

SCHEDULE OF INVESTMENTS

September 30, 2021

LIMITED DURATION FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 0.3%			MUTUAL FUNDS[†] - 1.5%		
FINANCIAL - 0.3%			Guggenheim Strategy Fund III ²		
KKR Acquisition Holdings			1,196,003		\$ 30,067,520
I Corp. — Class A ^{*1}	820,948	\$ 8,004,243	Guggenheim Strategy Fund II ²	1,195,423	29,873,632
RXR Acquisition Corp. — Class A ^{*1}	176,671	1,717,242	Guggenheim Ultra Short Duration		
TPG Pace Beneficial II Corp. ^{*1}	138,012	1,351,138	Fund — Institutional Class ²	2,932,375	29,235,779
AfterNext HealthTech Acquisition Corp. ^{*1}	135,000	1,344,600	Total Mutual Funds		
MSD Acquisition Corp. — Class A ^{*1}	136,871	1,327,649	(Cost \$87,618,654)		89,176,931
Conyers Park III Acquisition Corp. ^{*1}	125,300	1,254,253	MONEY MARKET FUND[‡] - 2.7%		
Waverley Capital Acquisition Corp. ^{*1}	99,000	976,140	Dreyfus Treasury Securities		
Acropolis Infrastructure			Cash Management Fund —		
Acquisition Corp. — Class A ^{*1}	86,600	838,288	Institutional Shares, 0.01% ³	164,194,709	164,194,709
TPG Pace Solutions Corp. ^{*1}	81,407	818,140	Total Money Market Fund		
Blue Whale Acquisition Corp. ^{*1}	72,300	717,216	(Cost \$164,194,709)		164,194,709
Colicity, Inc. — Class A ^{*1}	41,581	406,246			
Colicity, Inc. ^{*1}	4,471	44,352			FACE
RXR Acquisition Corp. ^{*1}	1,013	9,978			AMOUNT [~]
Total Financial		<u>18,809,485</u>			
COMMUNICATIONS - 0.0%			CORPORATE BONDS^{††} - 33.6%		
Figs, Inc. — Class A ^{*13}	43,750	1,624,875	FINANCIAL - 13.1%		
Total Common Stocks		<u>20,434,360</u>	F&G Global Funding		
(Cost \$19,852,276)			0.90% due 09/20/24 ⁴		
PREFERRED STOCKS^{††} - 0.1%			1.75% due 06/30/26 ⁴		
FINANCIAL - 0.1%			Societe Generale S.A.		
American Financial Group,			1.79% due 06/09/27 ^{4,5}		
Inc., 4.50% due 09/15/60	102,409	2,794,742	1.49% due 12/14/26 ^{4,5}		
First Republic Bank, 4.13%	69,600	1,739,304	3.88% due 03/28/24 ⁴		
American Equity Investment			Wells Fargo & Co.		
Life Holding Co., 5.95%	8,000	218,720	2.88% due 10/30/30 ⁵		
Total Financial		<u>4,752,766</u>	3.90% ^{5,6}		
Total Preferred Stocks		<u>4,752,766</u>	Athene Global Funding		
(Cost \$4,514,775)			1.99% due 08/19/28 ⁴		
WARRANTS[†] - 0.0%			1.73% due 10/02/26 ⁴		
KKR Acquisition Holdings I Corp. - Class A			American International Group, Inc.		
Expiring 12/31/27 ^{*1}	205,236	197,006	2.50% due 06/30/25		
Ginkgo Bioworks Holdings, Inc. [*]			Equitable Financial Life Global Funding		
Expiring 12/31/27	19,663	66,658	1.40% due 07/07/25 ⁴		
MSD Acquisition Corp.			1.80% due 03/08/28 ⁴		
Expiring 05/13/23 ^{*1}	27,374	31,480	Pershing Square Holdings		
Acropolis Infrastructure Acquisition Corp.			Ltd 3.25% due 10/01/31 ⁴		
Expiring 03/31/26 ^{*1}	28,866	26,557	GA Global Funding Trust		
RXR Acquisition Corp.			1.95% due 09/15/28 ⁴		
Expiring 03/08/26 ^{*1}	35,331	26,498	1.63% due 01/15/26 ⁴		
Colicity, Inc. - Class A			Reliance Standard Life Global Funding II		
Expiring 12/31/27 ^{*1}	8,315	6,901	2.75% due 05/07/25 ⁴		
Total Warrants		<u>355,100</u>	BNP Paribas S.A.		
(Cost \$337,247)			1.32% due 01/13/27 ^{4,5}		
EXCHANGE-TRADED FUNDS[†] - 3.2%			2.22% due 06/09/26 ^{4,5}		
iShares Core U.S. Aggregate Bond ETF ¹⁴	1,699,117	195,109,605	Citizens Bank North America/Providence RI		
Total Exchange-Traded Funds		<u>195,109,605</u>	2.25% due 04/28/25		
(Cost \$200,016,378)			Bank of America Corp.		
			2.59% due 04/29/31 ⁵		
			Barclays Bank plc		
			1.70% due 05/12/22		

