

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Shares	Value
COMMON STOCKS[†] - 0.2%		
Financial - 0.2%		
TPG Pace Beneficial II Corp. ^{*,1}	148,829	\$ 1,462,245
MSD Acquisition Corp. — Class A ^{*,1}	136,871	1,382,397
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	135,000	1,352,700
Conyers Park III Acquisition Corp. — Class A ^{*,1}	125,300	1,235,458
Waverley Capital Acquisition Corp. I — Class A ^{*,1}	99,000	991,980
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	86,600	858,206
Blue Whale Acquisition Corp. I — Class A ^{*,1}	72,300	707,817
Total Financial		7,990,803
Communications - 0.0%		
Figs, Inc. — Class A [*]	43,750	294,437
Vacasa, Inc. — Class A [*]	81,407	102,573
Total Communications		397,010
Total Common Stocks (Cost \$9,572,667)		8,387,813
PREFERRED STOCKS^{††} - 0.6%		
Financial - 0.6%		
Wells Fargo & Co.		
3.90% [*]	12,100,000	10,590,706
Markel Corp.		
6.00% [*]	7,210,000	6,975,675
MetLife, Inc.		
3.85% [*]	4,620,000	4,290,825
American Financial Group, Inc.		
4.50% due 09/15/60	102,052	1,897,147
First Republic Bank		
4.13%	61,950	991,200
American Equity Investment Life Holding Co.		
5.95%	8,000	160,880
Total Financial		24,906,433
Total Preferred Stocks (Cost \$28,213,425)		24,906,433
WARRANTS[†] - 0.0%		
Conyers Park III Acquisition Corp. — Class A		
Expiring 08/12/28 ^{*,1}	41,766	6,223
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26 [*]	19,663	3,933
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26 ^{*,1}	28,866	3,464
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23 ^{*,1}	45,000	3,375
MSD Acquisition Corp. — Class A		
Expiring 05/13/23 ^{*,1}	27,374	2,053
Waverley Capital Acquisition Corp. — Class A		
Expiring 04/30/27 ^{*,††,1}	33,000	1,323
Blue Whale Acquisition Corp. I — Class A		
Expiring 07/09/23 ^{*,1}	18,074	1,288
Total Warrants (Cost \$275,213)		21,659
MUTUAL FUNDS[†] - 2.2%		
Guggenheim Strategy Fund III ³	1,237,343	29,770,468
Guggenheim Strategy Fund II ³	1,234,878	29,686,466
Guggenheim Ultra Short Duration Fund — Institutional Class ³	3,007,023	28,987,701
Total Mutual Funds (Cost \$90,303,554)		88,444,635
MONEY MARKET FUNDS[†] - 2.4%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.90% ⁴	87,508,683	87,508,682
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.17% ⁴	8,745,763	8,745,763
Total Money Market Funds (Cost \$96,254,445)		96,254,445
	Face	
	Amount[†]	
CORPORATE BONDS^{††} - 37.0%		
Financial - 16.4%		
Athene Global Funding		
4.41% (SOFR Compounded Index + 0.72%) due 01/07/25 ^{0,5}	30,000,000	29,192,014
1.99% due 08/19/28 ⁵	15,850,000	12,752,474
1.73% due 10/02/26 ⁵	14,700,000	12,620,501
F&G Global Funding		
0.90% due 09/20/24 ⁵	42,100,000	38,470,151
1.75% due 06/30/26 ⁵	14,250,000	12,687,708
Societe Generale S.A.		
1.79% due 06/09/27 ^{2,5}	28,000,000	24,091,483
1.49% due 12/14/26 ^{2,5}	10,500,000	9,126,214
3.88% due 03/28/24 ⁵	350,000	341,855
GA Global Funding Trust		
1.95% due 09/15/28 ⁵	16,600,000	13,764,717
2.25% due 01/06/27 ⁵	15,000,000	13,203,404
1.63% due 01/15/26 ⁵	7,300,000	6,481,093
Macquarie Group Ltd.		
1.63% due 09/23/27 ^{2,5}	16,750,000	14,267,502
1.20% due 10/14/25 ^{2,5}	13,550,000	12,434,715
Equitable Financial Life Global Funding		
1.40% due 07/07/25 ⁵	15,000,000	13,601,509
1.80% due 03/08/28 ⁵	12,000,000	9,981,770
Cooperatieve Rabobank UA		
1.34% due 06/24/26 ^{2,5}	15,000,000	13,486,948
1.98% due 12/15/27 ^{2,5}	10,000,000	8,691,912
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁵	20,850,000	19,570,630

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	Face Amount	Value
CORPORATE BONDS^{††} - 37.0% (continued)		
Financial - 16.4% (continued)		
Pershing Square Holdings Ltd. 3.25% due 10/01/31	25,600,000	\$ 19,257,344
BNP Paribas S.A. 1.32% due 01/13/27 ^{2,5}	21,350,000	18,660,452
2.22% due 06/09/26 ^{2,5}	400,000	367,255
Citizens Bank North America/Providence RI 2.25% due 04/28/25	20,000,000	18,630,469
American International Group, Inc. 2.50% due 06/30/25	17,754,000	16,713,616
Credit Agricole S.A. 1.25% due 01/26/27 ^{2,5}	17,950,000	15,698,005
1.91% due 06/16/26 ^{2,5}	400,000	364,610
Bank of Nova Scotia 4.78% (SOFR Compounded Index + 0.96%) due 03/11/24 ⁰	14,250,000	14,227,380
Ares Finance Company LLC 4.00% due 10/08/24 ⁵	14,617,000	13,951,454
Jackson National Life Global Funding 1.75% due 01/12/25 ⁵	15,000,000	13,921,289
FS KKR Capital Corp. 4.25% due 02/14/25 ⁵	7,600,000	7,123,571
2.63% due 01/15/27	7,400,000	6,177,780
Regions Financial Corp. 2.25% due 05/18/25	14,000,000	13,083,152
JPMorgan Chase & Co. 1.47% due 09/22/27 ²	15,000,000	12,986,445
CNO Global Funding 1.75% due 10/07/26 ⁵	14,400,000	12,625,766
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 2.88% due 10/15/26 ⁵	10,800,000	9,257,354
3.88% due 03/01/31 ⁵	4,100,000	3,129,429
American Equity Investment Life Holding Co. 5.00% due 06/15/27	13,075,000	12,380,651
ABN AMRO Bank N.V. 1.54% due 06/16/27 ^{2,5}	14,000,000	12,040,566
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁵	11,450,000	11,281,753
Deloitte LLP 4.35% due 11/17/23 ^{†††}	7,300,000	7,184,295
3.46% due 05/07/27 ^{†††}	4,500,000	4,094,010
American Tower Corp. 1.60% due 04/15/26	12,500,000	11,113,608
CBS Studio Center 6.81% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††}	10,000,000	10,100,000
Iron Mountain, Inc. 4.88% due 09/15/27 ⁵	7,360,000	6,768,256
5.00% due 07/15/28 ⁵	3,085,000	2,770,887
Essex Portfolio, LP 1.70% due 03/01/28	10,450,000	8,698,864
ING Groep N.V. 1.73% due 04/01/27 ²	9,800,000	8,648,292
Apollo Management Holdings, LP 4.40% due 05/27/26 ⁵	7,115,000	6,730,526
4.00% due 05/30/24 ⁵	1,846,000	1,790,807
BPCE S.A. 1.65% due 10/06/26 ^{2,5}	9,500,000	8,442,511
OneMain Finance Corp. 3.50% due 01/15/27	7,050,000	5,837,189
6.13% due 03/15/24	1,500,000	1,450,905
7.13% due 03/15/26	50,000	47,544
Morgan Stanley 2.19% due 04/28/26 ²	7,000,000	6,504,857
3.77% due 01/24/29 ²	361,000	330,587
Goldman Sachs Group, Inc. 3.50% due 04/01/25	6,900,000	6,635,333
First American Financial Corp. 4.00% due 05/15/30	7,860,000	6,582,451
LPL Holdings, Inc. 4.00% due 03/15/29 ⁵	4,450,000	3,871,945
4.63% due 11/15/27 ⁵	2,000,000	1,868,162
KKR Group Finance Company VI LLC 3.75% due 07/01/29 ⁵	6,355,000	5,714,944
SLM Corp. 3.13% due 11/02/26	6,643,000	5,649,538
SBA Communications Corp. 3.13% due 02/01/29	6,500,000	5,404,685
Belrose Funding Trust 2.33% due 08/15/30 ⁵	7,100,000	5,376,736
Starwood Property Trust, Inc. 3.75% due 12/31/24 ⁵	5,375,000	5,047,208
BrightHouse Financial Global Funding 4.50% (SOFR + 0.76%) due 04/12/24 ^{0,5}	5,050,000	5,000,912
Horace Mann Educators Corp. 4.50% due 12/01/25	4,420,000	4,235,727
United Wholesale Mortgage LLC 5.50% due 11/15/25 ⁵	3,880,000	3,494,405
5.50% due 04/15/29 ⁵	275,000	218,757
Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 ⁵	4,300,000	3,507,639
Peachtree Corners Funding Trust 3.98% due 02/15/25 ⁵	3,450,000	3,330,215
Fairfax Financial Holdings Ltd. 4.85% due 04/17/28	3,100,000	2,929,780
Hunt Companies, Inc. 5.25% due 04/15/29 ⁵	3,250,000	2,731,665
CNA Financial Corp. 4.50% due 03/01/26	2,298,000	2,258,877

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CORPORATE BONDS^{††} - 37.0% (continued)		
Financial - 16.4% (continued)		
Equitable Holdings, Inc. 4.35% due 04/20/28	1,700,000	\$ 1,619,700
Brookfield Finance, Inc. 3.90% due 01/25/28	1,400,000	1,283,668
CNO Financial Group, Inc. 5.25% due 05/30/25	1,200,000	1,190,481
Trinity Acquisition plc 4.40% due 03/15/26	881,000	854,576
Newmark Group, Inc. 6.13% due 11/15/23	775,000	767,647
Old Republic International Corp. 3.88% due 08/26/26	700,000	662,685
Equinix, Inc. 1.55% due 03/15/28	700,000	578,561
RenaissanceRe Finance, Inc. 3.70% due 04/01/25	400,000	387,355
Greystar Real Estate Partners LLC 5.75% due 12/01/25 ⁵	350,000	342,039
Assurant, Inc. 4.90% due 03/27/28	350,000	335,290
PNC Bank North America 3.88% due 04/10/25	150,000	145,883
Total Financial		669,184,943
Consumer, Non-cyclical - 5.3%		
Triton Container International Ltd. 1.15% due 06/07/24 ⁵	26,000,000	24,045,251
0.80% due 08/01/23 ⁵	14,550,000	14,041,756
2.05% due 04/15/26 ⁵	1,800,000	1,564,339
Global Payments, Inc. 2.90% due 05/15/30	31,000,000	25,400,388
Baxter International, Inc. 1.92% due 02/01/27	15,500,000	13,742,101
GXO Logistics, Inc. 1.65% due 07/15/26	15,000,000	12,842,657
CoStar Group, Inc. 2.80% due 07/15/30 ⁵	15,280,000	12,479,018
Laboratory Corporation of America Holdings 1.55% due 06/01/26	13,700,000	12,133,666
BAT International Finance plc 1.67% due 03/25/26	13,000,000	11,518,708
Element Fleet Management Corp. 1.60% due 04/06/24 ⁵	10,250,000	9,710,011
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ⁵	11,200,000	9,667,668
PRA Health Sciences, Inc. 2.88% due 07/15/26 ⁵	10,280,000	9,303,946
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 5.13% due 02/01/28 ⁵	8,000,000	7,578,981
Altria Group, Inc. 2.35% due 05/06/25	8,000,000	7,535,297
Block, Inc. 2.75% due 06/01/26	7,600,000	6,789,840
Spectrum Brands, Inc. 5.75% due 07/15/25	6,780,000	6,703,279
BAT Capital Corp. 4.70% due 04/02/27	4,220,000	4,045,254
3.56% due 08/15/27	2,000,000	1,827,124
US Foods, Inc. 6.25% due 04/15/25 ⁵	3,750,000	3,710,749
4.75% due 02/15/29 ⁵	1,011,000	897,687
Royalty Pharma plc 1.75% due 09/02/27	5,150,000	4,358,926
Olympus Corp. 2.14% due 12/08/26 ⁵	4,350,000	3,846,124
DaVita, Inc. 4.63% due 06/01/30 ⁵	3,086,000	2,482,461
3.75% due 02/15/31 ⁵	784,000	585,138
FAGE International S.A. / FAGE USA Dairy Industry, Inc. 5.63% due 08/15/26 ⁵	2,828,000	2,623,366
Bunge Limited Finance Corp. 1.63% due 08/17/25	1,900,000	1,730,198
Molina Healthcare, Inc. 4.38% due 06/15/28 ⁵	1,115,000	1,017,538
Avantor Funding, Inc. 4.63% due 07/15/28 ⁵	1,050,000	954,072
IQVIA, Inc. 5.00% due 05/15/27 ⁵	850,000	810,305
Edwards Lifesciences Corp. 4.30% due 06/15/28	420,000	401,521
Zimmer Biomet Holdings, Inc. 3.05% due 01/15/26	400,000	377,151
Service Corporation International 3.38% due 08/15/30	450,000	365,808
Sabre GLBL, Inc. 7.38% due 09/01/25 ⁵	343,000	329,637
Smithfield Foods, Inc. 4.25% due 02/01/27 ⁵	350,000	322,262
Performance Food Group, Inc. 5.50% due 10/15/27 ⁵	100,000	94,317
Total Consumer, Non-cyclical		215,836,544
Industrial - 4.7%		
Boeing Co. 4.88% due 05/01/25	50,500,000	50,113,323
2.20% due 02/04/26	10,450,000	9,494,479
CNH Industrial Capital LLC 1.45% due 07/15/26	12,500,000	11,016,329
1.88% due 01/15/26	4,960,000	4,497,694
Berry Global, Inc. 1.57% due 01/15/26	11,750,000	10,467,085
4.88% due 07/15/26 ⁵	5,165,000	4,972,633
Sealed Air Corp. 1.57% due 10/15/26 ⁵	16,450,000	14,204,583
TD SYNNEX Corp. 1.25% due 08/09/24	14,400,000	13,373,849

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CORPORATE BONDS^{††} - 37.0% (continued)		
Industrial - 4.7% (continued)		
Silgan Holdings, Inc. 1.40% due 04/01/26 ⁵	12,600,000	\$ 11,116,377
Teledyne Technologies, Inc. 2.25% due 04/01/28	12,000,000	10,332,328
Ryder System, Inc. 3.35% due 09/01/25	10,600,000	10,063,226
Vontier Corp. 1.80% due 04/01/26	7,050,000	5,957,598
2.40% due 04/01/28	3,900,000	3,116,239
Penske Truck Leasing Company LP / PTL Finance Corp. 4.45% due 01/29/26 ⁵	5,475,000	5,269,121
4.20% due 04/01/27 ⁵	500,000	469,129
Graphic Packaging International LLC 1.51% due 04/15/26 ⁵	6,500,000	5,669,996
IP Lending V Ltd. 5.13% due 04/02/26 ^{†††-5}	3,900,000	3,578,250
Jabil, Inc. 1.70% due 04/15/26	3,800,000	3,367,355
GATX Corp. 3.85% due 03/30/27	2,900,000	2,707,176
3.50% due 03/15/28	200,000	181,466
Standard Industries, Inc. 4.75% due 01/15/28 ⁵	2,671,000	2,403,606
Weir Group plc 2.20% due 05/13/26 ⁵	2,610,000	2,314,668
Xylem, Inc. 1.95% due 01/30/28	2,050,000	1,762,931
Mueller Water Products, Inc. 4.00% due 06/15/29 ⁵	1,300,000	1,142,375
Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 ⁵	800,000	729,317
JELD-WEN, Inc. 6.25% due 05/15/25 ⁵	535,000	500,409
Amsted Industries, Inc. 4.63% due 05/15/30 ⁵	350,000	298,375
5.63% due 07/01/27 ⁵	100,000	94,866
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁵	451,000	357,430
Summit Materials LLC / Summit Materials Finance Corp. 5.25% due 01/15/29 ⁵	275,000	256,032
6.50% due 03/15/27 ⁵	75,000	73,498
Stericycle, Inc. 5.38% due 07/15/24 ⁵	225,000	221,645
EnerSys 5.00% due 04/30/23 ⁵	175,000	174,290
Harseo Corp. 5.75% due 07/31/27 ⁵	125,000	98,696
Total Industrial		190,396,374
Technology - 3.3%		
HCL America, Inc. 1.38% due 03/10/26 ⁵	38,700,000	34,218,936
CDW LLC / CDW Finance Corp. 2.67% due 12/01/26	22,350,000	19,842,732
3.25% due 02/15/29	810,000	689,869
NetApp, Inc. 2.38% due 06/22/27	17,800,000	15,818,629
Fidelity National Information Services, Inc. 1.65% due 03/01/28	11,000,000	9,106,264
4.70% due 07/15/27	5,000,000	4,877,986
Infor, Inc. 1.75% due 07/15/25 ⁵	13,800,000	12,466,287
1.45% due 07/15/23 ⁵	1,100,000	1,074,218
Qorvo, Inc. 1.75% due 12/15/24 ⁵	10,600,000	9,762,070
4.38% due 10/15/29	1,380,000	1,220,251
3.38% due 04/01/31 ⁵	1,200,000	964,127
Oracle Corp. 2.30% due 03/25/28	12,400,000	10,740,514
Microchip Technology, Inc. 0.98% due 09/01/24	8,750,000	8,102,152
NCR Corp. 5.13% due 04/15/29 ⁵	2,850,000	2,383,521
Leidos, Inc. 3.63% due 05/15/25	1,950,000	1,872,520
Twilio, Inc. 3.63% due 03/15/29	994,000	807,526
MSCI, Inc. 3.88% due 02/15/31 ⁵	379,000	315,110
Boxer Parent Company, Inc. 7.13% due 10/02/25 ⁵	150,000	145,877
Total Technology		134,408,589
Consumer, Cyclical - 2.7%		
Warnermedia Holdings, Inc. 3.64% due 03/15/25 ⁵	33,600,000	31,952,335
Hyatt Hotels Corp. 1.80% due 10/01/24	12,300,000	11,525,234
5.63% due 04/23/25	7,220,000	7,164,293
6.00% due 04/23/30	4,320,000	4,225,933
Alt-2 Structured Trust 2.95% due 05/14/31 ^{†††}	11,130,895	9,810,436
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁵	10,000,000	9,755,818
Marriott International, Inc. 5.75% due 05/01/25	6,610,000	6,666,987
Choice Hotels International, Inc. 3.70% due 01/15/31	7,350,000	6,230,256
Hilton Domestic Operating Company, Inc. 3.63% due 02/15/32 ⁵	5,400,000	4,324,320
4.00% due 05/01/31 ⁵	300,000	250,989
Delta Air Lines, Inc. 7.00% due 05/01/25 ⁵	4,300,000	4,394,345

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CORPORATE BONDS^{††} - 37.0% (continued)		
Consumer, Cyclical - 2.7% (continued)		
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	2,647,575	\$ 2,285,618
3.00% due 10/15/28	1,624,842	1,407,892
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁵	3,015,194	2,997,712
Newell Brands, Inc.		
6.38% due 09/15/27	1,548,000	1,536,390
4.45% due 04/01/26	1,552,000	1,460,114
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.88% due 03/01/27	2,300,000	2,185,462
Air Canada		
3.88% due 08/15/26 ⁵	2,350,000	2,081,472
1011778 BC ULC / New Red Finance, Inc.		
5.75% due 04/15/25 ⁵	700,000	694,539
Tempur Sealy International, Inc.		
4.00% due 04/15/29 ⁵	375,000	315,060
Total Consumer, Cyclical		111,265,205
Communications - 2.0%		
FactSet Research Systems, Inc.		
2.90% due 03/01/27	22,750,000	20,651,629
T-Mobile USA, Inc.		
2.25% due 02/15/26	8,150,000	7,413,574
3.50% due 04/15/25	5,000,000	4,808,526
2.63% due 04/15/26	3,200,000	2,932,516
Rogers Communications, Inc.		
2.95% due 03/15/25 ⁵	14,400,000	13,720,545
Ziggo BV		
4.88% due 01/15/30 ⁵	10,571,000	8,845,496
Level 3 Financing, Inc.		
3.63% due 01/15/29 ⁵	5,070,000	3,712,462
4.25% due 07/01/28 ⁵	2,277,000	1,793,593
3.75% due 07/15/29 ⁵	2,150,000	1,546,646
Cogent Communications Group, Inc.		
3.50% due 05/01/26 ⁵	4,204,000	3,819,092
Paramount Global		
4.75% due 05/15/25	3,590,000	3,534,273
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,250,000	2,530,150
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁵	1,850,000	1,617,098
Thomson Reuters Corp.		
3.35% due 05/15/26	1,550,000	1,466,308
Fox Corp.		
3.05% due 04/07/25	1,360,000	1,300,114
AMC Networks, Inc.		
4.75% due 08/01/25	500,000	380,000
4.25% due 02/15/29	225,000	140,197
TripAdvisor, Inc.		
7.00% due 07/15/25 ⁵	400,000	395,214
CSC Holdings LLC		
4.13% due 12/01/30 ⁵	250,000	176,458
3.38% due 02/15/31 ⁵	225,000	146,730
Sirius XM Radio, Inc.		
5.50% due 07/01/29 ⁵	75,000	68,459
Match Group Holdings II LLC		
4.63% due 06/01/28 ⁵	75,000	66,860
Total Communications		81,065,940
Basic Materials - 1.2%		
Anglo American Capital plc		
2.25% due 03/17/28 ⁵	14,000,000	11,773,322
4.00% due 09/11/27 ⁵	750,000	706,586
5.38% due 04/01/25 ⁵	600,000	593,295
Valvoline, Inc.		
3.63% due 06/15/31 ⁵	11,161,000	9,157,935
4.25% due 02/15/30 ⁵	125,000	121,265
Kaiser Aluminum Corp.		
4.63% due 03/01/28 ⁵	9,643,000	8,414,730
Arconic Corp.		
6.00% due 05/15/25 ⁵	7,811,000	7,678,967
Nucor Corp.		
2.00% due 06/01/25	5,000,000	4,653,185
Alcoa Nederland Holding BV		
5.50% due 12/15/27 ⁵	3,675,000	3,541,453
Carpenter Technology Corp.		
6.38% due 07/15/28	1,145,000	1,088,929
Steel Dynamics, Inc.		
2.40% due 06/15/25	1,050,000	984,564
ArcelorMittal S.A.		
4.55% due 03/11/26	400,000	386,285
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁵	140,000	124,684
Total Basic Materials		49,225,200
Utilities - 1.1%		
Alexander Funding Trust		
1.84% due 11/15/23 ⁵	19,050,000	18,248,982
CenterPoint Energy, Inc.		
4.78% (SOFR Compounded Index + 0.65%) due 05/13/24 ⁰	10,400,000	10,278,907
Terraform Global Operating, LP		
6.13% due 03/01/26 ⁵	6,170,000	5,784,375
Southern Co.		
1.75% due 03/15/28	5,000,000	4,209,590
AES Corp.		
3.30% due 07/15/25 ⁵	4,250,000	4,007,328
Total Utilities		42,529,182
Energy - 0.3%		
BP Capital Markets plc		
4.88% ^{2,6}	7,500,000	6,562,500
Occidental Petroleum Corp.		
5.50% due 12/01/25	5,000,000	4,983,050

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 37.0% (continued)		
Energy - 0.3% (continued)		
Sabine Pass Liquefaction LLC		
5.63% due 03/01/25	500,000	\$ 500,706
5.00% due 03/15/27	300,000	294,157
Cheniere Corpus Christi Holdings LLC		
7.00% due 06/30/24	550,000	556,827
Gulfstream Natural Gas System LLC		
4.60% due 09/15/25 ⁵	400,000	386,861
Parkland Corp.		
5.88% due 07/15/27 ⁵	80,000	75,960
Total Energy		13,360,061
Collateralized Loan Obligations - 0.0%		
Fontainebleau Vegas		
2.29% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 09/30/25 ⁰	1,203,074	1,206,394
Total Corporate Bonds (Cost \$1,678,947,997)		1,508,478,432
ASSET-BACKED SECURITIES^{††} - 35.4%		
Collateralized Loan Obligations - 23.7%		
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A AIR, 5.78% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0,5}	48,500,000	47,320,926
2021-1A A2R, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/33 ^{0,5}	6,250,000	5,802,119
BXMT Ltd.		
2020-FL2 A, 5.34% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{0,5}	19,313,356	19,069,827
2020-FL2 AS, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 02/15/38 ^{0,5}	14,310,000	14,036,016
2020-FL3 AS, 5.67% (30 Day Average SOFR + 1.86%, Rate Floor: 1.75%) due 11/15/37 ^{0,5}	4,500,000	4,374,227
2020-FL2 B, 5.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 02/15/38 ^{0,5}	2,000,000	1,945,103
2020-FL3 B, 6.07% (30 Day Average SOFR + 2.26%, Rate Floor: 2.15%) due 11/15/37 ^{0,5}	2,000,000	1,942,485
Golub Capital Partners CLO 49M Ltd.		
2021-49A AR, 5.77% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/26/33 ^{0,5}	36,500,000	35,003,204
CHCP Ltd.		
2021-FL1 A, 5.49% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0,5}	32,608,363	31,642,050
Shackleton CLO Ltd.		
2017-8A AIR, 5.16% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{0,5}	30,845,849	30,586,547
LCM XXIV Ltd.		
2021-24A AR, 5.22% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.98%) due 03/20/30 ^{0,5}	30,399,878	30,019,880
ABPCI Direct Lending Fund IX LLC		
2021-9A AIR, 5.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 ^{0,5}	30,750,000	29,869,883
Golub Capital Partners CLO 54M, LP		
2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,5}	29,000,000	27,647,257
LCCM Trust		
2021-FL3 A, 5.77% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{0,5}	22,250,000	21,334,194
2021-FL2 B, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/13/38 ^{0,5}	6,000,000	5,694,608
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 5.83% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{0,5}	27,500,000	26,930,967
Parliament CLO II Ltd.		
2021-2A B, 6.38% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 08/20/32 ^{0,5}	22,250,000	20,975,389
2021-2A A, 6.03% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/20/32 ^{0,5}	5,250,000	5,164,352

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [†]	Value
ASSET-BACKED SECURITIES^{††} - 35.4% (continued)		
Collateralized Loan Obligations - 23.7% (continued)		
2021-2A C, 7.23% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 08/20/32 ^{0.5} Owl Rock CLO IV Ltd.	500,000	\$ 467,446
2021-4A A1R, 6.28% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0.5}	24,250,000	23,169,614
2021-4A A2R, 6.58% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{0.5} Golub Capital Partners CLO 16 Ltd.	3,650,000	3,411,314
2021-16A A1R2, 5.97% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0.5} ABPCI Direct Lending Fund CLO V Ltd.	27,650,000	26,489,579
2021-5A A2R, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{0.5}	15,500,000	14,768,650
2021-5A A1R, 5.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{0.5} Cerberus Loan Funding XXXVI, LP	11,500,000	11,197,559
2021-1A AR, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{0.5}	23,000,000	22,661,270
2021-1A BR, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ^{0.5} HERA Commercial Mortgage Ltd.	3,250,000	3,170,638
2021-FL1 A, 5.39% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ⁰	22,750,000	21,952,012
2021-FL1 B, 5.94% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{0.5} Palmer Square Loan Funding Ltd.	3,750,000	3,491,359
2021-1A A1, 5.14% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 04/20/29 ^{0.5}	11,937,114	11,806,591
2022-1A A2, 5.46% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0.5}	5,000,000	4,810,694
2021-3A B, 5.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 ^{0.5}	5,000,000	4,733,902
2021-2A B, 6.08% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{0.5} LoanCore Issuer Ltd.	4,000,000	3,821,157
2019-CRE2 AS, 5.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.5}	7,470,738	7,389,776
2021-CRE5 B, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/36 ^{0.5}	7,900,000	7,388,431
2021-CRE4 B, 5.17% (30 Day Average SOFR + 1.36%, Rate Floor: 1.25%) due 07/15/35 ^{0.5}	7,500,000	7,231,619
2018-CRE1 AS, 5.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{0.5} Cerberus Loan Funding XXXI, LP	2,073,092	2,068,924
2021-1A A, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{0.5}	13,257,473	13,039,231
2021-1A B, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/32 ^{0.5} Golub Capital Partners CLO 33M Ltd.	9,600,000	9,400,402
2021-33A AR2, 6.62% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0.5}	23,000,000	21,424,962
Madison Park Funding XLVIII Ltd.		
2021-48A B, 5.68% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0.5}	22,000,000	21,272,632
Cerberus Loan Funding XXX, LP		
2020-3A A, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0.5}	18,000,000	17,607,220

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 35.4% (continued)		
Collateralized Loan Obligations - 23.7% (continued)		
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.70% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0.5}	14,250,000	\$ 13,696,546
2021-2A B, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{0.5}	4,000,000	3,787,554
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 5.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{0.5}	15,250,000	14,692,526
2021-1A BR, 6.39% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 04/20/32 ^{0.5}	2,250,000	2,135,182
2021-1A A2R, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/32 ^{0.5}	300,000	294,296
Woodmont Trust		
2020-7A A1A, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0.5}	16,250,000	16,103,180
BRSP Ltd.		
2021-FL1 C, 6.49% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 08/19/38 ^{0.5}	10,000,000	9,284,179
2021-FL1 B, 6.24% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/19/38 ^{0.5}	6,400,000	5,956,030
ACRES Commercial Realty Ltd.		
2021-FL1 B, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 06/15/36 ^{0.5}	11,200,000	10,660,981
2021-FL1 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{0.5}	4,800,000	4,547,047
AMMC CLO XI Ltd.		
2020-11A A2R3, 1.83% due 04/30/31 ⁵	14,300,000	13,266,307
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 5.38% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0.5}	13,450,000	13,137,283
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 5.64% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{0.5}	11,500,000	11,022,991
2021-3A B, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{0.5}	2,250,000	2,061,132
BDS Ltd.		
2021-FL8 D, 6.24% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/18/36 ^{0.5}	7,000,000	6,421,985
2021-FL9 C, 6.24% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 ^{0.5}	5,000,000	4,667,654
2020-FL5 B, 6.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 ⁰	1,400,000	1,374,094
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 5.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0.5}	12,250,000	11,777,705
Lake Shore MM CLO III LLC		
2021-2A A1R, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0.5}	11,250,000	11,023,501
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 5.88% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0.5}	11,500,000	10,784,752
FS Rialto		
2021-FL3 B, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 ⁰	7,500,000	7,137,983
2021-FL2 C, 6.38% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 05/16/38 ^{0.5}	3,250,000	3,096,186
KREF		
2021-FL2 B, 5.98% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/15/39 ^{0.5}	10,700,000	10,233,067

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 35.4% (continued)		
Collateralized Loan Obligations - 23.7% (continued)		
Madison Park Funding LIII Ltd.		
2022-53A B, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0.5}	10,750,000	\$ 10,227,751
Neuberger Berman CLO XVI-S Ltd.		
2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0.5}	10,200,000	9,719,892
Recette CLO Ltd.		
2021-1A BRR, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{0.5}	10,000,000	9,498,667
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A AIR, 5.79% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31 ^{0.5}	9,250,000	8,914,420
PPF Ltd.		
2021-7 B, 5.73% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/14/38 ^{0.5}	4,599,770	4,370,767
2021-7 D, 6.73% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 ^{0.5}	4,104,795	3,822,043
GoldenTree Loan Management US CLO I Ltd.		
2021-9A B, 5.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{0.5}	7,000,000	6,731,863
2021-9A C, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0.5}	1,000,000	933,839
Cerberus Loan Funding XXXV, LP		
2021-5A A, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{0.5}	8,000,000	7,628,218
BCC Middle Market CLO LLC		
2021-1A AIR, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0.5}	6,750,000	6,516,972
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.51% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{0.5}	6,529,571	6,434,625
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A B, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{0.5}	6,000,000	5,782,273
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 B, 5.98% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 07/16/36 ^{0.5}	6,000,000	5,717,162
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0.5}	5,628,758	5,603,774
KREF Funding V LLC		
6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0.†††}	5,574,566	5,547,529
0.15% due 06/25/26 ^{†††.7}	27,272,727	1,091
STWD Ltd.		
2019-FL1 C, 6.39% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 07/15/38 ⁰	3,200,000	3,105,633
2021-FL2 B, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 ^{0.5}	2,187,000	2,048,311
Owl Rock CLO II Ltd.		
2021-2A ALR, 5.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0.5}	5,000,000	4,829,488
BSPRT Issuer Ltd.		
2021-FL6 C, 6.37% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ⁰	5,000,000	4,704,253
CIFC Funding Ltd.		
2021-4A A1B2, 5.49% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/34 ^{0.5}	5,000,000	4,688,717

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 35.4% (continued)		
Collateralized Loan Obligations - 23.7% (continued)		
Carlyle Global Market Strategies CLO Ltd.		
2018-4A A1RR, 5.08% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 01/15/31 ^{0,5}	4,681,009	\$ 4,624,460
ACRE Commercial Mortgage Ltd.		
2021-FL4 AS, 5.44% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 12/18/37 ^{0,5}	4,500,000	4,321,860
VOYA CLO		
2021-2A BR, 6.23% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{0,5}	4,500,000	4,246,521
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 5.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{0,5}	4,000,000	3,866,370
Magnetite XXIX Ltd.		
2021-29A B, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{0,5}	4,000,000	3,860,964
Owl Rock CLO VI Ltd.		
2021-6A B1, 6.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{0,5}	3,500,000	3,371,446
AMMC CLO XIV Ltd.		
2021-14A A2R2, 5.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{0,5}	3,250,000	3,192,843
Boyce Park CLO Ltd.		
2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,5}	3,000,000	2,859,636
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 6.01% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,5}	2,500,000	2,459,480
Greystone Commercial Real Estate Notes		
2021-FL3 B, 5.97% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 07/15/39 ^{0,5}	2,200,000	2,035,275
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,5}	2,000,000	1,902,449
HGI CRE CLO Ltd.		
2021-FL2 B, 5.83% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 ⁰	2,000,000	1,878,802
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{5,8}	1,500,000	1,165,900
Stratus CLO 2021-1 Ltd.		
2021-1A B, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{0,5}	1,000,000	958,216
Marathon CLO V Ltd.		
2017-5A A1R, 5.55% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{0,5}	535,945	534,695
Newfleet CLO Ltd.		
2018-1A A1R, 5.19% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{0,5}	369,383	368,147
TRTX Issuer Ltd.		
2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ⁰	354,967	351,063
Carlyle GMS Finance MM CLO LLC		
2018-1A A12R, 5.86% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 10/15/31 ^{0,5}	250,000	245,702
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28 ^{5,8}	325,901	19,499
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{5,8}	301,370	328
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{††,8,9}	500,000	196
Total Collateralized Loan Obligations		968,387,317
Financial - 3.1%		
Strategic Partners Fund VIII LP		
6.33% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	23,500,000	23,518,565

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 35.4% (continued)		
Financial - 3.1% (continued)		
6.68% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	4,000,000	\$ 4,003,160
Madison Avenue Secured Funding Trust		
2021-1, 5.07% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{0,†††,5}	20,900,000	20,900,000
Madison Avenue Secured Funding Trust Series		
2022-1, 6.13% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,5}	16,550,000	16,550,000
Station Place Securitization Trust		
2022-SPI, 6.13% (1 Month Term SOFR + 1.85%, Rate Floor: 0.00%) due 10/12/23 ^{0,†††,5}	16,550,000	16,550,000
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	17,933,093	15,226,810
HV Eight LLC		
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{0,†††}	EUR 12,400,000	13,280,497
Project Onyx		
5.99% (3 Month Term SOFR + 2.40%, Rate Floor: 2.30%) due 01/26/27 ^{0,†††}	7,000,000	7,007,510
Ceamer Finance LLC		
3.69% due 03/22/31 ^{†††}	4,363,380	3,997,336
Thunderbird A		
5.50% due 03/01/37 ^{†††}	2,401,464	2,341,427
Lightning A		
5.50% due 03/01/37 ^{†††}	2,347,922	2,289,224
Acsf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR 393,590	421,538
Total Financial		<u>126,086,067</u>
Transport-Container - 2.1%		
Triton Container Finance VIII LLC		
2021-1A, 1.86% due 03/20/46 ⁵	34,475,625	28,744,531
Textainer Marine Containers VII Ltd.		
2021-1A, 1.68% due 02/20/46 ⁵	9,642,667	8,099,168
2020-1A, 2.73% due 08/21/45 ⁵	4,318,302	3,909,831
2020-2A, 2.10% due 09/20/45 ⁵	3,917,775	3,411,696
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45 ⁵	14,155,000	12,285,541
2020-1A, 2.08% due 09/18/45 ⁵	1,532,500	1,326,744
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46 ⁵	15,241,518	12,996,045
TIF Funding II LLC		
2021-1A, 1.65% due 02/20/46 ⁵	15,581,687	12,922,604
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45 ⁵	3,032,813	2,620,556
Total Transport-Container		<u>86,316,716</u>
Whole Business - 2.0%		
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 ⁵	31,042,440	30,501,929
Taco Bell Funding LLC		
2021-1A, 1.95% due 08/25/51 ⁵	18,562,500	15,685,739
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁵	11,918,500	9,322,722
2019-1A, 3.88% due 10/25/49 ⁵	6,062,500	5,369,950
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51 ⁵	9,088,125	7,280,306
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ⁵	7,781,400	6,575,906
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁵	7,086,875	5,989,586
Domino's Pizza Master Issuer LLC		
2019-1A, 3.67% due 10/25/49 ⁵	1,701,875	1,470,148
Total Whole Business		<u>82,196,286</u>
Net Lease - 1.6%		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 1.85% due 11/20/50 ⁵	39,269,500	34,852,918
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁵	10,289,833	9,653,024
STORE Master Funding LLC		
2021-1A, 2.86% due 06/20/51 ⁵	6,897,875	5,573,547

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 35.4% (continued)		
Net Lease - 1.6% (continued)		
CF Hippolyta Issuer LLC		
2021-1A, 1.98% due 03/15/61 ⁵	5,805,495	\$ 4,840,313
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51 ⁵	3,000,000	2,468,100
2021-1, 2.51% due 07/20/51 ⁵	2,500,000	2,059,114
CARS-DB4, LP		
2020-1A, 3.19% due 02/15/50 ⁵	3,969,167	3,708,487
2020-1A, 3.25% due 02/15/50 ⁵	893,145	760,900
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 1.91% due 10/20/61 ⁵	2,500,000	2,112,424
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁵	1,984,583	1,729,079
Total Net Lease		67,757,906
Transport-Aircraft - 1.4%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁵	14,587,440	11,651,438
2017-1A, 3.97% due 05/16/42 ⁵	2,335,098	1,810,882
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁵	11,745,706	9,312,359
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁵	8,194,118	6,350,687
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁵	7,711,426	5,822,280
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁵	5,772,723	5,152,645
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁵	6,159,703	4,657,462
Castlake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁵	4,952,323	4,160,150
Castlake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁵	4,133,004	3,622,525
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁵	2,347,725	1,901,006
2017-1, 4.58% due 02/15/42 ⁵	960,535	871,230
Raspro Trust		
2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0.5}	1,969,886	1,944,957
Total Transport-Aircraft		57,257,621
Collateralized Debt Obligations - 0.7%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ⁵	24,650,000	21,012,882
Anchorage Credit Funding 3 Ltd.		
2021-3A AIR, 2.87% due 01/28/39 ⁵	6,997,810	6,117,755
Total Collateralized Debt Obligations		27,130,637
Single Family Residence - 0.4%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 ⁵	5,050,000	4,432,678
2020-SFR2, 4.50% due 10/19/37 ⁵	4,900,000	4,348,606
2021-SFR1, 2.19% due 08/17/38 ⁵	4,000,000	3,357,824
2020-SFR2, 3.37% due 10/19/37 ⁵	3,200,000	2,772,756
Total Single Family Residence		14,911,864
Infrastructure - 0.4%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 ⁵	9,250,000	8,116,994
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁵	6,826,310	6,753,483
Total Infrastructure		14,870,477
Total Asset-Backed Securities (Cost \$1,540,269,087)		1,444,914,891
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.2%		
Residential Mortgage-Backed Securities - 14.8%		
CSMC Trust		
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{0.5}	30,493,434	28,768,125
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0.5}	13,694,263	12,362,430
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{0.5}	12,803,114	12,233,408
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{0.5}	8,333,529	7,613,682
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{0.5}	5,360,979	5,141,808

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.2% (continued)		
Residential Mortgage-Backed Securities - 14.8% (continued)		
2020-NQM1, 1.41% due 05/25/65 ^{5,10}	2,322,965	\$ 2,097,331
PRPM LLC		
2021-5, 1.79% due 06/25/26 ^{5,10}	22,970,136	20,798,967
2022-1, 3.72% due 02/25/27 ^{5,10}	20,717,623	19,371,043
2021-8, 1.74% (WAC) due 09/25/26 ^{0,5}	10,595,645	9,493,069
2021-RPL2, 2.49% (WAC) due 10/25/51 ^{0,5}	2,500,000	2,147,451
Legacy Mortgage Asset Trust		
2021-GS3, 1.75% due 07/25/61 ^{5,10}	22,665,922	20,487,593
2021-GS4, 1.65% due 11/25/60 ^{5,10}	19,377,056	17,320,992
2021-GS2, 1.75% due 04/25/61 ^{5,10}	8,410,842	7,602,485
2021-GS5, 2.25% due 07/25/67 ^{5,10}	5,396,554	4,830,709
BRAVO Residential Funding Trust		
2021-C, 1.62% due 03/01/61 ^{5,10}	23,244,038	20,890,974
2022-R1, 3.13% due 01/29/70 ^{5,10}	17,860,226	15,818,561
2021-HE2, 4.78% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69 ^{0,5}	3,007,106	2,972,241
2021-HE2, 4.98% (30 Day Average SOFR + 1.05%, Rate Floor: 0.00%) due 11/25/69 ^{0,5}	2,761,346	2,729,370
2021-HE1, 4.88% (30 Day Average SOFR + 0.95%, Rate Floor: 0.00%) due 01/25/70 ^{0,5}	2,428,487	2,387,532
2021-HE1, 4.78% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70 ^{0,5}	1,823,426	1,796,481
NYMT Loan Trust		
2021-SP1, 1.67% due 08/25/61 ^{5,10}	35,619,119	31,923,525
2022-SP1, 5.25% due 07/25/62 ^{5,10}	10,220,788	9,840,193
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 ^{5,10}	43,949,193	40,566,085
NRZ Advance Receivables Trust		
2020-T2, 1.48% due 09/15/53 ⁵	28,950,000	27,881,884
FKRT		
2.21% due 11/30/58 ^{†††,9}	25,700,000	24,668,916
Verus Securitization Trust		
2020-5, 1.58% due 05/25/65 ^{5,10}	5,668,037	5,150,671
2021-4, 1.35% (WAC) due 07/25/66 ^{0,5}	6,732,749	5,017,134
2021-5, 1.37% (WAC) due 09/25/66 ^{0,5}	6,594,160	4,998,044
2021-3, 1.44% (WAC) due 06/25/66 ^{0,5}	4,032,514	3,189,113
2021-6, 1.89% (WAC) due 10/25/66 ^{0,5}	3,195,523	2,561,580
2019-4, 2.64% due 11/25/59 ^{5,10}	1,632,183	1,548,217
2020-1, 2.42% due 01/25/60 ^{5,10}	864,165	813,540
Towd Point Revolving Trust		
4.83% due 09/25/64 ⁹	18,500,000	17,808,081
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{0,5}	8,155,370	7,777,385
2018-2, 3.25% (WAC) due 03/25/58 ^{0,5}	4,426,555	4,236,351
2017-5, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{0,5}	2,781,936	2,753,063
2018-1, 3.00% (WAC) due 01/25/58 ^{0,5}	562,252	536,660
New Residential Advance Receivables Trust Advance Receivables Backed Notes		
2020-T1, 1.43% due 08/15/53 ⁵	15,750,000	15,199,207
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 5.02% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁰	12,764,465	12,231,022
2006-BC4, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ⁰	602,507	583,147
2007-BC1, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37 ⁰	28,904	28,642
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,5}	12,642,824	11,338,814
LSTAR Securities Investment Ltd.		
2021-1, 5.92% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/01/26 ^{0,9}	7,137,539	6,364,458

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.2% (continued)		
Residential Mortgage-Backed Securities - 14.8% (continued)		
2021-2, 5.82% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 03/02/26 ^{0,9}	4,952,569	\$ 4,868,208
Home Equity Loan Trust		
2007-FRE1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁰	11,439,869	10,672,941
Soundview Home Loan Trust		
2006-OPT5, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 ⁰	9,367,876	8,838,670
2005-OPT3, 5.09% (1 Month USD LIBOR + 0.71%, Rate Floor: 0.71%) due 11/25/35 ⁰	1,709,806	1,658,527
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{0,5}	6,207,193	5,795,211
2018-1A, 4.00% (WAC) due 12/25/57 ^{0,5}	1,938,985	1,818,380
2019-6A, 3.50% (WAC) due 09/25/59 ^{0,5}	1,494,434	1,374,946
2017-5A, 5.89% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{0,5}	581,744	568,845
CFMT LLC		
2021-HB5, 1.37% (WAC) due 02/25/31 ^{0,5}	6,950,000	6,504,513
2022-HB9, 3.25% (WAC) due 09/25/37 ^{0,9}	2,223,301	2,009,985
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{0,9}	5,893,346	5,672,042
2019-RM3, 2.80% (WAC) due 06/25/69 ^{0,9}	1,374,878	1,327,141
CSMC		
2021-NQM8, 2.41% (WAC) due 10/25/66 ^{0,5}	8,589,747	6,978,223
NovaStar Mortgage Funding Trust Series		
2007-2, 4.59% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁰	6,769,590	6,515,125
Alternative Loan Trust		
2007-OA7, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 05/25/47 ⁰	4,622,630	3,860,537
2007-OH3, 4.97% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 ⁰	2,220,365	1,897,018
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE3, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/36 ⁰	4,740,719	2,438,170
2007-HE3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ⁰	3,396,251	1,746,655
2007-HE5, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ⁰	1,624,309	720,595
2006-NC1, 4.96% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 ⁰	459,382	451,403
American Home Mortgage Investment Trust		
2006-3, 4.75% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46 ⁰	5,716,072	4,639,533
Banc of America Funding Trust		
2015-R2, 4.65% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{0,5}	4,319,821	4,212,298
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61 ^{0,5}	4,406,169	4,039,761
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{5,10}	3,640,349	3,557,902
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.53% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due 11/25/36 ⁰	3,638,636	3,501,884
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 ⁵	3,750,000	3,398,245

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.2% (continued)		
Residential Mortgage-Backed Securities - 14.8% (continued)		
HarborView Mortgage Loan Trust		
2006-14, 4.64% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 ⁰	2,050,509	\$ 1,747,957
2006-12, 4.72% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁰	1,695,191	1,481,764
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 5.12% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35 ⁰	3,137,436	3,037,774
Securitized Asset Backed Receivables LLC Trust		
2007-HE1, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 12/25/36 ⁰	13,182,277	2,931,510
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 ⁰	2,858,955	2,755,260
Ellington Financial Mortgage Trust		
2021-2, 1.29% (WAC) due 06/25/66 ^{0,5}	2,246,458	1,691,089
2020-2, 1.64% (WAC) due 10/25/65 ^{0,5}	1,150,385	1,024,179
IXIS Real Estate Capital Trust		
2006-HE1, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁰	4,907,765	2,507,164
First NLC Trust		
2005-4, 5.17% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ⁰	2,470,971	2,394,466
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 ^{5,10}	2,377,004	2,365,387
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.38% (WAC) due 09/27/60 ^{0,5}	2,496,976	2,175,911
Angel Oak Mortgage Trust		
2021-6, 1.71% (WAC) due 09/25/66 ^{0,5}	2,789,928	2,130,913
CIT Mortgage Loan Trust		
2007-1, 5.74% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{0,5}	1,925,404	1,914,412
Citigroup Mortgage Loan Trust, Inc.		
2006-WF1, 5.03% due 03/25/36	3,710,745	1,864,828
Morgan Stanley Home Equity Loan Trust		
2006-2, 4.95% (1 Month USD LIBOR + 0.56%, Rate Floor: 0.56%) due 02/25/36 ⁰	1,853,215	1,809,140
Structured Asset Investment Loan Trust		
2006-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁰	1,743,982	1,665,603
2005-2, 5.12% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 03/25/35 ⁰	77,877	77,073
SG Residential Mortgage Trust		
2022-1, 3.68% (WAC) due 03/27/62 ^{0,5}	1,930,587	1,728,689
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ⁰	1,593,344	1,481,907
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ⁰	3,847,720	1,315,702
GSAA Home Equity Trust		
2006-3, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁰	2,352,631	1,276,241
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-WHQ3, 5.33% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 06/25/35 ⁰	1,282,845	1,268,249

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.2% (continued)		
Residential Mortgage-Backed Securities - 14.8% (continued)		
Nationstar Home Equity Loan Trust		
2007-B, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁰	1,175,461	\$ 1,165,831
Lehman XS Trust Series		
2006-16N, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 ⁰	1,309,704	1,099,235
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 01/26/60 ^{0.5}	1,106,751	1,053,519
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 5.41% (1 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 04/25/35 ⁰	1,059,705	1,009,100
MFRA Trust		
2021-INV1, 1.26% (WAC) due 01/25/56 ^{0.5}	1,067,994	935,379
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 ^{0.5}	1,500,000	823,568
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 4.97% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁰	740,444	705,455
Long Beach Mortgage Loan Trust		
2006-8, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ⁰	2,379,813	666,312
FBR Securitization Trust		
2005-2, 5.14% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.75%) due 09/25/35 ⁰	518,052	514,062
First Franklin Mortgage Loan Trust		
2004-FF10, 5.66% (1 Month USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34 ⁰	489,970	465,073
Nomura Resecuritization Trust		
2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0.5}	432,720	388,007
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50 ^{0.5}	355,516	335,716
Countrywide Asset-Backed Certificates		
2006-6, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 09/25/36 ⁰	149,715	149,379
2006-5, 4.97% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 08/25/36 ⁰	36,583	36,491
CSMC Series		
2015-12R, 3.38% (WAC) due 11/30/37 ^{0.5}	101,497	101,068
2014-2R, 3.34% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{0.5}	43,165	42,584
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	99,434	98,138
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.18% due 06/26/36 ⁵	49,941	43,544
Total Residential Mortgage-Backed Securities		603,224,421
Commercial Mortgage-Backed Securities - 2.3%		
BX Commercial Mortgage Trust		
2021-VOLT, 5.97% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 ^{0.5}	25,000,000	23,389,325
2022-LP2, 5.90% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 ^{0.5}	15,132,757	14,250,084
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 5.86% (1 Month USD LIBOR + 1.54%, Rate Floor: 1.54%) due 06/15/38 ^{0.5}	10,200,000	9,713,608

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.2% (continued)		
Commercial Mortgage-Backed Securities - 2.3% (continued)		
2016-JP2, 1.77% (WAC) due 08/15/49 ^{0.7}	33,821,051	\$ 1,614,725
BXHPP Trust		
2021-FILM, 5.42% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 08/15/36 ^{0.5}	8,250,000	7,420,731
MHP		
2022-MHIL, 5.60% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/27 ^{0.5}	7,773,268	7,325,254
Life Mortgage Trust		
2021-BMR, 5.72% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 03/15/38 ^{0.5}	6,880,791	6,518,172
Extended Stay America Trust		
2021-ESH, 6.02% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 ^{0.5}	3,904,769	3,748,041
Wells Fargo Commercial Mortgage Trust		
2017-C38, 0.97% (WAC) due 07/15/50 ^{0.7}	22,741,708	735,890
2016-C37, 0.81% (WAC) due 12/15/49 ^{0.7}	26,902,613	610,743
2017-C42, 0.86% (WAC) due 12/15/50 ^{0.7}	14,445,682	492,300
2017-RB1, 1.20% (WAC) due 03/15/50 ^{0.7}	8,015,952	321,278
2015-LC22, 0.76% (WAC) due 09/15/58 ^{0.7}	18,927,810	306,222
2016-NXS5, 1.42% (WAC) due 01/15/59 ^{0.7}	5,028,540	161,518
KKR Industrial Portfolio Trust		
2021-KDIP, 5.32% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/15/37 ^{0.5}	2,662,500	2,526,310
JPMDB Commercial Mortgage Securities Trust		
2016-C4, 0.75% (WAC) due 12/15/49 ^{0.7}	37,099,251	862,814
2018-C8, 0.67% (WAC) due 06/15/51 ^{0.7}	34,214,330	669,581
2016-C2, 1.49% (WAC) due 06/15/49 ^{0.7}	6,420,750	237,339
2017-C5, 0.89% (WAC) due 03/15/50 ^{0.7}	3,110,578	83,731
BENCHMARK Mortgage Trust		
2018-B2, 0.41% (WAC) due 02/15/51 ^{0.7}	100,362,005	1,556,585
DBJPM Mortgage Trust		
2017-C6, 0.91% (WAC) due 06/10/50 ^{0.7}	51,396,047	1,507,405
COMM Mortgage Trust		
2015-CR24, 0.69% (WAC) due 08/10/48 ^{0.7}	53,083,308	753,194
2018-COR3, 0.44% (WAC) due 05/10/51 ^{0.7}	35,217,174	668,602
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.01% (WAC) due 02/15/50 ^{0.7}	29,313,314	965,997
2016-UB10, 1.75% (WAC) due 07/15/49 ^{0.7}	10,527,782	453,457
UBS Commercial Mortgage Trust		
2017-C2, 1.08% (WAC) due 08/15/50 ^{0.7}	22,381,343	831,682
2017-C5, 1.07% (WAC) due 11/15/50 ^{0.7}	10,930,547	358,765
Morgan Stanley Bank of America Merrill Lynch Trust		
2017-C34, 0.77% (WAC) due 11/15/52 ^{0.7}	23,486,754	631,519
2015-C27, 0.87% (WAC) due 12/15/47 ^{0.7}	29,490,475	502,810
CSAIL Commercial Mortgage Trust		
2019-C15, 1.03% (WAC) due 03/15/52 ^{0.7}	19,391,452	835,589
2016-C6, 1.86% (WAC) due 01/15/49 ^{0.7}	6,092,798	285,869
BBCMS Mortgage Trust		
2018-C2, 0.76% (WAC) due 12/15/51 ^{0.7}	29,473,818	1,009,293
CD Mortgage Trust		
2017-CD6, 0.88% (WAC) due 11/13/50 ^{0.7}	12,808,194	356,800
2016-CD1, 1.37% (WAC) due 08/10/49 ^{0.7}	5,786,059	205,654
CGMS Commercial Mortgage Trust		
2017-B1, 0.74% (WAC) due 08/15/50 ^{0.7}	19,989,607	550,618
CD Commercial Mortgage Trust		
2017-CD4, 1.23% (WAC) due 05/10/50 ^{0.7}	13,659,210	540,921
Citigroup Commercial Mortgage Trust		
2016-C2, 1.73% (WAC) due 08/10/49 ^{0.7}	6,385,015	292,423
2016-GC37, 1.65% (WAC) due 04/10/49 ^{0.7}	2,858,644	116,292
GS Mortgage Securities Trust		
2017-GS6, 1.01% (WAC) due 05/10/50 ^{0.7}	11,126,224	395,562

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.2% (continued)		
Commercial Mortgage-Backed Securities - 2.3% (continued)		
BANK		
2017-BNK6, 0.77% (WAC) due 07/15/60 ^{0,7}	13,852,528	\$ 366,183
JPMBB Commercial Mortgage Securities Trust		
2013-C17, 0.69% (WAC) due 01/15/47 ^{0,7}	19,599,058	85,322
Total Commercial Mortgage-Backed Securities		94,258,208
Government Agency - 0.1%		
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	3,427,743	2,833,778
2.00% due 11/25/59	1,958,080	1,611,796
Fannie Mae-Aces		
1.47% (WAC) due 03/25/35 ^{0,7}	6,310,054	658,337
Freddie Mac Multifamily Structured Pass-Through Certificates		
0.45% (WAC) due 08/25/23 ^{0,7}	96,715,374	162,220
Total Government Agency		5,266,131
Total Collateralized Mortgage Obligations (Cost \$766,527,582)		702,748,760
SENIOR FLOATING RATE INTERESTS^{††,0} - 4.0%		
Technology - 1.2%		
Project Boost Purchaser LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	12,663,752	12,196,840
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	1,778,585	1,711,052
RLDatix		
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 ^{†††}	13,798,857	13,477,344
Dun & Bradstreet		
7.57% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/18/29	8,535,500	8,380,837
7.64% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/06/26	699,691	692,072
Boxer Parent Company, Inc.		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	7,167,300	6,850,505
Peraton Corp.		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	2,979,337	2,904,228
MACOM Technology Solutions Holdings, Inc.		
6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24	1,549,149	1,541,403
Upland Software, Inc.		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26	540,634	513,602
Emerald TopCo, Inc. (Press Ganey)		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	308,328	281,734
Total Technology		48,549,617
Consumer, Cyclical - 0.6%		
Verisure Holding AB		
5.38% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 4,970,000	4,927,949
3.75% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 430,000	433,670
Amaya Holdings BV		
4.70% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,500,000	4,665,937
BGIS (BIFM CA Buyer, Inc.)		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	4,424,374	4,214,216
Packers Holdings LLC		
7.54% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	4,176,271	3,635,987
Pacific Bells LLC		
9.34% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	2,424,446	2,270,906
Rent-A-Center, Inc.		
7.69% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	2,235,188	2,148,574

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 4.0% (continued)		
Consumer, Cyclical - 0.6% (continued)		
New Trojan Parent, Inc.		
7.55% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	2,708,750	\$ 1,862,266
Entain Holdings (Gibraltar) Ltd.		
7.23% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/29/27	1,477,500	1,465,961
Fertitta Entertainment LLC		
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29	865,583	821,334
PAI Holdco, Inc.		
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27	460,208	403,547
Samsonite IP Holdings SARL		
6.13% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25	292,722	285,623
Total Consumer, Cyclical		27,135,970
Industrial - 0.5%		
Mileage Plus Holdings LLC		
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	8,509,950	8,741,846
Harsco Corporation		
6.69% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 03/10/28	3,940,000	3,670,543
TransDigm, Inc.		
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	1,811,702	1,787,389
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	657,497	649,745
Ravago Holdings America, Inc.		
7.23% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28	1,965,000	1,901,137
TAMKO Building Products, Inc.		
7.57% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26	1,763,544	1,699,616
CPM Holdings, Inc.		
7.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/17/25	1,498,407	1,468,439
Cushman & Wakefield US Borrower LLC		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	1,367,847	1,334,144
Filtration Group Corp.		
5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 793,223	819,108
Total Industrial		22,071,967
Basic Materials - 0.5%		
Trinseo Materials Operating S.C.A.		
6.88% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,933,500	10,154,488
6.38% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/06/24	1,807,342	1,750,863
INEOS Ltd.		
4.65% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 8,100,000	8,093,233
GrafTech Finance, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	541,139	534,375
Total Basic Materials		20,532,959
Consumer, Non-cyclical - 0.5%		
Women's Care Holdings, Inc.		
7.87% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	4,583,461	4,276,965
Bombardier Recreational Products, Inc.		
6.38% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	4,125,262	3,986,035
Sigma Holding BV (Flora Food)		
3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,700,000	3,419,360

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 4.0% (continued)		
Consumer, Non-cyclical - 0.5% (continued)		
Spectrum Brands, Inc. 6.60% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	3,254,272	\$ 3,189,186
Hearthside Group Holdings LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	2,057,143	1,823,513
Agility 6.88% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/04/26	740,385	720,950
Froneri US, Inc. 6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	438,750	426,259
EyeCare Partners LLC 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	490,000	390,368
Outcomes Group Holdings, Inc. 7.98% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/24/25	383,719	370,530
Pearl Intermediate Parent LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/14/25	391,775	364,598
Utz Quality Foods LLC 7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/20/28	294,001	290,740
Kronos Acquisition Holdings, Inc. 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	75,369	71,506
Total Consumer, Non-cyclical		19,330,010
Communications - 0.4%		
Playtika Holding Corp. 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	10,441,000	9,946,201
UPC Broadband Holding BV 7.24% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29	1,746,034	1,702,383
McGraw Hill LLC 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	1,709,147	1,604,992
Zayo Group Holdings, Inc. 7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,500,000	1,210,815
Altice US Finance I Corp. 6.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26	457,188	425,184
Ziggo Financing Partnership 6.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	400,000	389,376
Virgin Media Bristol LLC 6.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	200,000	196,358
Total Communications		15,475,309
Financial - 0.2%		
Nexus Buyer LLC 8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	3,558,219	3,401,907
Jane Street Group LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	2,604,582	2,523,996
Trans Union LLC 6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	1,600,481	1,582,700
Total Financial		7,508,603
Energy - 0.1%		
ITT Holdings LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28	2,913,125	2,869,428

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [†]	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 4.0% (continued)		
Energy - 0.1% (continued)		
Venture Global Calcasieu Pass LLC		
7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††}	841,798	\$ 843,902
Total Energy		3,713,330
Total Senior Floating Rate Interests (Cost \$175,224,467)		164,317,765
MUNICIPAL BONDS^{††} - 0.1%		
California - 0.1%		
California Public Finance Authority Revenue Bonds		
1.55% due 10/15/26	3,145,000	2,700,458
Total Municipal Bonds (Cost \$3,145,000)		2,700,458
COMMERCIAL PAPER^{††} - 0.1%		
McCormick & Co, Inc.		
4.25% due 01/03/23 ^{§,}	6,000,000	5,998,583
Total Commercial Paper (Cost \$5,998,583)		5,998,583
	Contracts/ Notional Value	
OTC OPTIONS PURCHASED^{††} - 0.1%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 120,100,000	508,990
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 119,000,000	504,328
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	USD 120,100,000	447,545
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 120,000,000	447,173
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 59,950,000	254,071
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 58,950,000	249,833
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 48,900,000	207,241
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 48,900,000	182,223
Total Interest Rate Options		2,801,404
Total OTC Options Purchased (Cost \$2,968,935)		2,801,404
Total Investments - 99.3% (Cost \$4,397,700,955)		\$ 4,049,975,278
Other Assets & Liabilities, net - 0.7%		29,840,681
Total Net Assets - 100.0%		\$ 4,079,815,959

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{†††}
Interest Rate Futures Contracts Purchased[†]				
3-Month SOFR Futures Contracts	1,075	Mar 2024	\$ 256,508,438	\$ (684,650)

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

Centrally Cleared Credit Default Swap Agreements Protection Sold^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid(Received)	Unrealized Depreciation ^{**}
BofA Securities, Inc.	ICE	CDX.NA.IG.33.V1	1.00%	Quarterly	12/20/24	\$ 30,000,000	\$ 209,071	\$ 418,347	\$ (209,276)

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 ^{**}
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	2.68%	Annually	04/22/37	\$ 3,157,000	\$ 299,187	\$ 316	\$ 298,871
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.79%	Annually	10/03/27	115,000,000	40,224	(42,680)	82,904
							\$ 339,411	\$ (42,364)	\$ 381,775	

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Buy	2,420,000	2,574,121 USD	01/17/23	\$ 20,206
Barclays Bank plc	EUR	Sell	400,000	427,823 USD	03/31/23	(3,177)
Barclays Bank plc	EUR	Sell	37,488,000	39,936,866 USD	01/17/23	(251,620)
						\$ (234,591)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted.

†† Value determined based on Level 2 inputs, unless otherwise noted.

††† Value determined based on Level 3 inputs.

⁰ Variable rate security. Rate indicated is the rate effective at December 31, 2022. 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 Special Purpose Acquisition Company (SPAC).

² Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

³ Affiliated issuer.

⁴ Rate indicated is the 7-day yield as of December 31, 2022.

⁵ 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 \$2,689,691,056 (cost \$2,929,557,121), or 65.9% of total net assets.

⁶ Perpetual maturity.

⁷ Security is an interest-only strip.

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ 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 \$62,719,027 (cost \$65,584,357), or 1.5% of total net assets.

¹⁰ 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 December 31, 2022.

¹¹ Rate indicated is the effective yield at the time of purchase.

BofA — Bank of America

CDX.NA.IG.33.V1 — Credit Default Swap North American Investment Grade Series 33 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

EUR — Euro

EURIBOR — European Interbank Offered Rate

ICE — Intercontinental Exchange

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon