309,254
Voya CLO Ltd.				
2019-2A X, 5.90% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32[◊,2]		187,500		187,373
Total Collateralized Loan Obligations				167,237,774
Financial - 2.0%				
Madison Avenue Secured Funding Trust				
2022-1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23[◊,†††,2]		4,075,000		4,075,000
2023-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24[◊,†††,2]		2,450,000		2,450,000
Station Place Securitization Trust				
2022-SP1, 7.00% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23[◊,†††,2]		4,075,000		4,075,000
Total Financial				10,600,000
Transport-Container - 1.7%				
Triton Container Finance VIII LLC				
2021-1A, 1.86% due 03/20/46[2]		5,863,438		4,918,472
CLI Funding VIII LLC				
2021-1A, 1.64% due 02/18/46[2]		2,468,220		2,103,092

	Face Amount	Value
ASSET-BACKED SECURITIES†† - 39.4% (continued)		
Transport-Container - 1.7% (continued)		
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46[2]	$ 1,708,000	$ 1,439,778
2020-1A, 2.73% due 08/21/45[2]	617,696	560,735
Total Transport-Container		9,022,077
Whole Business - 1.7%		
Domino's Pizza Master Issuer LLC		
2018-1A, 4.33% due 07/25/48[2]	4,287,950	4,004,654
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51[2]	3,201,250	2,752,179
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50[2]	1,329,750	1,147,946
SERVPRO Master Issuer LLC		
2019-1A, 3.88% due 10/25/49[2]	965,000	880,000
Total Whole Business		8,784,779
Net Lease - 1.4%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50[2]	6,445,907	5,721,348
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61[2]	2,120,507	1,794,366
Total Net Lease		7,515,714
Transport-Aircraft - 0.9%		
Raspro Trust		
2005-1A, 6.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[◊,2]	4,727,726	4,685,337
Total Asset-Backed Securities		
(Cost $215,693,091)		207,845,681
CORPORATE BONDS†† - 24.8%		
Financial - 10.8%		
Athene Global Funding		
5.64% (SOFR Compounded Index + 0.56%) due 08/19/24[◊,2]	11,000,000	10,831,202
F&G Global Funding		
0.90% due 09/20/24[2]	9,700,000	9,019,580
Credit Suisse AG NY		
5.47% (SOFR Compounded Index + 0.39%) due 02/02/24[◊]	5,250,000	5,208,869
Macquarie Group Ltd.		
1.20% due 10/14/25[2,3]	5,250,000	4,922,706
Goldman Sachs Group, Inc.		
5.76% (SOFR + 0.70%) due 01/24/25[◊]	2,600,000	2,595,710
Citigroup, Inc.		
5.74% (SOFR + 0.69%) due 01/25/26[◊]	2,550,000	2,539,221
Jackson National Life Global Funding		
1.75% due 01/12/25[2]	2,600,000	2,412,883
Bank of Nova Scotia		
6.04% (SOFR Compounded Index + 0.96%) due 03/11/24[◊]	2,400,000	2,407,288
Morgan Stanley		
6.03% (SOFR + 0.95%) due 02/18/26[◊]	2,400,000	2,404,204
Starwood Property Trust, Inc.		
3.75% due 12/31/24[2]	2,550,000	2,390,625
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
2.88% due 10/15/26[2]	2,650,000	2,345,250
FS KKR Capital Corp.		
4.25% due 02/14/25[2]	2,450,000	2,306,862
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	2,150,000	2,073,916
GA Global Funding Trust		
1.63% due 01/15/26[2]	1,300,000	1,153,276
OneMain Finance Corp.		
3.50% due 01/15/27	1,150,000	986,631
Brighthouse Financial Global Funding		
5.78% (SOFR + 0.76%) due 04/12/24[◊,2]	900,000	892,607
Peachtree Corners Funding Trust		
3.98% due 02/15/25[2]	650,000	625,716
ING Groep N.V.		
6.18% (3 Month USD LIBOR + 1.00%) due 10/02/23[◊]	500,000	500,510
First American Financial Corp.		
4.60% due 11/15/24	500,000	487,873
Fidelity & Guaranty Life Holdings, Inc.		
5.50% due 05/01/25[2]	400,000	388,937
Apollo Management Holdings, LP		
4.00% due 05/30/24[2]	350,000	342,145
Reliance Standard Life Global Funding II		
3.85% due 09/19/23[2]	200,000	198,776
Total Financial		57,034,787
Industrial - 3.6%		
Ryder System, Inc.		
3.35% due 09/01/25	4,820,000	4,575,113
IP Lending V Ltd.		
5.13% due 04/02/26[2]	4,700,000	4,391,210
TD SYNNEX Corp.		
1.25% due 08/09/24	2,400,000	2,270,041
Silgan Holdings, Inc.		
1.40% due 04/01/26[2]	2,350,000	2,076,117

	Face Amount	Value
CORPORATE BONDS†† - 24.8% (continued)		
Industrial - 3.6% (continued)		
Vontier Corp.		
1.80% due 04/01/26	$ 2,150,000	$ 1,908,895
Jabil, Inc.		
1.70% due 04/15/26	650,000	581,579
4.25% due 05/15/27	600,000	571,109
Berry Global, Inc.		
1.65% due 01/15/27	1,100,000	948,864
Penske Truck Leasing Company LP / PTL Finance Corp.		
2.70% due 11/01/24[2]	900,000	858,755
Stericycle, Inc.		
5.38% due 07/15/24[2]	550,000	542,892
Weir Group plc		
2.20% due 05/13/26[2]	440,000	394,098
Total Industrial		19,118,673
Consumer, Non-cyclical - 3.3%		
Triton Container International Ltd.		
0.80% due 08/01/23[2]	3,100,000	3,085,738
2.05% due 04/15/26[2]	2,200,000	1,920,446
1.15% due 06/07/24[2]	1,700,000	1,612,136
Global Payments, Inc.		
1.50% due 11/15/24	5,700,000	5,356,362
Element Fleet Management Corp.		
1.60% due 04/06/24[2]	4,900,000	4,724,941
Spectrum Brands, Inc.		
5.75% due 07/15/25	700,000	699,566
General Mills, Inc.		
6.27% (3 Month USD LIBOR + 1.01%) due 10/17/23[◊]	200,000	200,412
Total Consumer, Non-cyclical		17,599,601
Technology - 3.1%		
Microchip Technology, Inc.		
2.67% due 09/01/23	8,070,000	8,036,732
CDW LLC / CDW Finance Corp.		
2.67% due 12/01/26	4,300,000	3,860,884
Infor, Inc.		
1.45% due 07/15/23[2]	2,600,000	2,595,551
Qorvo, Inc.		
1.75% due 12/15/24[2]	2,050,000	1,906,188
Total Technology		16,399,355
Consumer, Cyclical - 1.7%		
Warnermedia Holdings, Inc.		
3.64% due 03/15/25	5,700,000	5,497,787
Hyatt Hotels Corp.		
1.80% due 10/01/24	3,500,000	3,331,259
Total Consumer, Cyclical		8,829,046
Communications - 1.2%		
Rogers Communications, Inc.		
2.95% due 03/15/25[2]	2,400,000	2,277,957
T-Mobile USA, Inc.		
2.63% due 04/15/26	1,600,000	1,482,795
2.25% due 02/15/26	600,000	551,313
Paramount Global		
4.75% due 05/15/25	982,000	958,604
Cogent Communications Group, Inc.		
3.50% due 05/01/26[2]	434,000	402,535
Sprint Spectrum Company LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC		
4.74% due 03/20/25[2]	393,750	388,611
Total Communications		6,061,815
Utilities - 0.9%		
Alexander Funding Trust		
1.84% due 11/15/23[2]	4,300,000	4,205,719
AES Corp.		
3.30% due 07/15/25[2]	300,000	283,302
NRG Energy, Inc.		
3.75% due 06/15/24[2]	275,000	265,749
Total Utilities		4,754,770
Basic Materials - 0.1%		
Anglo American Capital plc		
5.38% due 04/01/25[2]	450,000	442,005
Energy - 0.1%		
Buckeye Partners, LP		
4.15% due 07/01/23	300,000	300,000
Total Corporate Bonds		
(Cost $137,582,307)		130,540,052
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 23.2%		
Residential Mortgage-Backed Securities - 18.3%		
CSMC Trust		
2021-RPL1, 1.67% (WAC) due 09/27/60[◊,2]	5,226,007	4,800,308
2021-RPL7, 1.93% (WAC) due 07/27/61[◊,2]	2,299,642	2,109,980
2020-RPL5, 3.02% (WAC) due 08/25/60[◊,2]	1,954,052	1,900,370
2021-RPL4, 1.80% (WAC) due 12/27/60[◊,2]	1,318,318	1,215,338
2020-NQM1, 1.21% due 05/25/65[2,4]	1,161,429	1,036,141
BRAVO Residential Funding Trust		
2021-C, 1.62% due 03/01/61[2,4]	7,661,654	6,834,288
2022-R1, 3.13% due 01/29/70[2,4]	2,863,242	2,549,275

2021-HE1, 5.92% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70[◊,2]	901,012	890,851
2021-HE2, 5.92% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69[◊,2]	410,390	401,526
PRPM LLC		
2021-5, 1.79% due 06/25/26[2,4]	3,480,231	3,158,075
2022-1, 3.72% due 02/25/27[2,4]	3,315,556	3,140,796

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 23.2% (continued)		
Residential Mortgage-Backed Securities - 18.3% (continued)		
2021-RPL2, 2.24% (WAC) due 10/25/51[◊,2]	$ 2,000,000	$ 1,625,805
2021-8, 1.74% (WAC) due 09/25/26[◊,2]	1,744,582	1,603,540
NYMT Loan Trust		
2021-SP1, 1.67% due 08/25/61[2,4]	7,641,730	6,929,616
2022-SP1, 5.25% due 07/25/62[2,4]	1,868,436	1,792,299
Legacy Mortgage Asset Trust		
2021-GS3, 1.75% due 07/25/61[2,4]	3,177,949	2,972,762
2021-GS4, 1.65% due 11/25/60[2,4]	3,266,455	2,965,870
2021-GS2, 1.75% due 04/25/61[2,4]	1,465,364	1,355,212
2021-GS5, 2.25% due 07/25/67[2,4]	976,397	902,415
Verus Securitization Trust		
2021-5, 1.37% (WAC) due 09/25/66[◊,2]	2,138,797	1,659,765
2021-6, 1.89% (WAC) due 10/25/66[◊,2]	1,851,826	1,501,467
2020-5, 1.22% due 05/25/65[2,4]	1,589,899	1,429,469
2021-4, 1.35% (WAC) due 07/25/66[◊,2]	1,014,498	783,117
2021-3, 1.44% (WAC) due 06/25/66[◊,2]	606,006	502,643
2019-4, 2.85% due 11/25/59[2,4]	430,008	411,075
2020-1, 2.42% due 01/25/60[2,4]	321,469	300,209
2019-4, 2.64% due 11/25/59[2,4]	213,113	203,726
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65[2,4]	6,736,278	6,277,531
FKRT		
2.21% due 11/30/58[†††,5]	4,550,000	4,478,106
NRZ Advance Receivables Trust		
2020-T2, 1.48% due 09/15/53[2]	4,150,000	4,094,811
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67[◊,2]	4,278,819	3,818,917
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37[◊]	2,394,813	2,195,485
2021-HB5, 0.80% (WAC) due 02/25/31[◊,2]	1,252,359	1,211,596
Towd Point Revolving Trust		
4.83% due 09/25/64[5]	3,250,000	3,149,250
New Residential Advance Receivables Trust Advance Receivables Backed Notes		
2020-T1, 1.43% due 08/15/53[2]	2,000,000	1,984,072
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 5.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37[◊]	1,998,089	1,907,057
New Residential Mortgage Loan Trust		
2019-1A, 3.50% (WAC) due 10/25/59[◊,2]	1,100,111	1,011,382
2018-2A, 3.50% (WAC) due 02/25/58[◊,2]	660,454	606,790
LSTAR Securities Investment Ltd.		
2021-1, 7.97% (1 Month USD LIBOR + 2.80%, Rate Floor: 1.80%) due 02/01/26[◊,5]	1,349,673	1,333,385
CSMC		
2021-NQM8, 2.41% (WAC) due 10/25/66[◊,2]	1,636,797	1,315,791
Angel Oak Mortgage Trust		
2022-1, 3.29% (WAC) due 12/25/66[◊,2]	1,478,540	1,246,436
Soundview Home Loan Trust		
2006-OPT5, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36[◊]	1,265,532	1,184,013
Towd Point Mortgage Trust		
2018-2, 3.25% (WAC) due 03/25/58[◊,2]	426,149	405,357
2017-6, 2.75% (WAC) due 10/25/57[◊,2]	360,718	340,883
2017-5, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57[◊,2]	123,692	123,516
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61[◊,2]	842,903	777,279
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 5.72% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35[◊]	609,796	599,178

		Face Amount		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 23.2% (continued)				
Residential Mortgage-Backed Securities - 18.3% (continued)				
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series				
2005-W2, 5.89% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35◊	$	561,933	$	545,742
Ellington Financial Mortgage Trust				
2020-2, 1.49% (WAC) due 10/25/65◊,2		378,726		333,853
2020-2, 1.64% (WAC) due 10/25/65◊,2		218,160		193,923
Banc of America Funding Trust				
2015-R2, 5.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37◊,2		431,294		422,709
SG Residential Mortgage Trust				
2022-1, 3.68% (WAC) due 03/27/62◊,2		461,320		402,488
CSMC Series				
2014-2R, 3.42% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46◊,2		394,625		390,568
Residential Mortgage Loan Trust				
2020-1, 2.38% (WAC) due 01/26/60◊,2		396,745		373,907
GS Mortgage-Backed Securities Trust				
2020-NQM1, 1.38% (WAC) due 09/27/60◊,2		333,596		300,772
CIT Mortgage Loan Trust				
2007-1, 6.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37◊,2		200,963		200,406
Cascade Funding Mortgage Trust				
2019-RM3, 2.80% (WAC) due 06/25/69◊,5		124,918		120,357
Starwood Mortgage Residential Trust				
2020-1, 2.28% (WAC) due 02/25/50◊,2		53,130		48,377
Total Residential Mortgage-Backed Securities				96,369,875
Commercial Mortgage-Backed Securities - 4.9%				
BX Commercial Mortgage Trust				
2021-VOLT, 6.84% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36◊,2		10,250,000		9,690,601
2022-LP2, 6.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39◊,2		2,460,233		2,328,867
JP Morgan Chase Commercial Mortgage Securities Trust				
2021-NYAH, 6.73% (1 Month USD LIBOR + 1.54%, Rate Floor: 1.54%) due 06/15/38◊,2		2,700,000		2,430,281
Life Mortgage Trust				
2021-BMR, 6.36% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 03/15/38◊,2		2,408,277		2,318,311
WMRK Commercial Mortgage Trust				
2022-WMRK, 8.58% (1 Month Term SOFR + 3.44%, Rate Floor: 3.44%) due 11/15/27◊,2		2,100,000		2,092,088
MHP				
2022-MHIL, 6.41% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/27◊,2		1,457,488		1,392,139
BXHPP Trust				
2021-FILM, 6.29% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 08/15/36◊,2		1,500,000		1,339,434
Morgan Stanley Capital I Trust				
2018-H3, 0.96% (WAC) due 07/15/51◊,6		39,021,010		1,201,277
BENCHMARK Mortgage Trust				
2019-B14, 0.90% (WAC) due 12/15/62◊,6		34,458,433		1,019,908
Citigroup Commercial Mortgage Trust				
2019-GC41, 1.17% (WAC) due 08/10/56◊,6		24,573,948		1,018,187
KKR Industrial Portfolio Trust				
2021-KDIP, 6.26% (1 Month Term SOFR + 1.11%, Rate Floor: 1.00%) due 12/15/37◊,2		487,500		471,576
JPMDB Commercial Mortgage Securities Trust				
2018-C8, 0.83% (WAC) due 06/15/51◊,6		21,696,587		456,854

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 23.2% (continued)		
Commercial Mortgage-Backed Securities - 4.9% (continued)		
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	$ 37,005	$ 36,909
Total Commercial Mortgage-Backed Securities		25,796,432
Total Collateralized Mortgage Obligations		
(Cost $132,276,755)		122,166,307
SENIOR FLOATING RATE INTERESTS††,◊ - 0.9%		
Technology - 0.5%		
Dun & Bradstreet		
8.43% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/06/26	2,234,136	2,234,694
MACOM Technology Solutions Holdings, Inc.		
7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24	244,787	243,502
Total Technology		2,478,196
Industrial - 0.3%		
Mileage Plus Holdings LLC		
10.76% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	1,760,000	1,826,370
Energy - 0.1%		
ITT Holdings LLC		
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/10/28	483,390	478,353
Consumer, Non-cyclical - 0.0%		
Outcomes Group Holdings, Inc.		
8.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/24/25	294,350	286,770
Total Senior Floating Rate Interests		
(Cost $5,081,885)		5,069,689
Total Investments - 99.3%		
(Cost $548,705,054)		$ 523,692,745
Other Assets & Liabilities, net - 0.7%		3,463,564
Total Net Assets - 100.0%		$ 527,156,309

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	1.10%	Annually	01/10/25	$ 137,000,000	$ 7,984,071	$ 327	$ 7,983,744
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	1.66%	Quarterly	03/16/31	4,500,000	636,243	(1,073)	637,316
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.66%	Quarterly	09/16/23	4,500,000	38,561	–	38,561
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.79%	Annually	07/18/27	12,000,000	(573,717)	286	(574,003)
								$ 8,085,158	$ (460)	$ 8,085,618

** *Includes cumulative appreciation (depreciation).*
† *Value determined based on Level 1 inputs.*
†† *Value determined based on Level 2 inputs. Unless otherwise noted.*
††† *Value determined based on Level 3 inputs.*
◊ *Variable rate security. Rate indicated is the rate effective at June 30, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.*
1 *Rate indicated is the 7-day yield as of June 30, 2023.*

2 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $380,970,795 (cost $401,997,121), or 72.3% of total net assets.

3 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

4 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2023.

5 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is $9,081,098 (cost $9,274,559), or 1.7% of total net assets.

6 Security is an interest-only strip.

BofA — Bank of America
CME — Chicago Mercantile Exchange
LIBOR — London Interbank Offered Rate
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate
WAC — Weighted Average Coupon