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Credit Agricole S.A.			Aviation Capital Group LLC		
1.25% due 01/26/27 ^{4,5}	17,950,000	\$ 17,689,042	2.88% due 01/20/22 ⁴	8,000,000	\$ 8,041,803
1.91% due 06/16/26 ^{4,5}	400,000	407,466	Markel Corp.		
CIT Group, Inc.			6.00% ^{5,6}	7,210,000	7,988,680
3.93% due 06/19/24 ⁵	15,200,000	15,897,148	KKR Group Finance Company VI LLC		
4.75% due 02/16/24	1,000,000	1,069,000	3.75% due 07/01/29 ⁴	7,040,000	7,811,755
Macquarie Group Ltd.			Morgan Stanley		
1.63% due 09/23/27 ^{4,5}	16,750,000	16,660,476	2.19% due 04/28/26 ⁵	7,000,000	7,228,592
Ares Finance Company LLC			3.77% due 01/24/29 ⁵	361,000	399,139
4.00% due 10/08/24 ⁴	14,617,000	15,563,432	Goldman Sachs Group, Inc.		
Cooperatieve Rabobank UA			3.50% due 04/01/25	6,900,000	7,415,853
1.34% due 06/24/26 ^{4,5}	15,000,000	14,977,685	FS KKR Capital Corp.		
JPMorgan Chase & Co.			2.63% due 01/15/27	7,400,000	7,414,549
1.47% due 09/22/27 ⁵	15,000,000	14,897,016	SBA Communications Corp.		
Rocket Mortgage LLC / Rocket			3.13% due 02/01/29 ⁴	6,500,000	6,280,625
Mortgage Company-Issuer, Inc.			3.88% due 02/15/27	700,000	725,375
2.88% due 10/15/26 ⁴	10,800,000	10,719,000	Belrose Funding Trust		
3.88% due 03/01/31 ⁴	4,100,000	4,135,875	2.33% due 08/15/30 ⁴	7,100,000	6,995,990
Regions Financial Corp.			LPL Holdings, Inc.		
2.25% due 05/18/25	14,000,000	14,544,646	4.00% due 03/15/29 ⁴	4,450,000	4,570,595
CNO Global Funding			4.63% due 11/15/27 ⁴	2,000,000	2,075,000
1.75% due 10/07/26 ⁴	14,400,000	14,397,984	Fidelity National Financial, Inc.		
ABN AMRO Bank N.V.			2.45% due 03/15/31	5,500,000	5,464,090
1.54% due 06/16/27 ^{4,5}	14,000,000	13,914,811	Fifth Third Bancorp		
Citigroup, Inc.			2.55% due 05/05/27	5,060,000	5,316,447
2.57% due 06/03/31 ⁵	12,850,000	13,083,995	Manulife Financial Corp.		
Fidelity & Guaranty Life Holdings, Inc.			2.48% due 05/19/27	5,030,000	5,259,452
5.50% due 05/01/25 ⁴	11,450,000	13,005,238	BrightHouse Financial Global Funding		
American Tower Corp.			0.81% (U.S. Secured Overnight		
1.60% due 04/15/26	12,500,000	12,545,763	Financing Rate + 0.76%) due 04/12/24 ^{4,7}	5,050,000	5,085,527
BlackRock, Inc.			Westpac Banking Corp.		
1.90% due 01/28/31	12,600,000	12,485,572	0.97% (3 Month USD LIBOR		
Deloitte LLP			+ 0.85%) due 01/11/22 ⁷	5,000,000	5,012,082
4.35% due 11/17/23 ^{†††}	7,300,000	7,685,148	MetLife, Inc.		
3.46% due 05/07/27 ^{†††}	4,500,000	4,687,695	3.85% ^{5,6}	4,620,000	4,845,225
Iron Mountain, Inc.			Jefferies Finance LLC / JFIN		
4.88% due 09/15/27 ⁴	7,360,000	7,641,005	Company-Issuer Corp.		
5.00% due 07/15/28 ⁴	3,085,000	3,215,496	5.00% due 08/15/28 ⁴	4,300,000	4,364,500
Standard Chartered plc			United Wholesale Mortgage LLC		
1.32% due 10/14/23 ^{4,5}	10,150,000	10,213,459	5.50% due 11/15/25 ⁴	3,880,000	3,909,100
4.25% due 01/20/23 ^{4,5}	500,000	505,524	5.50% due 04/15/29 ⁴	275,000	266,999
Essex Portfolio, LP			Peachtree Corners Funding Trust		
1.70% due 03/01/28	10,450,000	10,239,455	3.98% due 02/15/25 ⁴	3,450,000	3,744,237
Apollo Management Holdings, LP			Bank of New York Mellon Corp.		
4.40% due 05/27/26 ⁴	7,115,000	8,010,057	4.70% ^{5,6}	3,010,000	3,303,475
4.00% due 05/30/24 ⁴	1,846,000	1,996,025	Hunt Companies, Inc.		
ING Groep N.V.			5.25% due 04/15/29 ⁴	3,250,000	3,185,000
1.73% due 04/01/27 ⁵	9,800,000	9,851,370	CNA Financial Corp.		
BPCE S.A.			4.50% due 03/01/26	2,298,000	2,593,513
1.65% due 10/06/26 ^{4,5}	9,500,000	9,507,669	Crown Castle International Corp.		
OneMain Finance Corp.			3.30% due 07/01/30	2,188,000	2,329,835
3.50% due 01/15/27	7,050,000	7,033,221	Ameriprise Financial, Inc.		
6.13% due 03/15/24	1,500,000	1,602,750	3.00% due 04/02/25	2,060,000	2,187,638
7.13% due 03/15/26	50,000	57,937	Equitable Holdings, Inc.		
First American Financial Corp.			4.35% due 04/20/28	1,700,000	1,936,012
4.00% due 05/15/30	7,860,000	8,677,333			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Brookfield Finance, Inc. 3.90% due 01/25/28	1,400,000	\$ 1,551,995	Vontier Corp. 1.80% due 04/01/26 ⁴	7,050,000	\$ 6,999,169
Weyerhaeuser Co. 4.00% due 04/15/30	912,000	1,029,174	2.40% due 04/01/28 ⁴	3,900,000	3,840,720
Trinity Acquisition plc 4.40% due 03/15/26	881,000	983,968	Standard Industries, Inc. 5.00% due 02/15/27 ⁴	6,000,000	6,187,500
Newmark Group, Inc. 6.13% due 11/15/23	775,000	837,000	4.75% due 01/15/28 ⁴	2,671,000	2,771,162
CNO Financial Group, Inc. 5.25% due 05/30/25	700,000	787,589	Penske Truck Leasing Company LP / PTL Finance Corp. 4.45% due 01/29/26 ⁴	5,475,000	6,116,553
Old Republic International Corp. 3.88% due 08/26/26	700,000	774,724	4.20% due 04/01/27 ⁴	500,000	563,372
Sumitomo Mitsui Financial Group, Inc. 1.27% (3 Month USD LIBOR + 1.14%) due 10/19/21 ⁷	702,000	702,337	Owens Corning 3.88% due 06/01/30	5,910,000	6,509,195
Equinix, Inc. 1.55% due 03/15/28	700,000	683,734	GATX Corp. 3.85% due 03/30/27	2,900,000	3,196,169
RenaissanceRe Finance, Inc. 3.70% due 04/01/25	400,000	430,906	4.00% due 06/30/30	2,550,000	2,842,207
Assurant, Inc. 4.90% due 03/27/28	350,000	404,791	3.50% due 03/15/28	200,000	215,939
BBVA USA 3.88% due 04/10/25	150,000	163,661	New Enterprise Stone & Lime Company, Inc. 6.25% due 03/15/26 ⁴	3,811,000	3,940,574
HUB International Ltd. 7.00% due 05/01/26 ⁴	150,000	155,062	Jabil, Inc. 1.70% due 04/15/26	3,800,000	3,818,007
Greystar Real Estate Partners LLC 5.75% due 12/01/25 ⁴	150,000	152,250	Textron, Inc. 2.45% due 03/15/31	3,250,000	3,252,845
Total Financial		<u>800,688,234</u>	Hardwood Funding LLC 2.37% due 06/07/28 ^{†††}	3,000,000	3,012,060
INDUSTRIAL - 4.6%			Weir Group plc 2.20% due 05/13/26 ⁴	2,610,000	2,634,806
Boeing Co. 4.88% due 05/01/25	50,000,000	55,627,783	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁴	2,500,000	2,528,125
2.20% due 02/04/26	10,450,000	10,540,788	Huntington Ingalls Industries, Inc. 2.04% due 08/16/28 ⁴	2,250,000	2,217,576
CNH Industrial Capital LLC 1.45% due 07/15/26	12,500,000	12,439,875	Xylem, Inc. 1.95% due 01/30/28	2,050,000	2,060,781
1.95% due 07/02/23	9,600,000	9,812,224	National Basketball Association 2.51% due 12/16/24 ^{†††}	1,900,000	1,957,380
1.88% due 01/15/26	4,960,000	5,024,825	Mueller Water Products, Inc. 4.00% due 06/15/29 ⁴	1,300,000	1,345,760
Siemens Financieringsmaatschappij N.V. 0.73% (3 Month USD LIBOR + 0.61%) due 03/16/22 ^{4,7}	20,410,000	20,466,167	Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 ⁴	800,000	834,000
Berry Global, Inc. 1.57% due 01/15/26 ⁴	11,750,000	11,746,945	JELD-WEN, Inc. 6.25% due 05/15/25 ⁴	535,000	564,425
4.88% due 07/15/26 ⁴	5,165,000	5,423,508	Amsted Industries, Inc. 4.63% due 05/15/30 ⁴	350,000	359,625
Sealed Air Corp. 1.57% due 10/15/26 ⁴	16,450,000	16,349,372	Summit Materials LLC / Summit Materials Finance Corp. 5.25% due 01/15/29 ⁴	275,000	288,750
SYNNEX Corp. 1.25% due 08/09/24 ⁴	14,400,000	14,403,699	EnerSys 5.00% due 04/30/23 ⁴	175,000	181,125
Ryder System, Inc. 3.35% due 09/01/25	10,600,000	11,419,656	Harsco Corp. 5.75% due 07/31/27 ⁴	125,000	129,531
3.75% due 06/09/23	1,350,000	1,422,343	Howmet Aerospace, Inc. 6.88% due 05/01/25	35,000	40,951
Graphic Packaging International LLC 1.51% due 04/15/26 ⁴	6,500,000	6,494,134	Total Industrial		<u>280,404,224</u>
0.82% due 04/15/24 ⁴	6,250,000	6,214,986			
Silgan Holdings, Inc. 1.40% due 04/01/26 ⁴	12,600,000	12,398,163			
Teledyne Technologies, Inc. 2.25% due 04/01/28	12,000,000	12,211,449			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CONSUMER, NON-CYCLICAL - 4.5%					
Triton Container International Ltd.			FAGE International S.A. / FAGE		
1.15% due 06/07/24 ⁴	26,000,000	\$ 25,954,168	USA Dairy Industry, Inc.		
0.80% due 08/01/23 ⁴	14,550,000	14,537,278	5.63% due 08/15/26 ⁴	3,826,000	\$ 3,933,511
2.05% due 04/15/26 ⁴	1,800,000	1,805,085	Square, Inc.		
Anthem, Inc.			2.75% due 06/01/26 ⁴	2,350,000	2,382,077
1.50% due 03/15/26	29,000,000	29,231,105	Bunge Limited Finance Corp.		
Sysco Corp.			1.63% due 08/17/25	1,900,000	1,919,084
5.65% due 04/01/25	20,550,000	23,626,714	Hologic, Inc.		
CoStar Group, Inc.			3.25% due 02/15/29 ⁴	1,550,000	1,555,843
2.80% due 07/15/30 ⁴	15,280,000	15,524,560	Avantor Funding, Inc.		
GXO Logistics, Inc.			4.63% due 07/15/28 ⁴	1,050,000	1,105,177
1.65% due 07/15/26 ⁴	15,000,000	14,885,250	Service Corporation International		
Laboratory Corporation of America Holdings			3.38% due 08/15/30	750,000	749,063
1.55% due 06/01/26	13,700,000	13,720,895	Sabre GLBL, Inc.		
BAT International Finance plc			7.38% due 09/01/25 ⁴	250,000	266,863
1.67% due 03/25/26	13,000,000	13,001,812	9.25% due 04/15/25 ⁴	225,000	260,053
Lamb Weston Holdings, Inc.			Edwards Lifesciences Corp.		
4.63% due 11/01/24 ⁴	8,818,000	8,970,992	4.30% due 06/15/28	420,000	480,896
4.88% due 11/01/26 ⁴	3,750,000	3,841,950	Smithfield Foods, Inc.		
Molina Healthcare, Inc.			4.25% due 02/01/27 ⁴	350,000	382,470
5.38% due 11/15/22	9,500,000	9,794,025	Total Consumer, Non-cyclical		<u>276,991,310</u>
4.38% due 06/15/28 ⁴	1,115,000	1,156,812	COMMUNICATIONS - 3.1%		
Prime Security Services Borrower			ViacomCBS, Inc.		
LLC / Prime Finance, Inc.			4.95% due 01/15/31	13,560,000	16,181,560
3.38% due 08/31/27 ⁴	11,200,000	10,768,800	4.75% due 05/15/25	8,080,000	9,042,905
PRA Health Sciences, Inc.			4.20% due 05/19/32	4,100,000	4,684,325
2.88% due 07/15/26 ⁴	10,280,000	10,382,800	Verizon Communications, Inc.		
Altria Group, Inc.			2.10% due 03/22/28	22,600,000	22,921,711
2.35% due 05/06/25	8,000,000	8,291,992	3.00% due 03/22/27	2,100,000	2,252,722
Automatic Data Processing, Inc.			Level 3 Financing, Inc.		
1.70% due 05/15/28 ¹⁴	7,800,000	7,881,713	5.38% due 05/01/25	11,055,000	11,293,374
Spectrum Brands, Inc.			3.63% due 01/15/29 ⁴	5,070,000	4,916,480
5.75% due 07/15/25	6,780,000	6,949,500	5.25% due 03/15/26	3,991,000	4,118,712
BAT Capital Corp.			4.25% due 07/01/28 ⁴	2,277,000	2,294,601
4.70% due 04/02/27	4,220,000	4,764,978	3.75% due 07/15/29 ⁴	2,150,000	2,077,932
3.56% due 08/15/27	2,000,000	2,153,784	NTT Finance Corp.		
Jaguar Holding Company II /			1.59% due 04/03/28 ⁴	24,000,000	23,739,237
PPD Development, LP			T-Mobile USA, Inc.		
4.63% due 06/15/25 ⁴	6,400,000	6,648,000	2.25% due 02/15/26 ⁴	8,150,000	8,241,688
Zimmer Biomet Holdings, Inc.			3.50% due 04/15/25	5,000,000	5,384,804
3.55% due 03/20/30	5,350,000	5,845,732	2.63% due 04/15/26	3,200,000	3,272,000
3.05% due 01/15/26	400,000	427,661	3.88% due 04/15/30	540,000	597,191
Royalty Pharma plc			Charter Communications Operating		
1.75% due 09/02/27	5,150,000	5,124,905	LLC / Charter Communications		
Element Fleet Management Corp.			Operating Capital		
1.60% due 04/06/24 ⁴	5,050,000	5,121,992	2.25% due 01/15/29	11,700,000	11,679,958
US Foods, Inc.			2.80% due 04/01/31	3,250,000	3,253,581
6.25% due 04/15/25 ⁴	3,750,000	3,933,562	Cogent Communications Group, Inc.		
4.75% due 02/15/29 ⁴	1,011,000	1,037,539	3.50% due 05/01/26 ⁴	12,350,000	12,519,812
Thermo Fisher Scientific, Inc.			Ziggo BV		
4.13% due 03/25/25	4,200,000	4,619,376	4.88% due 01/15/30 ⁴	10,800,000	11,100,240
DaVita, Inc.			AT&T, Inc.		
4.63% due 06/01/30 ⁴	3,086,000	3,174,293	2.30% due 06/01/27	9,000,000	9,310,054
3.75% due 02/15/31 ⁴	800,000	779,000	Netflix, Inc.		
			5.50% due 02/15/22	8,400,000	8,536,080

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Altice France S.A. 7.38% due 05/01/26 ⁴	2,365,000	\$ 2,454,184	Boxer Parent Company, Inc. 7.13% due 10/02/25 ⁴	150,000	\$ 160,125
Virgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 ⁴	1,850,000	1,910,773	Total Technology		<u>151,644,612</u>
Thomson Reuters Corp. 3.35% due 05/15/26	1,550,000	1,672,893	CONSUMER, CYCLICAL - 2.3%		
Fox Corp. 3.05% due 04/07/25	1,360,000	1,447,005	Hyatt Hotels Corp. 1.80% due 10/01/24	12,300,000	12,325,430
AMC Networks, Inc. 4.75% due 08/01/25	500,000	512,500	5.38% due 04/23/25	5,180,000	5,783,902
4.25% due 02/15/29	225,000	223,734	5.75% due 04/23/30	4,320,000	5,180,998
CSC Holdings LLC 4.13% due 12/01/30 ⁴	250,000	245,313	Marriott International, Inc. 4.63% due 06/15/30	7,320,000	8,354,605
3.38% due 02/15/31 ⁴	225,000	209,250	5.75% due 05/01/25	6,610,000	7,556,677
TripAdvisor, Inc. 7.00% due 07/15/25 ⁴	400,000	424,000	2.13% due 10/03/22	2,345,000	2,372,874
Sirius XM Radio, Inc. 5.50% due 07/01/29 ⁴	75,000	81,094	Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴	12,550,000	14,635,663
Match Group Holdings II LLC 4.63% due 06/01/28 ⁴	75,000	<u>78,188</u>	VF Corp. 2.80% due 04/23/27	11,650,000	12,365,753
Total Communications		<u>186,677,901</u>	Hanesbrands, Inc. 5.38% due 05/15/25 ⁴	11,633,000	12,178,355
TECHNOLOGY - 2.5%			Alt-2 Structured Trust 2.95% due 05/14/31 ^{†††.7}	12,230,188	12,134,548
HCL America, Inc. 1.38% due 03/10/26 ⁴	38,700,000	38,244,157	Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴	10,000,000	10,699,556
Microchip Technology, Inc. 2.67% due 09/01/23	22,900,000	23,740,742	Choice Hotels International, Inc. 3.70% due 01/15/31	7,350,000	7,925,578
0.98% due 09/01/24 ⁴	8,750,000	8,738,076	BorgWarner, Inc. 2.65% due 07/01/27	5,380,000	5,667,407
NetApp, Inc. 2.38% due 06/22/27	17,800,000	18,559,842	Hilton Domestic Operating Company, Inc. 3.63% due 02/15/32 ⁴	5,400,000	5,319,000
Infor, Inc. 1.75% due 07/15/25 ⁴	13,800,000	13,972,643	4.00% due 05/01/31 ⁴	300,000	304,500
1.45% due 07/15/23 ⁴	1,100,000	1,111,495	American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	2,931,716	2,951,402
Oracle Corp. 2.30% due 03/25/28	12,400,000	12,670,669	3.00% due 10/15/28	1,792,418	1,786,414
Fidelity National Information Services, Inc. 1.65% due 03/01/28	11,000,000	10,850,950	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴	3,350,000	3,641,944
Citrix Systems, Inc. 1.25% due 03/01/26	7,250,000	7,128,604	Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.88% due 03/01/27	2,300,000	2,397,750
Broadcom, Inc. 4.15% due 11/15/30	5,790,000	6,411,728	Air Canada 3.88% due 08/15/26 ⁴	2,350,000	2,369,858
NCR Corp. 5.13% due 04/15/29 ⁴	2,850,000	2,939,062	Lowe's Companies, Inc. 1.70% due 09/15/28	1,650,000	1,633,948
Qorvo, Inc. 4.38% due 10/15/29	1,380,000	1,504,200	Wabash National Corp. 5.50% due 10/01/25 ⁴	925,000	937,858
3.38% due 04/01/31 ⁴	1,200,000	1,265,280	1011778 BC ULC / New Red Finance, Inc. 5.75% due 04/15/25 ⁴	700,000	734,895
Leidos, Inc. 3.63% due 05/15/25	1,950,000	2,102,451	Tempur Sealy International, Inc. 4.00% due 04/15/29 ⁴	375,000	386,719
Twilio, Inc. 3.63% due 03/15/29	994,000	1,016,862	Aramark Services, Inc. 5.00% due 02/01/28 ⁴	275,000	282,562
CDW LLC / CDW Finance Corp. 3.25% due 02/15/29	810,000	830,250	Powdr Corp. 6.00% due 08/01/25 ⁴	125,000	<u>131,250</u>
MSCI, Inc. 3.88% due 02/15/31 ⁴	379,000	397,476	Total Consumer, Cyclical		<u>140,059,446</u>

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
BASIC MATERIALS - 1.4%					
Anglo American Capital plc					
2.25% due 03/17/28 ⁴	14,000,000	\$ 13,903,898	Rattler Midstream, LP	7,250,000	\$ 7,549,424
2.63% due 09/10/30 ⁴	9,370,000	9,297,110	5.63% due 07/15/25 ⁴		
4.00% due 09/11/27 ⁴	750,000	826,161	Occidental Petroleum Corp.	5,000,000	5,537,500
5.38% due 04/01/25 ⁴	600,000	677,551	5.50% due 12/01/25		
Newcrest Finance Pty Ltd.			Valero Energy Corp.	3,100,000	3,120,067
3.25% due 05/13/30 ⁴	14,960,000	15,882,358	2.15% due 09/15/27	1,750,000	1,842,497
Valvoline, Inc.			2.85% due 04/15/25	500,000	516,081
3.63% due 06/15/31 ⁴	11,161,000	11,021,488	2.70% due 04/15/23		
4.25% due 02/15/30 ⁴	125,000	129,600	Magellan Midstream Partners, LP	2,120,000	2,263,853
Kaiser Aluminum Corp.			3.25% due 06/01/30		
4.63% due 03/01/28 ⁴	9,643,000	9,956,398	NuStar Logistics, LP	1,186,000	1,188,218
Carpenter Technology Corp.			4.75% due 02/01/22		
4.45% due 03/01/23	8,405,000	8,701,719	Cheniere Corpus Christi Holdings LLC	550,000	621,991
6.38% due 07/15/28	1,145,000	1,231,379	7.00% due 06/30/24		
Arconic Corp.			Gulfstream Natural Gas System LLC	400,000	443,270
6.00% due 05/15/25 ⁴	7,811,000	8,206,861	4.60% due 09/15/25 ⁴		
Nucor Corp.			Parkland Corp.	80,000	84,800
2.00% due 06/01/25	5,000,000	5,145,362	5.88% due 07/15/27 ⁴		
Alcoa Nederland Holding BV			Total Energy		<u>61,542,867</u>
5.50% due 12/15/27 ⁴	1,700,000	1,824,831	Total Corporate Bonds		<u>2,054,483,416</u>
Steel Dynamics, Inc.			(Cost \$2,015,702,957)		
2.40% due 06/15/25	1,050,000	1,092,431	ASSET-BACKED SECURITIES^{††} - 31.1%		
Minerals Technologies, Inc.			COLLATERALIZED LOAN OBLIGATIONS - 20.1%		
5.00% due 07/01/28 ⁴	140,000	145,250	Shackleton CLO Ltd.		
Total Basic Materials		<u>88,042,397</u>	2017-8A, 1.05% (3 Month USD		
UTILITIES - 1.1%			LIBOR + 0.92%, Rate Floor:		
Alexander Funding Trust			0.00%) due 10/20/27 ^{4,7}	51,331,785	51,319,471
1.84% due 11/15/23 ⁴	19,050,000	19,414,011	2018-6RA, 1.15% (3 Month USD		
CenterPoint Energy, Inc.			LIBOR + 1.02%, Rate Floor:		
0.70% (U.S. Secured Overnight			1.02%) due 07/17/28 ^{4,7}	28,548,087	28,534,558
Financing Rate + 0.65%) due 05/13/24 ⁷	10,400,000	10,421,216	Cerberus Onshore CLO LLC		
OGE Energy Corp.			2021-4A, 1.63% (3 Month USD		
0.70% due 05/26/23	10,200,000	10,200,792	LIBOR + 1.50%, Rate Floor:		
Entergy Corp.			1.50%) due 08/13/33 ^{4,7}	74,300,000	74,299,889
1.90% due 06/15/28	9,100,000	8,996,189	THL Credit Lake Shore MM CLO I Ltd.		
Terraform Global Operating LLC			2021-1A, 1.83% (3 Month USD		
6.13% due 03/01/26 ⁴	6,170,000	6,347,388	LIBOR + 1.70%, Rate Floor:		
Southern Co.			1.70%) due 04/15/33 ^{4,7}	48,500,000	48,576,630
1.75% due 03/15/28	5,000,000	4,940,774	2021-1A, 1.98% (3 Month USD		
AES Corp.			LIBOR + 1.85%, Rate Floor:		
3.30% due 07/15/25 ⁴	4,250,000	4,514,435	1.85%) due 04/15/33 ^{4,7}	6,250,000	6,274,486
Puget Energy, Inc.			BXMT Ltd.		
2.38% due 06/15/28 ⁴	3,600,000	3,597,620	2020-FL2, 0.99% (30 Day Average		
Total Utilities		<u>68,432,425</u>	U.S. Secured Overnight		
ENERGY - 1.0%			Financing Rate + 1.01%, Rate		
Galaxy Pipeline Assets Bidco Ltd.			Floor: 0.90%) due 02/15/38 ^{4,7}	25,122,000	25,090,439
2.16% due 03/31/34 ⁴	20,000,000	19,626,973	2020-FL2, 1.24% (30 Day Average		
Sabine Pass Liquefaction LLC			U.S. Secured Overnight		
4.50% due 05/15/30	8,330,000	9,592,049	Financing Rate + 1.26%, Rate		
5.63% due 03/01/25	500,000	566,961	Floor: 1.15%) due 02/15/38 ^{4,7}	14,310,000	14,278,811
5.00% due 03/15/27	300,000	344,732	2020-FL3, 1.92% (30 Day Average		
BP Capital Markets plc			U.S. Secured Overnight		
4.88% ^{5,6}	7,500,000	8,244,451	Financing Rate + 1.86%, Rate		
			Floor: 1.75%) due 03/15/37 ^{4,7}	4,500,000	4,497,956

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2020-FL3, 2.32% (30 Day Average U.S. Secured Overnight Financing Rate + 2.26%, Rate Floor: 2.15%) due 03/15/37 ^{4,7}	2,000,000	\$ 2,005,136			
2020-FL2, 1.49% (30 Day Average U.S. Secured Overnight Financing Rate + 1.51%, Rate Floor: 1.40%) due 02/15/38 ^{4,7}	2,000,000	1,995,403			
Palmer Square Loan Funding Ltd.					
2021-1A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 04/20/29 ^{4,7}	18,461,195	18,470,717			
2018-4A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,7}	8,277,916	8,279,103			
2021-3A, 1.92% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 ^{4,7}	5,000,000	4,999,902			
2021-2A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{4,7}	4,000,000	3,961,728			
2018-4A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,7}	3,500,000	3,501,790			
2019-3A, 0.98% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{4,7}	2,781,040	2,781,280			
Golub Capital Partners Clo 49M Ltd.					
2021-49A, 1.63% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/26/33 ^{4,7}	36,500,000	36,475,027			
CHCP Ltd.					
2021-FL1, 1.22% (30 Day Average U.S. Secured Overnight Financing Rate + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{4,7}	34,750,000	34,721,074			
Diamond CLO Ltd.					
2021-1A, 1.33% (3 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 04/25/29 ^{4,7}	28,632,252	28,639,413			
2018-1A, 1.64% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,7}	6,000,000	5,994,027			
LCM XXIV Ltd.					
2021-24A, 1.11% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.98%) due 03/20/30 ^{4,7}	31,250,000	31,265,628			
Golub Capital Partners CLO 54M L.P.					
2021-54A, 1.65% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{4,7}	29,000,000	29,001,949			
Parliament Clo II Ltd.					
2021-2A, 1.84% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 08/20/32 ^{4,7}	22,250,000	22,221,153			
			2021-2A, 1.50% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/20/32 ^{4,7}	5,250,000	\$ 5,245,841
			2021-2A, 2.70% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 08/20/32 ^{4,7}	500,000	498,674
			Owl Rock CLO IV Ltd.		
			2021-4A, 1.74% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{4,7}	24,250,000	24,274,158
			2021-4A, 2.04% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{4,7}	3,650,000	3,636,280
			Golub Capital Partners CLO 16 Ltd.		
			2021-16A, 1.70% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{4,7}	27,650,000	27,691,754
			Golub Capital Partners CLO Ltd.		
			2018-36A, 1.42% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,7}	27,500,000	27,348,084
			ABPCI DIRECT LENDING FUND CLO V Ltd.		
			2021-5A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{4,7}	15,500,000	15,460,929
			2021-5A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{4,7}	11,500,000	11,481,656
			HERA Commercial Mortgage Ltd.		
			2021-FL1, 1.14% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{4,7}	22,750,000	22,695,170
			2021-FL1, 1.69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{4,7}	3,750,000	3,738,958
			Cerberus Loan Funding XXVI, LP		
			2021-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{4,7}	23,000,000	22,999,945
			2021-1A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ^{4,7}	3,250,000	3,252,178
			LoanCore Issuer Ltd.		
			2019-CRE2, 1.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{4,7}	8,550,000	8,525,960
			2021-CRE4, 1.42% (30 Day Average U.S. Secured Overnight Financing Rate + 1.36%, Rate Floor: 1.25%) due 07/15/35 ^{4,7}	7,500,000	7,435,122
			2018-CRE1, 1.21% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 ^{4,7}	4,056,267	4,054,841
			2018-CRE1, 1.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{4,7}	3,500,000	3,498,787

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Cerberus Loan Funding XXXI, LP			Woodmont Trust		
2021-1A, 1.63% (3 Month USD			2020-7A, 2.03% (3 Month USD		
LIBOR + 1.50%, Rate Floor:			LIBOR + 1.90%, Rate Floor:		
1.50%) due 04/15/32 ^{4,7}	13,500,000	\$ 13,502,674	1.90%) due 01/15/32 ^{4,7}	16,250,000	\$ 16,341,414
2021-1A, 2.03% (3 Month USD			ABPCI Direct Lending Fund IX LLC		
LIBOR + 1.90%, Rate Floor:			2020-9A, 2.08% (3 Month USD		
1.90%) due 04/15/32 ^{4,7}	9,600,000	9,605,178	LIBOR + 1.95%, Rate Floor:		
Golub Capital Partners CLO 33M Ltd.			1.95%) due 11/18/31 ^{4,7}	15,000,000	15,045,088
2021-33A, 1.98% (3 Month USD			Venture XIV CLO Ltd.		
LIBOR + 1.86%, Rate Floor:			2020-14A, 1.15% (3 Month USD		
1.86%) due 08/25/33 ^{4,7}	23,000,000	22,998,825	LIBOR + 1.03%, Rate Floor:		
Madison Park Funding XLVIII Ltd.			1.03%) due 08/28/29 ^{4,7}	15,000,000	15,001,289
2021-48A, 1.58% (3 Month USD			Fortress Credit Opportunities IX CLO Ltd.		
LIBOR + 1.45%, Rate Floor:			2021-9A due 10/15/33 ^{4,7}	11,500,000	11,500,000
1.45%) due 04/19/33 ^{4,7}	22,000,000	21,748,393	2017-9A, 1.68% (3 Month USD		
MidOcean Credit CLO VII			LIBOR + 1.55%, Rate Floor:		
2020-7A, 1.17% (3 Month USD			0.00%) due 11/15/29 ^{4,7}	2,982,000	2,982,000
LIBOR + 1.04%, Rate Floor:			AMMC CLO XI Ltd.		
0.00%) due 07/15/29 ^{4,7}	20,500,000	20,506,351	2020-11A, 1.83% due 04/30/31 ⁴	14,300,000	14,279,674
Dryden 33 Senior Loan Fund			Cerberus Loan Funding XXXIII, LP		
2020-33A, 1.13% (3 Month USD			2021-3A, 1.69% (3 Month USD		
LIBOR + 1.00%, Rate Floor:			LIBOR + 1.56%, Rate Floor:		
1.00%) due 04/15/29 ^{4,7}	10,613,479	10,611,684	1.56%) due 07/23/33 ^{4,7}	11,500,000	11,514,200
2020-33A, 1.53% (3 Month USD			2021-3A, 1.98% (3 Month USD		
LIBOR + 1.40%, Rate Floor:			LIBOR + 1.85%, Rate Floor:		
1.40%) due 04/15/29 ^{4,7}	8,250,000	8,234,313	1.85%) due 07/23/33 ^{4,7}	2,000,000	1,999,994
Cerberus Loan Funding XXXII, LP			Fortress Credit Opportunities XI CLO Ltd.		
2021-2A, 1.75% (3 Month USD			2018-11A, 1.30% (3 Month USD		
LIBOR + 1.62%, Rate Floor:			LIBOR + 1.30%, Rate Floor:		
1.62%) due 04/22/33 ^{4,7}	14,250,000	14,280,910	0.00%) due 04/15/31 ^{4,7}	13,450,000	13,346,178
2021-2A, 2.03% (3 Month USD			GPMT Ltd.		
LIBOR + 1.90%, Rate Floor:			2019-FL2, 1.38% (1 Month USD		
1.90%) due 04/22/33 ^{4,7}	4,000,000	4,003,613	LIBOR + 1.30%, Rate Floor:		
Cerberus Loan Funding XXX, LP			1.30%) due 02/22/36 ^{4,7}	12,693,158	12,686,361
2020-3A, 1.98% (3 Month USD			Parliament Funding II Ltd.		
LIBOR + 1.85%, Rate Floor:			2020-1A, 2.58% (3 Month USD		
1.85%) due 01/15/33 ^{4,7}	18,000,000	18,083,912	LIBOR + 2.45%, Rate Floor:		
ABPCI Direct Lending Fund CLO II LLC			2.45%) due 08/12/30 ^{4,7}	12,500,000	12,546,572
2021-1A, 1.73% (3 Month USD			ABPCI Direct Lending Fund CLO I LLC		
LIBOR + 1.60%, Rate Floor:			2021-1A, 1.88% (3 Month USD		
1.60%) due 04/20/32 ^{4,7}	15,250,000	15,230,600	LIBOR + 1.70%, Rate Floor:		
2021-1A, 2.28% (3 Month USD			1.70%) due 07/20/33 ^{4,7}	12,250,000	12,272,431
LIBOR + 2.15%, Rate Floor:			ACRES Commercial Realty Ltd.		
2.15%) due 04/20/32 ^{4,7}	2,250,000	2,254,976	2021-FL1, 1.88% (1 Month USD		
2021-1A, 2.03% (3 Month USD			LIBOR + 1.80%, Rate Floor:		
LIBOR + 1.90%, Rate Floor:			1.80%) due 06/15/36 ^{4,7}	11,200,000	11,087,876
1.90%) due 04/20/32 ^{4,7}	300,000	300,960	Neuberger Berman CLO XVI-S Ltd.		
BRSP 2021-FL1 Ltd.			2021-16SA, 1.53% (3 Month		
2021-FL1, 2.24% (1 Month USD			USD LIBOR + 1.40%, Rate		
LIBOR + 2.15%, Rate Floor:			Floor: 1.40%) due 04/15/34 ^{4,7}	10,200,000	10,055,347
2.15%) due 08/19/38 ^{4,7}	10,000,000	10,004,452	KREF		
2021-FL1, 1.99% (1 Month USD			2021-FL2, 1.73% (1 Month USD		
LIBOR + 1.90%, Rate Floor:			LIBOR + 1.65%, Rate Floor:		
1.90%) due 08/19/38 ^{4,7}	6,400,000	6,405,734	1.65%) due 02/15/39 ^{4,7}	10,000,000	10,004,347

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Allegro CLO IX Ltd.					
2018-3A, 1.29% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{4,7}	10,000,000	\$ 10,000,145			
Recette CLO Ltd.					
2021-1A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{4,7}	10,000,000	9,854,247			
Marathon CLO V Ltd.					
2017-5A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,7}	9,221,688	9,215,496			
610 Funding CLO 3 Ltd.					
2018-3A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{4,7}	9,136,694	9,137,066			
Cerberus Loan Funding XXXV, LP					
2021-5A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{4,7}	8,000,000	8,000,000			
GoldenTree Loan Management US CLO 1 Ltd.					
2021-9A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{4,7}	7,000,000	6,979,148			
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{4,7}	1,000,000	993,620			
LoanCore 2021-CRE5 Issuer Ltd.					
2021-CRE5, 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/36 ^{4,7}	7,900,000	7,907,054			
BDS 2021-FL8					
2021-FL8, 2.00% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/18/36 ^{4,7}	7,000,000	7,002,624			
KREF Funding V LLC					
1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{†††,7}	7,048,133	6,976,947			
0.15% due 06/25/26 ^{†††,8}	27,272,727	33,546			
NewStar Fairfield Fund CLO Ltd.					
2018-2A, 1.40% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,7}	6,529,571	6,477,478			
BSPRT Issuer Ltd.					
2021-FL6, 2.13% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{4,7}	5,000,000	4,999,996			
2018-FL4, 1.13% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{4,7}	1,447,092	1,444,958			
LCCM 2021-FL2 Trust					
2021-FL2, 1.98% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/13/38 ^{4,7}	6,000,000	6,002,320			
MF1 Multifamily Housing Mortgage Loan Trust					
2021-FL6, 1.74% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 07/16/36 ^{4,7}	6,000,000	\$ 5,956,105			
Neuberger Berman Loan Advisers CLO 40 Ltd.					
2021-40A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{4,7}	6,000,000	5,947,629			
CIFC Funding Ltd.					
2021-4A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/34 ^{4,7}	5,000,000	5,007,362			
Owl Rock CLO II Ltd.					
2021-2A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{4,7}	5,000,000	4,988,598			
ACRES Commercial Realty Ltd.					
2021-FL1, 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{4,7}	4,800,000	4,751,864			
Carlyle Global Market Strategies CLO Ltd.					
2018-4A, 1.13% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 01/15/31 ^{4,7}	4,681,009	4,679,791			
PFP Ltd.					
2021-7, 1.50% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/14/38 ^{4,7}	4,599,770	4,588,136			
VOYA CLO					
2021-2A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{4,7}	4,500,000	4,500,412			
ACRE Commercial Mortgage Ltd.					
2021-FL4, 1.19% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 12/18/37 ^{4,7}	4,500,000	4,488,779			
Halcyon Loan Advisors Funding Ltd.					
2017-3A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,7}	4,220,586	4,220,111			
PFP Ltd.					
2021-7, 2.50% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 ^{4,7}	4,104,795	4,110,032			
Avery Point VI CLO Ltd.					
2021-6A, 1.47% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/05/27 ^{4,7}	4,000,000	3,995,998			
Neuberger Berman Loan Advisers CLO 32 Ltd.					
2021-32A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{4,7}	4,000,000	3,995,861			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Magnetite XXIX Ltd. 2021-29A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{4,7}	4,000,000	\$ 3,988,411			
Owl Rock CLO VI Ltd. 2021-6A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{4,7}	3,500,000	3,489,712			
FS RIALTO 2021-FL2, 2.14% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/16/28 ^{4,7}	3,250,000	3,251,437			
AMMC CLO XIV Ltd. 2021-14A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{4,7}	3,250,000	3,249,836			
STWD Ltd. 2019-FL1, 2.03% (30 Day Average U.S. Secured Overnight Financing Rate + 2.06%, Rate Floor: 1.95%) due 07/15/38 ^{4,7}	3,200,000	3,202,216			
Golub Capital Partners CLO 17 Ltd. 2017-17A, 1.78% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{4,7}	2,500,000	2,500,342			
TRTX Issuer Ltd. 2019-FL3, 1.23% (30 Day Average U.S. Secured Overnight Financing Rate + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{4,7}	2,243,000	2,241,942			
Greystone Commercial Real Estate Notes 2021-FL3, 1.73% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 07/15/39 ^{4,7}	2,200,000	2,199,008			
STWD Ltd. 2021-FL2, 1.88% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/18/38 ^{4,7}	2,187,000	2,185,277			
HGI CRE CLO Ltd. 2021-FL2, 1.85% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/19/26 ^{4,7}	2,000,000	2,000,000			
Wind River CLO Ltd. 2017-2A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{4,7}	1,832,777	1,832,616			
Marathon CLO VII Ltd. 2017-7A, 1.78% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{4,7}	1,576,808	1,576,706			
BDS Ltd. 2020-FL5, 1.97% (30 Day Average U.S. Secured Overnight Financing Rate + 1.91%, Rate Floor: 1.80%) due 02/16/37 ^{4,7}	1,400,000	1,399,330			
			Newfleet CLO Ltd. 2018-1A, 1.08% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{4,7}	1,395,932	\$ 1,395,066
			Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{4,9}	1,500,000	1,270,386
			Northwoods Capital XII-B Ltd. 2018-12BA, 0.87% (3 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 06/15/31 ^{4,7}	1,093,750	1,091,812
			Tremans Park CLO Ltd. 2015-1A, due 10/20/28 ^{4,9}	1,000,000	816,507
			Oaktree CLO Ltd. 2017-1A, 1.00% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,7}	791,504	791,445
			KVK CLO Ltd. 2017-1A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,7}	703,197	703,197
			TCP Waterman CLO Ltd. 2016-1A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4,7}	663,174	663,174
			Newstar Commercial Loan Funding LLC 2017-1A, 2.62% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,7}	540,918	541,012
			Mountain View CLO Ltd. 2018-1A, 0.93% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{4,7}	390,138	390,089
			LCM XXII Ltd. 2018-22A, 0.73% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 10/20/28 ^{4,7}	90,278	90,268
			Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{9,10}	500,000	17,115
			OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{4,9}	301,370	338
			Total Collateralized Loan Obligations		<u>1,224,601,818</u>
			FINANCIAL - 3.4%		
			Station Place Securitization Trust 2020-16, 1.08% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21 ^{†††4,7}	30,000,000	30,000,000
			2021-9, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 06/20/22 ^{†††4,7}	29,450,000	29,450,000
			2021-3, 0.98% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 ^{†††4,7}	10,300,000	10,300,000
			2021-SP1, 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{†††4,7}	3,000,000	3,000,000

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2021-WL2, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 03/25/54 ^{†††.4,7}	2,000,000	\$ 2,000,000			
2021-WL1, 0.94% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 ^{†††.4,7}	1,650,000	1,650,000			
2021-WL1, 1.14% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 01/26/54 ^{†††.4,7}	1,250,000	1,250,000			
2021-15, 0.68% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/26/22 ^{4,7}	61,500,000	61,500,000			
Strategic Partners Fund VIII LP 2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 ^{†††.7}	23,500,000	23,500,470			
3.09% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 ^{†††.7}	4,000,000	4,000,360			
HV Eight LLC 2.90% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 ^{†††.7}	EUR 21,000,000	24,294,265			
Madison Avenue Secured Funding Trust Series 2020-1, 1.71% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 ^{†††.4,7}	8,000,000	8,000,000			
Ceamer Finance LLC 3.69% due 03/22/31 ^{†††}	4,500,000	4,417,560			
KKR Core Holding Company LLC 4.00% due 07/15/31 ^{†††}	3,650,000	3,600,725			
Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††.7}	EUR 2,163,556	2,505,134			
Total Financial		<u>209,468,514</u>			
TRANSPORT-CONTAINER - 1.9%					
Triton Container Finance VIII LLC 2021-1A, 1.86% due 03/20/46 ⁴	38,778,750	38,406,749			
CLI Funding VI LLC 2020-3A, 2.07% due 10/18/45 ⁴	16,783,333	16,867,062			
2020-1A, 2.08% due 09/18/45 ⁴	1,780,000	1,789,502			
CLI Funding VIII LLC 2021-1A, 1.64% due 02/18/46 ⁴	17,660,268	17,404,892			
TIF Funding II LLC 2021-1A, 1.65% due 02/20/46 ⁴	17,354,500	16,968,085			
Textainer Marine Containers VII Ltd. 2021-1A, 1.68% due 02/20/46 ⁴	10,772,667	10,601,678			
2020-1A, 2.73% due 08/21/45 ⁴	5,148,050	5,216,635			
Textainer Marine Containers VIII Ltd. 2020-2A, 2.10% due 09/20/45 ⁴	4,525,663	4,563,875			
CAL Funding IV Ltd. 2020-1A, 2.22% due 09/25/45 ⁴	3,431,250	3,458,276			
Total Transport-Container		<u>115,276,754</u>			
NET LEASE - 1.5%					
Oak Street Investment Grade Net Lease Fund Series 2020-1A, 1.85% due 11/20/50 ⁴	40,157,800	40,477,994			
Capital Automotive LLC 2017-1A, 3.87% due 04/15/47 ⁴	15,279,091	\$ 15,316,831			
STORE Master Funding I LLC 2015-1A, 4.17% due 04/20/45 ⁴	10,356,708	10,788,300			
STORE Master Funding LLC 2021-1A, 2.86% due 06/20/51 ⁴	6,941,313	6,977,184			
CF Hippolyta LLC 2021-1A, 1.98% due 03/15/61 ⁴	6,064,264	6,077,416			
CMFT Net Lease Master Issuer LLC 2021-1, 2.91% due 07/20/51 ⁴	3,000,000	2,995,542			
2021-1, 2.51% due 07/20/51 ⁴	2,500,000	2,487,827			
CARS-DB4, LP 2020-1A, 3.19% due 02/15/50 ⁴	3,990,833	4,079,822			
2020-1A, 3.25% due 02/15/50 ⁴	907,021	951,784			
Capital Automotive REIT 2020-1A, 3.48% due 02/15/50 ⁴	1,995,417	2,052,801			
Total Net Lease		<u>92,205,501</u>			
WHOLE BUSINESS - 1.4%					
Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.19% due 06/07/49 ⁴	25,389,540	25,832,080			
Taco Bell Funding LLC 2021-1A, 1.95% due 08/25/51 ⁴	18,750,000	18,729,169			
SERVPRO Master Issuer LLC 2019-1A, 3.88% due 10/25/49 ⁴	6,140,625	6,399,059			
2021-1A, 2.39% due 04/25/51 ⁴	5,985,000	6,009,586			
ServiceMaster Funding LLC 2020-1, 2.84% due 01/30/51 ⁴	9,203,750	9,363,536			
Wingstop Funding LLC 2020-1A, 2.84% due 12/05/50 ⁴	7,820,700	8,041,111			
Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ⁴	7,177,500	7,440,699			
Domino's Pizza Master Issuer LLC 2019-1A, 3.67% due 10/25/49 ⁴	1,723,750	1,850,984			
Total Whole Business		<u>83,666,224</u>			
TRANSPORT-AIRCRAFT - 1.3%					
AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁴	15,581,927	15,134,760			
Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁴	10,097,914	9,970,482			
KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁴	9,356,679	9,321,580			
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁴	8,016,896	7,994,902			
MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁴	7,182,656	7,242,455			
Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ⁴	6,981,126	7,210,660			
Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁴	6,985,044	6,925,900			
AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ⁴	4,605,630	3,910,640			
Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 ⁴	2,676,843	2,653,610			
2017-1, 4.58% due 02/15/42 ⁴	1,099,706	1,095,673			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Raspro Trust			2017-5, 0.69% (1 Month USD		
2005-1A, 0.93% (3 Month USD			LIBOR + 0.60%, Rate Floor:		
LIBOR + 0.93%, Rate Floor:			0.00%) due 02/25/57 ^{4,7}	5,676,978	\$ 5,676,934
0.93%) due 03/23/24 ^{4,7}	3,278,415	\$ 3,278,412	2018-1, 3.00% (WAC) due 01/25/58 ^{4,7}	1,033,584	1,054,675
AASET Trust			PRPM LLC		
2017-1A, 3.97% due 05/16/42 ⁴	3,469,248	3,181,107	2021-5, 1.79% due 06/25/26 ^{4,11}	27,028,896	27,052,195
Total Transport-Aircraft		<u>77,920,181</u>	New Residential Advance Receivables		
COLLATERALIZED DEBT OBLIGATIONS - 0.8%			Trust Advance Receivables Backed Notes		
Anchorage Credit Funding 4 Ltd.			2020-T1, 1.43% due 08/15/53 ⁴	15,750,000	15,737,274
2021-4A, 2.72% due 04/27/39 ⁴	24,650,000	24,653,476	2020-APT1, 1.04% due 12/16/52 ⁴	10,900,000	10,897,218
Anchorage Credit Funding Ltd.			FKRT		
2021-13A, 2.88% due 07/27/39 ⁴	8,500,000	8,501,591	2.21% due 11/30/58	25,700,000	25,706,939
2021-13A, 3.15% due 07/27/39 ⁴	8,050,000	8,043,929	Verus Securitization Trust		
Anchorage Credit Funding 3 Ltd.			2020-5, 1.58% due 05/25/65 ^{4,11}	10,491,873	10,538,045
2021-3A, 2.87% due 01/28/39 ⁴	9,750,000	9,750,306	2021-3, 1.44% (WAC) due 06/25/66 ^{4,7}	6,458,920	6,451,265
Total Collateralized Debt Obligations		<u>50,949,302</u>	2019-4, 2.64% due 11/25/59 ^{4,11}	4,798,080	4,867,825
INFRASTRUCTURE - 0.6%			2020-1, 2.42% due 01/25/60 ^{4,11}	2,964,912	3,000,284
VB-S1 Issuer LLC			Legacy Mortgage Asset Trust		
2020-1A, 3.03% due 06/15/50 ⁴	31,500,000	32,829,618	2021-CS4, 1.65% due 11/25/60 ^{4,11}	23,565,671	23,533,264
Secured Tenant Site Contract			LSTAR Securities Investment Ltd.		
Revenue Notes Series			2021-1, 1.89% (1 Month USD		
2018-1A, 3.97% due 06/15/48 ⁴	7,051,311	7,181,500	LIBOR + 1.80%, Rate Floor:		
Total Infrastructure		<u>40,011,118</u>	1.80%) due 02/01/26 ^{7,10}	11,467,486	11,502,405
SINGLE FAMILY RESIDENCE - 0.1%			2021-2, 1.79% (1 Month USD		
FirstKey Homes Trust			LIBOR + 1.70%, Rate Floor:		
2021-SFR1, 2.19% due 08/17/38 ⁴	4,000,000	3,981,629	1.70%) due 03/02/26 ^{7,10}	7,147,585	7,150,523
Total Asset-Backed Securities		<u>1,898,081,041</u>	Soundview Home Loan Trust		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.7%			2006-OPT5, 0.23% (1 Month		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 13.4%			USD LIBOR + 0.14%, Rate		
CSMC Trust			Floor: 0.14%) due 07/25/36 ⁷	13,778,102	13,578,883
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{4,7}	39,385,120	39,491,042	2005-OPT3, 0.79% (1 Month		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{4,7}	16,643,715	16,871,597	USD LIBOR + 0.71%, Rate		
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{4,7}	9,957,763	9,989,013	Floor: 0.71%) due 11/25/35 ⁷	3,197,612	3,199,697
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,7}	8,246,970	8,555,470	2006-1, 0.69% (1 Month USD LIBOR +		
2020-NQM1, 1.41% due 05/25/65 ^{4,11}	4,852,640	4,868,665	0.60%, Rate Floor: 0.60%) due 02/25/36 ⁷	1,855,339	1,855,548
OSAT Trust			CSMC Trust		
2021-RPL1, 2.12% due 05/25/65 ^{4,11}	53,649,438	53,645,044	2021-RPL7, 1.93% due 06/27/61 ⁴	16,800,000	16,807,056
NYMT Loan Trust 2021-SP1			BRAVO Residential Funding Trust		
2021-SP1, 1.67% due 08/25/61 ^{4,11}	45,642,503	45,569,808	2021-HE2, 0.90% (30 Day Average		
NRZ Advance Receivables Trust			U.S. Secured Overnight		
2020-T2, 1.48% due 09/15/53 ⁴	28,950,000	28,983,009	Financing Rate + 0.85%, Rate		
2020-T3, 1.32% due 10/15/52 ⁴	12,450,000	12,459,285	Floor: 0.00%) due 11/25/69 ^{4,7}	4,730,744	4,730,743
Legacy Mortgage Asset Trust			2019-NQM1, 2.67% (WAC) due 07/25/59 ^{4,7}	3,975,939	3,992,235
2021-GS3, 1.75% due 07/25/61 ^{4,11}	26,311,974	26,333,337	2021-HE1, 1.00% (30 Day Average		
2021-GS2, 1.75% due 04/25/61 ^{4,11}	10,183,482	10,193,361	U.S. Secured Overnight		
Ocwen Master Advance Receivables Trust			Financing Rate + 0.95%, Rate		
2020-T1, 1.28% due 08/15/52 ⁴	33,150,000	33,133,011	Floor: 0.00%) due 01/25/70 ^{4,7}	3,912,481	3,909,700
BRAVO Residential Funding Trust 2021-C			2021-HE1, 0.90% (30 Day Average		
2021-C, 1.62% due 03/01/61 ^{4,11}	30,000,000	29,986,572	U.S. Secured Overnight		
Towd Point Mortgage Trust			Financing Rate + 0.85%, Rate		
2017-6, 2.75% (WAC) due 10/25/57 ^{4,7}	13,486,663	13,747,418	Floor: 0.00%) due 01/25/70 ^{4,7}	2,937,680	2,937,680
2018-2, 3.25% (WAC) due 03/25/58 ^{4,7}	7,321,962	7,518,983	2019-NQM2, 2.75% (WAC) due 11/25/59 ^{4,7}	1,105,969	1,112,838
			New Residential Mortgage Loan Trust		
			2018-2A, 3.50% (WAC) due 02/25/58 ^{4,7}	9,252,070	9,616,360
			2018-1A, 4.00% (WAC) due 12/25/57 ^{4,7}	2,675,351	2,854,831
			2019-6A, 3.50% (WAC) due 09/25/59 ^{4,7}	1,988,669	2,091,712

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2017-5A, 1.59% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{4,7}	888,024	\$ 893,541	2007-1, 1.54% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{4,7}	213,450	\$ 214,595
FKRT			Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W2, 0.82% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35 ⁷	5,774,936	5,777,036
2020-C2A, 3.25% due 12/30/23 ^{†††.10}	15,055,608	15,055,608	Bear Stearns Asset Backed Securities I Trust 2006-HE9, 0.28% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due 11/25/36 ⁷	5,582,402	5,502,798
PRPM 2021-8 LLC			GS Mortgage-Backed Securities Trust 2020-NQM1, 1.38% (WAC) due 09/27/60 ^{4,7}	5,186,021	5,196,786
2021-8, 1.74% (WAC) due 09/25/26 ^{4,7}	15,000,000	14,981,180	Morgan Stanley ABS Capital I Incorporated Trust 2007-HE3, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/36 ⁷	2,639,511	1,770,805
Home Equity Loan Trust			2007-HE3, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ⁷	1,890,945	1,255,644
2007-FRE1, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷	14,811,221	14,153,194	2007-HE5, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ⁷	1,821,030	1,041,492
Cascade Funding Mortgage Trust			2006-NC1, 0.66% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 ⁷	963,157	963,645
2018-RM2, 4.00% (WAC) due 10/25/68 ^{7,10}	8,450,587	8,767,568	Ameriquest Mortgage Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-R10, 0.73% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 01/25/36 ⁷	4,663,162	4,660,057
2019-RM3, 2.80% (WAC) due 06/25/69 ^{7,10}	2,744,136	2,783,216	Securitized Asset Backed Receivables LLC Trust 2007-HE1, 0.20% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ⁷	13,686,397	4,485,792
Structured Asset Securities			HarborView Mortgage Loan Trust 2006-14, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁷	2,535,863	2,409,282
Corporation Mortgage Loan Trust			2006-12, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁷	2,128,269	2,059,414
2008-BC4, 0.72% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁷	9,131,631	9,115,864	Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-WHQ3, 1.03% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 06/25/35 ⁷	4,388,106	4,409,200
2006-BC4, 0.43% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ⁷	979,699	969,289	BRAVO Residential Funding Trust 2021-HE2, 1.10% (30 Day Average U.S. Secured Overnight Financing Rate + 1.05%, Rate Floor: 0.00%) due 11/25/69 ^{4,7}	4,344,117	4,344,117
2007-BC1, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 02/25/37 ⁷	127,583	126,031	Morgan Stanley Home Equity Loan Trust 2006-2, 0.65% (1 Month USD LIBOR + 0.56%, Rate Floor: 0.56%) due 02/25/36 ⁷	4,078,383	4,061,924
ZH Trust					
2021-2, 2.35% due 10/17/27 ⁴	10,000,000	9,994,200			
NovaStar Mortgage Funding Trust Series					
2007-2, 0.29% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁷	9,662,667	9,518,868			
Verus Securitization Trust 2021-4					
2021-4, 1.35% (WAC) due 07/25/66 ^{4,7}	9,224,300	9,219,045			
Verus Securitization Trust 2021-5					
2021-5, 1.37% (WAC) due 09/25/66 ^{4,7}	8,700,000	8,695,734			
Alternative Loan Trust					
2007-OA7, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/47 ⁷	6,011,013	5,759,561			
2007-OH3, 0.38% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁷	2,597,655	2,499,446			
Banc of America Funding Trust					
2015-R2, 0.35% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{4,7}	7,477,745	7,360,213			
CFMT LLC					
2021-HB5, 1.37% (WAC) due 02/25/31 ^{4,7}	6,950,000	6,937,191			
American Home Mortgage Investment Trust					
2006-3, 0.45% (1 Month USD LIBOR + 0.36%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46 ⁷	6,794,368	6,589,020			
CIT Mortgage Loan Trust					
2007-1, 1.44% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{4,7}	5,951,113	6,001,295			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
ZH Trust			Credit-Based Asset Servicing and Securitization LLC		
2021-1, 2.25% due 02/18/27 ⁴	4,000,000	\$ 4,004,404	2006-CB2, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ⁷	2,361,162	\$ 2,322,554
First NLC Trust			MFRA Trust		
2005-4, 0.87% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ⁷	3,918,478	3,902,567	2021-INNV1, 1.26% (WAC) due 01/25/56 ^{4,7}	2,236,784	2,236,935
Starwood Mortgage Residential Trust			GSA Home Equity Trust		
2020-1, 2.28% (WAC) due 02/25/50 ^{4,7}	3,778,846	3,811,304	2006-3, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁷	2,754,652	1,833,864
SPS Servicer Advance Receivables Trust			ACE Securities Corporation Home Equity Loan Trust Series		
2020-T2, 1.83% due 11/15/55 ⁴	3,750,000	3,779,169	2005-HE2, 1.11% (1 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 04/25/35 ⁷	1,666,365	1,670,351
IXIS Real Estate Capital Trust			CSMC Series		
2006-HE1, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁷	5,424,258	3,602,687	2015-12R, 0.59% (WAC) due 11/30/37 ^{4,7}	1,435,488	1,434,141
Countrywide Asset-Backed Certificates			2014-2R, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{4,7}	116,835	115,542
2006-6, 0.43% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 09/25/36 ⁷	2,855,992	2,847,252	COLT Mortgage Loan Trust		
2006-5, 0.67% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 08/25/36 ⁷	648,794	645,306	2021-2, 2.38% (WAC) due 08/25/66 ^{4,7}	1,500,000	1,491,669
Asset-Backed Securities Corporation			Lehman XS Trust Series		
Home Equity Loan Trust Series AEG			2006-16N, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁷	1,539,919	1,485,815
2006-HE1, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 ⁷	3,350,000	3,322,247	Homeward Opportunities Fund I Trust		
Ellington Financial Mortgage Trust			2019-3, 2.68% (WAC) due 11/25/59 ^{4,7}	1,241,307	1,248,874
2021-2, 1.67% (WAC) due 06/25/66 ^{4,7}	3,190,206	3,192,730	JP Morgan Mortgage Acquisition Trust		
Structured Asset Investment Loan Trust			2006-HE2, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁷	1,239,762	1,236,438
2006-3, 0.39% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁷	2,785,401	2,749,991	Morgan Stanley Capital I Incorporated Trust		
2005-2, 0.82% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 03/25/35 ⁷	227,143	226,841	2006-HE1, 0.67% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁷	1,075,568	1,065,852
2005-1, 0.81% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.72%) due 02/25/35 ^{4,7}	52,710	52,742	Long Beach Mortgage Loan Trust		
Residential Mortgage Loan Trust			2006-8, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ⁷	2,544,150	993,459
2020-1, 2.38% (WAC) due 02/25/24 ^{4,7}	2,917,170	2,937,367	First Franklin Mortgage Loan Trust		
Nationstar Home Equity Loan Trust			2004-FF10, 1.36% (1 Month USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34 ⁷	707,743	709,789
2007-B, 0.31% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁷	2,924,362	2,915,577	Nomura Resecuritization Trust		
Finance of America HECM Buyout			2015-4R, 1.38% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,7}	696,386	702,807
2021-HB1, 1.59% (WAC) due 02/25/31 ^{4,7}	2,850,000	2,845,695	UCFC Manufactured Housing Contract		
Ellington Financial Mortgage Trust			1997-2, 7.38% due 10/15/28	155,293	157,926
2020-2, 1.64% (WAC) due 10/25/65 ^{4,7}	2,544,076	2,552,539	GE-WMC Asset-Backed Pass- Through Certificates Series		
Citigroup Mortgage Loan Trust			2005-2, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 12/25/35 ⁷	142,763	142,647
2019-IMC1, 2.72% (WAC) due 07/25/49 ^{4,7}	1,477,160	1,489,175	Morgan Stanley Re-REMIC Trust		
2007-WFH2, 0.69% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 ⁷	1,019,088	1,017,699	2010-R5, 1.76% due 06/26/36 ⁴	64,793	60,312
FBR Securitization Trust			Total Residential Mortgage Backed Securities		<u>815,914,650</u>
2005-2, 0.84% (1 Month USD LIBOR + 0.75%, Rate Cap/Floor: 14.00%/0.75%) due 09/25/35 ⁷	2,335,146	2,335,988			

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
GOVERNMENT AGENCY - 3.9%					
Uniform MBS 30 Year due 11/10/21 ¹⁵	178,900,000	\$ 184,001,512			
Freddie Mac Multifamily Structured Pass-Through Certificates					
2018-K074, 3.60% due 02/25/28	14,000,000	15,718,566			
2021-KJ33, 1.57% due 07/25/32	9,100,000	9,157,243			
2018-K078, 3.92% due 06/25/28	3,350,000	3,847,147			
2013-K035, 0.47% (WAC) due 08/25/23 ^{7,8}	99,818,553	585,486			
Fannie Mae					
3.59% due 02/01/29	10,200,000	11,171,605			
1.71% due 08/01/31	3,751,000	3,694,320			
3.21% due 08/01/27	2,088,450	2,288,090			
Freddie Mac Seasoned Credit Risk Transfer Trust					
2020-3, 2.00% due 05/25/60	4,127,420	4,143,110			
2020-2, 2.00% due 11/25/59	2,422,194	2,441,519			
Fannie Mae-Aces					
2020-M23, 1.74% due 03/25/35	3,840,000	3,739,325			
2020-M23, 1.58% (WAC) due 03/25/35 ^{7,8}	8,686,052	1,102,254			
Total Government Agency		<u>241,890,177</u>			
COMMERCIAL MORTGAGE BACKED SECURITIES - 1.4%					
BX Commercial Mortgage Trust					
2021-VOLT, 1.75% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 ^{4,7}	25,000,000	25,015,668			
BXHPP Trust					
2021-FILM, 1.18% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 08/15/36 ^{4,7}	8,250,000	8,257,423			
Life Mortgage Trust					
2021-BMR, 1.48% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 03/15/38 ^{4,7}	7,000,000	7,013,315			
Wells Fargo Commercial Mortgage Trust					
2017-C38, 1.16% (WAC) due 07/15/50 ^{7,8}	24,552,903	1,121,938			
2016-C37, 1.07% (WAC) due 12/15/49 ^{7,8}	31,814,213	976,652			
2017-C42, 1.03% (WAC) due 12/15/50 ^{7,8}	14,716,544	704,275			
2017-RB1, 1.40% (WAC) due 03/15/50 ^{7,8}	9,288,283	525,703			
2015-LC22, 0.93% (WAC) due 09/15/58 ^{7,8}	20,204,831	521,729			
2016-NXSS, 1.59% (WAC) due 01/15/59 ^{7,8}	5,294,807	266,315			
Extended Stay America Trust					
2021-ESH, 1.78% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 ^{4,7}	3,979,298	4,006,848			
KKR Industrial Portfolio Trust					
2021-KDIP, 1.08% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/15/37 ^{4,7}	3,550,000	3,547,860			
Motel Trust					
2021-MTL6, 1.30% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 09/15/38 ^{4,7}	3,250,000	3,256,220			
JPMDB Commercial Mortgage Securities Trust					
2016-C4, 0.88% (WAC) due 12/15/49 ^{7,8}	37,809,920	1,293,356			
			2018-C8, 0.79% (WAC) due 06/15/51 ^{7,8}	42,097,029	\$ 1,273,258
			2016-C2, 1.71% (WAC) due 06/15/49 ^{7,8}	7,141,676	377,935
			2017-C5, 1.09% (WAC) due 03/15/50 ^{7,8}	3,373,707	141,181
			JP Morgan Chase Commercial Mortgage Securities Trust		
			2016-JP2, 1.94% (WAC) due 08/15/49 ^{7,8}	35,340,289	2,527,470
			COMM Mortgage Trust		
			2015-CR24, 0.90% (WAC) due 08/10/48 ^{7,8}	61,231,517	1,559,536
			2018-COR3, 0.58% (WAC) due 05/10/51 ^{7,8}	35,383,891	954,834
			Banc of America Commercial Mortgage Trust		
			2017-BNK3, 1.24% (WAC) due 02/15/50 ^{7,8}	32,627,527	1,474,007
			2016-UB10, 1.99% (WAC) due 07/15/49 ^{7,8}	14,589,471	981,423
			BENCHMARK Mortgage Trust		
			2018-B2, 0.55% (WAC) due 02/15/51 ^{7,8}	122,084,672	2,360,263
			DBJPM Mortgage Trust		
			2017-C6, 1.11% (WAC) due 06/10/50 ^{7,8}	58,043,068	2,325,112
			UBS Commercial Mortgage Trust		
			2017-C2, 1.20% (WAC) due 08/15/50 ^{7,8}	28,498,692	1,343,089
			2017-C5, 1.14% (WAC) due 11/15/50 ^{7,8}	13,661,635	588,310
			Morgan Stanley Bank of America Merrill Lynch Trust		
			2017-C34, 0.92% (WAC) due 11/15/52 ^{7,8}	23,941,716	926,870
			2015-C27, 1.03% (WAC) due 12/15/47 ^{7,8}	30,848,595	864,816
			CSAIL Commercial Mortgage Trust		
			2019-C15, 1.21% (WAC) due 03/15/52 ^{7,8}	19,863,037	1,182,451
			2016-C6, 2.03% (WAC) due 01/15/49 ^{7,8}	6,318,280	453,921
			BBCMS Mortgage Trust		
			2018-C2, 0.93% (WAC) due 12/15/51 ^{7,8}	29,712,888	1,420,659
			BAMLL Commercial Mortgage Securities Trust		
			2012-PARK, 2.96% due 12/10/30 ⁴	1,300,000	1,332,420
			CD Mortgage Trust		
			2017-CD6, 1.06% (WAC) due 11/13/50 ^{7,8}	14,033,069	542,138
			2016-CD1, 1.53% (WAC) due 08/10/49 ^{7,8}	6,202,772	334,861
			CD Commercial Mortgage Trust		
			2017-CD4, 1.44% (WAC) due 05/10/50 ^{7,8}	16,688,375	850,151
			CGMS Commercial Mortgage Trust		
			2017-B1, 0.96% (WAC) due 08/15/50 ^{7,8}	21,841,189	808,725
			Citigroup Commercial Mortgage Trust		
			2016-C2, 1.89% (WAC) due 08/10/49 ^{7,8}	6,525,525	449,052
			2016-GC37, 1.85% (WAC) due 04/10/49 ^{7,8}	3,234,452	201,414
			GS Mortgage Securities Trust		
			2017-GS6, 1.17% (WAC) due 05/10/50 ^{7,8}	11,406,586	589,174
			BANK		
			2017-BNK6, 0.95% (WAC) due 07/15/60 ^{7,8}	14,843,706	540,767
			JPMBB Commercial Mortgage Securities Trust		
			2013-C17, 0.89% (WAC) due 01/15/47 ^{7,8}	21,694,958	296,570
			Total Commercial Mortgage Backed Securities		<u>83,207,709</u>
			Total Collateralized Mortgage Obligations (Cost \$1,136,222,296)		<u>1,141,012,536</u>
			SENIOR FLOATING RATE INTERESTS^{11,7} - 6.7%		
			INDUSTRIAL - 1.4%		
			Berry Global, Inc. 1.86% (2 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	21,625,214	21,490,057

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
SkyMiles IP Ltd. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	16,867,590	\$ 17,929,236			
Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	9,455,500	10,040,606			
Filtration Group Corp. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	5,118,733	5,089,966			
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR2,375,051	2,744,571			
Wrench Group LLC 4.13% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	6,168,448	6,160,738			
TransDigm, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/22/24	4,023,066	3,977,807			
2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	1,220,953	1,205,691			
2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	636,631	628,609			
Harsco Corporation 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 03/10/28	4,000,000	3,988,320			
Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	3,450,000	3,455,934			
Standard Industries, Inc. due 09/22/28	2,550,000	2,551,377			
Ravago Holdings America, Inc. 2.64% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28	1,990,000	1,980,050			
Tank Holdings Corp. 3.58% (1 Month USD LIBOR + 3.50% and Commercial Prime Lending Rate + 2.50%, Rate Floor: 3.50%) due 03/26/26	1,965,000	1,955,175			
TAMKO Building Products, Inc. 3.11% (2 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26	1,786,329	1,775,165			
Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	997,500	993,141			
Cushman & Wakefield US Borrower LLC 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	894,216	885,497			
Reece Ltd. 2.14% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 01/04/27	725,745	721,209			
BWAY Holding Co. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	49,229	<u>48,175</u>			
Total Industrial		<u>87,621,324</u>			
			COMMUNICATIONS - 1.1%		
			Internet Brands, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24	13,501,977	\$ 13,455,936
			Playtika Holding Corp. 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	9,950,000	9,942,040
			WGM Acquisition Corp. 2.21% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	10,000,000	9,939,600
			Recorded Books, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	9,005,342	9,008,133
			McGraw Hill LLC 5.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	7,000,000	7,014,980
			ProQuest LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26	6,459,395	6,451,902
			UPC Broadband Holding BV 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	5,000,000	4,982,300
			Zayo Group Holdings, Inc. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,500,000	1,486,005
			Authentic Brands 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,432,369	1,429,462
			Altice US Finance I Corp. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/26	463,125	456,178
			Ziggo Financing Partnership 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	400,000	396,668
			Virgin Media Bristol LLC 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	200,000	<u>198,576</u>
			Total Communications		<u>64,761,780</u>
			CONSUMER, NON-CYCLICAL - 0.9%		
			Option Care Health, Inc. 3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26	12,355,682	12,349,504
			California Cryobank 3.88% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/25 ^{††}	9,974,359	9,924,487
			Icon Luxembourg SARL 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 07/03/28	5,785,500	5,803,956
			Spectrum Brands, Inc. 2.50% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	4,975,000	4,960,473
			Women's Care Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	4,730,000	4,722,621

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Sigma Holding BV (Flora Food) 3.50% (1 Month EURIBOR + 3.50% and 6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,700,000	\$ 4,162,157			
Bombardier Recreational Products, Inc. 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	3,183,337	3,154,496			
Hearthside Group Holdings LLC 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	2,089,286	2,090,602			
PAREXEL International Corp. 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/24	1,040,581	1,039,696			
Catalent Pharma Solutions, Inc. 2.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 02/22/28	798,500	798,300			
Agiliti 3.00% due 01/04/26	750,000	745,313			
Aramark Services, Inc. 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	700,000	683,956			
EyeCare Partners LLC 3.88% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	496,250	492,965			
Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	497,500	484,709			
Froneri US, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	444,375	438,820			
Examworks Group, Inc. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/27/23	398,953	398,869			
Pearl Intermediate Parent LLC 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/14/25	396,916	392,701			
Outcomes Group Holdings, Inc. 3.38% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/24/25	388,715	381,232			
US Foods, Inc. 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	338,856	336,738			
Utz Quality Foods LLC 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/20/28	297,750	297,194			
Valeant Pharmaceuticals International, Inc. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	256,688	<u>256,303</u>			
Total Consumer, Non-cyclical		<u>53,915,092</u>			
			CONSUMER, CYCLICAL - 0.9%		
			Stars Group (Amaya) 2.25% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	11,450,000	\$ 11,407,063
			BGIS (BIFM CA Buyer, Inc.) 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/01/26	10,932,039	10,877,379
			Verisure Holding AB 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 7,970,000	9,173,625
			3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 1,030,000	1,186,576
			Amaya Holdings BV 2.50% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,500,000	5,208,625
			Truck Hero, Inc. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	4,975,000	4,961,518
			Packers Holdings LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	3,980,162	3,959,425
			New Trojan Parent, Inc. 3.75% (1 Week USD LIBOR + 3.25% and 3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	2,743,125	2,735,115
			Entain Holdings (Gibraltar) Limited 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/29/27	1,496,250	1,493,452
			Alterra Mountain Co. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	1,138,459	1,134,189
			Murphy Oil USA, Inc. 2.25% (1 Month USD LIBOR + 1.75%, Rate Floor: 2.25%) due 01/31/28	698,250	698,250
			Samsonite IP Holdings SARL 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/25/25	297,271	291,325
			Cast & Crew Payroll LLC 3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	128,105	<u>127,518</u>
			Total Consumer, Cyclical		<u>53,254,060</u>
			TECHNOLOGY - 0.9%		
			Project Boost Purchaser LLC 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	13,216,875	13,209,738
			3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	823,393	818,889
			Conair Holdings LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	10,000,000	10,004,200
			Boxer Parent Co., Inc. 3.88% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	7,272,215	7,228,291

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	6,815,750	\$ 6,816,840			
Polaris Newco LLC 4.50% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	6,000,000	6,011,280			
Sabre GBLB, Inc. 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	3,026,418	2,988,043			
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	1,935,375	1,936,343			
MACOM Technology Solutions Holdings, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/17/24	1,549,149	1,541,403			
EXC Holdings III Corp. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24 ^{†††}	900,000	902,250			
Dun & Bradstreet 3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/06/26	728,448	727,537			
Emerald TopCo, Inc. (Press Ganey) 3.63% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	508,291	504,799			
TIBCO Software, Inc. 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	348,237	<u>345,409</u>			
Total Technology		<u>53,035,022</u>			
FINANCIAL - 0.8%					
Citadel Securities, LP 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	11,442,500	11,332,194			
AlixPartners, LLP 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	9,950,000	9,919,553			
Delos Finance SARL (International Lease Finance) 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/06/23	6,076,000	6,069,377			
USI, Inc. 3.13% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	5,973,701	5,929,973			
Nexus Buyer LLC 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	5,386,329	5,384,390			
HUB International Ltd. 2.88% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	3,523,525	3,487,938			
Jane Street Group LLC 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	3,358,125	3,322,865			
Focus Financial Partners LLC 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	1,190,769	<u>1,181,339</u>			
Total Financial		<u>46,627,629</u>			
			BASIC MATERIALS - 0.5%		
			Trinseo Materials Operating S.C.A. 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	11,072,250	\$ 11,030,729
			2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/06/24	497,429	495,032
			INEOS Ltd. 2.75% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 8,100,000	9,313,311
			Invictus MD Strategies Corp. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,424,925	6,404,879
			GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	1,106,581	<u>1,106,581</u>
			Total Basic Materials		<u>28,350,532</u>
			BANK LOANS - 0.1%		
			Medline Borrower LP due 09/28/28	9,050,000	<u>9,004,750</u>
			Total Bank Loans		<u>9,004,750</u>
			ENERGY - 0.1%		
			ITT Holdings LLC 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28	3,608,000	3,600,495
			DT Midstream, Inc. 2.50% (6 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/26/28	2,000,000	1,998,440
			Venture Global Calcasieu Pass LLC 2.46% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	795,103	751,372
			Moda Midstream LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/29/25	740,482	<u>738,861</u>
			Total Energy		<u>7,089,168</u>
			Total Senior Floating Rate Interests (Cost \$404,362,288)		<u>403,659,357</u>
			FOREIGN GOVERNMENT DEBT^{††} - 4.2%		
			State of Israel 5.50% due 01/31/22	ILS 237,650,000	75,032,831
			0.75% due 07/31/22	ILS 239,770,000	74,886,375
			Czech Republic 0.10% due 04/17/22	CZK1,094,000,000	49,672,894
			Japan Treasury Discount Bill (0.11)% due 10/25/21 ¹²	JPY 2,018,700,000	18,140,103
			Providence of Ontario T-Bill 0.17% due 10/20/21 ¹²	CAD 13,451,000	10,619,960
			0.16% due 10/06/21 ¹²	CAD 5,554,000	4,385,528
			0.17% due 10/27/21 ¹²	CAD 3,179,000	2,509,914
			Government of Japan (0.11)% due 11/01/21 ¹²	JPY 952,250,000	8,557,156
			(0.12)% due 10/18/21 ¹²	JPY 557,400,000	5,008,696
			(0.09)% due 10/04/21 ¹²	JPY 393,000,000	3,531,280

LIMITED DURATION FUND

	FACE AMOUNT~	VALUE		CONTRACTS	VALUE
Providence of Quebec T-Bill 0.17% due 10/15/21 ¹²	CAD 2,850,000	\$ 2,250,091			
0.17% due 10/22/21 ¹²	CAD 2,600,000	2,052,715			
Providence of Nova Scotia T-Bill 0.17% due 10/07/21 ¹²	CAD 2,000,000	1,579,217			
Providence of Newfoundland T-Bill 0.19% due 11/04/21 ¹²	CAD 1,700,000	1,342,146			
Total Foreign Government Debt (Cost \$258,813,285)		<u>259,568,906</u>			
MUNICIPAL BONDS^{††} - 0.1%					
CALIFORNIA - 0.1%					
California Public Finance Authority Revenue Bonds 1.55% due 10/15/26	3,145,000	3,166,435		FACE AMOUNT	
Total Municipal Bonds (Cost \$3,145,000)		<u>3,166,435</u>			
COMMERCIAL PAPER^{††} - 1.5%					
Swedbank AB 0.05% due 10/07/21 ¹²	30,000,000	29,999,750			
McCormick & Co., Inc. 0.14% due 10/04/21 ^{4,12}	20,000,000	19,999,767			
Consolidated Edison Company of New York, Inc. 0.09% due 10/01/21 ^{4,12}	14,000,000	14,000,000			
Prudential plc 0.06% due 10/01/21 ^{4,12}	10,000,000	10,000,000			
Societe Generale S.A. 0.04% due 10/01/21 ^{4,12}	10,000,000	10,000,000			
Fidelity National Information Services, Inc. 0.20% due 10/21/21 ^{4,12}	10,000,000	9,998,889			
Total Commercial Paper (Cost \$93,998,406)		<u>93,998,406</u>			
		NOTIONAL VALUE			
OTC OPTIONS PURCHASED^{††} - 0.2%					
Call Options on:					
Interest Rate Options					
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	509,700,000	2,889,999			
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	177,800,000	704,088			
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	30,000,000	170,100			
Total Interest Rate Options		<u>3,764,187</u>			
Put Options on:					
Equity Options					
Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$4,340.00 (Notional Value \$188,670,252)			438	\$	5,875,770
Total Equity Options					<u>5,875,770</u>
Total OTC Options Purchased (Cost \$6,869,039)					<u>9,639,957</u>
Total Investments - 103.9% (Cost \$6,293,368,870)					<u>\$6,337,633,525</u>
COLLATERALIZED MORTGAGE OBLIGATIONS SOLD SHORT^{††} - (3.1)%					
GOVERNMENT AGENCY - (3.1)%					
Uniform MBS 30 Year due 11/10/21 ¹⁵			\$ 178,900,000		(189,413,953)
Total Collateralized Mortgage Obligations Sold Short (Proceeds \$189,611,573)					<u>(189,413,953)</u>
				CONTRACTS	
LISTED OPTIONS WRITTEN[†] - 0.0%					
Call Options on:					
Equity Options					
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$118,848)			32		(16,480)
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$122,562)			33		(20,295)
Total Equity Options					<u>(36,775)</u>
Total Listed Options Written (Premiums received \$68,627)					<u>(36,775)</u>
OTC OPTIONS WRITTEN^{††} - 0.0%					
Put Options on:					
Equity Options					
Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$3,980.00 (Notional Value \$188,670,252)			438		(2,047,650)
Total OTC Options Written (Premiums received \$2,525,241)					<u>(2,047,650)</u>
Other Assets & Liabilities, net - (0.8)%					<u>(40,181,632)</u>
Total Net Assets - 100.0%					<u>\$ 6,105,953,515</u>

LIMITED DURATION FUND

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation ^{**}
BofA Securities, Inc.	ICE	CDX.NA.HY.36.V1	5.00%	Quarterly	06/20/26	\$ 37,000,000	\$ (3,410,536)	\$ (3,379,495)	\$ (31,041)

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	Unrealized Appreciation (Depreciation) ^{**}
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	\$ 177,800,000	\$ 426,302	\$ 65	\$ 426,237
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.62%	Annually	03/04/22	110,305,000	257,153	—	257,153
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.31%	Annually	11/25/21	98,600,000	189,317	41	189,276
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.40%	Annually	12/13/21	54,950,000	149,129	43	149,086
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.36%	Annually	12/09/21	46,500,000	116,212	39	116,173
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31	140,000,000	(1,511,998)	1,343	(1,513,341)
							<u>\$ (373,885)</u>	<u>\$ 1,531</u>	<u>\$ (375,416)</u>	

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Fixed Income Index Swap Agreements Sold Short^{††}								
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	Receive	0.41% (3 Month USD LIBOR + 0.28%)	At Maturity	10/19/21	650,000	\$ 74,639,500	\$ 760,500
BNP Paribas	iShares Core U.S. Aggregate Bond ETF	Receive	0.41% (3 Month USD LIBOR + 0.28%)	At Maturity	10/22/21	438,250	50,324,247	736,260
BNP Paribas	iShares Core U.S. Aggregate Bond ETF	Receive	0.41% (3 Month USD LIBOR + 0.28%)	At Maturity	10/21/21	438,250	50,324,248	736,260
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	Receive	0.36% (1 Month USD LIBOR + 0.28%)	At Maturity	10/14/21	172,617	19,821,610	179,522
							<u>\$ 195,109,605</u>	<u>\$ 2,412,542</u>

LIMITED DURATION FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Goldman Sachs International	ILS	Buy	55,355,850	15,359,559 USD	01/31/22	\$ 1,859,562
Morgan Stanley Capital Services LLC	EUR	Sell	44,360,000	52,395,858 USD	10/18/21	991,616
Morgan Stanley Capital Services LLC	JPY	Sell	2,018,700,000	18,400,597 USD	10/25/21	259,077
Goldman Sachs International	JPY	Sell	952,250,000	8,684,965 USD	11/01/21	126,916
Bank of America, N.A.	GBP	Sell	3,210,000	4,430,095 USD	10/18/21	104,326
JPMorgan Chase Bank, N.A.	EUR	Sell	4,478,000	5,273,051 USD	10/18/21	83,957
Goldman Sachs International	JPY	Sell	557,400,000	5,075,953 USD	10/18/21	67,000
UBS AG	JPY	Sell	393,000,000	3,593,915 USD	10/04/21	62,664
Citibank, N.A.	EUR	Sell	2,165,000	2,534,334 USD	12/31/21	21,037
BNP Paribas	CAD	Sell	7,560,000	5,978,553 USD	10/20/21	8,988
Citibank, N.A.	CAD	Sell	2,850,000	2,253,322 USD	10/15/21	2,877
Citibank, N.A.	CAD	Sell	2,600,000	2,054,280 USD	10/22/21	1,259
Citibank, N.A.	CZK	Sell	164,100	7,546 USD	11/05/21	43
UBS AG	CAD	Sell	1,700,000	1,341,609 USD	11/04/21	(729)
Goldman Sachs International	CAD	Sell	2,000,000	1,578,364 USD	10/07/21	(910)
Citibank, N.A.	CAD	Sell	5,554,000	4,380,456 USD	10/06/21	(5,194)
Citibank, N.A.	CAD	Sell	3,179,000	2,504,912 USD	10/27/21	(5,285)
Goldman Sachs International	CAD	Sell	5,891,000	4,645,705 USD	10/20/21	(5,976)
UBS AG	ILS	Sell	94,203,167	29,213,998 USD	08/01/22	(190,404)
Bank of America, N.A.	ILS	Sell	13,124,200	3,890,958 USD	01/31/22	(191,487)
Barclays Bank plc	CZK	Sell	1,095,094,000	49,547,796 USD	04/19/22	(247,376)
Goldman Sachs International	ILS	Sell	147,370,024	45,686,215 USD	08/01/22	(313,592)
Goldman Sachs International	ILS	Sell	42,231,650	12,500,228 USD	01/31/22	(636,448)
Barclays Bank plc	ILS	Sell	250,720,750	77,269,647 USD	01/31/22	(720,137)
						<u>\$ 1,271,784</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.

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

††† Value determined based on Level 3 inputs.

¹ Special Purpose Acquisition Company (SPAC).

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of September 30, 2021.

⁴ 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 \$3,555,351,790 (cost \$3,548,585,858), or 58.2% of total net assets.

⁵ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁶ Perpetual maturity.

⁷ Variable rate security. Rate indicated is the rate effective at September 30, 2021. 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.

⁸ Security is an interest-only strip.

⁹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹⁰ 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 \$45,276,435 (cost \$44,868,664), or 0.7% of total net assets.

¹¹ 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 September 30, 2021.

¹² Rate indicated is the effective yield at the time of purchase.

¹³ All or a portion of this security is pledged as listed options collateral at September 30, 2021.

¹⁴ All or a portion of this security is pledged as interest rate swap collateral at September 30, 2021.

¹⁵ Security is unsettled at period end and does not have a stated effective rate.

BofA — Bank of America

CAD — Canadian Dollar

CDX.NA.HY.36.V1 — Credit Default Swap North American High Yield Series 36 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CZK — Czech Koruna

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

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

WAC — Weighted Average Coupon