

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Value |
|--|---------------------------|------------|
| COMMON STOCKS[†] - 0.0% | | |
| Communications - 0.0% | | |
| Vacasa, Inc. — Class A* | 4,070 | \$ 19,821 |
| Total Common Stocks (Cost \$813,037) | | 19,821 |
| PREFERRED STOCKS^{††} - 0.5% | | |
| Financial - 0.5% | | |
| Wells Fargo & Co. 3.90% | 12,100,000 | 11,578,804 |
| MetLife, Inc. 3.85%* | 4,620,000 | 4,471,516 |
| Markel Group, Inc. 6.00%* | 4,085,000 | 4,056,683 |
| American National Group, Inc. 5.95% ¹ | 8,000 | 194,160 |
| Total Financial | | 20,301,163 |
| Total Preferred Stocks (Cost \$20,988,701) | | 20,301,163 |
| WARRANT[†] - 0.0% | | |
| Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26* | 19,663 | 554 |
| Total Warrant (Cost \$45,531) | | 554 |
| MUTUAL FUNDS[†] - 2.3% | | |
| Guggenheim Strategy Fund III ² | 1,339,914 | 33,136,083 |
| Guggenheim Strategy Fund II ² | 1,339,927 | 33,029,204 |
| Guggenheim Ultra Short Duration Fund — Institutional Class ² | 3,254,254 | 32,347,281 |
| Total Mutual Funds (Cost \$97,794,697) | | 98,512,568 |
| MONEY MARKET FUND^{***,†} - 2.0% | | |
| Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% ³ | 85,625,774 | 85,625,774 |
| Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.16% ³ | 481,312 | 481,312 |
| Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ³ | 63,594 | 63,594 |
| Total Money Market Fund (Cost \$86,170,680) | | 86,170,680 |
| | Face | |
| | Amount[~] | |
| CORPORATE BONDS^{††} - 35.4% | | |
| Financial - 20.4% | | |
| Athene Global Funding 6.06% (SOFR Compounded Index + 0.72%) due 01/07/25 ^{0,4} | 30,000,000 | 30,034,608 |
| 1.99% due 08/19/28 ⁴ | 15,850,000 | 13,796,989 |
| 1.73% due 10/02/26 ⁴ | 14,700,000 | 13,505,741 |
| 5.68% due 02/23/26 ⁴ | 4,750,000 | 4,760,766 |
| F&G Global Funding 0.90% due 09/20/24 ⁴ | 42,100,000 | 41,620,110 |
| 1.75% due 06/30/26 ⁴ | 14,250,000 | 13,103,781 |
| Goldman Sachs Group, Inc. 3.50% due 04/01/25 | 42,900,000 | 42,243,910 |
| Bank of America Corp. 3.95% due 04/21/25 | 36,390,000 | 35,867,524 |
| Societe Generale S.A. 1.79% due 06/09/27 ^{1,4} | 28,000,000 | 25,827,235 |
| 1.49% due 12/14/26 ^{1,4} | 10,500,000 | 9,815,916 |
| Corebridge Financial, Inc. 3.50% due 04/04/25 | 35,960,000 | 35,361,495 |
| AEGON Funding Company LLC 5.50% due 04/16/27 ⁴ | 35,000,000 | 34,851,495 |
| Brighthouse Financial Global Funding 5.55% due 04/09/27 ⁴ | 34,500,000 | 34,368,264 |
| Macquarie Group Ltd. 1.63% due 09/23/27 ^{1,4} | 16,750,000 | 15,370,093 |
| 1.20% due 10/14/25 ^{1,4} | 13,550,000 | 13,354,611 |
| Equitable Financial Life Global Funding 1.40% due 07/07/25 ⁴ | 15,000,000 | 14,369,529 |
| 1.80% due 03/08/28 ⁴ | 12,000,000 | 10,623,798 |
| UBS AG/Stamford CT 2.95% due 04/09/25 | 24,565,000 | 24,075,196 |
| Cooperatieve Rabobank UA 1.34% due 06/24/26 ^{1,4} | 15,000,000 | 14,368,042 |
| 1.98% due 12/15/27 ^{1,4} | 10,000,000 | 9,171,649 |
| Jackson National Life Global Funding 1.75% due 01/12/25 ⁴ | 15,000,000 | 14,666,345 |
| 5.60% due 04/10/26 ⁴ | 6,750,000 | 6,734,543 |
| JPMorgan Chase & Co. 1.47% due 09/22/27 ¹ | 15,000,000 | 13,777,368 |
| 5.04% due 01/23/28 ¹ | 7,600,000 | 7,558,869 |
| Pershing Square Holdings Ltd. 3.25% due 10/01/31 ⁴ | 25,600,000 | 20,843,366 |
| LPL Holdings, Inc. 5.70% due 05/20/27 | 14,700,000 | 14,758,120 |
| 4.00% due 03/15/29 ⁴ | 4,450,000 | 4,148,138 |
| 4.63% due 11/15/27 ⁴ | 2,000,000 | 1,935,252 |
| GA Global Funding Trust 2.25% due 01/06/27 ⁴ | 15,000,000 | 13,868,802 |
| 1.63% due 01/15/26 ⁴ | 7,300,000 | 6,864,174 |
| Reliance Standard Life Global Funding II 5.24% due 02/02/26 ⁴ | 20,850,000 | 20,626,751 |
| BNP Paribas S.A. 1.32% due 01/13/27 ^{1,4} | 21,350,000 | 19,929,296 |
| 2.22% due 06/09/26 ^{1,4} | 400,000 | 386,670 |
| Credit Agricole S.A. 1.25% due 01/26/27 ^{1,4} | 17,950,000 | 16,737,672 |
| 1.91% due 06/16/26 ^{1,4} | 400,000 | 385,055 |
| Ares Finance Company LLC | | |

| | | |
|---------------------------------------|------------|------------|
| 4.00% due 10/08/24 ⁴ | 14,617,000 | 14,487,184 |
| FS KKR Capital Corp. | | |
| 4.25% due 02/14/25 ⁴ | 7,600,000 | 7,510,321 |
| 2.63% due 01/15/27 | 7,400,000 | 6,679,942 |
| Alexandria Real Estate Equities, Inc. | | |
| 3.45% due 04/30/25 | 14,200,000 | 13,936,758 |

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June 30, 2024

| | Face Amount [~] | Value |
|--|-----------------------------|--------------------|
| CORPORATE BONDS^{††} - 35.4% (continued) | | |
| Financial - 20.4% (continued) | | |
| Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. | | |
| 2.88% due 10/15/26 ⁴ | 10,800,000 | \$ 10,085,977 |
| 3.88% due 03/01/31 ⁴ | 4,100,000 | 3,573,080 |
| CNO Global Funding | | |
| 5.88% due 06/04/27 ⁴ | 13,100,000 | 13,142,848 |
| CoStar Group, Inc. | | |
| 2.80% due 07/15/30 ⁴ | 15,280,000 | 12,921,016 |
| ABN AMRO Bank N.V. | | |
| 1.54% due 06/16/27 ^{1,4} | 14,000,000 | 12,911,669 |
| American National Group, Inc. | | |
| 5.00% due 06/15/27 | 13,075,000 | 12,774,896 |
| Standard Chartered plc | | |
| 5.69% due 05/14/28 ^{1,4} | 10,600,000 | 10,601,599 |
| Nationwide Building Society | | |
| 2.97% due 02/16/28 ^{1,4} | 11,300,000 | 10,591,498 |
| Iron Mountain, Inc. | | |
| 4.88% due 09/15/27 ⁴ | 7,360,000 | 7,136,931 |
| 5.00% due 07/15/28 ⁴ | 3,085,000 | 2,955,349 |
| CBS Studio Center | | |
| 8.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/25 ^{0,†††} | 10,000,000 | 10,067,568 |
| ING Groep N.V. | | |
| 1.73% due 04/01/27 ¹ | 9,800,000 | 9,165,447 |
| BPCE S.A. | | |
| 1.65% due 10/06/26 ^{1,4} | 9,500,000 | 8,989,080 |
| SLM Corp. | | |
| 3.13% due 11/02/26 | 9,596,000 | 8,938,392 |
| United Wholesale Mortgage LLC | | |
| 5.50% due 11/15/25 ⁴ | 7,120,000 | 7,068,487 |
| 5.50% due 04/15/29 ⁴ | 275,000 | 261,267 |
| Corebridge Global Funding | | |
| 5.75% due 07/02/26 ⁴ | 7,250,000 | 7,276,001 |
| Macquarie Bank Ltd. | | |
| 5.27% due 07/02/27 ⁴ | 7,100,000 | 7,104,656 |
| First American Financial Corp. | | |
| 4.00% due 05/15/30 | 7,860,000 | 7,059,084 |
| Apollo Management Holdings, LP | | |
| 4.40% due 05/27/26 ⁴ | 7,115,000 | 6,977,342 |
| OneMain Finance Corp. | | |
| 3.50% due 01/15/27 | 7,050,000 | 6,605,476 |
| 7.13% due 03/15/26 | 50,000 | 50,808 |
| SBA Communications Corp. | | |
| 3.13% due 02/01/29 | 6,500,000 | 5,795,059 |
| Belrose Funding Trust | | |
| 2.33% due 08/15/30 ⁴ | 7,100,000 | 5,783,489 |
| RenaissanceRe Finance, Inc. | | |
| 3.70% due 04/01/25 | 5,662,000 | 5,572,901 |
| National Bank of Canada | | |
| 5.60% due 07/02/27 ¹ | 4,650,000 | 4,648,711 |
| Horace Mann Educators Corp. | | |
| 4.50% due 12/01/25 | 4,420,000 | 4,327,748 |
| Deloitte LLP | | |
| 3.46% due 05/07/27 ^{†††} | 4,500,000 | 4,202,629 |
| Jefferies Finance LLC / JFIN Company-Issuer Corp. | | |
| 5.00% due 08/15/28 ⁴ | 4,300,000 | 3,966,620 |
| Fidelity & Guaranty Life Holdings, Inc. | | |
| 5.50% due 05/01/25 ⁴ | 3,613,000 | 3,591,599 |
| Peachtree Corners Funding Trust | | |
| 3.98% due 02/15/25 ⁴ | 3,450,000 | 3,399,980 |
| Hunt Companies, Inc. | | |
| 5.25% due 04/15/29 ⁴ | 3,250,000 | 2,953,627 |
| AMC East Communities LLC | | |
| 5.74% due 01/15/28 ⁴ | 1,673,157 | 1,664,060 |
| Brookfield Finance, Inc. | | |
| 3.90% due 01/25/28 | 1,400,000 | 1,336,078 |
| CNO Financial Group, Inc. | | |
| 5.25% due 05/30/25 | 1,200,000 | 1,192,361 |
| Trinity Acquisition plc | | |
| 4.40% due 03/15/26 | 881,000 | 864,256 |
| Old Republic International Corp. | | |
| 3.88% due 08/26/26 | 700,000 | 676,815 |
| Equinix, Inc. | | |
| 1.55% due 03/15/28 | 700,000 | 612,136 |
| Belvoir Land LLC | | |
| 5.03% due 12/15/25 ⁴ | 440,360 | 435,816 |
| Assurant, Inc. | | |
| 4.90% due 03/27/28 | 350,000 | 344,492 |
| Morgan Stanley | | |
| 3.77% due 01/24/29 ¹ | 361,000 | 343,639 |
| Total Financial | | 870,295,865 |
| Consumer, Non-cyclical - 3.1% | | |
| Global Payments, Inc. | | |
| 2.90% due 05/15/30 | 28,801,000 | 25,072,889 |
| 3.20% due 08/15/29 | 2,199,000 | 1,975,604 |
| Humana, Inc. | | |
| 4.50% due 04/01/25 | 16,650,000 | 16,528,675 |
| Element Fleet Management Corp. | | |
| 5.64% due 03/13/27 ⁴ | 9,925,000 | 9,948,928 |
| 6.27% due 06/26/26 ⁴ | 4,400,000 | 4,451,485 |
| GXO Logistics, Inc. | | |
| 1.65% due 07/15/26 | 15,000,000 | 13,825,519 |
| Laboratory Corporation of America Holdings | | |
| 1.55% due 06/01/26 | 10,571,000 | 9,820,746 |
| PRA Health Sciences, Inc. | | |
| 2.88% due 07/15/26 ⁴ | 10,280,000 | 9,770,266 |
| Block, Inc. | | |
| 2.75% due 06/01/26 | 7,600,000 | 7,178,940 |
| Danone S.A. | | |
| 2.95% due 11/02/26 ⁴ | 6,952,000 | 6,589,383 |
| Valvoline, Inc. | | |
| 3.63% due 06/15/31 ⁴ | 7,434,000 | 6,403,811 |
| BAT Capital Corp. | | |

