

**LIMITED DURATION FUND**

	SHARES	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>COMMON STOCKS<sup>†</sup> - 0.0%</b>			<b>ASSET-BACKED SECURITIES<sup>††</sup> - 28.0%</b>		
<b>COMMUNICATIONS - 0.0%</b>			<b>COLLATERALIZED LOAN</b>		
Vacasa, Inc. — Class A <sup>*</sup>	4,070	\$ 27,757	<b>OBLIGATIONS - 18.2%</b>		
<b>Total Common Stocks</b> (Cost \$813,037)		<u>27,757</u>	THL Credit Lake Shore MM CLO I Ltd.		
<b>PREFERRED STOCKS<sup>††</sup> - 0.5%</b>			2021-1A A1R, 7.28% (3 Month		
<b>FINANCIAL - 0.5%</b>			Term SOFR + 1.96%, Rate		
Wells Fargo & Co.	12,100,000	11,512,258	Floor: 1.70%) due 04/15/33 <sup>◊,3</sup>		
3.90%			48,500,000	\$ 48,487,055	
MetLife, Inc.	4,620,000	4,440,761	2021-1A A2R, 7.43% (3 Month		
3.85%			Term SOFR + 2.11%, Rate		
Markel Group, Inc.	4,085,000	4,051,538	Floor: 1.85%) due 04/15/33 <sup>◊,3</sup>		
6.00%			6,250,000	6,266,769	
American Equity Investment Life Holding Co.	8,000	193,840	Golub Capital Partners CLO 49M Ltd.		
5.95%			2021-49A AR, 7.11% (3 Month		
<b>Total Financial</b>		<u>20,198,397</u>	Term SOFR + 1.79%, Rate		
<b>Total Preferred Stocks</b> (Cost \$20,988,646)			Floor: 1.79%) due 08/26/33 <sup>◊,3</sup>		
		<u>20,198,397</u>	36,500,000	36,614,646	
<b>WARRANTS<sup>†</sup> - 0.0%</b>			BXMT Ltd.		
Ginkgo Bioworks Holdings, Inc.	19,663	1,770	2020-FL2 AS, 6.59% (1 Month		
Expiring 09/16/26 <sup>*</sup>			Term SOFR + 1.26%, Rate		
<b>Total Warrants</b> (Cost \$45,530)		<u>1,770</u>	Floor: 1.26%) due 02/15/38 <sup>◊,3</sup>		
			14,310,000	13,491,831	
<b>MUTUAL FUNDS<sup>†</sup> - 2.2%</b>			2020-FL2 A, 6.34% (1 Month		
Guggenheim Strategy Fund III <sup>1</sup>	1,316,150	32,469,417	Term SOFR + 1.01%, Rate		
Guggenheim Strategy Fund II <sup>1</sup>	1,315,012	32,349,286	Floor: 1.01%) due 02/15/38 <sup>◊,3</sup>		
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	3,198,834	31,700,443	2020-FL3 AS, 7.19% (1 Month		
<b>Total Mutual Funds</b> (Cost \$96,046,241)		<u>96,519,146</u>	Term SOFR + 1.86%, Rate		
			Floor: 1.86%) due 11/15/37 <sup>◊,3</sup>		
<b>MONEY MARKET FUNDS<sup>†</sup> - 7.4%</b>			2020-FL3 B, 7.59% (1 Month		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.19% <sup>2</sup>	272,934,168	272,934,168	Term SOFR + 2.26%, Rate		
			Floor: 2.26%) due 11/15/37 <sup>◊,3</sup>		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.20% <sup>2</sup>	49,125,971	49,125,971	2020-FL2 B, 6.84% (1 Month		
			Term SOFR + 1.51%, Rate		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.19% <sup>2</sup>	284,769	284,769	Floor: 1.51%) due 02/15/38 <sup>◊,3</sup>		
			2,000,000	1,842,813	
<b>Total Money Market Funds</b> (Cost \$322,344,908)		<u>322,344,908</u>	Golub Capital Partners CLO 54M LP		
			2021-54A A, 7.06% (3 Month		
			Term SOFR + 1.79%, Rate		
			Floor: 1.53%) due 08/05/33 <sup>◊,3</sup>		
			29,000,000	29,054,097	
			ABPCI Direct Lending Fund IX LLC		
			2021-9A A1R, 6.98% (3 Month		
			Term SOFR + 1.66%, Rate		
			Floor: 1.40%) due 11/18/31 <sup>◊,3</sup>		
			28,964,618	28,948,465	
			Owl Rock CLO IV Ltd.		
			2021-4A A1R, 7.18% (3 Month		
			Term SOFR + 1.86%, Rate		
			Floor: 1.60%) due 08/20/33 <sup>◊,3</sup>		
			24,250,000	24,242,398	
			2021-4A A2R, 7.48% (3 Month		
			Term SOFR + 2.16%, Rate		
			Floor: 1.90%) due 08/20/33 <sup>◊,3</sup>		
			3,650,000	3,624,513	
			Golub Capital Partners CLO 16 Ltd.		
			2021-16A A1R2, 7.20% (3 Month		
			Term SOFR + 1.87%, Rate		
			Floor: 1.61%) due 07/25/33 <sup>◊,3</sup>		
			27,650,000	27,795,956	
			LCCM Trust		
			2021-FL3 A, 6.89% (1 Month		
			Term SOFR + 1.56%, Rate		
			Floor: 1.56%) due 11/15/38 <sup>◊,3</sup>		
			22,008,292	21,699,581	
			2021-FL2 B, 7.34% (1 Month		
			Term SOFR + 2.01%, Rate		
			Floor: 2.01%) due 12/13/38 <sup>◊,3</sup>		
			6,000,000	5,731,718	



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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cerberus Loan Funding XXXIII, LP 2021-3A A, 7.14% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 <sup>◊,3</sup>	11,500,000	\$ 11,524,824			
2021-3A B, 7.43% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33 <sup>◊,3</sup>	2,250,000	2,249,381			
BDS Ltd. 2021-FL8 D, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 01/18/36 <sup>◊,3</sup>	7,000,000	6,787,150			
2021-FL9 C, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 <sup>◊,3</sup>	5,000,000	4,809,042			
2020-FL5 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 <sup>◊,3</sup>	900,046	891,150			
ABPCI Direct Lending Fund CLO I LLC 2021-1A A1A2, 7.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 <sup>◊,3</sup>	12,250,000	12,251,324			
Fortress Credit Opportunities IX CLO Ltd. 2021-9A A2TR, 7.38% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>◊,3</sup>	11,500,000	11,618,356			
ALM 2020 Ltd. 2020-1A A1B, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 10/15/29 <sup>◊,3</sup>	10,500,000	10,549,779			
Owl Rock CLO II Ltd. 2021-2A ALR, 7.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 <sup>◊,3</sup>	10,500,000	10,510,187			
FS Rialto 2021-FL3 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36 <sup>◊,3</sup>	7,500,000	7,401,785			
2021-FL2 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 <sup>◊,3</sup>	3,250,000	3,088,454			
Lake Shore MM CLO III LLC 2021-2A A1R, 7.06% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31 <sup>◊,3</sup>	10,256,774	10,173,422			
KREF 2021-FL2 B, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39 <sup>◊,3</sup>	10,700,000	9,922,028			
Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.88% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 <sup>◊,3</sup>	9,579,630	9,552,929			
			Cerberus Loan Funding XXXV, LP 2021-5A A, 7.08% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 <sup>◊,3</sup>	8,000,000	\$ 8,021,216
			LoanCore Issuer Ltd. 2021-CRE5 B, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 07/15/36 <sup>◊,3</sup>	7,900,000	7,528,244
			BCC Middle Market CLO LLC 2021-1A A1R, 7.08% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 <sup>◊,3</sup>	6,750,000	6,750,830
			HGI CRE CLO Ltd. 2021-FL2 A, 6.44% (1 Month Term SOFR + 1.11%, Rate Floor: 1.11%) due 09/17/36 <sup>◊,3</sup>	4,116,977	4,088,277
			2021-FL2 B, 6.94% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 <sup>◊,3</sup>	2,000,000	1,925,149
			Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A B, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 <sup>◊,3</sup>	6,000,000	5,979,197
			CHCP Ltd. 2021-FL1 A, 6.49% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 <sup>◊,3</sup>	5,989,193	5,972,491
			Fontainebleau Vegas 10.97% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 <sup>◊,†††</sup>	5,954,764	5,954,764
			Cerberus Loan Funding XLII LLC 2023-3A A1, 7.79% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 <sup>◊,3</sup>	5,750,000	5,805,717
			MF1 Multifamily Housing Mortgage Loan Trust 2021-FL6 B, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/16/36 <sup>◊,3</sup>	6,000,000	5,797,306
			STWD Ltd. 2019-FL1 C, 7.39% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38 <sup>◊,3</sup>	3,200,000	3,033,661
			2021-FL2 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38 <sup>◊,3</sup>	2,187,000	2,020,696
			CIFC Funding Ltd. 2021-4A A1B2, 6.83% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/34 <sup>◊,3</sup>	5,000,000	4,991,145
			BSPRT Issuer Ltd. 2021-FL6 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 <sup>◊,3</sup>	5,000,000	4,670,528

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	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
VOYA CLO			<b>FINANCIAL - 2.3%</b>		
2021-2A BR, 7.73% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 <sup>◊,3</sup>	4,500,000	\$ 4,500,147	Strategic Partners Fund VIII, LP		
ACRE Commercial Mortgage Ltd.			7.93% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 <sup>◊,†††</sup>	23,742,396	\$ 23,609,869
2021-FL4 AS, 6.54% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 <sup>◊,3</sup>	4,500,000	4,480,054	KKR Core Holding Company LLC	17,567,182	15,615,025
NewStar Fairfield Fund CLO Ltd.			4.00% due 08/12/31 <sup>†††</sup>		
2018-2A A1N, 6.85% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 <sup>◊,3</sup>	4,155,662	4,162,611	Madison Avenue Secured Funding Trust		
Magnetite XXIX Ltd.			2023-2, 7.17% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 <sup>◊,††,3</sup>	15,025,000	15,025,000
2021-29A B, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/34 <sup>◊,3</sup>	4,000,000	3,992,783	Project Onyx I		
Neuberger Berman Loan Advisers CLO 32 Ltd.			8.48% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 <sup>◊,†††</sup>	14,578,652	14,575,926
2021-32A BR, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32 <sup>◊,3</sup>	4,000,000	3,986,155	HV Eight LLC		
Carlyle Global Market Strategies CLO Ltd.			7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 <sup>◊,†††</sup>	EUR 10,644,548	11,548,667
2018-4A A1RR, 6.58% (3 Month Term SOFR + 1.26%, Rate Floor: 1.00%) due 01/15/31 <sup>◊,3</sup>	3,694,512	3,678,775	Station Place Securitization Trust		
PFP Ltd.			2023-SP1, 7.17% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 <sup>◊,††,3</sup>	7,525,000	7,525,000
2021-7 D, 7.84% (1 Month Term SOFR + 2.51%, Rate Floor: 2.40%) due 04/14/38 <sup>◊,3</sup>	3,636,242	3,487,749	Lightning A		
Greystone Commercial Real Estate Notes			5.50% due 03/01/37 <sup>†††</sup>	4,160,000	3,836,479
2021-FL3 B, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 <sup>◊,3</sup>	2,200,000	2,114,894	Thunderbird A		
KREF Funding V LLC			5.50% due 03/01/37 <sup>†††</sup>	4,160,000	3,836,479
7.18% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 <sup>◊,†††,4</sup>	1,920,143	1,907,903	Project Onyx II		
0.15% due 06/25/26 <sup>†††,4</sup>	27,272,727	22,909	8.48% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 <sup>◊,†††</sup>	3,808,903	3,808,336
Golub Capital Partners CLO 17 Ltd.			Ceamer Finance LLC		
2017-17A A1R, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30 <sup>◊,3</sup>	1,606,784	1,621,485	3.69% due 03/24/31 <sup>†††</sup>	3,729,792	3,508,874
Dryden 37 Senior Loan Fund			<b>Total Financial</b>	<u>102,889,655</u>	
2015-37A Q, due 01/15/31 <sup>3,5</sup>	1,500,000	1,062,470	<b>TRANSPORT-CONTAINER - 1.8%</b>		
Cerberus Loan Funding XXXVI, LP			Triton Container Finance VIII LLC		
2021-6A A, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/22/33 <sup>◊,3</sup>	703,295	704,075	2021-1A, 1.86% due 03/20/46 <sup>3</sup>	30,172,500	26,474,426
Carlyle GMS Finance MM CLO LLC			Textainer Marine Containers VII Ltd.		
2018-1A A12R, 7.36% (3 Month Term SOFR + 2.04%, Rate Floor: 0.00%) due 10/15/31 <sup>◊,3</sup>	231,218	232,716	2021-1A, 1.68% due 02/20/46 <sup>3</sup>	8,512,666	7,511,328
Treman Park CLO Ltd.			2020-1A, 2.73% due 08/21/45 <sup>3</sup>	3,849,142	3,598,244
2015-1A COM, due 10/20/28 <sup>3,5</sup>	325,901	1,134	2020-2A, 2.10% due 09/20/45 <sup>3</sup>	3,303,277	2,999,879
Copper River CLO Ltd.			TIF Funding II LLC		
2007-1A INC, due 01/20/21 <sup>5,6</sup>	500,000	50	2021-1A, 1.65% due 02/20/46 <sup>3</sup>	13,702,125	11,895,661
<b>Total Collateralized Loan Obligations</b>		<u>795,599,773</u>	CLI Funding VI LLC		
			2020-3A, 2.07% due 10/18/45 <sup>3</sup>	11,685,000	10,552,978
			2020-1A, 2.08% due 09/18/45 <sup>3</sup>	1,286,306	1,157,480
			CLI Funding VIII LLC		
			2021-1A, 1.64% due 02/18/46 <sup>3</sup>	12,737,054	11,298,162
			CAL Funding IV Ltd.		
			2020-1A, 2.22% due 09/25/45 <sup>3</sup>	2,660,937	2,408,465
			<b>Total Transport-Container</b>	<u>77,896,623</u>	
			<b>NET LEASE - 1.6%</b>		
			Oak Street Investment Grade		
			Net Lease Fund Series		
			2020-1A, 1.85% due 11/20/50 <sup>3</sup>	38,550,163	35,754,717
			STORE Master Funding I LLC		
			2015-1A, 4.17% due 04/20/45 <sup>3</sup>	10,222,958	9,826,341

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
STORE Master Funding LLC			1.84% due 04/15/27 <sup>3</sup>	1,200,000	\$ 1,075,319
2021-1A, 2.86% due 06/20/51 <sup>3</sup>	6,854,437	\$ 5,818,292	VB-S1 Issuer LLC - VBTEL		
CF Hippolyta Issuer LLC			2022-1A, 4.29% due 02/15/52 <sup>3</sup>	9,250,000	8,223,901
2021-1A, 1.98% due 03/15/61 <sup>3</sup>	5,748,930	5,058,508	Stack Infrastructure Issuer LLC		
CMFT Net Lease Master Issuer LLC			2020-1A, 1.89% due 08/25/45 <sup>3</sup>	5,169,000	4,870,890
2021-1, 2.91% due 07/20/51 <sup>3</sup>	3,000,000	2,524,228	2021-1A, 1.88% due 03/26/46 <sup>3</sup>	2,750,000	2,536,195
2021-1, 2.51% due 07/20/51 <sup>3</sup>	2,500,000	2,099,242	Crown Castle Towers LLC		
CARS-DB4, LP			3.66% due 05/15/25 <sup>3</sup>	5,850,000	5,719,661
2020-1A, 3.19% due 02/15/50 <sup>3</sup>	3,944,167	3,809,854	Aligned Data Centers Issuer LLC		
2020-1A, 3.25% due 02/15/50 <sup>3</sup>	887,213	777,182	2021-1A, 1.94% due 08/15/46 <sup>3</sup>	2,950,000	2,681,342
New Economy Assets Phase 1 Sponsor LLC			<b>Total Infrastructure</b>		<u>33,433,864</u>
2021-1, 1.91% due 10/20/61 <sup>3</sup>	2,500,000	2,189,351	<b>COLLATERALIZED DEBT</b>		
Capital Automotive REIT			<b>OBLIGATIONS - 0.5%</b>		
2020-1A, 3.48% due 02/15/50 <sup>3</sup>	1,972,083	<u>1,804,956</u>	Anchorage Credit Funding 4 Ltd.		
<b>Total Net Lease</b>		<u>69,662,671</u>	2021-4A AR, 2.72% due 04/27/39 <sup>3</sup>	24,650,000	<u>22,276,543</u>
<b>WHOLE BUSINESS - 1.3%</b>			<b>SINGLE FAMILY RESIDENCE - 0.4%</b>		
Taco Bell Funding LLC			FirstKey Homes Trust		
2021-1A, 1.95% due 08/25/51 <sup>3</sup>	18,421,875	16,663,164	2020-SFR2, 4.00% due 10/19/37 <sup>3</sup>	5,050,000	4,797,826
SERVPRO Master Issuer LLC			2020-SFR2, 4.50% due 10/19/37 <sup>3</sup>	4,900,000	4,666,969
2021-1A, 2.39% due 04/25/51 <sup>3</sup>	11,767,250	10,330,381	2020-SFR2, 1.67% due 10/19/37 <sup>3</sup>	3,950,000	3,695,961
2019-1A, 3.88% due 10/25/49 <sup>3</sup>	6,367,375	6,038,972	2021-SFR1, 2.19% due 08/17/38 <sup>3</sup>	4,000,000	3,631,361
ServiceMaster Funding LLC			2020-SFR2, 3.37% due 10/19/37 <sup>3</sup>	3,200,000	<u>3,021,479</u>
2020-1, 2.84% due 01/30/51 <sup>3</sup>	8,745,504	7,808,661	<b>Total Single Family Residence</b>		<u>19,813,596</u>
Wingstop Funding LLC			<b>AUTOMOTIVE - 0.2%</b>		
2020-1A, 2.84% due 12/05/50 <sup>3</sup>	7,742,100	7,026,255	Avis Budget Rental Car Funding AESOP LLC		
Arbys Funding LLC			2021-1A, 1.38% due 08/20/27 <sup>3</sup>	5,675,000	5,213,705
2020-1A, 3.24% due 07/30/50 <sup>3</sup>	6,996,250	6,468,707	2020-2A, 2.02% due 02/20/27 <sup>3</sup>	4,550,000	<u>4,294,173</u>
Domino's Pizza Master Issuer LLC			<b>Total Automotive</b>		<u>9,507,878</u>
2017-1A, 4.12% due 07/25/47 <sup>3</sup>	1,692,000	<u>1,619,548</u>	<b>Total Asset-Backed Securities</b>		
<b>Total Whole Business</b>		<u>55,955,688</u>	(Cost \$1,263,756,211)		<u>1,224,535,614</u>
<b>TRANSPORT-AIRCRAFT - 0.9%</b>			<b>CORPORATE BONDS<sup>††</sup> - 25.0%</b>		
AASET Trust			<b>FINANCIAL - 13.3%</b>		
2021-1A, 2.95% due 11/16/41 <sup>3</sup>	12,489,186	11,322,696	Athene Global Funding		
AASET US Ltd.			6.06% (SOFR Compounded Index		
2018-2A, 4.45% due 11/18/38 <sup>3</sup>	6,403,144	5,655,115	+ 0.72%) due 01/07/25 <sup>0,3</sup>	30,000,000	30,039,333
Sapphire Aviation Finance II Ltd.			1.99% due 08/19/28 <sup>3</sup>	15,850,000	13,686,870
2020-1A, 3.23% due 03/15/40 <sup>3</sup>	5,236,271	4,765,164	1.73% due 10/02/26 <sup>3</sup>	14,700,000	13,340,239
KDAC Aviation Finance Ltd.			5.68% due 02/23/26 <sup>3</sup>	4,750,000	4,767,674
2017-1A, 4.21% due 12/15/42 <sup>3</sup>	5,199,693	4,472,457	F&G Global Funding		
Sapphire Aviation Finance I Ltd.			0.90% due 09/20/24 <sup>3</sup>	42,100,000	41,079,782
2018-1A, 4.25% due 03/15/40 <sup>3</sup>	3,729,954	3,357,222	1.75% due 06/30/26 <sup>3</sup>	14,250,000	12,919,719
Castlelake Aircraft Structured Trust			Societe Generale S.A.		
2021-1A, 3.47% due 01/15/46 <sup>3</sup>	2,708,719	2,547,154	1.79% due 06/09/27 <sup>3,7</sup>	28,000,000	25,646,902
Falcon Aerospace Ltd.			1.49% due 12/14/26 <sup>3,7</sup>	10,500,000	9,754,383
2019-1, 3.60% due 09/15/39 <sup>3</sup>	1,583,077	1,440,600	Macquarie Group Ltd.		
2017-1, 4.58% due 02/15/42 <sup>3</sup>	476,272	449,995	1.63% due 09/23/27 <sup>3,7</sup>	16,750,000	15,197,984
Castlelake Aircraft Securitization Trust			1.20% due 10/14/25 <sup>3,7</sup>	13,550,000	13,211,847
2018-1, 4.13% due 06/15/43 <sup>3</sup>	2,001,385	1,824,626	Equitable Financial Life Global Funding		
MAPS Ltd.			1.40% due 07/07/25 <sup>3</sup>	15,000,000	14,222,095
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	1,804,089	<u>1,664,294</u>	1.80% due 03/08/28 <sup>3</sup>	12,000,000	10,566,254
<b>Total Transport-Aircraft</b>		<u>37,499,323</u>	Cooperatieve Rabobank UA		
<b>INFRASTRUCTURE - 0.8%</b>			1.34% due 06/24/26 <sup>3,7</sup>	15,000,000	14,246,354
SBA Tower Trust			1.98% due 12/15/27 <sup>3,7</sup>	10,000,000	9,115,092
1.63% due 11/15/26 <sup>3</sup>	5,373,000	4,861,665			
2.84% due 01/15/25 <sup>3</sup>	3,550,000	3,464,891			

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JPMorgan Chase & Co. 1.47% due 09/22/27 <sup>7</sup>	15,000,000	\$ 13,686,762	First American Financial Corp. 4.00% due 05/15/30	7,860,000	\$ 7,145,365
5.04% due 01/23/28 <sup>7</sup>	7,600,000	7,573,793	LPL Holdings, Inc. 4.00% due 03/15/29 <sup>3</sup>	4,450,000	4,091,327
Pershing Square Holdings Ltd. 3.25% due 10/01/31 <sup>3</sup>	25,600,000	20,769,946	4.63% due 11/15/27 <sup>3</sup>	2,000,000	1,919,366
Reliance Standard Life Global Funding II 5.24% due 02/02/26 <sup>3</sup>	20,850,000	20,633,616	SBA Communications Corp. 3.13% due 02/01/29	6,500,000	5,736,286
GA Global Funding Trust 2.25% due 01/06/27 <sup>3</sup>	15,000,000	13,725,746	Belrose Funding Trust 2.33% due 08/15/30 <sup>3</sup>	7,100,000	5,704,403
1.63% due 01/15/26 <sup>3</sup>	7,300,000	6,767,815	Brighthouse Financial Global Funding 6.11% (SOFR + 0.76%) due 04/12/24 <sup>◊,3</sup>	5,050,000	5,050,463
BNP Paribas S.A. 1.32% due 01/13/27 <sup>3,7</sup>	21,350,000	19,845,694	Horace Mann Educators Corp. 4.50% due 12/01/25	4,420,000	4,318,051
2.22% due 06/09/26 <sup>3,7</sup>	400,000	384,601	Deloitte LLP 3.46% due 05/07/27 <sup>†††</sup>	4,500,000	4,187,813
Credit Agricole S.A. 1.25% due 01/26/27 <sup>3,7</sup>	17,950,000	16,634,850	Corebridge Financial, Inc. 3.50% due 04/04/25	4,260,000	4,170,260
1.91% due 06/16/26 <sup>3,7</sup>	400,000	382,402	Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 <sup>3</sup>	4,300,000	3,954,226
Jackson National Life Global Funding 1.75% due 01/12/25 <sup>3</sup>	15,000,000	14,548,346	Peachtree Corners Funding Trust 3.98% due 02/15/25 <sup>3</sup>	3,450,000	3,384,519
Ares Finance Company LLC 4.00% due 10/08/24 <sup>3</sup>	14,617,000	14,379,853	Hunt Companies, Inc. 5.25% due 04/15/29 <sup>3</sup>	3,250,000	2,967,579
FS KKR Capital Corp. 4.25% due 02/14/25 <sup>3</sup>	7,600,000	7,475,219	AMC East Communities LLC 5.74% due 01/15/28 <sup>3</sup>	1,673,157	1,659,124
2.63% due 01/15/27	7,400,000	6,712,909	Brookfield Finance, Inc. 3.90% due 01/25/28	1,400,000	1,348,044
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 2.88% due 10/15/26 <sup>3</sup>	10,800,000	9,978,367	CNO Financial Group, Inc. 5.25% due 05/30/25	1,200,000	1,193,460
3.88% due 03/01/31 <sup>3</sup>	4,100,000	3,571,917	Trinity Acquisition plc 4.40% due 03/15/26	881,000	864,214
ABN AMRO Bank N.V. 1.54% due 06/16/27 <sup>3,7</sup>	14,000,000	12,756,512	Old Republic International Corp. 3.88% due 08/26/26	700,000	676,603
American Equity Investment Life Holding Co. 5.00% due 06/15/27	13,075,000	12,724,644	Equinix, Inc. 1.55% due 03/15/28	700,000	607,156
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 <sup>3</sup>	11,450,000	11,353,438	Belvoir Land LLC 5.03% due 12/15/25 <sup>3</sup>	579,953	574,084
CBS Studio Center 8.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/25 <sup>◊,†††</sup>	10,000,000	10,082,009	Assurant, Inc. 4.90% due 03/27/28	350,000	345,463
Iron Mountain, Inc. 4.88% due 09/15/27 <sup>3</sup>	7,360,000	7,115,951	Morgan Stanley 3.77% due 01/24/29 <sup>7</sup>	361,000	343,627
5.00% due 07/15/28 <sup>3</sup>	3,085,000	2,951,362	<b>Total Financial</b>		<u>581,225,838</u>
ING Groep N.V. 1.73% due 04/01/27 <sup>7</sup>	9,800,000	9,096,041	<b>CONSUMER, NON-CYCLICAL - 3.8%</b>		
BPCE S.A. 1.65% due 10/06/26 <sup>3,7</sup>	9,500,000	8,919,216	Triton Container International Ltd. 1.15% due 06/07/24 <sup>3</sup>	26,000,000	25,767,005
SLM Corp. 3.13% due 11/02/26	9,596,000	8,912,367	2.05% due 04/15/26 <sup>3</sup>	1,800,000	1,658,640
OneMain Finance Corp. 3.50% due 01/15/27	7,050,000	6,544,516	Global Payments, Inc. 2.90% due 05/15/30	31,000,000	26,920,607
6.88% due 03/15/25	2,220,000	2,243,210	Element Fleet Management Corp. 1.60% due 04/06/24 <sup>3</sup>	10,250,000	10,244,640
7.13% due 03/15/26	50,000	50,907	5.64% due 03/13/27 <sup>3</sup>	9,925,000	9,955,766
Apollo Management Holdings, LP 4.40% due 05/27/26 <sup>3</sup>	7,115,000	6,954,101	6.27% due 06/26/26 <sup>3</sup>	4,400,000	4,451,348
4.00% due 05/30/24 <sup>3</sup>	1,846,000	1,840,534	GXO Logistics, Inc. 1.65% due 07/15/26	15,000,000	13,753,216
United Wholesale Mortgage LLC 5.50% due 11/15/25 <sup>3</sup>	7,120,000	7,055,815			
5.50% due 04/15/29 <sup>3</sup>	275,000	260,095			
Corebridge Global Funding 5.75% due 07/02/26 <sup>3</sup>	7,250,000	7,257,323			



## LIMITED DURATION FUND

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
CoStar Group, Inc. 2.80% due 07/15/30 <sup>3</sup>	15,280,000	\$ 13,025,660	IP Lending V Ltd. 5.13% due 04/02/26 <sup>†††.3</sup>	3,900,000	\$ 3,770,520
Laboratory Corporation of America Holdings 1.55% due 06/01/26	10,571,000	9,790,767	Jabil, Inc. 1.70% due 04/15/26	3,800,000	3,527,324
PRA Health Sciences, Inc. 2.88% due 07/15/26 <sup>3</sup>	10,280,000	9,584,044	GATX Corp. 3.85% due 03/30/27	2,900,000	2,793,062
Block, Inc. 2.75% due 06/01/26	7,600,000	7,147,676	3.50% due 03/15/28	200,000	188,398
Danone S.A. 2.95% due 11/02/26 <sup>3</sup>	6,952,000	6,598,996	Standard Industries, Inc. 4.75% due 01/15/28 <sup>3</sup>	2,671,000	2,549,153
Valvoline, Inc. 3.63% due 06/15/31 <sup>3</sup>	7,434,000	6,408,179	Weir Group plc 2.20% due 05/13/26 <sup>3</sup>	2,610,000	2,422,703
4.25% due 02/15/30 <sup>3</sup>	125,000	124,717	Crown Americas LLC / Crown Americas Capital Corporation VI 4.75% due 02/01/26	1,038,000	1,020,762
BAT Capital Corp. 4.70% due 04/02/27	4,220,000	4,149,794	Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 <sup>3</sup>	800,000	790,098
3.56% due 08/15/27	527,000	499,041	Amsted Industries, Inc. 4.63% due 05/15/30 <sup>3</sup>	350,000	319,637
Royalty Pharma plc 1.75% due 09/02/27	5,150,000	4,599,037	5.63% due 07/01/27 <sup>3</sup>	100,000	98,498
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 5.13% due 02/01/28	4,306,000	4,240,361	Summit Materials LLC / Summit Materials Finance Corp. 5.25% due 01/15/29 <sup>3</sup>	275,000	267,970
IQVIA, Inc. 5.00% due 05/15/27 <sup>3</sup>	2,300,000	2,245,779	6.50% due 03/15/27 <sup>3</sup>	75,000	74,814
Molina Healthcare, Inc. 4.38% due 06/15/28 <sup>3</sup>	1,115,000	1,048,132	Enviri Corp. 5.75% due 07/31/27 <sup>3</sup>	125,000	117,697
Catalent Pharma Solutions, Inc. 3.13% due 02/15/29 <sup>3</sup>	1,050,000	1,003,358	<b>Total Industrial</b>		<u>109,850,635</u>
Avantor Funding, Inc. 4.63% due 07/15/28 <sup>3</sup>	1,050,000	994,995	<b>CONSUMER, CYCLICAL - 1.7%</b>		
Smithfield Foods, Inc. 4.25% due 02/01/27 <sup>3</sup>	350,000	336,102	Alt-2 Structured Trust 2.95% (0 - —%) due 05/14/31 <sup>◊.†††</sup>	9,420,169	8,422,275
Performance Food Group, Inc. 5.50% due 10/15/27 <sup>3</sup>	100,000	98,166	Warnermedia Holdings, Inc. 6.41% due 03/15/26	8,050,000	8,050,137
<b>Total Consumer, Non-cyclical</b>		<u>164,646,026</u>	United Airlines, Inc. 4.38% due 04/15/26 <sup>3</sup>	8,125,000	7,854,749
<b>INDUSTRIAL - 2.5%</b>			Choice Hotels International, Inc. 3.70% due 01/15/31	7,350,000	6,440,070
Berry Global, Inc. 1.57% due 01/15/26	11,750,000	10,983,754	Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 <sup>3</sup>	5,834,500	5,775,163
4.88% due 07/15/26 <sup>3</sup>	5,165,000	5,061,746	CD&R Smokey Buyer, Inc. 6.75% due 07/15/25 <sup>3</sup>	4,654,000	4,611,149
Sealed Air Corp. 1.57% due 10/15/26 <sup>3</sup>	16,450,000	14,858,847	Hyatt Hotels Corp. 5.75% due 04/23/30	4,320,000	4,429,711
TD SYNEX Corp. 1.25% due 08/09/24	14,400,000	14,166,475	Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>3</sup>	4,300,000	4,356,418
Amcor Flexibles North America, Inc. 4.00% due 05/17/25	13,690,000	13,441,407	Clarios Global, LP 6.75% due 05/15/25 <sup>3</sup>	4,300,000	4,303,827
Silgan Holdings, Inc. 1.40% due 04/01/26 <sup>3</sup>	12,600,000	11,541,064	American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	2,458,147	2,248,732
Vontier Corp. 1.80% due 04/01/26	7,050,000	6,542,553	3.00% due 10/15/28	1,512,532	1,377,243
2.40% due 04/01/28	3,900,000	3,443,411	Newell Brands, Inc. 5.20% due 04/01/26	1,552,000	1,524,333
Graphic Packaging International LLC 1.51% due 04/15/26 <sup>3</sup>	6,500,000	6,024,243	6.38% due 09/15/27	1,548,000	1,522,301
Penske Truck Leasing Company LP / PTL Finance Corp. 4.45% due 01/29/26 <sup>3</sup>	5,475,000	5,360,968			
4.20% due 04/01/27 <sup>3</sup>	500,000	485,531			

**LIMITED DURATION FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Beacon Roofing Supply, Inc. 4.50% due 11/15/26 <sup>3</sup>	2,404,000	\$ 2,335,815			
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.88% due 03/01/27	2,300,000	2,273,862			
Air Canada 3.88% due 08/15/26 <sup>3</sup>	2,350,000	2,242,889			
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>3</sup>	2,174,211	2,186,203			
Walgreens Boots Alliance, Inc. 3.45% due 06/01/26	1,650,000	1,573,602			
1011778 BC ULC / New Red Finance, Inc. 5.75% due 04/15/25 <sup>3</sup>	700,000	698,299			
Advance Auto Parts, Inc. 5.90% due 03/09/26	514,000	513,187			
Tempur Sealy International, Inc. 4.00% due 04/15/29 <sup>3</sup>	375,000	340,316			
<b>Total Consumer, Cyclical</b>		<u>73,080,281</u>			
<b>TECHNOLOGY - 1.5%</b>					
CDW LLC / CDW Finance Corp. 2.67% due 12/01/26	22,350,000	20,753,708			
3.25% due 02/15/29	810,000	733,383			
NetApp, Inc. 1.88% due 06/22/25	18,082,000	17,294,017			
Infor, Inc. 1.75% due 07/15/25 <sup>3</sup>	13,800,000	13,064,737			
Qorvo, Inc. 1.75% due 12/15/24	10,600,000	10,286,523			
3.38% due 04/01/31 <sup>3</sup>	1,200,000	1,032,017			
4.38% due 10/15/29	963,000	902,623			
NCR Voyix Corp. 5.13% due 04/15/29 <sup>3</sup>	2,183,000	2,024,630			
Twilio, Inc. 3.63% due 03/15/29	994,000	894,027			
MSCI, Inc. 3.88% due 02/15/31 <sup>3</sup>	379,000	338,025			
<b>Total Technology</b>		<u>67,323,690</u>			
<b>BASIC MATERIALS - 0.7%</b>					
Anglo American Capital plc 2.25% due 03/17/28 <sup>3</sup>	14,000,000	12,442,164			
4.00% due 09/11/27 <sup>3</sup>	750,000	715,715			
5.38% due 04/01/25 <sup>3</sup>	600,000	595,749			
Kaiser Aluminum Corp. 4.63% due 03/01/28 <sup>3</sup>	9,643,000	9,048,372			
International Flavors & Fragrances, Inc. 1.23% due 10/01/25 <sup>3</sup>	4,130,000	3,865,679			
Alcoa Nederland Holding BV 5.50% due 12/15/27 <sup>3</sup>	3,675,000	3,638,783			
Carpenter Technology Corp. 6.38% due 07/15/28	1,145,000	1,143,070			
Minerals Technologies, Inc. 5.00% due 07/01/28 <sup>3</sup>	140,000	133,861			
<b>Total Basic Materials</b>		<u>31,583,393</u>			
			<b>UTILITIES - 0.6%</b>		
			Terraform Global Operating, LP 6.13% due 03/01/26 <sup>3</sup>	9,020,000	\$ 8,893,743
			Algonquin Power & Utilities Corp. 5.37% due 06/15/26	8,200,000	8,155,608
			CenterPoint Energy, Inc. 6.00% (SOFR Compounded Index + 0.65%) due 05/13/24 <sup>o</sup>	5,202,000	5,202,624
			AES Corp. 3.30% due 07/15/25 <sup>3</sup>	4,250,000	4,117,108
			<b>Total Utilities</b>		<u>26,369,083</u>
			<b>COMMUNICATIONS - 0.5%</b>		
			Level 3 Financing, Inc. 3.88% due 10/15/30 <sup>3</sup>	5,070,000	2,991,300
			11.00% due 11/15/29 <sup>3</sup>	1,570,009	1,632,809
			4.50% due 04/01/30 <sup>3</sup>	2,277,000	1,411,740
			4.00% due 04/15/31 <sup>3</sup>	2,150,000	1,300,750
			NTT Finance Corp. 1.16% due 04/03/26 <sup>3</sup>	7,598,000	7,025,845
			Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	3,250,000	2,662,959
			Cogent Communications Group, Inc. 3.50% due 05/01/26 <sup>3</sup>	2,680,000	2,551,015
			TripAdvisor, Inc. 7.00% due 07/15/25 <sup>3</sup>	460,000	458,736
			CSC Holdings LLC 4.13% due 12/01/30 <sup>3</sup>	250,000	178,763
			AMC Networks, Inc. 4.25% due 02/15/29	225,000	159,459
			Match Group Holdings II LLC 4.63% due 06/01/28 <sup>3</sup>	75,000	70,779
			Sirius XM Radio, Inc. 3.88% due 09/01/31 <sup>3</sup>	75,000	62,536
			<b>Total Communications</b>		<u>20,506,691</u>
			<b>ENERGY - 0.4%</b>		
			BP Capital Markets plc 4.88% <sup>7,8</sup>	7,500,000	7,155,154
			Occidental Petroleum Corp. 5.50% due 12/01/25	5,000,000	4,996,531
			Venture Global LNG, Inc. 9.50% due 02/01/29 <sup>3</sup>	4,600,000	4,958,170
			Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp. 6.88% due 01/15/29	1,250,000	1,286,168
			Gulfstream Natural Gas System LLC 4.60% due 09/15/25 <sup>3</sup>	400,000	393,243
			Sabine Pass Liquefaction LLC 5.00% due 03/15/27	300,000	299,123



**LIMITED DURATION FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Parkland Corp.			2019-4, 3.64% due 11/25/59 <sup>3</sup>	1,175,260	\$ 1,137,145
5.88% due 07/15/27 <sup>3</sup>	80,000	\$ 79,307	2020-1, 3.42% due 01/25/60 <sup>3</sup>	633,233	603,565
<b>Total Energy</b>		<u>19,167,696</u>	Towd Point Revolving Trust		
<b>Total Corporate Bonds</b>			4.83% due 09/25/64 <sup>6</sup>	18,500,000	18,398,250
(Cost \$1,160,411,778)		<u>1,093,753,333</u>	Towd Point Mortgage Trust		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.6%</b>			2017-6, 2.75% (WAC) due 10/25/57 <sup>◊,3</sup>	5,815,952	5,604,181
<b>RESIDENTIAL MORTGAGE-BACKED SECURITIES - 11.1%</b>			2018-2, 3.25% (WAC) due 03/25/58 <sup>◊,3</sup>	3,019,913	2,921,139
CSMC Trust			2017-5, 6.04% (1 Month Term		
2021-RPL1, 4.04% (WAC) due 09/27/60 <sup>◊,3</sup>	25,731,424	24,848,149	SOFR + 0.71%, Rate Floor:		
2021-RPL7, 1.93% (WAC) due 07/27/61 <sup>◊,3</sup>	11,600,035	11,101,060	0.00%) due 02/25/57 <sup>◊,3</sup>	1,362,414	1,384,382
2020-RPL5, 4.68% (WAC) due 08/25/60 <sup>◊,3</sup>	10,675,190	10,573,990	2023-CES1, 6.75% (WAC) due 07/25/63 <sup>◊,3</sup>	1,307,511	1,317,383
2021-RPL4, 1.80% (WAC) due 12/27/60 <sup>◊,3</sup>	7,335,738	7,112,552	2018-1, 3.00% (WAC) due 01/25/58 <sup>◊,3</sup>	359,236	346,849
2018-RPL9, 3.85% (WAC) due 09/25/57 <sup>◊,3</sup>	4,218,961	4,072,628	Citigroup Mortgage Loan Trust		
2020-NQM1, 1.41% due 05/25/65 <sup>3,9</sup>	1,823,600	1,660,753	2022-A, 6.17% due 09/25/62 <sup>3,9</sup>	11,256,597	11,252,620
PRPM LLC			Imperial Fund Mortgage Trust		
2021-5, 1.79% due 06/25/26 <sup>3,9</sup>	19,331,681	18,902,510	2022-NQM2, 4.02% (WAC) due 03/25/67 <sup>◊,3</sup>	11,501,546	10,544,291
2022-1, 3.72% due 02/25/27 <sup>3,9</sup>	17,741,143	17,231,670	Structured Asset Securities		
2021-8, 1.74% (WAC) due 09/25/26 <sup>◊,3</sup>	8,771,843	8,422,905	Corporation Mortgage Loan Trust		
2023-1, 6.88% (WAC) due 02/25/28 <sup>◊,3</sup>	3,919,632	3,940,309	2008-BC4, 6.07% (1 Month Term		
2021-RPL2, 2.49% (WAC) due 10/25/51 <sup>◊,3</sup>	2,500,000	2,067,463	SOFR + 0.74%, Rate Floor:		
Legacy Mortgage Asset Trust			0.63%) due 11/25/37 <sup>◊</sup>	9,967,235	9,446,916
2021-GS3, 1.75% due 07/25/61 <sup>3,9</sup>	19,763,532	19,109,715	2006-BC4, 5.78% (1 Month Term		
2021-GS4, 1.65% due 11/25/60 <sup>3,9</sup>	16,845,765	16,292,934	SOFR + 0.45%, Rate Floor:		
2021-GS2, 1.75% due 04/25/61 <sup>3,9</sup>	7,178,842	6,956,972	0.34%) due 12/25/36 <sup>◊</sup>	460,161	439,211
2021-GS5, 2.25% due 07/25/67 <sup>3,9</sup>	4,615,912	4,453,702	Home Equity Loan Trust		
BRAVO Residential Funding Trust			2007-FRE1, 5.63% (1 Month		
2021-C, 1.62% due 03/01/61 <sup>3,9</sup>	20,105,505	19,008,756	Term SOFR + 0.30%, Rate		
2022-R1, 3.13% due 01/29/70 <sup>3,9</sup>	17,424,016	16,314,807	Floor: 0.19%) due 04/25/37 <sup>◊</sup>	9,858,180	9,189,040
2021-HE2, 6.17% (30 Day Average			New Residential Mortgage Loan Trust		
SOFR + 0.85%, Rate Floor:			2018-2A, 3.50% (WAC) due 02/25/58 <sup>◊,3</sup>	4,988,957	4,634,430
0.00%) due 11/25/69 <sup>◊,3</sup>	1,752,389	1,737,569	2018-1A, 4.00% (WAC) due 12/25/57 <sup>◊,3</sup>	1,601,012	1,514,890
2021-HE2, 6.37% (30 Day Average			2019-6A, 3.50% (WAC) due 09/25/59 <sup>◊,3</sup>	1,257,891	1,164,969
SOFR + 1.05%, Rate Floor:			2017-5A, 6.94% (1 Month Term		
0.00%) due 11/25/69 <sup>◊,3</sup>	1,609,172	1,598,599	SOFR + 1.61%, Rate Floor:		
2021-HE1, 6.27% (30 Day Average			1.50%) due 06/25/57 <sup>◊,3</sup>	460,576	460,612
SOFR + 0.95%, Rate Floor:			Soundview Home Loan Trust		
0.00%) due 01/25/70 <sup>◊,3</sup>	1,421,709	1,416,380	2006-OPT5, 5.72% (1 Month		
2021-HE1, 6.17% (30 Day Average			Term SOFR + 0.39%, Rate		
SOFR + 0.85%, Rate Floor:			Floor: 0.28%) due 07/25/36 <sup>◊</sup>	7,164,508	6,774,708
0.00%) due 01/25/70 <sup>◊,3</sup>	1,113,385	1,110,789	2005-OPT3, 6.15% (1 Month		
NYMT Loan Trust			Term SOFR + 0.82%, Rate		
2021-SPI1, 1.67% due 08/25/61 <sup>3,9</sup>	32,410,081	30,939,094	Floor: 0.71%) due 11/25/35 <sup>◊</sup>	920,798	896,208
2022-SPI1, 5.25% due 07/25/62 <sup>3,9</sup>	9,194,594	8,971,985	CSMC		
OSAT Trust			2021-NQM8, 2.41% (WAC) due 10/25/66 <sup>◊,3</sup>	7,575,261	6,401,061
2021-RPL1, 2.12% due 05/25/65 <sup>3,9</sup>	38,669,718	37,649,889	Alternative Loan Trust		
OBX Trust			2007-OA7, 5.72% (1 Month		
2024-NQM5, due 03/25/28 <sup>3,9</sup>	22,000,000	21,999,860	Term SOFR + 0.39%, Rate		
2022-NQM9, 6.45% due 09/25/62 <sup>3,9</sup>	2,099,938	2,105,383	Floor: 0.28%) due 05/25/47 <sup>◊</sup>	4,190,044	3,788,559
Verus Securitization Trust			2007-OH3, 6.02% (1 Month Term		
2021-4, 1.35% (WAC) due 07/25/66 <sup>◊,3</sup>	5,999,886	4,746,349	SOFR + 0.69%, Rate Cap/Floor:		
2021-5, 1.37% (WAC) due 09/25/66 <sup>◊,3</sup>	5,624,291	4,659,786	10.00%/0.58%) due 09/25/47 <sup>◊</sup>	2,056,067	1,832,043
2020-5, 1.58% due 05/25/65 <sup>3,9</sup>	4,040,587	3,790,005	NovaStar Mortgage Funding Trust Series		
2021-3, 1.44% (WAC) due 06/25/66 <sup>◊,3</sup>	3,395,207	2,788,096	2007-2, 5.64% (1 Month Term		
2021-6, 1.89% (WAC) due 10/25/66 <sup>◊,3</sup>	2,709,053	2,262,457	SOFR + 0.31%, Rate Cap/Floor:		
			11.00%/0.20%) due 09/25/37 <sup>◊</sup>	5,557,951	5,337,310

LIMITED DURATION FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cascade Funding Mortgage Trust			Asset-Backed Securities Corporation		
2018-RM2, 4.00% (WAC) due 10/25/68 <sup>◊,6</sup>	4,316,511	\$ 4,265,428	Home Equity Loan Trust Series AEG		
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>◊,6</sup>	448,458	438,416	2006-HE1, 4.20% (1 Month Term		
Morgan Stanley ABS Capital			SOFR + 0.71%, Rate Floor:		
I Incorporated Trust			0.60%) due 01/25/36 <sup>◊</sup>	2,444,167	\$ 2,340,345
2007-HE3, 5.69% (1 Month Term			Angel Oak Mortgage Trust		
SOFR + 0.36%, Rate Floor:			2021-6, 1.71% (WAC) due 09/25/66 <sup>◊,3</sup>	2,484,571	2,022,650
0.25%) due 12/25/36 <sup>◊</sup>	4,436,740	2,200,157	CFMT LLC		
2007-HE3, 5.59% (1 Month Term			2022-HB9, 3.25% (WAC) due 09/25/37 <sup>◊,6</sup>	1,998,711	1,911,777
SOFR + 0.26%, Rate Floor:			First NLC Trust		
0.15%) due 12/25/36 <sup>◊</sup>	3,178,480	1,576,218	2005-4, 6.22% (1 Month Term		
2007-HE5, 5.62% (1 Month Term			SOFR + 0.89%, Rate Cap/Floor:		
SOFR + 0.29%, Rate Floor:			14.00%/0.78%) due 02/25/36 <sup>◊</sup>	1,953,303	1,887,964
0.18%) due 03/25/37 <sup>◊</sup>	1,561,481	662,209	Argent Securities Incorporated Asset-		
2006-NC1, 6.01% (1 Month			Backed Pass-Through Certificates Series		
Term SOFR + 0.68%, Rate			2005-W2, 6.18% (1 Month Term		
Floor: 0.57%) due 12/25/35 <sup>◊</sup>	212,541	209,751	SOFR + 0.85%, Rate Floor:		
American Home Mortgage Investment Trust			0.74%) due 10/25/35 <sup>◊</sup>	1,998,711	1,883,446
2006-3, 5.80% (1 Month Term			GS Mortgage-Backed Securities Trust		
SOFR + 0.47%, Rate Cap/Floor:			2020-NQM1, 1.38% (WAC) due 09/27/60 <sup>◊,3</sup>	1,845,831	1,689,031
10.50%/0.36%) due 12/25/46 <sup>◊</sup>	5,240,703	4,167,886	Citigroup Mortgage Loan Trust, Inc.		
Credit Suisse Mortgage Capital Certificates			2006-WF1, 4.98% due 03/25/36	3,420,415	1,675,638
2021-RPL9, 2.44% (WAC) due 02/25/61 <sup>◊,3</sup>	3,944,726	3,810,070	SG Residential Mortgage Trust		
SPS Servicer Advance Receivables Trust			2022-1, 3.68% (WAC) due 03/27/62 <sup>◊,3</sup>	1,797,856	1,610,985
2020-T2, 1.83% due 11/15/55 <sup>3</sup>	3,750,000	3,513,478	Morgan Stanley IXIS Real Estate Capital Trust		
HarborView Mortgage Loan Trust			2006-2, 5.59% (1 Month Term		
2006-14, 5.74% (1 Month Term			SOFR + 0.26%, Rate Floor:		
SOFR + 0.41%, Rate Floor:			0.15%) due 11/25/36 <sup>◊</sup>	3,760,797	1,197,060
0.30%) due 01/25/47 <sup>◊</sup>	1,804,930	1,593,714	Credit-Based Asset Servicing		
2006-12, 5.82% (1 Month Term			and Securitization LLC		
SOFR + 0.49%, Rate Floor:			2006-CB2, 3.64% (1 Month Term		
0.38%) due 01/19/38 <sup>◊</sup>	1,507,869	1,306,049	SOFR + 0.49%, Rate Floor:		
Securitized Asset Backed			0.38%) due 12/25/36 <sup>◊</sup>	1,215,042	1,135,837
Receivables LLC Trust			GSAA Home Equity Trust		
2007-HE1, 5.66% (1 Month Term			2006-3, 6.04% (1 Month Term		
SOFR + 0.33%, Rate Floor:			SOFR + 0.71%, Rate Floor:		
0.22%) due 12/25/36 <sup>◊</sup>	12,898,660	2,876,877	0.60%) due 03/25/36 <sup>◊</sup>	2,210,350	1,075,676
Banc of America Funding Trust			Structured Asset Investment Loan Trust		
2015-R2, 5.70% (1 Month Term			2006-3, 5.74% (1 Month Term		
SOFR + 0.37%, Rate Floor:			SOFR + 0.41%, Rate Floor:		
0.26%) due 04/29/37 <sup>◊,3</sup>	2,729,681	2,689,491	0.30%) due 06/25/36 <sup>◊</sup>	1,153,315	1,070,822
Bear Stearns Asset-Backed Securities I Trust			Lehman XS Trust Series		
2006-HE9, 5.72% (1 Month Term			2006-16N, 5.82% (1 Month Term		
SOFR + 0.39%, Rate Floor:			SOFR + 0.49%, Rate Floor:		
0.28%) due 11/25/36 <sup>◊</sup>	2,604,248	2,543,306	0.38%) due 11/25/46 <sup>◊</sup>	1,192,833	1,016,039
IXIS Real Estate Capital Trust			COLT Mortgage Loan Trust		
2006-HE1, 6.04% (1 Month Term			2021-2, 2.38% (WAC) due 08/25/66 <sup>◊,3</sup>	1,500,000	983,622
SOFR + 0.71%, Rate Floor:			ACE Securities Corporation Home		
0.60%) due 03/25/36 <sup>◊</sup>	4,652,427	2,407,632	Equity Loan Trust Series		
Ellington Financial Mortgage Trust			2005-HE2, 6.46% (1 Month Term		
2021-2, 1.29% (WAC) due 06/25/66 <sup>◊,3</sup>	1,981,640	1,590,607	SOFR + 1.13%, Rate Floor:		
2020-2, 1.64% (WAC) due 10/25/65 <sup>◊,3</sup>	889,436	804,739	1.02%) due 04/25/35 <sup>◊</sup>	760,981	729,405
			Morgan Stanley Home Equity Loan Trust		
			2006-2, 6.00% (1 Month Term		
			SOFR + 0.67%, Rate Floor:		
			0.56%) due 02/25/36 <sup>◊</sup>	723,117	711,821

**LIMITED DURATION FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Residential Mortgage Loan Trust					
2020-1, 2.38% (WAC) due 01/26/60 <sup>◊,3</sup>	671,846	\$ 640,198			
Long Beach Mortgage Loan Trust					
2006-8, 5.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 <sup>◊</sup>	2,313,142	625,627			
MFRA Trust					
2021-INV1, 1.26% (WAC) due 01/25/56 <sup>◊,3</sup>	647,903	600,660			
Morgan Stanley Capital I Incorporated Trust					
2006-HE1, 6.02% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 <sup>◊</sup>	626,039	595,780			
Nationstar Home Equity Loan Trust					
2007-B, 5.66% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 04/25/37 <sup>◊</sup>	470,390	466,249			
Nomura Resecuritization Trust					
2015-4R, 3.04% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 <sup>◊</sup>	318,970	299,774			
First Franklin Mortgage Loan Trust					
2004-FF10, 6.72% (1 Month Term SOFR + 1.39%, Rate Floor: 1.28%) due 07/25/34 <sup>◊</sup>	294,980	287,057			
Starwood Mortgage Residential Trust					
2020-1, 2.28% (WAC) due 02/25/50 <sup>◊,3</sup>	280,895	259,004			
Morgan Stanley Re-REMIC Trust					
2010-R5, 4.12% due 06/26/36	41,021	35,604			
UCFC Manufactured Housing Contract					
1997-2, 7.38% due 10/15/28	33,699	33,472			
<b>Total Residential Mortgage-Backed Securities</b>		<u>486,678,449</u>			
<b>GOVERNMENT AGENCY - 5.6%</b>					
Uniform MBS 15 Year due 05/02/24 <sup>11</sup>	113,550,000	113,397,275			
Freddie Mac					
5.50% due 02/01/53	37,726,941	37,762,463			
5.00% due 06/01/53	19,738,580	19,367,063			
5.00% due 02/01/53	17,508,677	17,191,248			
5.00% due 09/01/52	7,506,689	7,334,595			
Ginnie Mae					
6.00% due 09/20/45	20,384,454	20,383,820			
6.00% due 06/20/47	3,004,891	3,008,320			
Fannie Mae					
6.50% due 04/25/49	9,089,033	9,090,005			
5.00% due 08/01/53	7,799,583	7,617,237			
5.00% due 09/01/52	2,825,910	2,761,394			
5.00% due 06/01/53	2,611,282	2,548,928			
Freddie Mac Seasoned Credit Risk Transfer Trust					
2.00% due 05/25/60	3,151,980	2,481,342			
2.00% due 11/25/59	1,796,275	1,411,907			
Fannie Mae-Aces					
1.49% (WAC) due 03/25/35 <sup>◊,4</sup>	6,007,856	575,260			
<b>Total Government Agency</b>		<u>244,930,857</u>			
<b>COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.9%</b>					
BX Commercial Mortgage Trust					
2021-VOLT, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 <sup>◊,3</sup>	25,000,000	\$ 24,633,935			
2022-LP2, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 <sup>◊,3</sup>	13,122,839	12,992,471			
JP Morgan Chase Commercial Mortgage Securities Trust					
2021-NYAH, 6.97% (1 Month Term SOFR + 1.65%, Rate Floor: 1.54%) due 06/15/38 <sup>◊,3</sup>	10,200,000	9,430,559			
2016-JP2, 1.79% (WAC) due 08/15/49 <sup>◊,4</sup>	30,103,418	879,354			
BXHPP Trust					
2021-FILM, 6.54% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 <sup>◊,3</sup>	8,250,000	7,712,874			
MHP					
2022-MHIL, 6.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/27 <sup>◊,3</sup>	7,292,911	7,206,308			
Life Mortgage Trust					
2021-BMR, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38 <sup>◊,3</sup>	6,880,791	6,786,180			
Extended Stay America Trust					
2021-ESH, 7.14% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38 <sup>◊,3</sup>	3,657,023	3,653,595			
Wells Fargo Commercial Mortgage Trust					
2017-C38, 0.93% (WAC) due 07/15/50 <sup>◊,4</sup>	21,922,035	497,295			
2016-C37, 0.78% (WAC) due 12/15/49 <sup>◊,4</sup>	23,831,964	371,228			
2017-C42, 0.86% (WAC) due 12/15/50 <sup>◊,4</sup>	14,203,406	369,931			
2017-RB1, 1.19% (WAC) due 03/15/50 <sup>◊,4</sup>	7,891,739	216,706			
2015-LC22, 0.74% (WAC) due 09/15/58 <sup>◊,4</sup>	17,921,448	147,802			
2016-NXS5, 1.40% (WAC) due 01/15/59 <sup>◊,4</sup>	4,488,168	89,679			
JPMDB Commercial Mortgage Securities Trust					
2018-C8, 0.61% (WAC) due 06/15/51 <sup>◊,4</sup>	30,166,708	532,753			
2016-C4, 0.70% (WAC) due 12/15/49 <sup>◊,4</sup>	32,869,497	482,347			
2016-C2, 1.48% (WAC) due 06/15/49 <sup>◊,4</sup>	6,174,545	138,340			
2017-C5, 0.87% (WAC) due 03/15/50 <sup>◊,4</sup>	2,992,846	54,703			
BENCHMARK Mortgage Trust					
2018-B2, 0.45% (WAC) due 02/15/51 <sup>◊,4</sup>	91,750,452	1,134,283			
DBJPM Mortgage Trust					
2017-C6, 0.91% (WAC) due 06/10/50 <sup>◊,4</sup>	50,317,177	1,044,897			
Bank of America Merrill Lynch Commercial Mortgage Trust					
2017-BNK3, 1.01% (WAC) due 02/15/50 <sup>◊,4</sup>	28,832,114	652,926			
2016-UB10, 1.73% (WAC) due 07/15/49 <sup>◊,4</sup>	9,966,955	246,220			
UBS Commercial Mortgage Trust					
2017-C2, 1.07% (WAC) due 08/15/50 <sup>◊,4</sup>	21,682,682	604,897			
2017-C5, 1.07% (WAC) due 11/15/50 <sup>◊,4</sup>	10,686,339	267,836			
COMM Mortgage Trust					
2018-COR3, 0.43% (WAC) due 05/10/51 <sup>◊,4</sup>	35,014,226	537,959			
2015-CR24, 0.69% (WAC) due 08/10/48 <sup>◊,4</sup>	50,686,613	326,229			

**LIMITED DURATION FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CSAIL Commercial Mortgage Trust			Upland Software, Inc.		
2019-C15, 0.99% (WAC) due 03/15/52 <sup>◊,4</sup>	17,638,878	\$ 674,398	9.18% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 08/06/26	497,431	\$ 471,783
2016-C6, 1.86% (WAC) due 01/15/49 <sup>◊,4</sup>	5,937,080	159,896	Emerald TopCo, Inc. (Press Ganey)		
BBCMS Mortgage Trust			8.94% (1 Month Term SOFR + 3.50%, Rate Floor: 4.50%) due 07/24/26	190,708	189,476
2018-C2, 0.75% (WAC) due 12/15/51 <sup>◊,4</sup>	29,148,256	808,523	<b>Total Technology</b>		<u>22,905,645</u>
Morgan Stanley Bank of America			<b>INDUSTRIAL - 0.4%</b>		
Merrill Lynch Trust			Mileage Plus Holdings LLC		
2017-C34, 0.77% (WAC) due 11/15/52 <sup>◊,4</sup>	22,741,750	458,128	10.73% (3 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 06/21/27	6,146,075	6,321,361
2015-C27, 0.85% (WAC) due 12/15/47 <sup>◊,4</sup>	27,785,901	222,726	Harsco Corporation		
CGMS Commercial Mortgage Trust			7.69% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/10/28	3,900,000	3,851,250
2017-B1, 0.73% (WAC) due 08/15/50 <sup>◊,4</sup>	19,580,683	394,087	United Rentals, Inc.		
CD Mortgage Trust			7.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31	3,350,000	3,356,298
2017-CD6, 0.87% (WAC) due 11/13/50 <sup>◊,4</sup>	12,536,814	266,884	Ravago Holdings America, Inc.		
2016-CD1, 1.37% (WAC) due 08/10/49 <sup>◊,4</sup>	5,648,745	121,229	8.06% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 03/06/28	1,945,000	1,936,890
CD Commercial Mortgage Trust			CPM Holdings, Inc.		
2017-CD4, 1.22% (WAC) due 05/10/50 <sup>◊,4</sup>	13,321,779	376,179	9.83% (1 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 09/22/28	1,486,874	1,487,409
GS Mortgage Securities Trust			<b>Total Industrial</b>		<u>16,953,208</u>
2017-GS6, 1.01% (WAC) due 05/10/50 <sup>◊,4</sup>	10,984,501	275,500	<b>COMMUNICATIONS - 0.3%</b>		
BANK			Playtika Holding Corp.		
2017-BNK6, 0.77% (WAC) due 07/15/60 <sup>◊,4</sup>	13,323,167	251,120	8.19% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 03/13/28	10,308,500	10,309,531
Citigroup Commercial Mortgage Trust			Zayo Group Holdings, Inc.		
2016-C2, 1.66% (WAC) due 08/10/49 <sup>◊,4</sup>	5,906,741	164,518	8.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,500,000	1,312,785
2016-GC37, 1.65% (WAC) due 04/10/49 <sup>◊,4</sup>	2,776,922	64,736	SBA Senior Finance II LLC		
<b>Total Commercial Mortgage- Backed Securities</b>		<u>85,249,231</u>	7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/27/31	750,000	751,170
<b>MORTGAGE SECURITIES - 0.0%</b>			Ziggo Financing Partnership		
GreenPoint Mortgage Funding Trust			7.94% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/28/28	400,000	393,928
2007-AR1, 5.60% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 02/25/47 <sup>◊</sup>	236	236	Virgin Media Bristol LLC		
<b>Total Collateralized Mortgage Obligations (Cost \$851,802,238)</b>		<u>816,858,773</u>	7.94% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/31/28	200,000	196,826
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 15.9%</b>			<b>Total Communications</b>		<u>12,964,240</u>
U.S. Treasury Notes			<b>BASIC MATERIALS - 0.3%</b>		
4.75% due 07/31/25	200,000,000	199,648,438	Trinseo Materials Operating S.C.A.		
4.25% due 01/31/26	151,500,000	150,304,571	8.10% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28	10,822,500	7,989,494
4.63% due 02/28/26	150,400,000	150,276,625	INEOS Ltd.		
4.63% due 06/30/25	100,000,000	99,636,719	6.63% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 4,627,115	4,969,955
U.S. Treasury Inflation Indexed Bonds			<b>Total Basic Materials</b>		<u>12,959,449</u>
0.13% due 10/15/25	41,773,315	40,543,086	<b>CONSUMER, CYCLICAL - 0.3%</b>		
0.13% due 04/15/25	40,529,850	39,525,620	Amaya Holdings BV		
1.25% due 04/15/28	10,588,915	10,286,085	6.33% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,500,000	4,850,707
1.38% due 07/15/33	5,249,256	5,037,600			
<b>Total U.S. Government Securities (Cost \$695,059,081)</b>		<u>695,258,744</u>			
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 2.5%</b>					
<b>TECHNOLOGY - 0.5%</b>					
RLDatix					
9.94% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	13,798,857	13,798,857			
Dun & Bradstreet					
8.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/18/29	8,449,500	8,445,529			



**LIMITED DURATION FUND**

	NOTIONAL VALUE	VALUE
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%</b>		
<b>Call Options on:</b>		
<b>Interest Rate Options</b>		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	\$ 120,100,000	\$ 7,187
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	119,000,000	7,121
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	59,950,000	3,587
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	48,900,000	<u>2,926</u>
<b>Total Interest Rate Options</b>		<u>20,821</u>
<b>Total OTC Options Purchased</b> (Cost \$1,570,470)		<u>20,821</u>
<b>Total Investments - 102.9%</b> (Cost \$4,652,532,353)		<u>\$ 4,503,364,114</u>
<b>Other Assets &amp; Liabilities, net - (2.9)%</b>		<u>(125,925,077)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 4,377,439,037</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
3-Month SOFR Futures Contracts	1,754	Jun 2025	\$ 419,578,725	\$ (675,902)

**Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid(Received)	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	ICE	ITRAXX. EUR.41.V1	1.00%	Quarterly	06/20/29	EUR 7,690,000	\$ (183,003)	\$ (185,557)	\$ 2,554
BofA Securities, Inc.	ICE	CDX. NA.HY.41.V2	5.00%	Quarterly	12/20/28	29,205,000	<u>(2,150,087)</u>	<u>102,476</u>	<u>(2,252,563)</u>
							<u>\$ (2,333,090)</u>	<u>\$ (83,081)</u>	<u>\$ (2,250,009)</u>



**LIMITED DURATION FUND**

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) <sup>***</sup>
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.96%	Annually	10/16/25	\$530,000,000	\$ 1,589,597	\$ 1,246	\$ 1,588,351
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	5.06%	Annually	10/05/25	325,000,000	1,265,387	839	1,264,548
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.68%	Annually	06/29/25	197,000,000	(561,820)	491	(562,311)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.79%	Annually	10/03/27	106,500,000	(1,226,022)	(29,143)	(1,196,879)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	52,000,000	(1,287,641)	427	(1,288,068)
BofA Securities, Inc.	CME	Receive	U.S. Secured Overnight Financing Rate	4.36%	Annually	10/16/30	168,000,000	<u>(4,491,137)</u>	<u>1,221</u>	<u>(4,492,358)</u>
								<u>\$ (4,711,636)</u>	<u>\$ (24,919)</u>	<u>\$ (4,686,717)</u>

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	23,480,000	25,680,412 USD	04/15/24	\$ 332,573
Barclays Bank plc	EUR	Buy	4,000,000	4,330,197 USD	04/15/24	<u>(11,996)</u>
						<u>\$ 320,577</u>

## LIMITED DURATION FUND

~ 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.

◊ Variable rate security. Rate indicated is the rate effective at March 31, 2024. 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.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Rate indicated is the 7-day yield as of March 31, 2024.

<sup>3</sup> 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 \$2,333,757,181 (cost \$2,440,720,740), or 53.3% of total net assets.

<sup>4</sup> Security is an interest-only strip.

<sup>5</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>6</sup> 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 \$25,013,921 (cost \$25,118,853), or 0.6% of total net assets.

<sup>7</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>8</sup> Perpetual maturity.

<sup>9</sup> 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 March 31, 2024.

<sup>10</sup> Rate indicated is the effective yield at the time of purchase.

<sup>11</sup> Security is unsettled at period end and does not have a stated effective rate.

BofA — Bank of America

CDX.NA.HY.41.V2 — Credit Default Swap North American High Yield Series 41 Index Version 2

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

EUR — Euro

EURIBOR — European Interbank Offered Rate

ICE — Intercontinental Exchange

ITRAXX.EUR.41.V1 — iTraxx Europe Series 41 Index Version 1

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