4.70% due 04/02/27
3.56% due 08/15/27

4,220,000
527,000

4,154,212
500,577

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SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|---|-----------------------------|--------------------|
| CORPORATE BONDS^{††} - 35.4% (continued) | | |
| Consumer, Non-cyclical - 3.1% (continued) | | |
| Royalty Pharma plc | | |
| 1.75% due 09/02/27 | 5,150,000 | \$ 4,626,469 |
| JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. | | |
| 5.13% due 02/01/28 | 4,306,000 | 4,256,449 |
| IQVIA, Inc. | | |
| 5.00% due 05/15/27 ⁴ | 2,300,000 | 2,244,120 |
| Triton Container International Ltd. | | |
| 2.05% due 04/15/26 ⁴ | 1,800,000 | 1,677,965 |
| Molina Healthcare, Inc. | | |
| 4.38% due 06/15/28 ⁴ | 1,115,000 | 1,049,478 |
| Catalent Pharma Solutions, Inc. | | |
| 3.13% due 02/15/29 ⁴ | 1,050,000 | 1,004,936 |
| Avantor Funding, Inc. | | |
| 4.63% due 07/15/28 ⁴ | 1,050,000 | 999,179 |
| Smithfield Foods, Inc. | | |
| 4.25% due 02/01/27 ⁴ | 350,000 | 336,927 |
| Performance Food Group, Inc. | | |
| 5.50% due 10/15/27 ⁴ | 100,000 | 97,810 |
| Total Consumer, Non-cyclical | | 132,514,368 |
| Industrial - 3.0% | | |
| Berry Global, Inc. | | |
| 1.57% due 01/15/26 | 11,750,000 | 11,039,227 |
| 4.88% due 07/15/26 ⁴ | 5,165,000 | 5,071,454 |
| 5.80% due 06/15/31 ⁴ | 2,500,000 | 2,496,347 |
| Sealed Air Corp. | | |
| 1.57% due 10/15/26 ⁴ | 16,450,000 | 14,978,036 |
| TD SYNEX Corp. | | |
| 1.25% due 08/09/24 | 14,400,000 | 14,323,309 |
| Amcor Flexibles North America, Inc. | | |
| 4.00% due 05/17/25 | 13,690,000 | 13,491,356 |
| Silgan Holdings, Inc. | | |
| 1.40% due 04/01/26 ⁴ | 12,600,000 | 11,682,920 |
| Vontier Corp. | | |
| 1.80% due 04/01/26 | 7,050,000 | 6,589,587 |
| 2.40% due 04/01/28 | 3,900,000 | 3,456,960 |
| 3M Co. | | |
| 2.65% due 04/15/25 | 8,263,000 | 8,076,164 |
| Graphic Packaging International LLC | | |
| 1.51% due 04/15/26 ⁴ | 6,500,000 | 6,021,656 |
| Penske Truck Leasing Company LP / PTL Finance Corp. | | |
| 4.45% due 01/29/26 ⁴ | 5,475,000 | 5,377,921 |
| 4.20% due 04/01/27 ⁴ | 500,000 | 485,705 |
| Weir Group plc | | |
| 2.20% due 05/13/26 ⁴ | 5,410,000 | 5,077,602 |
| Penske Truck Leasing Company Lp / PTL Finance Corp. | | |
| 5.25% due 07/01/29 ⁴ | 4,750,000 | 4,709,917 |
| IP Lending V Ltd. | | |
| 5.13% due 04/02/26 ^{†††,4} | 3,900,000 | 3,764,280 |
| Jabil, Inc. | | |
| 1.70% due 04/15/26 | 3,800,000 | 3,549,711 |
| GATX Corp. | | |
| 3.85% due 03/30/27 | 2,900,000 | 2,789,737 |
| 3.50% due 03/15/28 | 200,000 | 187,653 |
| Standard Industries, Inc. | | |
| 4.75% due 01/15/28 ⁴ | 2,671,000 | 2,541,437 |
| Crown Americas LLC / Crown Americas Capital Corporation VI | | |
| 4.75% due 02/01/26 | 1,038,000 | 1,020,134 |
| Brundage-Bone Concrete Pumping Holdings, Inc. | | |
| 6.00% due 02/01/26 ⁴ | 800,000 | 791,078 |
| Amsted Industries, Inc. | | |
| 4.63% due 05/15/30 ⁴ | 350,000 | 321,127 |
| 5.63% due 07/01/27 ⁴ | 100,000 | 98,344 |
| Summit Materials LLC / Summit Materials Finance Corp. | | |
| 5.25% due 01/15/29 ⁴ | 275,000 | 264,886 |
| 6.50% due 03/15/27 ⁴ | 75,000 | 75,128 |
| Enviri Corp. | | |
| 5.75% due 07/31/27 ⁴ | 125,000 | 118,817 |
| Total Industrial | | 128,400,493 |
| Consumer, Cyclical - 2.9% | | |
| VF Corp. | | |
| 2.40% due 04/23/25 | 23,000,000 | 22,359,486 |
| LG Electronics, Inc. | | |
| 5.63% due 04/24/27 ⁴ | 11,000,000 | 11,055,242 |
| LG Energy Solution Ltd. | | |
| 5.38% due 07/02/27 ⁴ | 9,650,000 | 9,595,158 |
| Alt-2 Structured Trust | | |
| 2.95% (0 --%) due 05/14/31 ^{0,†††} | 9,127,644 | 8,154,951 |
| Warnermedia Holdings, Inc. | | |
| 6.41% due 03/15/26 | 8,050,000 | 8,049,974 |
| United Airlines, Inc. | | |
| 4.38% due 04/15/26 ⁴ | 8,125,000 | 7,848,809 |
| Choice Hotels International, Inc. | | |
| 3.70% due 01/15/31 | 7,350,000 | 6,484,514 |
| International Game Technology plc | | |
| 6.50% due 02/15/25 ⁴ | 5,000,000 | 5,002,710 |
| BorgWarner, Inc. | | |
| 3.38% due 03/15/25 | 5,036,000 | 4,951,390 |
| Delta Air Lines, Inc. / SkyMiles IP Ltd. | | |
| 4.50% due 10/20/25 ⁴ | 5,001,000 | 4,940,436 |
| CD&R Smokey Buyer, Inc. | | |
| 6.75% due 07/15/25 ⁴ | 4,654,000 | 4,624,464 |
| Hyatt Hotels Corp. | | |
| 5.75% due 04/23/30 | 4,320,000 | 4,393,312 |
| Delta Air Lines, Inc. | | |
| 7.00% due 05/01/25 ⁴ | 4,300,000 | 4,332,522 |
| Clarios Global, LP | | |
| 6.75% due 05/15/25 ⁴ | 4,300,000 | 4,298,694 |

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June 30, 2024

| | Face Amount [~] | Value |
|---|-----------------------------|--------------------|
| CORPORATE BONDS^{††} - 35.4% (continued) | | |
| Consumer, Cyclical - 2.9% (continued) | | |
| American Airlines Class AA Pass Through Trust | | |
| 3.35% due 10/15/29 | 2,363,433 | \$ 2,175,871 |
| 3.00% due 10/15/28 | 1,457,053 | 1,339,897 |
| Newell Brands, Inc. | | |
| 5.20% due 04/01/26 | 1,552,000 | 1,532,916 |
| 6.38% due 09/15/27 | 1,548,000 | 1,526,554 |
| Beacon Roofing Supply, Inc. | | |
| 4.50% due 11/15/26 ⁴ | 2,404,000 | 2,336,515 |
| Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. | | |
| 5.88% due 03/01/27 | 2,300,000 | 2,276,020 |
| Air Canada | | |
| 3.88% due 08/15/26 ⁴ | 2,350,000 | 2,235,301 |
| Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. | | |
| 6.50% due 06/20/27 ⁴ | 2,010,000 | 2,014,012 |
| Walgreens Boots Alliance, Inc. | | |
| 3.45% due 06/01/26 | 1,650,000 | 1,552,457 |
| 1011778 BC ULC / New Red Finance, Inc. | | |
| 5.75% due 04/15/25 ⁴ | 700,000 | 697,444 |
| Advance Auto Parts, Inc. | | |
| 5.90% due 03/09/26 | 514,000 | 514,059 |
| Tempur Sealy International, Inc. | | |
| 4.00% due 04/15/29 ⁴ | 375,000 | 338,181 |
| Total Consumer, Cyclical | | 124,630,889 |
| Technology - 2.1% | | |
| Oracle Corp. | | |
| 2.50% due 04/01/25 | 22,221,000 | 21,706,220 |
| CDW LLC / CDW Finance Corp. | | |
| 2.67% due 12/01/26 | 22,350,000 | 20,878,277 |
| 3.25% due 02/15/29 | 810,000 | 731,731 |
| NetApp, Inc. | | |
| 1.88% due 06/22/25 | 18,082,000 | 17,419,976 |
| Infor, Inc. | | |
| 1.75% due 07/15/25 ⁴ | 13,800,000 | 13,230,932 |
| Qorvo, Inc. | | |
| 1.75% due 12/15/24 | 10,600,000 | 10,375,264 |
| 3.38% due 04/01/31 ⁴ | 1,200,000 | 1,028,624 |
| 4.38% due 10/15/29 | 963,000 | 909,524 |
| NCR Voyix Corp. | | |
| 5.13% due 04/15/29 ⁴ | 2,183,000 | 2,055,854 |
| Twilio, Inc. | | |
| 3.63% due 03/15/29 | 994,000 | 894,091 |
| MSCI, Inc. | | |
| 3.88% due 02/15/31 ⁴ | 379,000 | 341,361 |
| Total Technology | | 89,571,854 |
| Communications - 1.5% | | |
| Fox Corp. | | |
| 3.05% due 04/07/25 | 45,864,000 | 44,939,349 |
| NTT Finance Corp. | | |
| 1.16% due 04/03/26 ⁴ | 7,598,000 | 7,072,888 |
| Level 3 Financing, Inc. | | |
| 3.88% due 10/15/30 ⁴ | 5,070,000 | 2,656,976 |
| 11.00% due 11/15/29 ⁴ | 1,570,009 | 1,606,595 |
| 4.50% due 04/01/30 ⁴ | 2,277,000 | 1,237,617 |
| 4.00% due 04/15/31 ⁴ | 2,150,000 | 1,123,375 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | | |
| 2.80% due 04/01/31 | 3,250,000 | 2,656,284 |
| Cogent Communications Group, Inc. | | |
| 3.50% due 05/01/26 ⁴ | 2,680,000 | 2,566,560 |
| TripAdvisor, Inc. | | |
| 7.00% due 07/15/25 ⁴ | 460,000 | 461,298 |
| CSC Holdings LLC | | |
| 4.13% due 12/01/30 ⁴ | 250,000 | 161,586 |
| AMC Networks, Inc. | | |
| 4.25% due 02/15/29 | 225,000 | 151,789 |
| Match Group Holdings II LLC | | |
| 4.63% due 06/01/28 ⁴ | 75,000 | 70,179 |
| Sirius XM Radio, Inc. | | |
| 3.88% due 09/01/31 ⁴ | 75,000 | 61,225 |
| Total Communications | | 64,765,721 |
| Utilities - 0.9% | | |
| Avangrid, Inc. | | |
| 3.20% due 04/15/25 | 19,179,000 | 18,778,362 |
| Terraform Global Operating, LP | | |
| 6.13% due 03/01/26 ⁴ | 9,020,000 | 8,906,196 |
| Algonquin Power & Utilities Corp. | | |
| 5.37% due 06/15/26 | 8,200,000 | 8,160,263 |
| AES Corp. | | |
| 3.30% due 07/15/25 ⁴ | 4,250,000 | 4,143,242 |
| Total Utilities | | 39,988,063 |
| Basic Materials - 0.7% | | |
| Anglo American Capital plc | | |
| 2.25% due 03/17/28 ⁴ | 14,000,000 | 12,535,727 |
| 4.00% due 09/11/27 ⁴ | 750,000 | 718,526 |
| 5.38% due 04/01/25 ⁴ | 600,000 | 597,420 |
| Kaiser Aluminum Corp. | | |
| 4.63% due 03/01/28 ⁴ | 9,643,000 | 9,022,607 |
| International Flavors & Fragrances, Inc. | | |
| 1.23% due 10/01/25 ⁴ | 4,130,000 | 3,906,161 |
| Alcoa Nederland Holding BV | | |
| 5.50% due 12/15/27 ⁴ | 3,675,000 | 3,618,780 |
| Carpenter Technology Corp. | | |
| 6.38% due 07/15/28 | 1,145,000 | 1,144,759 |
| Minerals Technologies, Inc. | | |
| 5.00% due 07/01/28 ⁴ | 140,000 | 132,875 |
| Total Basic Materials | | 31,676,855 |
| Energy - 0.7% | | |
| HF Sinclair Corp. | | |
| 6.38% due 04/15/27 ⁴ | 8,593,000 | 8,611,179 |
| BP Capital Markets plc | | |
| 4.88% ^{1,5} | 7,500,000 | 7,070,710 |
| Venture Global LNG, Inc. | | |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|---|-----------------------------|----------------------|
| CORPORATE BONDS^{††} - 35.4% (continued) | | |
| Energy - 0.7% (continued) | | |
| Occidental Petroleum Corp. 5.50% due 12/01/25 | 5,000,000 | \$ 4,987,300 |
| Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp. 6.88% due 01/15/29 | 1,250,000 | 1,281,839 |
| Gulfstream Natural Gas System LLC 4.60% due 09/15/25 ⁴ | 400,000 | 394,344 |
| Sabine Pass Liquefaction LLC 5.00% due 03/15/27 | 300,000 | 297,470 |
| Parkland Corp. 5.88% due 07/15/27 ⁴ | 80,000 | 78,951 |
| Total Energy | | <u>27,759,236</u> |
| Financial Institutions - 0.1% | | |
| Stolthaven Houston, Inc. 5.88% due 07/17/31 | 4,800,000 | 4,767,959 |
| Total Corporate Bonds (Cost \$1,577,291,781) | | <u>1,514,371,303</u> |
| ASSET-BACKED SECURITIES^{††} - 28.7% | | |
| Collateralized Loan Obligations - 17.2% | | |
| THL Credit Lake Shore MM CLO I Ltd. 2021-1A A1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{0,4} | 48,500,000 | 48,487,957 |
| 2021-1A A2R, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 04/15/33 ^{0,4} | 6,250,000 | 6,266,509 |
| Golub Capital Partners CLO 49M Ltd. 2021-49A AR, 7.12% (3 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 08/26/33 ^{0,4} | 36,500,000 | 36,605,963 |
| BXMT Ltd. 2020-FL2 AS, 6.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{0,4} | 14,310,000 | 13,676,094 |
| 2020-FL2 A, 6.34% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 ^{0,4} | 12,697,529 | 12,191,508 |
| 2020-FL3 AS, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 ^{0,4} | 4,500,000 | 4,319,350 |
| 2020-FL3 B, 7.59% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 ^{0,4} | 2,000,000 | 1,876,151 |
| 2020-FL2 B, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 ^{0,4} | 2,000,000 | 1,800,030 |
| Golub Capital Partners CLO 54M LP 2021-54A A, 7.13% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} | 29,000,000 | 29,058,000 |
| Owl Rock CLO IV Ltd. 2021-4A A1R, 7.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{0,4} | 24,250,000 | 24,327,205 |
| 2021-4A A2R, 7.48% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33 ^{0,4} | 3,650,000 | 3,625,369 |
| 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 ^{0,4} | 27,650,000 | 27,802,125 |
| Parliament CLO II Ltd. 2021-2A B, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 08/20/32 ^{0,4} | 22,250,000 | 22,201,671 |
| 2021-2A A, 6.94% (3 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 08/20/32 ^{0,4} | 3,062,860 | 3,054,640 |
| 2021-2A C, 8.14% (3 Month Term SOFR + 2.81%, Rate Floor: 2.55%) due 08/20/32 ^{0,4} | 500,000 | 481,905 |
| LCCM Trust 2021-FL3 A, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 ^{0,4} | 19,879,981 | 19,668,718 |
| 2021-FL2 B, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38 ^{0,4} | 6,000,000 | 5,763,849 |
| Golub Capital Partners CLO 33M Ltd. 2021-33A AR2, 7.46% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{0,4} | 23,000,000 | 22,872,426 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|---|-----------------------------|---------------|
| ASSET-BACKED SECURITIES^{††} - 28.7% (continued) | | |
| Collateralized Loan Obligations - 17.2% (continued) | | |
| Madison Park Funding XLVIII Ltd. | | |
| 2021-48A B, 7.04% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 ^{0,4} | 22,000,000 | \$ 21,978,000 |
| Cerberus Loan Funding XLIV LLC | | |
| 2024-5A A, 7.45% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 ^{0,4} | 20,000,000 | 20,234,612 |
| Cerberus Loan Funding XL LLC | | |
| 2023-1A A, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{0,4} | 16,500,000 | 16,656,536 |
| 2023-1A B, 8.93% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 ^{0,4} | 3,250,000 | 3,287,811 |
| HERA Commercial Mortgage Ltd. | | |
| 2021-FL1 A, 6.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 ^{0,4} | 16,448,311 | 16,057,792 |
| 2021-FL1 B, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 ^{0,4} | 3,750,000 | 3,626,595 |
| Golub Capital Partners CLO 36M Ltd. | | |
| 2018-36A A, 6.90% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31 ^{0,4} | 18,877,285 | 18,855,841 |
| Palmer Square Loan Funding Ltd. | | |
| 2021-3A B, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 07/20/29 ^{0,4} | 5,000,000 | 5,004,856 |
| 2022-1A A2, 6.93% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0,4} | 5,000,000 | 4,994,832 |
| 2021-2A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29 ^{0,4} | 4,000,000 | 4,002,194 |
| 2021-1A A1, 6.49% (3 Month Term SOFR + 1.16%, Rate Floor: 1.16%) due 04/20/29 ^{0,4} | 2,365,716 | 2,365,897 |
| 2023-2A A2, 7.65% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 01/25/32 ^{0,4} | 2,000,000 | 2,001,559 |
| Cerberus Loan Funding XXXII, LP | | |
| 2021-2A A, 7.21% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{0,4} | 14,250,000 | 14,268,777 |
| 2021-2A B, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33 ^{0,4} | 4,000,000 | 3,977,328 |
| ABPCI Direct Lending Fund CLO II LLC | | |
| 2021-1A A1R, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32 ^{0,4} | 15,250,000 | 15,249,027 |
| 2021-1A BR, 7.74% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 04/20/32 ^{0,4} | 2,250,000 | 2,248,247 |
| 2021-1A A2R, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 04/20/32 ^{0,4} | 300,000 | 301,885 |
| BRSP Ltd. | | |
| 2021-FL1 C, 7.60% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38 ^{0,4} | 10,000,000 | 9,372,444 |
| 2021-FL1 B, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 08/19/38 ^{0,4} | 6,400,000 | 6,157,542 |
| ACRES Commercial Realty Ltd. | | |
| 2021-FL1 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 06/15/36 ^{0,4} | 11,200,000 | 10,799,790 |
| 2021-FL1 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 06/15/36 ^{0,4} | 4,800,000 | 4,598,948 |
| Fortress Credit BSL XV Ltd. | | |
| 2024-2A AR, 6.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33 ^{0,4} | 15,000,000 | 15,000,000 |
| Woodmont Trust | | |
| 2020-7A A1A, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 01/15/32 ^{0,4} | 14,157,986 | 14,157,986 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|--|-----------------------------|--------------|
| ASSET-BACKED SECURITIES^{††} - 28.7% (continued) | | |
| Collateralized Loan Obligations - 17.2% (continued) | | |
| Cerberus Loan Funding XXXI, LP | | |
| 2021-1A B, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 04/15/32 ^{0,4} | 9,600,000 | \$ 9,682,768 |
| 2021-1A A, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32 ^{0,4} | 4,181,160 | 4,184,966 |
| Cerberus Loan Funding XXXIII, LP | | |
| 2021-3A A, 7.15% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 ^{0,4} | 11,500,000 | 11,521,836 |
| 2021-3A B, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33 ^{0,4} | 2,250,000 | 2,250,005 |
| LCM XXIV Ltd. | | |
| 2021-24A AR, 6.57% (3 Month Term SOFR + 1.24%, Rate Floor: 0.98%) due 03/20/30 ^{0,4} | 12,343,903 | 12,353,789 |
| ABPCI Direct Lending Fund CLO I LLC | | |
| 2021-1A A1A2, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 ^{0,4} | 12,250,000 | 12,280,507 |
| BDS Ltd. | | |
| 2021-FL8 D, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 01/18/36 ^{0,4} | 7,000,000 | 6,824,688 |
| 2021-FL9 C, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 ^{0,4} | 5,000,000 | 4,824,580 |
| Fortress Credit Opportunities IX CLO Ltd. | | |
| 2021-9A A2TR, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 ^{0,4} | 11,500,000 | 11,519,510 |
| Owl Rock CLO II Ltd. | | |
| 2021-2A ALR, 7.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 ^{0,4} | 10,500,000 | 10,533,931 |
| FS Rialto | | |
| 2021-FL3 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36 ^{0,4} | 7,500,000 | 7,408,352 |
| 2021-FL2 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 ^{0,4} | 3,250,000 | 3,103,587 |
| KREF | | |
| 2021-FL2 B, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/39 ^{0,4} | 10,700,000 | 10,231,089 |
| GoldenTree Loan Management US CLO I Ltd. | | |
| 2024-9A BR, 7.28% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/20/37 ^{0,4} | 8,250,000 | 8,327,866 |
| Lake Shore MM CLO II Ltd. | | |
| 2021-2A A1R, 7.06% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} | 8,053,809 | 8,088,182 |
| Cerberus Loan Funding XXXV, LP | | |
| 2021-5A A, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 ^{0,4} | 8,000,000 | 8,019,207 |
| LoanCore Issuer Ltd. | | |
| 2021-CRE5 B, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 07/15/36 ^{0,4} | 7,900,000 | 7,651,235 |
| BCC Middle Market CLO LLC | | |
| 2021-1A A1R, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 ^{0,4} | 6,750,000 | 6,750,726 |
| Fortress Credit Opportunities XI CLO Ltd. | | |
| 2018-11A A1T, 6.89% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{0,4} | 6,124,926 | 6,112,478 |
| Fontainbleau Vegas | | |
| 10.97% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/26 ^{0,†††} | 6,000,000 | 6,000,000 |
| Neuberger Berman Loan Advisers CLO 40 Ltd. | | |
| 2021-40A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 ^{0,4} | 6,000,000 | 6,000,000 |
| HGI CRE CLO Ltd. | | |
| 2021-FL2 A, 6.44% (1 Month Term SOFR + 1.11%, Rate Floor: 1.11%) due 09/17/36 ^{0,4} | 4,047,497 | 4,015,870 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|--|-----------------------------|--------------|
| ASSET-BACKED SECURITIES^{††} - 28.7% (continued) | | |
| Collateralized Loan Obligations - 17.2% (continued) | | |
| 2021-FL2 B, 6.94% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 ^{0,4} | 2,000,000 | \$ 1,931,328 |
| MF1 Multifamily Housing Mortgage Loan Trust | | |
| 2021-FL6 B, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/16/36 ^{0,4} | 6,000,000 | 5,812,856 |
| Cerberus Loan Funding XLII LLC | | |
| 2023-3A A1, 7.81% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 ^{0,4} | 5,750,000 | 5,787,368 |
| Carlyle Direct Lending CLO 2015-1R LLC | | |
| 2024-1A A11A, due 07/15/36 ^{0,4} | 5,150,000 | 5,150,000 |
| STWD Ltd. | | |
| 2019-FL1 C, 7.39% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38 ^{0,4} | 3,200,000 | 3,078,462 |
| 2021-FL2 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 04/18/38 ^{0,4} | 2,187,000 | 2,032,099 |
| CIFC Funding Ltd. | | |
| 2021-4A A1B2, 6.84% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/34 ^{0,4} | 5,000,000 | 5,009,065 |
| Cerberus Loan Funding XLVII LLC | | |
| 2024-3A A, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/15/36 ^{0,4} | 5,000,000 | 5,000,000 |
| BSPRT Issuer Ltd. | | |
| 2021-FL6 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 ^{0,4} | 5,000,000 | 4,692,108 |
| VOYA CLO | | |
| 2021-2A BR, 7.74% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 ^{0,4} | 4,500,000 | 4,508,755 |
| ACRE Commercial Mortgage Ltd. | | |
| 2021-FL4 AS, 6.55% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 12/18/37 ^{0,4} | 4,500,000 | 4,480,947 |
| Neuberger Berman Loan Advisers CLO 32 Ltd. | | |
| 2021-32A BR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32 ^{0,4} | 4,000,000 | 4,004,065 |
| Magnetite XXIX Ltd. | | |
| 2021-29A B, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/34 ^{0,4} | 4,000,000 | 4,001,277 |
| NewStar Fairfield Fund CLO Ltd. | | |
| 2018-2A A1N, 6.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 ^{0,4} | 3,408,205 | 3,406,920 |
| Carlyle Global Market Strategies CLO Ltd. | | |
| 2018-4A A1RR, 6.59% (3 Month Term SOFR + 1.26%, Rate Floor: 1.00%) due 01/15/31 ^{0,4} | 2,933,338 | 2,936,972 |
| Greystone Commercial Real Estate Notes | | |
| 2021-FL3 B, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 07/15/39 ^{0,4} | 2,200,000 | 2,123,101 |
| KREF Funding V LLC | | |
| 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 ^{0,†††} | 1,920,143 | 1,911,495 |
| 0.15% due 06/25/26 ^{†††,6} | 27,272,727 | 2,727 |
| Golub Capital Partners CLO 17 Ltd. | | |
| 2017-17A A1R, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30 ^{0,4} | 1,411,491 | 1,412,536 |
| Dryden 37 Senior Loan Fund | | |
| 2015-37A Q, due 01/15/31 ^{4,7} | 1,500,000 | 1,040,807 |
| Carlyle GMS Finance MM CLO LLC | | |
| 2018-1A A12R, 7.37% (3 Month Term SOFR + 2.04%, Rate Floor: 0.00%) due 10/15/31 ^{0,4} | 210,284 | 210,413 |
| Treman Park CLO Ltd. | | |
| 2015-1A COM, due 10/20/28 ^{4,7} | 325,901 | 1,089 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|--|-----------------------------|--------------------|
| ASSET-BACKED SECURITIES^{††} - 28.7% (continued) | | |
| Collateralized Loan Obligations - 17.2% (continued) | | |
| Copper River CLO Ltd. | | |
| 2007-1A INC, due 01/20/21 ^{7,8} | 500,000 | \$ 50 |
| Total Collateralized Loan Obligations | | <u>735,497,581</u> |
| Financial - 2.7% | | |
| Strategic Partners Fund VIII, LP | | |
| 7.93% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††} | 22,312,896 | 22,103,478 |
| Station Place Securitization Trust | | |
| due 08/11/25 ⁰ | 8,775,000 | 8,775,000 |
| due 07/11/26 ⁰ | 8,775,000 | 8,775,000 |
| KKR Core Holding Company LLC | | |
| 4.00% due 08/12/31 ^{†††} | 17,264,878 | 15,466,272 |
| Madison Avenue Secured Funding Trust | | |
| 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4} | 15,025,000 | 15,025,000 |
| HV Eight LLC | | |
| 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{0,†††} | EUR 10,644,548 | 11,278,815 |
| Project Onyx I | | |
| 8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} | 8,929,512 | 8,912,388 |
| Station Place Securitization Trust | | |
| 2023-SP1, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{0,†††,4} | 7,525,000 | 7,525,000 |
| Project Onyx | | |
| 2.50% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} | 6,324,885 | 6,308,960 |
| Lightning A | | |
| 5.50% due 03/01/37 ^{†††} | 4,160,000 | 3,817,416 |
| Thunderbird A | | |
| 5.50% due 03/01/37 ^{†††} | 4,160,000 | 3,817,416 |
| Ceamer Finance LLC | | |
| 3.69% due 03/24/31 ^{†††} | 3,288,713 | 3,090,272 |
| Project Onyx II | | |
| 8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††} | 2,696,852 | 2,679,123 |
| Total Financial | | <u>117,574,140</u> |
| Transport-Container - 1.8% | | |
| Triton Container Finance VIII LLC | | |
| 2021-1A, 1.86% due 03/20/46 ⁴ | 29,311,875 | 25,772,202 |
| Textainer Marine Containers VII Ltd. | | |
| 2021-1A, 1.68% due 02/20/46 ⁴ | 8,286,666 | 7,328,748 |
| 2020-1A, 2.73% due 08/21/45 ⁴ | 3,681,203 | 3,447,216 |
| 2020-2A, 2.10% due 09/20/45 ⁴ | 3,177,848 | 2,888,199 |
| TIF Funding II LLC | | |
| 2021-1A, 1.65% due 02/20/46 ⁴ | 13,324,688 | 11,573,761 |
| CLI Funding VI LLC | | |
| 2020-3A, 2.07% due 10/18/45 ⁴ | 11,210,000 | 10,130,316 |
| 2020-1A, 2.08% due 09/18/45 ⁴ | 1,236,806 | 1,113,436 |
| CLI Funding VIII LLC | | |
| 2021-1A, 1.64% due 02/18/46 ⁴ | 12,193,304 | 10,834,253 |
| CAL Funding IV Ltd. | | |
| 2020-1A, 2.22% due 09/25/45 ⁴ | 2,554,688 | 2,323,372 |
| Total Transport-Container | | <u>75,411,503</u> |
| Net Lease - 1.8% | | |
| Oak Street Investment Grade Net Lease Fund Series | | |
| 2020-1A, 1.85% due 11/20/50 ⁴ | 37,645,396 | 35,341,001 |
| STORE Master Funding I LLC | | |
| 2015-1A, 4.17% due 04/20/45 ⁴ | 10,209,583 | 10,030,370 |
| Capital Automotive REIT | | |
| 2024-2A, 4.90% due 05/15/54 ⁴ | 5,481,667 | 5,337,215 |
| 2020-1A, 3.48% due 02/15/50 ⁴ | 1,969,583 | 1,826,645 |
| STORE Master Funding LLC | | |
| 2021-1A, 2.86% due 06/20/51 ⁴ | 6,845,749 | 6,015,509 |
| CF Hippolyta Issuer LLC | | |
| 2021-1A, 1.98% due 03/15/61 ⁴ | 5,748,930 | 5,132,338 |
| CMFT Net Lease Master Issuer LLC | | |
| 2021-1, 2.91% due 07/20/51 ⁴ | 3,000,000 | 2,563,331 |
| 2021-1, 2.51% due 07/20/51 ⁴ | 2,500,000 | 2,129,602 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|---|-----------------------------|-------------------|
| ASSET-BACKED SECURITIES^{††} - 28.7% (continued) | | |
| Net Lease - 1.8% (continued) | | |
| CARS-DB4, LP | | |
| 2020-1A, 3.19% due 02/15/50 ⁴ | 3,939,167 | \$ 3,848,470 |
| 2020-1A, 3.25% due 02/15/50 ⁴ | 886,027 | 774,898 |
| New Economy Assets Phase 1 Sponsor LLC | | |
| 2021-1, 1.91% due 10/20/61 ⁴ | 2,500,000 | 2,227,446 |
| Total Net Lease | | <u>75,226,825</u> |
| Whole Business - 1.6% | | |
| Taco Bell Funding LLC | | |
| 2021-1A, 1.95% due 08/25/51 ⁴ | 18,421,875 | 16,748,940 |
| SERVPRO Master Issuer LLC | | |
| 2021-1A, 2.39% due 04/25/51 ⁴ | 11,737,000 | 10,345,842 |
| 2019-1A, 3.88% due 10/25/49 ⁴ | 6,350,750 | 6,030,249 |
| Subway Funding LLC | | |
| 2024-1A, 6.03% due 07/30/54 ⁴ | 8,900,000 | 8,979,124 |
| ServiceMaster Funding LLC | | |
| 2020-1, 2.84% due 01/30/51 ⁴ | 8,722,379 | 7,759,957 |
| Wingstop Funding LLC | | |
| 2020-1A, 2.84% due 12/05/50 ⁴ | 7,742,100 | 7,046,217 |
| Arbys Funding LLC | | |
| 2020-1A, 3.24% due 07/30/50 ⁴ | 6,978,125 | 6,470,972 |
| DB Master Finance LLC | | |
| 2019-1A, due 05/20/49 ⁴ | 2,857,500 | 2,765,974 |
| Domino's Pizza Master Issuer LLC | | |
| 2017-1A, 4.12% due 07/25/47 ⁴ | 1,692,000 | 1,618,800 |
| 2018-1A, 4.12% due 07/25/48 ⁴ | 947,500 | 924,737 |
| Total Whole Business | | <u>68,690,812</u> |
| Infrastructure - 1.2% | | |
| VB-S1 Issuer LLC - VBTEL | | |
| 2022-1A, 4.29% due 02/15/52 ⁴ | 9,250,000 | 8,618,199 |
| 2024-1A, 5.59% due 05/15/54 ⁴ | 4,000,000 | 3,998,211 |
| Aligned Data Centers Issuer LLC | | |
| 2021-1A, 1.94% due 08/15/46 ⁴ | 11,150,000 | 10,269,245 |
| SBA Tower Trust | | |
| 1.63% due 11/15/26 ⁴ | 5,723,000 | 5,198,157 |
| 2.84% due 01/15/25 ⁴ | 3,550,000 | 3,487,648 |
| 1.84% due 04/15/27 ⁴ | 1,200,000 | 1,079,310 |
| Stack Infrastructure Issuer LLC | | |
| 2020-1A, 1.89% due 08/25/45 ⁴ | 5,169,000 | 4,917,214 |
| 2021-1A, 1.88% due 03/26/46 ⁴ | 2,750,000 | 2,559,326 |
| Crown Castle Towers LLC | | |
| 3.66% due 05/15/25 ⁴ | 5,850,000 | 5,743,517 |
| Switch ABS Issuer LLC | | |
| 2024-2A, 5.44% due 06/25/54 ⁴ | 5,450,000 | 5,288,615 |
| Total Infrastructure | | <u>51,159,442</u> |
| Transport-Aircraft - 1.0% | | |
| AASET Trust | | |
| 2021-1A, 2.95% due 11/16/41 ⁴ | 11,811,658 | 10,885,978 |
| 2024-1A, 6.26% due 05/16/49 ⁸ | 6,700,000 | 6,705,548 |
| AASET US Ltd. | | |
| 2018-2A, 4.45% due 11/18/38 ⁴ | 5,997,987 | 5,649,605 |
| KDAC Aviation Finance Ltd. | | |
| 2017-1A, 4.21% due 12/15/42 ⁴ | 5,199,693 | 4,695,531 |
| Sapphire Aviation Finance II Ltd. | | |
| 2020-1A, 3.23% due 03/15/40 ⁴ | 5,059,786 | 4,643,062 |
| Sapphire Aviation Finance I Ltd. | | |
| 2018-1A, 4.25% due 03/15/40 ⁴ | 3,178,605 | 3,032,071 |
| Castlelake Aircraft Structured Trust | | |
| 2021-1A, 3.47% due 01/15/46 ⁴ | 2,652,424 | 2,494,969 |
| Falcon Aerospace Ltd. | | |
| 2019-1, 3.60% due 09/15/39 ⁴ | 1,487,199 | 1,368,433 |
| 2017-1, 4.58% due 02/15/42 ⁴ | 415,312 | 398,700 |
| Castlelake Aircraft Securitization Trust | | |
| 2018-1, 4.13% due 06/15/43 ⁴ | 1,795,393 | 1,674,280 |
| MAPS Ltd. | | |
| 2018-1A, 4.21% due 05/15/43 ⁴ | 1,601,441 | 1,521,368 |
| Total Transport-Aircraft | | <u>43,069,545</u> |
| Single Family Residence - 0.6% | | |
| FirstKey Homes Trust | | |
| 2020-SFR2, 4.00% due 10/19/37 ⁴ | 5,050,000 | 4,822,209 |
| 2020-SFR2, 4.50% due 10/19/37 ⁴ | 4,900,000 | 4,688,726 |
| 2020-SFR2, 1.67% due 10/19/37 ⁴ | 3,950,000 | 3,724,814 |
| 2021-SFR1, 2.19% due 08/17/38 ⁴ | 4,000,000 | 3,674,978 |
| 2020-SFR2, 3.37% due 10/19/37 ⁴ | 3,200,000 | 3,039,828 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount | Value |
|--|----------------|----------------------|
| ASSET-BACKED SECURITIES^{††} - 28.7% (continued) | | |
| Single Family Residence - 0.6% (continued) | | |
| Tricon Residential Trust | | |
| 2024-SFR2, 4.75% due 06/17/40 ⁴ | 5,000,000 | \$ 4,879,538 |
| Total Single Family Residence | | 24,830,093 |
| Collateralized Debt Obligations - 0.5% | | |
| Anchorage Credit Funding 4 Ltd. | | |
| 2021-4A AR, 2.72% due 04/27/39 ⁴ | 24,650,000 | 22,311,834 |
| Automotive - 0.2% | | |
| Avis Budget Rental Car Funding AESOP LLC | | |
| 2021-1A, 1.38% due 08/20/27 ⁴ | 5,675,000 | 5,239,417 |
| 2020-2A, 2.02% due 02/20/27 ⁴ | 4,550,000 | 4,319,331 |
| Total Automotive | | 9,558,748 |
| Insurance - 0.1% | | |
| Obra Longevity | | |
| 8.48% due 06/30/39 | 2,340,000 | 2,340,000 |
| Total Insurance | | 2,340,000 |
| Total Asset-Backed Securities (Cost \$1,261,607,320) | | 1,225,670,523 |
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.5% | | |
| Residential Mortgage-Backed Securities - 11.8% | | |
| CSMC Trust | | |
| 2021-RPL1, 4.06% (WAC) due 09/27/60 ^{0.4} | 24,898,070 | 24,364,813 |
| 2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0.4} | 11,179,361 | 10,786,586 |
| 2021-RPL4, 4.04% (WAC) due 12/27/60 ^{0.4} | 10,516,918 | 10,312,110 |
| 2020-RPL5, 4.71% (WAC) due 08/25/60 ^{0.4} | 10,317,094 | 10,269,682 |
| 2021-NQM8, 2.41% (WAC) due 10/25/66 ^{0.4} | 7,433,561 | 6,281,121 |
| 2018-RPL9, 3.85% (WAC) due 09/25/57 ^{0.4} | 4,011,708 | 3,879,921 |
| 2020-NQM1, 1.41% due 05/25/65 ^{4.9} | 1,726,461 | 1,579,736 |
| PRPM LLC | | |
| 2021-5, 4.79% due 06/25/26 ^{4.9} | 18,922,062 | 18,770,863 |
| 2022-1, 3.72% due 02/25/27 ^{4.9} | 17,353,823 | 17,051,962 |
| 2021-8, 1.74% (WAC) due 09/25/26 ^{0.4} | 8,220,563 | 7,979,674 |
| 2024-RPL2, 3.50% due 05/25/54 ⁴ | 4,551,223 | 4,300,252 |
| 2023-1, 6.88% (WAC) due 02/25/28 ^{0.4} | 3,738,712 | 3,752,116 |
| 2021-RPL2, 2.49% (WAC) due 10/25/51 ^{0.4} | 2,500,000 | 2,079,171 |
| Legacy Mortgage Asset Trust | | |
| 2021-GS3, 4.75% due 07/25/61 ^{4.9} | 19,195,985 | 18,679,628 |
| 2021-GS4, 1.65% due 11/25/60 ^{4.9} | 16,165,318 | 15,748,996 |
| 2021-GS2, 4.75% due 04/25/61 ^{4.9} | 6,943,448 | 6,815,304 |
| 2021-GS5, 2.25% due 07/25/67 ^{4.9} | 4,517,064 | 4,396,343 |
| NYMT Loan Trust | | |
| 2021-SP1, 1.67% due 08/25/61 ^{4.9} | 31,347,198 | 30,601,636 |
| 2022-SP1, 5.25% due 07/25/62 ^{4.9} | 9,008,416 | 8,824,489 |
| OSAT Trust | | |
| 2021-RPL1, 5.12% due 05/25/65 ^{4.9} | 37,210,774 | 37,061,369 |
| OBX Trust | | |
| 2024-NQM5, 5.99% due 12/01/64 ^{4.9} | 21,009,182 | 20,998,203 |
| 2024-NQM8, 6.23% due 05/25/64 ^{4.9} | 3,421,989 | 3,437,684 |
| 2024-NQM9, 6.28% due 01/25/64 ^{4.9} | 2,850,000 | 2,840,987 |
| 2022-NQM9, 6.45% due 09/25/62 ^{4.9} | 2,042,807 | 2,042,378 |
| Verus Securitization Trust | | |
| 2021-5, 1.37% (WAC) due 09/25/66 ^{0.4} | 5,467,002 | 4,587,762 |
| 2021-4, 1.35% (WAC) due 07/25/66 ^{0.4} | 5,678,282 | 4,585,204 |
| 2020-5, 1.58% due 05/25/65 ^{4.9} | 3,863,377 | 3,644,936 |
| 2024-5, 6.45% due 06/25/69 ⁹ | 3,100,000 | 3,107,040 |
| 2021-3, 1.44% (WAC) due 06/25/66 ^{0.4} | 3,322,592 | 2,805,378 |
| 2021-6, 1.89% (WAC) due 10/25/66 ^{0.4} | 2,593,249 | 2,178,026 |
| 2019-4, 3.64% due 11/25/59 ⁴ | 1,044,138 | 1,013,669 |
| 2020-1, 3.42% due 01/25/60 ⁴ | 573,754 | 550,158 |
| BRAVO Residential Funding Trust | | |
| 2022-R1, 3.13% due 01/29/70 ^{4.9} | 17,336,774 | 16,312,540 |
| 2021-HE2, 6.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 11/25/69 ^{0.4} | 1,545,242 | 1,538,544 |
| 2021-HE2, 6.39% (30 Day Average SOFR + 1.05%, Rate Floor: 0.00%) due 11/25/69 ^{0.4} | 1,418,955 | 1,414,343 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|---|-----------------------------|--------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.5% (continued) | | |
| Residential Mortgage-Backed Securities - 11.8% (continued) | | |
| 2021-HE1, 6.29% (30 Day Average SOFR + 0.95%, Rate Floor: 0.00%) due 01/25/70 ^{0,4} | 1,234,806 | \$ 1,230,033 |
| 2021-HE1, 6.19% (30 Day Average SOFR + 0.85%, Rate Floor: 0.00%) due 01/25/70 ^{0,4} | 927,152 | 923,565 |
| JP Morgan Mortgage Trust | | |
| 2021-12, 2.50% (WAC) due 02/25/52 ^{0,4} | 17,534,410 | 15,850,549 |
| Citigroup Mortgage Loan Trust, Inc. | | |
| 2022-A, 6.17% due 09/25/62 ^{4,9} | 10,822,128 | 10,819,606 |
| 2006-WF1, 4.97% due 03/25/36 | 3,388,800 | 1,641,854 |
| GS Mortgage-Backed Securities Trust | | |
| 2021-PJ10, 2.50% (WAC) due 03/25/52 ^{0,4} | 10,822,804 | 9,682,267 |
| 2020-NQM1, 1.38% (WAC) due 09/27/60 ^{0,4} | 1,695,752 | 1,561,707 |
| Towd Point Mortgage Trust | | |
| 2017-6, 2.75% (WAC) due 10/25/57 ^{0,4} | 5,359,230 | 5,166,493 |
| 2018-2, 3.25% (WAC) due 03/25/58 ^{0,4} | 2,676,969 | 2,597,776 |
| 2023-CES1, 6.75% (WAC) due 07/25/63 ^{0,4} | 1,213,552 | 1,220,850 |
| 2017-5, 6.06% (1 Month Term SOFR + 0.71%, Rate Floor: 0.00%) due 02/25/57 ^{0,4} | 1,096,709 | 1,120,931 |
| 2018-1, 3.00% (WAC) due 01/25/58 ^{0,4} | 312,942 | 302,226 |
| Imperial Fund Mortgage Trust | | |
| 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,4} | 11,238,128 | 10,299,512 |
| Structured Asset Securities Corporation Mortgage Loan Trust | | |
| 2008-BC4, 3.79% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37 ⁰ | 9,166,948 | 8,709,479 |
| 2006-BC4, 5.80% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36 ⁰ | 414,270 | 396,521 |
| Home Equity Loan Trust | | |
| 2007-FRE1, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 ⁰ | 9,533,122 | 8,870,644 |
| Angel Oak Mortgage Trust | | |
| 2024-4, 6.20% due 01/25/69 ^{4,9} | 5,769,762 | 5,773,108 |
| 2021-6, 1.71% (WAC) due 09/25/66 ^{0,4} | 2,425,601 | 1,957,075 |
| New Residential Mortgage Loan Trust | | |
| 2018-2A, 3.50% (WAC) due 02/25/58 ^{0,4} | 4,745,858 | 4,392,773 |
| 2018-1A, 4.00% (WAC) due 12/25/57 ^{0,4} | 1,510,603 | 1,424,429 |
| 2019-6A, 3.50% (WAC) due 09/25/59 ^{0,4} | 1,191,148 | 1,104,205 |
| 2017-5A, 6.96% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 06/25/57 ^{0,4} | 432,979 | 435,642 |
| Soundview Home Loan Trust | | |
| 2006-OPT5, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 ⁰ | 6,702,378 | 6,365,556 |
| 2005-OPT3, 6.17% (1 Month Term SOFR + 0.82%, Rate Floor: 0.71%) due 11/25/35 ⁰ | 775,579 | 755,976 |
| RCKT Mortgage Trust | | |
| 2024-CES4, 6.15% due 06/25/44 ^{4,9} | 5,859,975 | 5,896,903 |
| Alternative Loan Trust | | |
| 2007-OA7, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 05/25/47 ⁰ | 4,095,404 | 3,686,760 |
| 2007-OH3, 6.04% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 ⁰ | 2,019,933 | 1,761,105 |
| NovaStar Mortgage Funding Trust Series | | |
| 2007-2, 5.66% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁰ | 5,292,687 | 5,087,388 |
| Morgan Stanley ABS Capital I Incorporated Trust | | |
| 2007-HE3, 5.71% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 12/25/36 ⁰ | 4,383,531 | 2,157,220 |
| 2007-HE3, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36 ⁰ | 3,140,361 | 1,545,458 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount | Value |
|---|----------------|-----------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.5% (continued) | | |
| Residential Mortgage- Backed Securities - 11.8% (continued) | | |
| 2007-HE5, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37 [◊] | 1,543,046 | 645,746 |
| 2006-NC1, 6.03% (1 Month Term SOFR + 0.68%, Rate Floor: 0.57%) due 12/25/35 [◊] | 161,380 | 159,522 |
| Sequoia Mortgage Trust | | |
| 2024-5, 6.00% (WAC) due 06/25/54 ^{◊,4} | 4,131,397 | 4,112,974 |
| American Home Mortgage Investment Trust | | |
| 2006-3, 5.82% (1 Month Term SOFR + 0.47%, Rate Cap/Floor: 10.50%/0.36%) due 12/25/46 [◊] | 5,158,468 | 4,086,160 |
| Cascade Funding Mortgage Trust | | |
| 2018-RM2, 4.00% (WAC) due 10/25/68 ^{◊,8} | 3,695,653 | 3,660,580 |
| 2019-RM3, 2.80% (WAC) due 06/25/69 ^{◊,8} | 211,851 | 209,903 |
| Credit Suisse Mortgage Capital Certificates | | |
| 2021-RPL9, 2.44% (WAC) due 02/25/61 ^{◊,4} | 3,800,412 | 3,775,155 |
| FIGRE Trust | | |
| 2024-HE2, 6.38% (WAC) due 05/25/54 ^{◊,4} | 3,560,367 | 3,589,849 |
| SPS Servicer Advance Receivables Trust | | |
| 2020-T2, 1.83% due 11/15/55 ⁴ | 3,750,000 | 3,541,883 |
| GCAT Trust | | |
| 2024-NQM2, 6.09% due 06/25/59 ^{4,9} | 3,391,252 | 3,394,779 |
| COLT Mortgage Loan Trust | | |
| 2024-2, 6.13% due 04/25/69 ^{4,9} | 2,339,825 | 2,340,474 |
| 2021-2, 2.38% (WAC) due 08/25/66 ^{◊,4} | 1,500,000 | 1,007,755 |
| Securitized Asset Backed Receivables LLC Trust | | |
| 2007-HE1, 5.68% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 12/25/36 [◊] | 12,830,262 | 2,819,400 |
| HarborView Mortgage Loan Trust | | |
| 2006-14, 5.75% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47 [◊] | 1,767,032 | 1,556,228 |
| 2006-12, 5.83% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38 [◊] | 1,448,466 | 1,245,690 |
| Banc of America Funding Trust | | |
| 2015-R2, 5.72% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 04/29/37 ^{◊,4} | 2,544,761 | 2,514,557 |
| IXIS Real Estate Capital Trust | | |
| 2006-HE1, 6.06% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 [◊] | 4,560,949 | 2,345,798 |
| Bear Stearns Asset-Backed Securities I Trust | | |
| 2006-HE9, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36 [◊] | 2,395,573 | 2,341,192 |
| Ellington Financial Mortgage Trust | | |
| 2021-2, 1.29% (WAC) due 06/25/66 ^{◊,4} | 1,918,382 | 1,557,755 |
| 2020-2, 1.64% (WAC) due 10/25/65 ^{◊,4} | 821,891 | 735,886 |
| Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG | | |
| 2006-HE1, 4.23% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36 [◊] | 2,307,743 | 2,215,327 |
| CFMT LLC | | |
| 2022-HB9, 3.25% (WAC) due 09/25/37 ^{◊,8} | 1,907,446 | 1,831,161 |
| First NLC Trust | | |
| 2005-4, 6.24% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 [◊] | 1,801,894 | 1,742,682 |
| Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series | | |
| 2005-W2, 6.20% (1 Month Term SOFR + 0.85%, Rate Floor: 0.74%) due 10/25/35 [◊] | 1,697,005 | 1,655,344 |
| SG Residential Mortgage Trust | | |
| 2022-1, 3.68% (WAC) due 03/27/62 ^{◊,4} | 1,734,246 | 1,549,366 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount | Value |
|---|----------------|--------------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.5% (continued) | | |
| Residential Mortgage-Backed Securities - 11.8% (continued) | | |
| Morgan Stanley LIXIS Real Estate Capital Trust | | |
| 2006-2, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 [◊] | 3,728,637 | \$ 1,197,279 |
| Credit-Based Asset Servicing and Securitization LLC | | |
| 2006-CB2, 3.61% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36 [◊] | 1,141,678 | 1,068,220 |
| GSA Home Equity Trust | | |
| 2006-3, 6.06% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 [◊] | 2,189,576 | 1,049,762 |
| Structured Asset Investment Loan Trust | | |
| 2006-3, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 [◊] | 1,080,081 | 1,006,034 |
| Lehman XS Trust Series | | |
| 2006-16N, 5.84% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 11/25/46 [◊] | 1,173,617 | 991,717 |
| ACE Securities Corporation Home Equity Loan Trust Series | | |
| 2005-HE2, 6.48% (1 Month Term SOFR + 1.13%, Rate Floor: 1.02%) due 04/25/35 [◊] | 701,156 | 672,923 |
| Long Beach Mortgage Loan Trust | | |
| 2006-8, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 [◊] | 2,277,320 | 607,910 |
| Morgan Stanley Capital I Incorporated Trust | | |
| 2006-HE1, 6.04% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 [◊] | 597,165 | 568,941 |
| MFRA Trust | | |
| 2021-INV1, 1.26% (WAC) due 01/25/56 ^{◊,4} | 571,203 | 532,585 |
| Morgan Stanley Home Equity Loan Trust | | |
| 2006-2, 6.02% (1 Month Term SOFR + 0.67%, Rate Floor: 0.56%) due 02/25/36 [◊] | 521,921 | 515,466 |
| Residential Mortgage Loan Trust | | |
| 2020-1, 2.38% (WAC) due 01/26/60 ^{◊,4} | 519,874 | 501,078 |
| Nationstar Home Equity Loan Trust | | |
| 2007-B, 5.68% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 04/25/37 [◊] | 335,045 | 333,246 |
| Nomura Resecuritization Trust | | |
| 2015-4R, 3.07% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 [◊] | 271,608 | 256,847 |
| Starwood Mortgage Residential Trust | | |
| 2020-1, 2.28% (WAC) due 02/25/50 ^{◊,4} | 270,728 | 250,313 |
| First Franklin Mortgage Loan Trust | | |
| 2004-FF10, 6.74% (1 Month Term SOFR + 1.39%, Rate Floor: 1.28%) due 07/25/34 [◊] | 219,030 | 214,250 |
| Morgan Stanley Re-REMIC Trust | | |
| 2010-R5, 5.75% due 06/26/36 | 37,970 | 33,485 |
| UCFC Manufactured Housing Contract | | |
| 1997-2, 7.38% due 10/15/28 | 19,797 | 19,702 |
| Total Residential Mortgage-Backed Securities | | 501,785,159 |
| Government Agency - 5.6% | | |
| Uniform MBS 15 Year | | |
| due 08/01/24 | 97,085,252 | 96,239,445 |
| due 09/01/24 | 16,464,748 | 16,315,545 |
| Freddie Mac | | |
| 5.50% due 02/01/53 | 37,072,065 | 36,770,057 |
| 5.00% due 06/01/53 | 19,471,455 | 18,916,662 |
| 5.00% due 02/01/53 | 17,190,746 | 16,704,953 |
| 5.00% due 09/01/52 | 7,412,922 | 7,182,573 |
| Fannie Mae | | |
| 6.50% due 04/25/49 | 8,522,417 | 8,514,800 |
| 5.00% due 08/01/53 | 7,650,596 | 7,403,541 |
| 5.00% due 09/01/52 | 2,786,719 | 2,698,839 |
| 5.00% due 06/01/53 | 2,590,471 | 2,505,588 |
| Ginnie Mae | | |
| 6.00% due 09/20/45 | 18,382,428 | 18,407,088 |
| 6.00% due 06/20/47 | 2,715,790 | 2,708,372 |
| Freddie Mac Seasoned Credit Risk Transfer Trust | | |
| 2.00% due 05/25/60 | 3,070,502 | 2,430,684 |
| 2.00% due 11/25/59 | 1,749,226 | 1,382,040 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount | Value |
|---|----------------|--------------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.5% (continued) | | |
| Government Agency - 5.6% (continued) | | |
| Fannie Mae-Aces | | |
| 1.59% (WAC) due 03/25/35 ^{0,6} | 5,998,391 | \$ 562,362 |
| Total Government Agency | | <u>238,742,549</u> |
| Commercial Mortgage-Backed Securities - 2.1% | | |
| BX Commercial Mortgage Trust | | |
| 2021-VOLT, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 ^{0,4} | 25,000,000 | 24,618,525 |
| 2022-LP2, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 02/15/39 ^{0,4} | 12,888,901 | 12,711,746 |
| JP Morgan Chase Commercial Mortgage Securities Trust | | |
| 2021-NYAH, 7.23% (1 Month Term SOFR + 1.65%, Rate Floor: 1.54%) due 06/15/38 ^{0,4} | 10,200,000 | 9,435,600 |
| 2016-JP2, 1.94% (WAC) due 08/15/49 ^{0,6} | 28,811,367 | 721,788 |
| BX Trust | | |
| 2024-VLT4, 7.26% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 07/15/29 ^{0,4} | 7,800,000 | 7,766,571 |
| BXHPP Trust | | |
| 2021-FILM, 6.54% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 ^{0,4} | 8,250,000 | 7,765,714 |
| MHP | | |
| 2022-MHIL, 6.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 01/15/27 ^{0,4} | 7,292,911 | 7,174,453 |
| Life Mortgage Trust | | |
| 2021-BMR, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38 ^{0,4} | 6,880,791 | 6,683,196 |
| Extended Stay America Trust | | |
| 2021-ESH, 7.14% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38 ^{0,4} | 3,631,178 | 3,622,132 |
| Wells Fargo Commercial Mortgage Trust | | |
| 2017-C38, 1.07% (WAC) due 07/15/50 ^{0,6} | 21,566,859 | 453,072 |
| 2016-C37, 0.93% (WAC) due 12/15/49 ^{0,6} | 23,643,730 | 344,685 |
| 2017-C42, 1.00% (WAC) due 12/15/50 ^{0,6} | 14,151,960 | 342,482 |
| 2017-RB1, 1.35% (WAC) due 03/15/50 ^{0,6} | 7,866,514 | 195,993 |
| 2015-LC22, 0.88% (WAC) due 09/15/58 ^{0,6} | 17,781,756 | 115,670 |
| 2016-NXSS, 1.56% (WAC) due 01/15/59 ^{0,6} | 4,456,774 | 74,734 |
| JPMDB Commercial Mortgage Securities Trust | | |
| 2018-C8, 0.76% (WAC) due 06/15/51 ^{0,6} | 29,966,173 | 535,172 |
| 2016-C4, 0.83% (WAC) due 12/15/49 ^{0,6} | 32,730,935 | 427,525 |
| 2016-C2, 1.63% (WAC) due 06/15/49 ^{0,6} | 6,142,858 | 118,188 |
| 2017-C5, 1.02% (WAC) due 03/15/50 ^{0,6} | 2,980,524 | 48,568 |
| BENCHMARK Mortgage Trust | | |
| 2018-B2, 0.59% (WAC) due 02/15/51 ^{0,6} | 91,438,044 | 1,052,717 |
| DBJPM Mortgage Trust | | |
| 2017-C6, 1.05% (WAC) due 06/10/50 ^{0,6} | 49,047,198 | 954,861 |
| UBS Commercial Mortgage Trust | | |
| 2017-C2, 1.21% (WAC) due 08/15/50 ^{0,6} | 21,549,543 | 552,310 |
| 2017-C5, 1.21% (WAC) due 11/15/50 ^{0,6} | 10,637,214 | 247,205 |
| Bank of America Merrill Lynch Commercial Mortgage Trust | | |
| 2017-BNK3, 1.16% (WAC) due 02/15/50 ^{0,6} | 28,734,210 | 585,431 |
| 2016-UB10, 1.89% (WAC) due 07/15/49 ^{0,6} | 9,893,985 | 205,543 |
| CSAIL Commercial Mortgage Trust | | |
| 2019-C15, 1.16% (WAC) due 03/15/52 ^{0,6} | 17,586,675 | 636,365 |
| 2016-C6, 2.02% (WAC) due 01/15/49 ^{0,6} | 5,905,383 | 133,770 |
| BBCMS Mortgage Trust | | |
| 2018-C2, 0.91% (WAC) due 12/15/51 ^{0,6} | 28,947,484 | 753,862 |
| COMM Mortgage Trust | | |
| 2018-COR3, 0.58% (WAC) due 05/10/51 ^{0,6} | 35,000,899 | 508,787 |
| 2015-CR24, 0.83% (WAC) due 08/10/48 ^{0,6} | 49,850,339 | 236,465 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 2017-C34, 0.91% (WAC) due 11/15/52 ^{0,6} | 22,625,639 | 421,233 |
| 2015-C27, 1.00% (WAC) due 12/15/47 ^{0,6} | 27,521,662 | 168,389 |
| CGMS Commercial Mortgage Trust | | |
| 2017-B1, 0.86% (WAC) due 08/15/50 ^{0,6} | 19,526,328 | 361,055 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount [~] | Value |
|--|-----------------------------|--------------------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 19.5% (continued) | | |
| Commercial Mortgage-Backed Securities - 2.1% (continued) | | |
| CD Commercial Mortgage Trust | | |
| 2017-CD4, 1.38% (WAC) due 05/10/50 ^{0,6} | 13,253,175 | \$ 358,061 |
| CD Mortgage Trust | | |
| 2017-CD6, 1.01% (WAC) due 11/13/50 ^{0,6} | 12,481,691 | 244,780 |
| 2016-CD1, 1.48% (WAC) due 08/10/49 ^{0,6} | 5,507,916 | 99,350 |
| GS Mortgage Securities Trust | | |
| 2017-GS6, 1.15% (WAC) due 05/10/50 ^{0,6} | 10,958,425 | 249,879 |
| BANK | | |
| 2017-BNK6, 0.90% (WAC) due 07/15/60 ^{0,6} | 13,160,211 | 229,642 |
| Citigroup Commercial Mortgage Trust | | |
| 2016-C2, 1.80% (WAC) due 08/10/49 ^{0,6} | 5,879,266 | 142,802 |
| 2016-GC37, 1.81% (WAC) due 04/10/49 ^{0,6} | 2,761,080 | 53,898 |
| Total Commercial Mortgage-Backed Securities | | 91,352,219 |
| Mortgage Securities - 0.0% | | |
| GreenPoint Mortgage Funding Trust | | |
| 2007-AR1, 5.62% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 02/25/47 ⁰ | 2 | 2 |
| Total Collateralized Mortgage Obligations (Cost \$864,084,365) | | 831,879,929 |
| U.S. GOVERNMENT SECURITIES^{††} - 15.8% | | |
| U.S. Treasury Notes | | |
| 4.75% due 07/31/25 | 200,000,000 | 199,289,062 |
| 4.25% due 01/31/26 | 151,500,000 | 150,044,179 |
| 4.63% due 02/28/26 ¹⁰ | 140,520,000 | 140,015,006 |
| 4.63% due 06/30/25 | 100,000,000 | 99,515,625 |
| U.S. Treasury Inflation Indexed Bonds | | |
| 0.13% due 10/15/25 | 42,470,339 | 41,067,309 |
| 0.13% due 04/15/25 | 41,206,134 | 40,083,159 |
| 1.38% due 07/15/33 | 5,336,836 | 5,039,156 |
| Total U.S. Government Securities (Cost \$677,171,769) | | 675,053,496 |
| SENIOR FLOATING RATE INTERESTS^{††,0} - 2.0% | | |
| Industrial - 0.4% | | |
| Mileage Plus Holdings LLC | | |
| 10.74% (3 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 06/21/27 | 5,673,300 | 5,783,532 |
| Harsco Corporation | | |
| 7.71% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 03/10/28 | 4,005,000 | 3,994,147 |
| United Rentals, Inc. | | |
| 7.09% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31 | 3,341,625 | 3,367,723 |
| Ravago Holdings America, Inc. | | |
| 10.00% (Commercial Prime Lending Rate + 1.50%, Rate Floor: 2.50%) due 03/06/28 | 2,134,485 | 2,130,920 |
| CPM Holdings, Inc. | | |
| 9.83% (1 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 09/22/28 | 1,483,397 | 1,470,729 |
| Total Industrial | | 16,747,051 |
| Communications - 0.3% | | |
| Playtika Holding Corp. | | |
| 8.21% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 03/13/28 | 10,282,000 | 10,275,625 |
| Zayo Group Holdings, Inc. | | |
| 8.46% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27 | 1,500,000 | 1,301,880 |
| SBA Senior Finance II LLC | | |
| 7.35% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/27/31 | 748,125 | 748,596 |
| Virgin Media Bristol LLC | | |
| 7.94% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/31/28 | 600,000 | 572,862 |
| Total Communications | | 12,898,963 |
| Energy - 0.3% | | |
| ITT Holdings LLC | | |
| 8.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 10/11/30 | 10,272,754 | 10,275,938 |
| Venture Global Calcasieu Pass LLC | | |
| 8.07% (1 Month Term SOFR + 2.63%, Rate Floor: 3.63%) due 08/19/26 | 400,784 | 400,784 |
| Total Energy | | 10,676,722 |
| Technology - 0.2% | | |
| Dun & Bradstreet | | |
| 8.10% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/18/29 | 8,449,500 | 8,449,500 |
| Datix Bidco Ltd. | | |
| 10.70% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 04/30/31 ^{†††} | GBP 968,800 | 1,200,772 |
| 10.82% (1 Month Term SOFR + 5.50%, Rate Floor: 6.00%) due 04/30/31 ^{†††} | 275,000 | 269,627 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Face Amount | Value |
|---|----------------|------------------|
| SENIOR FLOATING RATE INTERESTS^{††,0} - 2.0% (continued) | | |
| Technology - 0.2% (continued) | | |
| Upland Software, Inc. | | |
| 9.19% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 08/06/26 | 496,034 | \$ 470,994 |
| Total Technology | | 10,390,893 |
| Consumer, Non-cyclical - 0.2% | | |
| Women's Care Holdings, Inc. | | |
| 9.93% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/17/28 | 4,513,662 | 4,177,394 |
| Bombardier Recreational Products, Inc. | | |
| 8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/22/31 | 4,062,429 | 4,059,260 |
| Froneri US, Inc. | | |
| 7.69% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/29/27 | 432,000 | 431,547 |
| DaVita, Inc. | | |
| 7.21% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/12/31 | 401,467 | 401,117 |
| Eyecare Partners LLC | | |
| 10.04% (3 Month Term SOFR + 4.61%, Rate Floor: 4.61%) due 11/30/28 | 418,444 | 254,728 |
| 11.08% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28 | 100,810 | 100,987 |
| Total Consumer, Non-cyclical | | 9,425,033 |
| Financial - 0.2% | | |
| Jane Street Group LLC | | |
| 7.96% (3 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/26/28 | 5,122,542 | 5,115,524 |
| Citadel Securities, LP | | |
| 7.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 07/29/30 | 4,239,587 | 4,250,186 |
| Total Financial | | 9,365,710 |
| Consumer, Cyclical - 0.2% | | |
| Samsonite IP Holdings SARL | | |
| 7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 06/10/30 | 2,604,647 | 2,609,544 |
| Rent-A-Center, Inc. | | |
| 8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28 | 2,092,944 | 2,096,439 |
| Pacific Bells LLC | | |
| 10.10% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28 | 1,552,910 | 1,550,969 |
| Entain Holdings (Gibraltar) Ltd. | | |
| 7.86% (6 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 10/31/29 | 1,455,000 | 1,455,786 |
| Packers Holdings LLC | | |
| 8.69% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28 | 1,677,169 | 906,510 |
| Cushman & Wakefield US Borrower LLC | | |
| 8.21% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 08/21/25 | 36,000 | 35,989 |
| Total Consumer, Cyclical | | 8,655,237 |
| Basic Materials - 0.2% | | |
| Trinseo Materials Operating S.C.A. | | |
| 8.11% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28 | 10,767,000 | 8,539,631 |
| Total Senior Floating Rate Interests (Cost \$89,851,161) | | 86,699,240 |
| MUNICIPAL BONDS^{††} - 0.2% | | |
| Colorado - 0.2% | | |
| Fort Carson Family Housing LLC Revenue Bonds | | |
| 7.86% due 11/15/29 | 7,255,000 | 7,651,196 |
| California - 0.0% | | |
| California Public Finance Authority Revenue Bonds | | |
| 1.55% due 10/15/26 | 3,145,000 | 2,898,829 |
| Total Municipal Bonds (Cost \$10,860,142) | | 10,550,025 |
| Total Investments - 106.4% (Cost \$4,685,411,369) | | \$ 4,549,229,302 |
| Other Assets & Liabilities, net - (6.4%) | | (273,994,990) |
| Total Net Assets - 100.0% | | \$ 4,275,234,312 |

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Appreciation (Depreciation)** | |
|--|---------------------|-----------------|-----------------|--|----------|
| | | | | | |
| Interest Rate Futures Contracts Purchased[†] | | | | | |
| 3-Month SOFR Futures Contracts | 451 | Mar 2026 | \$ 108,268,188 | \$ | 72,557 |
| 3-Month SOFR Futures Contracts | 451 | Dec 2025 | 108,104,700 | | 27,457 |
| 3-Month SOFR Futures Contracts | 451 | Sep 2025 | 107,890,475 | | (17,637) |
| | | | \$ 324,263,363 | \$ | 82,377 |

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

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 Appreciation ^{**} |
|-----------------------|----------|------------------|-------------------------|-------------------|---------------|-----------------|-------------|---------------------------|---------------------------------------|
| BofA Securities, Inc. | ICE | ITRAXX.EUR.41.V1 | 1.00% | Quarterly | 06/20/29 | EUR 5,190,000 | \$ (98,913) | \$ (119,305) | \$ 20,392 |

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 | U.S. Secured Overnight Financing Rate | 5.06% | Annually | 10/05/25 | \$ 325,000,000 | \$ 532,194 | \$ 701 | \$ 531,493 |
| BofA Securities, Inc. | CME | Pay | U.S. Secured Overnight Financing Rate | 4.96% | Annually | 10/16/25 | 530,000,000 | 344,749 | 1,045 | 343,704 |
| BofA Securities, Inc. | CME | Pay | U.S. Secured Overnight Financing Rate | 4.68% | Annually | 06/29/25 | 197,000,000 | (702,333) | 393 | (702,726) |
| BofA Securities, Inc. | CME | Pay | U.S. Secured Overnight Financing Rate | 3.40% | Annually | 04/04/28 | 28,000,000 | (761,266) | 215 | (761,481) |
| BofA Securities, Inc. | CME | Receive | U.S. Secured Overnight Financing Rate | 4.36% | Annually | 10/16/30 | 168,000,000 | (3,402,044) | 1,174 | (3,403,218) |
| | | | | | | | | \$ (3,988,700) | \$ 3,528 | \$ (3,992,228) |

Forward Foreign Currency Exchange Contracts^{††}

| Counterparty | Currency | Type | Quantity | Contract Amount | Settlement Date | Unrealized Appreciation |
|-----------------------------|----------|------|------------|-----------------|-----------------|-------------------------|
| Barclays Bank plc | EUR | Sell | 10,078,000 | 10,842,419 USD | 07/16/24 | \$ 36,774 |
| Goldman Sachs International | GBP | Sell | 966,000 | 1,230,522 USD | 07/16/24 | 9,253 |
| | | | | | | \$ 46,027 |

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

*** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov

† Value determined based on Level 1 inputs.

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

††† Value determined based on Level 3 inputs.

0 Variable rate security. Rate indicated is the rate effective at June 30, 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.

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

2 Affiliated issuer.

3 Rate indicated is the 7-day yield as of June 30, 2024.

4 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) securities is \$2,466,721,282 (cost \$2,559,709,424), or 57.7% of total net assets.

5 Perpetual maturity.

6 Security is an interest-only strip.

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

8 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 \$12,407,242 (cost \$12,386,743), or 0.3% of total net assets.

9 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2024.

10 All or a portion of this security is pledged as reverse repurchase agreement collateral at June 30, 2024.

BofA — Bank of America

CME — Chicago Mercantile Exchange

Limited Duration Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
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
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon