Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust

Active Dona Trust			Active Dona 11 ust (continue	*	
	Shares or Principal Amount	Value		Shares or Principal Amount	Value
		value	EODEICN COVEDNMENT OD ICATION		
U.S. GOVERNMENT AND AGENCY OBLIC	GATIONS –		FOREIGN GOVERNMENT OBLIGATIONS	5 - 0.7%	
41.9%			Argentina – 0.0% Republic of Argentina		
U.S. Government – 15.7% U.S. Treasury Bonds			3.500%, (3.500% to 7-9-29, then		
1.250%, 05/15/2050 \$	2,000,000	\$ 1,124,609	4.875% thereafter), 07/09/2041	\$ 396,000	\$ 126,891
1.625%, 11/15/2050	6,500,000	4,036,602	Republic of Argentina, GDP-Linked Note		,
1.875%, 02/15/2041	6,000,000	4,357,266	7.807%, 12/15/2035 (D)* ARS	5 19,532,033	997
2.000%, 08/15/2051	3,000,000	2,045,039			127,888
2.250%, 05/15/2041 to 02/15/2052	4,461,000	3,366,270	Germany – 0.2%		
2.500%, 02/15/2045	7,566,000	5,857,739	Federal Republic of Germany		
3.000%, 02/15/2047 to 08/15/2052	12,291,000	10,421,909	6.250%, 01/04/2030 EUF	R 725,000	969,647
3.375%, 08/15/2042 to 11/15/2048 3.625%, 02/15/2053	5,925,000 9,896,000	5,372,274 9,497,068	Mexico – 0.1%		
3.875%, 05/15/2043	7,799,000	7,610,118	Government of Mexico		
4.000%, 11/15/2042	7,046,000	7,000,862	8.000%, 12/07/2023 MXN	I 11,861,100	683,089
U.S. Treasury Notes	.,,.	.,,	Panama – 0.1%		
1.125%, 02/15/2031	3,000,000	2,467,031	Republic of Panama	244.000	204.002
1.375%, 11/15/2031	4,000,000	3,298,281		344,000	394,083
1.625%, 05/15/2031	3,000,000	2,549,414	9.375%, 04/01/2029	130,000	156,415
2.375%, 05/15/2027	1,100,000	1,024,289			550,498
2.875%, 08/15/2028	6,000,000	5,651,719	Qatar - 0.2%		
3.375%, 05/15/2033 3.750%, 05/31/2030 to 06/30/2030	5,342,000 6,680,000	5,151,691 6,587,259	State of Qatar	222 000	210.071
3.730%, 03/31/2030 to 00/30/2030	0,000,000		3.375%, 03/14/2024 (E) 5.103%, 04/23/2048 (E)	323,000 375,000	· · · · · · · · · · · · · · · · · · ·
		87,419,440	5.103%, 04/23/2048 (E)	373,000	373,155
U.S. Government Agency – 26.2%			a		691,226
Federal Home Loan Mortgage Corp. 2.500%, 08/01/2051 to 12/01/2051	1,763,922	1,507,089	Saudi Arabia – 0.1%		
3.000%, 03/01/2043 to 12/01/2049	4,577,084	4,110,730	Kingdom of Saudi Arabia 4.375%, 04/16/2029 (E)	601,000	584,620
3.500%, 10/01/2046 to 04/01/2052	14,065,911	13,010,012	United Kingdom – 0.0%	001,000	304,020
4.000%, 01/01/2041 to 05/01/2052	1,537,305	1,458,173	Government of United Kingdom		
4.500%, 09/01/2023 to 09/01/2052	8,361,790	8,119,687	6.000%, 12/07/2028 GBI	85,000	114,442
5.000%, 10/01/2052 to 02/01/2053	5,107,378	5,019,469	TOTAL FOREIGN GOVERNMENT OBLIGATION		,
5.500%, 09/01/2052 to 03/01/2053	2,713,125	2,719,017	(Cost \$4,303,405)	110110	\$ 3,721,410
Federal National Mortgage Association	999,246	823,899	<u> </u>		. , ,
2.459%, 04/01/2034 (A) 2.500%, 01/01/2036 to 03/01/2052	8,658,548	7,454,861	CORPORATE BONDS – 39.6%		
3.000%, 01/01/2043 to 03/01/2052	28,659,646	25,509,789	Communication services – 3.4% AT&T, Inc.		
3.500%, 06/01/2042 to 05/01/2052	20,308,512	18,712,206	,	\$ 285,000	238,836
3.874%, (12 month LIBOR +			7.625%, 04/15/2031	451,000	508,770
1.607%), 08/01/2034 (B)	119,075	120,575	C&W Senior Financing DAC	,	
4.000%, 10/01/2025 to 07/01/2052	22,604,598	21,424,231	6.875%, 09/15/2027 (E)	251,000	218,998
4.500%, TBA (C)	5,184,000	4,981,502	Charter Communications Operating LLC		
4.500%, 11/01/2037 to 03/01/2053 5.000%, TBA (C)	9,706,254 2,195,000	9,402,742 2,150,500	2.800%, 04/01/2031	400,000	321,864
5.000%, 1BA (C) 5.000%, 12/01/2034 to 05/01/2053	10,858,722	10,715,305	4.200%, 03/15/2028	526,000	493,109
5.000%, 05/01/2053 (C)	724,667	715,940	4.800%, 03/01/2050 5.750%, 04/01/2048	557,000 606,000	420,256 518,712
5.372%, (6 month LIBOR + 2.122%),			6.484%, 10/23/2045	429,000	403,311
07/01/2033 (B)	12,451	12,633	Comcast Corp.	127,000	103,311
5.500%, TBA (C)	303,000	301,544	3.969%, 11/01/2047	633,000	524,269
5.500%, 09/01/2034 to 04/01/2053	5,367,001	5,391,913	3.999%, 11/01/2049	761,000	628,111
6.000%, 05/01/2035 to 02/01/2036 7.000%, 09/01/2031 to 06/01/2032	817,311 69,581	835,512 72,254	Connect Finco SARL		
7.500%, 09/01/2031 to 00/01/2032 7.500%, 09/01/2029 to 08/01/2031	8,698	9,009	6.750%, 10/01/2026 (E)	315,000	305,965
Government National	0,070	2,007	Deutsche Telekom International Finance BV		
Mortgage Association			8.750%, 06/15/2030	758,000	907,769
4.000%, 02/15/2041	724,250	691,639	Fox Corp.	750,000	701,107
5.000%, 04/15/2035	96,765	95,710	3.500%, 04/08/2030	400,000	358,933
5.500%, 03/15/2035	42,783	43,180	GCI LLC	,	
6.000%, 03/15/2033 to 06/15/2033	82,319	83,623	4.750%, 10/15/2028 (E)	249,000	212,297
6.500%, 09/15/2028 to 08/15/2031 7.000%, 04/15/2029	12,496 16,142	12,724 16,431	Globo Comunicacao e Participacoes SA		
8.000%, 10/15/2026	7,629	7,755	4.875%, 01/22/2030 (E)	400,000	318,505
	7,327	145,529,654	Lumen Technologies, Inc. 7.600%, 09/15/2039	1,000,000	415,707
TOTAL U.S. GOVERNMENT AND AGENCY	ORI IGATIONS	143,327,034	Match Group Holdings II LLC	1,000,000	413,707
(Cost \$252,193,402)	OPLIGHTIONS	\$ 232,949,094	3.625%, 10/01/2031 (E)	81,000	66,577
<u> </u>			4.125%, 08/01/2030 (E)	189,000	161,879

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Communication services (continued)			Consumer discretionary (continued)		
Meta Platforms, Inc.			Booking Holdings, Inc.		
4.800%, 05/15/2030	\$ 143,000	\$ 143,105		\$ 324,000	\$ 315,693
Millicom International Cellular SA 6.250%, 03/25/2029 (E)	214,200	192,065	Brookfield Residential Properties, Inc. 5.000%, 06/15/2029 (E)	154,000	123,312
MTN Mauritius Investments, Ltd.	214,200	192,003	Caesars Entertainment, Inc.	134,000	123,312
4.755%, 11/11/2024 (E)	140,000	136,080	7.000%, 02/15/2030 (E)	92,000	92,390
Netflix, Inc.	5 00.000	ć02 t02	CCM Merger, Inc.	120.000	424.020
4.375%, 11/15/2026	700,000 527,000	683,492	6.375%, 05/01/2026 (E)	139,000	134,830
4.875%, 04/15/2028 5.375%, 11/15/2029 (E)	80,000	521,187 80,296	Century Communities, Inc. 3.875%, 08/15/2029 (E)	189.000	163,780
5.875%, 11/15/2028	447,000	461,662	Choice Hotels International, Inc.	10,,000	100,700
News Corp.			3.700%, 12/01/2029 to 01/15/2031	405,000	346,439
3.875%, 05/15/2029 (E)	209,000	183,461	Dealer Tire LLC	122 000	111 120
Paramount Global 4.375%, 03/15/2043	642,000	452,921	8.000%, 02/01/2028 (E) eBay, Inc.	122,000	111,138
Sirius XM Radio, Inc.	042,000	732,721	2.700%, 03/11/2030	439,000	376,988
4.000%, 07/15/2028 (E)	213,000	185,070	Expedia Group, Inc.		
5.000%, 08/01/2027 (E)	373,000	346,066	2.950%, 03/15/2031	190,000	160,105
Sprint Capital Corp. 6.875%, 11/15/2028	400,000	423,997	4.625%, 08/01/2027 5.000%, 02/15/2026	339,000 700,000	328,507 690,100
Stagwell Global LLC	400,000	423,331	Ford Motor Company	700,000	090,100
5.625%, 08/15/2029 (E)	125,000	106,967	3.250%, 02/12/2032	177,000	139,243
Telesat Canada			Ford Motor Credit Company LLC		
5.625%, 12/06/2026 (E)	112,000	69,119	4.000%, 11/13/2030	225,000	192,281
Time Warner Cable Enterprises LLC 8.375%, 07/15/2033	300,000	329,541	4.125%, 08/17/2027 5.113%, 05/03/2029	346,000 532,000	315,948 493,382
Time Warner Cable LLC	200,000	525,511	6.800%, 05/12/2028	770,000	770,706
5.500%, 09/01/2041	450,000	374,371	Full House Resorts, Inc.		
T-Mobile USA, Inc.	50,000	40.070	8.250%, 02/15/2028 (E)	134,000	125,421
2.875%, 02/15/2031 3.375%, 04/15/2029	59,000 372,000	49,870 335,934	General Motors Company 5.400%, 10/15/2029 to 04/01/2048	531,000	500,136
3.875%, 04/15/2030	1,197,000	1,102,759	General Motors Financial Company, Inc.	331,000	300,130
4.500%, 04/15/2050	300,000	257,414	2.400%, 10/15/2028	715,000	605,388
5.750%, 01/15/2054	342,000	353,195	3.600%, 06/21/2030	875,000	755,980
Total Play Telecomunicaciones SA de CV			Group 1 Automotive, Inc. 4.000%, 08/15/2028 (E)	140,000	123,285
6.375%, 09/20/2028 (E)	278,000	161,571	Hilton Grand Vacations Borrower	140,000	123,263
7.500%, 11/12/2025 (E)	404,000	286,890	Escrow LLC		
Verizon Communications, Inc.	4 244 000	4 402 045	4.875%, 07/01/2031 (E)	187,000	156,881
4.272%, 01/15/2036 4.522%, 09/15/2048	1,311,000 978,000	1,182,047 860,627	5.000%, 06/01/2029 (E) Hyatt Hotels Corp.	238,000	211,213
4.672%, 03/15/2055	397,000	352,106	5.750%, 04/23/2030	176,000	176,087
5.012%, 08/21/2054	335,000	310,005	Hyundai Capital America		,
Vodafone Group PLC	452.000	460.505	2.375%, 10/15/2027 (E)	156,000	136,484
5.625%, 02/10/2053 7.000%, (7.000% to 1-4-29, then 5	173,000	169,597	Jacobs Entertainment, Inc. 6.750%, 02/15/2029 (E)	104,000	93,085
Year U.S. Swap Rate + 4.873%),			KB Home	104,000	73,003
04/04/2079	277,000	284,022	4.000%, 06/15/2031	215,000	185,369
WarnerMedia Holdings, Inc.			7.250%, 07/15/2030	56,000	56,706
4.279%, 03/15/2032 5.050%, 03/15/2042	257,000 143,000	227,927 120,530	Lithia Motors, Inc. 3.875%, 06/01/2029 (E)	101,000	87,754
5.141%, 03/15/2052	900,000	732,823	4.375%, 00/01/2029 (E)	101,000	87,183
WMG Acquisition Corp.	, , , , , , , , , , , , , , , , , , , ,	,,,,,,	4.625%, 12/15/2027 (E)	50,000	46,705
3.875%, 07/15/2030 (E)	222,000	191,500	LKQ Corp.		
		18,692,085	5.750%, 06/15/2028 (E)	100,000	99,675
Consumer discretionary – 3.9%			Macy's Retail Holdings LLC 5.875%, 04/01/2029 to 03/15/2030 (E)	199,000	179,598
Affinity Interactive	150,000	120,020	6.125%, 03/15/2032 (E)	171,000	149,603
6.875%, 12/15/2027 (E) Asbury Automotive Group, Inc.	159,000	139,920	Marriott International, Inc.		
4.625%, 11/15/2029 (E)	50,000	44,381	2.850%, 04/15/2031	500,000	420,399
4.750%, 03/01/2030	175,000	155,504	3.125%, 06/15/2026 4.625%, 06/15/2030	1,000,000 308,000	939,115 294,904
AutoNation, Inc.	702.000	741.460	4.025%, 00/13/2030 McDonald's Corp.	300,000	294,904
4.750%, 06/01/2030 AutoZone, Inc.	793,000	741,460	3.600%, 07/01/2030	500,000	465,170
3.125%, 04/21/2026	535,000	505,672	4.200%, 04/01/2050	500,000	432,478
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Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

Active Dona Trust (continued	Shares or Principal Amount	Value	Active Bond 11 dst (contin	<i></i>	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)	_		
Consumer discretionary (continued)			Consumer staples (continued)			
MDC Holdings, Inc.			JBS USA LUX SA			
2.500%, 01/15/2031 \$	155,000	\$ 121,774	3.625%, 01/15/2032 (E)	\$	271,000	\$ 219,900
MGM Resorts International	400,000	262 120	3.750%, 12/01/2031 (E)		86,000	70,523
4.750%, 10/15/2028 Midwest Gaming Borrower LLC	400,000	363,139	5.125%, 02/01/2028 (E) 5.750%, 04/01/2033 (E)		155,000 424,000	148,842 398,540
4.875%, 05/01/2029 (E)	252,000	222,528	Keurig Dr. Pepper, Inc.		424,000	390,340
Mohegan Tribal Gaming Authority	202,000	222,020	3.200%, 05/01/2030		560,000	502,137
8.000%, 02/01/2026 (E)	209,000	199,595	Kraft Heinz Foods Company			
NCL Corp., Ltd.	700,000	(72.50)	4.375%, 06/01/2046		573,000	486,967
3.625%, 12/15/2024 (E) New Red Finance, Inc.	700,000	673,596	4.875%, 10/01/2049 5.000%, 06/04/2042		164,000 175,000	149,644 163,769
4.000%, 10/15/2030 (E)	473,000	404,809	MARB BondCo PLC		175,000	103,709
NIKE, Inc.	,	,	3.950%, 01/29/2031 (E)		308,000	220,485
2.750%, 03/27/2027	500,000	469,568	NBM US Holdings, Inc.			
2.850%, 03/27/2030	500,000	451,491	6.625%, 08/06/2029 (E)		274,000	250,892
Nissan Motor Acceptance Company LLC 1.850%, 09/16/2026 (E)	361,000	306,258	Oriflame Investment Holding PLC		270,000	121,500
2.000%, 03/09/2026 (E)	176,000	154,002	5.125%, 05/04/2026 (E) PepsiCo, Inc.		270,000	121,300
Resorts World Las Vegas LLC	170,000	13 1,002	2.750%, 03/19/2030		500,000	449,687
4.625%, 04/16/2029 (E)	300,000	247,472	Pilgrim's Pride Corp.			
The Home Depot, Inc.			6.250%, 07/01/2033		302,000	292,515
2.500%, 04/15/2027 2.700%, 04/15/2020	500,000	463,787	Reynolds American, Inc.		1 000 000	007 290
2.700%, 04/15/2030 The Michaels Companies, Inc.	500,000	444,221	4.850%, 09/15/2023 Sysco Corp.		1,000,000	997,389
5.250%, 05/01/2028 (E)	304,000	245,614	5.950%, 04/01/2030		355,000	371,623
7.875%, 05/01/2029 (E)	281,000	189,335	6.600%, 04/01/2050		1,000,000	1,139,855
The TJX Companies, Inc.			Target Corp.			
3.875%, 04/15/2030	400,000	381,551	2.250%, 04/15/2025		500,000	476,175
4.500%, 04/15/2050 Toll Brothers Finance Corp.	400,000	374,658	The Estee Lauder Companies, Inc. 2.600%, 04/15/2030		400,000	349,930
4.875%, 03/15/2027	500,000	484,134	The Hershey Company		400,000	547,750
Travel + Leisure Company	,	, in the second second	4.500%, 05/04/2033		105,000	104,271
4.625%, 03/01/2030 (E)	101,000	85,471				10,164,833
6.000%, 04/01/2027	700,000	679,490	Energy – 4.5%			
United Airlines 2023-1 Class A Pass Through Trust			Aker BP ASA			
5.800%, 01/15/2036	330,000	336,293	4.000%, 01/15/2031 (E)		523,000	465,108
Valvoline, Inc.	,	,	Anadarko Petroleum Corp. 4.500%, 07/15/2044 (F)		400,000	257,924
3.625%, 06/15/2031 (E)	302,000	245,478	5.550%, 03/15/2026		800,000	761,800
Wyndham Hotels & Resorts, Inc.	122.000	101 456	Antero Midstream Partners LP		,	
4.375%, 08/15/2028 (E) Yum! Brands, Inc.	133,000	121,456	5.375%, 06/15/2029 (E)		233,000	216,499
3.625%, 03/15/2031	186,000	160,690	Antero Resources Corp.		00.000	02.217
4.750%, 01/15/2030 (E)	131,000	122,670	5.375%, 03/01/2030 (E) Apache Corp.		90,000	83,317
5.350%, 11/01/2043	600,000	523,561	5.100%, 09/01/2040		325,000	264,063
6.875%, 11/15/2037	292,000	313,873	Ascent Resources Utica Holdings LLC		,	,
		21,456,912	5.875%, 06/30/2029 (E)		296,000	264,074
Consumer staples – 1.8%			Buckeye Partners LP		500,000	451 200
Anheuser-Busch Companies LLC 4.700%, 02/01/2036	348,000	338,470	3.950%, 12/01/2026 Cameron International Corp.		500,000	451,380
4.700%, 02/01/2030	151,000	144,324	5.950%, 06/01/2041		1,178,000	1,102,649
Anheuser-Busch InBev Worldwide, Inc.	,	,	Cheniere Energy Partners LP		-,,	-,,
4.439%, 10/06/2048	730,000	656,903	4.000%, 03/01/2031		436,000	383,893
Bunge, Ltd. Finance Corp.	500 000	450.245	4.500%, 10/01/2029		416,000	381,787
3.250%, 08/15/2026	500,000	470,342	CNOOC Finance 2003, Ltd.		545,000	560.961
Coruripe Netherlands BV 10.000%, 02/10/2027 (E)	231,000	145,345	5.500%, 05/21/2033 (E) CNX Resources Corp.		545,000	560,861
Edgewell Personal Care Company	251,000	143,343	7.375%, 01/15/2031 (E)		55,000	53,512
4.125%, 04/01/2029 (E)	104,000	90,740	ConocoPhillips Company		,,,,,,	
5.500%, 06/01/2028 (E)	183,000	172,975	5.950%, 03/15/2046		30,000	32,360
Fomento Economico Mexicano SAB de			Continental Resources, Inc.		505 000	460.260
CV 4.375%, 05/10/2043	1,000,000	875,870	4.900%, 06/01/2044 CSI Compressco LP		595,000	462,368
4.575%, 05/10/2045 General Mills, Inc.	1,000,000	675,670	7.500%, 04/01/2025 (E)		354,000	338,070
2.875%, 04/15/2030	400,000	355,220			- ,- ,-	

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

`	Pri	res or ncipal nount	Value			Shares or Principal Amount	Value
CORPORATE BONDS (continued)				CORPORATE BONDS (continued)	_		
Energy (continued)				Energy (continued)			
Devon Energy Corp.				ONEOK Partners LP			
5.000%, 06/15/2045	\$	600,000	\$ 520,215	6.650%, 10/01/2036	\$	835,000	\$ 856,994
7.875%, 09/30/2031		874,000	991,802	ONEOK, Inc.			
Diamondback Energy, Inc.		257.000	220 140	6.100%, 11/15/2032		500,000	508,677
3.125%, 03/24/2031		257,000	220,140	Ovintiv, Inc.		104.000	101 020
Enbridge Energy Partners LP 7.500%, 04/15/2038		600,000	673,056	5.650%, 05/15/2028 6.250%, 07/15/2033		104,000	101,938 102,578
Enbridge, Inc.		000,000	075,050	7.200%, 11/01/2031		55,000	57,714
5.500%, (5.500% to 7-15-27, then 3				Parkland Corp.		22,000	57,711
month LIBOR + 3.418%),				4.500%, 10/01/2029 (E)		176,000	152,680
07/15/2077		312,000	277,711	4.625%, 05/01/2030 (E)		172,000	149,133
5.750%, (5.750% to 4-15-30, then 5				Petroleos Mexicanos			
Year CMT + 5.314%), 07/15/2080		403,000	363,961	8.750%, 06/02/2029		150,000	135,742
6.250%, (6.250% to 3-1-28, then 3				Plains All American Pipeline LP 4.900%, 02/15/2045		750,000	603,736
month LIBOR + 3.641%), 03/01/2078		279,000	256,717	Sabine Pass Liquefaction LLC		750,000	003,730
Energean Israel Finance, Ltd.		277,000	230,717	4.200%, 03/15/2028		195,000	184,814
5.375%, 03/30/2028 (E)		99,000	89,061	4.500%, 05/15/2030		380,000	361,214
5.875%, 03/30/2031 (E)		172,000	149,898	5.000%, 03/15/2027		186,000	183,077
Energy Transfer LP				5.875%, 06/30/2026		234,000	235,916
4.200%, 04/15/2027		228,000	217,694	Sinopec Group Overseas Development			
5.150%, 03/15/2045		340,000	293,191	2015, Ltd.		550,000	527.720
5.250%, 04/15/2029 5.400%, 10/01/2047		315,000 371,000	307,516 326,989	3.250%, 04/28/2025 (E) Southwestern Energy Company		550,000	527,730
5.500%, 06/01/2027		302,000	300,363	4.750%, 02/01/2032		129,000	113,692
5.950%, 10/01/2043		300,000	279,878	Sunoco LP		12>,000	110,002
6.500%, (6.500% to 11-15-26, then 5				4.500%, 05/15/2029 to 04/30/2030		348,000	305,480
Year CMT $+ 5.694\%$),				Targa Resources Corp.			
11/15/2026 (G)		583,000	529,551	4.950%, 04/15/2052		408,000	337,100
7.125%, (7.125% to 5-15-30, then 5				Targa Resources Partners LP		226,000	200 440
Year CMT + 5.306%), 05/15/2030 (G)		328,000	278,118	4.000%, 01/15/2032 The Williams Companies, Inc.		336,000	290,449
Enterprise Products Operating LLC		320,000	270,110	3.750%, 06/15/2027		306,000	288,772
5.250%, (5.250% to 8-16-27, then 3				4.650%, 08/15/2032		251,000	237,700
month CME Term SOFR +				Valero Energy Corp.			
3.295%), 08/16/2077		578,000	505,437	2.850%, 04/15/2025		400,000	379,594
6.875%, 03/01/2033		471,000	530,062	Var Energi ASA		221 000	227 406
EQM Midstream Partners LP		61,000	61 626	7.500%, 01/15/2028 (E) 8.000%, 11/15/2032 (E)		231,000	237,406
7.500%, 06/01/2027 to 06/01/2030 (E) Hess Corp.		61,000	61,636	Venture Global Calcasieu Pass LLC		487,000	515,251
5.600%, 02/15/2041		400,000	382,710	3.875%, 08/15/2029 (E)		95,000	82,991
5.800%, 04/01/2047		500,000	485,765	4.125%, 08/15/2031 (E)		158,000	135,875
Hess Midstream Operations LP				Western Midstream Operating LP			
4.250%, 02/15/2030 (E)		78,000	68,055	4.300%, 02/01/2030		285,000	255,887
5.500%, 10/15/2030 (E)		31,000	28,675	6.150%, 04/01/2033		71,000	71,560
Kinder Morgan Energy Partners LP 7.750%, 03/15/2032		172,000	192,522				24,987,688
Leviathan Bond, Ltd.		1 / 2,000	192,322	Financials – 9.7%			
6.500%, 06/30/2027 (E)		366,000	350,921	Ally Financial, Inc.			
6.750%, 06/30/2030 (E)		85,000	79,141	6.992%, (6.992% to 6-13-28, then SOFR + 3.260%), 06/13/2029		272,000	268,601
Marathon Oil Corp.				7.100%, 11/15/2027		202,000	203,734
6.800%, 03/15/2032		785,000	812,094	Ambac Assurance Corp.		202,000	203,731
MC Brazil Downstream Trading SARL		266 212	170 972	5.100%, 07/28/2023 (E)(G)		131	191
7.250%, 06/30/2031 (E) MPLX LP		266,313	179,872	American International Group, Inc.			
4.000%, 03/15/2028		265,000	249,725	3.900%, 04/01/2026		415,000	398,745
4.125%, 03/01/2027		103,000	98,554	6.250%, (6.250% to 3-15-37, then 3			
4.250%, 12/01/2027		225,000	213,677	month LIBOR + 2.056%), 03/15/2037		100,000	92,000
4.950%, 09/01/2032		179,000	170,983	Ameriprise Financial, Inc.		100,000	72,000
5.000%, 03/01/2033		185,000	177,209	2.875%, 09/15/2026		500,000	466,482
Occidental Petroleum Corp.		282 000	290 417	Ares Capital Corp.			
6.450%, 09/15/2036 6.600%, 03/15/2046		282,000 151,000	289,417 155,462	2.150%, 07/15/2026		377,000	326,887
6.625%, 09/01/2030		372,000	386,545	2.875%, 06/15/2028		309,000	255,533
			,	3.250%, 07/15/2025 3.875%, 01/15/2026		169,000 787,000	156,317 729,639
				5.015 %, 0111512020		767,000	127,039

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

`	Shares or Principal Amount	Value	`	Pri	nres or ncipal nount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)			
Financials (continued)			Financials (continued)			
Ares Capital Corp. (continued)			Credit Agricole SA			
4.200%, 06/10/2024	\$ 102,000	\$ 99,558	2.811%, 01/11/2041 (E)	\$	279,000	
Athene Holding, Ltd. 3.500%, 01/15/2031	206,000	170,214	3.250%, 01/14/2030 (E) 4.375%, 03/17/2025 (E)		589,000 600,000	502,822 577,973
Banco Santander SA	200,000	170,214	7.875%, (7.875% to 1-23-24, then 5		000,000	311,713
4.379%, 04/12/2028	348,000	328,125	Year U.S. Swap Rate + 4.898%),			
Bank of America Corp.			01/23/2024 (E)(G)		215,000	212,503
2.087%, (2.087% to 6-14-28, then SOFR + 1.060%), 06/14/2029	472,000	402,691	Danske Bank A/S 6.466%, (6.466% to 1-9-25, then 1			
2.592%, (2.592% to 4-29-30, then	472,000	402,071	Year CMT + 2.100%), $01/09/2026$ (E)		318,000	317,242
SOFR + 2.150%), 04/29/2031	558,000	468,461	Deutsche Bank AG		,	,
2.687%, (2.687% to 4-22-31, then			2.311%, (2.311% to 11-16-26, then			
SOFR + 1.320%), 04/22/2032 2.884%, (2.884% to 10-22-29, then 3	831,000	688,688	SOFR + 1.219%), 11/16/2027 3.742%, (3.742% to 10-7-31, then		327,000	281,003
month CME Term SOFR +			SOFR + 2.257%), 01/07/2033		430,000	315,349
1.452%), 10/22/2030	500,000	430,477	Discover Financial Services		,	2 22,0 15
3.248%, 10/21/2027	375,000	349,299	4.100%, 02/09/2027		117,000	108,546
3.419%, (3.419% to 12-20-27, then 3			Enova International, Inc.		179 000	172 220
month CME Term SOFR + 1.302%), 12/20/2028	1,087,000	996,805	8.500%, 09/15/2025 (E) Fairfax Financial Holdings, Ltd.		178,000	173,328
3.846%, (3.846% to 3-8-32, then 5	1,007,000	<i>)</i>	5.625%, 08/16/2032		800,000	772,785
Year CMT + 2.000%), 03/08/2037	414,000	354,021	Fifth Third Bancorp			
4.083%, (4.083% to 3-20-50, then 3			8.571%, (3 month LIBOR + 3.033%),		210.000	100 405
month CME Term SOFR + 3.412%), 03/20/2051	500,000	414,556	07/31/2023 (B)(G) Fisery, Inc.		210,000	188,495
6.300%, (6.300% to 3-10-26, then 3	300,000	414,330	2.250%, 06/01/2027		400,000	359,208
month CME Term SOFR +			3.850%, 06/01/2025		614,000	593,128
4.815%), 03/10/2026 (G)	587,000	585,386	Global Atlantic Fin Company		1 000 000	752.026
Barclays PLC 4.375%, (4.375% to 3-15-28, then 5			3.125%, 06/15/2031 (E) ING Groep NV		1,000,000	752,836
Year CMT + 3.410%), 03/15/2028 (G)	391,000	265,645	6.500%, (6.500% to 4-16-25, then 5			
BlackRock, Inc.	,,,,,,	,.	Year U.S. Swap Rate + 4.446%),			
1.900%, 01/28/2031	500,000	410,021	04/16/2025 (G)		135,000	125,982
Blackstone Holdings Finance Company LLC			JPMorgan Chase & Co. 2.522%, (2.522% to 4-22-30, then			
6.200%, 04/22/2033 (E)	300,000	306,418	SOFR + 2.040%), 04/22/2031		481,000	406,851
Blackstone Private Credit Fund	,	,	2.956%, (2.956% to 5-13-30, then 3		,,,,,,	/
2.350%, 11/22/2024	351,000	327,939	month CME Term SOFR +			
2.700%, 01/15/2025 3.250%, 03/15/2027	277,000 79,000	258,378 68,266	2.515%), 05/13/2031 4.125%, 12/15/2026		459,000 600,000	393,570 577,633
4.000%, 01/15/2029	389,000	329,734	4.600%, (4.600% to 2-1-25, then 3		000,000	377,033
7.050%, 09/29/2025	300,000	299,222	month CME Term SOFR +			
Block, Inc.			3.125%), 02/01/2025 (G)		373,000	347,823
3.500%, 06/01/2031 BPCE SA	126,000	104,356	5.717%, (5.717% to 9-14-32, then SOFR + 2.580%), 09/14/2033		1,000,000	1,014,493
4.500%, 03/15/2025 (E)	356,000	341,619	6.750%, (6.750% to 2-1-24, then 3		1,000,000	1,014,493
Capital One Financial Corp.	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	month CME Term SOFR +			
3.750%, 07/28/2026	500,000	465,638	4.042%), 02/01/2024 (G)		335,000	335,871
Citigroup, Inc. 4.412%, (4.412% to 3-31-30, then			KKR Group Finance Company XII LLC 4.850%, 05/17/2032 (E)		500,000	471,320
SOFR + 3.914%), 03/31/2031	1,000,000	940,262	Lazard Group LLC		300,000	4/1,320
4.600%, 03/09/2026	540,000	522,800	4.375%, 03/11/2029		323,000	299,811
4.700%, (4.700% to 1-30-25, then			Legg Mason, Inc.			
SOFR + 3.234%), 01/30/2025 (G) 6.174%, (6.174% to 5-25-33, then	427,000	366,750	3.950%, 07/15/2024 4.750%, 03/15/2026		660,000 825,000	644,318 814,199
SOFR + 2.661%), 05/25/2034	346,000	349,014	Liberty Mutual Group, Inc.		623,000	014,199
6.250%, (6.250% to 8-15-26, then 3	2 , 0 0 0	- 12,142	3.950%, 05/15/2060 (E)		500,000	353,640
month CME Term SOFR +			4.125%, (4.125% to 9-15-26, then 5			
4.779%), 08/15/2026 (G)	375,000	369,011	Year CMT + 3.315%), 12/15/2051 (E)		263,000	206 665
Citizens Financial Group, Inc. 3.250%, 04/30/2030	498,000	406,942	Lloyds Banking Group PLC		203,000	206,665
CNA Financial Corp.	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,. 12	7.500%, (7.500% to 6-27-24, then 5			
2.050%, 08/15/2030	105,000	83,961	Year U.S. Swap Rate + 4.760%),		245.000	220 561
CNO Financial Group, Inc. 5.250%, 05/30/2025 to 05/30/2029	506,000	483,200	06/27/2024 (G)		345,000	329,561
5.250 /0, 05/30/2025 to 05/30/2029	300,000	403,200				

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

· -	Shares or Principal Amount	Value	`	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Financials (continued)		
Loews Corp.			Santander Holdings		
3.750%, 04/01/2026 \$	825,000	\$ 799,609	USA, Inc. (continued)		
M&T Bank Corp.			3.244%, 10/05/2026	\$ 706,000	\$ 635,648
5.125%, (5.125% to 11-1-26, then 3			3.450%, 06/02/2025	578,000	545,042
month LIBOR + 3.520%),	446000	04.565	4.400%, 07/13/2027	143,000	134,294
11/01/2026 (G)	116,000	91,565	SBL Holdings, Inc.	200,000	222 220
Macquarie Bank, Ltd. 3.624%, 06/03/2030 (E)	204,000	171,556	5.000%, 02/18/2031 (E) Societe Generale SA	300,000	232,328
4.875%, 06/10/2025 (E)	262,000	253,702	5.375%, (5.375% to 11-18-30, then 5		
Markel Group, Inc.	202,000	255,702	Year CMT + 4.514%),		
5.000%, 03/30/2043	1,270,000	1,106,408	11/18/2030 (E)(G)	355,000	263,403
MetLife, Inc.			6.446%, (6.446% to 1-10-28, then 1		
3.000%, 03/01/2025	300,000	289,619	Year CMT $+ 2.550\%$),		
6.400%, (6.400% to 12-15-36, then 3			01/10/2029 (E)	569,000	569,824
month LIBOR + 2.205%),	2.47.000	246 222	State Street Corp.		
12/15/2036 Margan Stanlay	347,000	346,322	2.901%, (2.901% to 3-30-25, then	1 000 000	052 620
Morgan Stanley 2.239%, (2.239% to 7-21-31, then			SOFR + 2.600%), 03/30/2026 Stifel Financial Corp.	1,000,000	953,639
SOFR + 1.178%), 07/21/2032	203,000	161,342	4.250%, 07/18/2024	1,300,000	1,272,556
2.484%, (2.484% to 9-16-31, then	203,000	101,512	Teachers Insurance & Annuity	1,500,000	1,272,330
SOFR + 1.360%), 09/16/2036	1,511,000	1,146,457	Association of America		
3.622%, (3.622% to 4-1-30, then			4.270%, 05/15/2047 (E)	365,000	301,781
SOFR + 3.120%), 04/01/2031	1,000,000	901,091	The Charles Schwab Corp.		
4.431%, (4.431% to 1-23-29, then 3			5.643%, (5.643% to 5-19-28, then	240.000	240.504
month CME Term SOFR +	70,000	66,600	SOFR + 2.210%), 05/19/2029 The Goldman Sachs Group, Inc.	349,000	348,581
1.890%), 01/23/2030 5.164%, (5.164% to 4-20-28, then	70,000	00,000	2.615%, (2.615% to 4-22-31, then		
SOFR + 1.590%), 04/20/2029	412,000	406,968	SOFR + 1.281%), 04/22/2032	964,000	790,595
5.948%, (5.948% to 1-19-33, then 5	,	,.	2.650%, (2.650% to 10-21-31, then	,	,,,,,,,
Year CMT + 2.430%), 01/19/2038	1,000,000	987,042	SOFR + 1.264%), 10/21/2032	407,000	331,756
MSCI, Inc.			3.500%, 04/01/2025	500,000	480,295
3.625%, 11/01/2031 (E)	367,000	313,298	6.750%, 10/01/2037	800,000	860,435
Nationstar Mortgage Holdings, Inc.	95,000	(0.052	The Hartford Financial Services		
5.125%, 12/15/2030 (E) 5.500%, 08/15/2028 (E)	85,000 156,000	68,952 136,647	Group, Inc. 6.625%, 03/30/2040	500,000	527,192
6.000%, 01/15/2027 (E)	99,000	92,098	The PNC Financial Services Group, Inc.	300,000	321,192
Nationwide Mutual Insurance Company	<i>>></i> ,000	72,070	3.400%, (3.400% to 9-15-26, then 5		
7.842%, (3 month LIBOR + 2.290%),			Year CMT $+ 2.595\%$),		
12/15/2024 (B)(E)	1,130,000	1,128,869	09/15/2026 (G)	497,000	366,538
NatWest Group PLC			4.758%, (4.758% to 1-26-26, then		
3.875%, 09/12/2023	500,000	497,150	SOFR + 1.085%), 01/26/2027	500,000	488,662
6.000%, (6.000% to 12-29-25, then 5			5.582%, (5.582% to 6-12-28, then	517.000	514.565
Year CMT + 5.625%), 12/29/2025 (G)	431,000	398,675	SOFR + 1.841%), 06/12/2029 6.250%, (6.250% to 3-15-30, then 7	517,000	514,567
NatWest Markets PLC	431,000	390,073	Year CMT + 2.808%),		
1.600%, 09/29/2026 (E)	494,000	433,120	03/15/2030 (G)	262,000	235,211
Nippon Life Insurance Company	. ,		8.536%, (3 month LIBOR + 3.040%),	- ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
2.750%, (2.750% to 1-21-31, then 5			09/01/2023 (B)(G)	178,000	176,420
Year CMT + 2.653%), 01/21/2051 (E)	267,000	219,574	8.977%, (3 month LIBOR + 3.678%),		
OneMain Finance Corp.	04.000	00.400	08/01/2023 (B)(G)	373,000	372,626
6.875%, 03/15/2025	91,000	90,102	Truist Financial Corp.		
9.000%, 01/15/2029 PayPal Holdings, Inc.	116,000	116,980	5.867%, (5.867% to 6-8-33, then SOFR + 2.361%), 06/08/2034	307,000	307,126
2.300%, 06/01/2030	400,000	339,103	U.S. Bancorp	307,000	307,120
2.850%, 10/01/2029	1,180,000	1,046,362	5.836%, (5.836% to 6-10-33, then		
Popular, Inc.			SOFR + 2.260%), 06/12/2034	344,000	346,489
7.250%, 03/13/2028	260,000	259,701	Visa, Inc.		
Prudential Financial, Inc.			2.050%, 04/15/2030	400,000	342,575
5.125%, (5.125% to 11-28-31, then 5	107.000	114 664	Voya Financial, Inc.	700.000	574.000
Year CMT + 3.162%), 03/01/2052 Raymond James Financial, Inc.	127,000	114,664	4.800%, 06/15/2046 Wells Fargo & Company	700,000	574,930
4.950%, 07/15/2046	500,000	450,930	Wells Fargo & Company 2.393%, (2.393% to 6-2-27, then		
Santander Holdings USA, Inc.	500,000	+30,730	SOFR + 2.100%), 06/02/2028	810,000	721,816
2.490%, (2.490% to 1-6-27, then			. //	,	7.10
SOFR + 1.249%), 01/06/2028	340,000	293,651			

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

,	Shares or Principal Amount	Value	`	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Health care (continued)		
Wells Fargo & Company (continued)			Teva Pharmaceutical Finance		
2.879%, (2.879% to 10-30-29, then 3			Company LLC		
month CME Term SOFR +			6.150%, 02/01/2036	\$ 49,000	\$ 43,545
1.432%), 10/30/2030	\$ 664,000	\$ 573,487	UnitedHealth Group, Inc.		7 10,010
3.350%, (3.350% to 3-2-32, then			5.800%, 03/15/2036	540,000	577,250
SOFR + 1.500%), 03/02/2033	829,000	709,503	Universal Health Services, Inc.		
5.875%, (5.875% to 6-15-25, then 3			1.650%, 09/01/2026	280,000	244,769
month LIBOR + 3.990%),			2.650%, 10/15/2030	308,000	251,558
06/15/2025 (G)	823,000	806,456	Utah Acquisition Sub, Inc.	202 202	550.000
		54,058,350	3.950%, 06/15/2026	800,000	759,829
Health care – 2.3%			5.250%, 06/15/2046	250,000	197,096
Abbott Laboratories			Varex Imaging Corp. 7.875%, 10/15/2027 (E)	149,000	147,809
3.750%, 11/30/2026	680,000	662,966	Viatris, Inc.	149,000	147,009
AbbVie, Inc.			2.300%, 06/22/2027	120,000	104,839
3.200%, 11/21/2029	1,631,000	1,474,875	2.700%, 06/22/2030	270,000	218,492
AdaptHealth LLC	160,000	126,000	4.000%, 06/22/2050	308,000	203,692
5.125%, 03/01/2030 (E)	168,000	136,080	Zimmer Biomet Holdings, Inc.		
AmerisourceBergen Corp. 2.800%, 05/15/2030	309,000	268,156	3.050%, 01/15/2026	500,000	472,296
Amgen, Inc.	307,000	200,130			12,873,511
5.250%, 03/02/2030	109,000	109,217	Industrials – 5.1%		
Baxter International, Inc.	10,,000	10,,21,	3M Company		
3.500%, 08/15/2046	500,000	346,358	3.050%, 04/15/2030 (F)	500,000	450,505
Biogen, Inc.			AerCap Ireland Capital DAC		
2.250%, 05/01/2030	400,000	334,169	1.750%, 01/30/2026	350,000	314,163
3.150%, 05/01/2050	500,000	342,067	2.450%, 10/29/2026	1,130,000	1,009,260
Centene Corp.			3.000%, 10/29/2028	559,000	483,341
2.450%, 07/15/2028	88,000	75,219	Air Canada 2013-1 Class A Pass		
3.000%, 10/15/2030	286,000	238,323	Through Trust	152 122	1.42.045
3.375%, 02/15/2030	183,000	157,278	4.125%, 05/15/2025 (E)	153,133	143,945
CVS Health Corp. 3.750%, 04/01/2030	115,000	105,487	Air Canada 2017-1 Class B Pass Through Trust		
5.050%, 03/25/2048	328,000	302,332	3.700%, 01/15/2026 (E)	145,476	134,565
5.250%, 03/23/2048	67,000	66,790	Air Canada 2020-1 Class C Pass	143,470	154,505
5.300%, 06/01/2033	185,000	184,713	Through Trust		
CVS Pass-Through Trust	,	20.,, 20	10.500%, 07/15/2026 (E)	164,000	175,890
8.353%, 07/10/2031 (E)	763,850	822,359	Air Lease Corp.		
DaVita, Inc.			2.100%, 09/01/2028	208,000	172,773
3.750%, 02/15/2031 (E)	308,000	246,256	2.875%, 01/15/2026	150,000	138,756
4.625%, 06/01/2030 (E)	302,000	259,260	3.000%, 09/15/2023	400,000	397,580
Elevance Health, Inc.	167,000	102.044	3.125%, 12/01/2030	400,000	333,211
6.100%, 10/15/2052	167,000	182,944	3.625%, 12/01/2027	225,000	205,267
Encompass Health Corp. 4.625%, 04/01/2031	93,000	82,441	Alaska Airlines 2020-1 Class B Pass Through Trust		
Fresenius Medical Care US Finance	93,000	02,441	8.000%, 08/15/2025 (E)	136,742	137,088
III, Inc.			American Airlines 2015-1 Class A Pass	150,742	137,000
2.375%, 02/16/2031 (E)	520,000	394,546	Through Trust		
HCA, Inc.	,		3.375%, 05/01/2027	724,798	634,198
5.250%, 06/15/2026	216,000	213,639	American Airlines 2016-1 Class A Pass		
5.375%, 02/01/2025	800,000	792,986	Through Trust		
Humana, Inc.			4.100%, 01/15/2028	290,746	257,891
3.125%, 08/15/2029	500,000	441,363	American Airlines 2016-1 Class AA Pass		
Organon & Company			Through Trust		
5.125%, 04/30/2031 (E)	166,000	136,954	3.575%, 01/15/2028	84,948	78,405
Pfizer, Inc.	500,000	444 460	American Airlines 2016-3 Class A Pass		
2.625%, 04/01/2030 Royalty Pharma PLC	500,000	444,468	Through Trust 3.250%, 10/15/2028	40,412	34,191
1.750%, 09/02/2027	186,000	159,492	American Airlines 2017-1 Class A Pass	40,412	54,191
Shire Acquisitions Investments Ireland	100,000	157,772	Through Trust		
DAC			4.000%, 02/15/2029	139,160	120,256
3.200%, 09/23/2026	500,000	469,476	American Airlines 2017-1 Class AA Pass	107,100	-20,200
Stanford Health Care	,		Through Trust		
3.310%, 08/15/2030	225,000	202,122	3.650%, 02/15/2029	177,500	162,764

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Industrials (continued)			Industrials (continued)		
American Airlines 2017-2 Class A Pass			Fortive Corp.		
Through Trust 3.600%, 10/15/2029	\$ 145,877	\$ 122,811	3.150%, 06/15/2026 GATX Corp.	\$ 700,000	\$ 660,073
American Airlines 2019-1 Class A Pass	J 143,677	φ 122,611	3.850%, 03/30/2027	800,000	751,081
Through Trust			Global Infrastructure Solutions, Inc.	,	
3.500%, 02/15/2032	294,724	235,780	5.625%, 06/01/2029 (E)	247,000	201,253
American Airlines 2019-1 Class AA Pass Through Trust			Huntington Ingalls Industries, Inc. 3.844%, 05/01/2025	450,000	432,688
3.150%, 02/15/2032	301,423	261,267	4.200%, 05/01/2030	1,232,000	1,141,530
American Airlines 2019-1 Class B Pass			IDEX Corp.		
Through Trust 3.850%, 02/15/2028	108,616	92,398	3.000%, 05/01/2030 JB Hunt Transport Services, Inc.	1,000,000	876,588
American Airlines 2021-1 Class A Pass	108,010	92,398	3.850%, 03/15/2024	700,000	686,610
Through Trust			JetBlue 2019-1 Class AA Pass Through	,	,
2.875%, 07/11/2034	194,638	161,598	Trust		
American Airlines 2021-1 Class B Pass Through Trust			2.750%, 05/15/2032 Lennox International, Inc.	261,704	222,413
3.950%, 07/11/2030	318,015	276,719	3.000%, 11/15/2023	800,000	790,408
American Airlines Group, Inc.		,	Masco Corp.		,
3.750%, 03/01/2025 (E)(F)	500,000	474,382	2.000%, 10/01/2030	412,000	325,260
APX Group, Inc. 5.750%, 07/15/2029 (E)	216,000	187,467	MasTec, Inc. 4.500%, 08/15/2028 (E)	146,000	134,703
Ashtead Capital, Inc.	210,000	107,407	Owens Corning	140,000	154,705
2.450%, 08/12/2031 (E)	200,000	156,941	3.875%, 06/01/2030	45,000	41,112
Beacon Roofing Supply, Inc.	100,000	166 200	3.950%, 08/15/2029	339,000	315,072
4.125%, 05/15/2029 (E) BlueLinx Holdings, Inc.	188,000	166,380	Penske Truck Leasing Company LP 5.875%, 11/15/2027 (E)	400,000	396,555
6.000%, 11/15/2029 (E)	275,000	240,625	Prime Security Services Borrower LLC	100,000	270,000
British Airways 2013-1 Class A Pass			3.375%, 08/31/2027 (E)	62,000	54,683
Through Trust	105 700	104 222	6.250%, 01/15/2028 (E)	173,000	162,067
4.625%, 06/20/2024 (E) British Airways 2018-1 Class A Pass	105,788	104,323	Regal Rexnord Corp. 6.050%, 02/15/2026 (E)	218,000	218,277
Through Trust			6.400%, 04/15/2033 (E)	187,000	186,842
4.125%, 09/20/2031 (E)	58,209	51,515	Southwest Airlines Company		
British Airways 2020-1 Class A Pass Through Trust			5.250%, 05/04/2025 The Boeing Company	800,000	791,462
4.250%, 11/15/2032 (E)	118,784	108,331	3.200%, 03/01/2029	199,000	177,926
British Airways 2020-1 Class B Pass	-,	,	5.040%, 05/01/2027	583,000	575,868
Through Trust	01.701	01.170	5.150%, 05/01/2030	720,000	713,052
8.375%, 11/15/2028 (E) Builders FirstSource, Inc.	81,791	81,178	5.805%, 05/01/2050 TransDigm, Inc.	400,000	398,540
4.250%, 02/01/2032 (E)	286,000	248,863	5.500%, 11/15/2027	190,000	179,208
5.000%, 03/01/2030 (E)	46,000	43,011	TriNet Group, Inc.		
6.375%, 06/15/2032 (E)	165,000	163,928	3.500%, 03/01/2029 (E) TTX Company	104,000	90,427
Canadian Pacific Railway Company 2.875%, 11/15/2029	500,000	441,415	4.200%, 07/01/2046 (E)	700,000	591,275
Carrier Global Corp.	,	, -	Uber Technologies, Inc.	,	, , ,
2.700%, 02/15/2031	500,000	420,947	4.500%, 08/15/2029 (E)	385,000	354,353
CNH Industrial Capital LLC 1.950%, 07/02/2023	570,000	570,000	7.500%, 09/15/2027 (E) United Airlines 2014-2 Class A Pass	273,000	279,239
CoStar Group, Inc.	370,000	370,000	Through Trust		
2.800%, 07/15/2030 (E)	386,000	318,374	3.750%, 09/03/2026	406,994	380,853
CSX Corp.	1 000 000	707.500	United Airlines 2016-1 Class A Pass		
3.800%, 04/15/2050 DAE Funding LLC	1,000,000	797,508	Through Trust 3.450%, 07/07/2028	353,475	300,721
2.625%, 03/20/2025 (E)	330,000	309,771	United Airlines 2016-1 Class B Pass	333,473	300,721
Delta Air Lines, Inc.			Through Trust		
4.375%, 04/19/2028	298,000	280,102	3.650%, 01/07/2026	268,155	245,945
4.750%, 10/20/2028 (E) Emerald Debt Merger Sub LLC	399,051	387,354	United Airlines 2018-1 Class B Pass Through Trust		
6.625%, 12/15/2030 (E)	271,000	268,629	4.600%, 03/01/2026	131,059	123,276
Equifax, Inc.			United Airlines 2019-1 Class A Pass		
3.100%, 05/15/2030 Flowserve Corp.	800,000	689,886	Through Trust 4.550%, 08/25/2031	265,868	233,964
3.500%, 10/01/2030	176,000	150,179	T.330 /0; VOI 431 403 1	203,000	233,704

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

Active bond Trust (continue	u)		Active bolla Trust (colli	nueu	,	
	Shares or Principal Amount	Value			Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)	_		
Industrials (continued)						
United Airlines 2020-1 Class A Pass			Information technology (continued) Qualcomm, Inc.			
Through Trust			1.650%, 05/20/2032	\$	566,000	\$ 446,660
5.875%, 10/15/2027 \$	540,450	\$ 530,992	Sabre GLBL, Inc.	Ψ	300,000	Ψ 110,000
United Airlines 2020-1 Class B Pass	5.0,.50	· 550,572	7.375%, 09/01/2025 (E)		209,000	185,510
Through Trust			VeriSign, Inc.		,	
4.875%, 01/15/2026	189,060	180,080	2.700%, 06/15/2031		190,000	158,144
United Airlines, Inc.						15,294,485
4.375%, 04/15/2026 (E)	31,000	29,453	Materials – 1.3%			-, - ,
4.625%, 04/15/2029 (E)	70,000	63,782	Amcor Flexibles North America, Inc.			
United Rentals North America, Inc.	455.000	467.000	3.100%, 09/15/2026		500,000	459,034
3.875%, 11/15/2027	177,000	165,283	Anglo American Capital PLC		,	,
US Airways 2011-1 Class A Pass			4.750%, 04/10/2027 (E)		203,000	196,187
Through Trust	146 604	146 422	Braskem Idesa SAPI			
7.125%, 10/22/2023 US Airways 2012-2 Class A Pass	146,604	146,423	6.990%, 02/20/2032 (E)		201,000	130,205
Through Trust			Braskem Netherlands Finance BV			
4.625%, 06/03/2025	145,599	136,163	5.875%, 01/31/2050 (E)		240,000	193,935
Verisk Analytics, Inc.	1.0,000	100,100	Cemex SAB de CV		207.000	250.046
4.125%, 03/15/2029	400,000	381,828	3.875%, 07/11/2031 (E)		297,000 224,000	250,046
Wabtec Corp.	ŕ	,	5.200%, 09/17/2030 (E) CF Industries, Inc.		224,000	209,593
3.200%, 06/15/2025	500,000	474,571	4.950%, 06/01/2043		175.000	151,490
		28,337,630	First Quantum Minerals, Ltd.		173,000	131,470
Information technology – 2.8%			6.875%, 10/15/2027 (E)		343,000	334,597
Autodesk, Inc.			Freeport-McMoRan, Inc.		2.2,000	55 1,057
2.850%, 01/15/2030	99,000	86,795	4.250%, 03/01/2030		354,000	326,224
Broadcom, Inc.			4.625%, 08/01/2030		262,000	246,870
2.450%, 02/15/2031 (E)	1,000,000	813,301	5.450%, 03/15/2043		889,000	828,943
3.137%, 11/15/2035 (E)	779,000	597,528	Glencore Funding LLC			
3.419%, 04/15/2033 (E)	499,000	417,293	2.625%, 09/23/2031 (E)		500,000	402,521
3.469%, 04/15/2034 (E)	421,000	345,350	Graphic Packaging International LLC			
4.750%, 04/15/2029	1,099,000	1,063,170	3.500%, 03/01/2029 (E)		198,000	173,138
4.926%, 05/15/2037 (E)	211,000	190,956	Hudbay Minerals, Inc.		((000	(1.455
CDW LLC 3.250%, 02/15/2029	140,000	127 660	4.500%, 04/01/2026 (E)		66,000	61,455
Consensus Cloud Solutions, Inc.	149,000	127,668	Huntsman International LLC 4.500%, 05/01/2029		500,000	457,277
6.500%, 10/15/2028 (E)	144,000	123,120	Mauser Packaging Solutions Holding		300,000	431,211
Dell International LLC	144,000	123,120	Company			
4.900%, 10/01/2026	574,000	569,921	7.875%, 08/15/2026 (E)		140,000	139,091
5.300%, 10/01/2029	978,000	970,870	Methanex Corp.			
Fortinet, Inc.			5.650%, 12/01/2044 (F)		450,000	367,261
2.200%, 03/15/2031	1,000,000	812,253	Newmont Corp.			
Foundry JV Holdco LLC			2.800%, 10/01/2029		142,000	122,071
5.875%, 01/25/2034 (E)	288,000	286,861	Novelis Corp.			
Gartner, Inc.	210.000	200.012	4.750%, 01/30/2030 (E)		410,000	364,370
4.500%, 07/01/2028 (E)	319,000	298,013	Owens-Brockway Glass Container, Inc.		120,000	100 702
Jabil, Inc. 3.600%, 01/15/2030	180,000	161,015	6.625%, 05/13/2027 (E) 7.250%, 05/15/2031 (E)		130,000 92,000	128,723 93,150
Marvell Technology, Inc.	100,000	101,013	Pactiv Evergreen Group Issuer LLC		92,000	93,130
2.450%, 04/15/2028	434,000	378,918	4.375%, 10/15/2028 (E)		174,000	150,660
Micron Technology, Inc.	454,000	370,710	Pactiv Evergreen Group Issuer, Inc.		174,000	130,000
4.185%, 02/15/2027	875,000	838,341	4.000%, 10/15/2027 (E)		312,000	275,847
4.663%, 02/15/2030	1,000,000	942,951	Sasol Financing USA LLC		,,,,,,	
5.327%, 02/06/2029	1,621,000	1,595,953	5.500%, 03/18/2031		192,000	150,994
6.750%, 11/01/2029	1,000,000	1,039,491	Standard Industries, Inc.			
Motorola Solutions, Inc.			3.375%, 01/15/2031 (E)		142,000	114,316
2.300%, 11/15/2030	431,000	348,146	4.375%, 07/15/2030 (E)		149,000	129,048
2.750%, 05/24/2031	395,000	323,608	5.000%, 02/15/2027 (E)		73,000	69,573
4.600%, 05/23/2029	150,000	145,226	The Mosaic Company		(00.000	507.070
NXP BV	450.000	422.040	4.250%, 11/15/2023		600,000	596,362
3.875%, 06/18/2026 Oracle Corp.	450,000	432,248	Volcan Cia Minera SAA		54,000	40.160
Oracle Corp.	490,000	427.704	4.375%, 02/11/2026 (E)		54,000	40,160
2.950%, 04/01/2030 5.550%, 02/06/2053	1,000,000	427,704 968,343				7,163,141
Qorvo, Inc.	1,000,000	700,543	Real estate – 2.8%			
3.375%, 04/01/2031 (E)	247,000	199,128	American Homes 4 Rent LP		202.00	101.05
, ()	,		4.250%, 02/15/2028		203,000	191,075

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

`	Shares or Principal Amount	Value	· ·	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Real estate (continued)			Real estate (continued)		
American Tower Corp.			XHR LP		
1.600%, 04/15/2026	\$ 216,000		4.875%, 06/01/2029 (E)	\$ 107,000	\$ 91,753
3.550%, 07/15/2027	259,000	239,950			15,401,173
3.800%, 08/15/2029	471,000	429,686	Utilities – 2.0%		
5.000%, 02/15/2024 American Tower Trust I	670,000	666,078	AES Panama Generation Holdings SRL		
3.652%, 03/23/2028 (E)	315,000	292,581	4.375%, 05/31/2030 (E)	201,183	171,760
5.490%, 03/15/2028 (E)	359,000	359,291	Ameren Corp.	1 000 000	002.276
Brixmor Operating Partnership LP			3.500%, 01/15/2031 AmeriGas Partners LP	1,000,000	892,376
4.050%, 07/01/2030	500,000	450,683	5.500%, 05/20/2025	227,000	219,102
Crown Castle, Inc.			Arizona Public Service Company	227,000	217,102
3.300%, 07/01/2030	410,000	362,143	5.500%, 09/01/2035	1,118,000	1,087,876
3.700%, 06/15/2026	500,000 175,000	474,945 163,109	Atlantica Transmision Sur SA		
3.800%, 02/15/2028 4.150%, 07/01/2050	400,000	317,349	6.875%, 04/30/2043 (E)	205,150	193,867
CubeSmart LP	400,000	317,547	CenterPoint Energy Houston		
4.375%, 02/15/2029	600,000	562,378	Electric LLC	525,000	607.404
EPR Properties	,	,	6.950%, 03/15/2033 Consolidated Edison Company of New	535,000	607,424
4.950%, 04/15/2028	350,000	312,673	York, Inc.		
Equinix, Inc.			3.350%, 04/01/2030	500,000	454,225
2.900%, 11/18/2026	1,000,000	916,893	3.950%, 04/01/2050	500,000	408,584
ERP Operating LP	200,000	207.055	Dominion Energy, Inc.		
3.375%, 06/01/2025 Extra Space Storage LP	300,000	287,855	3.375%, 04/01/2030	604,000	540,249
2.350%, 03/15/2032	500,000	390,728	3.600%, 03/15/2027	500,000	471,246
5.700%, 04/01/2028	95,000	94,906	DPL, Inc.	202.000	102.250
GLP Capital LP	,	,	4.125%, 07/01/2025	203,000	193,358
3.250%, 01/15/2032	521,000	420,662	Duke Energy Corp. 2.450%, 06/01/2030	105,000	88,173
4.000%, 01/15/2030	147,000	127,399	Edison International	103,000	00,173
5.375%, 04/15/2026	279,000	273,117	3.550%, 11/15/2024	700,000	676,492
Healthcare Realty Holdings LP	500,000	460.010	Electricite de France SA		
3.500%, 08/01/2026 3.750%, 07/01/2027	500,000 600,000	460,010 553,892	9.125%, (9.125% to 3-15-33, then 5		
Host Hotels & Resorts LP	000,000	333,692	Year CMT $+ 5.411\%$),		
2.900%, 12/15/2031	500,000	393,080	03/15/2033 (E)(G)	221,000	226,631
3.375%, 12/15/2029	377,000	321,950	Emera US Finance LP 3.550%, 06/15/2026	293,000	277,049
3.500%, 09/15/2030	220,000	186,364	FirstEnergy Corp.	293,000	211,049
Iron Mountain Information Management			2.650%, 03/01/2030	194,000	163,614
Services, Inc.	((,000	56.050	3.400%, 03/01/2050	82,000	56,511
5.000%, 07/15/2032 (E)	66,000	56,973	Georgia Power Company		
Iron Mountain, Inc. 4.875%, 09/15/2029 (E)	136,000	121,739	4.950%, 05/17/2033	175,000	172,742
5.250%, 07/15/2030 (E)	159,000	143,268	NextEra Energy Capital Holdings, Inc.	1.40.000	116 111
Mid-America Apartments LP	,	- 10,200	2.250%, 06/01/2030	140,000	116,441
3.950%, 03/15/2029	700,000	658,928	NextEra Energy Operating Partners LP 3.875%, 10/15/2026 (E)	243,000	225,826
Piedmont Operating Partnership LP			4.500%, 09/15/2027 (E)	201,000	186,729
4.450%, 03/15/2024	500,000	488,642	NiSource, Inc.	,	
RHP Hotel Properties LP 4.500%, 02/15/2029 (E)	215,000	190,275	1.700%, 02/15/2031	105,000	82,096
4.500%, 02/15/2029 (E) SBA Tower Trust	213,000	190,273	3.600%, 05/01/2030	230,000	207,133
1.884%, 01/15/2026 (E)	500,000	449,128	5.250%, 03/30/2028	66,000	65,948
2.836%, 01/15/2025 (E)	266,000	252,571	NRG Energy, Inc.	204.000	220, 220
6.599%, 01/15/2028 (E)	515,000	523,315	2.450%, 12/02/2027 (E) 3.375%, 02/15/2029 (E)	284,000 62,000	239,329 50,708
Sun Communities Operating LP			3.625%, 02/15/2031 (E)	175,000	136,613
5.700%, 01/15/2033	1,000,000	974,001	3.875%, 02/15/2032 (E)	371,000	285,850
Ventas Realty LP	1 000 000	046.500	4.450%, 06/15/2029 (E)	212,000	187,376
4.750%, 11/15/2030 (F)	1,000,000	946,522	7.000%, 03/15/2033 (E)	288,000	290,386
VICI Properties LP 3.875%, 02/15/2029 (E)	207,000	181,655	10.250%, (10.250% to 3-15-28, then 5		
4.125%, 08/15/2030 (E)	160,000	140,869	Year CMT + 5.920%),	***	242.44
4.625%, 12/01/2029 (E)	336,000	305,044	03/15/2028 (E)(G)	226,000	213,111
5.125%, 05/15/2032	77,000	72,045	Sempra Energy 5.500%, 08/01/2033	269,000	267,206
Welltower OP LLC			Southern California Edison Company	209,000	207,200
2.700%, 02/15/2027	400,000	361,940	3.700%, 08/01/2025	1,000,000	962,609
			•		

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

recive bond Trust (continue	Shares or Principal Amount	Value	1100110 20110 11 000 (001101	 Shares or Principal Amount	Value
CORPORATE BONDS (continued)			COLLATERALIZED MORTGAGE		
Utilities (continued)			OBLIGATIONS (continued)		
Vistra Operations Company LLC	564,000	¢ 517.402	Commercial and		
3.700%, 01/30/2027 (E) \$ 4.300%, 07/15/2029 (E)	564,000 485,000	\$ 516,493 429,795	residential (continued) BANK (continued)		
	.05,000	11,364,928	Series 2021-BN34, Class XA IO,		
TOTAL CORPORATE BONDS		,,	1.085%, 06/15/2063	\$ 12,749,878	\$ 677,560
(Cost \$238,703,796)		\$ 219,794,736	BBCMS Mortgage Trust Series 2020-C6, Class A2		
CAPITAL PREFERRED SECURITIES – 0.2	%		2.690%, 02/15/2053	101,000	93,328
Financials – 0.2%			BBCMS Trust		
Truist Financial Corp.			Series 2015-SRCH, Class D	104 000	159 201
6.197%, (Greater of 3 month LIBOR + 0.645% or 4.000%),			5.122%, 08/10/2035 (A)(E) Benchmark Mortgage Trust	194,000	158,291
12/15/2024 (B)(G)	425,000	293,480	Series 2019-B12, Class A2,		
USB Capital IX	,	Í	3.001%, 08/15/2052	239,287	229,765
6.280%, (Greater of 3 month LIBOR			Series 2019-B15, Class XA IO, 0.932%, 12/15/2072	9,832,181	360,067
+ 1.020% or 3.500%), 07/31/2023 (B)(G)	1,045,000	798.804	BMO Mortgage Trust	7,032,101	300,007
0113112023 (B)(G)	1,043,000	1,092,284	Series 2022-C2, Class A5		
TOTAL CAPITAL PREFERRED SECURITIES		1,072,201	4.974%, 07/15/2054 (A)	500,000	486,546
(Cost \$1,390,049)		\$ 1,092,284	BOCA Commercial Mortgage Trust Series 2022-BOCA, Class B (1 month		
MUNICIPAL BONDS – 0.6%			CME Term SOFR + 2.319%)		
Foothill-Eastern Transportation Corridor			7.466%, 05/15/2039 (B)(E)	100,000	98,723
Agency (California)	4 000 000	006440	BRAVO Residential Funding Trust Series 2021-NQM1, Class A1		
4.094%, 01/15/2049 Golden State Tobacco Securitization	1,000,000	826,113	0.941%, 02/25/2049 (A)(E)	127,132	110,418
Corp. (California)			BWAY Mortgage Trust	ŕ	,
4.214%, 06/01/2050	231,000	172,610	Series 2015-1740, Class XA IO	2 705 000	446
New Jersey Transportation Trust Fund			0.205%, 01/10/2035 (E) BX Commercial Mortgage Trust	3,705,000	446
Authority 4.081%, 06/15/2039	3,000	2,644	Series 2021-VOLT, Class C (1 month		
Sales Tax Securitization Corp. (Illinois)	3,000	2,011	LIBOR + 1.100%)		
4.637%, 01/01/2040	445,000	424,556	6.293%, 09/15/2036 (B)(E) BX Trust	278,000	264,048
State Board of Administration Finance Corp. (Florida)			Series 2019-OC11, Class A,		
1.705%, 07/01/2027	174,000	154,024	3.202%, 12/09/2041 (E)	383,000	327,297
State of Connecticut, GO			Series 2019-OC11, Class D,	200,000	240.214
2.677%, 07/01/2030	250,000	221,313	4.075%, 12/09/2041 (A)(E) Series 2022-CLS, Class A,	300,000	249,214
The School District of Philadelphia (Pennsylvania), GO			5.760%, 10/13/2027 (E)	267,000	257,061
5.995%, 09/01/2030	315,000	328,921	CAMB Commercial Mortgage Trust		
6.765%, 06/01/2040	1,010,000	1,106,315	Series 2019-LIFE, Class D (1 month LIBOR + 1.750%),		
TOTAL MUNICIPAL BONDS (Cost \$3,750,980	0)	\$ 3,236,496	6.943%, 12/15/2037 (B)(E)	121,000	118,868
COLLATERALIZED MORTGAGE OBLIGA	ATIONS - 7.6%		Series 2019-LIFE, Class F (1 month		
Commercial and residential – 5.1%			LIBOR + 2.550%),	192,000	194.057
Angel Oak Mortgage Trust LLC Series 2021-2, Class A1,			7.743%, 12/15/2037 (B)(E) CD Mortgage Trust	192,000	184,957
0.985%, 04/25/2066 (A)(E)	113,410	92,335	Series 2017-CD3, Class A4		
Series 2021-4, Class A1,	,	, _,,,,,	3.631%, 02/10/2050	800,000	727,883
1.035%, 01/20/2065 (A)(E)	249,387	197,712	CFCRE Commercial Mortgage Trust Series 2017-C8, Class C		
Arbor Multifamily Mortgage Securities Trust			5.059%, 06/15/2050 (A)	500,000	416,682
Series 2020-MF1, Class XA IO			CHL Mortgage Pass-Through Trust	ŕ	,
1.077%, 05/15/2053 (E)	4,310,197	204,936	Series 2004-HYB2, Class 4A	142.240	416.025
Arroyo Mortgage Trust			4.708%, 07/20/2034 (A) Citigroup Commercial Mortgage Trust	443,249	416,025
Series 2021-1R, Class A1 1.175%, 10/25/2048 (A)(E)	190,902	152,284	Series 2018-C5, Class A3,		
BAMLL Commercial Mortgage	170,702	132,201	3.963%, 06/10/2051	408,649	376,882
Securities Trust			Series 2018-C5, Class XA IO,	12 706 050	205.425
Series 2019-BPR, Class ENM	116,000	62,396	0.828%, 06/10/2051 Series 2019-C7, Class XA IO,	13,796,050	385,435
3.843%, 11/05/2032 (A)(E) BANK	110,000	02,390	0.990%, 12/15/2072	15,732,804	651,521
Series 2019-BN20, Class ASB,			Series 2019-SMRT, Class A,	160.000	1.00.00
2.933%, 09/15/2062	400,000	364,870	4.149%, 01/10/2036 (E)	162,000	160,904

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

	Shares or Principal	¥7.1		Shares or Principal	X7.1
	Amount	Value		Amount	Value
COLLATERALIZED MORTGAGE			COLLATERALIZED MORTGAGE		
OBLIGATIONS (continued)			OBLIGATIONS (continued)		
Commercial and residential (continued)			Commercial and residential (continued)		
Citigroup Commercial			DSLA Mortgage Loan Trust		
Mortgage Trust (continued)			Series 2004-AR3, Class 2A2B (1		
Series 2023-SMRT, Class A,	¢ 107.000	¢ 107.704	month LIBOR + 0.900%)	¢ 272.514	ф 241.695
6.015%, 06/10/2028 (A)(E) Cold Storage Trust	\$ 197,000	\$ 196,624	6.057%, 07/19/2044 (B) Ellington Financial Mortgage Trust	\$ 272,514	\$ 241,685
Series 2020-ICE5, Class D (1 month			Series 2021-1, Class A1,		
LIBOR + 2.100%)			0.797%, 02/25/2066 (A)(E)	80,387	66,577
7.293%, 11/15/2037 (B)(E)	491,495	481,768	Series 2021-2, Class A1,	202.002	160.522
COLT Mortgage Loan Trust Series 2021-2, Class A1			0.931%, 06/25/2066 (A)(E) Flagstar Mortgage Trust	202,983	160,533
0.924%, 08/25/2066 (A)(E)	220,403	168,577	Series 2021-1, Class A2		
COLT Trust			2.500%, 02/01/2051 (A)(E)	335,387	270,052
Series 2020-RPL1, Class A1	200.124	211 122	FREMF Mortgage Trust		
1.390%, 01/25/2065 (A)(E) Commercial Mortgage Trust (Cantor	380,134	311,122	Series 2016-K54, Class C, 4.191%, 04/25/2048 (A)(E)	290.000	275,054
Fitzgerald/Deutsche Bank AG)			Series 2016-K56, Class B,	270,000	273,034
Series 2012-CR3, Class XA IO,			4.084%, 06/25/2049 (A)(E)	1,085,000	1,031,102
1.380%, 10/15/2045	776,480	24	Series 2017-K67, Class B,	407.000	451 410
Series 2014-CR15, Class C, 4.813%, 02/10/2047 (A)	800,000	696,455	4.081%, 09/25/2049 (A)(E) Series 2018-K730, Class B,	485,000	451,412
Series 2014-CR15, Class XA IO,	000,000	070,133	3.922%, 02/25/2050 (A)(E)	300,000	287,861
0.752%, 02/10/2047	4,505,658	7,254	Series 2019-KF69, Class B (1 month		
Series 2015-CR27, Class A4,	1 000 000	042.556	LIBOR + 2.300%),	07 060	70.912
3.612%, 10/10/2048 Commercial Mortgage Trust	1,000,000	942,556	7.493%, 08/25/2029 (B)(E) GCAT Trust	87,868	79,813
(Citigroup/Deutsche Bank AG)			Series 2021-NQM1, Class A1,		
Series 2018-COR3, Class XA IO	4.002.222	06.745	0.874%, 01/25/2066 (A)(E)	143,983	119,726
0.573%, 05/10/2051 Commercial Mortgage Trust (Deutsche	4,982,223	86,745	Series 2021-NQM2, Class A1, 1.036%, 05/25/2066 (A)(E)	146,055	117,291
Bank AG)			Series 2021-NQM3, Class A1,	140,033	117,271
Series 2013-300P, Class D,			1.091%, 05/25/2066 (A)(E)	231,952	186,643
4.540%, 08/10/2030 (A)(E)	307,000	237,925	GS Mortgage Securities Trust		
Series 2013-300P, Class E, 4.540%, 08/10/2030 (A)(E)	200,000	136,700	Series 2013-GC10, Class C, 4.285%, 02/10/2046 (A)(E)	585,029	560,499
Series 2017-PANW, Class A,	200,000	120,700	Series 2017-485L, Class C,	505,025	200,155
3.244%, 10/10/2029 (E)	89,000	83,331	4.115%, 02/10/2037 (A)(E)	85,000	70,365
Series 2020-CBM, Class A2, 2.896%, 02/10/2037 (E)	169,000	158,043	Series 2020-UPTN, Class A, 2.751%, 02/10/2037 (E)	136,000	125,165
Series 2020-CX, Class A,	107,000	130,043	GS Mortgage-Backed Securities Trust	130,000	123,103
2.173%, 11/10/2046 (E)	500,000	390,525	Series 2021-NQM1, Class A1		
Commercial Mortgage Trust (Deutsche			1.017%, 07/25/2061 (A)(E)	104,847	89,042
Bank AG/UBS AG) Series 2014-UBS2, Class XA IO			HarborView Mortgage Loan Trust Series 2007-3, Class ES IO,		
1.217%, 03/10/2047	2,992,344	7,399	0.350%, 05/19/2047 (E)	7,274,923	75,884
Credit Suisse Mortgage			Series 2007-4, Class ES IO,		
Capital Certificates Series 2019-ICE4, Class D (1 month			0.350%, 07/19/2047 Series 2007-6, Class ES IO,	7,497,839	98,648
LIBOR + 1.600%),			0.343%, 08/19/2037 (E)	7,696,950	93,259
6.793%, 05/15/2036 (B)(E)	304,243	300,575	Hawaii Hotel Trust	.,,	
Series 2020-NET, Class A,	102.506	02.675	Series 2019-MAUI, Class E (1 month		
2.257%, 08/15/2037 (E) Series 2021-NQM2, Class A1,	103,596	92,675	LIBOR + 2.160%) 7.353%, 05/15/2038 (B)(E)	300,000	293,214
1.179%, 02/25/2066 (A)(E)	192,402	159,579	Hilton Orlando Trust	300,000	2)3,214
Series 2021-NQM3, Class A1,			Series 2018-ORL, Class B (1 month		
1.015%, 04/25/2066 (A)(E) Series 2021 NOM5 Class A1	169,509	138,329	LIBOR + 1.300%) 6.493%, 12/15/2034 (B)(E)	1 000 000	092 010
Series 2021-NQM5, Class A1, 0.938%, 05/25/2066 (A)(E)	128,338	99,148	Imperial Fund Mortgage Trust	1,000,000	983,919
CSAIL Commercial Mortgage Trust	120,030	22,1.0	Series 2021-NQM1, Class A1		
Series 2019-C17, Class A4,	100 000	250.22	1.071%, 06/25/2056 (A)(E)	136,760	113,634
2.763%, 09/15/2052 Series 2019-C18, Class E,	425,000	358,331	IMT Trust Series 2017-APTS, Class AFX,		
2.500%, 12/15/2052 (E)	265,000	145,264	3.478%, 06/15/2034 (E)	107,000	103,350

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

`	Shares or Principal Amount	Value	· ·	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
Commercial and			Commercial and		
residential (continued)			residential (continued)		
IMT Trust (continued)			OBX Trust		
Series 2017-APTS, Class CFX,			Series 2020-EXP2, Class A3,		
3.613%, 06/15/2034 (A)(E)	\$ 123,000	\$ 117,550	2.500%, 05/25/2060 (A)(E)	\$ 108,731	\$ 89,275
Irvine Core Office Trust			Series 2021-NQM2, Class A1,	226 102	175 272
Series 2013-IRV, Class XA IO 1.105%, 05/15/2048 (E)	21,993	0	1.101%, 05/25/2061 (A)(E) One Market Plaza Trust	226,192	175,273
JPMBB Commercial Mortgage Securities	21,773	O	Series 2017-1MKT, Class D		
Trust			4.146%, 02/10/2032 (E)	90,000	74,121
Series 2013-C14, Class XA IO			Provident Funding Mortgage Trust		
0.091%, 08/15/2046	171,868	2	Series 2020-F1, Class A2		
JPMorgan Chase Commercial Mortgage			2.000%, 01/25/2036 (A)(E)	290,493	252,211
Securities Trust			Sequoia Mortgage Trust		
Series 2020-ACE, Class A, 3.287%, 01/10/2037 (E)	1,000,000	941,070	Series 2005-3, Class A1 (1 month LIBOR + 0.400%)		
Series 2020-NNN, Class AFX,	1,000,000	941,070	5.557%, 05/20/2035 (B)	24,762	21,305
2.812%, 01/16/2037 (E)	258,000	233,536	SLG Office Trust	24,702	21,303
KNDL Mortgage Trust			Series 2021-OVA, Class D		
Series 2019-KNSQ, Class D (1 month			2.851%, 07/15/2041 (E)	352,000	260,895
LIBOR + 1.500%)			Structured Asset Securities Corp.		
6.693%, 05/15/2036 (B)(E)	187,000	184,626	Series 1998-RF2, Class A		
Life Mortgage Trust			4.739%, 07/15/2027 (A)(E)	32,115	32,036
Series 2021-BMR, Class D (1 month			Towd Point Mortgage Trust		
CME Term SOFR + 1.514%), 6.661%, 03/15/2038 (B)(E)	275,232	264,518	Series 2015-1, Class A5, 4.095%, 10/25/2053 (A)(E)	123,000	119,617
Series 2021-BMR, Class E (1 month	273,232	201,310	Series 2015-2, Class 1M2,	123,000	117,017
CME Term SOFR + 1.864%),			3.575%, 11/25/2060 (A)(E)	102,793	100,568
7.011%, 03/15/2038 (B)(E)	982,970	939,155	Series 2015-6, Class M2,		
Series 2022-BMR2, Class A1 (1			3.750%, 04/25/2055 (A)(E)	1,000,000	939,612
month CME Term SOFR +			Series 2017-2, Class A1,	2.500	2.545
1.295%),	266,000	259 110	2.750%, 04/25/2057 (A)(E)	3,588	3,547
6.442%, 05/15/2039 (B)(E) MASTR Adjustable Rate	366,000	358,110	Series 2018-1, Class A1, 3.000%, 01/25/2058 (A)(E)	38,892	37,228
Mortgages Trust			Series 2018-4, Class A1,	30,072	31,220
Series 2004-13, Class 2A1,			3.000%, 06/25/2058 (A)(E)	206,083	187,323
4.578%, 04/21/2034 (A)	53,370	50,683	Series 2018-5, Class A1A,		
Series 2004-8, Class 5A1,			3.250%, 07/25/2058 (A)(E)	21,819	20,822
4.329%, 08/25/2034 (A)	75,345	71,732	Series 2018-6, Class A1A,	124.001	121 201
MASTR Alternative Loan Trust			3.750%, 03/25/2058 (A)(E)	136,081	131,381
Series 2004-4, Class 8A1 6.500%, 05/25/2034	150,188	146,011	Series 2019-1, Class A1, 3.750%, 03/25/2058 (A)(E)	165,538	154,897
Merrill Lynch Mortgage Trust	130,100	140,011	Series 2019-4, Class A1,	105,550	134,077
Series 2008-C1, Class X IO			2.900%, 10/25/2059 (A)(E)	150,481	138,233
0.000%, 02/12/2051 (E)	2,470,217	25	Series 2020-4, Class A1,		
MFA Trust			1.750%, 10/25/2060 (E)	227,119	197,316
Series 2021-NQM1, Class A1	444.504	00.440	UBS Commercial Mortgage Trust		
1.153%, 04/25/2065 (A)(E)	114,596	99,443	Series 2019-C17, Class XA IO	5 702 104	200.020
Morgan Stanley Bank of America Merrill Lynch Trust			1.605%, 10/15/2052 UBS-Barclays Commercial Mortgage	5,783,194	380,830
Series 2014-C17, Class XA IO			Trust		
1.182%, 08/15/2047	8,454,103	41,066	Series 2012-C2, Class XA IO		
Morgan Stanley Capital I Trust	-, - ,	,	0.663%, 05/10/2063 (E)	885,650	12
Series 2019-L3, Class XA IO			Velocity Commercial Capital Loan Trust		
0.756%, 11/15/2052	21,304,768	649,712	Series 2018-2, Class M1		
Natixis Commercial Mortgage			4.260%, 10/26/2048 (A)(E)	154,948	136,380
Securities Trust			Verus Securitization Trust		
Series 2018-285M, Class D, 3.917%, 11/15/2032 (A)(E)	135,000	93,985	Series 2020-5, Class A1 (1.218% to 10-1-24, then 2.218% thereafter),		
Series 2018-ALXA, Class C,	155,000	75,765	1.218%, 05/25/2065 (E)	72,931	65,572
4.460%, 01/15/2043 (A)(E)	98,000	81,157	Series 2021-3, Class A1,	. =,>31	00,072
NYMT Loan Trust	,,,,,		1.046%, 06/25/2066 (A)(E)	242,927	202,601
Series 2022-CP1, Class A1			Series 2021-4, Class A1,		
2.042%, 07/25/2061 (E)	147,295	131,303	0.938%, 07/25/2066 (A)(E)	144,727	113,078

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

COLLATERALIZED MORTGAGE COMBIGATION Continued Commercial and residential (continued) Commercial and analysis Commercial analysis Commerc	`	Shares or Principal Amount		Value		,	Shares or Principal Amount	Value
Commercial and residential (continued) Cresidential (continued) Federal Risional Federal Risional Risional Risional Risional Federal Risional Ris								
Verno Securitization Trast (continued) Series 2021-5, (2 Iss A)					U.S. Government Agency (continued)			
Series 2021-5, Class A1,	, , , , , , , , , , , , , , , , , , , ,							
10.13%, 09.25/2006 (AJE) \$ 213.01 \$ 167.909 0.687%, 0325/2050 \$ 2.594.000 \$ 66.254								
Series 2021-HR, Class A1,		\$ 213.0	11 \$	167 909		\$	2 594 000	\$ 66.354
Washington Manual Mortgage Plass Series 2021-RID, Class IAM2 (1 month SOFTRA 150%), Series 2005-1, Class 6A1 S. 500%, 0025-0025-0025-0025-0025-0025-0025-0025		Ψ 215,0	11 ψ	107,707		Ψ	2,574,000	Ψ 00,334
Through Certificates		105,7	36	93,776	0.333%, 11/25/2035		10,256,857	218,691
Series 2005-1, Class 6A 6.617%, 10252014 (B)(F) 1,000,000 980,039	2 2 2				,			
6.50%, 63752035 Wells Fargo Commercial Mortgage Trust Series 2019-CS4, Class A3 Series 2019-CS4, Class A3 Series 2019-CS4, Class A2 Series 2019-CS4, Class A3 U.S. Government Agency – 2.5% Federal Home Loan Mortgage Corp. Series 2018-HQA2, Class M2 (1 month SOFR + 2.007%), 7.1178, 1275-2033 (B)(E) 1.000.000 Series 2018-HQA3, Class M2 (1 month SOFR + 2.1007%), 7.1178, 1275-2033 (B)(E) 1.000.000 Series 2018-HQA3, Class M2 (1 month SOFR + 2.1007%), 8.4178, 0525-2014-BQA3, Class M18 (1 month SOFR + 2.1007%), 8.4178, 0525-2014-BQA3, Class M18 (1 month SOFR + 3.3507%) 8.4178, 0525-2014-BQA3, Class M18 (1 month SOFR + 3.3507%), 8.4178, 0525-2014-BQA3, Class M18 (1 month SOFR + 4.5007%), 8.4178, 0525-2014-BQA3, Class M18 (1 m	2				· · · · · · · · · · · · · · · · · · ·		1 000 000	080 030
Wells Fago Commercial Mortgage Trust Series 2019-CS4, Class A3 2, 289%, 121/52052 500.000 429,520 200%, 0725/2054 1,007,717 625,519. Series 2012-H25, Class M2 (1 200%, 0725/2054 8) 27,996,719 (200%, 0725/2054 8) 27,99		176,5	09	147,566			1,000,000	760,037
2.892%, 12/15/2052 500,000 429.520 2.009%, 02/25/2061 1,934,144 253,362 27,996,719 Covernment Agency - 2.5% Federal Home Lam Mortgage Corp. Series 2011-HQA2, Class M2 (1 month SOFR + 2.009%), 7.117%, 12/25/2013 (B)(B) Series 2011-HQA3, Class M2 (1 month SOFR + 2.100%), 7.167%, 09/25/2014 (B)(B) 1.000,000 Series 2012-DNA4, Class M10 (1 month SOFR + 3.509%, 8.417%, 05/25/2014 (B)(B) 3.900%, 10/25/2014 (B)(B) 3.900%, 10/25/2014 (B)(B) 3.000%, 10/25/2014 (B)(B) 3.000%, 10/25/2014 (B)(B) 3.000%, 02/15/2000 3.108.270 Series X010-NA5 (Class M) (1 1.109%, 04/25/2000 3.108.270 Series X010-NA5 (Class M) (1 3.900%, 10/25/2004 (B)(B) 3.900%, 10/25/2004 (B)		ŕ		•			1,007,717	625,192
Coverment Agency 2.5%		500.0		120 520				252.262
U.S. Government Agency	2.892%, 12/15/2052	500,0	_				1,934,144	253,362
Series 2008-09. Class 10,	***			27,996,719				
Series 2012-HQA2_Class M2 (1	e .				2 2			
monts SOFR + 2.050%), 7.117%, 1252/2033 (B)(E)	2 2 1						2,025,464	250,402
Series 201-85, Class SB IO, 14428, 3316/2040 576,004 26,488 Series 201-14QA3, Class M2 (1							275 952	5 202
1.442%, 031/67200 576,904 26,488 1.60 1.6		1,000,0	00	970,000			275,855	5,393
Series 2012-114, Class 10, 16, 2075,							576,904	26,488
Series 2022-DNA4, Class MIB (1 month SOFR + 3.350%),		1 000 0	00	950,000			,	ŕ
Series 2022_DNAS, Class MIB (1 0.004 0.044 0.0216/0.053 3.558,812 56,122		1,000,0	00	750,000			257,168	3,940
Series 2012-170, Class ID, Series 2012-70, Class ID, 904%, 08/16/2052	month SOFR $+ 3.350\%$),						3 559 912	56 122
Series 2012-DNA3, Class NI (1)		156,0	00	157,755			3,336,612	30,122
9.567%, 06/25/2042 (B)(E) Series 2007-Class IO, 3.500%, 11/15/2032 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.571 63.912 651.572							242,348	126
Series 200, Class IO, 3,50%, III/15/2032 651,571 63,912 63,912 5676,32015-86, Class IO, 0,416%, 05/16/2052 21,910,427 344,200 33,00%, 11/15/2037 651,304 40,597 56768, 2016,104, Class IO, 0,676%, 09/16/2058 6,748,379 205,394		207.0	00	217.350				
Series 3387, Class SB 10, 1.227%, 11/15/2037 651,304 40,597 Series 2016-162, Class 10, 1.227%, 11/15/2037 651,304 40,597 Series 2016-162, Class 10, 3.000%, 02/15/2040 350,330 327,976 Series 82016-162, Class 10, 1.697%, 04/25/2030 3,108,270 257,445 Series 2016-162, Class 10, 1.697%, 04/25/2030 3,108,270 257,445 Series 2017-124, Class 10, 1.119%, 10/25/2030 12,729,661 720,776 Series 2017-124, Class 10, 1.119%, 10/25/2032 (A) 37,550 35,473 Series 2017-124, Class 10, 0.697%, 11/16/2059 634,903 18,957 Series 2016-162, Class BA, 4.317%, 07/25/2032 (A) 37,550 35,473 Series 2017-124, Class 10, 0.119%, 10/16/2059 634,903 18,957 Series 2017-140, Class BA, 4.317%, 07/25/2032 (A) 3,988 4,035 Series 2017-140, Class 10, 0.719%, 10/16/2059 387,721 12,429 Series 2017-140, Class 10, 0.719%, 10/16/2059 9,5353,556 286,278 Series 2017-137, Class WI 10, 3.500%, 11/25/20041 41,437 43,977 Series 2017-19, Class 10, 0.435%, 60/16/2059 9,5353,556 286,278 Series 2017-137, Class WI 10, 3.500%, 12/25/2032 589,643 60,708 Series 2017-19, Class 10, 0.521%, 07/25/2032 589,643 60,708 Series 2017-20, Class 10, 0.051%, 07/16/2058 59,535,545 193,787 Series 2017-46, Class 10, 0.051%, 07/16/2059 58,833,519		,-					2,081,924	22,918
Series 2016-162, Class 10, 1.272%, 11/15/2037 351,304 40,597 0.676%, 0.0916/2058 6,748,379 205,394		651,5	71	63,912			21 910 427	344 200
Series 3632, Class AP 3.000%, 02/15/2040 350,330 327,976 Series 2016-174, Class 10, 0.892%, 11/16/2056 307,968 12,233 Series K109, Class X1 IO, 1.19%, 10/25/2030 3.108.270 257,445 Series 2017-109, Class IO, 0.230%, 04/15/2057 616,707 11,010 Class X1 IO, 1.19%, 10/25/2030 12,729,661 720,776 Series 2017-124, Class IO, 0.230%, 04/16/2057 634,903 18,957 Series 2017-124, Class AP, 4.317%, 07/25/2032 (A) 37,650 35,473 Series 2017-124, Class IO, 0.619%, 01/16/2059 634,903 18,957 Series 2017-135, Class IO, 0.619%, 01/16/2059 634,903 18,957 Series 2017-140, Class IO, 0.619%, 01/16/2059 387,721 12,429 Series 2017-140, Class IO, 0.719%, 10/16/2058 Series 2017-140, Class IO, 0.486%, 02/16/2059 387,721 12,429 Series 2017-140, Class IO, 0.486%, 02/16/2059 9,535,356 266,278 Series 2017-140, Class IO, 0.530%, 01/25/2041 28,687 27,646 Series 2017-169, Class IO, 0.530%, 12/25/2032 589,643 60,708 Series 2017-169, Class IO, 0.530%, 12/25/2032 589,643 60,708 Series 2017-169, Class IO, 0.530%, 12/25/2032 Series 2017-120, Class IO, 0.530%, 12/25/2032 Series 2017-120, Class IO, 0.530%, 12/25/2035 Series 2017-120, Class IO, 0.530%, 12/25/2035 Series 2017-120, Class IO, 0.530%, 12/25/2058 Series 2017-120, Class IO, 0.530%, 12/25/2058 Series 2017-120, Class IO, 0.530%, 12/25/2057 Series 2017-20, Class IO, 0.530%, 12/25/2057 Series 2017-20, Class IO, 0.530%, 12/25		(51.2	0.4	40.507			21,710,427	344,200
3,000%, 02/15/2040 350,330 327,976 Series 2016-114, Class X1 IQ, 1.19%, 04/25/2030 3,108,270 257,445 Series 2017-190, Class IQ, 1.19%, 04/25/2030 12,729,661 720,776 Series 2017-124, Class IQ, 0.230%, 04/16/2057 616,707 11,010 11,110 11,		031,3	04	40,397	0.676%, 09/16/2058		6,748,379	205,394
Series K 109, 4252/030 3, 108,270		350,3	30	327,976			207.060	10.000
Series 121, Class X1 O, 1,19%, 10/25/2030 12,729,661 720,776 Series 2017-124, Class O, 0,19%, 01/16/2059 634,903 18,957 Series 2017, 124, Class O, 0,19%, 01/16/2059 634,903 18,957 Series 2017, 124, Class O, 0,116/2059 0,148,907 0,116/2058 990,872 39,062 Series 2017, 125, Class O, 0,116/2058 990,872 39,062 Series 2017, 140, Class O, 0,116/2058 990,872 39,062 Series 2017, 140, Class O, 0,116/2058 Series 2017, 140, Class O, 0,116/2058 Series 2017, 140, Class O, 0,486%, 021/16/2059 387,721 12,429 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,433%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,533%, 06/16/2059 9,535,356 286,278 Series 2017, 140, Class O, 0,533%, 06/16/2059 0,533%, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,5336, 06/16/2059 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,638%, 01/16/2057 0,5336, 01/16/2057 0,5336, 01/16/2057 0,53							307,968	12,233
Series 121, Class A1 (0, 11.19%, 10/25/2030) 12,729,661 720,776 Series 2017-124, Class IO,		3,108,2	70	257,445			616,707	11,010
Series T-41, Class 3A,		12 729 6	61	720 776			,	,
Federal National Mortgage Association Series 2001-50, Class BA, 7.000%, 10/25/2041 Series 2002-W3, Class A5, 7.500%, 11/25/2041 Series 2011-41, Class IO, 11/25/2041 Series 2011-41, Class KA, 4.000%, 01/25/2041 Series 2012-137, Class WI IO, 3.500%, 12/25/2032 Series 2012-21, Class PA, 2.000%, 03/25/2041 Series 2012-21, Class PA, 2.000%, 03/25/2041 Series 2012-38, Class PA, 2.000%, 09/25/2041 Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 Series 2016-M11, Class X I IO, 0.027%, 09/25/2026 Series 2019-M25, Class X IO, 0.029%, 11/25/2009 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 Series 2020-R02, Class 2M 2 (1 month LIBOR + 2.000%), Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 Series 2017-61, Class IO, 0.745%, 0		12,727,0	01	720,770			634,903	18,957
Series 2001-50, Class BA, 7.000%, 10/25/2041 3,988 4,035 Series 2017-140, Class IO, 0.486%, 0.21/6/2059 387,721 12,429 Series 2002-W3, Class A5, 7.500%, 11/25/2041 41,437 43,977 Series 2017-159, Class IO, 0.433%, 06/16/2059 9,535,356 286,278 Series 2011-41, Class KA, 4,000%, 01/25/2041 28,687 27,646 Series 2017-169, Class IO, 0.587%, 01/16/2060 1,885,334 61,172 Series 2012-137, Class WI IO, 3.500%, 12/25/2032 589,643 60,708 Series 2012-21, Class PA, 2.000%, 03/25/2041 534,196 496,286 Series 2012-22, Class IO, 0.757%, 12/16/2057 186,473 6,581 Series 2016-M11, Class XI IO, 0.521%, 07/25/2026 18,255,462 177,297 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 28,102,144 13,599 Series 2017-41, Class IO, 0.209%, 11/25/2029 30,953,108 233,427 Series 2017-50, Class IO, 0.698%, 01/16/2057 8,649,043 290,221 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 24,022,462 196,509 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 11,465 Series 2017-61, Class IO, 0.745%,	4.317%, 07/25/2032 (A)	37,6	50	35,473			000 872	20.062
1,429	2 2						990,872	39,002
Series 2002-W3, Class A5,		3.0	99	4.035			387,721	12,429
7.500%, 11/25/2041 Series 2011-41, Class KA, 4.000%, 01/25/2041 28,687 27,646 Series 2017-169, Class IO, 0.587%, 01/16/2060 1,885,334 61,172 Series 2012-137, Class WI IO, 3.500%, 12/25/2032 589,643 60,708 Series 2017-20, Class IO, 0.530%, 12/16/2058 Series 2017-22, Class IO, 2.000%, 03/25/2041 534,196 Series 2012-38, Class PA, 2.000%, 03/25/2041 375,567 339,198 Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 Series 2019-M25, Class X IO, 0.20%, 11/25/2029 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 9,353,356 Series 2017-169, Class IO, 0.587%, 01/16/2060 1,885,334 61,172 Series 2017-20, Class IO, 0.530%, 12/16/2058 Series 2017-22, Class IO, 0.757%, 12/16/2057 Series 2017-23, Class IO, 0.608%, 05/16/2059 Series 2017-23, Class IO, 0.608%, 05/16/2059 Series 2017-41, Class IO, 0.593%, 07/16/2058 Series 2017-46, Class IO, 0.698%, 11/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-53, Class IO, 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 34,002		3,7	00	4,033			0.505.054	201.250
Series 2017-14, Class KA, 4.000%, 01/25/2041 28,687 27,646 Series 2012-137, Class WI IO, 3.500%, 12/25/2032 Series 2012-21, Class PA, 2.000%, 03/25/2041 Series 2012-23, Class IO, 0.757%, 12/16/2058 Series 2017-22, Class IO, 0.757%, 12/16/2057 186,473 Series 2017-23, Class IO, 0.757%, 12/16/2057 Series 2017-23, Class IO, 0.608%, 05/16/2059 Series 2017-24, Class IO, 0.521%, 07/25/2026 18,255,462 Series 2017-24, Class IO, 0.027%, 09/25/2026 Series 2019-M25, Class X IO, 0.209%, 11/25/2029 Series 2020-M1, Class X I IO, 0.283%, 10/25/2029 Series 2020-M0, Class X I IO, 0.283%, 10/25/2029 Series 2020-RO2, Class 2M2 (1 month LIBOR + 2.000%), Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 1,885,334 61,172 Series 2017-20, Class IO, 0.530%, 12/16/2058 Series 2017-22, Class IO, 0.757%, 12/16/2057 Series 2017-23, Class IO, 0.608%, 05/16/2059 Series 2017-41, Class IO, 0.593%, 07/16/2058 Series 2017-46, Class IO, 0.698%, 11/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-53, Class IO, 0.530%, 11/16/2056 Series 2017-50, Class IO, 0.530%, 11/16/2057 Series 2017-50, Class IO, 0.530%, 11/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.530%, 11/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.530%, 11/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.6		41,4	37	43,977			9,535,356	286,278
Series 2012-137, Class WI IO, 3.500%, 12/25/2032 Series 2012-21, Class PA, 2.000%, 03/25/2041 Series 2012-38, Class PA, 2.000%, 09/25/2041 Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 Series 2019-M25, Class X IO, 0.209%, 11/25/2029 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 Series 2020-R02, Class X2 MI (I month LIBOR + 2.000%), Series 2017-20, Class IO, 0.530%, 12/16/2058 Series 2017-22, Class IO, 0.530%, 12/16/2057 Series 2017-22, Class IO, 0.757%, 12/16/2057 Series 2017-23, Class IO, 0.757%, 12/16/2057 Series 2017-23, Class IO, 0.757%, 12/16/2059 Series 2017-41, Class IO, 0.593%, 07/16/2058 Series 2017-46, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.530%, 11/16/2057 Series 2017-53, Class IO, 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 320,601 34,000,938 34,262 Series 2017-20, Class IO, 0.530%, 12/16/2057 Series 2017-22, Class IO, 0.608%, 05/16/2059 Series 2017-22, Class IO, 0.608%, 05/16/2059 Series 2017-41, Class IO, 0.593%, 07/16/2058 Series 2017-46, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.530%, 11/16/2056 Series 2017-51, Class IO, 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 320,601							1.885.334	61.172
3.500%, 12/25/2032 589,643 Series 2012-21, Class PA, 2.000%, 03/25/2041 534,196 Series 2012-38, Class PA, 2.000%, 09/25/2041 375,567 339,198 Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 18,255,462 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 28,102,144 Series 2019-M25, Class X IO, 0.209%, 11/25/2029 30,953,108 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 24,022,462 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 3.500%, 12/16/2058 Series 2017-22, Class IO, 0.757%, 12/16/2057 Series 2017-23, Class IO, 0.608%, 05/16/2059 5,893,545 193,787 Series 2017-41, Class IO, 0.593%, 07/16/2058 519,995 14,119 Series 2017-46, Class IO, 0.698%, 11/16/2057 640,015 23,568 Series 2017-50, Class IO, 0.638%, 01/16/2057 8,649,043 290,221 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 3.500%, 11/25/2059 320,601 11,465	,	28,6	87	27,646			1,000,001	01,172
Series 2012-21, Class PA, 2.000%, 03/25/2041 Series 2012-38, Class PA, 2.000%, 09/25/2041 Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 Series 2019-M25, Class X IO, 0.209%, 11/25/2029 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), Series 2017-21, Class IO, 0.757%, 12/16/2057 Series 2017-23, Class IO, 0.608%, 05/16/2059 Series 2017-41, Class IO, 0.608%, 05/16/2059 Series 2017-41, Class IO, 0.593%, 07/16/2058 Series 2017-46, Class IO, 0.698%, 11/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-50, Class IO, 0.530%, 11/16/2056 Series 2017-53, Class IO, 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 320,601 318,473 Series 2017-23, Class IO, 0.608%, 05/16/2059 Series 2017-41, Class IO, 0.593%, 07/16/2058 Series 2017-46, Class IO, 0.698%, 11/16/2057 Series 2017-50, Class IO, 0.638%, 01/16/2057 Series 2017-53, Class IO, 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 320,601		589.6	43	60.708			1,400,938	34,262
2.000%, 05/25/2041 375,567 339,198 Series 2017-23, Class IO, 2.000%, 09/25/2041 375,567 339,198 Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 18,255,462 177,297 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 28,102,144 13,599 Series 2017-46, Class IO, 0.698%, 11/16/2057 Series 2017-50, Class IO, 0.698%, 11/16/2057 Series 2017-53, Class IO, 0.638%, 01/16/2057 Series 2017-53, Class IO, 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.530%, 11/16/2059 320,601 11,465		20,0		00,700			106 472	(501
Series 2012-38, Class PA, 2.000%, 09/25/2041 375,567 339,198 Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 18,255,462 177,297 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 28,102,144 13,599 Series 2017-46, Class IO, 0.209%, 11/25/2029 30,953,108 233,427 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 24,022,462 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), Series 2017-41, Class IO, 0.593%, 07/16/2058 519,995 14,119 Series 2017-46, Class IO, 0.698%, 11/16/2057 640,015 23,568 Series 2017-50, Class IO, 0.638%, 01/16/2057 8,649,043 290,221 Series 2020-R02, Class X1 IO, 0.283%, 10/25/2029 24,022,462 196,509 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 0.608%, 05/16/2059 5,893,545 193,787 Series 2017-41, Class IO, 0.593%, 07/16/2058 519,995 14,119 Series 2017-46, Class IO, 0.698%, 11/16/2057 8,649,043 290,221 Series 2017-50, Class IO, 0.530%, 11/16/2056 8,883,519 281,056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 11,465		534,1	96	496,286			180,473	0,381
Series 2016-M11, Class X1 IO, 0.521%, 07/25/2026 18,255,462 177,297 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 28,102,144 13,599 Series 2017-46, Class IO, 0.027%, 09/25/2026 28,102,144 13,599 Series 2017-46, Class IO, 0.209%, 11/25/2029 30,953,108 233,427 Series 2017-50, Class IO, 0.209%, 11/25/2029 30,953,108 233,427 Series 2017-53, Class IO, 0.283%, 10/25/2029 24,022,462 196,509 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), Series 2017-41, Class IO, 0.593%, 07/16/2058 519,995 14,119 Series 2017-46, Class IO, 0.698%, 11/16/2057 8,649,043 290,221 Series 2017-53, Class IO, 0.530%, 11/16/2056 8,883,519 281,056 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%),		275 5	(7	220 100			5,893,545	193,787
0.521%, 07/25/2026 18,255,462 177,297 Series 2016-M12, Class X2 IO, 0.027%, 09/25/2026 28,102,144 13,599 Series 2019-M25, Class X IO, 0.209%, 11/25/2029 30,953,108 233,427 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 24,022,462 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 18,255,462 177,297 Series 2017-60, Class IO, 0.530%, 11/16/2057 8,649,043 290,221 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 0.745%, 05/16/2059 320,601 11,465		3/3,3	0/	339,198	Series 2017-41, Class IO,			
Series 2010-M12, Class X 2 10, 0.027%, 09/25/2026 28,102,144 13,599		18,255,4	62	177,297			519,995	14,119
Series 2019-M25, Class X IO, 0.209%, 11/25/2029 30,953,108 233,427 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 24,022,462 196,509 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), Series 2017-50, Class IO, 0.638%, 01/16/2057 8,649,043 290,221 Series 2017-53, Class IO, 0.530%, 11/16/2056 8,883,519 281,056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 11,465							640.015	23 568
Series 2019-WL2, Class X 10, 0.209%, 11/25/2029 30,953,108 233,427 Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 24,022,462 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 30,953,108 233,427 Series 2017-53, Class IO, 0.530%, 11/16/2056 8,883,519 0.530%, 11/16/2056 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 11,465	*	28,102,1	44	13,599			040,013	23,300
Series 2020-M1, Class X1 IO, 0.283%, 10/25/2029 24,022,462 196,509 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), Series 2017-53, Class IO, 0.530%, 11/16/2056 8,883,519 Series 2017-61, Class IO, 0.745%, 05/16/2059 320,601 11,465		30 953 1	08	233 427			8,649,043	290,221
0.283%, 10/25/2029 24,022,462 196,509 Series 2020-R02, Class 2M2 (1 month LIBOR + 2.000%), 196,509 LIBOR + 2.000%), 0.745%, 05/16/2059 320,601 11,465		50,755,1		233,421			0.002.512	201.051
LIBOR + 2.000%), 0.745%, 05/16/2059 320,601 11,465	0.283%, 10/25/2029	24,022,4	62	196,509			8,883,519	281,056
LIBOR + 2.000%),	· · · · · · · · · · · · · · · · · · ·						320,601	11,465
	LIBOR + 2.000%), 7.150%, 01/25/2040 (B)(E)	124.7	65	124,886	,			, , ,

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

	Shares or Principal Amount	Value	ıe		_	Shares or Principal Amount		Value
COLLATERALIZED MORTGAGE				COLLATERALIZED MORTGAGE				
OBLIGATIONS (continued)				OBLIGATIONS (continued)				
U.S. Government Agency (continued)				U.S. Government Agency (continued)				
Government National				Government National				
Mortgage Association (continued) Series 2018-158, Class IO,				Mortgage Association (continued) Series 2023-30, Class IO,				
0.774%, 05/16/2061	\$ 1,606,89	8 \$	78,051	1.147%, 11/16/2064	\$	1,249,233	\$	98,432
Series 2018-35, Class IO,	4 1,000,0	Ψ	70,001	1111776, 11710/2001	Ψ.	1,2 1,7,200		14,108,632
0.530%, 03/16/2060	1,522,04	-1	54,281	TOTAL COLLATERALIZED MORTGAG	E OBLIG	ATIONS		11,100,032
Series 2018-43, Class IO,				(Cost \$53,380,161)	L ODLIG	AHONS	\$	42,105,351
0.438%, 05/16/2060	1,311,01	1	41,984	· · · · · · · · · · · · · · · · · · ·			-	.=,=,=,==
Series 2018-69, Class IO, 0.611%, 04/16/2060	384,11	4	16,999	ASSET BACKED SECURITIES – 6.3% ABPCI Direct Lending Fund I, Ltd.				
Series 2018-81, Class IO,	304,11	4	10,999	Series 2020-1A, Class A				
0.475%, 01/16/2060	279,98	2	10,678	3.199%, 12/20/2030 (E)		125,000		116,423
Series 2018-85, Class IO,				Aegis Asset Backed Securities Trust				
0.549%, 07/16/2060	5,391,56	7 2	212,240	Series 2004-3, Class M1 (1 month				
Series 2018-9, Class IO,	1 (20 2)		40.002	LIBOR + 0.900%)		221 (52		210.077
0.443%, 01/16/2060 Series 2019-131, Class IO,	1,629,22	.6	48,082	6.050%, 09/25/2034 (B) Aligned Data Centers Issuer LLC		321,653		319,977
0.802%, 07/16/2061	1,249,18	5	66,599	Series 2021-1A, Class A2				
Series 2020-100, Class IO,	1,217,10		00,577	1.937%, 08/15/2046 (E)		792,000		692,510
0.783%, 05/16/2062	1,456,09	2	83,152	AMSR Trust				
Series 2020-108, Class IO,				Series 2020-SFR4, Class A				
0.847%, 06/16/2062	3,180,28	1 1	183,198	1.355%, 11/17/2037 (E)		153,000		138,119
Series 2020-114, Class IO, 0.800%, 09/16/2062	3,480,57	70	208,146	Series 2021-SFR4, Class A 2.117%, 12/17/2038 (E)		105,000		92,833
Series 2020-118, Class IO,	3,400,37		200,140	Applebee's Funding LLC		103,000		72,033
0.881%, 06/16/2062	2,485,67	8 1	149,443	Series 2023-1A, Class A2				
Series 2020-119, Class IO,				7.824%, 03/05/2053 (E)		175,000		172,173
0.602%, 08/16/2062	1,402,12	4	68,020	Aqua Finance Trust				
Series 2020-120, Class IO, 0.761%, 05/16/2062	796,78	3	45,175	Series 2021-A, Class A 1.540%, 07/17/2046 (E)		130,106		114,915
Series 2020-137, Class IO,	770,70		43,173	Arby's Funding LLC		130,100		114,713
0.795%, 09/16/2062	3,655,96	3 2	201,105	Series 2020-1A, Class A2				
Series 2020-143, Class IB IO,				3.237%, 07/30/2050 (E)		461,938		406,993
0.871%, 03/16/2062	4,291,05	9 2	248,992	Avis Budget Rental Car Funding				
Series 2020-150, Class IO, 0.962%, 12/16/2062	2,230,51	5 1	155,093	AESOP LLC Series 2019-3A, Class A				
Series 2020-161, Class IA IO,	2,230,31		155,075	2.360%, 03/20/2026 (E)		420,000		396,558
0.500%, 08/16/2062	16,881,88	6 4	437,999	Series 2020-1A, Class A		-,		,
Series 2020-170, Class IO,				2.330%, 08/20/2026 (E)		333,000		309,646
0.833%, 11/16/2062	2,944,80	19 1	182,291	Series 2020-2A, Class C		420,000		200.077
Series 2020-28, Class IO, 0.820%, 11/16/2061	5,365,01	0 3	300,428	4.250%, 02/20/2027 (E) Beacon Container Finance II LLC		430,000		399,877
Series 2020-92, Class IO,	3,303,01		300,420	Series 2021-1A, Class A				
0.878%, 02/16/2062	3,352,50	1 2	215,310	2.250%, 10/22/2046 (E)		416,667		355,386
Series 2021-11, Class IA IO,				BRE Grand Islander Timeshare				
0.250%, 12/16/2062	21,981,69	2	290,572	Issuer LLC				
Series 2021-3, Class IO, 0.867%, 09/16/2062	3,697,91	5 2	232,059	Series 2019-A, Class A 3.280%, 09/26/2033 (E)		104,584		98,243
Series 2021-40, Class IO,	3,071,71	2	232,037	Carlyle Global Market Strategies		104,504		70,243
0.824%, 02/16/2063	916,31	4	56,911	Series 2018-4A, Class C (3 month				
Series 2022-106, Class IO,				LIBOR + 2.900%)				
0.692%, 02/16/2064	5,701,56	6 3	335,143	8.150%, 01/20/2031 (B)(E)		530,000		498,147
Series 2022-150, Class IO, 0.823%, 06/16/2064	307,27	5	20,169	Cars Net Lease Mortgage Notes Series 2020-1A, Class A1				
Series 2022-17, Class IO,	301,21		20,109	2.010%, 12/15/2050 (E)		488,750		412,486
0.802%, 06/16/2064	2,016,34	1 1	130,387	CARS-DB4 LP				
Series 2022-181, Class IO,	A		<0.0.1=	Series 2020-1A, Class A1		000		00-00-
0.715%, 07/16/2064 Series 2022 21, Class IO	945,44	-1	68,345	2.690%, 02/15/2050 (E) Series 2020 1A, Class A4		890,772		835,907
Series 2022-21, Class IO, 0.783%, 10/16/2063	885,18	3	55,675	Series 2020-1A, Class A4 3.190%, 02/15/2050 (E)		989,792		922,414
3.70370, 10/10/2003	005,10		55,075	Series 2020-1A, Class B1		707,172		722,717
				4.170%, 02/15/2050 (E)		766,000		712,543

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

_	Shares or Principal Amount	Value	_	Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued)			ASSET BACKED SECURITIES (continued)	_	
Centex Home Equity Loan Trust			FirstKey Homes Trust (continued)		
Series 2005-A, Class M4 (1 month LIBOR + 1.200%)			Series 2020-SFR2, Class D 1.968%, 10/19/2037 (E) \$	500,000	\$ 447,320
6.350%, 01/25/2035 (B) \$	156,736	\$ 145,896	Series 2021-SFR1, Class A	300,000	Ψ 447,320
CF Hippolyta Issuer LLC			1.538%, 08/17/2038 (E)	254,585	222,804
Series 2020-1, Class A1	192 006	122 115	Series 2021-SFR1, Class D	246 000	207 112
1.690%, 07/15/2060 (E) Series 2021-1A, Class A1	483,006	433,445	2.189%, 08/17/2038 (E) Series 2022-SFR3, Class A	346,000	297,113
1.530%, 03/15/2061 (E)	456,145	395,186	4.250%, 07/17/2038 (E)	500,000	476,282
Chase Auto Credit Linked Notes			Five Guys Funding LLC		
Series 2021-3, Class B 0.760%, 02/26/2029 (E)	115,538	110,018	Series 2017-1A, Class A2 4.600%, 07/25/2047 (E)	667,830	651,369
Citibank Credit Card Issuance Trust	113,336	110,010	Golub Capital Partners Funding, Ltd.	007,030	031,307
Series 2017-A6, Class A6 (1 month			Series 2020-1A, Class A2		
LIBOR + 0.770%)	565,000	5(4.292	3.208%, 01/22/2029 (E)	274,000	255,163
5.988%, 05/14/2029 (B) CLI Funding VI LLC	565,000	564,382	Series 2021-1A, Class A2 2.773%, 04/20/2029 (E)	335,000	308,730
Series 2020-1A, Class A			HI-FI Music IP Issuer LP	333,000	300,730
2.080%, 09/18/2045 (E)	442,235	382,859	Series 2022-1A, Class A2		
CLI Funding VIII LLC			3.939%, 02/01/2062 (E) Hilton Grand Vacations Trust	292,000	266,587
Series 2021-1A, Class A 1.640%, 02/18/2046 (E)	359,221	306,081	Series 2018-AA, Class A		
Series 2022-1A, Class A	,	200,000	3.540%, 02/25/2032 (E)	60,193	57,931
2.720%, 01/18/2047 (E)	720,947	612,177	Home Partners of America Trust		
ContiMortgage Home Equity Loan Trust Series 1995-2, Class A5			Series 2021-2, Class A 1.901%, 12/17/2026 (E)	141,564	123,467
8.100%, 08/15/2025	5,383	5,270	ITE Rail Fund Levered LP	141,504	123,407
Credit-Based Asset Servicing &	- /	, , , ,	Series 2021-3A, Class A		
Securitization LLC			2.210%, 06/28/2051 (E)	732,165	630,818
Series 2006-MH1, Class B1 6.750%, 10/25/2036 (E)	1,886,619	1,780,344	Jack in the Box Funding LLC Series 2019-1A, Class A23		
CyrusOne Data Centers Issuer I LLC	1,000,017	1,700,577	4.970%, 08/25/2049 (E)	116,323	104,265
Series 2023-1A, Class A2			Series 2022-1A, Class A2I		
4.300%, 04/20/2048 (E)	352,000	313,911	3.445%, 02/26/2052 (E)	378,300	334,885
DataBank Issuer Series 2021-1A, Class A2			Laurel Road Prime Student Loan Trust Series 2019-A, Class A2FX		
2.060%, 02/27/2051 (E)	225,000	197,150	2.730%, 10/25/2048 (E)	20,820	20,108
DB Master Finance LLC			MetroNet Infrastructure Issuer LLC		
Series 2017-1A, Class A2II 4.030%, 11/20/2047 (E)	188,553	172,320	Series 2022-1A, Class B 7.460%, 10/20/2052 (E)	400,000	380,370
Series 2021-1A, Class A2I	100,555	172,320	Series 2023-1A, Class A2	400,000	360,370
2.045%, 11/20/2051 (E)	677,680	589,754	6.560%, 04/20/2053 (E)	205,000	199,229
Series 2021-1A, Class A2II	005 000	922.725	MVW Owner Trust		
2.493%, 11/20/2051 (E) Diamond Infrastructure Funding LLC	985,000	832,725	Series 2018-1A, Class A 3.450%, 01/21/2036 (E)	99,925	97,193
Series 2021-1A, Class B			Navient Private Education Loan Trust	<i>)</i> ,,,223	77,175
2.355%, 04/15/2049 (E)	1,000,000	848,822	Series 2016-AA, Class A2A		
Series 2021-1A, Class C	370,000	321,766	3.910%, 12/15/2045 (E) Navient Private Education Refi Loan	65,019	62,775
3.475%, 04/15/2049 (E) Domino's Pizza Master Issuer LLC	370,000	321,700	Trust		
Series 2017-1A, Class A23			Series 2019-FA, Class A2		
4.118%, 07/25/2047 (E)	450,063	414,220	2.600%, 08/15/2068 (E)	148,733	136,406
Series 2021-1A, Class A2I 2.662%, 04/25/2051 (E)	1,312,220	1,112,391	Navient Student Loan Trust Series 2020-2A, Class A1A		
Driven Brands Funding LLC	1,312,220	1,112,391	1.320%, 08/26/2069 (E)	183,745	154,751
Series 2019-2A, Class A2			Neighborly Issuer LLC	- /-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3.981%, 10/20/2049 (E)	965,000	875,259	Series 2021-1A, Class A2	517 440	421.700
Series 2020-2A, Class A2 3.237%, 01/20/2051 (E)	290,318	249,378	3.584%, 04/30/2051 (E) Series 2022-1A, Class A2	517,440	431,700
Series 2021-1A, Class A2	270,310	277,570	3.695%, 01/30/2052 (E)	251,813	205,360
2.791%, 10/20/2051 (E)	426,505	350,149	New Economy Assets Phase 1		
FirstKey Homes Trust			Sponsor LLC		
Series 2020-SFR1, Class A 1.339%, 08/17/2037 (E)	388,711	352,777	Series 2021-1, Class A1 1.910%, 10/20/2061 (E)	607,000	516,986
Series 2020-SFR2, Class A	,, -11		Series 2021-1, Class B1	227,000	210,200
1.266%, 10/19/2037 (E)	337,908	303,349	2.410%, 10/20/2061 (E)	184,000	153,223

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued) NP SPE II LLC Series 2019-1A, Class B1			ASSET BACKED SECURITIES (continued) Vantage Data Centers LLC Series 2020-1A, Class A2		
4.313%, 09/20/2049 (E) NRZ Excess Spread-Collateralized Notes	500,000	\$ 452,587	1.645%, 09/15/2045 (E) Series 2020-2A, Class A2	343,000	\$ 307,398
Series 2021-FHT1, Class A 3.104%, 07/25/2026 (E)	75,052	66,812	1.992%, 09/15/2045 (E) Series 2021-1A, Class A2	312,000	262,573
Oxford Finance Funding LLC Series 2019-1A, Class A2			2.165%, 10/15/2046 (E) VR Funding LLC	400,000	350,887
4.459%, 02/15/2027 (E) Progress Residential Trust	51,830	51,566	Series 2020-1A, Class A 2.790%, 11/15/2050 (E)	337,415	293,008
Series 2020-SFR1, Class A 1.732%, 04/17/2037 (E) Series 2021-SFR8, Class B	208,068	193,109	Wendy's Funding LLC Series 2019-1A, Class A2II 4.080%, 06/15/2049 (E)	441,640	394,822
1.681%, 10/17/2038 (E) Series 2022-SFR3, Class D	216,000	187,328	Series 2021-1A, Class A2I 2.370%, 06/15/2051 (E)	280,280	231,774
4.450%, 04/17/2039 (E) Renaissance Home Equity Loan Trust	950,000	872,177	Willis Engine Structured Trust V Series 2020-A, Class A	•	,
Series 2005-2, Class AF4 5.434%, 08/25/2035	49,338	48,184	3.228%, 03/15/2045 (E) Zaxby's Funding LLC	133,146	111,177
Sesac Finance LLC Series 2019-1, Class A2 5.216%, 07/25/2049 (E)	392,700	368,587	Series 2021-1A, Class A2 3.238%, 07/30/2051 (E)	276,083	229,905
SMB Private Education Loan Trust Series 2019-B, Class A2A	372,700	300,307	TOTAL ASSET BACKED SECURITIES (Cost \$38,294,092)		\$ 35,030,801
2.840%, 06/15/2037 (E) Series 2020-PTA, Class A2A	202,868	188,834	COMMON STOCKS – 0.0% Energy – 0.0%		
1.600%, 09/15/2054 (E) Series 2021-A, Class APT2	234,964 174,392	208,313 149,055	Altera Infrastructure LP (D) Utilities – 0.0%	937	25,291
1.070%, 01/15/2053 (E) Series 2021-E, Class A1A 1.680%, 02/15/2051 (E)	936,737	833,857	Algonquin Power & Utilities Corp. TOTAL COMMON STOCKS (Cost \$594,864)	7,150	\$ 210,891 236,182
Sonic Capital LLC Series 2020-1A, Class A2I	,,,,,,,	000,007	PREFERRED SECURITIES – 0.1% Communication services – 0.0%		
3.845%, 01/20/2050 (E) Series 2021-1A, Class A2I	308,990	279,368	Telephone & Data Systems, Inc., 6.625% Financials – 0.0%	5,925	89,468
2.190%, 08/20/2051 (E) Store Master Funding I-VII & XIV	324,225	259,694	Wells Fargo & Company, 7.500% Utilities – 0.1%	30	34,560
Series 2019-1, Class A2 3.650%, 11/20/2049 (E) Sunbird Engine Finance LLC	285,275	237,104	NiSource, Inc., 7.750% TOTAL PREFERRED SECURITIES (Cost \$367,0	1,800	\$ 183,150 307,178
Series 2020-1A, Class A 3.671%, 02/15/2045 (E) Taco Bell Funding LLC	173,333	143,867	ESCROW CERTIFICATES – 0.0% LSC Communications, Inc. (D)(E)(H) \$	420,000	819
Series 2021-1A, Class A2I 1.946%, 08/25/2051 (E)	461,965	397,161	TOTAL ESCROW CERTIFICATES (Cost \$0) SHORT-TERM INVESTMENTS – 3.1%		\$ 819
TAL Advantage VII LLC Series 2020-1A, Class B 3.290%, 09/20/2045 (E)	355,725	312,081	Short-term funds – 3.1% John Hancock Collateral Trust,		
TIF Funding II LLC Series 2021-1A, Class A	333,723	312,001	5.1773% (I)(J) TOTAL SHORT-TERM INVESTMENTS (Cost \$1	1,708,869 7,081,055)	\$ 17,079,806 17,079,806
1.650%, 02/20/2046 (E) Tricon American Homes Trust	745,775	616,467	Total Investments (Active Bond Trust) (Cost \$610,058,817) – 100.1%		\$ 555,554,157
Series 2020-SFR2, Class D 2.281%, 11/17/2039 (E) Trimaran Cavu, Ltd.	500,000	422,679	Other assets and liabilities, net – (0.1%) TOTAL NET ASSETS – 100.0%		\$ (381,003)
Series 2019-1A, Class D (3 month LIBOR + 4.150%) 9.400%, 07/20/2032 (B)(E) Trinity Rail Leasing LLC	400,000	383,330	Currency Abbreviations ARS Argentine Peso EUR Euro GBP Pound Sterling		
Series 2021-1A, Class A 2.260%, 07/19/2051 (E) Triton Container Finance VIII LLC	369,896	312,335	MXN Mexican Peso		
Series 2020-1A, Class A 2.110%, 09/20/2045 (E)	508,024	435,167	Security Abbreviations and Legend CME Chicago Mercantile Exchange CMT Constant Maturity Treasury		
Series 2021-1A, Class A 1.860%, 03/20/2046 (E)	274,166	229,981	GO General Obligation		

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Active Bond Trust (continued)

	Pool). Rate shown is the annualized yield at the end of the period.
LIBOR	London Interbank Offered Rate
SOFR	Secured Overnight Financing Rate
TBA	To Be Announced. A forward mortgage-backed securities trade
	issued by a U.S. Government Agency, to be delivered at an
	agreed-upon future settlement date.
(A)	Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and
	prepayments on the underlying pool of assets. The interest rate
	shown is the current rate as of period end.
(B)	Variable rate obligation. The coupon rate shown represents the rate at period end.
(C)	Security purchased or sold on a when-issued or delayed delivery basis.
(D)	Non-income producing security.
(E)	These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from

registration. Rule 144A securities amounted to \$103,205,084 or

18.6% of the fund's net assets as of 6-30-23.

Interest-Only Security - (Interest Tranche of Stripped Mortgage

Active Bond Trust (continued)

- All or a portion of this security is on loan as of 6-30-23.
- (G) Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.
- (H) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy. Refer to Note 2 to the financial statements.
- (I) The rate shown is the annualized seven-day yield as of 6-30-23.
- (J) Investment is an affiliate of the fund, the advisor and/or subadvisor. A portion of this security represents the investment of cash collateral received for securities lending. Market value of this investment amounted to \$617.301.
 - Yield represents either the annualized yield at the date of purchase, the stated coupon rate or, for floating rate securities, the rate at period end.

DERIVATIVES

FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
10-Year U.S. Treasury Note Futures	38	Long	Sep 2023	\$4,308,000	\$4,266,094	\$(41,906)
						\$(41,906)

[^] Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract. See Notes to financial statements regarding investment transactions and other derivatives information.

Core Bond Trust

Shares or Principal Value U.S. GOVERNMENT AND AGENCY OBLIGATIONS -56.4% U.S. Government - 25.7% U.S. Treasury Bonds 1.125%, 05/15/2040 to 08/15/2040 15,945,000 \$ 10,256,788 1.375%, 11/15/2040 16,283,643 24,338,000 1.750%, 08/15/2041 26,163,000 18,380,540 1.875%, 02/15/2041 1,263,000 917,204 2.000%, 11/15/2041 to 08/15/2051 18,404,000 13,199,042 2.250%, 02/15/2052 38,000 27,461 2.875%, 05/15/2052 2,062,000 1,708,802 3.000%, 08/15/2052 8,708,000 7,403,841 3.375%, 08/15/2042 367,000 333,124 3.625%, 02/15/2053 to 05/15/2053 14,436,000 13,854,818 3.875%, 02/15/2043 to 05/15/2043 6,698,000 6,535,667 5.250%, 11/15/2028 380,000 399,520 U.S. Treasury Notes 0.375%, 07/31/2027 7,183,000 6,144,832 0.750%, 05/31/2026 4,000 3,593 1.125%, 02/29/2028 to 08/31/2028 3,756,000 3,258,392 1.375%, 10/31/2028 4,782,000 4,160,340 1.500%, 08/15/2026 17,404,000 15,907,664 1.625%, 05/15/2026 6,926,674 7,507,000 1,394,913 1.750%, 12/31/2026 1,523,000 4,806,000 4,273,773 1.875%, 02/28/2029 2,347,551 2.000%, 11/15/2026 2,538,000 2.250%, 11/15/2025 979,000 924,926 2.625%, 02/15/2029 to 07/31/2029 3,441,000 3,186,631

	_	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)			
U.S. Government (continued)			
U.S. Treasury Notes (continued)			
2.750%, 07/31/2027	\$	1,945,000	\$ 1,833,694
2.875%, 04/30/2025 to 04/30/2029		4,962,000	4,733,845
3.000%, 07/15/2025		1,779,000	1,714,581
3.250%, 06/30/2029		5,189,000	4,964,414
3.375%, 05/15/2033		5,119,000	4,936,636
3.500%, 01/31/2028 to 04/30/2028		9,931,000	9,648,100
3.625%, 05/15/2026 to 05/31/2028		3,147,000	3,076,050
3.750%, 05/31/2030		1,364,000	1,345,032
3.875%, 03/31/2025		34,000	33,332
4.000%, 06/30/2028		19,857,000	19,748,407
4.125%, 01/31/2025 to 06/15/2026		5,411,000	5,336,145
4.250%, 05/31/2025 to 10/15/2025		5,967,000	5,897,465
4.375%, 10/31/2024		241,000	238,091
4.500%, 11/30/2024		42,000	41,554
			201,377,085

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

Shares or Principal Amount	Value		Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)		U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)		
U.S. Government Agency – 30.7%		U.S. Government Agency (continued)		
Federal Home Loan Bank		Federal National		
1.000%, (1.000% to 9-30-23, 1.250%		Mortgage Association (continued)	¢ 50,020,000	¢ 45.702.121
to 9-30-24, 1.500% to 9-30-25, 1.750% to 9-30-26, 2.000% to		3.000%, 05/01/2040 to 07/01/2060 3.014%, (12 month LIBOR +	\$ 50,830,080	\$ 45,703,131
9-30-27, 2.250% to 9-30-28, 2.500%		1.603%), 03/01/2050 (A)	980,063	953,010
to 9-30-29, 3.000% to 3-30-30,		3.203%, (12 month LIBOR +	,	,
3.500% to 9-30-30, 4.000% to		1.578%), 10/01/2043 (A)	189,692	189,221
3-30-31, then 4.500% thereafter),	1 204 260	3.500%, 03/01/2042 to 04/01/2050	10,961,312	10,172,136
09/30/2031 \$ 1,450,000 Federal Home Loan Mortgage Corp.	\$ 1,204,260	3.681%, (1 month SOFR + 2.370%), 08/01/2052 (A)	560,110	530,557
2.000%, 06/01/2040 to 12/01/2051 16,896,843	14,379,721	3.965%, (1 month SOFR + 2.120%),	300,110	330,337
2.407%, (12 month LIBOR +		08/01/2052 (A)	233,303	220,528
1.635%), 07/01/2043 (A) 43,622	· · · · · · · · · · · · · · · · · · ·	4.000%, 01/01/2027 to 05/01/2049	10,761,601	10,446,066
2.500%, 04/01/2042 to 03/01/2052 4,283,139 2.521%, (12 month LIBOR +	3,692,439	4.143%, (1 month SOFR + 2.120%), 09/01/2052 (A)	01/15/	700 004
2.521%, (12 mondi Libor + 1.631%), 11/01/2043 (A) 85,060	85,042	4.149%, (1 month SOFR + 2.131%),	814,154	788,084
2.672%, (12 month LIBOR +	05,042	10/01/2052 (A)	1,912,904	1,850,343
1.611%), 10/01/2043 (A) 84,462	84,671	4.169%, (1 month SOFR + 2.120%),	, , , ,	,,-
2.817%, (12 month LIBOR +		07/01/2052 (A)	830,163	790,278
1.641%), 05/01/2049 (A) 291,659		4.218%, (1 month SOFR + 2.370%),	262.022	252.010
3.000%, 04/01/2040 to 02/01/2047 6,053,740 3.034%, (12 month LIBOR +	5,471,856	09/01/2052 (A) 4.249%, (1 month SOFR + 2.127%),	263,022	252,919
1.606%), 09/01/2043 (A) 41,720	41,609	4.249%, (1 month SOFK + 2.127%), 11/01/2052 (A)	682,241	661,558
3.155%, (12 month LIBOR +	11,007	4.284%, 11/15/2030 (B)	3,465,000	2,531,213
1.642%), 08/01/2043 (A) 70,410		4.300%, (12 month LIBOR +		
3.500%, 06/01/2046 to 10/01/2046 735,958	681,431	1.579%), 06/01/2045 (A)	271,304	274,419
3.586%, (12 month LIBOR +	106 104	4.306%, (1 month SOFR + 2.125%),	1 006 271	001 504
1.646%), 10/01/2043 (A) 105,368 3.913%, (1 month SOFR + 2.130%),	106,104	08/01/2052 (A) 4.355%, (1 month SOFR + 2.124%),	1,026,371	991,504
07/01/2052 (A) 386,495	367,522	07/01/2052 (A)	980,042	948,282
3.922%, (12 month LIBOR +		4.500%, 06/01/2041 to 11/01/2048	2,275,640	2,240,805
1.727%), 01/01/2044 (A) 157,446	156,454	4.517%, (1 month SOFR + 2.120%),	124.006	100 (71
3.986%, (1 month SOFR + 2.140%), 08/01/2052 (A) 528,355	498,129	11/01/2052 (A) 4.629%, (1 month SOFR + 2.125%),	434,096	423,674
4.000%, 07/01/2049 1,332,810		4.029 %, (1 month 301 K + 2.123 %), 08/01/2052 (A)	1,122,727	1,094,684
4.123%, (1 month SOFR + 2.380%),	1,201,550	4.634%, (1 month SOFR + 2.123%),	1,122,727	1,001,001
09/01/2052 (A) 270,319	258,447	08/01/2052 (A)	839,735	812,440
4.140%, (12 month LIBOR +	270.406	4.653%, (1 month SOFR + 2.130%),	067.450	046 477
1.637%), 03/01/2049 (A) 377,470 4.177%, 12/14/2029 (B) 1,179,000	· · · · · · · · · · · · · · · · · · ·	08/01/2052 (A) 4.674%, (12 month LIBOR +	867,452	846,477
4.199%, (1 month SOFR + 2.304%),	701,077	1.583%), 01/01/2046 (A)	700,150	704,656
05/01/2053 (A) 1,524,433	1,470,757	5.500%, TBA (C)	2,400,000	2,388,467
4.299%, (1 month SOFR + 2.130%),		5.500%, 09/01/2052	744,336	762,269
07/01/2052 (A) 456,013		6.000%, TBA (C)	22,900,000	23,095,648
4.500%, 06/01/2039 to 07/01/2039 88,675 4.670%, (12 month LIBOR +	86,660	6.000%, 05/01/2053 6.058%, (12 month LIBOR +	2,262,775	2,282,797
1.637%), 04/01/2048 (A) 909,448	915,595	1.653%), 01/01/2043 (A)	42,622	43,433
5.147%, (12 month LIBOR +		6.500%, 11/01/2052 to 02/01/2053	824,373	874,802
1.689%), 09/01/2047 (A) 448,02	449,263	6.756%, (12 month LIBOR +	50.550	71.610
5.403%, (12 month LIBOR + 1.638%), 09/01/2045 (A) 710,433	709,835	1.560%), 06/01/2043 (A) 6.953%, (12 month LIBOR +	53,772	54,649
5.497%, (12 month LIBOR +	109,633	1.560%), 03/01/2043 (A)	9,816	9,929
1.770%), 09/01/2042 (A) 71,602	72,869	7.000%, 02/01/2053	672,485	698,650
6.324%, (12 month LIBOR +		Government National		
1.684%), 02/01/2043 (A) 103,496	104,437	Mortgage Association	# 0.40 acc	# 00F 00 1
7.040%, (12 month LIBOR + 1.650%), 03/01/2043 (A) 70,500	70,436	3.000%, 06/20/2043 to 10/20/2050 3.500%, 01/20/2048	7,868,229 459,851	7,087,994 428,210
Federal National Mortgage Association	70,430	4.000%, 03/20/2048 to 04/20/2048	622,129	594,831
1.500%, 10/01/2041 to 07/01/2051 12,460,378	10,069,846	4.500%, 08/15/2047 to 02/20/2049	1,035,010	1,011,043
1.520%, 08/21/2035 1,478,000	1,049,053	6.000%, TBA (C)	19,000,000	19,110,038
1.900%, 01/25/2036 1,322,000		6.000%, 01/20/2053	1,572,289	1,614,049
2.000%, TBA (C) 2,400,000 2.000%, 06(01/2040 to 03/01/2047 45 343 355				239,717,055
2.000%, 06/01/2040 to 03/01/2047 45,343,358 2.500%, 12/01/2040 to 03/01/2052 10,727,115		TOTAL U.S. GOVERNMENT AND AGEN	ICY OBLIGATIONS	
,	2,300,701	(Cost \$465,846,530)		\$ 441,094,140

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

	Shares or Principal Amount	Value	`	Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGATIONS	- 0.9%		CORPORATE BONDS (continued)		
Australia – 0.1%			Communication services (continued)		
Export Finance & Insurance Corp.			T-Mobile USA, Inc. (continued)		
4.625%, 10/26/2027 (D) \$	1,045,000	\$ 1,047,452	5.650%, 01/15/2053	\$ 913,000	\$ 927,060
Bermuda – 0.0%			Verizon Communications, Inc.	746,000	500.006
Government of Bermuda			2.355%, 03/15/2032	746,000 376,000	599,996 261,544
5.000%, 07/15/2032 (D)	311,000	303,225	2.650%, 11/20/2040 5.050%, 05/09/2033	1,624,000	1,605,928
Canada – 0.1%			WarnerMedia Holdings, Inc.	1,021,000	1,003,720
Province of Saskatchewan 3.250%, 06/08/2027	407,000	385,148	5.050%, 03/15/2042	590,000	497,292
	407,000	303,140	5.141%, 03/15/2052	1,049,000	854,146
Israel – 0.1% State of Israel			5.391%, 03/15/2062	372,000	303,169
4.500%, 01/17/2033	1,116,000	1,094,573			15,133,279
Italy - 0.0%	1,110,000	1,001,075	Consumer discretionary – 0.9%		
Republic of Italy			Ford Motor Credit Company LLC		
3.875%, 05/06/2051	200,000	144,154	2.900%, 02/10/2029	551,000	455,962
Mexico - 0.3%			7.200%, 06/10/2030	823,000	830,580
Government of Mexico			General Motors Company 5.200%, 04/01/2045	240,000	204,725
3.500%, 02/12/2034	1,249,000	1,046,125	Harley-Davidson Financial Services, Inc.	240,000	204,723
3.750%, 04/19/2071	688,000	458,074	6.500%, 03/10/2028 (D)	449,000	449,139
3.771%, 05/24/2061	258,000	175,097	Hyundai Capital America		
6.338%, 05/04/2053	724,000	737,508	0.800%, 01/08/2024 (D)	236,000	229,810
		2,416,804	1.300%, 01/08/2026 (D)	567,000	507,311
Panama – 0.1%			5.500%, 03/30/2026 (D) 5.600%, 03/30/2028 (D)	596,000 935,000	590,620 930,109
Republic of Panama 6.853%, 03/28/2054	301,000	312,963	5.700%, 05/50/2028 (D) 5.700%, 06/26/2030 (D)	588,000	584,170
	301,000	312,903	Lowe's Companies, Inc.	300,000	304,170
Paraguay – 0.1% Republic of Paraguay			4.250%, 04/01/2052	563,000	459,340
5.400%, 03/30/2050 (D)	317,000	270,408	5.150%, 07/01/2033	824,000	823,702
5.850%, 08/21/2033 (D)	677,000	676,900	5.625%, 04/15/2053	730,000	729,563
, , , , , , , , , , , , , , , , , , , ,	ŕ	947,308	5.750%, 07/01/2053	301,000	306,706
Poland - 0.1%		,	5.850%, 04/01/2063	151,000	150,530
Republic of Poland					7,252,267
5.500%, 04/04/2053	339,000	340,900	Consumer staples – 1.6%		
TOTAL FOREIGN GOVERNMENT OBLIGATION	ONS		Anheuser-Busch Companies LLC	1 657 000	1 611 622
(Cost \$7,401,047)		\$ 6,992,527	4.700%, 02/01/2036 Anheuser-Busch InBev Worldwide, Inc.	1,657,000	1,611,622
CORPORATE BONDS – 24.0%			4.375%, 04/15/2038	797.000	737,923
Communication services – 1.9%			Bunge, Ltd. Finance Corp.	,	,
AT&T, Inc.			1.630%, 08/17/2025	308,000	283,377
3.500%, 06/01/2041	287,000	220,325	2.750%, 05/14/2031	64,000	53,724
3.650%, 09/15/2059	281,000	195,638	Constellation Brands, Inc.	422.000	425 429
3.800%, 12/01/2057	809,000	585,714	4.900%, 05/01/2033 5.250%, 11/15/2048	433,000 324,000	425,438 310,219
5.400%, 02/15/2034	1,679,000	1,681,884	5.250%, 11/15/2048 Kenvue, Inc.	324,000	310,219
Charter Communications Operating LLC	1 129 000	755 670	4.900%, 03/22/2033 (D)	1,196,000	1,210,131
3.500%, 06/01/2041 to 03/01/2042 Comcast Corp.	1,128,000	755,672	5.050%, 03/22/2028 to 03/22/2053 (D)	971,000	983,440
2.987%, 11/01/2063	336,000	212,885	5.200%, 03/22/2063 (D)	149,000	152,545
4.049%, 11/01/2052	290,000	240,893	Philip Morris International, Inc.		
5.350%, 11/15/2027	590,000	600,532	4.875%, 02/13/2026 to 02/15/2028	1,779,000	1,755,788
Discovery Communications LLC			5.000%, 11/17/2025 5.125%, 11/17/2027 to 02/15/2020	634,000	630,732
4.000%, 09/15/2055	314,000	208,701	5.125%, 11/17/2027 to 02/15/2030 5.375%, 02/15/2033	1,925,000 810,000	1,916,945 808,215
Meta Platforms, Inc.	567 000	500 216	5.750%, 11/17/2032	152,000	155,659
5.600%, 05/15/2053 5.750%, 05/15/2063	567,000 567,000	582,316 586,800	Walmart, Inc.	,	
Paramount Global	307,000	300,000	4.100%, 04/15/2033	750,000	728,220
	364,000	273,207	4.500%, 04/15/2053	450,000	438,873
4.950%, 05/19/2050	,	,,			12,202,851
4.950%, 05/19/2050 T-Mobile USA, Inc.			T 4 T 6		
	201,000	181,623	Energy – 1.5%		
T-Mobile USA, Inc. 1.500%, 02/15/2026 2.250%, 02/15/2026	627,000	576,122	Aker BP ASA		
T-Mobile USA, Inc. 1.500%, 02/15/2026 2.250%, 02/15/2026 2.550%, 02/15/2031	627,000 449,000	576,122 373,213	Aker BP ASA 5.600%, 06/13/2028 (D)	883,000	876,574
T-Mobile USA, Inc. 1.500%, 02/15/2026 2.250%, 02/15/2026 2.550%, 02/15/2031 3.750%, 04/15/2027	627,000 449,000 956,000	576,122 373,213 904,955	Aker BP ASA 5.600%, 06/13/2028 (D) 6.000%, 06/13/2033 (D)	883,000 737,000	876,574 737,261
T-Mobile USA, Inc. 1.500%, 02/15/2026 2.250%, 02/15/2026 2.550%, 02/15/2031	627,000 449,000	576,122 373,213	Aker BP ASA 5.600%, 06/13/2028 (D)	,	

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

	Shares or Principal Amount	Value	Core Bona 11 ast (continue	Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_		CORPORATE BONDS (continued)		
Energy (continued)			Financials (continued)		
Energy Transfer LP			Deutsche Bank AG		
4.400%, 03/15/2027 \$	132,000	\$ 126,209	3.742%, (3.742% to 10-7-31, then		
4.950%, 05/15/2028	989,000	956,863	SOFR + 2.257%), 01/07/2033	\$ 1,166,000	\$ 855,109
5.300%, 04/15/2047	774,000	673,202	Fisery, Inc.	152.000	155 705
5.400%, 10/01/2047 5.750%, 02/15/2022	227,000	200,072 1,095,122	5.600%, 03/02/2033	153,000	155,725
5.750%, 02/15/2033 6.125%, 12/15/2045	1,088,000 239,000	1,095,122	HSBC Holdings PLC 6.161%, (6.161% to 3-9-28, then		
Exxon Mobil Corp.	237,000	221,004	SOFR + 1.970%), 03/09/2029	1,212,000	1,222,314
3.452%, 04/15/2051	752,000	584,299	6.254%, (6.254% to 3-9-33, then	-,,	-,,
4.327%, 03/19/2050	989,000	896,022	SOFR + 2.390%), 03/09/2034	340,000	348,517
Galaxy Pipeline Assets Bidco, Ltd.			6.332%, (6.332% to 3-9-43, then		
1.750%, 09/30/2027 (D)	549,945	506,771	SOFR + 2.650%), 03/09/2044	535,000	554,588
2.160%, 03/31/2034 (D)	651,131	552,834	KeyBank NA	020 000	011 700
2.625%, 03/31/2036 (D) 2.940%, 09/30/2040 (D)	459,000 257,409	370,076 206,313	5.000%, 01/26/2033 M&T Bank Corp.	938,000	811,799
MPLX LP	237,409	200,313	5.053%, (5.053% to 1-27-33, then		
4.950%, 03/14/2052	555,000	471,358	SOFR + 1.850%), 01/27/2034	551,000	503,239
5.000%, 03/01/2033	899,000	861,138	Macquarie Group, Ltd.	,,,,,,	,
Petroleos Mexicanos			5.887%, (5.887% to 6-15-33, then		
2.378%, 04/15/2025	275,000	265,411	SOFR + 2.380%), 06/15/2034 (D)	1,179,000	1,158,330
2.460%, 12/15/2025	810,250	775,064	Manufacturers & Traders Trust Company	227.000	245 425
		11,996,833	4.700%, 01/27/2028	337,000	315,127
Financials – 6.9%			Mizuho Financial Group, Inc. 5.748%, (5.748% to 7-6-33, then 1		
American Express Company			Year CMT + 1.900%), 07/06/2034	601,000	602,789
5.043%, (5.043% to 5-1-33, then	1,040,000	1 017 247	Morgan Stanley	001,000	002,709
SOFR + 1.835%), 05/01/2034 Antares Holdings LP	1,040,000	1,017,247	5.123%, (5.123% to 2-1-28, then		
3.750%, 07/15/2027 (D)	616,000	515,365	SOFR + 1.730%), 02/01/2029	295,000	290,940
Bank of America Corp.	010,000	510,500	5.164%, (5.164% to 4-20-28, then	207.000	204 205
1.734%, (1.734% to 7-22-26, then			SOFR + 1.590%), 04/20/2029	295,000	291,397
SOFR + 0.960%), 07/22/2027	1,488,000	1,328,434	5.250%, (5.25% to 4-21-33, then SOFR + 1.870%), 04/21/2034	896,000	884,754
3.419%, (3.419% to 12-20-27, then 3			6.342%, (6.342% to 10-18-32, then	070,000	004,734
month CME Term SOFR +	2 001 000	1 000 226	SOFR + 2.560%), 10/18/2033	1,021,000	1,086,143
1.302%), 12/20/2028 5.080%, (5.080% to 1-20-26, then	2,081,000	1,908,326	National Australia Bank Ltd.		
SOFR + 1.290%), 01/20/2027	766,000	754,248	4.900%, 06/13/2028	1,142,000	1,130,728
5.202%, (5.202% to 4-25-28, then	, 00,000	70 1,2 10	Santander Holdings USA, Inc.		
SOFR + 1.630%), 04/25/2029	1,316,000	1,301,618	6.499%, (6.499% to 3-9-28, then	1 221 000	1 207 722
5.288%, (5.288% to 4-25-33, then			SOFR + 2.356%), 03/09/2029 6.565%, (6.565% to 6-12-28, then	1,221,000	1,207,732
SOFR + 1.910%), 04/25/2034	2,714,000	2,688,777	SOFR + 2.700%), 06/12/2029	736,000	721,713
Barclays PLC 5 820% to 5 0 26 than			SBL Holdings, Inc.	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
5.829%, (5.829% to 5-9-26, then SOFR + 2.210%), 05/09/2027	1,777,000	1,752,839	5.000%, 02/18/2031 (D)	929,000	719,442
6.224%, (6.224% to 5-9-33, then	1,777,000	1,732,037	Svenska Handelsbanken AB		
SOFR + 2.980%), 05/09/2034	918,000	914,360	5.500%, 06/15/2028 (D)	1,782,000	1,746,137
7.437%, (7.437% to 11-2-32, then 1			Swedbank AB 5.472%, 06/15/2026 (D)	1,767,000	1,751,473
Year CMT + 3.500%), 11/02/2033	1,133,000	1,225,781	The Bank of New York Mellon Corp.	1,707,000	1,731,473
BNP Paribas SA			4.947%, (4.947% to 4-26-26, then		
5.335%, (5.335% to 6-12-28, then 1 Year CMT + 1.500%), 06/12/2029 (D)	1,178,000	1,161,769	SOFR + 1.026%), 04/26/2027	1,792,000	1,769,893
Brighthouse Financial, Inc.	1,176,000	1,101,709	4.967%, (4.967% to 4-26-33, then		
3.850%, 12/22/2051	265,000	167,242	SOFR + 1.606%), 04/26/2034	1,344,000	1,312,521
Brookfield Capital Finance LLC	,		The Bank of Nova Scotia	1 170 000	1 170 072
6.087%, 06/14/2033	736,000	747,183	5.250%, 06/12/2028 The Charles Schwab Corp.	1,179,000	1,170,973
Capital One Financial Corp.			5.643%, (5.643% to 5-19-28, then		
6.312%, (6.312% to 6-8-28, then	1 170 000	1 171 050	SOFR + 2.210%), 05/19/2029	1,208,000	1,206,550
SOFR + 2.640%), 06/08/2029 6.377%, (6.377% to 6-8-33, then	1,179,000	1,171,058	5.853%, (5.853% to 5-19-33, then	,=,0	,,
SOFR + 2.860%), 06/08/2034	884,000	877,666	SOFR + 2.500%), 05/19/2034	294,000	298,376
Citigroup, Inc.	004,000	077,000	The Goldman Sachs Group, Inc.		
6.174%, (6.174% to 5-25-33, then			1.948%, (1.948% to 10-21-26, then	//F 000	501.506
SOFR + 2.661%), 05/25/2034	1,768,000	1,783,403	SOFR + 0.913%), 10/21/2027	665,000	591,536
Cooperatieve Rabobank UA			Truist Financial Corp. 5.867%, (5.867% to 6-8-33, then		
5.564%, (5.564% to 2-28-28, then 1	2 120 000	2,000,505	SOFR + 2.361%), 06/08/2034	737,000	737,303
Year CMT + 1.400%), 02/28/2029 (D)	2,128,000	2,099,585	**	•	

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

core pond trust (continued)	Shares or Principal Amount	Value	Core Bona Trust (continue	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Health care (continued)		
Truist Financial Corp. (continued)			Pfizer Investment Enterprises		
6.047%, (6.047% to 6-8-26, then			Pte, Ltd. (continued)		
SOFR + 2.050%), 06/08/2027 \$	1,032,000	\$ 1,032,428	5.340%, 05/19/2063	\$ 448,000	\$ 453,353
Trust Fibra Uno	254.000	204 607	Roche Holdings, Inc.	202.000	244 205
6.390%, 01/15/2050 (D)	356,000	281,685	2.076%, 12/13/2031 (D) Shire Acquisitions Investments Ireland	293,000	241,397
U.S. Bancorp 5.775%, (5.775% to 6-12-28, then			DAC		
SOFR + 2.020%), 06/12/2029	1,473,000	1,472,560	2.875%, 09/23/2023	220,000	218,547
5.836%, (5.836% to 6-10-33, then			Takeda Pharmaceutical Company, Ltd.		
SOFR + 2.260%), 06/12/2034	589,000	593,262	4.400%, 11/26/2023	193,000	191,917
UBS Group AG			The Cigna Group	274.000	200 505
4.194%, (4.194% to 4-1-30, then SOFR + 3.730%),			5.400%, 03/15/2033 UnitedHealth Group, Inc.	374,000	380,595
04/01/2031 (D)(E)	469,000	417,438	3.050%, 05/15/2041	141,000	108,991
4.282%, 01/09/2028 (D)	1,196,000	1,105,347	3.250%, 05/15/2051	444,000	331,182
5.959%, (5.959% to 1-12-33, then 1			4.000%, 05/15/2029	568,000	542,812
Year CMT $+ 2.200\%$),			5.050%, 04/15/2053	279,000	277,311
01/12/2034 (D)	323,000	321,304	5.200%, 04/15/2063	310,000	310,115
6.442%, (6.442% to 8-11-27, then SOFR + 3.700%), 08/11/2028 (D)	1,170,000	1,174,328	5.875%, 02/15/2053	714,000	793,060
Wells Fargo & Company	1,170,000	1,174,320			22,400,826
4.897%, (4.897% to 7-25-32, then			Industrials – 2.1% Adani International Container Terminal		
SOFR + 2.100%), 07/25/2033	2,487,000	2,385,561	Private, Ltd.		
		53,643,962	3.000%, 02/16/2031 (D)	258,030	202,092
Health care – 2.9%			AerCap Ireland Capital DAC	,	,,,,
Abbott Laboratories			1.150%, 10/29/2023	3,087,000	3,037,540
1.400%, 06/30/2030	672,000	552,777	Burlington Northern Santa Fe LLC	121 000	110.515
4.750%, 11/30/2036 AbbVie, Inc.	449,000	450,772	4.450%, 01/15/2053	121,000	110,715
4.050%, 11/21/2039	317,000	276,000	Canadian Pacific Railway Company 1.350%, 12/02/2024	665,000	624,814
4.250%, 11/21/2049	1,524,000	1,315,409	1.750%, 12/02/2026	129,000	115,954
4.300%, 05/14/2036	194,000	178,160	Crowley Conro LLC		- ,
4.450%, 05/14/2046	198,000	174,338	4.181%, 08/15/2043	464,535	449,670
4.550%, 03/15/2035	448,000	426,618	Delta Air Lines, Inc.	000 000	051.055
Amgen, Inc. 5.150%, 03/02/2028	896,000	895,193	4.750%, 10/20/2028 (D)	980,000	951,275
5.250%, 03/02/2025	1,492,000	1,484,119	John Deere Capital Corp. 4.150%, 09/15/2027	1,410,000	1,375,868
5.650%, 03/02/2053	1,694,000	1,715,523	4.700%, 06/10/2030	1,824,000	1,811,962
Astrazeneca Finance LLC			4.850%, 10/11/2029	335,000	334,650
4.875%, 03/03/2028	655,000	654,623	4.900%, 03/03/2028	746,000	750,449
4.900%, 03/03/2030	895,000	896,678	Lockheed Martin Corp.	1.064.000	1.061.421
CVS Health Corp. 4.875%, 07/20/2035	89,000	84,571	4.750%, 02/15/2034 Northrop Grumman Corp.	1,064,000	1,061,431
DH Europe Finance II Sarl	07,000	01,571	4.400%, 05/01/2030	344,000	334,926
2.200%, 11/15/2024	735,000	703,891	Quanta Services, Inc.	ŕ	,
Eli Lilly & Company			0.950%, 10/01/2024	534,000	501,780
4.700%, 02/27/2033	297,000	300,893	Raytheon Technologies Corp.	777.000	707 (20
4.875%, 02/27/2053 4.950%, 02/27/2063	448,000 209,000	460,143 213,288	5.150%, 02/27/2033 5.375%, 02/27/2053	777,000 481,000	787,620 499,467
Gilead Sciences, Inc.	209,000	213,200	Republic Services, Inc.	461,000	477,407
1.650%, 10/01/2030 (E)	269,000	219,542	4.875%, 04/01/2029	449,000	448,286
2.600%, 10/01/2040	465,000	336,778	5.000%, 04/01/2034	449,000	447,991
4.000%, 09/01/2036	239,000	215,505	The Boeing Company		
4.600%, 09/01/2035	337,000	324,477	2.196%, 02/04/2026	1,016,000	932,493
HCA, Inc. 4.625%, 03/15/2052 (D)	287,000	235,841	3.250%, 02/01/2035 3.750%, 02/01/2050	329,000 587,000	266,763 440,875
5.200%, 06/01/2028	1,384,000	1,372,744	Union Pacific Corp.	367,000	770,073
5.900%, 06/01/2053	1,036,000	1,026,311	2.375%, 05/20/2031	285,000	240,991
Merck & Company, Inc.			2.800%, 02/14/2032	386,000	333,057
4.500%, 05/17/2033 5.000%, 05/17/2053	151,000	149,780	3.375%, 02/14/2042	321,000	256,485
5.000%, 05/17/2053 5.150%, 05/17/2063	303,000 227,000	306,951 231,850			16,317,154
Pfizer Investment Enterprises Pte, Ltd.	227,000	231,030	Information technology – 2.1%		
4.750%, 05/19/2033	2,346,000	2,337,161	Apple, Inc.	210,000	160 777
5.300%, 05/19/2053	973,000	1,011,610	2.375%, 02/08/2041 2.650%, 02/08/2051	218,000 183,000	160,777 126,406
			, 0_, 0_, 00,001	105,000	120,100

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Information technology (continued)			Real estate (continued)		
Apple, Inc. (continued)			Agree LP (continued)		
3.950%, 08/08/2052 \$	420,000	\$ 370,167	4.800%, 10/01/2032	\$ 281,000	\$ 261,007
4.000%, 05/10/2028	896,000	881,444	American Homes 4 Rent LP		
4.150%, 05/10/2030	448,000	440,915	3.625%, 04/15/2032	516,000	445,924
4.850%, 05/10/2053	388,000	397,609	4.300%, 04/15/2052	231,000	179,887
Broadcom, Inc.	169 000	200 625	American Tower Corp.	140,000	02.050
2.450%, 02/15/2031 (D) 3.150%, 11/15/2025	468,000 351,000	380,625 333,447	2.950%, 01/15/2051 3.125%, 01/15/2027	149,000 253,000	93,959 233,034
3.419%, 04/15/2033 (D)	385,000	321,959	5.500%, 03/15/2028	597,000	592,847
3.469%, 04/15/2034 (D)	300,000	246,093	5.550%, 07/15/2033	737,000	742,055
4.926%, 05/15/2037 (D)	428,000	387,342	Boston Properties LP	,	,
Intel Corp.	,	,	6.500%, 01/15/2034	59,000	59,371
2.800%, 08/12/2041	255,000	181,667	Brixmor Operating Partnership LP		
5.625%, 02/10/2043	172,000	174,666	2.500%, 08/16/2031	493,000	382,724
5.700%, 02/10/2053	298,000	303,154	Crown Castle, Inc.		
5.900%, 02/10/2063	417,000	430,644	1.050%, 07/15/2026	803,000	702,989
KLA Corp. 3.300%, 03/01/2050	245,000	192 726	2.900%, 03/15/2027 to 04/01/2041	730,000	604,260 273,090
Micron Technology, Inc.	245,000	183,736	3.800%, 02/15/2028 4.800%, 09/01/2028	293,000 293,000	284,221
3.477%, 11/01/2051	147,000	98,058	5.000%, 01/11/2028	1,548,000	1,519,156
5.375%, 04/15/2028	1,499,000	1,484,536	Essex Portfolio LP	1,5 10,000	1,517,150
5.875%, 02/09/2033	177,000	176,116	2.550%, 06/15/2031	266,000	214,981
NXP BV			Federal Realty Investment Trust		
2.500%, 05/11/2031	298,000	242,871	3.950%, 01/15/2024	357,000	352,927
3.250%, 05/11/2041	293,000	213,254	Invitation Homes Operating		
4.400%, 06/01/2027	324,000	313,208	Partnership LP	00.000	(0.050
Oracle Corp.	520,000	200 679	2.000%, 08/15/2031	90,000	68,950
4.000%, 07/15/2046 4.375%, 05/15/2055	520,000 180,000	399,678 143,927	4.150%, 04/15/2032 Mid-America Apartments LP	513,000	459,408
5.550%, 02/06/2053	398,000	385,401	4.300%, 10/15/2023	264,000	262,549
6.900%, 11/09/2052	664,000	745,252	Realty Income Corp.	201,000	202,3 17
Qualcomm, Inc.	,	,	2.200%, 06/15/2028	276,000	238,971
6.000%, 05/20/2053	674,000	754,407	2.850%, 12/15/2032	373,000	303,352
Texas Instruments, Inc.			4.850%, 03/15/2030	358,000	346,078
4.900%, 03/14/2033	1,196,000	1,225,404	4.900%, 07/15/2033	498,000	475,997
5.000%, 03/14/2053	747,000	756,777	5.625%, 10/13/2032	522,000	527,539
5.050%, 05/18/2063	448,000	448,888	Regency Centers LP	707,000	(05.104
VMware, Inc. 0.600%, 08/15/2023	1,311,000	1,303,123	2.950%, 09/15/2029 STORE Capital Corp.	706,000	605,104
1.000%, 08/15/2024	931,000	881,446	2.700%, 12/01/2031	179,000	124,355
1.400%, 08/15/2026	871,000	769,130	2.750%, 11/18/2030	456,000	329,467
4.700%, 05/15/2030	538,000	513,438	4.500%, 03/15/2028	294,000	256,753
		16,175,565	4.625%, 03/15/2029	329,000	276,958
Materials – 0.5%		-,,	Sun Communities Operating LP		
Anglo American Capital PLC			4.200%, 04/15/2032	516,000	450,603
4.750%, 03/16/2052 (D)	470,000	388,284			12,232,113
5.500%, 05/02/2033 (D)	409,000	399,590	Utilities – 2.0%		
BHP Billiton Finance USA, Ltd.			American Transmission Systems, Inc.		
4.875%, 02/27/2026	1,493,000	1,485,385	2.650%, 01/15/2032 (D)	186,000	153,809
Glencore Finance Canada, Ltd.	124,000	124 (2)	Baltimore Gas and Electric Company	400,000	222.946
5.550%, 10/25/2042 (D) 6.000%, 11/15/2041 (D)	134,000 109,000	124,626 108,212	2.250%, 06/15/2031 5.400%, 06/01/2053	400,000 448,000	332,846 455,124
6.900%, 11/15/2037 (D)	309,000	330,665	CenterPoint Energy Houston	440,000	433,124
Glencore Funding LLC	307,000	330,003	Electric LLC		
2.625%, 09/23/2031 (D)	129,000	103,850	3.600%, 03/01/2052	295,000	228,801
5.700%, 05/08/2033 (D)	426,000	422,667	Commonwealth Edison Company	,	· ·
Rohm and Haas Company			5.300%, 02/01/2053	120,000	121,953
7.850%, 07/15/2029	476,000	530,688	Consolidated Edison Company of New		
The Dow Chemical Company			York, Inc.		
6.900%, 05/15/2053	281,000	317,322	5.200%, 03/01/2033	836,000	844,979
		4,211,289	Consumers Energy Company 2.500%, 05/01/2060	248,000	142 256
Real estate – 1.6%			DTE Electric Company	246,000	142,356
Agree LP			2.950%, 03/01/2050	466,000	316,983
2.000%, 06/15/2028 2.600%, 06/15/2022	560,000	465,981	3.650%, 03/01/2052	213,000	165,891
2.600%, 06/15/2033	127,000	97,616			

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

Core Dona Trust (Continu	 Shares or Principal Amount	Value	Core Dona 11 ust (continued)	Shares or Principal Amount		Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)			
Utilities (continued)			Utilities (continued)			
Duke Energy Carolinas LLC			Virginia Electric and			
2.550%, 04/15/2031	\$ 272,000		Power Company (continued)		_	
2.850%, 03/15/2032 2.550%, 03/15/2052	496,000 361,000	421,566	5.450%, 04/01/2053 \$	136,000	\$	136,043
3.550%, 03/15/2052 4.950%, 01/15/2033	442,000	275,109 438,726				15,512,845
5.350%, 01/15/2053	599,000	606,759	TOTAL CORPORATE BONDS (Cost \$195,973,517)		¢	107 070 004
Duke Energy Corp.			<u>`</u>		\$	187,078,984
2.550%, 06/15/2031	293,000	241,426	MUNICIPAL BONDS – 0.4%			
3.500%, 06/15/2051 Duke Energy Florida LLC	84,000	60,827	Board of Regents of the University of Texas System			
2.400%, 12/15/2031	398,000	326,855	2.439%, 08/15/2049	285,000		188,544
Duke Energy Progress LLC	370,000	320,033	County of Clark Department of Aviation	200,000		100,511
2.500%, 08/15/2050	403,000	250,093	(Nevada)			
5.250%, 03/15/2033	295,000	299,629	6.820%, 07/01/2045	750,000		912,682
Entergy Arkansas LLC	260,000	224.061	North Texas Tollway Authority	(07,000		965 200
2.650%, 06/15/2051 5.150%, 01/15/2033	360,000 599,000	224,061 600,282	6.718%, 01/01/2049 Ohio State University	697,000		865,300
Eversource Energy	379,000	000,202	4.800%, 06/01/2111	464,000		425,896
1.650%, 08/15/2030	454,000	359,977	Port Authority of New York & New	,,,,,,,		.25,070
Exelon Corp.			Jersey			
5.300%, 03/15/2033	451,000	449,559	4.458%, 10/01/2062	571,000		521,578
5.600%, 03/15/2053	255,000	256,919	TOTAL MUNICIPAL BONDS (Cost \$3,491,211)		\$	2,914,000
Israel Electric Corp., Ltd. 3.750%, 02/22/2032 (D)	278,000	237,134	COLLATERALIZED MORTGAGE OBLIGATI	ONS - 10.7%		
Jersey Central Power & Light Company	278,000	237,134	Commercial and residential – 3.3%			
2.750%, 03/01/2032 (D)	439,000	362,095	Angel Oak Mortgage Trust LLC			
Metropolitan Edison Company			Series 2020-2, Class A1A,			
4.300%, 01/15/2029 (D)	470,000	444,357	2.531%, 01/26/2065 (D)(F)	122,900		111,738
5.200%, 04/01/2028 (D)	449,000	444,427	Series 2020-5, Class A1,	00.770		72 (02
MidAmerican Energy Company 2.700%, 08/01/2052	346,000	218,615	1.373%, 05/25/2065 (D)(F) Series 2021-6, Class A1,	80,770		73,602
Mississippi Power Company	340,000	210,013	1.458%, 09/25/2066 (D)(F)	480,358		380,332
3.100%, 07/30/2051	479,000	322,251	BANK	,		
4.250%, 03/15/2042	184,000	153,208	Series 2023-5YR1, Class A3			
NSTAR Electric Company		.==	6.260%, 04/15/2056 (F)	420,000		427,075
3.100%, 06/01/2051	246,000	172,001	BBCMS Mortgage Trust			
Pacific Gas & Electric Company 4.950%, 07/01/2050	1,277,000	1,002,969	Series 2018-C2, Class ASB, 4.236%, 12/15/2051	211,729		203,570
6.100%, 01/15/2029	295,000	290,254	Series 2023-C20, Class A5,	211,727		203,370
Pacific Gas and Electric Company	_,,,,,,		5.576%, 07/15/2056 (F)	273,000		280,799
2.100%, 08/01/2027	214,000	182,795	Benchmark Mortgage Trust			
3.950%, 12/01/2047	933,000	635,394	Series 2023-B39, Class A5	7.17.000		
4.200%, 06/01/2041 4.500%, 07/01/2040	232,000 137,000	172,772 106,506	5.754%, 07/15/2055	545,000		558,972
4.750%, 02/15/2044	134,000	100,500	Bunker Hill Loan Depositary Trust Series 2019-2, Class A1			
PacifiCorp	12.,000	100,770	2.879%, 07/25/2049 (D)	329,978		306,279
5.500%, 05/15/2054	477,000	447,522	BX Commercial Mortgage Trust			
PECO Energy Company			Series 2021-VOLT, Class A (1 month			
2.850%, 09/15/2051	482,000	317,573	LIBOR + 0.700%),	2.021.000		1.055.550
Pennsylvania Electric Company 3.250%, 03/15/2028 (D)	389,000	352,429	5.893%, 09/15/2036 (A)(D) Series 2021-XL2, Class A (1 month	2,021,000		1,955,559
5.150%, 03/13/2028 (D) 5.150%, 03/30/2026 (D)	301,000	296,430	LIBOR + 0.689%),			
Public Service Company of Oklahoma	201,000	270,130	5.882%, 10/15/2038 (A)(D)	925,788		898,493
3.150%, 08/15/2051	270,000	178,518	CFCRE Commercial Mortgage Trust	, , ,		
Public Service Electric and			Series 2017-C8, Class ASB			
Gas Company	F2(000	420,202	3.367%, 06/15/2050	231,667		220,989
1.900%, 08/15/2031 2.050%, 08/01/2050	536,000 111,000	430,302 65,323	COLT Mortgage Loan Trust Series 2021-2, Class A1,			
2.700%, 08/01/2030 2.700%, 05/01/2050	184,000	122,954	0.924%, 08/25/2066 (D)(F)	646,008		494,104
Southern California Edison Company	101,000	122,754	Series 2021-4, Class A1,	310,000		171,104
4.125%, 03/01/2048	301,000	244,151	1.397%, 10/25/2066 (D)(F)	685,709		538,399
Virginia Electric and Power Company			Commercial Mortgage Trust (Cantor			
2.950%, 11/15/2051	400,000	267,510	Fitzgerald/Deutsche Bank AG)			
			Series 2013-CR11, Class A4, 4.258%, 08/10/2050	200,113		199,845
			1.230 70, 00/10/2030	200,113		177,043

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
Commercial and			Commercial and		
residential (continued)			residential (continued)		
Commercial Mortgage Trust (Cantor			Starwood Mortgage Residential Trust		
Fitzgerald/Deutsche			Series 2020-1, Class A1,		
Bank AG) (continued)			2.275%, 02/25/2050 (D)(F)	\$ 50,033	\$ 46,092
Series 2013-CR13, Class A4,			Series 2020-3, Class A1,		
4.194%, 11/10/2046 (F)	\$ 308,000	\$ 304,643	1.486%, 04/25/2065 (D)(F)	205,907	188,607
Series 2014-UBS4, Class A4,	720,000	709 607	Series 2020-INV1, Class A1, 1.027%, 11/25/2055 (D)(F)	101650	160 047
3.420%, 08/10/2047 Series 2015-LC23, Class A3,	730,000	708,607	Series 2021-1, Class A1,	184,658	162,847
3.521%, 10/10/2048	379,000	364,358	1.219%, 05/25/2065 (D)(F)	242,515	206,536
CSAIL Commercial Mortgage Trust	,	,	Series 2021-4, Class A1,	,	,
Series 2019-C16, Class A2			1.162%, 08/25/2056 (D)(F)	621,685	514,622
3.067%, 06/15/2052	342,000	298,989	Verus Securitization Trust		
EQUS Mortgage Trust			Series 2019-4, Class A1 (2.642% to		
Series 2021-EQAZ, Class A (1 month LIBOR + 0.755%)			10-25-23, then 3.642% thereafter), 2.642%, 11/25/2059 (D)	229,480	219,372
5.948%, 10/15/2038 (A)(D)	786,984	764,265	Series 2019-INV2, Class A1,	229,460	219,372
GS Mortgage Securities Trust	700,701	701,203	2.913%, 07/25/2059 (D)(F)	114,987	110,741
Series 2013-GC14, Class A5,			Series 2019-INV3, Class A1,	,,	
4.243%, 08/10/2046	276,742	276,263	2.692%, 11/25/2059 (D)(F)	91,548	87,381
Series 2014-GC18, Class A4,			Series 2020-1, Class A1 (2.417% to		
4.074%, 01/10/2047	971,000	957,379	1-25-24, then 3.417% thereafter),	241.460	225 500
Series 2015-GC32, Class A3, 3.498%, 07/10/2048	315,612	300,035	2.417%, 01/25/2060 (D) Series 2020-2, Class A1,	241,469	225,500
Series 2020-GSA2, Class A4,	313,012	300,033	2.226%, 05/25/2060 (D)(F)	90,091	87,736
1.721%, 12/12/2053	995,000	780,716	Series 2020-5, Class A1 (1.218% to	,0,0,1	07,750
Impact Funding Affordable Multifamily			10-1-24, then 2.218% thereafter),		
Housing Mortgage Loan Trust			1.218%, 05/25/2065 (D)	87,517	78,686
Series 2010-1, Class A1	505010	500 00 2	Series 2021-1, Class A1,	210.212	260 555
5.314%, 01/25/2051 (D)	525,943	508,892	0.815%, 01/25/2066 (D)(F)	310,242	260,777
JPMBB Commercial Mortgage Securities Trust			Series 2021-2, Class A1, 1.031%, 02/25/2066 (D)(F)	597,320	499,188
Series 2013-C17, Class A4,			Series 2021-3, Class A1,	371,320	477,100
4.199%, 01/15/2047	202,000	199,750	1.046%, 06/25/2066 (D)(F)	447,387	373,120
Series 2014-C23, Class A4,			Series 2021-4, Class A1,		
3.670%, 09/15/2047	330,801	320,923	0.938%, 07/25/2066 (D)(F)	570,118	445,444
Series 2015-C28, Class A3,	1 120 57(1.065.604	Series 2021-5, Class A1,	1 (0(251	1 227 004
2.912%, 10/15/2048 Series 2015-C30, Class A5,	1,120,576	1,065,694	1.013%, 09/25/2066 (D)(F) Series 2021-7, Class A1,	1,696,251	1,337,094
3.822%, 07/15/2048	535,000	504,427	1.829%, 10/25/2066 (D)(F)	855,301	724,377
JPMorgan Chase Commercial Mortgage	555,000	551,127	Series 2021-8, Class A1,	000,001	72 1,077
Securities Trust			1.824%, 11/25/2066 (D)(F)	614,277	513,288
Series 2013-C16, Class A4,			Series 2021-R1, Class A1,		
4.166%, 12/15/2046	902,000	897,123	0.820%, 10/25/2063 (D)(F)	261,545	231,960
Series 2016-JP4, Class A3, 3.393%, 12/15/2049	198,000	182,973	Series 2021-R3, Class A1, 1.020%, 04/25/2064 (D)(F)	277,561	243,448
3.393%, 12/13/2049 Med Trust	190,000	102,973	Visio Trust	277,301	243,440
Series 2021-MDLN, Class A (1 month			Series 2020-1R, Class A1		
LIBOR + 0.950%)			1.312%, 11/25/2055 (D)	200,441	176,380
6.144%, 11/15/2038 (A)(D)	1,266,920	1,228,125			25,464,477
MFA Trust			U.S. Government Agency – 7.4%		
Series 2021-NQM2, Class A1	274 400	226.004	Federal Home Loan Mortgage Corp.		
1.029%, 11/25/2064 (D)(F) Morgan Stanley Capital I Trust	274,488	226,904	Series 264, Class 30,		
Series 2020-HR8, Class A3			3.000%, 07/15/2042	966,836	877,413
1.790%, 07/15/2053	557,000	441,881	Series 271, Class F5 (1 month LIBOR		
New Residential Mortgage Loan Trust			+ 0.500%), 5.693%, 08/15/2042 (A)	292,299	284,953
Series 2019-NQM4, Class A1			Series 272, Class F1 (1 month LIBOR	2,2,2))	204,753
2.492%, 09/25/2059 (D)(F)	139,733	126,322	+ 0.500%),		
NewRez Warehouse Securitization Trust Series 2021-1, Class A (1 month			5.693%, 08/15/2042 (A)	454,538	444,597
LIBOR + 0.750%)			Series 280, Class F1 (1 month LIBOR		
5.900%, 05/25/2055 (A)(D)	1,636,267	1,623,256	+ 0.500%), 5.693%, 09/15/2042 (A)	470,794	460,524
			3.073 /0, 0711312042 (A)	470,794	400,324

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

`	,	Shares or Principal Amount		Value	· ·	,	Shares or Principal Amount		Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)	_				COLLATERALIZED MORTGAGE OBLIGATIONS (continued)	_			
U.S. Government Agency (continued)					U.S. Government Agency (continued)				
Federal Home Loan					Federal Home Loan				
Mortgage Corp. (continued)					Mortgage Corp. (continued)				
Series 4047, Class CX,	ф.	012 000	Φ.	740.052	Series 5300, Class C,	Φ.	1 000 1 12	ф	006.200
3.500%, 05/15/2042	\$	812,000	\$	740,953	2.000%, 09/25/2047	\$	1,000,143	\$	906,208
Series 4122, Class FP (1 month LIBOR + 0.400%),					Federal National Mortgage Association Series 2012-133, Class JF (1 month				
5.593%, 10/15/2042 (A)		341,145		332,914	LIBOR + 0.350%),				
Series 4205, Class PA,		5 . 1,1 . 5		002,71.	5.500%, 12/25/2042 (A)		390,333		379,370
1.750%, 05/15/2043		311,972		263,691	Series 2012-151, Class NX,		•		,
Series 4240, Class FA (1 month					1.500%, 01/25/2043		333,162		278,570
LIBOR + 0.500%),					Series 2013-11, Class AP,				
5.693%, 08/15/2043 (A)		853,428		834,978	1.500%, 01/25/2043		1,131,020		990,650
Series 4248, Class FT (1 month					Series 2013-15, Class FA (1 month				
LIBOR + 0.500%),		204.009		207.407	LIBOR + 0.350%),		460 415		457 105
5.693%, 09/15/2043 (A) Series 4446, Class CP,		294,908		287,407	5.500%, 03/25/2043 (A) Series 2013-43, Class BP,		469,415		457,195
2.250%, 03/15/2045		402,036		349,704	1.750%, 05/25/2043		392,116		331,865
Series 4631, Class FA (1 month		102,030		312,701	Series 2014-25, Class EL,		372,110		331,003
LIBOR + 0.500%),					3.000%, 05/25/2044		435,276		390,642
5.693%, 11/15/2046 (A)		559,769		542,028	Series 2014-74, Class PC,				
Series 4719, Class LM,					2.500%, 06/25/2044		361,645		330,104
3.000%, 09/15/2047		329,820		296,263	Series 2015-20, Class EF (1 month				
Series 4742, Class PA,		0.42.2.40		760.516	LIBOR + 0.350%),		1 006 075		1.054.505
3.000%, 10/15/2047		843,348		760,516	5.500%, 04/25/2045 (A)		1,086,075		1,054,505
Series 4793, Class FD (1 month LIBOR + 0.300%),					Series 2015-26, Class GF (1 month LIBOR + 0.300%),				
5.493%, 06/15/2048 (A)		129,006		123,700	5.450%, 05/25/2045 (A)		677,745		658,913
Series 4826, Class KF (1 month		127,000		120,700	Series 2015-32, Class FA (1 month		077,710		000,515
LIBOR + 0.300%),					LIBOR + 0.300%),				
5.493%, 09/15/2048 (A)		266,543		255,645	5.450%, 05/25/2045 (A)		413,978		400,347
Series 4880, Class DA,					Series 2015-48, Class FB (1 month				
3.000%, 05/15/2050		645,220		583,290	LIBOR + 0.300%),				
Series 4937, Class MD,		550 215		507.161	5.450%, 07/25/2045 (A)		510,180		494,173
2.500%, 10/25/2049 Series 4003, Class VE (1 month		578,315		507,161	Series 2015-8, Class AP,		707 244		600 611
Series 4993, Class KF (1 month LIBOR + 0.450%),					2.000%, 03/25/2045 Series 2015-84, Class PA,		797,344		688,611
5.600%, 07/25/2050 (A)		2,353,196		2,249,998	1.700%, 08/25/2033		1,316,407		1,174,636
Series 5004, Class FM (1 month		2,333,170		2,2 17,770	Series 2016-48, Class MA,		1,510,107		1,171,030
LIBOR + 0.350%),					2.000%, 06/25/2038		1,351,131		1,203,108
5.500%, 08/25/2050 (A)		500,710		478,307	Series 2016-57, Class PC,				
Series 5091, Class AB,					1.750%, 06/25/2046		2,666,364		2,212,636
1.500%, 03/25/2051		1,036,613		825,131	Series 2017-13, Class PA,				
Series 5119, Class AB,		420.727		2.40, 420	3.000%, 08/25/2046		523,968		476,838
1.500%, 08/25/2049 Series 5119, Class OF (1 month		429,736		342,432	Series 2017-78, Class FC (1 month LIBOR + 0.350%),				
SOFR + 0.200%).					5.500%, 10/25/2047 (A)		494,845		478,071
5.267%, 06/25/2051 (A)		712,006		676,930	Series 2018-14, Class KC,		777,073		470,071
Series 5143, Class GA,		712,000		070,730	3.000%, 03/25/2048		878,630		808,989
2.000%, 06/25/2049		356,422		287,417	Series 2018-8, Class KL,		,		,
Series 5178, Class TP,					2.500%, 03/25/2047		481,042		417,438
2.500%, 04/25/2049		786,065		680,732	Series 2018-85, Class EA,				
Series 5182, Class M,					3.500%, 12/25/2048		370,024		347,515
2.500%, 05/25/2049		488,990		419,864	Series 2018-85, Class FE (1 month				
Series 5201, Class CA, 2.500%, 07/25/2048		719,257		632,258	LIBOR + 0.300%), 5.450%, 12/25/2048 (A)		1,113,903		1 079 792
Series 5202, Class BH,		117,431		032,230	Series 2019-15, Class FA (1 month		1,113,903		1,078,782
2.000%, 12/25/2047		406,304		360,558	LIBOR + 0.500%),				
Series 5202, Class LA,		.00,004		200,220	5.650%, 04/25/2049 (A)		264,154		256,372
2.500%, 05/25/2049		713,254		623,212	Series 2019-25, Class PA,		- , , , .		
Series 5203, Class G,					3.000%, 05/25/2048		851,683		767,711
2.500%, 11/25/2048		317,903		276,117	Series 2019-43, Class FC (1 month				
Series 5217, Class CD,		(10.072		552 520	LIBOR + 0.400%),		500 (00		510.404
2.500%, 07/25/2049		618,272		553,730	5.550%, 08/25/2049 (A)		528,600		510,424

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

	Shares or Principal Amount	Value	`	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
U.S. Government Agency (continued)			U.S. Government Agency (continued)		
Federal National			Government National		
Mortgage Association (continued)			Mortgage Association (continued)		
Series 2019-67, Class FB (1 month LIBOR + 0.450%),			Series 2022-84, Class A, 2.500%, 01/20/2052	\$ 626,844	\$ 530,442
5.600%, 11/25/2049 (A) \$	261,091	\$ 252,693	2.300%, 01/20/2032	\$ 020,044	58,260,129
Series 2020-34, Class F (1 month	201,071	Ψ 232,073	TOTAL COLLATERALIZED MORTCACE	ODI ICATIONS	38,200,129
LIBOR + 0.450%),			TOTAL COLLATERALIZED MORTGAGE (Cost \$90,592,995)	OBLIGATIONS	\$ 83,724,606
5.600%, 06/25/2050 (A)	360,289	347,613	(Cost \$90,392,993)		\$ 83,724,606
Series 2020-45, Class JL,			ASSET BACKED SECURITIES – 12.2%		
3.000%, 07/25/2040	891,476	799,271	Ally Auto Receivables Trust		
Series 2020-48, Class AB,	410 146	242.214	Series 2022-3, Class A4	221 000	220.524
2.000%, 07/25/2050 Series 2020-48, Class DA,	418,146	343,214	5.070%, 06/15/2031 American Express Credit Account Master	331,000	329,534
2.000%, 07/25/2050	1,266,063	1,049,397	Trust		
Series 2021-27, Class EC,	1,200,000	1,0 .>,0 /	Series 2023-1, Class A		
1.500%, 05/25/2051	1,772,400	1,402,846	4.870%, 05/15/2028	1,291,000	1,283,379
Series 2021-78, Class ND,			AmeriCredit Automobile		
1.500%, 11/25/2051	984,302	802,551	Receivables Trust		
Series 2021-78, Class PA,		100.010	Series 2022-1, Class A3	250.000	250 444
2.500%, 11/25/2051	561,442	480,313	2.450%, 11/18/2026	259,000	250,664
Series 2022-11, Class A, 2.500%, 07/25/2047	1,560,801	1,378,578	Series 2022-2, Class A3 4.380%, 04/18/2028	633,000	620,343
Series 2022-28, Class CA,	1,500,601	1,570,570	Series 2023-1, Class A3	055,000	020,343
2.000%, 01/25/2048	582,988	514,835	5.620%, 11/18/2027	913,000	906,829
Series 2022-3, Class N,	, , , , , , , , , , , , , , , , , , , ,	,,,,,,	Avis Budget Rental Car Funding	,	,
2.000%, 10/25/2047	1,739,311	1,493,838	AESOP LLC		
Series 414, Class A35,			Series 2019-3A, Class A		
3.500%, 10/25/2042	1,066,682	994,542	2.360%, 03/20/2026 (D)	678,000	640,157
Government National			Series 2020-1A, Class A	494,000	459,354
Mortgage Association Series 2012-141, Class WA,			2.330%, 08/20/2026 (D) Series 2021-2A, Class A	494,000	439,334
4.517%, 11/16/2041 (F)	169,742	164,320	1.660%, 02/20/2028 (D)	644,000	556,979
Series 2017-167, Class BQ,	,	,	Series 2022-4A, Class A	,	
2.500%, 08/20/2044	455,005	410,895	4.770%, 02/20/2029 (D)	322,000	308,165
Series 2021-227, Class E,			Series 2023-1A, Class A		
2.500%, 07/20/2050	2,502,158	2,163,548	5.250%, 04/20/2029 (D)	1,194,000	1,163,852
Series 2021-23, Class MG,	1 219 650	006.452	Series 2023-2A, Class A	761 000	742 072
1.500%, 02/20/2051 Series 2021-27, Class BD,	1,218,659	996,452	5.200%, 10/20/2027 (D) Series 2023-4A, Class A	761,000	743,973
5.000%, 02/20/2051	490,837	490,604	5.490%, 06/20/2029 (D)	1,581,000	1,555,255
Series 2021-27, Class CW,	,	., ,,,,,,	Series 2023-6A, Class A	-,,	-,,
5.001%, 02/20/2051 (F)	639,762	630,226	5.810%, 12/20/2029 (D)	896,000	894,242
Series 2021-27, Class NT,	200 00 =	100 505	BA Credit Card Trust		
5.000%, 02/20/2051	508,895	492,533	Series 2023-A1, Class A1	1 464 000	1 452 450
Series 2021-27, Class Q, 5.000%, 02/20/2051	445,001	431,868	4.790%, 05/15/2028 BMW Vehicle Lease Trust	1,464,000	1,453,459
Series 2021-8, Class CY,	445,001	431,000	Series 2023-1, Class A4		
5.000%, 01/20/2051	451,736	445,148	5.070%, 06/25/2026	457,000	453,547
Series 2022-107, Class C,	,	,	Capital One Multi-Asset Execution Trust	•	· ·
2.500%, 06/20/2051	2,113,661	1,776,347	Series 2022-A2, Class A		
Series 2022-191, Class B,	2 2 7 2 2 2 2	2 2 4 7 000	3.490%, 05/15/2027	883,000	853,524
4.000%, 06/20/2041	2,358,000	2,215,908	Series 2023-A1, Class A	754.000	740.052
Series 2022-197, Class LF (1 month SOFR + 0.700%),			4.420%, 05/15/2028 Capital One Prime Auto	754,000	740,952
5.766%, 11/20/2052 (A)	1,875,388	1,861,533	Receivables Trust		
Series 2022-205, Class A,	1,0.0,000	1,001,000	Series 2023-1, Class A3		
2.000%, 09/20/2051	769,058	618,148	4.870%, 02/15/2028	1,891,000	1,870,950
Series 2022-31, Class GH,			Series 2023-1, Class A4		
2.500%, 12/20/2049	1,370,055	1,197,188	4.760%, 08/15/2028	630,000	622,259
Series 2022-50, Class DC,	600 504	500 100	Chase Auto Owner Trust		
2.500%, 08/20/2051	622,504	529,182	Series 2022-AA, Class A4 3.990%, 03/27/2028 (D)	416,000	401,377
			5.576 io, 0512112020 (D)	410,000	701,377

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

`	Shares or Principal Amount	Value		Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued) College Ave Student Loans LLC Series 2017-A, Class A1 (1 month)		ASSET BACKED SECURITIES (continued) Hertz Vehicle Financing LLC (continued) Series 2022-4A, Class A		
LIBOR + 1.650%)	ф 201.570	Ф 201.157	3.730%, 09/25/2026 (D) \$	735,000	\$ 700,675
Series 2018-A, Class A2	\$ 301,579		Series 2023-2A, Class A 5.570%, 09/25/2029 (D)	1,513,000	1,488,323
4.130%, 12/26/2047 (D) Series 2019-A, Class A2	219,942	206,396	Honda Auto Receivables Owner Trust Series 2023-1, Class A3	4 644 000	4 (20 252
3.280%, 12/28/2048 (D) Discover Card Execution Note Trust	386,873	353,215	5.040%, 04/21/2027 Series 2023-1, Class A4	1,641,000	1,630,373
Series 2022-A4, Class A 5.030%, 10/15/2027 Series 2023-A1, Class A	249,000	247,730	4.970%, 06/21/2029 Hyundai Auto Lease Securitization Trust Series 2023-B, Class A4	789,000	784,081
4.310%, 03/15/2028 Series 2023-A2, Class A	1,497,000	1,463,982	5.170%, 04/15/2027 (D) Hyundai Auto Receivables Trust	661,000	651,721
4.930%, 06/15/2028 Enterprise Fleet Financing LLC	2,632,000	2,620,382	Series 2021-C, Class A4 1.030%, 12/15/2027	549,000	502,016
Series 2023-1, Class A2 5.510%, 01/22/2029 (D)	908,000	900,357	Series 2022-A, Class A3 2.220%, 10/15/2026	1,004,000	963,613
Series 2023-1, Class A3 5.420%, 10/22/2029 (D) Ford Credit Auto Lease Trust	560,000	557,152	Series 2022-A, Class A4 2.350%, 04/17/2028 Series 2023-A, Class A4	341,000	318,546
Series 2023-A, Class A4 4.830%, 05/15/2026	486,000	478,573	4.480%, 07/17/2028 Mercedes-Benz Auto Lease Trust	599,000	587,217
Ford Credit Auto Owner Trust Series 2022-1, Class A	2.007.000	4 005 005	Series 2023-A, Class A3 4.740%, 01/15/2027	891,000	877,971
3.880%, 11/15/2034 (D) Series 2022-D, Class A4 5.300%, 03/15/2028	2,096,000 299,000	1,987,227 298,830	Mercedes-Benz Auto Receivables Trust Series 2022-1, Class A4 5.250%, 02/15/2029	693,000	695,713
Series 2023-1, Class A 4.850%, 08/15/2035 (D)	2,358,000	2,307,255	Series 2023-1, Class A4 4.310%, 04/16/2029	538,000	525,785
Series 2023-A, Class A3 4.650%, 02/15/2028	1,281,000	1,264,761	Navient Private Education Loan Trust Series 2014-AA, Class A3 (1 month		,
Series 2023-B, Class A3 5.230%, 05/15/2028	1,095,000	1,092,611	LIBOR + 1.600%) 6.793%, 10/15/2031 (A)(D)	360,308	359,802
Series 2023-B, Class A4 5.060%, 02/15/2029 Ford Credit Floorplan Master Owner	434,000	432,153	Series 2016-AA, Class A2B (1 month LIBOR + 2.150%) 7.343%, 12/15/2045 (A)(D)	224,008	224,943
Trust A Series 2023-1, Class A1			Series 2020-IA, Class A1A 1.330%, 04/15/2069 (D)	454,894	399,288
4.920%, 05/15/2028 (D) GM Financial Automobile Leasing Trust	1,169,000	1,155,992	Navient Private Education Refi Loan Trust		
Series 2023-1, Class A4 5.160%, 01/20/2027 Series 2023-2, Class A3	680,000	674,144	Series 2018-A, Class A2 3.190%, 02/18/2042 (D) Series 2018-CA, Class A2	1,485	1,481
5.050%, 07/20/2026 Series 2023-2, Class A4	916,000	908,504	3.520%, 06/16/2042 (D) Series 2018-DA, Class A2A	23,013	22,589
5.090%, 05/20/2027 GM Financial Consumer Automobile	416,000	411,372	4.000%, 12/15/2059 (D) Series 2019-CA, Class A2	536,940	511,920
Receivables Trust Series 2022-2, Class A3			3.130%, 02/15/2068 (D) Series 2019-D, Class A2A	438,748	414,625
3.100%, 02/16/2027 Series 2022-4, Class A3	1,483,000	1,435,026	3.010%, 12/15/2059 (D) Series 2019-FA, Class A2	1,056,519	976,446
4.820%, 08/16/2027 GM Financial Revolving	510,000	504,148	2.600%, 08/15/2068 (D) Series 2020-BA, Class A2	585,961	537,397
Receivables Trust Series 2022-1, Class A	797,000	900.965	2.120%, 01/15/2069 (D) Series 2020-EA, Class A	386,273	350,101
5.910%, 10/11/2035 (D) Series 2023-1, Class A	786,000 1,173,000	800,865	1.690%, 05/15/2069 (D) Series 2020-GA, Class A	101,343 408,757	90,407
5.120%, 04/11/2035 (D) GMF Floorplan Owner Revolving Trust Series 2023-1, Class A1	1,1/3,000	1,159,618	1.170%, 09/16/2069 (D) Series 2021-A, Class A 0.840%, 05/15/2069 (D)	164,588	361,730 142,766
5.340%, 06/15/2028 (D) Hertz Vehicle Financing LLC	2,032,000	2,028,165	Series 2021-BA, Class A 0.940%, 07/15/2069 (D)	236,542	204,261
Series 2021-2A, Class A 1.680%, 12/27/2027 (D)	740,000	644,800	Series 2021-CA, Class A 1.060%, 10/15/2069 (D)	979,049	844,385
Series 2022-1A, Class A 1.990%, 06/25/2026 (D)	1,210,000	1,122,529	Series 2021-EA, Class A 0.970%, 12/16/2069 (D)	1,334,187	1,127,594

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

Core Bond Trust (continued)

Core Dona Trust (continuea)			Core bond Trust (continued)		
	Shares or Principal Amount	Value		Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued)			ASSET BACKED SECURITIES (continued)		
Navient Private Education Refi			SMB Private Education		
Loan Trust (continued)			Loan Trust (continued)		
Series 2021-FA, Class A			Series 2016-C, Class A2B (1 month		
1.110%, 02/18/2070 (D) \$	835,793	\$ 697,618	LIBOR + 1.100%)		
Series 2021-GA, Class A			6.293%, 09/15/2034 (A)(D) \$	145,965	\$ 145,489
1.580%, 04/15/2070 (D)	207,677	178,247	Series 2018-C, Class A2A		
Series 2022-A, Class A			3.630%, 11/15/2035 (D)	118,499	112,816
2.230%, 07/15/2070 (D)	2,020,092	1,750,945	Series 2020-PTA, Class A2A		
Navient Student Loan Trust			1.600%, 09/15/2054 (D)	710,607	630,007
Series 2019-BA, Class A2A	021.042	705.007	Series 2020-PTB, Class A2A	1.052.620	1 721 702
3.390%, 12/15/2059 (D)	831,942	785,837	1.600%, 09/15/2054 (D)	1,953,620	1,731,782
Series 2021-3A, Class A1A	025 475	904 924	Series 2021-A, Class APT1	1 225 496	1 040 529
1.770%, 08/25/2070 (D) Nelnet Student Loan Trust	925,475	804,834	1.070%, 01/15/2053 (D) Series 2021-B, Class A	1,225,486	1,049,528
Series 2004-3, Class A5 (3 month			1.310%, 07/17/2051 (D)	430,037	378,835
LIBOR + 0.180%)			Series 2021-D, Class A1A	430,037	370,033
5.435%, 10/27/2036 (A)	612,219	597,480	1.340%, 03/17/2053 (D)	1,173,069	1,033,557
Series 2004-4, Class A5 (3 month	,	2,1,100	Series 2021-E, Class A1A	-,,	-,,
LIBOR + 0.160%)			1.680%, 02/15/2051 (D)	844,937	752,139
5.415%, 01/25/2037 (A)	516,221	507,894	Series 2023-B, Class A1B (1 month		
Series 2005-1, Class A5 (3 month			SOFR + 1.800%)		
LIBOR + 0.110%)			6.773%, 10/16/2056 (A)(D)	766,000	767,657
5.365%, 10/25/2033 (A)	1,900,272	1,845,307	SoFi Professional Loan Program LLC		
Series 2005-2, Class A5 (3 month			Series 2017-D, Class A2FX	21.160	20.154
SOFR + 0.362%)	1 020 420	1 707 700	2.650%, 09/25/2040 (D)	21,168	20,154
5.328%, 03/23/2037 (A)	1,830,438	1,786,789	Series 2020-C, Class AFX 1.950%, 02/15/2046 (D)	83,198	7/ 510
Series 2005-3, Class A5 (3 month SOFR + 0.382%)			1.930%, 02/13/2040 (D) Series 2021-A, Class AFX	65,196	74,518
5.348%, 12/24/2035 (A)	1,263,877	1,235,688	1.030%, 08/17/2043 (D)	294,122	246,593
Series 2005-4, Class A4 (3 month	1,200,077	1,233,000	Series 2021-B, Class AFX	271,122	210,575
SOFR + 0.442%)			1.140%, 02/15/2047 (D)	680,082	565,962
5.408%, 03/22/2032 (A)	330,329	318,457	Synchrony Card Funding LLC		
Nissan Auto Lease Trust			Series 2022-A2, Class A		
Series 2023-B, Class A3			3.860%, 07/15/2028	467,000	452,877
5.690%, 07/15/2026	1,528,000	1,530,063	T-Mobile US Trust		
Series 2023-B, Class A4	505.000	505 554	Series 2022-1A, Class A	656,000	(40.106
5.610%, 11/15/2027	585,000	585,554	4.910%, 05/22/2028 (D)	656,000	648,186
Nissan Auto Receivables Owner Trust Series 2022-B, Class A4			Toyota Auto Receivables Owner Trust		
4.450%, 11/15/2029	415,000	406,585	Series 2022-D, Class A4 5.430%, 04/17/2028	378,000	382,248
Series 2023-A, Class A4	415,000	400,303	Series 2023-A, Class A4	370,000	302,240
4.850%, 06/17/2030	312,000	309,525	4.420%, 08/15/2028	506,000	495,437
PenFed Auto Receivables Owner Trust	,,,,,	,	Series 2023-B, Class A3	,	
Series 2022-A, Class A3			4.710%, 02/15/2028	772,000	763,751
3.960%, 04/15/2026 (D)	615,000	603,687	Verizon Master Trust		
Series 2022-A, Class A4			Series 2022-2, Class A		
4.180%, 12/15/2028 (D)	302,000	293,990	1.530%, 07/20/2028	577,000	541,770
Santander Drive Auto Receivables Trust			Series 2022-4, Class A (3.400% to		
Series 2022-2, Class A3	1 266 411	1.251.440	6-20-25, then 4.150% thereafter)	1.007.000	1 101 440
2.980%, 10/15/2026 Series 2022 3. Class A3	1,366,411	1,351,449	3.400%, 11/20/2028 Series 2022 6. Class A (3.670% to	1,226,000	1,181,449
Series 2022-3, Class A3 3.400%, 12/15/2026	593,245	585,493	Series 2022-6, Class A (3.670% to 7-20-25, then 4.420% thereafter)		
Series 2022-4, Class A3	373,243	303,773	3.670%, 01/22/2029	765,000	740,066
4.140%, 02/16/2027	889,000	876,658	Series 2023-1, Class A (4.490% to	,	
Series 2022-5, Class A3	,		1-20-26, then 5.240% thereafter)		
4.110%, 08/17/2026	733,000	725,518	4.490%, 01/22/2029	1,174,000	1,153,080
Series 2022-6, Class A3			Series 2023-2, Class A		
4.490%, 11/16/2026	1,551,000	1,531,760	4.890%, 04/13/2028	432,000	428,046
Series 2022-7, Class A3			Series 2023-4, Class A1A		
5.750%, 04/15/2027	354,000	353,404	5.160%, 06/20/2029	1,984,000	1,977,336
SMB Private Education Loan Trust					
Series 2016-B, Class A2A 2.430%, 02/17/2032 (D)	54,981	52,848			
2.450%, 02/17/2052 (D) Series 2016-B, Class A2B (1 month	34,761	32,040			
LIBOR + 1.450%)					
(((((((((((((((((((21 (00	24.505			

6.643%, 02/17/2032 (A)(D)

21,587

21,600

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Core Bond Trust (continued)

	Shares or Principal Amount		Value
ASSET BACKED SECURITIES (continued)			
Volkswagen Auto Loan Enhanced Trust			
Series 2023-1, Class A3			
5.020%, 06/20/2028 \$	853,000	\$	849,855
World Omni Select Auto Trust			
Series 2023-A, Class A2A			
5.920%, 03/15/2027	761,000		759,585
TOTAL ASSET BACKED SECURITIES			
(Cost \$99,195,092)		\$	95,381,447
SHORT-TERM INVESTMENTS – 1.8%			
Short-term funds – 1.8%			
John Hancock Collateral Trust,			
5.1773% (G)(H)	10,798		107,925
State Street Institutional			
U.S. Government Money Market			
Fund, Premier Class, 5.0063% (G)	14,153,827		14,153,827
TOTAL SHORT-TERM INVESTMENTS (Cost	\$14,261,756)	\$	14,261,752
Total Investments (Core Bond Trust)			
(Cost \$876,762,148) - 106.4%		\$	831,447,456
Other assets and liabilities, net – (6.4%)			(49,742,060)
TOTAL NET ASSETS - 100.0%		\$	781,705,396
SALE COMMITMENTS		_	
OUTSTANDING - (0.3)%			
U.S. Government Agency – (0.3%)			
Federal National Mortgage Association			
3.500%, TBA (C) \$	(2,800,000)	\$	(2,550,406)
TOTAL SALE COMMITMENTS OUTSTANDI	NG (Proceeds		
received \$2,564,078)		\$	(2,550,406)

Security Ab	breviations and Legend
CME	Chicago Mercantile Exchange
CMT	Constant Maturity Treasury
LIBOR	London Interbank Offered Rate
SOFR	Secured Overnight Financing Rate
TBA	To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.
(A)	Variable rate obligation. The coupon rate shown represents the rate at period end.
(B)	Zero coupon bonds are issued at a discount from their principal amount in lieu of paying interest periodically. Rate shown is the effective yield at period end.
(C)	Security purchased or sold on a when-issued or delayed delivery basis.
(D)	These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$89,747,309 or 11.5% of the fund's net assets as of 6-30-23.
(E)	All or a portion of this security is on loan as of 6-30-23.
(F)	Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.
(G)	The rate shown is the annualized seven-day yield as of 6-30-23.
(H)	Investment is an affiliate of the fund, the advisor and/or subadvisor. This security represents the investment of cash collateral received for

High Yield Trust

FOREIGN GOVERNMENT OBLIGATIONS - 0.4% Argentina - 0.4% Provincia de Buenos Aires 5.250% (5.250% to 9-1-23, then 6.375% to 9-1-24, then 6.625% thereafter), 09/01/2037 (A) \$ 756,976 \$ 287,651 Republic of Argentina 0.500%, (0.500% to 7-9-23, then 0.750% to 7-9-27, then 1.750% thereafter), 07/09/2030 \$ 598,627 198,784 1.000%, 07/09/2039 \$ 59,073 19,122 1.500%, (1.500% to 7-9-23, then 3.625% to 7-9-24, then 4.125% to 7-9-27, then 4.750% to 7-9-28, then 5.000% thereafter), 07/09/2035 \$ 526,571 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$ 662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$ 662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$ 747,812 Allen Media LLC 10.500%, 09/15/2028 (A) 1,470,000 757,050 Altice Franca Holdings LLC 8,000%, 09/15/2029 (A) 780,000 604,235 Altice Franca Holding SA 10.500%, 09/15/2029 (A) 780,000 604,235 Altice Franca Holding SA 10.500%, 09/15/2029 (A) 590,000 418,825 AMC Entertainment Holdings, Inc. 7.500%, 09/15/2029 (A) 730,000 236,775 CCO Holdings LLC 4.250%, 09/15/2029 (A) 730,000 1513,284 4.500%, 08/15/2020 (A) 730,000 1513,284 4.500%, 08/15/2020 (A) 730,000 1512,208 4.500%, 08/15/2020 (A) 730,000 1512,208 4.500%, 08/15/2020 (A) 70,000 1512,209 Clear Channel Dutdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 70,000 152,296 4.500%, 08/15/2020 (A) 70,000 152,296 4.500%, 08/15/2020 (A) 70,000 153,684 5.750%, 01/15/2030 (A) 60,000 033,300 CSC Holdings LLC 4.125%, 120/12/030 (A) 50,000 167,886 5.750%, 01/15/2030 (A) 60,000 033,300 CSC Holdings LLC 4.125%, 120/12/030 (A) 50,000 167,886 5.750%, 01/15/2038 (A) 90,000 664,429 11.250%, 05/15/2028 (A) 90,000 669,405 5.750%, 01/15/2038 (A) 90,000 90,000 669,405 5.750%, 01/15/2038 (A) 90,000 90,000 669,405 5.750%, 01/15/2038 (A)	ingii iicia ii ast				
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thereafter), 09/01/2037 (A) \$ 756,976 \$ 287,651 Republic of Argentina 0.500%, 00.500% to 7-9-23, then 0.750% to 7-9-27, then 1.750% thereafter), 07/09/2029 59,073 19,122 1.500%, (1.500% to 7-9-23, then 3.625% to 7-9-24, then 4.125% to 7-9-27, then 4.750% to 7-9-28, then 5.000% thereafter), 07/09/2035 \$26,571 157,080 662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,006,076) \$747,812 Allein Media LLC 10.500%, 02/15/2028 (A) 719,050 747,812 Allein Media LLC 10.500%, 03/01/2028 (A) 719,050 747,812 Allein Media LLC 10.500%, 03/15/2029 (A) 780,000 604,235 Altice France Holding SA 10.500%, 03/15/2029 (A) 780,000 604,235 Altice France Holding SA 10.500%, 05/15/2027 (A) 640,000 387,539 Altice France Holding SA 10.500%, 05/15/2029 (A) 590,000 418,825 AMC Entertainment Holdings, Inc. 7.500%, 02/15/2029 (A) 590,000 236,775 CCO Holdings LLC 42.500%, 06/15/2029 (A) 330,000 236,775 CCO Holdings LLC 42.500%, 06/15/2029 (A) 500,000 173,185 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 08/15/2030 (A) 500,000 440,359 Charter Communications Operating LLC 6,484%, 10/23/2045 200,000 440,359 Charter Communications Operating LLC 6,484%, 10/23/2045 200,000 440,359 CRICKHOLDINGS LLC 41,25%, 12/01/2030 (A) 500,000 664,429 11,250%, 08/01/2032 (A) 700,000 663,802 CRICKHOLDINGS LLC 41,25%, 12/01/2030 (A) 500,000 664,429 11,250%, 08/01/2029 (A) 500,000 669,405 5.750%, 11/15/2021 (A) 700,000 682,201 DISH DBS Corp. 5.125%, 06/01/2029 (A) 600,000 682,201 7.500%, 06/01/2028 (A) 9					
Republic of Argentina		\$	756,976	\$	287,651
thereafter), 07/09/2030 598,627 198,784 thereafter), 07/09/2039 59,073 19,122 1.500%, (1.500% to 7-9-23, then 3.625% to 7-9-24, then 4.125% to 7-9-27, then 4.750% to 7-9-28, then 5.000% thereafter), 07/09/2035 526,571 157,080 662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$62,637 CORPORATE BONDS - 82.8% Communication services - 10.0% Accelerate 360 Holdings LLC 8.000%, 03/01/2028 (A) 719,050 747,812 Allen Media LLC 10.500%, 02/15/2028 (A) 1,470,000 757,050 Altice Financing SA 5.750%, 08/15/2029 (A) 780,000 604,235 Altice France Holding SA 10.500%, 05/15/2020 (A) 780,000 418,825 AMC Entertainment Holdings, Inc. 7.500%, 02/15/2029 (A) 780,000 236,775 COC Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 153,284 4.500%, 08/15/2030 (A) 1,500%, 08/15/2030 (A) 500,000 1516,268 4.500%, 08/15/2030 (A) 500,000 1516,268 4.500%, 08/15/2030 (A) 500,000 1516,268 4.500%, 08/15/2030 (A) 500,000 150,268 4.500%, 08/15/2030 (A) 500,000 150,268 4.500%, 08/15/2030 (A) 500,000 150,268 500%, 11/15/2031 (A) 500,000 236,775 COC Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 150,268 4.500%, 08/15/2030 (A) 500,000 150,268 4.500%, 08/15/2030 (A) 500,000 150,268 500%, 11/15/2031 (A) 500,000 236,775 COC Holdings LLC 4.250%, 02/01/2031 (A) 500,000 150,268 500%, 11/15/2031 (A) 500,000 236,775 COC Holdings LLC 4.250%, 02/01/2031 (A) 500,000 516,268 500%, 11/15/2031 (A) 500,000 236,300 516,268 500%, 11/15/2031 (A) 500,000 516,268 500%, 11/15/2031 (A) 500,000 516,268 500%, 02/01/2032 (A) 500,000 516,268 500%, 02/01/2032 (A) 500,000 516,268 500%, 02/01/2032 (A) 500,000 562,382 500,000 50	Republic of Argentina				
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3.625% to 7-9-24, then 4.125% to 7-9-27, then 4.750% to 7-9-28, then 5.000% thereafter), 07/09/2035 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) CORPORATE BONDS - 82.8% Communication services - 10.0% Accelerate360 Holdings LLC 8.000%, 03/01/2028 (A) Altien Media LLC 10.500%, 02/15/2028 (A) Altice Financing SA 5.750%, 08/15/2029 (A) AMC Entertainment Holdings, Inc. 7.500%, 02/15/2026 (A) 330,000 236,775 COCO Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 4.500%, 08/15/2032 (A) Charter Communications Operating LLC 6.484%, 10/23/2045 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) Charter Communications Operating LLC 6.484%, 10/23/2045 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 7.500%, 06/01/2029 (A) 7.500%, 07/15/2030 (A) 6.40,000 7.500%, 02/15/2030 (A) 6.500%, 02/01/2031 to 01/15/2034 (A) 6.500%, 08/15/2030 (A) 6.500%, 08/15/2030 (A) 6.500%, 08/15/2030 (A) 6.500%, 08/15/2031 (A) 6.500%, 08/15/2031 (A) 6.500%, 08/15/2031 (A) 6.500%, 01/15/2031 (A) 6.500%, 02/01/2032 (A) 6.500%, 02/01/2032 (A) 6.500%, 02/01/2032 (A) 6.500%, 02/01/2034 (A) 6.500%, 03/15/2036 (A) 6.500%, 03/15/2038 (A) 6.500%, 03/15/2030 (A) 6.500%, 03/15/2031 (A) 6.500%, 03/15/2031 (A) 6.500%, 03/15/2031 (A) 6.500%, 03/15/2032 (A) 6.500%, 03/15/2032 (A) 6.500%, 03/15/2030 (A)			59,073		19,122
7-9-27, then 4.750% to 7-9-28, then 5.000% thereafter), 07/09/2035 526,571 157,080 662,637 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$ 662,637 CORPORATE BONDS - 82.8% Communication services - 10.0% Accelerate 360 Holdings LLC 8.000%, 03/01/2028 (A) 719,050 747,812 Allen Media LLC					
157,080					
TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$1,106,076) \$ 662,637			526 571		157.090
TOTAL FOREIGN GOVERNMENT OBLIGATIONS	5.000% thereafter), 07/09/2055		320,371	_	
Cost \$1,106,076 \$ 662,637					662,637
CORPORATE BONDS - 82.8% Communication services - 10.0% Accelerate360 Holdings LLC 8.00%, 03/01/2028 (A) Allen Media LLC 10.500%, 02/15/2028 (A) Allice Financing SA 5.750%, 08/15/2029 (A) Altice France Holding SA 10.500%, 05/15/2027 (A) Altice France Holding SA 10.500%, 05/15/2027 (A) Altice France SA 5.125%, 07/15/2029 (A) Altice France Holdings, Inc. 7.500%, 02/15/2029 (A) Altice France Holdings, Inc. 7.500%, 02/15/2029 (A) Altice France SA 5.125%, 07/15/2029 (A) Altice France Holdings, Inc. 7.500%, 02/15/2029 (A) Altice France SA 5.125%, 07/15/2029 (A) Altice France SA 5.125%, 07/01/2031 to 01/15/2034 (A) 4.500%, 08/15/2030 (A) 4.500%, 08/15/2030 (A) 4.500%, 08/15/2032 1,970,000 4.750%, 02/01/2032 1,970,000 4.750%, 02/01/2032 1,970,000 4.750%, 02/01/2032 (A) Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) CSC Holdings LLC 4.125%, 12/01/2030 (A) 5.000%, 11/15/2031 (A) 330,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 5.750%, 01/15/2031 (A) 330,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 7.10,000 643,301 DISH DBS Corp. 5.125%, 06/01/2029 (A) 5.750%, 08/15/2027 (A) 7.10,000 643,306 Gannett Holdings LLC 6.000%, 11/15/2028 (A) 5.750%, 07/01/2026 (A) 620,000 522,315 HeartCommunications, Inc. 4.750%, 07/01/2026 (A) 620,000 331,520 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.		ATIC	NS	_	
Communication services — 10.0% Accelerate 360 Holdings LLC 8.000%, 03/01/2028 (A) Allen Media LLC 10.500%, 02/15/2028 (A) Altice Financing SA 5.750%, 08/15/2029 (A) Altice France Holding SA 10.500%, 05/15/2027 (A) Altice France Holding SA 10.500%, 05/15/2027 (A) Altice France SA 5.125%, 07/15/2029 (A) 590,000 418,825 AMC Entertainment Holdings, Inc. 7.500%, 02/15/2029 (A) 730,000 513,284 10.000%, 06/15/2029 (A) 730,000 513,284 10.000%, 06/15/2029 (A) 730,000 513,284 10.000%, 06/15/2020 (A) 330,000 516,268 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 05/01/2032 1,970,000 440,359 Charter Communications Operating LLC 6.484%, 10/23/2045 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 5.750%, 06/01/2029 (A) 5.750%, 06/01/2029 (A) 5.750%, 01/15/2030 (A) 6.000% 562,382 CSCH Holdings LLC 4.125%, 12/01/2030 (A) 6.000% 562,382 CSCH Holdings LLC 5.7500%, 06/01/2029 (A) 6.000% 6.500%, 02/01/2029 (A) 6.500%, 03/01/5/2028 (A) 6.500%, 03	(Cost \$1,106,076)			\$	662,637
Accelerate360 Holdings LLC 8.000%, 03/01/2028 (A) Allen Media LLC 10.500%, 02/15/2028 (A) 1,470,000 Altice Financing SA 5.750%, 08/15/2029 (A) Altice France Holding SA 10.500%, 05/15/2027 (A) Altice France Holding SA 10.500%, 05/15/2029 (A) Altice France SA 5.125%, 07/15/2029 (A) 590,000 Altice France SA 5.125%, 07/15/2029 (A) 590,000 Altice France SA 5.125%, 07/15/2029 (A) AMC Entertainment Holdings, Inc. 7.500%, 02/15/2029 (A) 730,000 731,284 10.000%, 06/15/2026 (A) 730,000 731,385 4.500%, 03/15/2030 (A) 730,000 731,385 4.500%, 08/15/2030 (A) 730,000 731,385 4.500%, 08/15/2030 (A) 730,000 731,385 730,000 731,385 730,000	CORPORATE BONDS - 82.8%				
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8.000%, 03/01/2028 (A) 719,050 747,812 Allen Media LLC 10,500%, 02/15/2028 (A) 1,470,000 757,050 Altice Financing SA 5.750%, 08/15/2029 (A) 780,000 604,235 Altice France Holding SA 10,500%, 05/15/2027 (A) 640,000 387,539 Altice France SA 5.125%, 07/15/2029 (A) 590,000 418,825 AMC Entertainment Holdings, Inc. 7.500%, 02/15/2029 (A) 730,000 513,284 10,000%, 06/15/2026 (A) 330,000 236,775 CCO Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 173,185 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 08/15/2030 (A) 620,000 156,268 4.750%, 02/01/2032 1,970,000 1,572,960 4.750%, 02/01/2032 (A) 540,000 440,359 Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 760,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 240,000 157,886 5.000%, 01/15/2031 (A) 330,000 153,684 5.000%, 01/15/2031 (A) 330,000 153,684 5.000%, 02/01/2029 (A) 800,000 646,429 11.250%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 (A) 770,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A) 900,000 333,520 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.					
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Altice Financing SA 5.750%, 08/15/2029 (A) Altice France Holding SA 10.500%, 05/15/2027 (A) Altice France SA 5.125%, 07/15/2029 (A) 5.125%, 07/15/2031 (A) 5.120%, 02/01/2031 to 01/15/2034 (A) 5.120%, 02/01/2031 to 01/15/2034 (A) 5.120%, 02/01/2031 to 01/15/2034 (A) 5.120%, 03/11/2032 5.120%, 03/11/2032 5.120%, 03/11/2032 6.120%, 03/11/2032 6.120%, 03/11/2032 6.120%, 03/11/2032 6.120%, 03/11/2032 6.120%, 03/11/2032 6.120%, 03/11/2032 6.120%, 03/11/2032 6.120%, 03/11/2031 6.120%, 03/11/2					
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10.500%, 05/15/2027 (A) 640,000 387,539 Altice France SA 5.125%, 07/15/2029 (A) 590,000 418,825 AMC Entertainment Holdings, Inc. 7.500%, 02/15/2029 (A) 730,000 513,284 10.000%, 06/15/2026 (A) 330,000 236,775 CCO Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 516,268 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 08/15/2030 (A) 540,000 440,359 Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 760,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 240,000 167,886 5.000%, 11/15/2031 (A) 330,000 153,684 5.750%, 01/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 669,405 5.750%, 12/01/2036 (A) 900,000 669,405 5.750%, 12/01/2026 (A) 900,000 669,405 5.750%, 07/01/2026 (B) 190,000 533,280 Gannett Holdings LLC 6.000%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 (A) 190,000 533,280 Gannett Holdings LLC 6.000%, 11/15/2028 (A) 900,000 693,283 5.250%, 08/15/2027 (A) 190,000 143,238 5.250%, 08/15/2027 (A) 190,000 143,238 5.250%, 08/15/2027 (A) 310,000 313,527 Match Group Holdings IL LC 3.625%, 10/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			780,000		604,235
Altice France SA 5.125%, 07/15/2029 (A) 5.125%, 07/15/2029 (A) 5.125%, 07/15/2029 (A) 5.125%, 07/15/2029 (A) 7.500%, 02/15/2029 (A) 7.500%, 02/15/2029 (A) 7.500%, 02/15/2026 (A) 330,000 236,775 CCO Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 173,185 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 05/01/2032 1,970,000 1,572,960 4.750%, 02/01/2032 (A) 540,000 640,359 Charter Communications Operating LLC 6.484%, 10/23/2045 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 75.00%, 06/01/2039 (A) 5.000%, 11/15/2031 (A) 5.000%, 11/15/2031 (A) 5.750%, 01/15/2030 (A) 6.500%, 02/01/2029 (A) 6.500%, 02/01/2029 (A) 6.500%, 05/15/2028 (A) 6.500%,					
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AMC Entertainment Holdings, Inc. 7,500%, 02/15/2029 (A) 730,000 730,00			500.000		440.005
7.500%, 02/15/2029 (A) 730,000 513,284 10.000%, 06/15/2026 (A) 330,000 236,775 CCO Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 620,000 173,185 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 08/15/2032 1,970,000 1,572,960 4.750%, 02/01/2032 (A) 540,000 440,359 Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 760,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 330,000 153,684 5.750%, 01/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 (A) 800,000 644,346 5.750%, 12/01/2028 (A) 900,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 (A) 900,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 532,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A) 90,000 143,238 5.250%, 08/15/2027 (A) 190,000 143,238 5.250%, 08/15/2027 (A) 350,000 230,143 4.625%, 06/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 Playtika Holding Corp.			590,000		418,825
10.000%, 06/15/2026 (Å) CCO Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 173,185 4.500%, 08/15/2030 (A) 620,000 15,6268 4.500%, 05/01/2032 1,970,000 1,572,960 4.750%, 02/01/2032 (A) Charter Communications Operating LLC 6.484%, 10/23/2045 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) CSC Holdings LLC 4.125%, 12/01/2030 (A) 5.000%, 11/15/2031 (A) 5.000%, 11/15/2031 (A) 5.750%, 01/15/2030 (A) 6.500%, 02/01/2029 (A) 760,000 652,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 6.500%, 02/01/2029 (A) 6.500%, 02/01/2029 (A) 11.250%, 05/15/2028 (A) 11.250%, 05/15/2028 (A) Directv Financing LLC 5.875%, 08/15/2027 (A) DISH DBS Corp. 5.125%, 06/01/2029 1.000,000 464,346 5.750%, 12/01/2028 (A) 5.875%, 11/15/2024 7.750%, 07/01/2026 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 4.625%, 06/01/2028 (A) 350,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			720,000		512 204
CCO Holdings LLC 4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 173,185 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 05/01/2032 1,970,000 1,572,960 4.750%, 02/01/2032 (A) 540,000 Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 760,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 5.000%, 11/15/2031 (A) 5.000%, 11/15/2031 (A) 5.750%, 01/15/2038 (A) 6.500%, 02/01/2029 (A) 800,000 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 5.875%, 11/15/2024 7.550%, 12/01/2028 (A) 900,000 5.875%, 11/15/2024 7.750%, 07/01/2026 6870,000 682,201 7.750%, 07/01/2026 (A) 600,000 523,3280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 5.250%, 08/15/2027 (A) 190,000 143,238 5.250%, 08/15/2027 (A) 350,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.					
4.250%, 02/01/2031 to 01/15/2034 (A) 220,000 173,185 4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 05/01/2032 1,970,000 1,572,960 4.750%, 02/01/2032 (A) 540,000 440,359 Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 760,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 240,000 167,886 5.000%, 11/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 (A) 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 10.000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			330,000		230,773
4.500%, 08/15/2030 (A) 620,000 516,268 4.500%, 05/01/2032 1,970,000 1,572,960 4.750%, 02/01/2032 (A) 540,000 440,359 Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 760,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 240,000 167,886 5.000%, 11/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 (A) 870,000 682,201 7.750%, 07/01/2026 (A) 620,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			220,000		173 185
4.500%, 05/01/2032					
4.750%, 02/01/2032 (A) 540,000 440,359 Charter Communications Operating LLC 6.484%, 10/23/2045 230,000 216,227 Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 760,000 562,382 CSC Holdings LLC 4.125%, 12/01/2030 (A) 240,000 167,886 5.000%, 11/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 532,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.	· · · · · · · · · · · · · · · · · · ·				
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Clear Channel Outdoor Holdings, Inc. 7.500%, 06/01/2029 (A) 7.500%, 06/01/2029 (A) 7.500%, 06/01/2029 (A) 7.500%, 06/01/2030 (A) 7.500%, 11/15/2031 (A) 7.500%, 01/15/2031 (A) 7.500%, 01/15/2030 (A) 7.500%, 01/15/2030 (A) 7.500%, 02/01/2029 (A) 7.500%, 02/01/2029 (A) 7.500%, 05/15/2028 (A) 7.500%, 08/15/2027 (A) 7.500%, 08/15/2027 (A) 7.500%, 08/15/2029 7.500%, 12/01/2029 7.500%, 12/01/2028 (A) 7.500%, 12/01/2028 (A) 7.500%, 12/01/2028 (A) 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 01/15/2028 (A) 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2026 7.500%, 07/01/2028 (A) 7.500%, 07/01/2028 (A) 7.500%, 07/01/2028 (A) 7.500%, 08/15/2027 (A) 7.500%, 08/15/2028 (A) 7.500%, 08/15/2028 (A) 7.500%, 08/15/2027 (A) 7.500%, 08/15/2028 (A) 7.500%, 08/15/2027 (A) 7.500%, 08/15/2028 (A) 7.500%,	Charter Communications Operating LLC				
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CSC Holdings LLC 4.125%, 12/01/2030 (A) 240,000 167,886 5.000%, 11/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.					
4.125%, 12/01/2030 (A) 240,000 167,886 5.000%, 11/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			760,000		562,382
5.000%, 11/15/2031 (A) 330,000 153,684 5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			240,000		167.006
5.750%, 01/15/2030 (A) 600,000 283,302 6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directy Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.					
6.500%, 02/01/2029 (A) 800,000 646,429 11.250%, 05/15/2028 (A) 380,000 368,497 Directy Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.					
11.250%, 05/15/2028 (A) 380,000 368,497 Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 669,405 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.					
Directv Financing LLC 5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 5.750%, 12/01/2028 (A) 5.875%, 11/15/2024 780,000 669,405 7.750%, 07/01/2026 870,000 682,201 7.750%, 07/01/2026 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 5.250%, 08/15/2027 (A) Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 4.625%, 06/01/2028 (A) Playtika Holding Corp.					
5.875%, 08/15/2027 (A) 710,000 643,001 DISH DBS Corp. 1,000,000 464,346 5.125%, 06/01/2029 1,000,000 469,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			380,000		300,497
DISH DBS Corp. 5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			710,000		643.001
5.125%, 06/01/2029 1,000,000 464,346 5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			,10,000		0.2,001
5.750%, 12/01/2028 (A) 900,000 669,405 5.875%, 11/15/2024 780,000 682,201 7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.	1		1,000,000		464,346
7.750%, 07/01/2026 870,000 533,280 Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.	5.750%, 12/01/2028 (A)		900,000		669,405
Gannett Holdings LLC 6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 5.250%, 08/15/2027 (A) 410,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 4.625%, 06/01/2028 (A) Playtika Holding Corp.	5.875%, 11/15/2024		780,000		682,201
6.000%, 11/01/2026 (A) 620,000 522,315 iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.	7.750%, 07/01/2026		870,000		533,280
iHeartCommunications, Inc. 4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.					
4.750%, 01/15/2028 (A)(B) 190,000 143,238 5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.	, , ,		620,000		522,315
5.250%, 08/15/2027 (A) 410,000 313,527 Match Group Holdings II LLC 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			100.000		1.42.220
Match Group Holdings II LLC 3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.			,		
3.625%, 10/01/2031 (A)(B) 280,000 230,143 4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.	· · · · · · · · · · · · · · · · · · ·		410,000		313,527
4.625%, 06/01/2028 (A) 350,000 321,510 Playtika Holding Corp.	1 0		200,000		220 142
Playtika Holding Corp.					
	· · · · · · · · · · · · · · · · · · ·		330,000		321,310
170,000	, , ,		490 000		434.875
	, ()		., 0,000		,070

securities lending.

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Communication services (continued) Sprint LLC			Consumer discretionary (continued) Ford Motor Company		
7.875%, 09/15/2023 Telecom Italia Capital SA	\$ 320,000	\$ 320,773	3.250%, 02/12/2032 6.100%, 08/19/2032	\$ 400,000 670,000	\$ 314,674 649,335
6.000%, 09/30/2034 Time Warner Cable LLC	500,000	403,227	Ford Motor Credit Company LLC 4.000%, 11/13/2030	810,000	692,212
7.300%, 07/01/2038 UPC Holding BV	220,000	224,195	4.950%, 05/28/2027 5.113%, 05/03/2029	330,000 900,000	311,285 834,668
5.500%, 01/15/2028 (A) Urban One, Inc.	430,000	375,375	7.350%, 03/06/2030 Full House Resorts, Inc.	940,000	959,967
7.375%, 02/01/2028 (A) Viavi Solutions, Inc. 3.750%, 10/01/2029 (A)	340,000 270,000	296,184	8.250%, 02/15/2028 (A)(B) Installed Building Products, Inc. 5.750%, 02/01/2028 (A)	1,160,000 230,000	1,085,737
Virgin Media Secured Finance PLC 5.500%, 05/15/2029 (A)	330,000	229,420 298,503	Melco Resorts Finance, Ltd. 5.375%, 12/04/2029 (A)	340,000	216,622 280,951
Virgin Media Vendor Financing Notes IV DAC	330,000	290,303	Mohegan Tribal Gaming Authority 13.250%, 12/15/2027 (A)	570,000	604,203
5.000%, 07/15/2028 (A) Vmed O2 UK Financing I PLC	470,000	411,124	NCL Corp., Ltd. 5.875%, 02/15/2027 (A)	2,260,000	2,199,894
4.750%, 07/15/2031 (A)	700,000	582,049	7.750%, 02/15/2029 (A)	610,000	579,384
ZipRecruiter, Inc. 5.000%, 01/15/2030 (A)	330,000	280,979	8.375%, 02/01/2028 (A) NMG Holding Company, Inc.	800,000	835,955
Consumer discretionary – 19.7%		17,146,369	7.125%, 04/01/2026 (A) PetSmart, Inc.	300,000	279,237
Academy, Ltd. 6.000%, 11/15/2027 (A)	250,000	240,000	7.750%, 02/15/2029 (A) Royal Caribbean Cruises, Ltd.	250,000 660,000	248,395 617,135
Adtalem Global Education, Inc.			5.375%, 07/15/2027 (A) 7.250%, 01/15/2030 (A)	840,000	850,789
5.500%, 03/01/2028 (A) American Axle & Manufacturing, Inc.	161,000	146,108	11.625%, 08/15/2027 (A) Sands China, Ltd.	990,000	1,076,565
5.000%, 10/01/2029 (B) American News Company LLC 8.500%, (8.500% Cash or 10.000%	1,080,000	900,296	5.900%, 08/08/2028 Sizzling Platter LLC	200,000	190,637
PIK), 09/01/2026 (A) Bath & Body Works, Inc.	609,259	686,940	8.500%, 11/28/2025 (A) Speedway Motorsports LLC	430,000	419,250
5.250%, 02/01/2028 7.500%, 06/15/2029 (B)	920,000 160,000	874,648 162,131	4.875%, 11/01/2027 (A) StoneMor, Inc.	320,000	295,249
9.375%, 07/01/2025 (A) Boyne USA, Inc.	340,000	360,910	8.500%, 05/15/2029 (A) Sugarhouse HSP Gaming Prop Mezz LP	440,000	371,250
4.750%, 05/15/2029 (A)(B) Caesars Entertainment, Inc.	500,000	450,579	5.875%, 05/15/2025 (A) The Michaels Companies, Inc.	270,000	260,550
4.625%, 10/15/2029 (A)(B) 7.000%, 02/15/2030 (A)	300,000 1,100,000	261,963 1,104,664	5.250%, 05/01/2028 (A) 7.875%, 05/01/2029 (A)	360,000 1,070,000	290,858 720,955
8.125%, 07/01/2027 (A)(B) Carnival Corp.	350,000	358,214	TopBuild Corp. 3.625%, 03/15/2029 (A)	490,000	426,391
6.000%, 05/01/2029 (A) 7.625%, 03/01/2026 (A)	970,000 490,000	866,049 479,905	Upbound Group, Inc. 6.375%, 02/15/2029 (A)	790,000	701,125
10.500%, 06/01/2030 (A)(B) Carnival Holdings Bermuda, Ltd.	900,000	954,789	Viking Cruises, Ltd. 5.875%, 09/15/2027 (A)	170,000 490,000	156,250
10.375%, 05/01/2028 (A) Carriage Purchaser, Inc.	510,000	557,802	7.000%, 02/15/2029 (A)(B) 9.125%, 07/15/2031 (A) VOC Escrow, Ltd.	1,010,000	455,700 1,020,100
7.875%, 10/15/2029 (A)(B) Carriage Services, Inc.	720,000	541,212	5.000%, 02/15/2028 (A) WW International, Inc.	1,345,000	1,234,038
4.250%, 05/15/2029 (A)(B) Carrols Restaurant Group, Inc.	640,000	550,848	4.500%, 04/15/2029 (A) Wynn Macau, Ltd.	800,000	472,822
5.875%, 07/01/2029 (A) Dornoch Debt Merger Sub, Inc.	350,000	288,054	4.875%, 10/01/2024 (A)(B) 5.625%, 08/26/2028 (A)	310,000 920,000	302,250 802,700
6.625%, 10/15/2029 (A)(B) Empire Communities Corp.	410,000	334,468	Wynn Resorts Finance LLC 7.125%, 02/15/2031 (A)	600,000	596,365
7.000%, 12/15/2025 (A)(B) Fertitta Entertainment LLC	650,000	614,250	ZF North America Capital, Inc. 7.125%, 04/14/2030 (A)	470,000	478,015
4.625%, 01/15/2029 (A) Fontainebleau Las Vegas Holdings LLC 11.000%, 06/15/2015 (A)(C)	640,000 3,600,425	561,600 360	Consumer staples – 0.8%		33,609,255
Foot Locker, Inc. 4.000%, 10/01/2029 (A)	640,000	481,952	Darling Ingredients, Inc. 6.000%, 06/15/2030 (A)	290,000	283,230
(14)	310,000	.01,532	,,	270,000	203,230

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

Commune study (commune)	`	Shares or Principal Amount	Value		Shares o Principa Amount	ıl	Value
Simmon Stooks, Inc.	CORPORATE BONDS (continued)			CORPORATE BONDS (continued)			
4.62%, 6301/2029 (A) \$ 500.00 \$ 712/17	Consumer staples (continued)			Energy (continued)			
Triestoware Hodgings, Inc. 6.2599, (AlVI2020) (A) 6.1000							
Series Color Col		\$ 590,000	\$ 472,717		\$ 590	,000	\$ 519,790
Pentry 12.1%	•	610.00	522 514		200	000	205 950
Descript 12.14	0.230%, 04/01/2029 (A)	010,000			390	,000	393,830
Auton Resource Corp.	E 12.1 <i>0</i> /		1,279,401		820	0,000	671,486
S378, 0.001/2006 (A) S0,000 S0,617 S0,000 S0,00				6.250%, 01/15/2030 (A)	570	,000	565,404
Serry Ferricksum Company I.I.C 1,290,000 1,193,250 5,350%, 0,401,2044 520,000 23,2376 Blue Racer Midstream LLC 200,000 333,800 335,800 335,800 200,644,853 Ac25%, 1,213,2015 (A) 300,000 335,800 7,997 Acceptance Design Ferricksum Cls., Inc. 200,000 154,797 Acceptance Design Comp. 1,100,000 1,1	1	430,00	398,070	1 0	500		504 415
20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,644,853 20,645,854 20,						1	
6.6258, 0715/2026 (A)		1,290,000	1,193,250	3.430%, 04/01/2044	020	,000	
7.625%, 1215/2025 (A) \$50,000 \$35,809 Acuris Finance U.S., Inc. Chesquake Rengy Corp. \$50,006, 02010/2026 (A) \$80,000 \$79,907 Apolio Commercial Real Estate Finance, Inc. Ches Chesquake Rengy Primare LIC \$70,000 \$1,0		(70.00	((2.410	E 1 9.0 <i>d</i>			20,044,855
Chesapeake Energy Corp.							
5.50%, 0.001/2026 (A) 8.000 77.97 Apollo Commercial Real Estate Finance, Inc. Chord Energy Corp. 6.375%, 0.001/2026 (A) 1.100.000 1.090.513 Entrance, Inc. Timenace, Inc. 4.625%, 0.0615/2029 (A) 790.000 616.126 Entrance, Inc. 4.625%, 0.0615/2029 (A) 790.000 359.062 Part Art Art Art Art Art Art Art Art Art A		330,00	333,007		200	.000	154,797
6.375%, 6001/2026 (A)		80,00	77,997			, , , ,	,,,,,,,
SAT Midstream Partners LP	2, 1						
47596, 04152030 (A) 740,000 740,000 752,412 75276, 071572032 (A) 750,000 752,442 752,442 750,000 752,442 752,		1,100,000	1,090,513		790	,000	616,126
Crescent Energy Finance LLC 9250%, 2015/2028 (A) 590.000 572,442 8NP Pariss SA 7.375%, 615/2024 (D) 380,000 359,062 9250%, 2015/2028 (A) 200.000 227,516 6450%, 1103/2036 (A) 200.000 227,516 6450%, 1103/2036 (A) 200.000 227,256 8NP Pariss SA 7.375%, 613-92.5, ten 5 7.242 8NP Pariss SA 7.375%, 613-92.5, ten 5 7.2424 7.2		740.00	627 658				
9.25%, Q1/15/2028 (A) 590.000 572.442 BNP Parlhas SA 7.375%, (7.375% to 8.19-2.5, then 5 Year US. Swap Rate + 5.150%), 08/19/2025 (A)D 39.0000 378.134 Parlhas SA 7.375%, (7.15/2027 (A) 20.0000 212.256 Parlha (A)D 39.0000 378.134 Parlha (A)D 39.0000 379.000 3		740,000	021,030		380	,000	359,062
6.450%, 11/03/2036 (A) 280,000 225,517 Year U.S. Swap Rate + 5.150%), 05/15/2037 (A) 200,000 21,111 A 750 (P) 30,000 378,134 Bread Financial Holdings, Inc. 8.000%, 04/15/2027 (A) 50,000 563,417 Bread Financial Holdings, Inc. 9.875%, 07/15/2031 (A) 570,000 563,417 Bread Financial Holdings, Inc. 8.000%, 04/15/2028 (A) 510,000 579,600 575,000		590,00	572,442				
6.75%, 09/15/2037 (A) 200,000 212,256 878%, 29/15/2037 (A) 300,000 378,134 Earthstone Energy Holdings, ILC 8.000%, 04/15/2027 (A) 260,000 251,111 4.750%, 12/15/2024 (A) 510,000 499,891 9.875%, 07/15/2031 (A) 570,000 563,417 8urford Capital Global Franace LLC 6.250%, 04/15/2028 (A) 630,000 455,760 6.250%, 66,500% to 11-15-26, then 5 5.00%, 67/15/2028 (A) 140,000 163,498 1.00% 16							
Bartstone Energy Holdings LLC South-Assemble State South-Assem					200	000	270 124
8,000%, 041/5/2027 (A) 260,000 251,111 4,750%, 121/5/2024 (A) 510,000 499,891 9,875%, 071/5/2031 (A) 570,000 563,417 Burford Capital Global Finance LLC 6,250%, 041/5/2028 (A) 500,000 455,760% (10/30/2028 (A) 410,000 401,054 6875%, 041/5/2030 (A) 500,000 455,760 5750%, 01/30/2028 (A) 500,000 455,760 5750%, 01/30/2028 (A) 500,000 526,741 (A) 500%, (6.500%, (6.500% to 11-15-26, then 5 7		200,00	212,250		390	,000	3/8,134
Sar5%, 071/5/2031 (A) S70,000 S63,417 Burford Capital Global Finance LLC S20%, 041/5/2030 (A) S63,000 S79,600 S79,600 S75,000		260,00	251,111		510	,000	499,891
\$5.50%, 01/30/2028 (A)		570,000	563,417				
Energy Transfer LP		440.00	404.054			1	
Citigroup, Inc. Citigroup, Inc. S.950%, (5.950% to 5-15-25, then 3 month CME Term SOFR + 4.167%, 0.9715/2028 (D) 180,000 172,625 6.500%, 07715/2028 1.460,000 1.320,357 7.500%, 0.60710/2027 (A) 2.20,000 2.16,980 6.500%, 07715/2048 1.460,000 1.320,357 7.500%, 0.60710/2027 (A) 360,000 364,301 360,000 364,3		410,000	401,054				· · · · · · · · · · · · · · · · · · ·
Vear CMT + 5,694%), 11/15/2026 (D)					330	,000	320,741
S.500%, 07/15/2028 S60,000 S29,881 4,167%), 05/15/2025 (D) 180,000 172,625		180,00	163,498				
6.500%, 07/01/2027 (A) 220,000 216,980 6.500% (b.515-24, then 3 month CME Term SOFR + 7.500%, 06/01/2030 (A) 360,000 364,370 3.685%), 1229/2049 (D) 410,000 398,725 (Coinbase Global, Inc. 8.875%, 40/15/2030 530,000 517,807 3.685%), 1229/2049 (D) 410,000 398,725 (Coinbase Global, Inc. 8.875%, 40/15/2030 (A) 530,000 517,807 3.625%, 100/12031 (A) 540,000 319,051 (Coinbase Global, Inc. 8.875%, 40/15/2032 (A) 530,000 472,429 8.125%, (B.125% to 12-23-25, then 5 Year U.S. Swap Rate + 6.185%). 1223/2025 (A) (D) 340,000 340,509 (Coinbase Industries, Ltd. 6.70,000 371,850 (Coinbase Industries, Ltd. 7.250%, 01/15/2026 (A) 370,000 371,850 (Coinbase Industries, Ltd. 7.250%, 01/15/2026 (A)(B) 620,000 578,782 (Coinbase Industries, Ltd. 7.250%, 01/15/2026 (A)(B) 620,000 578,782 (Coinbase Industries, Ltd. 7.250%, 01/15/2026 (A)(B) 620,000 390,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2026 (A)(B) 80,000 390,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2020 (A) 390,000 396,505 (Coinbase Industries, Ltd. 7.250%, 01/15/2020 (A) 390,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2030 (A) 850,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2030 (A) 80,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2030 (A) 80,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2030 (A) 80,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2030 (A) 945,962 (Coinbase Industries, Ltd. 7.250%, 01/15/2030 (A) 940,000 (Coinbase Industries, Ltd. 7.250%, 01/15/2030 (A) 940,000 (Coinbase Industries, Ltd. 7.2	•						
6.50%, 07/15/2048 1,460,000 1,320,357 month CME Term SOFR + 3,600% (0601/2030 (A) 360,000 364,301 366,300 364,301 366,300 364,301 368,500 387,5%, 04/15/2030 350,000 350,000 319,051 Credit Agricole SA Credit Agricole SA S75%, 04/15/2032 (A) 530,000 472,429 8.125%, (8.125% to 12-23-25, then 5 Year U.S. Swap Rate + 6.185%). 12/23/2025 (A)(D) 340,000 340,500 347,398 340,000 371,850 340,000 371,850 340,000 371,850 340,000 371,850 372,2025 (A)(D) 340,000 372,883 372,2025 (A)(D) 340,000 372,2025 (A) 340,000 342,833 342,204		,			180	,000	172,625
7.50%, 0.6/01/2030 (A) 360,000 364,301 3.685%), 12/29/2049 (D) 410,000 398,725 Combase Energy LP 8.875%, 0.4/15/2030 530,000 517,807 3.625%, 10/01/2031 (A) 540,000 319,051 Elicop Energy LP 6.250%, 0.4/15/2032 (A) 530,000 472,429 8.125%, (8.125% to 12-23-25, then 5 Year U.S. Swap Rate + 6.185%), 12/23/2025 (A)(D) 340,000 340,509 8.875%, 0.1/15/2027 (A) 610,000 371,850 First cash, Inc. 4.625%, 0.9/01/2028 (A) 370,000 371,850 First cash, Inc. 4.625%, 0.9/01/2028 (A) 530,000 473,398 First cash, Inc. 4.625%, 0.9/01/2028 (A) 530,000 397,683 First cash, Inc. 4.625%, 0.9/01/2028 (A) 440,000 40/15/2030			*				
8.875%, 04/15/2030 530,000 517,807 Credit Agricole SA (Credit Agri					410	,000	398,725
Hilcorp Energy 1 LP 6.250%, 04/15/2032 (A) 530,000 472,429 8.125%, (8.125% to 12-23-25, then 5 Year U.S. Swap Rate + 6.185%), 340,000							
6.250%, 04/15/2032 (A) 530,000 472,429 8.125%, (8.125% to 12-23-25, then 5 Year U.S. Swap Rate + 6.185%), 12/23/2025 (A)(D) 340,000 340,509 8.875%, 07/15/2028 (A) 370,000 371,850 FirstCash, Inc. Nabors Industries, Ltd. 7.250%, 01/15/2026 (A)(B) 620,000 578,782 5.625%, 01/01/2030 (A) 440,000 397,683 Noble Finance II LLC 8.000%, 04/15/2030 (A) 390,000 396,505 Global Aircraft Leasing Company, Ltd. 8.125%, 03/01/2028 (A) 2,025,678 1,854,204 Highlands Holdings Bond Issuer, Ltd. Occidental Petroleum Corp. 4.100%, 02/15/2046 180,000 139,008 4.490%, 04/15/2036 300,000 307,890 4.198%, (4.198% to 6-1-31, then 1 6.600%, 03/15/2046 390,000 401,525 Year CMT + 2.600%), 06/01/2032 (A) 320,000 275,350 8.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP Range Resources Operating LLC 8.250%, 01/15/2029 490,000 510,188 8.250%, 01/15/2029 490,000 510,188 8.250%, 01/15/2029 A90,000 596,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Holdings End 12 Supplies Supp		530,000	517,807		540	,000	319,051
Howard Midstream Energy Partners LLC	1 65	530.00	472 429	e e			
6.750%, 01/15/2027 (Å) 610,000 88,75%, 07/15/2028 (A) 370,000 371,850 FirstCash, Inc. Nabors Industries, Ltd. 7.250%, 01/15/2026 (A)(B) 620,000 578,782 4.625%, 09/01/2030 (A) 440,000 397,683 (Blobal Aircraft Leasing Company, Ltd. 8.000%, 04/15/2030 (A) 390,000 396,505 (6.500%, 06.500% Cash or 7.250% PIK), 09/15/2024 (A) 2,025,678 1,854,204 8.125%, 03/01/2028 (A) 850,000 833,000 Highlands Holdings Bond Issuer, Ltd. 7.625%, (7.625% Cash or 8.375% PIK), 09/15/2025 (A) 945,962 872,198 4.400%, 04/15/2036 300,000 307,890 4.198%, (4.198% to 6-1-31, then 1 4.600%, 03/15/2046 300,000 401,525 Year CMT + 2.600%), 06/01/2032 (A) 320,000 399,699 4.750%, 02/15/2030 (A) 120,000 107,550 8.250%, 01/15/2029 (A) 300,000 399,699 4.750%, 02/15/2030 (A) 120,000 107,550 8.000%, (8.000% to 9-27-29, then 5 4.750%, 02/10/2032 790,000 182,730 Summit Midstream Holdings LLC		330,000	712,72)				
Nabors Industries, Ltd. 7.250%, 01/15/2026 (A)(B) 8.250%, 01/15/2030 (A) 8.215%, 03/01/2032 8.215%, 03/01/2028 (A) 8.215%, 03/01/2033 (A) 8.215%, 03/01/2033 (A) 8.215%, 03/01/2028 (A) 8.215%, 03/01/2033 (A) 8.215%, 03/01/2033 (A) 8.215%, 03/01/2032 8.215%, 03/01/2032 8.215%, 03/01/2028 (A) 8.215%, 03/01/2033 (A) 8.215%, 03/01/2033 (A) 8.215%, 03/01/2034 (6.750%, 01/15/2027 (A)	610,000	/	12/23/2025 (A)(D)	340	,000	340,509
7.250%, 01/15/2026 (A)(B) 620,000 578,782		370,00	371,850		500		452.200
Noble Finance II LLC	· · · · · · · · · · · · · · · · · · ·	620.00	578 782				
8.000%, 04/15/2030 (A) 390,000 396,505		020,000	370,762		770	,000	371,003
8.125%, 03/01/2028 (A) 850,000 833,000 Highlands Holdings Bond Issuer, Ltd. 7.625%, (7.625% Cash or 8.375% PIK), 10/15/2025 (A) 945,962 872,198 4.400%, 04/15/2046 180,000 139,008 Intesa Sanpaolo SpA 4.198%, (4.198% to 6-1-31, then 1 6.600%, 03/15/2046 300,000 307,890 4.198%, (4.198% to 6-1-31, then 1 6.600%, 03/15/2046 390,000 401,525 Year CMT + 2.600%), 06/01/2032 (A) 460,000 342,833 8.875%, 07/15/2030 490,000 563,196 Jane Street Group 4.500%, 11/15/2029 (A) 320,000 275,350 5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC Southwestern Energy Company 4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC		390,00	396,505				
Occidental Petroleum Corp. 7.625%, (7.625% Cash or 8.375% 4.100%, 02/15/2047 120,000 84,876 PIK), 10/15/2025 (A) 945,962 872,198 4.400%, 04/15/2046 180,000 139,008 Intesa Sanpaolo SpA 4.198%, (4.198% to 6-1-31, then 1 6.600%, 03/15/2046 300,000 307,890 4.198%, (4.198% to 6-1-31, then 1 460,000 342,833 8.875%, 07/15/2030 490,000 563,196 Jane Street Group 4.500%, 11/15/2029 (A) 320,000 275,350 5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC 8.000%, (8.000% to 9-27-29, then 5 4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Midcap Financial Issuer Trust 370,000 182,730					2,025	,678	1,854,204
4.100%, 02/15/2047 120,000 84,876 PIK), 10/15/2025 (A) 945,962 872,198 4.400%, 04/15/2046 180,000 139,008 Intesa Sanpaolo SpA 6.450%, 09/15/2036 300,000 307,890 4.198%, (4.198% to 6-1-31, then 1 6.600%, 03/15/2046 390,000 401,525 Year CMT + 2.600%), 06/01/2032 (A) 460,000 342,833 8.875%, 07/15/2030 490,000 563,196 Jane Street Group 4.500%, 11/15/2029 (A) 320,000 275,350 5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC Southwestern Energy Company 8.000%, (8.000% to 9-27-29, then 5 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Midcap Financial Issuer Trust		850,000	833,000				
4.400%, 04/15/2046 180,000 139,008 Intesa Sanpaolo SpA 6.450%, 09/15/2036 300,000 307,890 4.198%, (4.198% to 6-1-31, then 1 6.600%, 03/15/2046 390,000 401,525 Year CMT + 2.600%), 06/01/2032 (A) 460,000 342,833 8.875%, 07/15/2030 490,000 563,196 Jane Street Group 4.500%, 11/15/2029 (A) 320,000 275,350 5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP Range Resources Corp. 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC Southwestern Energy Company 8.000%, (8.000% to 9-27-29, then 5 4.000%, (8.000% to 9-27-29, then 5 4.000%, (8.000% to 9-27-29, then 5 4.000%, (9.000% to 9-27-29, then 5 4	1	120.00	84 876	1 1	945	962	872.198
6.450%, 09/15/2036 300,000 307,890 4.198%, (4.198% to 6-1-31, then 1 6.600%, 03/15/2046 390,000 401,525 Year CMT + 2.600%), 06/01/2032 (A) 460,000 342,833 8.875%, 07/15/2030 490,000 563,196 Jane Street Group 4.500%, 11/15/2029 (A) 320,000 275,350 5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 02/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC 8.000%, (8.000% to 9-27-29, then 5 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC						,,	-
8.875%, 07/15/2030 490,000 563,196 Jane Street Group 4.500%, 11/15/2029 (A) 320,000 275,350 5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP Range Resources Corp. 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC Southwestern Energy Company 4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC				4.198%, (4.198% to 6-1-31, then 1			
Permian Resources Operating LLC 4.500%, 11/15/2029 (A) 320,000 275,350 5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC 8.000%, (8.000% to 9-27-29, then 5 8.000%, (8.000% to 9-27-29, then 5 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Midcap Financial Issuer Trust Midcap Trust 182,730					460	,000	342,833
5.875%, 07/01/2029 (A) 1,320,000 1,243,454 Ladder Capital Finance Holdings LLLP Range Resources Corp. 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC Southwestern Energy Company 8.000%, (8.000% to 9-27-29, then 5 4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Midcap Financial Issuer Trust		490,00	563,196	L	320	000	275 350
Range Resources Corp. 4.250%, 02/01/2027 (A) 460,000 399,699 4.750%, 02/15/2030 (A)(B) 120,000 107,550 4.750%, 06/15/2029 (A) 300,000 244,151 8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC Southwestern Energy Company 4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Midcap Financial Issuer Trust		1,320.00	1,243,454		320	,500	213,330
8.250%, 01/15/2029 490,000 510,188 Lloyds Banking Group PLC Southwestern Energy Company 8.000%, (8.000% to 9-27-29, then 5 4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Midcap Financial Issuer Trust	Range Resources Corp.				460	,000	399,699
Southwestern Energy Company 8.000%, (8.000% to 9-27-29, then 5 4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Summit Midstream Holdings LLC Midcap Financial Issuer Trust					300	,000	244,151
4.750%, 02/01/2032 790,000 696,256 Year CMT + 3.913%), 09/27/2029 (D) 200,000 182,730 Midcap Financial Issuer Trust		490,00	510,188				
Summit Midstream Holdings LLC Midcap Financial Issuer Trust		790.00	696,256		200	,000	182,730
9.000%, 10/15/2026 (A) 380,000 369,075 5.625%, 01/15/2030 (A) 380,000 301,729							3_,3
	9.000%, 10/15/2026 (A)	380,000	369,075	5.625%, 01/15/2030 (A)	380	,000	301,729

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

Shares or Principal Amount Value	Shares or Principal Amount Value
CORPORATE BONDS (continued)	CORPORATE BONDS (continued)
Financials (continued)	Industrials (continued)
Midcap Financial	Alta Equipment Group, Inc.
Issuer Trust (continued)	5.625%, 04/15/2026 (A) \$ 650,000 \$ 604,061
6.500%, 05/01/2028 (A) \$ 430,000 \$ 382,7	
NMI Holdings, Inc.	5.750%, 04/20/2029 (A) 1,590,000 1,543,856
7.375%, 06/01/2025 (A) 650,000 656,8 Paysafe Finance PLC	845 7.250%, 02/15/2028 (A) 440,000 437,379 11.750%, 07/15/2025 (A) 150,000 164,479
4.000%, 06/15/2029 (A)(B) 810,000 636,7	
Rocket Mortgage LLC	10.000%, (0.000% Cash and 10.000%
3.875%, 03/01/2031 (A) 630,000 510,8	PIK), 08/15/2026 (A) 92,219 71,931
4.000%, 10/15/2033 (A) 680,000 531,5	*
Ryan Specialty LLC	4.125%, 12/15/2028 (A) 300,000 268,511
4.375%, 02/01/2030 (A) 520,000 460,3 StoneX Group, Inc.	Bombardier, Inc. 7.500%, 02/01/2029 (A) 570,000 563,357
8.625%, 06/15/2025 (A) 270,000 272,6	
UBS Group AG	Brundage-Bone Concrete Pumping
6.537%, (6.537% to 8-12-32, then	Holdings, Inc.
SOFR + 3.920%), 08/12/2033 (A) 480,000 491,7	
7.000%, (7.000% to 1-31-24, then 5	Clean Harbors, Inc. 6.375%, 02/01/2031 (A) 310,000 311,941
Year U.S. Swap Rate + 4.344%), 01/31/2024 (A)(D) 550,000 531,1	
UniCredit SpA	8.250%, 04/15/2026 1,070,000 1,079,737
5.459%, (5.459% to 6-30-30, then 5	Covanta Holding Corp.
Year CMT + 4.750%), 06/30/2035 (A) 720,000 611,0	
15,230,8	
Health care – 4.6%	5.250%, 05/15/2026 (A) CAD 280,000 191,281 H&E Equipment Services, Inc.
AdaptHealth LLC	3 875% 12/15/2028 (A) \$ 920 000 706 518
4.625%, 08/01/2029 (A) 460,000 367,1	Hawaiian Brand Intellectual
5.125%, 03/01/2030 (A) 760,000 615,6 Akumin, Inc.	Property, Ltd.
7.000%, 11/01/2025 (A) 720,000 588,6	5.750%, 01/20/2026 (A) 510,000 482,734
AthenaHealth Group, Inc.	Legends Hospitality Holding
6.500%, 02/15/2030 (A) 740,000 622,8	Company LLC 5.000%, 02/01/2026 (A) 850,000 765,000
Bausch Health Companies, Inc.	Madison IAO II C
5.250%, 01/30/2030 (A) 600,000 249,0	4 125% 06/30/2028 (A) 90 000 79 227
6.125%, 02/01/2027 (A) 160,000 102,4 6.250%, 02/15/2029 (A) 1,220,000 518,5	5 8 /5% D6/3D/2D/2D (A) 55D DDD 4/15 /15D
Cano Health LLC	Mileage Plus Holdings LLC
6.250%, 10/01/2028 (A) 420,000 262,5	6.500%, 06/20/2027 (A) 399,970 400,969 MIWD Holdco II LLC
Community Health Systems, Inc.	5 500% 02/01/2030 (A) 1 000 000 800 250
5.250%, 05/15/2030 (A) 1,073,000 845,2	Park Ohio Industrias Inc
6.125%, 04/01/2030 (A) 170,000 101,2 Medline Borrower LP	6.625%, 04/15/2027 (B) 270,000 238,545
3.875%, 04/01/2029 (A) 240,000 208,5	PGT Innovations, Inc.
5.250%, 10/01/2029 (A)(B) 520,000 451,2	4.375%, 10/01/2029 (A) 360,000 335,809
Par Pharmaceutical, Inc.	PM General Purchaser LLC 9.500%, 10/01/2028 (A) 680,000 665,192
7.500%, 04/01/2027 (A)(C) 720,000 532,1	Prime Security Services Borrower LLC
Radiology Partners, Inc. 9.250%, 02/01/2028 (A) 50,000 18,2	6.250%, 01/15/2028 (A) 920,000 861,857
Teva Pharmaceutical Finance	Resideo Funding, Inc.
Company LLC	4.000%, 09/01/2029 (A) 630,000 522,649
6.150%, 02/01/2036 (B) 540,000 479,8	Roller Bearing Company of America, Inc.
Teva Pharmaceutical Finance	4.375%, 10/15/2029 (A) 730,000 654,013
Netherlands III BV 5.125%, 05/09/2029 (B) 1,100,000 997,8	Smyrna Ready Mix Concrete LLC
7.875%, 09/15/2029 (B) 1,100,000 997,6 200,000 206,1	6.000%, 11/01/2028 (A) 1,250,000 1,1/8,805
8.125%, 09/15/2031 (B) 460,000 482,1	Spirit Loyalty Cayman, Ltd.
U.S. Renal Care, Inc.	8.000%, 09/20/2025 (A) 906,000 912,816 The GEO Group, Inc.
10.625%, 07/15/2027 (A) 960,000 240,0	9.500%, 12/31/2028 (A)(B) 945,000 921,356
7,889,1	114 10.500%, 06/30/2028 (A)(B) 943,000 921,350 608,516
Industrials – 14.7%	Titan International, Inc.
Advanced Drainage Systems, Inc.	7.000%, 04/30/2028 670,000 626,413
6.375%, 06/15/2030 (A) 350,000 346,2	
Allied Universal Holdco LLC 4.625%, 06/01/2028 (A) 520,000 437,4	6.750%, 08/15/2028 (A) 630,000 632,388
6.625%, 07/15/2026 (A) 525,000 664,2	

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

High Yield Trust (continued)			High Yield Trust (continued)		
	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-1		CORPORATE BONDS (continued)		
Industrials (continued)			Materials (continued)		
United Airlines 2020-1 Class B Pass			Midwest Vanadium Proprietary, Ltd.		
Through Trust			11.500%, 02/15/2018 (A)(C) \$	912,943	\$ 1,826
4.875%, 01/15/2026 \$ United Airlines, Inc.	205,500	\$ 195,739	Northwest Acquisitions ULC 7.125%, 11/01/2022 (A)(C)	950,000	10
4.625%, 04/15/2029 (A)(B) United Rentals North America, Inc.	230,000	209,569	Olin Corp. 5.000%, 02/01/2030 (B)	420,000	388,122
3.875%, 02/15/2031 4.875%, 01/15/2028	510,000 640,000	441,557 609,018	Pactiv LLC 8.375%, 04/15/2027	20,000	20,167
5.250%, 01/15/2030	400,000 280,000	381,810 279,311	Summit Materials LLC	600,000	566,862
6.000%, 12/15/2029 (A) Vertiv Group Corp.			5.250%, 01/15/2029 (A)	000,000	8,759,748
4.125%, 11/15/2028 (A) VistaJet Malta Finance PLC	760,000	684,740	Real estate – 2.4% Diversified Healthcare Trust		
6.375%, 02/01/2030 (A)	690,000	555,610	4.375%, 03/01/2031	250,000	182,178
7.875%, 05/01/2027 (A)	300,000	269,535	4.750%, 02/15/2028	220,000	155,191
9.500%, 06/01/2028 (A) XPO CNW, Inc.	80,000	73,452	9.750%, 06/15/2025	170,000	163,052
6.700%, 05/01/2034	370,000	368,883	Five Point Operating Company LP		
XPO Escrow Sub LLC	370,000	300,003	7.875%, 11/15/2025 (A)(B) Forestar Group, Inc.	800,000	722,272
7.500%, 11/15/2027 (A)	160,000	163,493	3.850%, 05/15/2026 (A)	550,000	505,373
		25,036,283	5.000%, 03/01/2028 (A)	250,000	229,328
Information technology – 3.2%			IIP Operating Partnership LP		
CA Magnum Holdings			5.500%, 05/25/2026	950,000	799,500
5.375%, 10/31/2026 (A)	410,000	367,099	Iron Mountain Information Management		
Central Parent, Inc. 7.250%, 06/15/2029 (A)	650,000	642,714	Services, Inc. 5.000%, 07/15/2032 (A)	410,000	353,922
Clarivate Science Holdings Corp.	260,000	220 647	MPT Operating Partnership LP	200,000	127 904
4.875%, 07/01/2029 (A) CommScope, Inc.	260,000	230,647	3.500%, 03/15/2031 4.625%, 08/01/2029	200,000 260,000	137,804 196,550
4.750%, 09/01/2029 (A)(B)	1,500,000	1,182,601	Park Intermediate Holdings LLC	200,000	170,550
8.250%, 03/01/2027 (A)(B) Elastic NV	640,000	511,989	5.875%, 10/01/2028 (A) Service Properties Trust	390,000	357,825
4.125%, 07/15/2029 (A)	570,000	491,724	5.500%, 12/15/2027	400,000	351,686
Gen Digital, Inc. 7.125%, 09/30/2030 (A)	340,000	340,569	Utilities – 1.3%		4,154,681
Helios Software Holdings, Inc. 4.625%, 05/01/2028 (A)(B)	530,000	450,500	Calpine Corp. 3.750%, 03/01/2031 (A)	300,000	243,030
Open Text Corp.	260,000	266.404	Suburban Propane Partners LP	300,000	213,030
6.900%, 12/01/2027 (A) Rackspace Technology Global, Inc.	360,000	366,491	5.000%, 06/01/2031 (A) Sunnova Energy Corp.	340,000	284,631
3.500%, 02/15/2028 (A) Vericast Corp.	630,000	283,518	5.875%, 09/01/2026 (A)(B)	1,200,000	1,096,798
11.000%, 09/15/2026 (A)	650,000	679,250 5,547,102	Superior Plus LP 4.500%, 03/15/2029 (A)	290,000	254,220
Materials – 5.1%		3,347,102	TransAlta Corp. 7.750%, 11/15/2029	310,000	319,145
ARD Finance SA			7.750%, 11/15/2029	310,000	2,197,824
6.500%, (6.500% Cash or 7.250%			TOTAL CORPORATE BONDS		2,177,024
PIK), 06/30/2027 (A)	1,150,000	931,668	(Cost \$161,625,328)		\$ 141,495,539
Ardagh Metal Packaging Finance USA LLC			CONVERTIBLE BONDS – 0.7%		
4.000%, 09/01/2029 (A)	800,000	633,595	Communication services – 0.2%		
6.000%, 06/15/2027 (A)	320,000	314,357	DISH Network Corp.		
Canpack SA			3.375%, 08/15/2026	530,000	268,975
3.875%, 11/15/2029 (A)	700,000	569,383	Consumer discretionary – 0.2%		
Cascades, Inc. 5.375%, 01/15/2028 (A)	530,000	495,351	DraftKings Holdings, Inc.		
First Quantum Minerals, Ltd.	550,000	475,551	6.325%, 03/15/2028 (E)	470,000	350,620
6.875%, 03/01/2026 to 10/15/2027 (A)	1,690,000	1,655,628	Industrials – 0.2%		
8.625%, 06/01/2031 (A)	1,260,000	1,291,349	Spirit Airlines, Inc. 1.000%, 05/15/2026	360,000	290,880
Freeport-McMoRan, Inc. 5.450%, 03/15/2043	1,060,000	988,390	1.000 /0, 03/13/2020	300,000	290,000
Hudbay Minerals, Inc.	500.000	460.205			
6.125%, 04/01/2029 (A) LSF11 A5 HoldCo LLC	500,000	460,385			
6.625%, 10/15/2029 (A)	530,000	442,655			

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

	Shares or Principal Amount	Value	-	Shares or Principal Amount	Value
CONVERTIBLE BONDS (continued)			TERM LOANS (F) (continued)		
Utilities – 0.1%			Industrials – 0.6%		
NextEra Energy Partners LP			Mileage Plus Holdings LLC, 2020 Term		
2.500%, 06/15/2026 (A)	\$ 190,000	\$ 170,144	Loan B (3 month LIBOR + 5.250%)		
TOTAL CONVERTIBLE BONDS (Cost \$1,443,071)		\$ 1,080,619	R.R. Donnelley & Sons Company, 2023	\$ 360,000	\$ 373,57
TERM LOANS (F) - 5.2%			Term Loan B (Prime rate + 6.250% and 1 month SOFR + 7.250%)		
Consumer discretionary – 1.8%			12.471%, 03/08/2028	607,855	603,10
Adtalem Global Education, Inc., 2021 Term Loan B (1 month LIBOR +			Information technology – 1.1%		976,68
4.000%) 9.193%, 08/12/2028	287,116	287,027	Dcert Buyer, Inc., 2021 2nd Lien Term		
Clarios Global LP, 2023 Incremental Term Loan (1 month SOFR +			Loan (3 month SOFR + 7.000%)		
3.750%) 8.852%, 05/06/2030	350,000	348,796	12.264%, 02/19/2029	820,000	747,56
Equinox Holdings, Inc., 2020 Term	,	, , , , ,	Global Tel*Link Corp., 2018 1st Lien		
Loan B2 (3 month LIBOR + 9.000%)			Term Loan (1 month SOFR + 4.250%) 9.452%, 11/29/2025	483,834	442,70
14.538%, 03/08/2024	368,600	340,955	MRI Software LLC, 2020 Term Loan (3	105,051	112,70
First Brands Group LLC, 2021 Term Loan (6 month SOFR + 5.000%)			month LIBOR + 5.500%) 11.038%,		
10.252%, 03/30/2027	342,125	334,215	02/10/2026	61,160	59,02
Great Outdoors Group LLC, 2021 Term	3.2,120	55 1,215	MRI Software LLC, 2020 Term Loan B		
Loan B1 (1 month LIBOR + 3.750%)			(3 month SOFR + 5.500%) 10.842%, 02/10/2026	107,375	103,61
8.943%, 03/06/2028	321,793	318,978	Neptune Bidco US, Inc., 2022 USD	107,575	103,01
Spencer Spirit IH LLC, Term Loan B (1			Term Loan B (3 month SOFR +		
month SOFR + 6.000%) 11.203%, 06/19/2026	568,408	559,677	5.000%) 10.004%, 04/11/2029	210,000	184,38
Truck Hero, Inc., 2021 Term Loan B (1	300,400	337,011	Peraton Corp., Term Loan B (1 month	412 (22	404.60
month SOFR + 3.750%) 8.967%,			SOFR + 3.750%) 8.952%, 02/01/2028	412,633	404,60
01/31/2028	342,125	321,444	N		1,941,89
Upbound Group, Inc., 2021 First Lien			Materials – 0.2% Arctic Canadian Diamond		
Term Loan B (3 month LIBOR + 3.250%) 8.563%, 02/17/2028	557,901	557,203	Company, Ltd., 2nd Lien PIK Term		
3.230707 0.30370, 02/17/2020	337,701	3,068,295	Loan (3 month LIBOR + 4.000% or		
Financials – 0.6%		3,000,273	12.500% PIK) 9.538%,		
Acrisure LLC, 2020 Term Loan B (1			12/31/2027 (G)	488,697	420,08
month LIBOR + 3.500%) 8.693%,			TOTAL TERM LOANS (Cost \$9,672,370)		\$ 8,866,78
02/15/2027	445,050	431,222	ASSET BACKED SECURITIES - 6.9%		
Asurion LLC, 2022 Term Loan B10 (1			AIG CLO, Ltd.		
month SOFR + 4.000%) 9.202%, 08/19/2028	397,000	375,288	Series 2018-1A, Class DR (3 month		
Deerfield Dakota Holding LLC, 2021	371,000	373,200	LIBOR + 3.100%) 8.350%, 04/20/2032 (A)(H)	260,000	247,53
USD 2nd Lien Term Loan (3 month			8.550%, 04/20/2052 (A)(H) Aimco CLO, Ltd.	200,000	241,33
LIBOR + 6.750%) 12.288%,			Series 2020-12A, Class DR (3 month		
04/07/2028	190,000	175,988	CME Term SOFR + 2.900%)		
		982,498	7.886%, 01/17/2032 (A)(H)	350,000	329,76
Health care – 0.9%			Balboa Bay Loan Funding, Ltd. Series 2020-1A, Class ER (3 month		
Agiliti Health, Inc., 2023 Term Loan (1 month SOFR + 3.000%) 8.160%,			LIBOR + 6.400%)		
05/01/2030 8.100%,	210,000	208,820	11.650%, 01/20/2032 (A)(H)	500,000	445,75
Eyecare Partners LLC, 2020 Term Loan	210,000	_00,020	Ballyrock CLO, Ltd.		
(3 month SOFR + 3.750%) 9.253%,			Series 2022-19A, Class D (3 month		
02/18/2027	484,535	355,034	CME Term SOFR + 7.110%) 12.158%, 04/20/2035 (A)(H)	710,000	651,78
Eyecare Partners LLC, 2022 Incremental Term Loan (3 month SOFR +			Barings CLO, Ltd.	/10,000	031,78
4.500%) 9.842%, 11/15/2028	378,100	277,272	Series 2018-3A, Class D (3 month		
LifePoint Health, Inc., 2018 Term Loan	575,100	211,212	LIBOR + 2.900%)		
B (3 month LIBOR + 3.750%)			8.150%, 07/20/2029 (A)(H)	250,000	241,59
9.023%, 11/16/2025	380,000	351,185	Series 2020-4A, Class E (3 month		
LLC Danal Cana Inc. 2010 Tana I am			LIBOR + 5.680%) 10.930%, 01/20/2032 (A)(H)	330,000	286,82
			10.730 /0, 01/20/2032 (A)(H)	330,000	200,02
B (1 month LIBOR + 5.000%)	621 510	295.016	Battalion CLO, Ltd.		
U.S. Renal Care, Inc., 2019 Term Loan B (1 month LIBOR + 5.000%) 10.192%, 06/26/2026	634,540	285,016	Battalion CLO, Ltd. Series 2021-20A, Class D (3 month		
B (1 month LIBOR + 5.000%)	634,540	285,016 1,477,327		250,000	220,67

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

ingii iicia ii ast (continut		Shares or Principal Amount	Va	alue	riigii ricia rrast (continuca)	Shares or Principal Amount		Value
ASSET BACKED SECURITIES (continuo Benefit Street Partners CLO XII, Ltd. Series 2017-12A, Class C (3 month LIBOR + 3.050%)	ed)				ASSET BACKED SECURITIES (continued) MKS CLO, Ltd. Series 2017-2A, Class D (3 month LIBOR + 2.650%)			
8.310%, 10/15/2030 (A)(H) BlueMountain CLO, Ltd. Series 2016-2A, Class DR (3 month	\$	250,000	\$	235,553	7.900%, 01/20/2031 (A)(H) \$ Mountain View CLO IX, Ltd. Series 2015-9A, Class CR (3 month	500,000	\$	460,474
LIBOR + 7.790%) 13.169%, 08/20/2032 (A)(H) Bristol Park CLO, Ltd.		300,000		246,851	LIBOR + 3.120%) 8.380%, 07/15/2031 (A)(H) Neuberger Berman CLO XVIII, Ltd.	250,000		212,865
Series 2016-1A, Class ER (3 month LIBOR + 7.000%) 12.260%, 04/15/2029 (A)(H) Carlyle US CLO, Ltd.		600,000		526,726	Series 2014-18A, Class DR2 (3 month LIBOR + 5.920%) 11.181%, 10/21/2030 (A)(H) Neuberger Berman CLO XVI-S, Ltd.	250,000		220,131
Series 2017-2A, Class C (3 month LIBOR + 3.700%) 8.950%, 07/20/2031 (A)(H)		500,000		438,760	Series 2017-16SA, Class DR (3 month LIBOR + 2.900%) 8.160%, 04/15/2034 (A)(H)	400,000		364,028
Catskill Park CLO, Ltd. Series 2017-1A, Class D (3 month LIBOR + 6.000%) 11.250%, 04/20/2029 (A)(H)		500,000		412,365	Neuberger Berman Loan Advisers CLO XXXIV, Ltd. Series 2019-34A, Class ER (3 month CME Term SOFR + 6.500%)			
Cook Park CLO, Ltd. Series 2018-1A, Class E (3 month LIBOR + 5.400%)					11.548%, 01/20/2035 (A)(H) Neuberger Berman Loan Advisers CLO, Ltd.	500,000		449,646
10.660%, 04/17/2030 (A)(H) Dryden CLO, Ltd. Series 2019-75A, Class ER2 (3 month LIBOR + 6.600%)		250,000		193,855	Series 2017-25A, Class DR (3 month LIBOR + 2.850%) 8.112%, 10/18/2029 (A)(H) OHA Credit Funding, Ltd.	250,000		234,636
11.860%, 04/15/2034 (A)(H) Dryden Senior Loan Fund Series 2015-40A, Class DR (3 month LIBOR + 3.100%)		470,000		418,676	Series 2020-7A, Class DR (3 month CME Term SOFR + 3.100%) 8.128%, 02/24/2037 (A)(H) Palmer Square Loan Funding, Ltd.	250,000		237,788
8.421%, 08/15/2031 (A)(H) Eaton Vance CLO, Ltd. Series 2020-2A, Class ER (3 month LIBOR + 6.500%)		250,000		235,409	Series 2022-3A, Class C (3 month CME Term SOFR + 5.400%) 10.386%, 04/15/2031 (A)(H) Saranac CLO III, Ltd.	390,000		391,274
11.760%, 01/15/2035 (A)(H) Great Lakes CLO, Ltd. Series 2014-1A, Class CR (3 month LIBOR + 2.700%)		440,000		417,352	Series 2014-3A, Class DR (3 month LIBOR + 3.250%) 8.770%, 06/22/2030 (A)(H) Sculptor CLO XXVI, Ltd.	570,000		458,273
7.960%, 10/15/2029 (A)(H) Greenwood Park CLO, Ltd. Series 2018-1A, Class D (3 month LIBOR + 2.500%)		400,000		389,750	Series 2026-A, Class E (3 month LIBOR + 7.250%) 12.500%, 07/20/2034 (A)(H) Venture XVII CLO, Ltd.	280,000		244,877
7.760%, 04/15/2031 (A)(H) Series 2018-1A, Class E (3 month LIBOR + 4.950%) 10.210%, 04/15/2031 (A)(H)		290,000 250,000		253,260 193,266	Series 2014-17A, Class DRR (3 month LIBOR + 2.820%) 8.080%, 04/15/2027 (A)(H) Voya CLO III, Ltd.	350,000		326,002
Greywolf CLO IV, Ltd. Series 2019-1A, Class CR (3 month CME Term SOFR + 3.910%)				173,200	Series 2020-3A, Class DR (3 month LIBOR + 3.250%) 8.500%, 10/20/2034 (A)(H)	500,000		452,562
8.896%, 04/17/2034 (A)(H) Grippen Park CLO, Ltd. Series 2017-1A, Class E (3 month		250,000		229,306	TOTAL ASSET BACKED SECURITIES (Cost \$12,868,604) COMMON STOCKS – 0.5%		\$	11,856,691
LIBOR + 5.700%) 10.950%, 01/20/2030 (A)(H) Jay Park CLO, Ltd. Series 2016-1A, Class DR (3 month		420,000		362,321	Communication services – 0.0% New Cotai, Inc., Class B (G)(I)(J) Energy – 0.5%	3		0
LIBOR + 5.200%) 10.450%, 10/20/2027 (A)(H) Magnetite XII, Ltd. Series 2015-12A, Class ER (3 month		350,000		325,335	Berry Corp. Chord Energy Corp. KCAD Holdings I, Ltd. (G)(I)(J) MWO Holdings LLC (G)(I)(J)	62,206 2,636 165,553,563 445		427,969 405,417 166 2,768
LIBOR + 5.680%) 10.940%, 10/15/2031 (A)(H) Magnetite XXIV, Ltd.		300,000		269,144	Permian Production (G)(J) TOTAL COMMON STOCKS (Cost \$2,804,635)	19,583	\$	11,750 848,070 848,070
Series 2019-24A, Class ER (3 month CME Term SOFR + 6.400%) 11.386%, 04/15/2035 (A)(H)		250,000		232,296	TOTAL COMMISSION DIOCES (COST \$\pi_0007,000)		Ψ	040,070

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

High Yield Trust (continued)

_	Shares or Principal Amount		Value	CMT LIBOR PIK	Constant Maturity Treasury London Interbank Offered Rate Pay-in-Kind Security - Represents a payment-in-kind which may pay
PREFERRED SECURITIES - 0.3%				1111	interest in additional par and/or cash. Rates shown are the current
Energy – 0.3%					rate and most recent payment rate.
MPLX LP, 9.538% (G)	16,445	\$	559,130	SOFR	Secured Overnight Financing Rate
TOTAL PREFERRED SECURITIES (Cost \$534,	463)	\$	559,130	(A)	These securities are exempt from registration under Rule 144A of
ESCROW CERTIFICATES – 0.0% Adelphia Communications Corp. (G)(J) Adelphia Communications Corp. (G)(J) Adelphia Communications Corp. (G)(J) Magellan Health, Inc. (G)(J)	3,000,000 2,050,000 1,025,000 1,930,000		0 0 0 0	(B) (C)	the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$125,707,043 or 73.6% of the fund's net assets as of 6-30-23. All or a portion of this security is on loan as of 6-30-23.
TOTAL ESCROW CERTIFICATES (Cost \$338,7	78)	\$	0	(C) (D)	Non-income producing - Issuer is in default. Perpetual bonds have no stated maturity date. Date shown as
SHORT-TERM INVESTMENTS – 5.8%				(D)	maturity date is next call date.
Short-term funds – 5.8% John Hancock Collateral Trust, 5.1773% (K)(L)	918,086		9,176,087	(E)	Zero coupon bonds are issued at a discount from their principal amount in lieu of paying interest periodically. Rate shown is the effective yield at period end.
State Street Institutional Treasury Plus Money Market Fund, Premier Class,	,		7,170,007	(F)	Term loans are variable rate obligations. The rate shown represents the rate at period end.
5.0004% (K)	814,266		814,266	(G)	Security is valued using significant unobservable inputs and is
TOTAL SHORT-TERM INVESTMENTS (Cost \$	9,991,429)	\$	9,990,353		classified as Level 3 in the fair value hierarchy. Refer to Note 2 to the financial statements.
Total Investments (High Yield Trust) (Cost \$200,384,754) – 102.6% Other assets and liabilities, net – (2.6%)		\$	175,359,826 (4,491,617)	(H)	Variable rate obligation. The coupon rate shown represents the rate at period end.
TOTAL NET ASSETS – 100.0%		_		(I)	Restricted security as to resale, excluding 144A securities. For more
Currency Abbreviations		» <u>—</u>	170,868,209	()	information on this security refer to the Notes to financial statements.
CAD Canadian Dollar				(J)	Non-income producing security.
Security Abbreviations and Legend CME Chicago Mercantile Exchange				(K) (L)	The rate shown is the annualized seven-day yield as of 6-30-23. Investment is an affiliate of the fund, the advisor and/or subadvisor. This security represents the investment of cash collateral received for securities lending.

DERIVATIVES

FUTURES

	Number of		Expiration	Notional	Notional	Unrealized appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
5-Year U.S. Treasury Note Futures	81	Long	Sep 2023	\$8,894,906	\$8,674,594	\$(220,312)
						\$(220,312)

[^] Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

FORWARD FOREIGN CURRENCY CONTRACTS

Contr	act to buy	Contr	act to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
EUR	442,617	USD	485,526	BNP	7/18/2023	_	\$(2,238)
MXN	195,721	USD	10,596	MSCS	7/18/2023	\$810	
USD	1,735	CAD	2,334	BNP	7/18/2023	_	(27)
						\$810	\$(2,265)

SWAPS

Credit default swaps - Buyer

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	NOVA Chemicals Corp.	355,000	USD	\$355,000	5.000%	Quarterly	Jun 2027	\$(7,058)	\$(11,818)	\$(18,876)
0 1 1 1 1	The Goodyear Tire &	470.000	HCD	470.000	5.0000	0 . 1	1 2027	((7(1)	(06.467)	(22.220)
Centrally cleared	Rubber Company	470,000	USD	470,000	5.000%	Quarterly	Jun 2027	(6,761)	(26,467)	(33,228)
Centrally cleared	Xerox Holdings Corp.	190,000	USD	190,000	1.000%	Quarterly	Jun 2027	21,389	(7,269)	14,120
				\$1,015,000				\$7,570	\$(45,554)	\$(37,984)

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

High Yield Trust (continued)

Credit default swaps - Seller

Counterparty (OTC)/ Centrally cleared	Reference obligation	Implied credit spread	Notional amount	Currency	USD notional amount	Received fixed rate	Fixed payment frequency	Maturity date	upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	Occidental Petroleum Corp.	0.757%	750,000	USD	\$750,000	1.000%	Quarterly	Jun 2026	\$(20,501)	\$25,747	\$5,246
Centrally cleared	Ford Motor Credit Company LLC	3.416%	800,000	USD	800,000	5.000%	Quarterly	Dec 2026	85,911	(49,656)	36,255
					\$1,550,000			•	\$65,410	\$(23,909)	\$41,501

Derivatives Currency Abbreviations

CAD Canadian Dollar

EUR Euro

MXN Mexican Peso USD U.S. Dollar

Derivatives Abbreviations

BNP BNP Paribas MSCS Morgan Stanley Capital Services LLC

OTC Over-the-counter

See Notes to financial statements regarding investment transactions and other derivatives information.

Investment Quality Bond Trust

Shares or Principal Amount	Investment Quality Bond	Irust		Investment Quality Bond Trust (continued)				
Continued Cont		Principal	Value		_	Principal		Value
U.S. Government - 26.0% U.S. Treasury Bonds U.S. Government Agency (continued) 1.250%, 0515/2050	U.S. GOVERNMENT AND AGENCY O	BLIGATIONS -		U.S. GOVERNMENT AND AGENCY	7			
V.S. Treasury Bonds	63.7%			OBLIGATIONS (continued)				
U.S. Treasury Bonds	U.S. Government – 26.0%			U.S. Government Agency (continued)				
1.250%, 65/15/2050 S								
1.875%, 111/15/2051 3.165,000 2.0891,47 2.250%, 0801/32045 (A) 3.655,000 2.670.292 2.500%, TBA (B) 3.100,000 2.627,128 2.500%, 0201/5/2045 (A) 1.619,000 498,783 2.500%, 0701/2030 to 04/01/2050 1.247,931 1.075,846 2.500%, 0201/5/2046 (A) 0801/5/2052 11,680,000 498,783 3.000%, 11/15/2044 to 08/15/2052 11,680,000 498,783 3.000%, 11/15/2044 to 08/15/2052 11,680,000 498,783 3.000%, TBA (B) 3.400,000 2.991,468 3.125%, 081/5/2044 (A) 5.535,000 47,897,21 3.500%, 06/01/2046 to 05/01/2048 2.505,888 2.316,025 3.125%, 081/5/2042 to 05/15/2044 2.490,000 2.249,731 3.625%, 021/5/2053 830,000 47,897,21 3.000%, 11/15/2043 (A) 2.253,000 2.153,199 3.625%, 021/5/2053 0.501/5/2043 1.375,000 1.341,434 4.400 4.000%, 11/15/2043 to 05/15/2043 1.375,000 1.341,434 4.400 4.000%, 11/15/2052 0.000%, 03/15/2052 8.50,000 1.238,738 1.000%, 09/10/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.203,667 0.000%, 03/15/2052 0.000%, 03/15/2033 0.000%, 120/15/2035 0.284,418 0.000%, 11/15/2040 to 02/15/2052 0.203,607 0.000%, 03/15/2035 0.23,838 2.4257 0.000%, 03/15/2033 0.000%, 120/12034 0.000%, 120/15/2035 0.23,838 2.4257 0.000%, 03/15/2032 0.000%, 120/12034 0.00		\$ 4,170,000	\$ 2,344,811	Mortgage Association (continued)				
2.500%, 02/15/2045 (A) 1,619,000 1,253,460 2.500%, 07/01/2030 to 04/01/2050 1,247.931 1,075,846 2.500%, 02/15/2046 648,000 498,783 3.000%, 11/15/2044 to 08/15/2052 11,680,000 9,866,958 3.000%, 171/15/2044 (A) 5,535,000 4,789,721 3.500%, 06/01/2046 0.5/01/2048 2.505,988 2.316,026 3.125%, 08/15/2044 (A) 5,535,000 4,789,721 3.500%, 06/01/2046 to 05/01/2048 2.505,988 2.316,026 3.125%, 08/15/2042 to 05/15/2044 2.490,000 2.764,688 4.000%, TBA (B) 17,875,000 17,176,763 3.375%, 08/15/2042 to 05/15/2044 2.490,000 2.249,731 4.500%, TBA (B) 17,875,000 17,176,763 3.375%, 02/15/2033 830,000 796,541 5.000%, 09/01/2052 2.2024,621 1,986,319 5.500%, 09/01/2052 3.2004,621 1,986,319 5.500%, 09/01/2052 3.2004,621 1,986,319 4.000%, 11/15/2052 885,000 4.375%, 11/15/2039 1,170,000 1,238,738 2.000%, TBA (B) 2,600,000 2,183,064 4.779,981 4.500%, TBA (B) 2,600,000 2,183,064 4.779,981 4.500%, TBA (B) 2,600,000 2,483,372 0,125%, 02/15/2052 3.310,000 5,704,064 4.779,981 4.500%, TBA (B) 5,400,000 4,982,735 0,125%, 02/15/2052 3.310,000 5,704,064 4.779,981 4.500%, TBA (B) 5,400,000 4,982,735 0,125%, 02/15/2052 3.110,000 5,704,064 4.779,981 4.500%, TBA (B) 5,400,000 4,982,735 0,125%, 02/15/2052 3.110,000 5,704,064 4.779,981 4.500%, TBA (B) 5,400,000 4,498,2735 0,125%, 02/15/2052 3.110,000 5,704,064 4.779,981 4.500%, TBA (B) 5,400,000 4,498,2735 0,125%, 02/15/2052 3.110,000 2,663,990 5,704,064 4.779,981 4.500%, RBA (B) 4,000%, 11/15/2040 to 02/15/2042 19,631 18,750 0,750%, 07/15/2029 to 02/15/2052 3.110,000 2,663,990 5,704,064 4.779,981 4.500%, 08/15/2031 (A) 5,400,000 5,704,174 5,505 4.000%, 08/15/2031 (A) 5,505 4.000%, 08/15/2031 to 11/15/2033 54,716 55,524 5,505 12,732 5,				2.000%, 04/01/2051 to 05/01/2051	\$		\$	
2.500%, 0215/2046	2.250%, 08/15/2046	3,655,000	2,670,292	, , ,		3,100,000		
3.000%, 11/15/2044 to 08/15/2052	2.500%, 02/15/2045 (A)	1,619,000	1,253,460	2.500%, 07/01/2030 to 04/01/2050		, .,		
3.125%, 08/15/2044 (A) 5.535,000 2,764,688 3.205,000 2,764,688 4.000%, TBA (B) 3,700,000 3,471,351 4.000%, TBA (B) 17,875,000 17,176,763 3,625%, 02/15/2034 (A) 2,253,000 2,153,199 5.000%, TBA (B) 17,875,000 17,176,763 3,625%, 02/15/2043 (A) 2,253,000 2,153,199 5.000%, TBA (B) 6,530,000 6,498,620 3,875%, 02/15/2043 (A) 1,375,000 13,41,434 4.000%, TBA (B) 1,760,000 1,176,763 4.000%, TBA (B	2.500%, 02/15/2046	648,000	498,783			,		
3.125%, 05/15/2048 3.205,000 2.764,688 3.205,000 2.249,731 3.375%, 08/15/2042 to 05/15/2044 2.490,000 2.249,731 3.375%, 08/15/2042 to 05/15/2043 8.30,000 796,541 5.000%, CPBA (B) 17,875,000 17,176,763 3.750%, 11/15/2043 (A) 2.253,000 1.375,000 1.341,434 5.000%, 11/15/2043 to 05/15/2043 1.375,000 1.341,434 60vernment National 0.000%, 11/15/2039 1.170,000 1.238,738 1.175,003 1.341,434 60vernment National 0.000%, 11/15/2039 1.170,000 1.238,738 1.025%, 02/15/2052 3.45,397 2.28,836 0.125%, 02/15/2052 3.45,397 2.28,836 0.250%, 07/15/2029 to 02/15/2050 5.740,064 4.779,981 4.000%, 11/15/2040 to 02/15/2042 1.9,631 1.87,50 0.750%, 07/15/2029 to 02/15/2050 5.740,064 4.779,981 4.000%, 11/15/2040 to 02/15/2042 1.9,631 1.87,50 0.750%, 07/15/2029 to 02/15/2052 3.310,000 2.699,852 1.625%, 05/15/2031 (A) 6,790,000 5.770,174 1.875%, 02/15/2032 2.945,000 2.699,852 3.375%, 05/15/2033 1.025,000 3.310,000 2.699,852 3.375%, 05/15/2033 1.025,000 3.3000%, 12/01/2048 0.5000%, 1	3.000%, 11/15/2044 to 08/15/2052	11,680,000	9,866,958					
3.375%, 08/15/2042 to 05/15/2044	3.125%, 08/15/2044 (A)	5,535,000	4,789,721					
3.625%, 02/15/2053	3.125%, 05/15/2048	3,205,000	2,764,688	, , ,				
3.75%, 11/15/2043 (A) 2,253,000 2,153,199 3.875%, 02/15/2043 to 05/15/2043 1,375,000 1,341,434 40,00%, 11/15/2052 885,000 909,061 4.375%, 11/15/2039 1,170,000 1,238,738 2,000%, TBA (B) 2,600,000 2,183,064 4.375%, 11/15/2039 1,170,000 1,238,738 2,000%, TBA (B) 2,600,000 2,183,064 U.S. Treasury Inflation Protected Securities 0.125%, 02/15/2052 345,397 228,836 0,125%, 02/15/2052 345,397 228,836 0,125%, 02/15/2029 to 02/15/2050 5,740,064 4,779,981 4,000%, TBA (B) 5,400,000 4,982,735 0.250%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4,000%, TBA (B) 2,600,000 2,458,372 0.250%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4,000%, TBA (B) 2,600,000 2,458,372 0.250%, 07/15/2039 2,33,619 2,201,583 4,500%, TBA (B) 4,600,000 4,438,376 0.750%, 05/15/2031 (A) 6,790,000 5,770,174 5,000%, 08/15/2032 10 40/15/2035 23,838 24,257 1.625%, 05/15/2032 3,110,000 2,663,909 3.375%, 05/15/2032 2,945,000 2,699,852 3.375%, 05/15/2033 1,055,000 5,740,064 5,299,383 54,299,399,399,399,399,399,399,399,399,399	3.375%, 08/15/2042 to 05/15/2044	2,490,000	2,249,731					
3.875%, 02/15/2043 to 05/15/2043 1,375,000 1,341,434 4,000%, 11/15/2052 885,000 999,061 4375%, 11/15/2039 1,170,000 1,238,738 2,000%, TBA (B) 2,600,000 2,183,064 2,775%, 11/15/2052 345,397 228,836 4,000%, TBA (B) 5,400,000 4,982,735 0,125%, 02/15/2052 345,397 228,836 4,000%, TBA (B) 2,600,000 4,982,735 0,255%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4,000%, TBA (B) 2,600,000 4,288,376 0,205%, 07/15/2028 2,323,619 2,201,583 4,500%, TBA (B) 2,600,000 4,438,376 4,000%, TBA (B) 2,600,000 4,438,376 0,000%, 07/15/2028 0,2323,619 2,201,583 4,500%, TBA (B) 4,600,000 4,438,376 0,000%, 07/15/2028 0,000%, 07/15/2028 0,000%, 07/15/2028 0,000%, 07/15/2032 0,0	3.625%, 02/15/2053							
Mortgage Association 4.000%, 11/15/2032 885,000 999,061 4.375%, 11/15/2039 1,170,000 1,238,738 2.000%, TBA (B) 2,600,000 6,700,154 2.000%, TBA (B) 3,500,000 6,700,154 3,500%, TBA (B) 3,500,000 4,982,735 3,500%, TBA (B) 3,500%, TBA (B) 3,500,000 4,982,735 3,500%, TBA (B) 3,500,000 4,982,735 3,500%, TBA (B)						6,530,000		6,498,620
4.375%, 11/15/2039 1,170,000 1,238,738 2,300%, TBA (B) 2,600,000 2,183,064 U.S. Treasury Inflation Protected Securities 0.125%, 02/15/2052 345,397 228,836 0.125%, 02/15/2052 345,397 0.250%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4.000%, TBA (B) 2,600,000 2,458,372 0.250%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4.000%, TBA (B) 2,600,000 2,458,372 0.250%, 07/15/2028 2,323,619 2,201,583 4.000%, TBA (B) 2,600,000 2,458,372 0.250%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4.000%, 11/15/2040 to 02/15/2042 19,631 18,750 0.750%, 07/15/2028 3,110,000 2,659,852 1.625%, 02/15/2032 3,110,000 2,663,909 2.750%, 08/15/2032 2,945,000 2,2945,000 2,2945,000 2,2945,000 2,2945,000 2,2945,000 2,293,838 24,257 7.000%, 11/15/2033 54,716 55,524 7.000%, 03/01/2045 to 03/01/2048 249,859 23,000%, 03/01/2045 to 04/01/2048 249,859 23,000%, 12/01/2046 to 04/01/2048 682,788 5.000%, 12/01/2044 to 04/01/2048 682,788 5.000%, 12/01/2044 to 06/01/2048 682,788 5.000%, 12/01/2044 to 06/01/2048 682,788 5.000%, 12/01/2044 to 06/01/2048 682,788 5.000%, 12/01/2034 to 09/01/2052 2,097,452 6.500%, 04/01/2029 to 08/01/2048 682,788 5.000%, 12/01/2034 to 09/01/2052 2,097,452 6.500%, 04/01/2029 to 08/01/2048 682,788 630,762 6.500%, 04/01/2029 to 08/01/2048 682,788 630,762 6.500%, 04/01/2029 to 08/01/2048 682,788 630,762 6.500%, 04/01/2029 to 08/01/2048 4,420 4,580 7.500%, 12/01/2034 to 09/01/2052 2,097,452 6.500%, 04/01/2029 to 08/01/2048 682,788 630,762 6.500%, 04/								
U.S. Treasury Inflation Protected Securities 0.125%, 02/15/2052 0.250%, 07/15/2052 0.750%, 07/15/2028 0.750%, 07/15/2032 0.750%						2 (00 000		2 102 064
Protected Securities 0.125%, 02/15/2052 345,397 228,836 4.000%, TBA (B) 2,600,000 2,458,372 0.250%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4.000%, TBA (B) 2,600,000 2,458,372 1.625%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4.000%, TBA (B) 4.000,000 4.438,376 4.500%, TBA (B) 4.600,000 4.438,376 1.625%, 05/15/2031 (A) 6,790,000 5,770,174 6.500%, 08/15/2032 to 04/15/2032 2,945,000 2,663,909 2.750%, 08/15/2032 2,945,000 2,663,909 3.375%, 05/15/2033 1,025,000 988,484 5.200%, 03/01/2033 54,716 55,524 5.200%, 03/01/2051 2,842,418 2,326,969 2.000%, 03/01/2051 2,842,418 2,326,969 3.000%, 03/01/2046 to 04/01/2048 249,859 223,000 3.500%, 03/01/2048 to 06/01/2048 682,788 630,762 5.000%, 03/01/2034 to 09/01/2052 2,097,452 2,058,795 6.500%, 04/01/2029 to 08/01/2034 4,420 4,580 5.000%, 12/01/2025 to 05/01/2028 1,017 1,034 6earn Mortgage Association 4,982,735 4,000%, 03/01/2015 Eur 305,000 233,877 7,500%, 12/01/2025 to 05/01/2028 1,1017 1,034 6earn Mortgage Association 5,000%, 03/01/2025 to 05/01/2028 1,1017 1,034 6earn Mortgage Association 5,000%, 03/01/2025 to 05/01/2028 1,1017 1,034 6earn Mortgage Association 5,000%, 03/01/2035 Eur 305,000 233,877 4,950%, 01/22/2035 Eur 3		1,170,000	1,238,738					
0.125%, 02/15/2052 345,397 228,836 4.000%, TBA (B) 2,600,000 2,458,372 0.250%, 07/15/2029 to 02/15/2050 5,740,064 4,779,981 4.000%, 11/15/2040 to 02/15/2042 19,631 18,750 0.750%, 07/15/2028 2,323,619 2,201,583 4.500%, TBA (B) 4.600,000 4.438,376 4.500%, TBA (B) 4.600,000 4.438,376 4.500%, TBA (B) 4.500%, TBA (B) 4.600,000 4.438,376 6.500%, 07/15/2032 to 04/15/2035 23,838 24,257 6.500%, 05/15/2031 (A) 6.790,000 5,770,174 6.500%, 08/15/2032 to 04/15/2035 23,838 24,257 6.500%, 08/15/2032 to 02/15/2032 23,110,000 2,663,909 7.000%, 11/15/2031 to 11/15/2033 54,716 55,524 7.000%, 11/15/2033 54,716 55,524 7.000%, 08/15/2033 54,716 55,524 7.000%, 11/15/2031 to 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.000%, 11/15/2031 to 11/15/2033 54,716 7.000%, 11/15/2033 54,716 7.	•			, , ,				
0.250%, 07/15/2029 to 02/15/2050 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2028 0.750%, 07/15/2032 0.750%, 07/15/2033 0.750%, 07/15/2033 0.750%, 07/15/2033 0.750%, 07/15/2033 0.750%, 07/15/2033 0.750%, 07/15/2033 0.750%, 07/15/2033 0.750%, 07/15/2033								
0.750%, 07/15/2028								
U.S. Treasury Notes 1.625%, 05/15/2031 (A) 6,790,000 5,770,174 6.500%, 06/15/2035 12,505 12,732 1.875%, 02/15/2032 3,110,000 2,663,909 2.750%, 08/15/2032 2,945,000 2,699,852 3.375%, 05/15/2033 1,000%, 03/01/2033 54,716 55,524 2.900%, 03/01/2051 2,842,418 2,326,969 2.500%, 01/01/2052 to 05/01/2048 682,788 630,762 5.000%, 03/01/2048 to 06/01/2048 682,788 630,762 5.000%, 03/01/2048 to 06/01/2048 682,788 65.00%, 03/01/2048 to 06/01/2048 682,788 630,762 5.000%, 03/01/2048 to 06/01/2048 682,788 630,762 5.000%, 03/01/2052 to 05/01/2052 2,097,452 2,058,795 6.500%, 04/01/2029 to 08/01/2034 4,420 4,580 7.500%, 12/01/2025 to 05/01/2028 1,017 1,034 8ermuda - 0.2% Federal National Mortgage Association 6.000%, 08/15/2032 to 04/15/2035 23,838 24,257 6.500%, 06/15/2035 to 04/15/2035 12,505 12,732 6.500%, 06/15/2028 to 02/15/2035 12,505 12,732 7.000%, 01/15/2031 to 11/15/2033 54,716 55,524 7.000%, 11/15/2031 to 11/15/2033 54,716 55,524 7.000%, 11/15/2033 54,716 55,524 7.000%, 11/15/2033 54,716 55,524 7.000%, 11/15/2033 54,716 55,524 7.000%, 11/15/2033 54,716 55,524 7.000%, 11/15/2033 to 11/15/2033 to 11/15/2033 54,716 54,620 7.000%, 11/15/2033 to 11/15/2033 52,716 7.000								
1.625%, 05/15/2031 (A) 6,790,000 5,770,174 1.875%, 02/15/2032 3,110,000 2,663,909 2.750%, 08/15/2032 2,945,000 2.663,909 3.375%, 05/15/2033 1,025,000 988,484 TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost \$146,097,356) \$ 132,879,289		2,323,619	2,201,583					
1.875%, 02/15/2032 3,110,000 2,663,909 2.750%, 08/15/2032 2,945,000 2,699,852 3.375%, 05/15/2033 1,025,000 988,484 70TAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost \$146,097,356) \$ 132,879,289	•	(700 000	5 550 154					
2.750%, 08/15/2032 2,945,000 2,699,852 3.375%, 05/15/2033 1,025,000 2,699,852 4,299,383 TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost \$146,097,356) \$ 132,879,289								
1,025,000				7.000 %, 11/13/2031 to 11/13/2033		34,710	_	,
U.S. Government Agency – 37.7% Federal Home Loan Mortgage Corp. 2.000%, 03/01/2051 2.500%, 01/01/2052 to 05/01/2052 3.000%, 12/01/2048 to 04/01/2048 5.000%, 03/01/2048 to 06/01/2048 682,788 5.000%, 01/01/2034 to 09/01/2052 5.000%, 04/01/2029 to 08/01/2052 7.5000%, 04/01/2029 to 08/01/2034 7.5000%, 04/01/2029 to 08/01/2034 7.5000%, 04/01/2025 to 05/01/2028 7.5000%, 12/01/2025 to								78,379,900
U.S. Government Agency – 37.7% Federal Home Loan Mortgage Corp. 2.000%, 03/01/2051 2.842,418 2.326,969 2.500%, 01/01/2052 to 05/01/2052 3.000%, 12/01/2048 to 04/01/2048 5.000%, 12/01/2034 to 09/01/2052 5.000%, 04/01/2029 to 08/01/2034 7.500%, 04/01/2029 to 08/01/2028 6.500%, 04/01/2029 to 08/01/2034 7.500%, 12/01/205 to 05/01/2028 7.500%, 12/01/2025 to 05/01/2028	5.575%, 03/13/2055	1,023,000			GENCY OBI	LIGATIONS	_	
Federal Home Loan Mortgage Corp. 2.000%, 03/01/2051 2.842,418 2.500%, 01/01/2052 to 05/01/2052 3.000%, 12/01/2046 to 04/01/2048 2.49,859 2.3000 3.500%, 03/01/2048 to 06/01/2048 6.500%, 12/01/2034 to 09/01/2052 6.500%, 04/01/2029 to 08/01/2034 4.420 4.50 7.500%, 12/01/2025 to 05/01/2028 1,017 1,034 Federal National Mortgage Association FORCERIN OF VERTAMENT OBLIGATIONS = 2.8 % Angola = 0.1% Republic of Angola 8.000%, 11/26/2029 200,000 169,230 Benin = 0.1% Republic of Benin 4.950%, 01/22/2035 EUR 305,000 233,877 Government of Bermuda Forcerin Cov ERTAMENT OBLIGATIONS = 2.8 % Angola = 0.1% Republic of Angola 8.000%, 11/26/2029 500,000 169,230 Benin = 0.1% Republic of Benin 4.950%, 01/22/2035 EUR 305,000 233,877 Government of Bermuda			54,299,383	(Cost \$146,097,356)			\$	132,879,289
2.000%, 03/01/2051				FOREIGN GOVERNMENT OBLIGA	ATIONS - 2	.8%		
2.500%, 01/01/2051		2.042.410	2.226.262	Angola – 0.1%				
2.300%, 01/01/2052 to 05/01/2048								
3.500%, 12/01/2048 to 04/01/2048						200,000		169,230
5.000%, 12/01/2034 to 09/01/2052 2,097,452 2,058,795 6.500%, 04/01/2029 to 08/01/2034 4,420 4,580 7.500%, 12/01/2025 to 05/01/2028 1,017 1,034 Federal National Mortgage Association Republic of Benin 4.950%, 01/22/2035 EUR 305,000 233,877 Government of Bermuda - 0.2 % Government of Bermuda						,,		,
7.500%, 04/01/2029 to 08/01/2028 1,017 1,034 Government of Bermuda 4,950%, 01/22/2035 EUR 305,000 233,877 4,950%, 12/01/2025 to 05/01/2028 1,017 1,034 Government of Bermuda								
7.500%, 12/01/2025 to 05/01/2028 1,017 1,034 Bermuda – 0.2% Federal National Mortgage Association Government of Bermuda					EUR	305,000		233.877
Federal National Mortgage Association Government of Bermuda					Lon	303,000		200,077
		1,017	1,034					
2.000 /v, 1DA (D) 3,000,000 3,104,340 2.573 /v, 00/20/2030 (C) \$ 200,000 100,702		3 600 000	3 104 546		\$	200,000		166 702
	2.000 /0, 1DA (D)	3,000,000	3,104,340	2.373 /0, 0012012030 (C)	φ	200,000		100,702

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

investment Quanty Bon	_	Shares or Principal Amount	Value		Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGA	TIONS (c	continued)		CORPORATE BONDS (continued)		
Bermuda (continued)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Communication services (continued)		
Government of Bermuda (continued)				Charter Communications		
5.000%, 07/15/2032 (C)	\$	200,000	\$ 195,000	Operating LLC (continued)		
			361,702	5.750%, 04/01/2048	\$ 45,000	\$ 38,518
Brazil – 0.5%				6.484%, 10/23/2045	160,000	150,419
Federative Republic of Brazil				6.834%, 10/23/2055	40,000	37,709
10.000%, 01/01/2031	BRL	5,476,000	1,111,401	Comcast Corp. 3.750%, 04/01/2040	215,000	181,145
Chile – 0.1%				Cox Communications, Inc.	213,000	101,143
Republic of Chile				2.600%, 06/15/2031 (C)	130,000	106,111
1.250%, 01/22/2051	EUR	165,000	93,607	Discovery Communications LLC	,	,
Colombia – 0.1%				3.625%, 05/15/2030	65,000	57,017
Republic of Colombia				4.000%, 09/15/2055	246,000	163,505
5.000%, 06/15/2045	\$	200,000	138,859	5.200%, 09/20/2047	93,000	76,114
5.625%, 02/26/2044		200,000	148,552	5.300%, 05/15/2049	247,000	204,681
			287,411	IHS Holding, Ltd. 6.250%, 11/29/2028 (C)	200,000	163,108
Costa Rica – 0.1%				Lamar Media Corp.	200,000	103,106
Republic of Costa Rica		200,000	200.700	3.625%, 01/15/2031	315,000	265,388
6.550%, 04/03/2034 (C)		200,000	200,700	Meta Platforms, Inc.	,	
Ghana – 0.0%				4.800%, 05/15/2030	105,000	105,077
Republic of Ghana 6.375%, 02/11/2027 (C)		200,000	85,561	Paramount Global		
		200,000	65,501	4.200%, 06/01/2029 to 05/19/2032	170,000	144,604
Hungary – 0.3 % Republic of Hungary				4.375%, 03/15/2043	75,000	52,911
1.625%, 04/28/2032	EUR	735,000	607,940	4.950%, 01/15/2031 (D)	310,000	279,402
Indonesia – 0.2%	Lon	755,000	007,510	5.250%, 04/01/2044 Rogers Communications, Inc.	115,000	87,336
Republic of Indonesia				3.800%, 03/15/2032 (C)	40,000	34,965
1.100%, 03/12/2033		530,000	427,161	4.550%, 03/15/2052 (C)	115,000	92,486
Ivory Coast – 0.1%				Sirius XM Radio, Inc.		
Republic of Ivory Coast				4.125%, 07/01/2030 (C)	40,000	32,662
4.875%, 01/30/2032		225,000	190,702	Time Warner Cable LLC		
North Macedonia – 0.2%				4.500%, 09/15/2042	455,000	340,336
Republic of North Macedonia				5.875%, 11/15/2040 T-Mobile USA, Inc.	65,000	57,340
2.750%, 01/18/2025		210,000	217,855	2.050%, 02/15/2028	150,000	130,063
3.675%, 06/03/2026 (C)		265,000	269,988	3.875%, 04/15/2030	115,000	105,946
			487,843	5.050%, 07/15/2033	125,000	122,737
Philippines – 0.2%				Verizon Communications, Inc.		
Republic of the Philippines		220,000	272 (72	2.355%, 03/15/2032	135,000	108,578
1.200%, 04/28/2033 1.750%, 04/28/2041		330,000 200,000	273,673 141,038	2.550%, 03/21/2031	160,000	133,589
1.750 %, 04/28/2041		200,000	414,711	2.650%, 11/20/2040 2.850%, 09/03/2041	70,000 50,000	48,692 35,561
D 0.50			414,/11	3.850%, 11/01/2042	35,000	28,311
Romania – 0.5% Republic of Romania				4.272%, 01/15/2036	15,000	13,525
2.625%, 12/02/2040 (C)		335,000	221,737	WarnerMedia Holdings, Inc.		
2.750%, 04/14/2041		485,000	323,472	4.279%, 03/15/2032	130,000	115,294
3.375%, 02/08/2038		170,000	132,960	5.050%, 03/15/2042	35,000	29,500
4.625%, 04/03/2049		317,000	266,325	5.141%, 03/15/2052 WMG Against from Corp	290,000	236,132
			944,494	WMG Acquisition Corp. 3.000%, 02/15/2031 (C)	75,000	60,674
Saudi Arabia – 0.1%				3.750%, 12/01/2029 (C)	85,000	73,480
Kingdom of Saudi Arabia				3.875%, 07/15/2030 (C)	450,000	388,176
2.000%, 07/09/2039		155,000	120,877			4,968,430
TOTAL FOREIGN GOVERNMENT OF	BLIGATIO	NS (Cost		Consumer discretionary – 1.2%		, , , , , ,
\$7,685,885)			\$ 5,737,217	AutoZone, Inc.		
CORPORATE BONDS – 27.4%				4.750%, 08/01/2032 to 02/01/2033	115,000	110,805
Communication services – 2.4%				General Motors Financial Company, Inc.		
AT&T, Inc.				3.600%, 06/21/2030	100,000	86,398
2.550%, 12/01/2033	\$	55,000	43,201	Hanesbrands, Inc.	50,000	16 677
3.550%, 09/15/2055		463,000	324,130	4.875%, 05/15/2026 (C) Howard University	50,000	46,677
3.800%, 12/01/2057		51,000	36,924	2.701%, 10/01/2029	100,000	85,078
5.400%, 02/15/2034 Charter Communications Operating LLC	,	105,000	105,180	2.801%, 10/01/2030	100,000	83,707
3.500%, 03/01/2042		42,000	28,094	3.476%, 10/01/2041	120,000	90,319
5.125%, 07/01/2049		165,000	129,809			
		•				

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Consumer discretionary (continued)			Energy (continued)		
LKQ Corp.			EQT Corp.		
5.750%, 06/15/2028 (C)	\$ 85,000	\$ 84,724	3.625%, 05/15/2031 (C)	\$ 90,000	\$ 77,408
O'Reilly Automotive, Inc.	,	· · · · · · · · · · · · · · · · · · ·	Equinor ASA	7,	, ,,,,,,,,,
4.700%, 06/15/2032	205,000	197,452	3.625%, 04/06/2040	125,000	104,841
Service Corp. International			3.700%, 04/06/2050	15,000	12,193
3.375%, 08/15/2030	335,000	280,161	Hess Corp.		
5.125%, 06/01/2029	507,000	477,706	7.125%, 03/15/2033	18,000	19,634
Taylor Morrison Communities, Inc.	40,000	26,022	7.300%, 08/15/2031	95,000	104,173
5.125%, 08/01/2030 (C) 5.750%, 01/15/2028 (C)	40,000 302,000	36,932 292,010	Leviathan Bond, Ltd. 6.500%, 06/30/2027 (C)	235,000	225,318
The Gap, Inc.	302,000	292,010	Marathon Oil Corp.	233,000	223,316
3.625%, 10/01/2029 (C)	240,000	169,582	6.600%, 10/01/2037	150,000	149,554
3.875%, 10/01/2031 (C)	440,000	301,188	MPLX LP	,	- 17,000
The William Carter Company			2.650%, 08/15/2030	55,000	46,016
5.625%, 03/15/2027 (C)	105,000	101,885	4.950%, 09/01/2032 to 03/14/2052	105,000	95,531
		2,444,624	ONEOK, Inc.		
Consumer staples – 0.8%			3.400%, 09/01/2029	130,000	113,350
Bacardi, Ltd.			4.350%, 03/15/2029	40,000	37,194 50,672
5.400%, 06/15/2033 (C)	100,000	99,116	5.200%, 07/15/2048 6.100%, 11/15/2032	70,000 95,000	59,673 96,649
BAT Capital Corp.			Ovintiv, Inc.	93,000	90,049
4.742%, 03/16/2032	90,000	82,058	6.250%, 07/15/2033	155,000	152,881
BAT International Finance PLC	40,000	27.75(6.500%, 08/15/2034	40,000	40,086
4.448%, 03/16/2028	40,000	37,756	6.625%, 08/15/2037	95,000	93,769
General Mills, Inc. 4.950%, 03/29/2033	40,000	39,643	Pioneer Natural Resources Company		
Kenvue, Inc.	40,000	37,043	5.100%, 03/29/2026	25,000	24,850
5.050%, 03/22/2053 (C)	100,000	102,064	Plains All American Pipeline LP	455.000	
NBM US Holdings, Inc.		. ,	3.800%, 09/15/2030	175,000	155,275
7.000%, 05/14/2026 (C)	420,000	407,375	4.900%, 02/15/2045 Sabine Pass Liquefaction LLC	80,000	64,398
Philip Morris International, Inc.			4.500%, 05/15/2030	90,000	85,551
4.875%, 02/15/2028	315,000	310,187	Shell International Finance BV	70,000	05,551
5.125%, 11/17/2027 to 02/15/2030	380,000	377,799	2.875%, 11/26/2041	55,000	41,109
5.375%, 02/15/2033	140,000	139,692	3.000%, 11/26/2051	70,000	49,310
5.625%, 11/17/2029	95,000	96,799	3.250%, 04/06/2050	75,000	55,791
		1,692,489	Targa Resources Corp.		
Energy – 2.7%			4.200%, 02/01/2033	100,000	88,514
Aker BP ASA 6.000%, 06/13/2033 (C)	175,000	175,062	6.125%, 03/15/2033	75,000	76,634
BP Capital Markets America, Inc.	173,000	173,002	6.250%, 07/01/2052 6.500%, 02/15/2053	110,000 25,000	107,524 25,531
2.939%, 06/04/2051	120,000	81,889	Targa Resources Partners LP	23,000	23,331
3.000%, 02/24/2050	20,000	13,938	4.000%, 01/15/2032	70,000	60,510
4.812%, 02/13/2033	230,000	226,657	4.875%, 02/01/2031	20,000	18,483
4.893%, 09/11/2033	130,000	128,658	The Williams Companies, Inc.	,	,
Cheniere Energy Partners LP			4.650%, 08/15/2032	145,000	137,317
5.950%, 06/30/2033 (C)	65,000	65,189	5.650%, 03/15/2033	85,000	86,126
ConocoPhillips Company	45,000	26 (11	TransCanada PipeLines, Ltd.	00.000	50 500
4.025%, 03/15/2062 Continental Resources, Inc.	45,000	36,611	2.500%, 10/12/2031 Transcentinental Gas Bine Line	90,000	72,588
Continental Resources, Inc. 2.875%, 04/01/2032 (C)	50,000	38,415	Transcontinental Gas Pipe Line Company LLC		
5.750%, 01/15/2031 (C)	60,000	57,039	3.250%, 05/15/2030	60,000	53,326
Diamondback Energy, Inc.	,500	2.,000	Var Energi ASA	00,000	33,320
6.250%, 03/15/2033 to 03/15/2053	195,000	199,774	7.500%, 01/15/2028 (C)	250,000	256,933
Ecopetrol SA			Viper Energy Partners LP	,	
4.625%, 11/02/2031	460,000	355,112	5.375%, 11/01/2027 (C)	257,000	246,647
8.625%, 01/19/2029 (B)	355,000	355,817	Western Midstream Operating LP		
Enbridge, Inc.	00.000	01.000	4.500%, 03/01/2028	35,000	33,005
5.700%, 03/08/2033 Energo Pro AS	80,000	81,099	4.750%, 08/15/2028	15,000	14,237
Energo-Pro AS 8.500%, 02/04/2027 (C)	315,000	298,463	6.150%, 04/01/2033	115,000	115,907
Energy Transfer LP	313,000	270,403			5,641,361
5.250%, 04/15/2029	130,000	126,911	Financials – 7.2%		
5.550%, 02/15/2028	55,000	54,845	American Express Company		
6.125%, 12/15/2045	35,000	33,252	5.043%, (5.043% to 5-1-33, then SOEP + 1.835%) 05/01/2034	50,000	49 006
EQM Midstream Partners LP			SOFR + 1.835%), 05/01/2034	50,000	48,906
6.500%, 07/01/2027 (C)	15,000	14,794			

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

Comparable Com	- •	Shares or Principal Amount	Value		Shares or Principal Amount	Value
Financials (continued)	CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Ace	· · · · · · · · · · · · · · · · · · ·			, , ,		
Athene Global Funding	· · · · · · · · · · · · · · · · · · ·					
2.6468, (10042031 (C)		\$ 75,000	\$ 75,546	2.129%, (2.129% to 11-24-25, then		
27778, (10770209 C) 355,000 288,008 SOFF# + 1.19%, 11/16/2027 80,000 154,681 288,008 (1.898% to 7.23.20, then 50,000 23.89 Figure 16,000 18,000				***	\$ 220,000	\$ 195,739
Bank of America Corp. 1,389% (1,189% to 12-33, then 50,000 38,500 50,500 50,500 1,289% (1,189% to 10-2-3,000 38,500 50,500 1,225%, (1,02-23,000 1,000			· · · · · · · · · · · · · · · · · · ·		100,000	154 (01
1,898% (, 1,398% () 2,233.0 then 30,000 23,891 50,000 1,0000 30,000 1,0000 30,000 1,0000 30,000 1,0000 30,000 1,0000 30,000 30		355,000	289,098	***	180,000	154,681
SOFR + 1.589%, 1072/3031 30,000 23,891 Equitable Financial Life. Global Finding 1.502%, (1.52% to 10-2.53, then 1.000 36,326 FirstCash, Inc. 22,000 223,301 SOFR + 1.210%, 1072/3022 10,000 198,841 SOFR + 1.210%, 1072/3022 10,000 40,000 56,558 SOFR + 1.210%, 1072/3023 10,000 25,500 SOFR + 1.210%, 1072/3023 10,000 497,248 SOFR + 1.210%, 1072/3023 600,000 497,248 SOFR + 1.289%, 1047/2023 500,000 25,000 SOFR + 1.289%, 1047/2023 500,000 25,000 50,000	1				200,000	185.007
SOFR + 1.370%, 1074/2081 SO,000 G3.26 FirstCash, Inc. SOFR + 1.210%, 1020/2032 110,000 S9.95 56.25%, 0010/2030 (C) 220,000 198,841 CS, 1075, 107		30,000	23,891	***	,	
2572%, (2572% to 10-20-31, then SOFA + 1.210%, 10/20/2002 2592%, (2592% to 24-29-30, then SOFA + 2.120%, 10/20/2003 26/87%, (2687% to 24-23-4), then SOFA + 2.150%, 04/20/2002 26/87%, (2687% to 24-23-4), then SOFA + 2.150%, 04/20/2002 2772%, (2972% to 24-23-4), then SOFA + 1.250%, 04/20/2003 3 0,000 25,000 2772%, (2972% to 24-23-4), then SOFA + 1.250%, 04/20/2003 3 0,000 25,000 2772%, (2972% to 24-23-4), then SOFA + 1.250%, 04/20/2003 3 0,000 25,000 2772%, (2972% to 24-23-4), then SOFA + 1.250%, 04/20/2003 3 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 06/17/200 3 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 06/17/200 3 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 06/17/200 4 3.76%, (4.376% to 42-77, then SOFA + 1.285%, 04/20/2003 5 0,200%, (2040% to 81-72-8), then SOFA + 1.285%, 04/20/2008 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2008 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2008 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2008 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042% to 81-72-8), then SOFA + 1.285%, 04/20/2009 5 0,100%, (2042%	1.922%, (1.922% to 10-24-30, then			1.800%, 03/08/2028 (C)	315,000	265,658
SOFR + 1210% 1020/2032 110,000	The state of the s	80,000	63,326			
2.592%, (2.592%, 0.429.30, then SOFR + 2.150%, 0.04290031		110,000	90.505			
SOFR + 2.150%), 0429/2031	The state of the s	110,000	89,393		220,000	198,841
2687% (2687% to 42-23.1, then SOFR + 1.230%), 04/22/02/032 600,000 4972.48 SOFR + 1.288%), 08/17/02/03 200,000 167,313 SOFR + 1.330%), 02/02/02/033 30,000 25,009 500% SOFR + 1.288%), 08/17/02/03 200,000 557,269 month CME Terms SOFR + 2.870%), 08/11/02/03 570,000 557,269 (1.01%, 6.161%) to 3-92.8, then SOFR + 1.280%), 04/27/02/28 28,500 273,506 SOFR + 1.370%, 03/09/02/03 200,000 201,702 63,32%, 6.0332% to 43-25.8, then SOFR + 2.650%), 03/09/02/03 200,000 201,702 63,32%, 6.0332% to 43-25.8, then SOFR + 2.650%, 03/09/02/03 200,000 207,723 65,47%, 6.547% to 6-20-33, then SOFR + 2.650%, 03/09/02/03 200,000 207,723 65,47%, 6.547% to 6-20-33, then SOFR + 2.650%, 03/09/02/03 200,000 200,000 207,724 62.55%, (0.252% to 94-55.8) the 3.050%, 03/09/02/03 200,000 200,00		215.000	180 500		730.000	696.985
2972%, Q2972% to 24-32, then 3OFR + 1.285%), 08/17/209 3.194%, (3.194% to 7.23-29, then 3 30,000 3.20,000	The state of the s	,			,	
SOFR + 1.330%, 0.204/2033 30,000 25,009 5.402%, (5.402% to 8.11-32, then SOFR + 3.309%, 10/17/2029 320,000 257,209 6.161%, (6.161% to 3.92.8, then SOFR + 2.727, then SOFR + 2.675%, 10/17/20208 285,000 273,506 6.33%, (6.332% to 3.943, then SOFR + 1.528, then SOFR + 1.528, then SOFR + 1.528, then SOFR + 1.529%, 10/17/20209 195,000 122,809 6.53%, (6.332% to 3.943, then SOFR + 1.529%, 10/17/20209 195,000 122,809 122,809 6.53%, (6.332% to 3.943, then SOFR + 1.529, then SOFR + 2.549%, 0.0016/2026 (C) 345,000 342,282 161,283, then SOFR + 2.549%, 0.0016/2026 (C) 345,000 342,282 161,283, then SOFR + 2.549%, 0.0016/2026 (C) 345,000 342,282 161,283, then SOFR + 2.549%, 0.0016/2026 (C) 345,000 342,282 161,283, then SOFR + 2.549%, 0.0016/2026 (C) 345,000 199,20	SOFR + 1.320%), 04/22/2032	600,000	497,248	2.206%, (2.206% to 8-17-28, then		
SOFR + 2.870%, 0.87112033 SOR, 0.857,269				**	200,000	167,313
month CME Term SOFR +	· · · · · · · · · · · · · · · · · · ·	30,000	25,009		570,000	557.200
1.42%), 07/23/2030 320,000 282,050 50FR + 1.970%), 03/09/2029 200,000 201,702 4.376%, (4.376% to 4-27-77, then 5.037%, (0.237% to 3-25.88, then 5.027%, (5.250% to 4-25.88, then 5.202%, (5.250% to 4-25.88, then 5.202%, (5.250% to 4-25.88, then 5.202%, (5.253% to 9-16.25, then 7				***	370,000	337,209
4.376%, (4.376% to 4-27-27, then SORP + 1.580%, 0427/27028 285,000 273,295 SORP + 2.650%, 0309/0044 200,000 207,323 502%, (5.202% to 4-25-28, then SORP + 1.630%, 0425/2029 195,000 192,869 SORP + 2.650%, 0607/20204 210,000 209,185 Continental Exchange, Inc. 4.350%, 0615/2029 55,000 53,792 Sarchays PU.C 6.224%, (6.224% to 5-9-33, then SORP + 2.980%, 0607/20204 200,000 199,266 SORP + 2.980%, 0607/2020 55,000 53,792 Sorce (More CMT + 2.650%), 091/62026 (C) 345,000 342,282 Sorce (More CMT + 2.650%), 091/62026 (C) 345,000 342,282 Sorce (More CMT + 2.650%), 091/62026 (C) 345,000 342,282 Sorce (More CMT + 2.650%), 091/62026 (C) 345,000 199,207 Sorce (More CMT + 2.650%), 091/62026 (C) 200,000 199,206 SORP + 2.980%), 0509/000/0034 200,000 199,206 SORP + 2.850%, 061/52029 SORP + 3.570%), 062/72034 200,000 199,206 SORP + 2.850%, 061/52029		320.000	282,050		200,000	201.702
5.202%; (5.202%; to 4-25-28, then SOFF + 1.630%; 04-25-28, then SOFF + 1.630%; 04-25-28, then SOFF + 1.630%; 04-25-20, then SOFF + 1.630%; 04-25-28, then SOFF + 1.630%; 04-25-28, then SOFF + 2.980%; 06-25-20, 06-25-28, (6.25-25); 0.91-6-25, then SOFF + 2.980%; 0.90%;	**	520,000	202,000	***	200,000	201,702
SOFR + 1,630%, 04/25/029 195,000 192,869 SOFR + 2.980%, 06/20/2034 210,000 209,185 Bank of Ireland Group PLC 6.253%, (6.253% to 9-16-25, then 1 4.350%, 00/15/0209 55,000 53,792 Interest Suppose of Soft + 2.650%, 00/16/2026 (C) 345,000 342,282 Interest Suppose of Soft + 2.800%, 0.6509/2034 200,000 199,266 E224%, (6.224% to 5-9-33, then 5.05FR + 2.2800%, 0.6509/2034 200,000 199,207 2.245%, (2.545% to 11-8-31, then SOFR + 2.2800%, 0.609/2034 200,000 199,207 SOFR + 1.180%, 1/108/2032 115,000 94,222 SOFR + 3.370%, 0.6027/2034 200,000 209,321 0.995%, (3.500% to 1-22-28, then 3 month CME Term SOFR + SOFR + 2.074%), 0.609/2026 (C) 240,000 221,955 1.422%, 0.506/2030 105,000 96,225 1.225%, (1.25% to 1-13-28, then 1 Veur CMT + 1.3406%), 10/103/209 (C) 255,000 249,520 1.878%, (1.257% to 1-13-226, then 1 S.257%, (3.273% to 3-1-29), then SOFR + 1.790%), 0.301/2030 55,000 46,699 MAT Bank Corp. S.247%, (5.247% to 7-2-59, then S.247%, (5.247% to 7-2-53, then S.247%, (5.247% to 7-2-59, then S.24	SOFR + 1.580%), 04/27/2028	285,000	273,596	SOFR + 2.650%), 03/09/2044	200,000	207,323
Bank of Ireland Group PLC	* * * * * * * * * * * * * * * * * * * *					
6.253%, (6.253%, 6)-16-25, then 1 Year CMT 2.650%, 0.9016/2026 (C) 8ardays PLC 6.224%, (6.224% to 5-9-33, then SOFR + 2.980%), 0.509/2034 7.119%, (7.119% to 6-27-33, then SOFR + 2.980%), 0.509/2034 7.385%, (7.385% to 11-2-27, then 1 Year CMT + 3.300%, 11/02/2028 8DP Paribas SA 2.219%, (2.219% to 6-9-25, then SOFR + 2.074%), 0.6009/2026 (C) 5.125%, (51.25% to 1-13-28, then 1 Year CMT + 1.450%), 0.6009/2026 (C) 2.515%, (2.24% to 5-9-33), then SOFR + 2.980%), 0.5000/2026 (C) 3.273%, (3.273% to 3-1-29, then 1 Year CMT + 1.970%, 0.301/2030 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.980%, 0.0500/2036 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.9000, 0.201/2034 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.0000, 0.201/2034 3.273%, (3.273% to 2-1-28, then 3 SOFR + 2.0000, 0.201/2034 3.273%, (3.273% to 2-1-28, then 3 SOFR + 2.0000, 0.201/2034 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.072020 3.273%, (3.273% to 2-1-28, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-1-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-29, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-23, then 3 SOFR + 2.800%, 0.0720203 3.273%, (3.273% to 3-2-23	**	195,000	192,869		210,000	209,185
Sear CANT + 2.650%, 09/16/2026 (C) 345,000 342,282 Intess Sampaolo SpA	-				55,000	53 702
Barclays PLC 6.224% to 5.9-33, then 5.024% to 5.9-33, then 5.0274% to 5.9-34, then 5.0274% to 5.0274% t		345,000	342,282		33,000	33,172
SOFR + 2.980%), 05/09/2034 200,000 199,207 2.545%, (2.545% to 11.8-31, then SOFR + 1.570%), 06/27/2034 200,000 199,920 3.509%, (3.509% to 12-32-8, then 3 month CME Term SOFR + 1.570%), 06/27/2034 200,000 208,321 3.702%, (3.702% to 5-6-29, then 3 month CME Term SOFR + 1.570%), 06/09/2026 (C) 240,000 221,955 1.422%), 05/06/2030 105,000 96,225 5.123%, (5.125% to 1-13-28, then 1 Year CMT + 1.450%), 07/13/2029 (C) 255,000 249,520 10.13/2029 (C) 255,000 249,520 201/3/273%, (5.125% to 1-12-26, then SOFR + 1.570%), 03/01/2030 5.247%, (3.273% to 3-1-29, then SOFR + 2.600%), 07/12/2027 80,000 245,104 SOFR + 2.600%), 07/12/2029 75,000 245,104 SOFR + 2.600%), 07/12/2034 60,000 245,104 SOFR + 2.600%), 06/12/2034 60,000 245,104 SOFR + 2.600%), 06/1		,	J 12,232		200,000	199,266
SOFR + 1.180%, 1.108/2032 115,000 94,222	6.224%, (6.224% to 5-9-33, then			JPMorgan Chase & Co.		
SOFR + 3.570%, 06/27/2034 200,000 199,920 3.509%, (3.509% to 1.23-28, then 3 month CME Term SOFR + 2.074%, 06/09/2026 (C) 240,000 221,955 1.25%, (5.125% to 1.13-28, then 1 year CMT + 3.300%, 11/02/2029 285,000 263,447 3.702%, (3.702% to 5-6-29, then 3 month CME Term SOFR + 2.074%, 06/09/2026 (C) 240,000 221,955 1.422%, 05/06/2030 105,000 96,225 1.525%, (5.125% to 1.13-28, then 1 year CMT + 1.450%), 01/13/2029 (C) 255,000 249,520 (A) 1.382%, 04/23/2029 315,000 296,558 (A) 1/13/2029 (C) 255,000 249,520 (A) 1.382%, 04/23/2029 315,000 296,558 (A) 1/13/2029 (A) 1.502,000 479,492 (A) 1.502,000 (A) 1.502	The state of the s	200,000	199,207		445.000	0.4.000
3.38%, (7.38% to 11-2-27, then 1 Year CMT + 3.300%, 11/02/2028 200,000 208,321 0.945%), 01/23/2029 285,000 263,447		200,000	100.020	***	115,000	94,222
Year CMT + 3.300%, 11/02/2028 200,000 208,321 3.702%, (3.702% to 5-6-29, then 3 3.702% (5.702% to 5-6-29, then 3 3.702% (5.125% to 1-13-28, then 1 3.802% (5.125% to 1-12-26, then 3 3.802% (5.053% to 1-27-33, then 3 3.802% (5.12% to 1-28, then 3 3.802%	The state of the s	200,000	199,920			
BNP Paribas SA 2.219%, (2.219% to 6-9-25, then SOFR + 2.074%), 0609/2026 (C) 5.125%, (5.125% to 1-13-28, then 1 Year CMT + 1.450%), 01/13/2029 (C) 2.55,000 2.5 (1.27% to 1-13-28, then 1 Year CMT + 1.450%), 01/13/2029 (C) 2.55,000 2.5 (1.27% to 1-13-28, then 1 Year CMT + 1.450%), 01/13/2029 (C) 2.55,000 2.55,		200.000	208,321		285,000	263,447
SOFR + 2.074%), 06/09/2026 (C) 240,000 221,955 1.422%), 05/06/2030 105,000 96,225 5.125%, (5.125% to 1-13-28, then 1		,		7.	,	
5.125%, (5.125% to 1-13-28, then 1 Year CMT + 1.450%), 01/13/2029 (C) 255,000 249,520 Capital One Financial Corp. 1.878%, (1.878% to 11-2-26, then SOFR + 0.855%, 11/10/2027 80,000 3.273%, (3.273% to 3-1-29, then SOFR + 1.790%), 03/01/2030 5.247% to 7-26-29, then SOFR + 2.600%), 07/26/2030 SOFR + 2.080%), 02/01/2029 75,000 SOFR + 2.080%), 02/01/2029 75,000 SOFR + 2.600%), 02/01/2029 75,000 SOFR + 2.600%), 02/01/2034 SOFR + 2.600%), 06/08/2029 SOFR + 2.600%), 06/08/2029 SOFR + 2.600%), 06/08/2029 SOFR + 2.600%), 06/08/2034 SOFR + 2.600%, 06/08/2034 SOFR + 2.600%	2.219%, (2.219% to 6-9-25, then					
Month CME Term SOFR +		240,000	221,955	7.	105,000	96,225
Ol/13/2029 (C) 255,000 249,520 1.382%), 04/23/2029 315,000 296,558						
Capital One Financial Corp. 1.878%, (1.878% to 11-2-26, then SOFR + 0.855%, [1/02/2027 80,000 68,530 SOFR + 1.850%), 01/27/2034 525,000 479,492 3.273%, (3.273% to 3-1-29, then SOFR + 1.790%), 03/01/2030 55,000 46,699 4.750%, 03/15/2039 120,000 113,085 5.247%, (5.247% to 7-26-29, then SOFR + 2.600%), 07/26/2030 260,000 245,104 5.817%, (5.817% to 2-1-38, then SOFR + 2.080%), 02/01/2029 75,000 71,847 1.928%, (1.928% to 4-28-31, then 5.817%, (5.817% to 2-1-33, then SOFR + 2.600%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then 6.312%, (6.312% to 6-8-28, then SOFR + 2.640%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then 6.377%, (6.377% to 6-8-33, then SOFR + 2.860%), 06/08/2034 45,000 44,678 50FR + 1.510%), 04/20/2028 155,000 148,900 SOFR + 2.660%, 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 63,000 54,591 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 02/15/2034 65,000 65,256		255,000	249.520		315,000	296.558
1.878%, (1.878% to 11-2-26, then SOFR + 0.855%), 110/2/2027 80,000 68,530 SOFR + 1.850%), 01/27/2034 525,000 479,492 3.273%, (3.273% to 3-1-29, then SOFR + 1.790%), 03/01/2030 55,000 46,699 4.750%, 03/15/2039 120,000 113,085 5.247%, (5.247% to 7-26-29, then SOFR + 2.660%), 07/26/2030 260,000 245,104 1.794%, (1.794% to 2-13-31, then SOFR + 2.080%), 02/01/2029 75,000 71,847 1.928%, (1.928% to 4-28-31, then SOFR + 2.080%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then SOFR + 2.660%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then SOFR + 2.640%), 06/08/2034 45,000 49,663 4.210%, (4.210% to 4-20-27, then SOFR + 2.660%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.690%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.690%), 04/20/2029 230,000 227,191 6.174%, (6.174% to 5-25-33, then SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.550%, 06/28/2028 70,000 65,256		200,000	2.0,020		212,000	2,0,000
Marsh & McLennan Companies, Inc. SOFR + 1.790%), 03/01/2030 55,000 46,699 Marsh & McLennan Companies, Inc. 4.750%, 03/15/2039 120,000 113,085				5.053%, (5.053% to 1-27-33, then		
SOFR + 1.790%), 03/01/2030 55,000 46,699 4.750%, 03/15/2039 120,000 113,085 5.247%, (5.247% to 7-26-29, then SOFR + 2.600%), 07/26/2030 260,000 245,104 1.794%, (1.794% to 2-13-31, then SOFR + 2.600%), 02/01/2029 75,000 71,847 1.928%, (1.928% to 4-28-31, then SOFR + 2.080%), 02/01/2029 75,000 57,244 1.928%, (1.928% to 4-28-31, then SOFR + 2.060%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then SOFR + 2.600%), 02/01/2034 61,2239%, (2.239% to 7-21-31, then SOFR + 2.600%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then SOFR + 2.660%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 68,75%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.550%, 02/15/2034 65,000 65,256		80,000	68,530		525,000	479,492
Morgan Stanley SOFR + 2.600%), 07/26/2030 260,000 245,104 1.794%, (1.794% to 2-13-31, then SOFR + 2.608%), 02/01/2029 75,000 71,847 1.928%, (1.928% to 4-28-31, then SOFR + 1.020%), 04/28/2032 200,000 156,126 SOFR + 2.600%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 4-28-31, then SOFR + 1.020%), 04/28/2032 200,000 156,126 SOFR + 2.600%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then SOFR + 1.178%), 07/21/2032 245,000 194,723 SOFR + 2.640%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 SOFR + 1.590%), 04/20/2029 230,000 227,191 6.174%, (6.174% to 5-25-33, then SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S		55,000	46 600		120,000	112 005
SOFR + 2.600%, 07/26/2030 260,000 245,104 1.794% (0.213-31, then	· · · · · · · · · · · · · · · · · · ·	33,000	40,099		120,000	113,063
5.468%, (5.468% to 2-1-28, then SOFR + 2.080%), 02/01/2029 75,000 71,847 SOFR + 1.034%), 02/13/2032 270,000 209,438 SOFR + 2.080%), 02/01/2029 75,000 71,847 1.928%, (1.928% to 4-28-31, then SOFR + 2.31, then SOFR + 1.020%), 04/28/2032 200,000 156,126 SOFR + 2.600%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then SOFR + 1.178%), 07/21/2032 245,000 194,723 SOFR + 2.640%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.590%), 04/20/2029 230,000 227,191 6.174%, (6.174% to 5-25-33, then SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 5.875%, (6.875% to 9-15-27, then 5 Nasdaq, Inc. Nasdaq, Inc. Nasdaq, Inc. 70,000 70,101 Danske Bank A/S 5.550%, 02/15/2034 65,000 65,256		260.000	245,104			
5.817%, (5.817% to 2-1-33, then SOFR + 1.020%), 04/28/2032 200,000 156,126 SOFR + 2.600%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then 2.239%, (2.239% to 7-21-31, then 6.312%, (6.312% to 6-8-28, then SOFR + 1.178%), 07/21/2032 245,000 194,723 SOFR + 2.640%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then 155,000 227,191 Citigroup, Inc. SOFR + 1.590%), 04/20/2029 230,000 227,191 MSCI, Inc. SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.875%, 02/15/2031 (C) 63,000 54,591 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Nasdaq, Inc. Nasdaq, Inc. 70,000 70,101 Danske Bank A/S 5.550%, 02/15/2034 65,000 65,256	The state of the s	,	,		270,000	209,438
SOFR + 2.600%), 02/01/2034 60,000 57,244 2.239%, (2.239% to 7-21-31, then 6.312%, (6.312% to 6-8-28, then SOFR + 1.178%), 07/21/2032 245,000 194,723 SOFR + 2.640%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.590%), 04/20/2029 230,000 227,191 MSCI, Inc. SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S	SOFR + 2.080%), 02/01/2029	75,000	71,847	1.928%, (1.928% to 4-28-31, then		
6.312%, (6.312% to 6-8-28, then SOFR + 2.640%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.590%), 04/20/2029 230,000 227,191 MSCI, Inc. SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 3.875%, 02/15/2031 (C) 5.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,000 245,000 194,723 SOFR + 1.178%), 07/21/2032 245,000 194,723 SOFR + 1.178%), 07/21/2032 245,000 194,723 SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 1.590%), 04/20/2029 230,000 227,191 MSCI, Inc. 3.875%, 02/15/2031 (C) 3.875%, 02/15/2031 (C) 90,000 163,905 3.875%, 02/15/2031 (C) 90,000 81,452 Nasdaq, Inc. Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S		<0.000	~~ · · · ·		200,000	156,126
SOFR + 2.640%), 06/08/2029 50,000 49,663 4.210%, (4.210% to 4-20-27, then SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.590%), 04/20/2029 230,000 227,191 MSCI, Inc. SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 02/15/2034 65,000 65,256	**	60,000	57,244		245,000	104 722
6.377%, (6.377% to 6-8-33, then SOFR + 1.610%), 04/20/2028 155,000 148,900 SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.590%), 04/20/2029 230,000 227,191 MSCI, Inc. SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S		50,000	49 663		243,000	194,723
SOFR + 2.860%), 06/08/2034 45,000 44,678 5.164%, (5.164% to 4-20-28, then SOFR + 1.590%), 04/20/2029 230,000 227,191 MSCI, Inc. SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S	The state of the s	30,000	47,003		155,000	148.900
6.174%, (6.174% to 5-25-33, then SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 3.875%, 02/15/2031 (C) 63,000 54,591 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S 5.550%, 02/15/2034 65,000 65,256		45,000	44,678			- /
SOFR + 2.661%), 05/25/2034 190,000 191,655 3.625%, 11/01/2031 (C) 192,000 163,905 Corebridge Financial, Inc. 3.875%, 02/15/2031 (C) 63,000 54,591 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Nasdaq, Inc. Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S 5.550%, 02/15/2034 65,000 65,256				***	230,000	227,191
Corebridge Financial, Inc. 3.875%, 02/15/2031 (C) 63,000 54,591 3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Nasdaq, Inc. 70,000 70,101 Danske Bank A/S 5.350%, 06/28/2028 70,000 70,101 5.550%, 02/15/2034 65,000 65,256		100.000	101.655		102.000	162.005
3.850%, 04/05/2029 75,000 67,449 4.000%, 11/15/2029 (C) 90,000 81,452 6.875%, (6.875% to 9-15-27, then 5 Nasdaq, Inc. 70,000 70,101 Panske Bank A/S 5.350%, 06/28/2028 70,000 70,101 5.550%, 02/15/2034 65,000 65,256		190,000	191,655			
6.875%, (6.875% to 9-15-27, then 5 Nasdaq, Inc. Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S 5.550%, 02/15/2034 65,000 65,256		75,000	67 449	The state of the s		
Year CMT + 3.846%), 12/15/2052 240,000 230,038 5.350%, 06/28/2028 70,000 70,101 Danske Bank A/S 5.550%, 02/15/2034 65,000 65,256		75,500	07,149		70,000	01,132
	Year CMT + 3.846%), 12/15/2052	240,000	230,038			70,101
5.3/5%, 01/12/2024 (C) 233,612 6.100%, 06/28/2063 25,000 25,564		*** ***				
	5.575%, 01/12/2024 (C)	235,000	233,612	0.100%, 06/28/2063	25,000	25,564

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

CORPORATE BONDS (continued) Financials (continued) Health care (continued) National Rural Utilities Cooperative Centene Corp. (continued) Finance Corp. 4.625%, 12/15/2029 \$ 585,000 4.800%, 03/15/2028 \$ 50,000 \$ 49,431 CommonSpirit Health 5.800%, 01/15/2033 100,000 104,561 3.347%, 10/01/2029 60,000 OneMain Finance Corp. CSL Finance PLC 6.125%, 03/15/2024 75,000 74,744 4.050%, 04/27/2029 (C) 155,000 Societe Generale SA CVS Health Corp. 4.125%, 04/01/2040 85,000 6.221%, (6.221% to 6-15-32, then 1 5.5000 5.5000 85,000	538,456 52,785 147,068 71,632 139,033 59,812
Financials (continued) Health care (continued) National Rural Utilities Cooperative Centene Corp. (continued) Finance Corp. 4.625%, 12/15/2029 \$ 585,000 4.800%, 03/15/2028 \$ 50,000 \$ 49,431 CommonSpirit Health 5.800%, 01/15/2033 100,000 104,561 3.347%, 10/01/2029 60,000 OneMain Finance Corp. CSL Finance PLC CSL Finance PLC CSL Finance PLC 6.125%, 03/15/2024 75,000 74,744 4.050%, 04/27/2029 (C) 155,000 Societe Generale SA CVS Health Corp. 4.125%, 04/01/2040 85,000	52,785 147,068 71,632 139,033
National Rural Utilities Cooperative Finance Corp. 4.800%, 03/15/2028 \$ 50,000 \$ 49,431 CommonSpirit Health 5.800%, 01/15/2033 100,000 104,561 3.347%, 10/01/2029 60,000 OneMain Finance Corp. 6.125%, 03/15/2024 75,000 74,744 4.050%, 04/27/2029 (C) 155,000 Societe Generale SA 6.221%, (6.221% to 6-15-32, then 1 4.125%, 04/01/2040 85,000	52,785 147,068 71,632 139,033
4.800%, 03/15/2028 \$ 50,000 \$ 49,431 CommonSpirit Health 5.800%, 01/15/2033 100,000 104,561 3.347%, 10/01/2029 60,000 OneMain Finance Corp. 6.125%, 03/15/2024 75,000 74,744 4.050%, 04/27/2029 (C) 155,000 Societe Generale SA 6.221%, (6.221% to 6-15-32, then 1 4.125%, 04/01/2040 85,000	52,785 147,068 71,632 139,033
5.800%, 01/15/2033 100,000 104,561 3.347%, 10/01/2029 60,000 OneMain Finance Corp. CSL Finance PLC 6.125%, 03/15/2024 75,000 74,744 4.050%, 04/27/2029 (C) 155,000 Societe Generale SA CVS Health Corp. 4.125%, 04/01/2040 85,000	147,068 71,632 139,033
OneMain Finance Corp. CSL Finance PLC 6.125%, 03/15/2024 75,000 74,744 4.050%, 04/27/2029 (C) 155,000 Societe Generale SA CVS Health Corp. 4.125%, 04/01/2040 85,000	147,068 71,632 139,033
6.125%, 03/15/2024 75,000 74,744 4.050%, 04/27/2029 (C) 155,000 Societe Generale SA CVS Health Corp. 4.125%, 04/01/2040 85,000	71,632 139,033
Societe Generale SA CVS Health Corp. 6.221%, (6.221% to 6-15-32, then 1 4.125%, 04/01/2040 85,000	71,632 139,033
	139,033
Year CMT + 3.200%), 06/15/2033 (C) 565,000 525,972 5.125%, 02/21/2030 140,000	39,812
Standard Chartered PLC 5.250%, 01/30/2031 60,000 7.767%, (7.767% to 11-16-27, then 1 GE HealthCare Technologies, Inc.	
Year CMT + 3.450%), 11/16/2028 (C) 200,000 212,170 5.857%, 03/15/2030 100,000	102,633
Synchrony Financial 5.905%, 11/22/2032 100,000	104,618
2.875%, 10/28/2031 75,000 54,536 Haleon US Capital LLC	
7.250%, 02/02/2033 125,000 112,572 3.375%, 03/24/2029 250,000	227,155
The Goldman Sachs Group, Inc. 2.383%, (2.383% to 7-21-31, then Humana, Inc. 3.700%, 03/23/2029 250,000	228,969
SOFR + 1.248%), 07/21/2032 325,000 260,325 5.875%, 03/01/2033 35,000	36,372
2.615%, (2.615% to 4-22-31, then Kaiser Foundation Hospitals	50,572
SOFR + 1.281%), 04/22/2032 340,000 278,841 2.810%, 06/01/2041 45,000	33,056
4.223%, (4.223% to 5-1-28, then 3 3.002%, 06/01/2051 110,000	77,005
month CME Term SOFR + Royalty Pharma PLC 1.563%), 05/01/2029 235,000 221,955 2.150%, 09/02/2031 315,000	246,920
1.563%), 05/01/2029 235,000 221,955 2.150%, 09/02/2031 315,000 4.482%, (4.482% to 8-23-27, then 221,955 2.200%, 09/02/2030 85,000	68,330
SOFR + 1.725%), 08/23/2028 65,000 62,843 3.300%, 09/02/2040 25,000	17,799
UBS Group AG Sutter Health	
6.442%, (6.442% to 8-11-27, then 3.361%, 08/15/2050 20,000	14,354
SOFR + 3.700%), 08/11/2028 (C) 250,000 250,925 The Cigna Group 5.400%, 03/15/2033 110,000	111,940
SOFR + 3.920%), 08/12/2033 (C) 520,000 532,694 UnitedHealth Group, Inc.	111,940
Unum Group 2.750%, 05/15/2040 110,000	81,716
4.500%, 12/15/2049 100,000 76,751 3.500%, 08/15/2039 70,000	58,711
Wells Fargo & Company 4.000%, 05/15/2029 140,000	133,792
2.572%, (2.572% to 2-11-30, then 3 4.950%, 05/15/2062 30,000 month CME Term SOFR + 5.250%, 02/15/2028 85,000	28,841 86,660
1.262%), 02/11/2031 190,000 160,871 5.350%, 02/15/2033 170,000	176,648
2.879%, (2.879% to 10-30-29, then 3 5.875%, 02/15/2053 20,000	22,215
month CME Term SOFR + 6.050%, 02/15/2063 30,000	33,923
1.432%), 10/30/2030 25,000 21,592 3.000%, 10/23/2026 35,000 32,489 Industrials 2.1%	4,074,261
2 250% (2 250% to 2 2 22 then	
3.530%, (3.530% to 3-2-32, then SOFR + 1.500%), 03/02/2033 205,000 175,450 Ashtead Capital, Inc. 4.375%, 08/15/2027 (C) 605,000	568,795
3.908%, (3.908% to 4-25-25, then 5 500% 08/11/2032 (C) 200.000	193,373
SOFR + 1.320%), 04/25/2026 115,000 111,180 Booz Allen Hamilton, Inc.	
4.808%, (4.808% to 7-25-27, then SOFR + 1.980%), 07/25/2028 180,000 175,936 3.875%, 09/01/2028 (C) 420,000	379,873
4 807% (4 807% to 7-25-32) then	210.270
5.000%, 03/01/2030 (C) 225,000 SOFR + 2.100%, 07/25/2033 110,000 105,513 5.000%, 03/01/2030 (C) 225,000 Clean Harbors, Inc.	210,378
5.389%, (5.389% to 4-24-33, then 4.875% 07/15/2027 (C) 620.000	593,667
SOFR + 2.020%), 04/24/2034 75,000 74,521 DAE Funding LLC Willis North America, Inc.	Í
3 600% 05/15/2024 115 000 112 205 1.550%, 08/01/2024 (C) 455,000	412,914
115,000 11,000 International Airport Finance SA 14,984,096 12.000%, 03/15/2033 (C) 320,972	295,294
Health care – 2.0% Northrop Grumman Corp.	293,294
Alcon Finance Corp. 5.150%, 05/01/2040 95,000	93,510
5.375%, 12/06/2032 (C) 200,000 202,664 Otis Worldwide Corp.	
Amgen, Inc. 2.565%, 02/15/2030 120,000	103,456
5.250%, 03/02/2030 to 03/02/2033 380,000 380,521 Penske Truck Leasing Company LP 5.750%, 03/02/2063 105,000 106,516 2.700%, 11/01/2024 (C) 205,000	195,605
Avantor Funding, Inc. 4.000%, 07/15/2025 (C) 170,000	162,613
4.625%, 07/15/2028 (C) 375,000 347,596 4.400%, 07/01/2027 (C) 140,000	132,140
Centene Corp. Raytheon Technologies Corp.	
2.450%, 07/15/2028 100,000 85,476 5.150%, 02/27/2033 70,000	70,957
3.375%, 02/15/2030 5,000 4,297 5.375%, 02/27/2053 25,000 4.250%, 12/15/2027 50,000 46,748	25,960

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

investment Quanty Bond 1	Shares or Principal Amount	Value	mivestment Quanty Dono	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Industrials (continued)			Materials – 1.1%		
,					
Regal Rexnord Corp.	¢ 210,000	\$ 307.739	Anglo American Capital PLC	\$ 200,000	¢ 164.076
6.050%, 04/15/2028 (C)	\$ 310,000		2.625%, 09/10/2030 (C)	\$ 200,000	\$ 164,976
6.300%, 02/15/2030 (C)	120,000	119,645	ArcelorMittal SA	205 000	210 465
SS&C Technologies, Inc.	262,000	250.920	6.800%, 11/29/2032	205,000	210,465
5.500%, 09/30/2027 (C)	262,000	250,820	Ball Corp.	105 000	104 212
The Boeing Company	90,000	70.021	4.000%, 11/15/2023 6.000%, 06/15/2029	105,000	104,213
5.040%, 05/01/2027	80,000	79,021	Celanese US Holdings LLC	735,000	729,488
5.150%, 05/01/2030	170,000	168,360		100 000	190.017
United Rentals North America, Inc. 4.000%, 07/15/2030	35,000	30,997	6.165%, 07/15/2027 FS Luxembourg Sarl	190,000	189,017
				200,000	204.050
5.500%, 05/15/2027	32,000	31,494	10.000%, 12/15/2025 (C)	200,000	204,959
		4,426,611	Glencore Funding LLC	125 000	124 022
Information technology – 2.5%			5.700%, 05/08/2033 (C)	125,000	124,022
Black Knight InfoServ LLC			Standard Industries, Inc.	10,000	0.050
3.625%, 09/01/2028 (C)	699,000	625,605	3.375%, 01/15/2031 (C)	10,000	8,050
Broadcom, Inc.	,		4.375%, 07/15/2030 (C)	410,000	355,100
3.137%, 11/15/2035 (C)	145,000	111,222	Vale Overseas, Ltd.	450.000	150.00
3.469%, 04/15/2034 (C)	26,000	21,328	6.125%, 06/12/2033	170,000	170,304
4.000%, 04/15/2029 (C)	210,000	193,957			2,260,594
CDW LLC	-,	, , , , , ,	Real estate – 1.0%		
2.670%, 12/01/2026	60,000	53,873	American Tower Corp.		
3.250%, 02/15/2029	340,000	291,324	2.700%, 04/15/2031	30,000	24,877
3.569%, 12/01/2031	50,000	42,191	3.650%, 03/15/2027	135,000	126,380
4.125%, 05/01/2025	230,000	221,481	American Tower Trust I	,	, ,,,,,,,
Fair Isaac Corp.		,	5.490%, 03/15/2028 (C)	440,000	440,356
4.000%, 06/15/2028 (C)	386,000	354,119	Crown Castle, Inc.	.,	.,
Gartner, Inc.	,	, , ,	2.900%, 03/15/2027	110,000	100,656
4.500%, 07/01/2028 (C)	193,000	180,303	3.800%, 02/15/2028	5,000	4,660
Gen Digital, Inc.	,	,	4.800%, 09/01/2028	330,000	320,112
5.000%, 04/15/2025 (C)	530,000	519,059	5.000%, 01/11/2028	55,000	53,975
6.750%, 09/30/2027 (C)	70,000	69,803	EPR Properties	,	
Go Daddy Operating Company LLC	,	,	4.950%, 04/15/2028	190,000	169,737
3.500%, 03/01/2029 (C)	55,000	47,126	GLP Capital LP		
5.250%, 12/01/2027 (C)	454,000	431,300	4.000%, 01/15/2031	85,000	73,488
Intel Corp.	,,,,,,,	151,500	5.300%, 01/15/2029	130,000	123,780
3.100%, 02/15/2060	100,000	63,956	5.750%, 06/01/2028	130,000	127,188
4.900%, 08/05/2052	80,000	73,838	SBA Tower Trust	,	,
5.125%, 02/10/2030	50,000	50,307	2.836%, 01/15/2025 (C)	300,000	284,854
5.700%, 02/10/2053	45,000	45,778	VICI Properties LP	,	, , , , ,
5.900%, 02/10/2063	80,000	82,618	4.950%, 02/15/2030	287,000	269,229
Marvell Technology, Inc.	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5.125%, 05/15/2032	60,000	56,139
2.450%, 04/15/2028	175,000	152,789		,	2,175,431
2.950%, 04/15/2031	60,000	50,296	YY. 131.11 A A 69		2,173,431
Nokia OYJ	,	,	Utilities – 4.4%		
4.375%, 06/12/2027	130,000	122,448	Alabama Power Company	120,000	07.740
NVIDIA Corp.	,	,	3.450%, 10/01/2049	120,000	87,748
3.500%, 04/01/2040	110,000	94,170	4.150%, 08/15/2044	105,000	87,511
NXP BV	110,000	,,,,,,,	Berkshire Hathaway Energy Company	405000	
4.300%, 06/18/2029	25,000	23,561	4.600%, 05/01/2053	135,000	115,665
5.550%, 12/01/2028	95,000	95,589	Cleco Corporate Holdings LLC		
Open Text Corp.	>5,000	75,507	3.375%, 09/15/2029	140,000	118,743
3.875%, 12/01/2029 (C)	355,000	296,731	4.973%, 05/01/2046	5,000	4,206
6.900%, 12/01/2027 (C)	250,000	254,508	Consolidated Edison Company of New		
Open Text Holdings, Inc.	250,000	254,500	York, Inc.		
4.125%, 12/01/2031 (C)	60,000	49,183	3.200%, 12/01/2051	120,000	83,177
4.125%, 12/01/2031 (C) Oracle Corp.	00,000	+7,103	Dominion Energy, Inc.		
2.950%, 04/01/2030	10,000	8,729	3.375%, 04/01/2030	20,000	17,889
3.850%, 04/01/2060	380,000	267,821	5.375%, 11/15/2032	465,000	466,592
4.100%, 03/25/2061	95,000	70,101	6.300%, 03/15/2033	5,000	5,307
T.100 /0, USI 4SI 4UU1	170,000	177,066	Duke Energy Corp.		
6 150% 11/00/2020	1/1/1/1/1/	177,000	2.550%, 06/15/2031	425,000	350,191
6.150%, 11/09/2029	2,0,000				
Qorvo, Inc.		06.742	4.500%, 08/15/2032	140,000	
	120,000	96,742	4.500%, 08/15/2032 5.000%, 08/15/2052	140,000 40,000	
Qorvo, Inc.		96,742 5,238,922	5.000%, 08/15/2052 Duke Energy Indiana LLC	40,000	36,565
Qorvo, Inc.			5.000%, 08/15/2052		131,990 36,565 51,090 75,081

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

investment Quanty Bond 1	Shares or Principal Amount	Value	investment Quanty Bond 110	Shares or Principal Amount	Value
CODDODATE DONDS (continued)		, and	CODDOD ATE DONDS (continued)		, with
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Utilities (continued) Duke Energy Ohio, Inc.			Utilities (continued) Pacific Gas &		
5.250%, 04/01/2033	\$ 5,000	\$ 5,036	Electric Company (continued)		
Duke Energy Progress LLC	φ 5,000	Ψ 3,030	5.900%, 06/15/2032 \$	195,000	\$ 187,669
3.700%, 10/15/2046	125,000	97,061	6.100%, 01/15/2029	80,000	78,713
4.000%, 04/01/2052	65,000	52,623	6.150%, 01/15/2033	175,000	171,159
Edison International			6.400%, 06/15/2033	345,000	343,111
5.250%, 11/15/2028	60,000	58,385	Piedmont Natural Gas Company, Inc.	70.000	(0.02(
6.950%, 11/15/2029	240,000	252,450	5.400%, 06/15/2033	70,000	69,836
Electricite de France SA 6.250%, 05/23/2033 (C)	200,000	203,316	PPL Capital Funding, Inc. 4.125%, 04/15/2030	40,000	37,065
Emera, Inc.	200,000	203,310	Puget Energy, Inc.	40,000	37,003
6.750%, (6.750% to 6-15-26, then 3			3.650%, 05/15/2025	180,000	172,081
month LIBOR + 5.440% to 6-15-46,			4.100%, 06/15/2030	60,000	54,630
then 3 month LIBOR $+ 6.190\%$),			Sempra Energy		
06/15/2076	260,000	251,415	3.400%, 02/01/2028	200,000	184,080
Enel Finance International NV	200.000	400.050	5.400%, 08/01/2026	125,000	124,389
5.000%, 06/15/2032 (C)	200,000	189,059	Southern California Edison Company	125,000	117.042
Evergy, Inc. 2.450%, 09/15/2024	15,000	14,369	2.850%, 08/01/2029 (D)	135,000 65,000	117,942 64,993
2.430%, 09/15/2024 2.900%, 09/15/2029 (D)	175,000	152,703	5.300%, 03/01/2028 5.850%, 11/01/2027	20,000	20,452
Eversource Energy	173,000	132,703	Southern California Gas Company	20,000	20,432
5.125%, 05/15/2033	260,000	256,230	5.200%, 06/01/2033	110,000	108,540
5.450%, 03/01/2028	45,000	45,302	Southwestern Electric Power Company		
Florida Power & Light Company			5.300%, 04/01/2033	150,000	148,050
5.100%, 04/01/2033	55,000	55,810	The AES Corp.	177.000	165.050
Georgia Power Company	75.000	(4 (42	3.300%, 07/15/2025 (C)	175,000	165,259
4.300%, 03/15/2042 4.700%, 05/15/2032	75,000 65,000	64,642 62,829	The Southern Company 5.200%, 06/15/2033	215,000	213,250
4.950%, 05/17/2033	40,000	39,484	Virginia Electric & Power Company	213,000	213,230
Greenko Wind Projects Mauritius, Ltd.	.0,000	55,101	5.000%, 04/01/2033	130,000	128,482
5.500%, 04/06/2025	200,000	191,176	Xcel Energy, Inc.	,	,
Greensaif Pipelines Bidco Sarl			4.600%, 06/01/2032	85,000	80,266
6.129%, 02/23/2038 (C)	200,000	204,284			9,206,211
6.510%, 02/23/2042 (C)	200,000	207,908	TOTAL CORPORATE BONDS (Cost		
IPALCO Enterprises, Inc. 3.700%, 09/01/2024	175,000	169,193	\$60,989,290)		\$ 57,113,030
Kentucky Utilities Company	173,000	109,193	MUNICIPAL BONDS – 1,8%		
5.450%, 04/15/2033	80,000	81,472	Chicago Board of Education		
KeySpan Gas East Corp.	,	- , .	(Illinois), GO		
5.994%, 03/06/2033 (C)	130,000	131,009	6.038%, 12/01/2029	30,000	29,630
Louisville Gas and Electric Company			6.138%, 12/01/2039	155,000	146,385
5.450%, 04/15/2033	80,000	81,466	6.319%, 11/01/2029	185,000	184,640
National Grid PLC	25,000	25 147	Chicago Transit Authority (Illinois)	00,000	70.75(
5.602%, 06/12/2028 NextEra Energy Capital Holdings, Inc.	35,000	35,147	3.912%, 12/01/2040 County of Riverside (California)	90,000	78,756
2.250%, 06/01/2030	55,000	45,745	3.070%, 02/15/2028	600,000	554,810
4.625%, 07/15/2027	300,000	293,342	Metropolitan Transportation Authority	000,000	22.,010
5.000%, 02/28/2030 to 07/15/2032	175,000	172,708	(New York)		
6.051%, 03/01/2025	25,000	25,094	4.750%, 11/15/2045	255,000	259,531
NiSource, Inc.			5.175%, 11/15/2049	705,000	642,130
3.490%, 05/15/2027	155,000	145,832	Municipal Electric Authority of Georgia	00.000	101 500
3.600%, 05/01/2030 5.250%, 02/20/2028	80,000 80,000	72,046	6.637%, 04/01/2057	89,000	101,580
5.250%, 03/30/2028 5.400%, 06/30/2033	250,000	79,937 250,167	New York Transportation Development Corp.		
NRG Energy, Inc.	250,000	230,107	4.248%, 09/01/2035	640,000	622,662
2.450%, 12/02/2027 (C)	190,000	160,115	Philadelphia Authority for Industrial	010,000	022,302
Oglethorpe Power Corp.	,		Development (Pennsylvania)		
4.500%, 04/01/2047	80,000	66,084	6.550%, 10/15/2028	675,000	712,935
Pacific Gas & Electric Company			State Board of Administration Finance		
1 2		336,640	Corp. (Florida)		
2.500%, 02/01/2031	430,000			#40 000	450.00
2.500%, 02/01/2031 3.500%, 08/01/2050	55,000	34,986	1.258%, 07/01/2025	510,000	470,861
2.500%, 02/01/2031 3.500%, 08/01/2050 4.400%, 03/01/2032	55,000 40,000	34,986 34,639			\$ 3,803,920
2.500%, 02/01/2031 3.500%, 08/01/2050	55,000	34,986	1.258%, 07/01/2025		

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIG	ATIONS - 13.8%		COLLATERALIZED MORTGAGE		
Commercial and residential - 10.7%			OBLIGATIONS (continued)		
Alternative Loan Trust			Commercial and		
Series 2005-27, Class 2A1 (12 month			residential (continued) BBCMS Mortgage Trust (continued)		
Treasury Average Index + 1.350%), 5.326%, 08/25/2035 (E)	\$ 104,325	\$ 82,582	Series 2022-C18, Class A4,		
Series 2005-56, Class 5A1 (1 month		7,	5.439%, 12/15/2055 (F)	\$ 150,000	\$ 152,397
LIBOR + 0.640%),	52.402	10.110	Series 2022-C18, Class A5,	50.000	71 016
5.790%, 11/25/2035 (E) Series 2005-72, Class A1 (1 month	53,102	42,419	5.710%, 12/15/2055 (F) BCAP LLC Trust	50,000	51,816
LIBOR + 0.540%),			Series 2006-AA2, Class A1 (1 month		
5.690%, 01/25/2036 (E)	14,284	12,780	LIBOR + 0.340%)		
Series 2005-7CB, Class 2A8 (1 month			5.490%, 01/25/2037 (E)	78,551	71,971
LIBOR + 0.450%), 5.500%, 03/01/2038 (E)	91,295	68,410	Bear Stearns ALT-A Trust Series 2005-10, Class 11A1 (1 month		
Series 2006-9T1, Class A1,	71,273	00,110	LIBOR + 0.500%)		
5.750%, 05/25/2036	63,795	26,956	5.650%, 01/25/2036 (E)	17,482	15,479
American Home Mortgage Assets Trust Series 2006-3, Class 2A11 (12 month			Bear Stearns Mortgage Funding Trust Series 2006-AR3, Class 1A1 (1 month		
Treasury Average Index + 0.940%),			LIBOR + 0.180%)		
4.916%, 10/25/2046 (E)	31,706	22,100	5.330%, 10/25/2036 (E)	6,666	5,617
Series 2007-2, Class A1 (1 month			Benchmark Mortgage Trust		
LIBOR + 0.125%), 5.275%, 03/25/2047 (E)	11,908	10,526	Series 2018-B1, Class XA IO, 0.679%, 01/15/2051	962,882	17,641
Angel Oak Mortgage Trust LLC	11,500	10,020	Series 2018-B4, Class XA IO,	>02,002	17,011
Series 2020-R1, Class A1,			0.656%, 07/15/2051	2,176,216	35,079
0.990%, 04/25/2053 (C)(F) Series 2021-2, Class A1,	120,180	107,656	Series 2018-B8, Class XA IO, 0.781%, 01/15/2052	4,440,528	109,530
0.985%, 04/25/2066 (C)(F)	137,089	111,614	Series 2019-B10, Class XA IO,	7,770,320	107,550
Series 2021-4, Class A2,			1.357%, 03/15/2062	3,020,000	149,051
1.241%, 01/20/2065 (C)(F) Series 2021-5, Class A1,	133,115	105,478	Series 2019-B12, Class XA IO, 1.162%, 08/15/2052	1,051,729	39,866
0.951%, 07/25/2066 (C)(F)	327,333	265,721	Series 2020-B18, Class XA IO,	1,031,729	39,000
Series 2021-6, Class A1,			1.913%, 07/15/2053	696,225	50,231
1.458%, 09/25/2066 (C)(F)	481,785	381,463	Series 2020-B22, Class XA IO,	1 150 052	00 122
Series 2021-8, Class A1, 1.820%, 11/25/2066 (C)(F)	237,147	197,296	1.628%, 01/15/2054 BINOM Securitization Trust	1,159,852	98,123
Arroyo Mortgage Trust			Series 2021-INV1, Class A1		
Series 2019-2, Class A1	172.020	150 (00	2.034%, 06/25/2056 (C)(F)	160,269	135,946
3.347%, 04/25/2049 (C)(F) BANK	173,029	159,609	BPR Trust Series 2022-STAR, Class A (1 month		
Series 2017-BNK8, Class XA IO,			CME Term SOFR + 3.232%)		
0.848%, 11/15/2050	3,691,109	91,813	8.379%, 08/15/2024 (C)(E)	275,000	272,572
Series 2019-BN18, Class XA IO, 1.034%, 05/15/2062	1,402,644	56,592	BRAVO Residential Funding Trust Series 2021-NQM1, Class A1,		
Series 2019-BN20, Class XA IO,	1,402,044	30,372	0.941%, 02/25/2049 (C)(F)	91,976	79,884
0.936%, 09/15/2062	2,214,143	86,370	Series 2021-NQM2, Class A1,	50.450	72.24 0
Series 2019-BN22, Class XA IO, 0.709%, 11/15/2062	2,424,007	73,030	0.970%, 03/25/2060 (C)(F) BX Commercial Mortgage Trust	79,158	73,249
Series 2019-BN23, Class XA IO,	2,424,007	75,050	Series 2019-XL, Class A (1 month		
0.807%, 12/15/2052	1,914,547	66,634	CME Term SOFR + 1.034%)		
Series 2019-BN24, Class XA IO, 0.755%, 11/15/2062	1,175,427	38,898	6.181%, 10/15/2036 (C)(E) BX Trust	482,314	479,314
Series 2020-BN28, Class XA IO,	1,173,427	36,636	Series 2022-PSB, Class A (1 month		
1.878%, 03/15/2063	2,540,182	238,901	CME Term SOFR + 2.451%)		
Series 2021-BN31, Class A4,	205.000	226 791	7.598%, 08/15/2039 (C)(E)	249,933	249,239
2.036%, 02/15/2054 Series 2023-BNK45, Class XA,	285,000	226,781	CAMB Commercial Mortgage Trust Series 2019-LIFE, Class F (1 month		
1.204%, 02/15/2056	998,574	66,733	LIBOR + 2.550%)		
BBCMS Mortgage Trust			7.743%, 12/15/2037 (C)(E)	355,000	341,979
Series 2017-C1, Class XA IO, 1.624%, 02/15/2050	2,869,174	119,570	Chase Mortgage Finance Trust Series 2005-S3, Class A10		
Series 2022-C15, Class A5,	2,007,174	117,570	5.500%, 11/25/2035	92,355	69,001
3.662%, 04/15/2055 (F)	110,000	97,183	CHL Mortgage Pass-Through Trust		
Series 2022-C16, Class A5, 4.600%, 06/15/2055 (F)	120,000	113,840	Series 2005-2, Class 2A3 (1 month LIBOR + 0.680%),		
	120,000	110,010	5.830%, 03/25/2035 (E)	22,768	20,609

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE			COLLATERALIZED MORTGAGE		
OBLIGATIONS (continued)			OBLIGATIONS (continued)		
Commercial and			Commercial and		
residential (continued) CHL Mortgage			residential (continued) Ellington Financial		
Pass-Through Trust (continued)			Mortgage Trust (continued)		
Series 2007-HY4, Class 1A1,			Series 2022-1, Class A1,		
3.611%, 09/25/2047 (F)	\$ 53,742	\$ 47,110	2.206%, 01/25/2067 (C)(F)	\$ 274,452	\$ 228,096
Citigroup Commercial Mortgage Trust Series 2014-GC23, Class XA IO,			GCAT Trust Series 2021-NQM2, Class A1,		
1.049%, 07/10/2047	1,633,716	11,161	1.036%, 05/25/2066 (C)(F)	191,733	153,973
Series 2015-GC29, Class XA IO,	-,,	,	Series 2021-NQM3, Class A1,	,	
1.153%, 04/10/2048	1,556,429	21,906	1.091%, 05/25/2066 (C)(F)	249,878	201,067
Series 2016-C3, Class C,	200,000	220, 200	Series 2021-NQM7, Class A1,	101 201	154 507
4.201%, 11/15/2049 (F) COLT Mortgage Loan Trust	288,000	229,308	1.915%, 08/25/2066 (C)(F) GMACM Mortgage Loan Trust	181,281	154,507
Series 2021-3, Class A1			Series 2006-AR1, Class 1A1		
0.956%, 09/27/2066 (C)(F)	389,301	301,008	3.281%, 04/19/2036 (F)	94,659	73,626
Commercial Mortgage Trust (Cantor			GS Mortgage Securities Trust		
Fitzgerald/Deutsche Bank AG) Series 2014-CR16, Class A4,			Series 2014-GC20, Class A5, 3.998%, 04/10/2047	395,000	389,206
4.051%, 04/10/2047	480,000	470,417	Series 2022-SHIP, Class A (1 month	393,000	369,200
Series 2014-CR17, Class A5,	,	,	CME Term SOFR + 0.731%),		
3.977%, 05/10/2047	390,000	381,162	5.878%, 08/15/2036 (C)(E)	45,000	44,691
Commercial Mortgage Trust (Deutsche			GSR Mortgage Loan Trust		
Bank AG) Series 2013-300P, Class A1,			Series 2006-AR1, Class 2A1, 3.935%, 01/25/2036 (F)	3,046	2,974
4.353%, 08/10/2030 (C)	260,000	237,250	Series 2007-1F, Class 4A1 (1 month	3,040	2,774
Series 2015-3BP, Class A,			LIBOR + 0.300%),		
3.178%, 02/10/2035 (C)	580,000	538,276	5.450%, 01/25/2037 (E)	75,833	17,975
Series 2022-HC, Class A, 2.819%, 01/10/2039 (C)	100,000	82,844	HarborView Mortgage Loan Trust Series 2005-8, Class 1A2A (1 month		
Series 2022-HC, Class D,	100,000	02,044	LIBOR + 0.660%),		
4.084%, 01/10/2039 (C)(F)	100,000	74,712	5.817%, 09/19/2035 (E)	20,164	14,423
Credit Suisse Mortgage			Series 2006-12, Class 2A13 (1 month		
Capital Certificates			LIBOR + 0.480%),	110 541	116 205
Series 2017-FHA1, Class A1, 3.250%, 04/25/2047 (C)(F)	155,596	138,162	5.637%, 12/19/2036 (E) Series 2006-12, Class 2A2A (1 month	118,541	116,295
Series 2021-NQM2, Class A1,	133,370	130,102	LIBOR + 0.380%),		
1.179%, 02/25/2066 (C)(F)	282,945	234,675	5.537%, 01/19/2038 (E)	42,937	39,563
Series 2021-NQM8, Class A1,	245 520	201 501	Series 2007-7, Class 2A1B (1 month		
1.841%, 10/25/2066 (C)(F) Series 2021-RPL4, Class A1,	245,520	201,591	LIBOR + 2.000%), 6.150%, 10/25/2037 (E)	45,420	38,516
1.796%, 12/27/2060 (C)(F)	142,981	131,812	Imperial Fund Mortgage Trust	43,420	30,310
Series 2022-NQM1, Class A1,	, -	- ,-	Series 2021-NQM2, Class A1,		
2.265%, 11/25/2066 (C)(F)	595,372	503,732	1.073%, 09/25/2056 (C)(F)	195,152	154,036
CSAIL Commercial Mortgage Trust Series 2015-C1, Class A4,			Series 2022-NQM2, Class A1 (3.638% to 3-25-26, then 4.638% thereafter),		
3.505%, 04/15/2050	15,000	14,306	3.638%, 03/25/2067 (C)	576,515	517,391
Series 2015-C2, Class XA IO,	,	- 1,5 0 0	IndyMac INDA Mortgage Loan Trust	2.0,000	227,072
0.852%, 06/15/2057	4,554,698	42,249	Series 2006-AR3, Class 1A1		
Series 2016-C6, Class XA IO,	1.021.074	40.201	3.677%, 12/25/2036 (F)	31,190	26,477
2.023%, 01/15/2049 DBJPM Mortgage Trust	1,031,964	40,301	JPMBB Commercial Mortgage Securities Trust		
Series 2020-C9, Class XA IO			Series 2014-C19, Class A4		
1.824%, 09/15/2053	527,023	33,386	3.997%, 04/15/2047	299,582	294,431
Deephaven Residential Mortgage Trust			JPMorgan Chase Commercial Mortgage		
Series 2021-2, Class A1 0.899%, 04/25/2066 (C)(F)	91,820	77,329	Securities Trust Series 2020-NNN, Class AFX		
Deutsche Alt-A Securities Mortgage	71,020	11,32)	2.812%, 01/16/2037 (C)	160,000	144,829
Loan Trust			JPMorgan Mortgage Trust	,500	,
Series 2007-AR2, Class A1 (1 month			Series 2006-A3, Class 3A2		
LIBOR + 0.300%) 5.450% 03/05/2037 (F)	26 720	24.407	3.927%, 05/25/2036 (F)	6,606	5,363
5.450%, 03/25/2037 (E) Ellington Financial Mortgage Trust	36,739	34,497	Legacy Mortgage Asset Trust Series 2019-GS7, Class A1 (6.250% to		
Series 2021-2, Class A1,			10-25-23, then 7.250% thereafter),		
0.931%, 06/25/2066 (C)(F)	91,612	72,453	6.250%, 11/25/2059 (C)	363,231	360,221

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE			COLLATERALIZED MORTGAGE		
OBLIGATIONS (continued)			OBLIGATIONS (continued)		
Commercial and			Commercial and		
residential (continued) Legacy Mortgage Asset Trust (continued)			residential (continued) New Residential Mortgage		
Series 2021-GS2, Class A1 (1.750% to			Loan Trust (continued)		
4-25-24, then 4.750% to 4-25-25,			Series 2018-1A, Class A1A,		
then 5.750% thereafter), 1.750%, 04/25/2061 (C)	\$ 142,873	\$ 132,133	4.000%, 12/25/2057 (C)(F) Series 2018-4A, Class A1S (1 month	\$ 114,861	\$ 107,762
Series 2021-GS3, Class A1 (1.750% to	φ 142,673	φ 152,155	LIBOR + 0.750%),		
5-25-24, then 4.750% to 5-25-25,			5.900%, 01/25/2048 (C)(E)	194,250	188,229
then 5.750% thereafter),	100.222	176161	Series 2019-5A, Class A1B,	165.452	150.061
1.750%, 07/25/2061 (C) Series 2021-GS4, Class A1 (1.650% to	188,323	176,164	3.500%, 08/25/2059 (C)(F) Series 2019-NQM4, Class A1,	165,473	152,361
8-25-24, then 4.650% to 8-25-25,			2.492%, 09/25/2059 (C)(F)	43,764	39,564
then 5.650% thereafter),			Series 2021-NQ2R, Class A1,	,	,
1.650%, 11/25/2060 (C)	96,072	87,231	0.941%, 10/25/2058 (C)(F)	89,233	78,957
Lehman XS Trust Series 2006-16N, Class A4A (1 month			NMLT Trust Series 2021-INV1, Class A1		
LIBOR + 0.380%)			1.185%, 05/25/2056 (C)(F)	409,861	332,546
5.530%, 11/25/2046 (E)	103,186	89,270	Oaktown Re II, Ltd.		
LSTAR Securities Investment Trust			Series 2018-1A, Class M1 (1 month		
Series 2021-1, Class A (1 month LIBOR + 2.800%)			LIBOR + 1.550%) 6.700%, 07/25/2028 (C)(E)	40,025	40,041
8.005%, 02/01/2026 (C)(E)	236,193	233,115	OBX Trust	10,025	10,011
Luminent Mortgage Trust			Series 2021-NQM1, Class A1,		
Series 2006-4, Class A1A (1 month LIBOR + 0.380%)			1.072%, 02/25/2066 (C)(F) Series 2021-NQM3, Class A1,	264,962	211,724
5.530%, 05/25/2046 (E)	94,185	78,325	1.054%, 07/25/2061 (C)(F)	245,565	184,556
MASTR Adjustable Rate Mortgages	, , , ,	,	Series 2022-NQM1, Class A1,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Trust			2.305%, 11/25/2061 (C)(F)	486,181	406,830
Series 2004-13, Class 3A7 4.560%, 11/21/2034 (F)	11,559	10,879	PRPM LLC Series 2020-6, Class A1 (2.363% to		
MFA Trust	11,557	10,677	11-25-23, then 5.363% to 11-25-24,		
Series 2020-NQM3, Class A1,			then 6.363% thereafter),		
1.014%, 01/26/2065 (C)(F)	26,620	23,702	2.363%, 11/25/2025 (C)	68,429	65,387
Series 2021-NQM1, Class A1, 1.153%, 04/25/2065 (C)(F)	117,573	102,026	Series 2021-3, Class A1 (1.867% to 4-25-24, then 4.867% to 4-25-25,		
Series 2021-NQM2, Class A1,	117,575	102,020	then 5.867% thereafter),		
1.029%, 11/25/2064 (C)(F)	144,068	119,093	1.867%, 04/25/2026 (C)	174,310	162,472
Morgan Stanley Bank of America Merrill Lynch Trust			Series 2021-4, Class A1 (1.867% to 4-25-24, then 4.867% to 4-25-25,		
Series 2014-C19, Class XA IO			then 5.867% thereafter),		
1.100%, 12/15/2047	924,112	7,959	1.867%, 04/25/2026 (C)	254,639	234,537
Morgan Stanley Capital I Trust			Series 2021-9, Class A1 (2.363% to		
Series 2014-150E, Class A, 3.912%, 09/09/2032 (C)	610,000	490,820	10-25-24, then 5.363% to 10-25-25, then 6.363% thereafter),		
Series 2017-H1, Class XA IO,	010,000	470,020	2.363%, 10/25/2026 (C)	453,547	421,448
1.480%, 06/15/2050	672,268	21,917	RALI Series Trust		
New Residential Mortgage Loan Trust			Series 2007-QH7, Class 1A1 (1 month		
Series 2016-2A, Class A1, 3.750%, 11/26/2035 (C)(F)	153,406	142,953	LIBOR + 0.500%) 5.650%, 08/25/2037 (E)	36,432	33,101
Series 2016-4A, Class A1,	,	- 1-,,,,	Seasoned Credit Risk Transfer Trust		,
3.750%, 11/25/2056 (C)(F)	177,471	161,338	Series 2019-3, Class MV	447.406	101 122
Series 2017-1A, Class A1, 4.000%, 02/25/2057 (C)(F)	308,029	287,082	3.500%, 10/25/2058 SG Commercial Mortgage Securities	115,196	104,423
Series 2017-2A, Class A3,	300,027	201,002	Trust		
4.000%, 03/25/2057 (C)(F)	283,261	263,716	Series 2020-COVE, Class A		
Series 2017-3A, Class A1,	222.040	210.620	2.632%, 03/15/2037 (C)	645,000	595,330
4.000%, 04/25/2057 (C)(F) Series 2017-4A, Class A1,	223,968	210,629	SG Residential Mortgage Trust Series 2021-1, Class A1		
4.000%, 05/25/2057 (C)(F)	155,151	141,768	1.160%, 07/25/2061 (C)(F)	354,035	271,394
Series 2017-5A, Class A1 (1 month			Starwood Mortgage Residential Trust		
LIBOR + 1.500%), 6.650%, 06/25/2057 (C)(E)	144,402	143,019	Series 2021-1, Class A1, 1.219%, 05/25/2065 (C)(F)	206,058	175,488
Series 2017-6A, Class A1,	144,402	145,019	1.219%, 03/23/2003 (C)(F) Series 2021-2, Class A1,	200,038	1/3,400
4.000%, 08/27/2057 (C)(F)	270,903	249,919	0.943%, 05/25/2065 (C)(F)	73,168	64,465

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

	Shares or Principal Amount	Value	C V	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
Commercial and			U.S. Government Agency (continued)		
residential (continued)			Federal Home Loan		
Starwood Mortgage Residential Trust (continued)			Mortgage Corp. (continued) Series 2022-DNA6, Class M1B (1		
Series 2021-6, Class A1,			month SOFR $+ 3.700\%$),		
1.920%, 11/25/2066 (C)(F) Toorak Mortgage Corp., Ltd.	\$ 373,698	\$ 302,285	8.767%, 09/25/2042 (C)(E) Series 2022-HQA2, Class M1B (1	\$ 135,000	\$ 139,219
Series 2021-1, Class A1 (2.240% to			month SOFR + 4.000%),		
1-25-24, then 3.240% thereafter)	220,000	220 700	9.067%, 07/25/2042 (C)(E)	180,000	185,400
2.240%, 06/25/2024 (C) Towd Point Mortgage Trust	330,000	320,798	Series 2022-HQA3, Class M1B (1 month SOFR + 3.550%),		
Series 2017-1, Class A1,			8.617%, 08/25/2042 (C)(E)	70,000	70,963
2.750%, 10/25/2056 (C)(F)	52,554	51,775	Series 2023-DNA2, Class M1B (1		
Series 2017-2, Class A1, 2.750%, 04/25/2057 (C)(F)	11,711	11,576	month SOFR + 3.250%), 8.317%, 04/25/2043 (C)(E)	150,000	150,561
Series 2017-3, Class A1,			Series 2023-HQA1, Class M1B (1		
2.750%, 07/25/2057 (C)(F) Series 2017-4, Class A1,	52,484	50,970	month SOFR + 3.500%), 8.567%, 05/25/2043 (C)(E)	315,000	320,511
2.750%, 06/25/2057 (C)(F)	155,496	145,985	Series 2023-HQA2, Class M1B (1	313,000	320,311
Series 2017-5, Class A1 (1 month			month SOFR + 3.350%),	425.000	420.250
LIBOR + 0.600%), 4.604%, 02/25/2057 (C)(E)	69,560	69,461	8.417%, 06/25/2043 (C)(E) Series 3883, Class PB,	435,000	439,350
Series 2021-R1, Class A1,	07,000	05,101	3.000%, 05/15/2041	55,259	51,186
2.918%, 11/30/2060 (C)(F)	597,935	488,507	Series 5055, Class DG,	426 220	351,738
Verus Securitization Trust Series 2021-2, Class A1,			1.500%, 12/25/2050 Series 5170, Class DP,	426,230	331,/36
1.031%, 02/25/2066 (C)(F)	113,734	95,049	2.000%, 07/25/2050	433,582	361,532
Series 2021-8, Class A1, 1.824%, 11/25/2066 (C)(F)	261,029	218,115	Series K064, Class X1 IO, 0.736%, 03/25/2027	2,126,573	39,739
Series 2021-R2, Class A1,	201,025	210,110	Series K068, Class A2,	2,120,070	55,755
0.918%, 02/25/2064 (C)(F)	125,910	107,590	3.244%, 08/25/2027 Series V104, Class V1 IO	545,000	515,248
Series 2022-1, Class A1 (2.724% to 1-25-26, then 3.724% thereafter),			Series K104, Class X1 IO, 1.246%, 01/25/2030	1,301,836	74,573
2.724%, 01/25/2067 (C)	367,641	319,447	Series K111, Class X1 IO,		
Series 2022-3, Class A1 (4.130% to 3-1-26, then 5.130% thereafter),			1.680%, 05/25/2030 Series K114, Class X1 IO,	548,996	46,146
4.130%, 02/25/2067 (C)	87,224	79,655	1.211%, 06/25/2030	1,596,894	98,358
WaMu Mortgage Pass-Through Certificates			Series K121, Class X1 IO, 1.119%, 10/25/2030	845,680	47 004
Series 2007-HY6, Class 1A1			Series K122, Class X1 IO,	643,060	47,884
3.784%, 06/25/2037 (F)	11,653	10,184	0.971%, 11/25/2030	477,475	23,705
Washington Mutual Mortgage Pass-Through Certificates			Series K124, Class X1 IO, 0.810%, 12/25/2030	1,905,769	80,727
Series 2006-5, Class 1A1 (1 month			Federal National Mortgage Association	1,703,707	00,727
LIBOR + 0.600%) 5.750%, 07/25/2036 (E)	17,981	11,516	Series 2012-120, Class ZB, 3.500%, 11/25/2042	435,534	397,263
Wells Fargo Commercial Mortgage Trust	17,901	11,510	Series 2012-18, Class GA,	455,554	391,203
Series 2014-LC16, Class A5,	210.000	200 707	2.000%, 12/25/2041	58,495	52,058
3.817%, 08/15/2050 Series 2015-NXS1, Class D,	310,000	300,787	Series 2012-21, Class PQ, 2.000%, 09/25/2041	34,618	31,084
4.286%, 05/15/2048 (F)	40,000	32,871	Series 2012-52, Class PA,	5 1,010	31,00
Series 2015-NXS1, Class XA IO,	1 424 022	19 245	3.500%, 05/25/2042 Series 2015 48, Class OP	52,174	49,246
1.209%, 05/15/2048 Series 2015-NXS3, Class XA IO,	1,424,922	18,245	Series 2015-48, Class QB, 3.000%, 02/25/2043	71,801	67,415
1.025%, 09/15/2057	2,511,974	39,797	Series 2016-11, Class GA,	02.612	55.05 0
WF-RBS Commercial Mortgage Trust Series 2014-C19, Class A5			2.500%, 03/25/2046 Series 2016-38, Class NA,	83,613	75,359
4.101%, 03/15/2047	304,634	299,772	3.000%, 01/25/2046	43,497	39,574
		22,304,914	Series 2016-C07, Class 2M2 (1 month LIBOR + 4.350%),		
U.S. Government Agency – 3.1% Federal Home Loan Mortgage Corp.			9.500%, 05/25/2029 (E)	168,317	176,733
Series 2022-DNA3, Class M1B (1			Series 2017-16, Class PB,	270.000	
month SOFR + 2.900%),	170.000	1/7 700	3.000%, 03/25/2047 Series 2017-26, Class CG,	270,000	231,540
7.967%, 04/25/2042 (C)(E)	168,000	167,738	3.500%, 07/25/2044	52,966	50,953

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

investment Quanty Dona	Shares or Principal Amount	Value	investment Quanty Bond in	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE			ASSET BACKED SECURITIES (continued)		
OBLIGATIONS (continued)			Affirm Asset Securitization Trust (continued)		
U.S. Government Agency (continued) Federal National			Series 2023-A, Class 1A		
Mortgage Association (continued)			6.610%, 01/18/2028 (C)	185,000	\$ 183,610
Series 2017-34, Class JK,			American Credit Acceptance Receivables		
3.000%, 05/25/2047	\$ 33,794	\$ 31,616	Trust Series 2022-3, Class B		
Series 2017-35, Class AH, 3.500%, 04/25/2053	63,358	61,099	4.550%, 10/13/2026 (C)	25,000	24,699
Series 2017-49, Class JA,		,	AmeriCredit Automobile Receivables		
4.000%, 07/25/2053	60,943	59,056	Trust		
Series 2017-84, Class KA,	(7.07((4.021	Series 2019-3, Class D 2.580%, 09/18/2025	295,000	287,371
3.500%, 04/25/2053 Series 2017-C01, Class 1M2 (1 month	67,976	64,921	Amur Equipment Finance Receivables	275,000	207,371
LIBOR + 3.550%),			XI LLC		
8.700%, 07/25/2029 (E)	97,364	100,766	Series 2022-2A, Class A2	400.504	100 551
Series 2018-23, Class LA,	120.052	440.770	5.300%, 06/21/2028 (C) ARI Fleet Lease Trust	109,594	108,574
3.500%, 04/25/2048 Series 2018-70, Class HA,	120,053	112,558	Series 2023-A, Class A2		
3.500%, 10/25/2056	85,860	81,382	5.410%, 02/17/2032 (C)	380,000	375,953
Series 2019-12, Class HA,		,	Avant Loans Funding Trust		
3.500%, 11/25/2057	139,063	129,830	Series 2021-REV1, Class A	225 000	221 100
Series 2019-14, Class CA,	151 022	141 441	1.210%, 07/15/2030 (C) Bain Capital Credit CLO, Ltd.	225,000	221,180
3.500%, 04/25/2049 Series 2019-45, Class PT,	151,023	141,441	Series 2017-2A, Class AR2 (3 month		
3.000%, 08/25/2049	130,652	117,533	LIBOR + 1.180%)		
Series 2019-7, Class JA,	,	ŕ	6.435%, 07/25/2034 (C)(E)	650,000	637,073
3.500%, 03/25/2049	121,204	113,178	Benefit Street Partners CLO XXXI, Ltd. Series 2023-31A, Class B1 (3 month		
Series 2019-HRP1, Class M2 (1 month LIBOR + 2.150%),			CME Term SOFR + 2.350%)		
7.300%, 11/25/2039 (C)(E)	65,451	65,634	7.220%, 04/25/2036 (C)(E)	270,000	265,871
Series 2019-R03, Class 1M2 (1 month			BlueMountain CLO XXIV, Ltd.		
LIBOR + 2.150%),			Series 2019-24A, Class AR (3 month		
7.300%, 09/25/2031 (C)(E)	3,935	3,940	LIBOR + 1.100%) 6.350%, 04/20/2034 (C)(E)	415,000	405,913
Series 2022-90, Class AY, 4.500%, 12/25/2041	640,000	627,192	Carvana Auto Receivables Trust	113,000	103,713
Series 2022-R08, Class 1M1 (1 month	010,000	027,172	Series 2022-P2, Class A3		
SOFR + 2.550%),			4.130%, 04/12/2027	465,000	452,238
7.617%, 07/25/2042 (C)(E)	78,036	79,139	CCG Receivables Trust Series 2023-1, Class A2		
Series 2023-R05, Class 1M2 (1 month SOFR + 3.100%),			5.820%, 09/16/2030 (C)	160,000	160,179
8.166%, 06/25/2043 (C)(E)	144,000	144,180	CF Hippolyta Issuer LLC	,	
Series 415, Class A3,	,,,,,,		Series 2020-1, Class A2	107.010	106.006
3.000%, 11/25/2042	104,488	95,750	1.990%, 07/15/2060 (C) Chesapeake Funding II LLC	127,242	106,276
Government National Mortgage Association			Series 2023-1A, Class A1		
Series 2006-38, Class XS IO,			5.650%, 05/15/2035 (C)	317,114	314,574
2.092%, 09/16/2035	15,565	288	CIFC Funding, Ltd.		
Series 2013-37, Class LG,	ć0. 100	56.405	Series 2017-2A, Class AR (3 month		
2.000%, 01/20/2042	60,438	56,487	LIBOR + 0.950%) 6.200%, 04/20/2030 (C)(E)	880,839	872,974
TOTAL GOLL ITED II ITED II ITED II OPTOLICO	ODI IG ITTOLIG	6,421,793	CNH Equipment Trust	000,025	0,2,,,,
TOTAL COLLATERALIZED MORTGAGE (Cost \$32,316,814)	OBLIGATIONS	\$ 28,726,707	Series 2023-A, Class A4		
		φ 20,720,707	4.770%, 10/15/2030	85,000	83,547
ASSET BACKED SECURITIES – 12.0% AASET Trust			CPS Auto Receivables Trust Series 2023-B, Class A		
Series 2020-1A, Class A			5.910%, 08/16/2027 (C)	456,983	455,698
3.351%, 01/16/2040 (C)	123,838	103,944	Credit Acceptance Auto Loan Trust		
ABFC Trust			Series 2021-3A, Class A	227.696	221.766
Series 2006-HE1, Class A2D (1 month			1.000%, 05/15/2030 (C) Dell Equipment Finance Trust	227,686	221,766
LIBOR + 0.220%) 5.370%, 01/25/2037 (E)	92,842	53,225	Series 2023-1, Class A3		
Affirm Asset Securitization Trust	72,042	33,223	5.650%, 09/22/2028 (C)	267,000	267,238
Series 2020-Z1, Class A			Domino's Pizza Master Issuer LLC		
3.460%, 10/15/2024 (C)	7,293	7,264	Series 2018-1A, Class A2I 4.116%, 07/25/2048 (C)	353,350	334,636
Series 2020-Z2, Class A 1.900%, 01/15/2025 (C)	22,851	22,550	Series 2019-1A, Class A2	333,330	334,030
1.70070, 0111312023 (C)	22,031	22,330	3.668%, 10/25/2049 (C)	169,313	147,942

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

ASSET BACKED SECURITIES (continued) Series 2021-14, Clear Authorities Clear Auth	The second secon	Shares or Principal Amount	Value		Shares or Principal Amount	Value
Secies 2007-1-A, Class A2 Class A28 (1 Continued)	ASSET BACKED SECURITIES (continued)			ASSET BACKED SECURITIES (continued)		
Series 2023-1A, Class A2						
2.62%, 0.025078 (C) S 264,600 S 224,306 S 204,000 C) 250,000 C) 245,629 C) 10 Prive Auto Review Destroy De	· · · · · · · · · · · · · · · · · · ·					
Drive Audo Receivables Hrust Series 2019-4, Class B (3 month) CAST		264 600	\$ 224 306	· · · · · · · · · · · · · · · · · · ·	181 467	\$ 104.797
2709K, Q2162027		204,000	Ψ 224,300		101,407	ψ 104,777
DT Aun Owner Trist Series 2023-1A, Clas B \$.51909, 1016/2023 (C) 120,000 117,810 \$.51909, 1016/2023 (C) 155,000 132,200 133,220 155,1009, 2015/2029 (C) 155,000 182,225 155,1009, 2015/2029 (C) 155,1009, 2015/2029						
Series 2023-14, Class B 12,000 117,810 5eries 2023-14, Class B 5.1096, 1016/2028 (C) 185,000 182,925 5.1096, 2015/2027 (C) 185,000 248,476 5.1096, 102/2027 (C) 6.1,517 6.1,437 6.		142,788	141,001	,		
S.1996, 10116/2028 (C)					250,000	245,629
Series 2023-2A, Class B 5.40%, 00/15/2027 (C) 185,000 182,925		120,000	117 810			
Series Color Col		120,000	117,010	· · · · · · · · · · · · · · · · · · ·	185,000	182,925
Series 2023-12A, Class B 13 moorth CMF Tem SOFR + 2.259% 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 248,476 250,000 250,000 248,476 250,000 250	5.410%, 02/15/2029 (C)	135,000	133,230	LCM XX LP		
CME Tem SOFR + 2.250%)						
7.307%, 0416/2036 (C/E)	· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · · ·	61 517	61 427
Enterprise Fleet Financing LLC Series 2023-12, Class AR 3 month S-249%, 10/22/2029 (C) 185,000 184,099 6.103%, 04/22/2027 (C)(E) 417,367 414,797 Marlette Funding Frost Series 2021-14, Class B 2-2,803%, 04/22/2027 (C)(E) 417,367 414,797 Marlette Funding Frost Series 2021-14, Class B 2-2,803%, 04/22/2027 (C)(E) 417,367 53,759 52,925 Marlette Funding Frost Series 2021-14, Class B 2-1,80%, 04/15/2025 (C) 111,660 109,241 Series 2022-14, Class B 3-2,180%, 04/15/2025 (C) 111,660 109,241 Series 2022-14, Class B 3-2,180%, 04/15/2025 (C) 111,660 109,241 Series 2022-14, Class B 3-2,180%, 04/15/2025 (C) 111,660 109,241 Series 2022-14, Class B 3-2,180%, 04/15/2025 (C) 172,000 188,092 Series 2022-14, Class B 3-4,50%, 04/15/2025 (C) 172,000 188,092 Series 2022-14, Class B 3-4,50%, 04/15/2025 (C) 180,000 188,092 Series 2022-14, Class A 1,45%, 04/15/2025 (C) 180,000 180,000 180,000 (C)		250,000	248 476		01,317	01,437
Series 2023-1, Class A Series 2023-1, Class B Series 2023-2, Clas		250,000	210,170			
Exceter Automobile Receivables Trust Series 2019-14A, Class D 288,453 283,921 Series 2019-1A, Class D 2730%, 121/85/025 (C)						
Series 2019-4A, Class D 2.858%, 0015/2015 (C) 2.8543 2.83921 1.060%, 0015/2013 (C) 5.3759 5.2925		185,000	184,059		417,367	414,797
2.589%, 09/15/2025 (C) 288,453						
Series 2020-1A, Class D 111.660 109.241 Series 2022-F18, Class AS (1 month S07R + 1.750%) S12.108 S12.180%, 601/5026 190.000 188.092 S12.180%, 601/5026 190.000 188.092 MRI, Ltd. S12.180%, 601/5026 335,000 325,552 MRI, Ltd. S12.180%, 601/5026 S18.000 S18.00		288 453	283.921	· · · · · · · · · · · · · · · · · · ·	53.759	52,925
Sories 2022-1A, Class B 2,180%, 60/15/2026 190,000 188,092 6,817%, 02/19/2037 (C)(E) 335,000 325,552		200, .22	200,721		55,757	02,720
2.180%, 66/15/2026 Series 2022-4A, Class B 4.570%, 01/15/2027 175,000 172,010 Series 2022-4A, Class A1 6.030%, 08/16/2027 75,000 172,010 Series 2022-52, then 5.363% to 3-25-25, 1 then 6.363% thereafter) 2.363%, 03/25/2060 (C) 2.364%, 03/25/2060 (C) 2.3	2.730%, 12/15/2025 (C)	111,660	109,241	Series 2022-FL8, Class AS (1 month		
Series 2022-4A, Class B 4.50% (0.11/20)27 175,000 172,010 5eries 2022-6A, Class B 6.030% (0.91/20)27 75,000 74,801 5eries 2022-6A, Class A 6.030% (0.91/20)27 75,000 74,801 5eries 2022-6A, Class A 6.030% (0.91/20)20 5eries 2022-5A, Class A 6.030% (0.91/20)20 6eries 2002-5P12, Class A 5 (1 month LIBOR + 0.310%) 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797 165,901 180,797		400.000	400.000	· · · · · · · · · · · · · · · · · · ·	227.000	227 772
A 570%, 01/15/2027		190,000	188,092		335,000	325,552
Series 2022-6A, Class B		175,000	172.010			
First Franklim Mortgage Loan Trust Series 2005-FF12, Class A5 (1 month LIBOR + 0.310%) Series 2005-FF12, Class A5 (1 month LIBOR + 0.310%) Series 2002-SFR1, Class A5 (1 month LIBOR + 0.310%) Series 2002-SFR1, Class A5 (1 month LIBOR + 0.310%) Series 2002-SFR1, Class A5 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A5 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A5 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A5 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A5 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class B6 (1 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 month LIBOR + 0.100%) Series 2002-SFR2, Class A16 (2 mont		170,000	1,2,010			
Series 2006-FF12, Class A5 (1 month LIBOR + 0.310%) Series 2002-SFR1, Class A 180,797 165,901 Series 2022-SFR1, Class A 0.970%, 1216/2069 (C) 164,630 139,138 Series 2022-SFR2, Class A 0.970%, 1216/2069 (C) 234,198 195,480 Series 2022-SFR2, Class A 1.110%, 0.9218/2070 (C) 234,198 195,480 Series 2022-SFR2, Class A 2.50%, 0.717/2039 (C) 571,766 538,624 S.510%, 10/15/2071 (C) 297,479 293,211 St. 200,000 Series 2022-3, Class B 4.690%, 0.717/1028 (C) 239,000 232,412 S.510%, 10/15/2071 (C) 43,048 39,965 Series 2023-3, Class B S.505%, 0.11/8/2028 (C) 66,000 64,445 Series 2012-S34, Class B (3 month Serie	6.030%, 08/16/2027	75,000	74,801			
Lagn					265,768	252,169
S460%, 09/25/2036 (E) 180,797 165,901 Series 2021-EA, Class A 164,630 139,138 Series 2022-SFR1, Class A 14,97%, 05/17/2039 (C) 139,213 131,154 1.110%, 02/18/2070 (C) 234,198 195,480 Series 2022-SFR2, Class A 4,250%, 07/17/2039 (C) 571,766 538,624 Series 2022-SFR2, Class A 4,250%, 07/17/2039 (C) 571,766 538,624 Series 2022-SR2, Class A 4,250%, 07/17/2039 (C) 571,766 538,624 Series 2022-SR2, Class B 4,450%, 07/17/2039 (C) 239,000 232,412 Series 2022-SR2, Class B 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class B 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class B 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class A 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class A 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class A 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class A 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class A 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class A 3,844%, 125/2025 (C) 43,048 39,965 Series 2023-1, Class B 3 month CME Term SOFR + 2,250%) 7,419%, 04/20/2036 (C)(E) 270,000 270,120 RET ILC Series 2022-SA, Class B 3 month CME Term SOFR + 2,280%) 44,216 Series 2023-SA, Class B 3 month Series 2023-SA, Class A 3 month Series 2023-SA, Class B 3 month Series 2023-SA, Class A 3 month Seri	· · · · · · · · · · · · · · · · · · ·					
FirstKey Homes Trust Series 2022-SFR1, Class A 14,14%, 05/17/2039 (C) 139,213 131,154 Series 2022-SFR2, Class A 4,145%, 05/17/2039 (C) 139,213 131,154 Series 2022-SFR2, Class A 4,250%, 07/17/2039 (C) 571,766 538,624 Series 2022-A, Class A 5,510%, 07/17/2039 (C) 297,479 293,211 293,211 202,23, Class B 4,690%, 07/17/2028 (C) 239,000 232,412 3,844%, 12/25/2025 (C) 43,048 39,965 2,500%, 07/18/2028 (C) 66,000 64,445 Series 2023-A, Class B (3 month CME Term SOFR + 2,350%) 7,419%, 04/24/2029 (C)(E) 643,362 637,695 CILS Auto Receivables Issuer Trust Series 2023-A, Class B (3 month CME Term SOFR + 2,800%) 1,252-234, then 5,868% thereafter) 1,252-24, then 5,868% thereafter) 4,200%, 07/15/2036 (C)(E) 250,000 250,000 1,252-24, then 5,487% to CME Term SOFR + 2,800%) 1,252-25, then 6,487% thereafter) 1,252-24, then 5,487% to CME Term SOFR + 2,800%) 1,252-25, then 6,487% thereafter) 1,252-24, then 5,487% to CME Term SOFR + 2,800%) 1,252-24, then 5,487% to CME Term SOFR + 2,800%) 1,252-24, then 5,487% thereafter)	· · · · · · · · · · · · · · · · · · ·	180.797	165.901			
A 145% (051772039 (C) 139,213 131,154 1.110% (02118/2070 (C) 234,198 195,480	· · · · · · · · · · · · · · · · · · ·	,			164,630	139,138
Series 2022-SREQ. Class A 4,250%, 07/17/2039 (C) 571,766 538,624 538,624 55.10%, 10/15/2071 (C) 297,479 293,211						
A_250%, 071/72039 (C) 571,766 538,624 5.510%, 101/52071 (C) 297,479 293,211		139,213	131,154		234,198	195,480
Flagship Credit Auto Trust Series 2022-3, Class B Series 2022-18, Class A 4.690%, 071/17/2028 (C) 239,000 232,412 3.844%, 127/25/2025 (C) 43,048 39,965 Series 2023-1, Class B Series 2023-1, Class B Series 2023-1, Class B Series 2023-2A, Class A Series 2023-2A, Class B Series 2023-2A, Class B Series 2023-2A, Class A Series 2023-2A, Class B Series 2023-2A, Class A Series 2023-2A, Class B Series 2023-2A, Class A Serie		571 766	538 624		297 479	293 211
Series 2022-3, Class B		371,700	330,024		271,417	2/3,211
Series 2023-1, Class B	• .			Series 2020-PLS1, Class A		
5.050%, 01/18/2028 (C) 66,000 64,445 Series 2023-2A, Class B (3 month CME Term SOFR + 2.350%) Series 2017-23A, Class AR (3 month CME Term SOFR + 2.350%) 1.18OR + 0.870%) 6.143%, 04/24/2029 (C)(E) 643,362 637,695 Series 2021-NPL3, Class AI (1.868% to 7-25-25, then 5.868% threafter) 8.4920%, 01/15/2027 (C) 45,000 44,216 1.868%, 07/25/2051 (C) 203,198 185,349 (C) Color	, , , , , , , , , , , , , , , , , , , ,	239,000	232,412		43,048	39,965
Galaxy XXIII CLO, Ltd. Series 2017-23A, Class AR (3 month LIBOR + 0.870%) 6.143%, 04/24/2029 (C)(E) 6.144,1024 (E)(E)(E)(E)(E)(E)(E)(E)(E)(E)(E)(E)(E)(66,000	64 445	6 .		
Series 2017-23A, Class AR (3 month LIBOR + 0.870%)		00,000	04,443	· · · · · · · · · · · · · · · · · · ·		
6.143%, 04/24/2029 (C)(E) 643,362 637,695 Series 2021-NPL3, Class A1 (1.868% to 7-25-25, then 4.868% to 7-25-25, then 5.868% thereafter) 4.920%, 01/15/2027 (C) 45,000 44,216 1.868%, 07/25/2051 (C) 203,198 185,349 (C) 11/25-24, then 5.487% to 11-25-24, then 5.487% to 11-25-24, then 5.487% to 11-25-24, then 5.487% to 11-25-25, then 6.487% thereafter) 8.068%, 07/25/2036 (C)(E) 250,000 250,000 11-25-25, then 6.487% thereafter) 8.068%, 07/25/2036 (C)(E) 250,000 250,000 250,000 11-25-24, then 5.487% to 166,325 153,562 (C) 166,325 (C) 1	•			,	270,000	270,120
GLS Auto Receivables Issuer Trust Series 2022-3A, Class B 4.920%, 01/15/2027 (C) 45,000 44,216 Golub Capital Partners CLO 68B, Ltd. Series 2023-68A, Class B (3 month CME Term SOFR + 2.800%) 8.068%, 07/25/2036 (C)(E) 250,000 CSAA Home Equity Trust Series 2006-10, Class AF3 5.985%, 06/25/2036 (F) Series 2006-15, Class AF6 6.376%, 09/25/2036 Series 2006-20, Class 2A1A (1 month LIBOR + 0.100%) Series 2006-20, Class 2A1A (1 month Series 2005-7, Class AF4 5.558%, 05/25/2035 Series 2002-SFR5, Class A	,		, ,			
Series 2022-3A, Class B 4,920%, 01/15/2027 (C) 45,000 44,216 Golub Capital Partners CLO 68B, Ltd. Series 2023-68A, Class B (3 month CME Term SOFR + 2.800%) 8.068%, 07/25/2036 (C)(E) 250,000 250,000 GSAA Home Equity Trust Series 2006-10, Class AF3 5.985%, 06/25/2036 (F) 6.376%, 09/25/2036 Series 2006-20, Class 2A1A (1 month LIBOR + 0.100%) 5.250%, 12/25/2046 (E) GSAA Trust Series 2005-7, Class AF4 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A		643,362	637,695	· · · · · · · · · · · · · · · · · · ·		
4.920%, 01/15/2027 (C) 45,000 44,216 1.868%, 07/25/2051 (C) 203,198 185,349 Golub Capital Partners CLO 68B, Ltd.						
Series 2023-68A, Class B (3 month CME Term SOFR + 2.800%) 8.068%, 07/25/2036 (C)(E) 250,000 250,000 250,000 250,000 250,000 250,000 2487%, 07/25/2051 (C) Pretium Mortgage Credit Partners LLC Series 2006-10, Class AF3 5.985%, 06/25/2036 (F) Series 2006-15, Class AF6 6.376%, 09/25/2036 Series 2006-20, Class 2A1A (1 month LIBOR + 0.100%) 5.250%, 12/25/2046 (E) 185,070 GSAA Trust Series 2005-7, Class AF4 Series 2005-7, Class AF4 5.558%, 05/25/2035 158,120 1011-25-24, then 5.487% to 11-25-25, then 6.487% thereafter) 2.487%, 07/25/2051 (C) 166,325 Pretium Mortgage Credit Partners LLC Series 2022-NPL1, Class A1 (2.981% 101-25-25, then 6.487% thereafter) 104,325 105,356 105,356 105,356 105,356 106,325 105,356 Pretium Mortgage Credit Partners LLC Series 2022-NPL1, Class A1 (2.981% 101-25-25, then 6.487% thereafter) 104,457 105,356 106,325 106,325 106,325 106,325 106,325 106,325 106,325 106,325 106,325 106,325 106,325 106,325 106,325 107,356 106,325 106,325 106,325 106,325 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356 107,356		45,000	44,216	· · · · · · · · · · · · · · · · · · ·	203,198	185,349
CME Term SOFR + 2.800%) 8.068%, 07/25/2036 (C)(E) 250,000 250,000 250,000 250,000 2.487%, 07/25/2051 (C) 166,325 153,562 Pretium Mortgage Credit Partners LLC Series 2006-10, Class AF3 5.985%, 06/25/2036 (F) 137,229 37,200 137,229 37,200 12-25-24, then 5.981% to 12-25-25, then 6.981% thereafter) 6.376%, 09/25/2036 347,987 93,449 2.981%, 01/25/2052 (C) 479,112 441,023 Progress Residential Trust LIBOR + 0.100%) 5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2005-7, Class AF4 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A	Golub Capital Partners CLO 68B, Ltd.			Series 2021-NPL6, Class A1 (2.487%		
8.068%, 07/25/2036 (C)(E) 250,000 250,000 2.487%, 07/25/2051 (C) 166,325 153,562 GSAA Home Equity Trust Series 2006-10, Class AF3 5.985%, 06/25/2036 (F) 137,229 37,200 to 12-25-24, then 5.981% to 12-25-25, then 6.981% thereafter) 6.376%, 09/25/2036 347,987 93,449 2.981%, 01/25/2052 (C) 479,112 441,023 Frogress Residential Trust Series 2021-SFR8, Class A 5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2005-7, Class AF4 3.200%, 04/17/2039 (C) 134,084 121,933 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A				· · · · · · · · · · · · · · · · · · ·		
GSAA Home Equity Trust Series 2006-10, Class AF3 5.985%, 06/25/2036 (F) Series 2006-15, Class AF6 6.376%, 09/25/2036 Series 2006-20, Class 2A1A (1 month LIBOR + 0.100%) 5.250%, 12/25/2046 (E) Series 2005-7, Class AF4 Series 2005-7, Class AF4 Series 2005-7, Class AF4 5.558%, 05/25/2035 Series 2005-15, Class AF4 Series 2005-20, Class AF4 Series 2005-7, Class AF4 Series 2005-7, Class AF4 Series 2005-7, Class AF4 Series 2005-15, Class		250,000	250,000		166 325	153 562
Series 2006-10, Class AF3 5.985%, 06/25/2036 (F) 137,229 37,200 to 12-25-24, then 5.981% to 12-25-25, then 6.981% thereafter) 6.376%, 09/25/2036 347,987 93,449 93,449 2.981%, 01/25/2052 (C) 479,112 441,023 Progress Residential Trust LIBOR + 0.100%) 5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2005-7, Class AF4 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A		230,000	250,000		100,323	155,502
Series 2006-15, Class AF6 then 6.981% thereafter) 6.376%, 09/25/2036 347,987 93,449 2.981%, 01/25/2052 (C) 479,112 441,023 Series 2006-20, Class 2A1A (1 month Progress Residential Trust Series 2021-SFR8, Class A 5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2022-SFR3, Class A Series 2022-SFR3, Class A 3.200%, 04/17/2039 (C) 134,084 121,933 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A	1 2			2 2		
6.376%, 09/25/2036 347,987 93,449 2.981%, 01/25/2052 (C) 479,112 441,023 Series 2006-20, Class 2A1A (1 month LIBOR + 0.100%) Series 2021-SFR8, Class A 5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2005-7, Class AF4 3.200%, 04/17/2039 (C) 134,084 121,933 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A		137,229	37,200			
Series 2006-20, Class 2A1A (1 month Progress Residential Trust LIBOR + 0.100%) Series 2021-SFR8, Class A 5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2022-SFR3, Class A Series 2005-7, Class AF4 3.200%, 04/17/2039 (C) 134,084 121,933 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A		247.007	02.440	· · · · · · · · · · · · · · · · · · ·	470 112	441.022
LIBOR + 0.100%) Series 2021-SFR8, Class A 5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2022-SFR3, Class A Series 2005-7, Class AF4 3.200%, 04/17/2039 (C) 134,084 121,933 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A		347,987	93,449		4/9,112	441,023
5.250%, 12/25/2046 (E) 185,070 91,855 1.510%, 10/17/2038 (C) 392,671 341,939 GSAA Trust Series 2022-SFR3, Class A Series 2022-SFR3, Class A 134,084 121,933 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A 134,084 121,933				e		
Series 2005-7, Class AF4 3.200%, 04/17/2039 (C) 134,084 121,933 5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A 121,933	5.250%, 12/25/2046 (E)	185,070	91,855	1.510%, 10/17/2038 (C)	392,671	341,939
5.558%, 05/25/2035 158,120 148,452 Series 2022-SFR5, Class A					124.004	121.022
		158 120	1/18 /152		134,084	121,933
	5.556 10, 051 <u>251 2055</u>	130,120	140,432	4.451%, 06/17/2039 (C)	103,983	98,842

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

Investment Quality Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued)		ASSET BACKED SECURITIES (continued		
Progress Residential Trust (continued)	,		Tricolor Auto Securitization Trust	,	
Series 2022-SFR6, Class A			Series 2023-1A, Class A		
	\$ 625,000	\$ 592,810	6.480%, 08/17/2026 (C)	\$ 119,088	\$ 118,734
Series 2022-SFR7, Class A	161.710	450.000	Tricon Residential Trust		
4.750%, 10/27/2039 (C)	164,740	158,093	Series 2022-SFR2, Class A	274.406	261 202
Regatta VI Funding, Ltd. Series 2016-1A, Class AR2 (3 month			4.849%, 07/17/2040 (C) VCAT LLC	374,496	361,302
LIBOR + 1.160%)			Series 2021-NPL2, Class A1 (2.115%		
6.410%, 04/20/2034 (C)(E)	595,000	584,526	to 3-25-24, then 5.115% to 3-25-25,		
RR 1 LLC	2,2,000	50.,520	then 6.115% thereafter)		
Series 2017-1A, Class A1AB (3			2.115%, 03/27/2051 (C)	66,284	62,530
month LIBOR + 1.150%)			Series 2021-NPL3, Class A1 (1.743%		
6.410%, 07/15/2035 (C)(E)	425,000	417,839	to 5-25-24, then 4.473% to 5-25-25,		
RR 26, Ltd.			then 5.743% thereafter)	244.520	107.010
Series 2023-26A, Class A2 (3 month			1.743%, 05/25/2051 (C)	211,529	195,818
CME Term SOFR + 2.250%)	250,000	249,321	Venture 42 CLO, Ltd. Series 2021-42A, Class A1A (3 month		
6.982%, 04/15/2038 (C)(E) Santander Drive Auto Receivables Trust	230,000	249,321	LIBOR + 1.130%)		
Series 2020-4, Class D			6.390%, 04/15/2034 (C)(E)	655,000	637,690
1.480%, 01/15/2027	75,000	72,443	Venture 43 CLO, Ltd.	022,000	007,000
Series 2022-4, Class B	,		Series 2021-43A, Class A1 (3 month		
4.420%, 11/15/2027	350,000	340,747	LIBOR + 1.240%)		
Series 2022-5, Class B			6.500%, 04/15/2034 (C)(E)	260,000	253,727
4.430%, 03/15/2027	110,000	107,825	Vericrest Opportunity Loan Transferee		
Series 2022-6, Class B	90,000	79.250	Series 2021-NP11, Class A1 (1.868%		
4.720%, 06/15/2027 Series 2022-7, Class B	80,000	78,259	to 7-25-24, then 4.868% to 7-25-25, then 5.868% thereafter)		
5.950%, 01/17/2028	305,000	303,639	1.868%, 08/25/2051 (C)	404,744	366,755
Series 2023-1, Class B	303,000	303,037	VOLT CIII LLC	404,744	300,733
4.980%, 02/15/2028	140,000	137,422	Series 2021-CF1, Class A1 (1.992% to		
Securitized Asset Backed			8-25-24, then 4.992% to 8-25-25, then		
Receivables LLC Trust			5.992% thereafter)		
Series 2006-HE1, Class A2B (1 month			1.992%, 08/25/2051 (C)	252,851	234,725
LIBOR + 0.180%)	120.260	41.207	VOLT XCIV LLC		
5.330%, 07/25/2036 (E)	120,369	41,296	Series 2021-NPL3, Class A1 (2.240%		
SFS Auto Receivables Securitization Trust			to 1-25-24, then 5.239% to 1-25-25, then 6.239% thereafter)		
Series 2023-1A, Class B			2.240%, 02/27/2051 (C)	239,669	220,231
5.710%, 01/22/2030 (C)	115,000	114,532	Voya CLO, Ltd.	200,000	220,231
Sound Point CLO XXIX, Ltd.	-,	,	Series 2015-1A, Class A1R (3 month		
Series 2021-1A, Class A (3 month			LIBOR + 0.900%)		
LIBOR + 1.070%)			6.162%, 01/18/2029 (C)(E)	379,124	377,093
6.325%, 04/25/2034 (C)(E)	655,000	638,088	Wellfleet CLO X, Ltd.		
Soundview Home Loan Trust Series 2007-OPT2, Class 2A3 (1			Series 2019-XA, Class A1R (3 month		
month LIBOR + 0.180%)			LIBOR + 1.170%) 6.420%, 07/20/2032 (C)(E)	520,000	511,025
5.330%, 07/25/2037 (E)	23,445	19,844	Wendy's Funding LLC	320,000	311,023
Summit Issuer LLC	20,	17,0	Series 2018-1A, Class A2II		
Series 2020-1A, Class A2			3.884%, 03/15/2048 (C)	222,075	200,965
2.290%, 12/20/2050 (C)	155,000	138,390	Series 2021-1A, Class A2I		
Taco Bell Funding LLC			2.370%, 06/15/2051 (C)	573,300	474,082
Series 2021-1A, Class A2II	000 500	722.065	Westlake Automobile Receivables Trust		
2.294%, 08/25/2051 (C)	880,590	722,965	Series 2019-3A, Class D	24 201	24 222
Texas Debt Capital CLO, Ltd. Series 2023-1A, Class B (3 month			2.720%, 11/15/2024 (C) Series 2020-3A, Class D	34,281	34,233
CME Term SOFR + 2.300%)			1.650%, 02/17/2026 (C)	215,000	206,539
7.122%, 04/20/2036 (C)(E)	300,000	297,003	Series 2022-2A, Class B	213,000	200,037
Texas Natural Gas Securitization Finance		,	4.310%, 09/15/2027 (C)	270,000	263,755
Corp.			Series 2023-1A, Class B		
Series 2023-1, Class A1			5.410%, 01/18/2028 (C)	75,000	74,067
5.102%, 04/01/2035	280,000	281,022			
THL Credit Wind River CLO, Ltd.					
Series 2020-1A, Class A (3 month LIBOR + 1.430%)					
C (00% 10/00/2022 (C) (E)	500 000	£10.000			

520,000

6.680%, 10/20/2033 (C)(E)

513,820

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued)

Investment Quality Bond Trust (continued)

	Shares or Principal			EUR	Euro
	Amount		Value	Security A	abbreviations and Legend
ASSET BACKED SECURITIES (continued)				CME	Chicago Mercantile Exchange
Wingstop Funding LLC				CMT	Constant Maturity Treasury
Series 2020-1A, Class A2				GO	General Obligation
2.841%, 12/05/2050 (C) \$	98,500	\$	85,033	IO	Interest-Only Security - (Interest Tranche of Stripped Mortgage
World Omni Auto Receivables Trust					Pool). Rate shown is the annualized yield at the end of the period.
Series 2023-A, Class B				LIBOR	London Interbank Offered Rate
5.030%, 05/15/2029	125,000		122,949	SOFR	Secured Overnight Financing Rate
TOTAL ASSET BACKED SECURITIES (Cost				TBA	To Be Announced. A forward mortgage-backed securities trade
\$26,094,977)		\$	24,958,575	12.1	issued by a U.S. Government Agency, to be delivered at an
SHORT-TERM INVESTMENTS – 3.7%					agreed-upon future settlement date.
Short-term funds – 0.0%				(A)	All or a portion of this security is segregated at the custodian as
John Hancock Collateral Trust.					collateral for certain derivatives.
5.1773% (G)(H)	15,318		153,098	(B)	Security purchased or sold on a when-issued or delayed delivery
Repurchase agreement – 3.7%	- /		,		basis.
Deutsche Bank Tri-Party Repurchase				(C)	These securities are exempt from registration under Rule 144A of
Agreement dated 6-30-23 at 5.050%					the Securities Act of 1933. Such securities may be resold, normally
to be repurchased at \$7,703,240 on					to qualified institutional buyers, in transactions exempt from
7-3-23, collateralized by \$7,858,563					registration. Rule 144A securities amounted to \$60,313,670 or 28.9%
Federal National Mortgage					of the fund's net assets as of 6-30-23.
Association, 3.500% - 6.000% due				(D)	All or a portion of this security is on loan as of 6-30-23.
4-1-43 to 7-1-53 (valued at				(E)	Variable rate obligation. The coupon rate shown represents the rate
\$7,854,000)	7,700,000		7,700,000		at period end.
TOTAL SHORT-TERM INVESTMENTS (Cost	\$7,853,108)	\$	7,853,098	(F)	Variable or floating rate security, the interest rate of which adjusts
Total Investments (Investment Quality Bond 7	Trust)				periodically based on a weighted average of interest rates and
(Cost \$285,182,331) – 125.2%		\$	261,071,836		prepayments on the underlying pool of assets. The interest rate
Other assets and liabilities, net – (25.2%)			(52,612,388)	(C)	shown is the current rate as of period end.
TOTAL NET ASSETS – 100.0%		\$	208,459,448	(G) (H)	The rate shown is the annualized seven-day yield as of 6-30-23. Investment is an affiliate of the fund, the advisor and/or subadvisor.
Currency Abbreviations					This security represents the investment of cash collateral received for
BRL Brazilian Real					securities lending.

DERIVATIVES

FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
2-Year U.S. Treasury Note Futures	114	Long	Sep 2023	\$23,243,723	\$23,181,188	\$(62,535)
5-Year U.S. Treasury Note Futures	159	Long	Sep 2023	17,350,121	17,027,906	(322,215)
Ultra 10-Year U.S. Treasury Note Futures	19	Long	Sep 2023	2,276,489	2,250,312	(26,177)
10-Year U.S. Treasury Note Futures	136	Short	Sep 2023	(15,561,795)	(15,268,125)	293,670
Euro-Buxl Futures	16	Short	Sep 2023	(2,376,695)	(2,437,305)	(60,610)
German Euro BOBL Futures	38	Short	Sep 2023	(4,839,396)	(4,797,986)	41,410
German Euro BUND Futures	21	Short	Sep 2023	(3,070,890)	(3,064,680)	6,210
U.S. Treasury Long Bond Futures	54	Short	Sep 2023	(6,865,077)	(6,852,938)	12,139
Ultra U.S. Treasury Bond Futures	43	Short	Sep 2023	(5,803,401)	(5,857,406)	(54,005)
						\$(172,113)

[^] Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

FORWARD FOREIGN CURRENCY CONTRACTS

Conti	ract to buy	Cont	tract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
USD	1,048,754	BRL	5,210,000	GSI	9/20/2023	_	\$(24,443)

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Investment Quality Bond Trust (continued) FORWARD FOREIGN CURRENCY CONTRACTS (continued)

Cont	ract to buy	Cont	ract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
USD	3,488,472	EUR	3,237,000	DB	9/20/2023	_	\$(57,250)
						_	\$(81,693)

SWAPS

Interest rate swaps

Counterparty (OTC)/ Centrally cleared	Notional amount	Currency	Payments made	Payments received	Fixed payment frequency	Floating payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	2,185,000	USD	Fixed 1.560%	USD Compounded SOFR	Annual	Annual	Dec 2041	\$(11,291)	\$605,843	\$594,552
Centrally cleared	1,320,000	USD	Fixed 1.560%	USD Compounded SOFR	Annual	Annual	Dec 2051	(7,838)	428,448	420,610
Centrally cleared	380,000	USD	Fixed 2.880%	USD Compounded SOFR	Annual	Annual	Mar 2053	4,436	19,918	24,354
Centrally cleared	1,105,000	USD	Fixed 2.970%	USD Compounded SOFR	Annual	Annual	Mar 2053	665	51,260	51,925
Centrally cleared	370,000	USD	Fixed 3.250%	USD Compounded SOFR	Annual	Annual	Jun 2053	(4,055)	(351)	(4,406)
								\$(18,083)	\$1,105,118	\$1,087,035

Credit default swaps - Buyer

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
	Federative Republic of									
Centrally cleared	Brazil	937,000	USD	\$937,000	1.000%	Quarterly	Jun 2027	\$41,094	\$(30,942)	\$10,152
Centrally cleared	CDX.EM.38	3,340,000	USD	3,340,000	1.000%	Quarterly	Dec 2027	200,606	(62,333)	138,273
·	Federative Republic of					•				
Centrally cleared	Brazil	930,000	USD	930,000	1.000%	Quarterly	Jun 2028	47,052	(17,154)	29,898
				\$5,207,000				\$288,752	\$(110,429)	\$178,323

Credit default swaps - Seller

Counterparty								Unamortized upfront		
(OTC)/ Centrally	Reference	Implied credit Notion	ıl	USD notional	Received fixed	Fixed payment	Maturity	payment	Unrealized appreciation	
cleared	obligation	spread amou	t Currency	amount	rate	frequency	date	(received)	(depreciation)	Value
Centrally cleared	CDX.NA.HY.40	4.287% 700,00	0 USD	\$700,000	5.000%	Quarterly	Jun 2028	\$12,071	\$8,505	\$20,576
				\$700,000				\$12,071	\$8,505	\$20,576

Derivatives Currency Abbreviations

BRL Brazilian Real EUR Euro USD U.S. Dollar

Derivatives Abbreviations

DB Deutsche Bank AG
GSI Goldman Sachs International

OTC Over-the-counter

SOFR Secured Overnight Financing Rate

See Notes to financial statements regarding investment transactions and other derivatives information.

Money Market Trust

Money Market Trust (continued)

	Shares or Principal Amount	Value		_	Shares or Principal Amount	Value
U.S. GOVERNMENT – 15.2% U.S. Treasury Bill 4.905%, 10/12/2023 5.085%, 07/25/2023 5.087%, 07/11/2023 5.098%, 07/20/2023	\$ 16,286,100 97,490,100 10,000,000 64,908,300	\$ 16,063,766 97,165,201 9,986,083 64,736,500	U.S. Treasury Bill (continued) 5.146%, 08/03/2023 5.211%, 08/10/2023	\$	64,942,900 64,908,300	64,642,149 64,539,765

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Money Market Trust (continued)

Money Market Trust (continued)

	Amount	Value		Principal Amount	Value
J.S. Treasury Note			U.S. GOVERNMENT AGENCY (continued)		
5.240%, (3 month			Federal Farm Credit Bank (continued)		
USBMMY - 0.075%),			5.267%, (SOFR + 0.135%),		
04/30/2024 (A)	\$ 15,000,000	\$ 15,000,627	09/05/2024 (A) \$	3,260,000	\$ 3,260
5.367%, (3 month USBMMY +			5.272%, (SOFR + 0.140%),	3,200,000	Ψ 5,200
0.037%), 07/31/2024 (A)	26,848,500	26,846,268	11/07/2024 (A)	7,894,000	7,89
TOTAL U.S. GOVERNMENT (Cost		, ,	5.274%, (SOFR + 0.120%),	7,004,000	7,0)
6358,980,359)		\$ 358,980,359	01/22/2024 (A)	3,284,000	3,28
		\$ 330,700,337	5.282%, (Prime rate - 3.040%),	3,204,000	3,20
U.S. GOVERNMENT AGENCY – 59.9%			10/17/2024 (A)	6,000,000	6,00
Federal Agricultural Mortgage Corp.			5.282%, (SOFR + 0.150%),	0,000,000	0,00
3.369%, 08/29/2023	6,600,000	6,600,000	03/20/2024 (A)	9,844,000	9,84
4.754%, 08/04/2023	1,317,000	1,311,513	5.285%, (Prime rate - 3.120%),	7,044,000	7,04
4.880%, 11/28/2023	9,854,000	9,854,000		6,564,000	6,56
5.266%, 06/13/2024	6,520,000	6,520,000	10/24/2023 (A) 5.293%, (U.S. Federal Funds Effective	0,304,000	0,30
5.333%, (SOFR + 0.200%),				(520 000	(52
04/04/2025 (A)	6,527,000	6,527,000	Rate + 0.150%), 02/03/2025 (A)	6,539,000	6,53
5.461%, 11/06/2023	2,454,000	2,410,571	5.296%, (SOFR + 0.110%),	4.010.000	4.01
Federal Farm Credit Bank			02/14/2025 (A)	4,019,000	4,01
4.691%, 08/15/2023	2,615,000	2,599,964	5.303%, (SOFR + 0.170%),	A ===	
4.710%, 08/29/2023	6,537,000	6,487,611	01/23/2025 (A)	9,757,000	9,75
4.747%, 11/15/2023	5,229,000	5,137,463	5.313%, (SOFR + 0.180%),		
4.760%, 11/21/2023	1,974,000	1,973,629	03/20/2025 (A)	6,542,000	6,54
4.791%, 11/02/2023	543,000	534,303	5.333%, (SOFR + 0.200%),		
4.898%, 04/16/2024	13,051,000	12,562,131	12/05/2024 (A)	11,000,000	11,00
4.923%, 09/14/2023	3,920,000	3,882,961	5.343%, (Prime rate - 2.980%),		
5.002%, 12/01/2023	1,306,000	1,281,852	01/09/2025 (A)	5,202,000	5,20
5.071%, 07/03/2023	3,259,000	3,258,095	5.344%, (3 month USBMMY +		
5.109%, 09/15/2023	1,305,000	1,291,691	0.023%), 07/17/2023 (A)	10,000,000	10,00
	1,959,000		5.358%, 02/16/2024	7,512,000	7,27
5.120%, 11/13/2023 5.120%, 11/20/2023		1,924,216	5.374%, (Prime rate - 2.950%),		
5.139%, 11/30/2023	654,000	641,116	12/16/2024 (A)	5,889,000	5,88
5.145%, 02/08/2024	8,698,000	8,679,683	5.412%, 12/13/2023	6,541,000	6,38
5.161%, (Prime rate - 3.160%),	42.250.000	42.250.000	5.422%, 08/24/2023	1,416,000	1,40
07/26/2023 (A)	13,378,000	13,378,000	Federal Home Loan Bank	-,,	-,
5.166%, (Prime rate - 3.155%),			3.136%, 07/28/2023	6,615,000	6,61
09/08/2023 (A)	8,500,000	8,500,000	3.277%, 08/15/2023	9,910,000	9,91
5.166%, (SOFR + $0.040%$),			3.406%, 08/22/2023	6,595,000	6,59
01/25/2024 (A)	9,965,000	9,965,282	3.967%, 08/18/2023	9,935,000	9,93
5.171%, (SOFR + 0.040%),			4.701%, 11/01/2023	925,000	92
02/09/2024 (A)	3,262,000	3,262,000	4.765%, 09/06/2023	4,145,000	4,13
5.171%, (SOFR + 0.040%),			4.773%, 12/21/2023	2,500,000	2,49
02/05/2024 (A)	3,338,000	3,338,000	4.777%, 09/29/2023	1,260,000	1,25
5.171%, (SOFR + 0.040%),					7,31
03/18/2024 (A)	13,297,000	13,297,000	4.821%, 11/07/2023	7,310,000	
5.171%, (Prime rate - 3.150%),			4.835%, 03/28/2024	1,310,000	1,28
07/26/2023 (A)	13,238,000	13,237,998	4.839%, 11/28/2023	13,069,000	12,81
5.175%, (SOFR + 0.125%),			4.846%, 11/24/2023	6,530,000	6,52
10/03/2024 (A)(B)	6,488,000	6,488,000	4.849%, 12/29/2023	2,620,000	2,56
5.190%, (SOFR + 0.135%),			4.850%, 10/05/2023	18,925,000	18,92
11/06/2023 (A)	300,000	300,080	4.868%, 07/03/2023	3,000,000	2,99
5.191%, (SOFR + 0.060%),	,	200,000	4.882%, 02/02/2024	19,665,000	19,11
07/08/2024 (A)	9,982,000	9,982,000	4.907%, 11/28/2023	2,770,000	2,76
5.201%, (Prime rate - 3.120%),	7,702,000	7,702,000	4.926%, 07/21/2023	6,532,000	6,51
01/08/2024 (A)	10,717,000	10,717,000	4.939%, 09/08/2023	3,265,000	3,23
5.211%, (SOFR + 0.080%),	10,717,000	10,717,000	4.958%, 07/27/2023	5,040,000	5,03
07/22/2024 (A)	4,000,000	4,000,000	4.973%, 11/07/2023	12,450,000	12,44
5.211%, (U.S. Federal Funds Effective	4,000,000	4,000,000	4.986%, 12/12/2023	2,000,000	2,00
	12 220 000	13,238,000	4.994%, 02/09/2024	13,069,000	12,68
Rate + 0.070%), 10/04/2024 (A)	13,238,000	15,238,000	5.002%, 11/24/2023	6,515,000	6,40
5.219%, (Prime rate - 3.140%),	10.020.000	10.007.110	5.010%, 08/02/2023	2,002,000	1,99
04/12/2024 (A) 5 2220/ (SOER + 0.0850/)	10,030,000	10,027,110	5.010%, 11/17/2023	505,000	50
5.232%, (SOFR + 0.085%),	6 64 5 000	((12 051	5.027%, 01/12/2024	13,710,000	13,35
07/22/2024 (A)	6,615,000	6,613,951	5.034%, 10/20/2023	1,958,000	1,92
5.257%, (SOFR + 0.125%),			5.037%, 07/12/2023	30,668,000	30,62
03/07/2025 (A)	3,265,000	3,265,000	5.049%, 11/27/2023	3,695,000	3,63
5.263%, (Prime rate - 3.085%),			5.052%, 12/08/2023	980,000	96
08/08/2024 (A)	13,232,000	13,228,319	5.052%, 12/08/2025 5.057%, 02/08/2024	710,000	70
5.264%, (Prime rate - 3.090%),			5.068%, 09/12/2023	9,825,000	9,82
11/02/2023 (A)	9,909,000	9,907,923	5.073%, 08/04/2023	9,043,000	9,82. 8,46

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Money Market Trust (continued)

Money Market Trust (continued)

money market must (commit	,			money manner must (continue	,		
	Shares or Principal				Shares or Principal		
	Amount		Value		Amount		Value
THE CONFERNMENT ACTIVITY (7 41240	THE COMPRESSION AND A CENTRAL ()			7 61100
U.S. GOVERNMENT AGENCY (continued)				U.S. GOVERNMENT AGENCY (continued)			
Federal Home Loan Bank (continued) 5.074%, 09/11/2023 \$	0.925.000	¢	0.925.000	Federal Home Loan Bank (continued)	1.050.000	¢	1.040.220
	9,835,000	Э	9,835,000	5.289%, 07/14/2023 \$	1,050,000		1,049,239
5.076%, 08/15/2023	3,265,000		3,244,696	5.297%, 08/28/2023	1,635,000		1,629,873
5.077%, 08/03/2023 5.078%, 07/26/2023	19,683,000		19,593,057	5.308%, 03/08/2024	1,050,000		1,049,640
5.078%, 07/26/2023	36,959,000		36,830,898	5.309%, 10/11/2023	1,907,000		1,879,120 719,721
5.087%, 08/25/2023 5.096%, 07/10/2023	26,391,000 16,305,000		26,190,229 16,284,537	5.316%, 05/24/2024 5.320%, 02/07/2024	720,000 6,860,000		6,860,000
5.108%, 03/01/2024	16,305,000		16,315,000	5.329%, 12/01/2023	16,900,000		16,530,716
5.108%, 09/08/2023	6,525,000		6,503,494	5.344%, 02/28/2024	5,090,000		5,090,000
5.132%, 08/09/2023	36,772,000		36,571,469	5.349%, 08/30/2023	6,541,000		6,483,984
5.145%, 02/14/2024	6,530,000		6,525,902	5.373%, 05/24/2024	1,345,000		1,344,674
5.146%, 08/03/2023	10,655,000		10,621,245	5.380%, 11/17/2023	6,529,000		6,397,912
5.150%, 08/11/2023	10,411,000		10,351,122	5.383%, 10/12/2023	6,550,000		6,451,988
5.151%, 09/13/2023	750,000		747,630	5.384%, 12/08/2023	1,955,000		1,948,514
5.151%, 08/16/2023	28,420,000		28,236,709	5.388%, 10/18/2023	652,000		641,675
5.153%, 07/26/2023	1,445,000		1,442,999	5.391%, 12/01/2023	13,025,000		13,016,723
5.155%, 09/01/2023	22,597,000		22,400,866	5.405%, 06/18/2024	9,825,000		9,825,000
5.156%, (SOFR + 0.025%),	22,377,000		22,400,000	5.416%, 11/22/2023	718,000		702,979
11/01/2023 (A)	13,050,000		13,050,000	5.433%, 12/13/2023	388,000		378,699
5.156%, (SOFR + 0.025%),	13,030,000		15,050,000	5.445%, 05/16/2024	7,860,000		7,860,000
09/25/2023 (A)	19,680,000		19,680,000	5.455%, 04/01/2024	16,300,000		16,300,000
5.161%, 02/01/2024	6,526,000		6,333,465	5.485%, 06/28/2024	3,265,000		3,265,000
5.161%, (SOFR + 0.030%),	0,320,000		0,555,405	5.493%, 08/14/2023	1,470,000		1,469,513
11/09/2023 (A)	19,640,000		19,640,000	5.535%, 06/28/2024	6,165,000		6,165,000
5.166%, (SOFR + 0.035%),	17,010,000		17,010,000	Federal Home Loan Mortgage Corp.	0,105,000		0,103,000
12/11/2023 (A)	19,640,000		19,640,000	4.611%, 10/16/2023	2,582,000		2,548,498
5.171%, (SOFR + 0.040%),	17,010,000		17,010,000	4.679%, 09/08/2023	3,974,000		3,941,007
10/06/2023 (A)	19,965,000		19,965,000	4.691%, 11/13/2023	1,371,000		1,349,100
5.171%, (SOFR + 0.040%),	,,		,,	4.730%, 08/24/2023	6,797,000		6,752,279
12/18/2023 (A)	16,365,000		16,365,000	5.053%, 07/07/2023	4,302,000		4,298,429
5.171%, (SOFR + 0.040%),	-,,-		.,,	5.086%, 07/10/2023	5,856,000		5,848,665
09/26/2023 (A)	10,000,000		10,000,000	5.120%, 11/02/2023	4,796,000		4,719,090
5.181%, (SOFR + 0.050%),	,,		,,	5.376%, 06/17/2024	13,000,000		13,000,000
07/24/2023 (A)	13,090,000		13,090,000	Federal National Mortgage Association	.,,		.,,
5.181%, (SOFR + 0.050%),				4.659%, 07/10/2023	7,966,000		7,957,354
07/18/2023 (A)	22,895,000		22,895,000	4.762%, 02/05/2024	1,074,000		1,059,955
5.181%, (SOFR + 0.050%),				4.903%, 12/07/2023	658,000		645,135
07/24/2023 (A)	16,330,000		16,330,000	4.924%, 08/10/2023	3,317,000		3,300,283
5.186%, (SOFR + 0.055%),				4.940%, 01/26/2024	3,000,000		3,000,000
08/22/2023 (A)	13,065,000		13,065,000	5.011%, 11/27/2023	3,662,000		3,592,227
5.186%, (SOFR + 0.055%),				5.029%, 04/26/2024	9,813,000		9,813,000
08/01/2023 (A)	7,000,000		7,000,000	5.033%, 01/25/2024	2,614,000		2,614,000
5.186%, 04/03/2024	4,575,000		4,575,000	5.071%, 09/12/2023	806,000		802,456
5.188%, 07/25/2023	1,523,000		1,517,822	5.130%, 12/15/2023	653,000		638,956
5.199%, 12/08/2023	4,010,000		3,959,216	5.186%, 04/03/2024	12,087,000		12,087,000
5.206%, 09/07/2023	12,600,000		12,598,882	5.207%, 06/07/2024	4,256,000		4,256,000
5.216%, (SOFR + 0.085%),				Tennessee Valley Authority			
07/03/2023 (A)	9,190,000		9,190,000	5.103%, 07/05/2023	11,055,000		11,048,821
5.222%, (SOFR + 0.090%),				TOTAL U.S. GOVERNMENT AGENCY (Cost			
08/21/2023 (A)	19,735,000		19,735,000	\$1,412,357,671)		\$	1,412,357,671
5.232%, (SOFR + 0.100%),							, ,,,,,,,
09/21/2023 (A)	13,180,000		13,180,000	REPURCHASE AGREEMENT – 24.9%			
5.236%, 05/15/2024	6,710,000		6,710,000	Barclays Tri-Party Repurchase			
5.252%, (SOFR + 0.120%),				Agreement dated 6-30-23 at 5.040% to be repurchased at \$325,136,500 on			
03/06/2024 (A)	5,515,000		5,515,000	* · · · · ·			
5.252%, (SOFR + 0.120%),				7-3-23, collateralized by \$75,655,395			
09/06/2023 (A)	19,610,000		19,610,000	U.S. Treasury Inflation Indexed			
5.256%, 03/28/2024	3,385,000		3,385,000	Bonds, 2.000% - 3.875% due 1-15-26 to 4-15-29 (valued at \$78,812,882)			
5.261%, 08/23/2023	3,848,000		3,818,825				
5.266%, 05/06/2024	6,515,000		6,515,000	and \$275,649,434 U.S. Treasury Inflation Indexed Notes, 0.125% -			
5.266%, 05/10/2024	16,295,000		16,295,000	0.875% due 10-15-25 to 7-15-31			
5.267%, 03/01/2024	6,525,000		6,525,000	(valued at \$252,826,432)	325,000,000		325,000,000
5.272%, 06/07/2024	9,820,000		9,820,000	(valued at \$232,020,432)	343,000,000		323,000,000
5.282%, (SOFR + 0.150%),			0.000.000				
01/30/2025 (A)	9,800,000		9,800,000				
5.284%, 09/21/2023	1,432,000		1,415,202				
5.285%, 08/14/2023	5,568,000		5,532,748				

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Money Market Trust (continued)

	Shares or Principal Amount		Value
REPURCHASE AGREEMENT (continued)			
Repurchase Agreement with State Street			
Corp. dated 6-30-23 at 2.380% to be			
repurchased at \$771,153 on 7-3-23,			
collateralized by \$790,000			
U.S. Treasury Notes, 4.625% due			
6-30-25 (valued at \$786,420) \$	771,000	\$	771,000
Repurchase Agreement with State Street			
Corp. dated 6-30-23 at 5.040% to be			
repurchased at \$260,109,200 on			
7-3-23, collateralized by \$220,436,600			
U.S. Treasury Notes, 1.500% -			
1.750% due 11-30-28 to 1-31-29			
(valued at \$194,965,906) and			
\$48,000,000 U.S. Treasury Inflation			
Indexed Bonds, 2.500% due 1-15-29			
(valued at \$70,234,146)	260,000,000		260,000,000
TOTAL REPURCHASE AGREEMENT (Cost \$5	585,771,000)	\$	585,771,000
Total Investments (Money Market Trust)			
(Cost \$2,357,109,030) - 100.0%		\$	2,357,109,030
Other assets and liabilities, net – 0.0%			766,840
TOTAL NET ASSETS – 100.0%		\$_	2,357,875,870

 Security Abbreviations and Legend

 SOFR
 Secured Overnight Financing Rate

 USBMMY
 U.S. Treasury Bill Money Market Yield

(A) Variable rate obligation.

(B) Security purchased or sold on a when-issued or delayed delivery

basis.

Opportunistic Fixed Income Trust

	Shares or Principal Amount	Value
	- mount	varue
U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 29.2%		
U.S. Government - 10.0%		
U.S. Treasury Notes		
3.375%, 05/15/2033 \$	32,000	\$ 30,860
3.500%, 04/30/2028 to 02/15/2033	307,100	299,045
U.S. Treasury Treasury Inflation		
Protected Securities		
1.125%, 01/15/2033	2,606,720	2,496,876
1.625%, 10/15/2027 (A)	13,474,656	13,275,299
		16,102,080
U.S. Government Agency - 19.2%		
Federal National Mortgage Association		
4.500%, TBA (B)	4,770,000	4,583,673
5.000%, TBA (B)	10,629,000	10,413,514
5.500%, TBA (B)	15,791,000	15,715,102
		30,712,289
TOTAL U.S. GOVERNMENT AND AGENCY	OBLIGATIONS	
(Cost \$47,316,449)		\$ 46,814,369
FOREIGN GOVERNMENT OBLIGATIONS	- 35.3%	
Angola - 0.1%		
Republic of Angola		
8.750%, 04/14/2032	200,000	167,856
Argentina - 0.3%		
Republic of Argentina		
1.000%, 07/09/2029	34,723	11,240
•	,	,

		Shares or Principal	X7.1
EODEICH COVERNMENT OR ICAT	TONE (Amount	Value
FOREIGN GOVERNMENT OBLIGAT Argentina (continued)	IONS ((continued)	
Republic of Argentina (continued)			
1.500%, (1.500% to 7-9-23, then			
3.625% to 7-9-24, then 4.125% to 7-9-27, then 4.750% to 7-9-28, then			
5.000% thereafter), 07/09/2035	\$	1,534,439	\$ 457,734
			468,974
Australia - 0.9%			
Commonwealth of Australia 0.250%, 11/21/2032	AUD	685,000	447,949
Commonwealth of Australia, Inflation	пов	002,000	117,212
Linked Bond		1 270 000	1 021 002
1.547%, 08/21/2040		1,370,000	1,031,002 1,478,951
Benin - 0.2%			1,470,931
Republic of Benin			
4.875%, 01/19/2032	EUR	120,000	98,983
4.950%, 01/22/2035		280,000	214,706
Brazil - 7.0%			313,689
Federative Republic of Brazil			
6.000%, 08/15/2050	BRL	77,000	72,538
10.000%, 01/01/2025 to 01/01/2033 10.061%, 01/01/2026 (C)		52,370,000 1,697,000	10,707,954 277,700
10.103%, 07/01/2026 (C)		1,559,000	242,827
			11,301,019
Canada - 1.9%			
Government of Canada 4.000%, 12/01/2031	CAD	1,129,319	1,017,526
Province of Ontario	Crib	1,125,515	1,017,320
2.000%, 12/01/2036		2,830,150	2,017,690
Chile - 0.3%			3,035,216
Republic of Chile			
4.700%, 09/01/2030 (D)	CLP	120,000,000	147,262
5.000%, 03/01/2035 6.000%, 04/01/2033 (D)		30,000,000 210,000,000	37,743 280,747
6.000%, 04/01/2033 (D) 6.000%, 01/01/2043		55,000,000	77,929
			543,681
Colombia - 1.0%			
Republic of Colombia 3.875%, 02/15/2061	\$	645,000	360,269
6.000%, 04/28/2028	COP	132,500,000	27,222
6.125%, 01/18/2041	\$	645,000	523,881
6.250%, 07/09/2036 7.250%, 10/18/2034	COP	66,600,000 439,700,000	11,553 85,008
7.750%, 09/18/2030		1,396,800,000	297,749
9.250%, 05/28/2042		768,700,000	164,895
13.250%, 02/09/2033		453,200,000	127,389
Czech Republic - 0.8%			1,397,900
Czech Republic			
0.950%, 05/15/2030	CZK	7,560,000	276,274
1.200%, 03/13/2031 1.750%, 06/23/2032 to 06/23/2032		2,440,000 4,740,000	88,852 176,235
1.950%, 07/30/2037		460,000	15,868
2.000%, 10/13/2033 2.500%, 08/25/2028		2,990,000	110,656 176,655
2.500%, 08/25/2028 4.900%, 04/14/2034		4,260,000 2,230,000	176,655 107,604
5.000%, 09/30/2030		4,340,000	205,788
6.000%, 02/26/2026		2,430,000	114,274
			1,272,206

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

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		Principal Amount	Value			Principal Amount	Value
FOREIGN GOVERNMENT OBLIGAT	ΓIONS	(continued)		FOREIGN GOVERNMENT OBLIGA	TIONS	(continued)	
Ghana - 0.1%				New Zealand - 3.6%			
Republic of Ghana		250.000	465405	Government of New Zealand			
10.750%, 10/14/2030	\$	250,000	\$ 167,107	1.500%, 05/15/2031 2.750%, 05/15/2051	NZD	690,000 2,975,000	\$ 338,121 1,261,233
Greece - 1.0% Republic of Greece, GDP-Linked Note				Government of New Zealand, Inflation		2,973,000	1,201,233
4.404%, 10/15/2042 (E)*	EUR	409,185,000	1,620,805	Linked Bond			
Hungary - 0.6%		,,	,,	3.089%, 09/20/2040		1,925,000	1,414,587
Republic of Hungary				3.122%, 09/20/2035 3.804%, 09/20/2030		2,315,000 1,280,000	1,756,501 1,039,445
1.000%, 11/26/2025	HUF	11,030,000	27,097	3.804 /0, 09/20/2030		1,280,000	5,809,887
1.625%, 04/28/2032 3.000%, 10/27/2027 to 08/21/2030	EUR HUF	520,000 73,020,000	430,108 174,873	North Macedonia - 0.4%			3,007,007
3.250%, 10/22/2031	1101	47,430,000	107,794	Republic of North Macedonia			
4.500%, 03/23/2028		19,240,000	49,323	1.625%, 03/10/2028	EUR	470,000	414,138
4.750%, 11/24/2032		28,850,000	71,814	2.750%, 01/18/2025		150,000	155,611
6.750%, 10/22/2028		42,560,000	980,734	D 0.65			569,749
Iceland - 2.0%			900,734	Peru - 0.6% Republic of Peru			
Republic of Iceland				5.940%, 02/12/2029	PEN	465,000	125,604
5.000%, 11/15/2028	ISK	433,770,000	2,911,164	6.150%, 08/12/2032		70,000	18,415
6.500%, 01/24/2031		46,170,000	336,272	6.350%, 08/12/2028		725,000	202,695
			3,247,436	6.900%, 08/12/2037 6.950%, 08/12/2031		395,000 1,340,000	107,141 374,353
Indonesia - 1.2% Republic of Indonesia				7.300%, 08/12/2033 (D)		300,000	84,986
1.100%, 03/12/2033	EUR	280,000	225,670				913,194
1.400%, 10/30/2031		380,000	327,280	Poland - 0.9%			
6.375%, 08/15/2028 to 04/15/2032 6.500%, 02/15/2031	IDR	6,460,000,000 1,940,000,000	435,243 130,464	Republic of Poland 1.750%, 04/25/2032	PLN	2,060,000	369,143
7.000%, 05/15/2027 to 02/15/2033		2,167,000,000	150,443	2.750%, 04/25/2028 to 10/25/2029	1 LIV	1,315,000	278,077
7.500%, 08/15/2032 to 05/15/2038		7,129,000,000	514,416	3.250%, 07/25/2025		555,000	129,809
8.375%, 03/15/2034		1,157,000,000	88,734	3.750%, 05/25/2027		1,420,000	327,421
			1,872,250	6.000%, 10/25/2033 7.500%, 07/25/2028		675,000 805,000	168,669 213,746
Israel - 0.1% State of Israel				,		,	1,486,865
4.500%, 04/03/2120	\$	200,000	160,850	Romania - 1.0%			, ,
Japan - 1.0%				Republic of Romania			
Government of Japan, CPI Linked Bond	****	224 200 445	4 652 055	2.625%, 12/02/2040 (D) 3.650%, 09/24/2031	EUR RON	540,000 365,000	357,426 64,769
0.005%, 03/10/2033	JPY	221,289,147	1,653,975	3.700%, 11/25/2024	KON	90,000	19,102
Malaysia - 0.9% Government of Malaysia				3.875%, 10/29/2035	EUR	520,000	448,418
2.632%, 04/15/2031	MYR	1,580,000	310,432	4.750%, 10/11/2034	RON	125,000	22,991
3.502%, 05/31/2027		305,000	65,000	4.850%, 07/25/2029 5.800%, 07/26/2027		335,000 850,000	66,711 180,787
3.582%, 07/15/2032 3.882%, 03/14/2025		855,000 1,080,000	179,398 233,069	6.700%, 02/25/2032		690,000	150,632
3.885%, 08/15/2029		955,000	205,708	8.250%, 09/29/2032		1,125,000	270,845
3.906%, 07/15/2026		485,000	105,155	8.750%, 10/30/2028		360,000	85,901 1,667,582
4.254%, 05/31/2035 4.696%, 10/15/2042		240,000 290,000	52,199 66,858	Russia - 0.6%			1,007,362
4.893%, 06/08/2038		610,000	143,249	Government of Russia			
			1,361,068	6.900%, 05/23/2029 (F)	RUB	164,290,000	604,477
Mexico - 1.4%				7.650%, 04/10/2030		84,090,000	347,635
Government of Mexico	3.4373.1	4.005.200	255 270	C 1' 010			952,112
5.500%, 03/04/2027 5.625%, 03/19/2114	MXN GBP	4,905,300 100,000	255,278 91,847	Serbia - 0.1% Republic of Serbia			
7.500%, 05/26/2033	MXN	8,112,200	436,316	1.650%, 03/03/2033	EUR	100,000	72,450
7.750%, 05/29/2031 to 11/13/2042		3,123,100	165,151	South Africa - 1.7%			
8.000%, 11/07/2047 to 07/31/2053 8.500%, 05/31/2029 to 11/18/2038		3,112,900 4,398,800	165,567 251,021	Republic of South Africa	ф	200.000	176,000
10.000%, 11/20/2036		1,035,600	66,866	5.875%, 04/20/2032 6.250%, 03/31/2036	\$ ZAR	200,000 4,615,000	176,900 156,365
10.283%, 03/20/2025 (C)		11,795,630	580,796	7.000%, 02/28/2031		1,345,000	57,162
10.407%, 01/23/2025 (C)		5,348,530	266,914	8.000%, 01/31/2030		7,655,000	359,114
			2,279,756	8.250%, 03/31/2032 8.500%, 01/31/2037		7,665,000 7,080,000	341,685 287,470
				8.750%, 01/31/2044		24,685,000	959,792
				8.875%, 02/28/2035		6,265,000	272,286

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Principal Amount Value FOREIGN GOVERNMENT OBLIGATIONS (continued) South Africa (continued) Republic of South Africa (continued) 9.000%, 01/31/2040 ZAR 4,160,000 \$ 169,749 2,780,523 South Korea - 2.2% Republic of Korea, Inflation Linked Bond 1.125%, 06/10/2030 KRW 3,083,021,359 2,269,143 1,602,022,327 1.750%, 06/10/2028 1,233,851 3,502,994 Spain - 0.5% Kingdom of Spain 1.900%, 10/31/2052 (D) **EUR** 1,150,000 828,622 Sri Lanka - 0.1% Democratic Socialist Republic of Sri 6.750%, 04/18/2028 90,102 \$ 200,000 Sweden - 1.9% Kingdom of Sweden, Inflation Linked Bond 0.161%, 06/01/2032 SEK 26,820,000 3,020,248 Thailand - 0.5% Kingdom of Thailand 1.000%, 06/17/2027 THB 6,320,000 169,650 1.585%, 12/17/2035 8,830,000 218,659 1.600%, 12/17/2029 1,010,000 27.051 2.000%, 12/17/2031 to 06/17/2042 8,970,000 240,936 2.875%, 06/17/2046 775,000 20,627 3.350%, 06/17/2033 1,185,000 35,637 3.450%, 06/17/2043 3,690,000 109,565 822,125 Ukraine - $0.1\,\%$ Republic of Ukraine 7.253%, 03/15/2035 520,000 119,600 \$ United Kingdom - 0.2% United Kingdom of Great Britain 0.500%, 10/22/2061 **GBP** 720,000 289,590 Uruguay - 0.1% Republic of Uruguay 8.500%, 03/15/2028 UYU 7,838,000 198,117 TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$65,225,287) 56,647,299 **CORPORATE BONDS - 17.5%** Australia - 0.3% FMG Resources Proprietary, Ltd. 125,000 106,727 4.375%, 04/01/2031 (D) 5.875%, 04/15/2030 (D) 17,000 16,188 Macquarie Bank, Ltd. 6.798%, 01/18/2033 (D) 200,000 200,678 Macquarie Group, Ltd. 5.887%, (5.887% to 6-15-33, then SOFR + 2.380%), 06/15/2034 (D) 105,000 103,159 Newcrest Finance Pty, Ltd. 5.750%, 11/15/2041 (D) 23,000 22,834 449,586 Austria - 0.1% Klabin Austria GmbH 7.000%, 04/03/2049 (D) 200,000 191,660 Bermuda - 0.0% Carnival Holdings Bermuda, Ltd. 10.375%, 05/01/2028 (D) 5,000 5,469

opportunistic Tixeu Tixe		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	•		
Canada - 0.6%			
Bausch Health Companies, Inc. 4.875%, 06/01/2028 (D)	\$	20,000	¢ 17.261
5.250%, 01/30/2030 (D)	Þ	29,000 185,000	\$ 17,261 76,775
Emera, Inc.		•	ŕ
6.750%, (6.750% to 6-15-26, then 3 month LIBOR + 5.440% to 6-15-46, then 3 month LIBOR + 6.190%),			
06/15/2076		134,000	129,575
Enbridge, Inc.		•	ŕ
5.750%, (5.750% to 4-15-30, then 5 Year CMT + 5.314%), 07/15/2080		89,000	80,379
6.000%, (6.000% to 1-15-27, then 3		89,000	60,379
month LIBOR + 3.890%),			
01/15/2077		225,000	208,707
Enerflex, Ltd. 9.000%, 10/15/2027 (D)		7,000	6,811
goeasy, Ltd.		,,,,,,,	- , -
4.375%, 05/01/2026 (D)		40,000	36,484
5.375%, 12/01/2024 (D) Rogers Communications, Inc.		38,000	36,864
4.550%, 03/15/2052 (D)		130,000	104,549
The Bank of Nova Scotia			
3.625%, (3.625% to 10-27-26, then 5 Year CMT + 2.613%), 10/27/2081		200,000	141,373
4.900%, (4.900% to 6-4-25, then 5			2.2,2.2
Year CMT + 4.551%),		99,000	92.079
06/04/2025 (G) Transcanada Trust		88,000	83,078
5.600%, (5.600% to 12-7-31, then 5			
Year CMT + 3.986%), 03/07/2082		110,000	92,696
CI 2 0.10			1,014,552
Chile - 0.1% VTR Comunicaciones SpA			
4.375%, 04/15/2029		200,000	102,000
China - 0.1%			
CIFI Holdings Group Company, Ltd. 4.375%, 04/12/2027		260,000	28,227
Country Garden Holdings Company, Ltd.		200,000	20,227
3.875%, 10/22/2030		290,000	81,476
Times China Holdings, Ltd. 5.750%, 01/14/2027		200,000	13,264
Yuzhou Group Holdings Company, Ltd.		200,000	
6.350%, 01/13/2027 (H)		200,000 200,000	8,337 8,337
7.375%, 01/13/2026 (H)		200,000	139,641
Finland - 0.0%			137,041
Nokia OYJ			
6.625%, 05/15/2039		22,000	21,037
France - 0.9% Societe Generale SA			
6.221%, (6.221% to 6-15-32, then 1			
Year CMT $+ 3.200\%$),		120,000	200.000
06/15/2033 (D) 7.367%, 01/10/2053 (D)		420,000 200,000	390,988 195,065
TotalEnergies SE		200,000	175,005
2.125%, (2.125% to 1-25-33, then 5			
Year Euro Swap Rate + 2.513% to 1-25-53, then 5 Year Euro Swap Rate			
+ 3.263%), 07/25/2032 (G)	EUR	470,000	368,662
Valeo		500,000	441.550
1.000%, 08/03/2028		500,000	1,396,274
			1,390,274

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

	_	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_			CORPORATE BONDS (continued)		
Germany - 0.3%				Romania - 0.1%		
Allianz SE				Banca Transilvania SA		
2.600%, (2.600% to 10-30-31, then 5				8.875%, (8.875% to 4-27-26, then 1		
Year Euro Swap Rate + 2.579%), 10/30/2031 (G)	EUR	200,000	\$ 144,693	Year EURIBOR ICE Swap Rate + 5.580%), 04/27/2027	EUR 100,00	0 \$ 111,900
Deutsche Bank AG	LOK	200,000	Ψ 177,073	Singapore - 0.1%	100,00	Ψ 111,700
2.311%, (2.311% to 11-16-26, then				Medco Bell Pte, Ltd.		
SOFR + 1.219%), 11/16/2027	\$	150,000	128,901	6.375%, 01/30/2027	\$ 200,00	0 187,143
3.742%, (3.742% to 10-7-31, then SOFR + 2.257%), 01/07/2033		200,000	146,674	Pfizer Investment Enterprises Pte, Ltd.	20.00	20.045
Hannover Rueck SE		200,000	140,074	5.110%, 05/19/2043	20,00	
1.750%, (1.750% to 7-8-30, then 3				C '4 1 1 0 10'		207,188
month EURIBOR + 3.000%),	FILE	100.000	06.400	Switzerland - 0.1% UBS Group AG		
10/08/2040	EUR	100,000	86,409	2.193%, (2.193% to 6-5-25, then		
1 000			506,677	SOFR + 2.044%), 06/05/2026 (D)	250,00	0 229,242
Israel - 0.0% Energean Israel Finance, Ltd.				United Kingdom - 0.7%		
8.500%, 09/30/2033 (D)	\$	50,000	50,000	Anglo American Capital PLC	220.00	0. 0.70.011
Italy - 0.6%	-	,	,	2.625%, 09/10/2030 (D) 5.625%, 04/01/2030 (D)	330,00 400,00	*
Assicurazioni Generali SpA				AstraZeneca PLC	400,00	390,171
2.429%, 07/14/2031	EUR	600,000	541,531	6.450%, 09/15/2037	10,00	0 11,465
Castor SpA		100,000	93,555	Barclays PLC		
6.000%, 02/15/2029 Intesa Sanpaolo SpA		100,000	95,555	7.119%, (7.119% to 6-27-33, then SOFR + 3.570%), 06/27/2034	205,00	0 204,918
6.625%, 06/20/2033 (D)	\$	200,000	199,266	BP Capital Markets PLC	203,00	204,916
7.778%, (7.778% to 6-20-53, then 1				4.875%, (4.875% to 6-22-30, then 5		
Year CMT + 3.900%),		200,000	199,249	Year CMT + 4.398% to 6-22-50, then		
06/20/2054 (D)		200,000	1,033,601	5 Year CMT + 5.148%), 03/22/2030 (G)	52,00	0 47,268
Japan - 0.1%			1,055,001	HSBC Holdings PLC	32,00	47,208
Rakuten Group, Inc.				6.547%, (6.547% to 6-20-33, then		
4.250%, (4.250% to 4-22-27, then 5				SOFR + 2.980%), 06/20/2034	200,00	0 199,224
Year Euro Swap Rate + 4.740%),	ELID	200,000	101 402	Vodafone Group PLC 4.375%, 02/19/2043	30,00	0 25,193
04/22/2027 (G)	EUR	200,000	101,482	4.57570, 02/17/2045	50,00	1,158,450
Luxembourg - 0.1% Schlumberger Investment SA				United States - 12.5%		1,130,130
4.500%, 05/15/2028	\$	35,000	34,444	AbbVie, Inc.		
Trinseo Materials Operating SCA		407.000	10.762	4.250%, 11/21/2049	40,00	*
5.125%, 04/01/2029 (D)		105,000	48,563	4.550%, 03/15/2035 Activision Blizzard, Inc.	15,00	0 14,284
M-14- 0.10/			83,007	2.500%, 09/15/2050	13,00	8,363
Malta - 0.1% VistaJet Malta Finance PLC				4.500%, 06/15/2047	39,00	0 35,932
6.375%, 02/01/2030 (D)		172,000	138,500	Adams Homes, Inc.	10.00	0.010
9.500%, 06/01/2028 (D)		15,000	13,772	7.500%, 02/15/2025 (D) - Advanced Drainage Systems, Inc.	10,00	9,818
			152,272	6.375%, 06/15/2030 (D)	20,00	0 19,785
Mexico - 0.1%				Aircastle, Ltd.		
America Movil SAB de CV 4.700%, 07/21/2032		200,000	192,880	5.250%, (5.250% to 9-15-26, then 5 Year CMT + 4.410% to 9-15-31, then		
Unifin Financiera SAB de CV		200,000	1,2,000	5 Year CMT + 4.660% to 9-15-46,		
8.375%, 01/27/2028 (H)		205,000	6,150	then 5 Year CMT + 5.160%),		
			199,030	06/15/2026 (D)(G)	115,00	0 80,259
Netherlands - 0.4%				Alliant Holdings Intermediate LLC 6.750%, 10/15/2027 (D)	154,00	0 144,760
Petrobras Global Finance BV 6.500%, 07/03/2033		205,000	200,593	Ally Financial, Inc.	,,,,,	
Teva Pharmaceutical Finance		203,000	200,575	4.700%, (4.700% to 5-15-28, then 7		
Netherlands II BV				Year CMT + 3.481%), 05/15/2028 (G) American International Group, Inc.	74,00	0 47,730
4.375%, 05/09/2030	EUR	460,000	427,271	4.375%, 06/30/2050	120,00	0 101,320
N 0.20			627,864	4.500%, 07/16/2044	35,00	0 30,148
Norway - 0.2% Var Energi ASA				4.750%, 04/01/2048	95,00	0 85,213
8.000%, 11/15/2032 (D)	\$	225,000	238,052	AmeriGas Partners LP 5.750%, 05/20/2027	117,00	0 107,550
				9.375%, 06/01/2028 (D)	110,00	

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

•	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
United States (continued)			United States (continued)		
Amgen, Inc.			Broadcom, Inc.		
5.250%, 03/02/2030	\$ 25,000	\$ 25,050	4.300%, 11/15/2032	\$ 29,000	\$ 26,601
5.600%, 03/02/2043	5,000	5,015	Buckeye Partners LP		
Anheuser-Busch Companies LLC			9.293%, (3 month LIBOR + 4.020%),		
4.900%, 02/01/2046	17,000	16,248	01/22/2078 (I)	38,000	31,920
5.450%, 01/23/2039 Anheuser-Busch InBev Worldwide, Inc.	20,000	20,666	Builders FirstSource, Inc. 4.250%, 02/01/2032 (D)	25,000	21,754
5.550%, 01/23/2049	15,000	15,810	5.000%, 03/01/2030 (D)	5,000	4,675
Antero Resources Corp.	,	,	Caesars Entertainment, Inc.	-,	,,
5.375%, 03/01/2030 (D)	60,000	55,545	7.000%, 02/15/2030 (D)	60,000	60,254
Apple, Inc.			8.125%, 07/01/2027 (D)	111,000	113,605
2.650%, 05/11/2050	22,000	15,315	Capital One Financial Corp.		
APX Group, Inc.	19,000	16 400	2.359%, (2.359% to 7-29-31, then SOFR + 1.337%), 07/29/2032	130,000	91,808
5.750%, 07/15/2029 (D) Aramark Services, Inc.	19,000	16,490	6.312%, (6.312% to 6-8-28, then	130,000	91,000
6.375%, 05/01/2025 (D)	26,000	25,976	SOFR + 2.640%), 06/08/2029	45,000	44,697
Arizona Public Service Company	.,		6.377%, (6.377% to 6-8-33, then	-,	,
5.550%, 08/01/2033	235,000	235,170	SOFR + 2.860%), 06/08/2034	105,000	104,248
Arthur J. Gallagher & Company			Carnival Corp.		
5.750%, 03/02/2053	205,000	206,005	6.000%, 05/01/2029 (D)	123,000	109,819
Ashton Woods USA LLC 4.625%, 04/01/2030 (D)	45,000	20 412	7.625%, 03/01/2026 (D) CBRE Services, Inc.	11,000	10,773
4.025%, 04/01/2030 (D) AssuredPartners, Inc.	45,000	38,412	5.950%, 08/15/2034	42,000	41,472
5.625%, 01/15/2029 (D)	148,000	128,100	CCO Holdings LLC	42,000	71,772
AT&T, Inc.	110,000	120,100	4.500%, 06/01/2033 (D)	21,000	16,491
0.900%, 03/25/2024	20,000	19,317	5.375%, 06/01/2029 (D)	156,000	141,039
2.300%, 06/01/2027	32,000	28,780	Celanese US Holdings LLC		
3.500%, 06/01/2041 to 09/15/2053	57,000	41,666	6.330%, 07/15/2029	40,000	39,725
4.300%, 12/15/2042 Athene Global Funding	5,000	4,245	CenterPoint Energy, Inc. 6.125%, (6.125% to 9-1-23, then 3		
0.914%, 08/19/2024 (D)	40,000	37,377	month LIBOR + 3.270%),		
ATI, Inc.	40,000	31,311	09/01/2023 (G)	33,000	31,847
4.875%, 10/01/2029	2,000	1,800	CF Industries, Inc.		, , , ,
5.875%, 12/01/2027	2,000	1,936	5.375%, 03/15/2044	115,000	104,714
AutoZone, Inc.			Charter Communications Operating LLC		
4.750%, 08/01/2032 to 02/01/2033	100,000	96,258	3.700%, 04/01/2051	40,000	25,275
Bank of America Corp. 2.087%, (2.087% to 6-14-28, then			Cheniere Energy Partners LP 3.250%, 01/31/2032	50,000	41,133
SOFR + 1.060%), 06/14/2029	29,000	24,742	Citigroup, Inc.	30,000	41,133
5.202%, (5.202% to 4-25-28, then	25,000	,	4.000%, (4.000% to 12-10-25, then 5		
SOFR + 1.630%), 04/25/2029	40,000	39,563	Year CMT + 3.597%),		
5.288%, (5.288% to 4-25-33, then			12/10/2025 (G)	76,000	64,885
SOFR + 1.910%), 04/25/2034	55,000	54,489	7.375%, (7.375% to 5-15-28, then 5		
BCPE Ulysses Intermediate, Inc. 7.750%, (7.750% Cash or 8.500%			Year CMT + 3.209%), 05/15/2028 (G)	65,000	64,523
PIK), 04/01/2027 (D)	69,000	60,755	Citizens Financial Group, Inc.	05,000	04,323
Becton, Dickinson and Company	02,000	00,733	5.650%, (5.650% to 10-6-25, then 5		
3.700%, 06/06/2027	30,000	28,523	Year CMT + 5.313%), 10/06/2025 (G)	53,000	46,497
Black Knight InfoServ LLC			Clydesdale Acquisition Holdings, Inc.		
3.625%, 09/01/2028 (D)	675,000	604,125	6.625%, 04/15/2029 (D)	10,000	9,537
BlackRock, Inc.	20,000	20, 470	8.750%, 04/15/2030 (D)	247,000	218,033
4.750%, 05/25/2033 Blackstone Holdings Finance	30,000	29,479	CMS Energy Corp. 4.750%, (4.750% to 3-1-30, then 5		
Company LLC			Year CMT + 4.116%), 06/01/2050	75,000	64,480
6.200%, 04/22/2033 (D)	95,000	97,032	CoBank ACB	,	- 1,100
Blue Racer Midstream LLC			6.250%, (6.250% to 10-1-26, then 3		
7.625%, 12/15/2025 (D)	10,000	10,109	month LIBOR $+ 4.660\%$),		
BP Capital Markets America, Inc.	20.000	10.702	10/01/2026 (G)	41,000	38,422
4.893%, 09/11/2033 Bristol-Myers Squibb Company	20,000	19,793	Coherent Corp. 5.000%, 12/15/2029 (D)	14,000	12,637
3.400%, 07/26/2029	20,000	18,577	3.000%, 12/13/2029 (D) Comcast Corp.	14,000	12,037
3.550%, 03/15/2042	25,000	20,728	2.800%, 01/15/2051	12,000	7,943
Broadcom Corp.	,,,,,		3.750%, 04/01/2040	42,000	35,387
3.875%, 01/15/2027	74,000	70,566	CommonSpirit Health		
			3.817%, 10/01/2049	115,000	87,546

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

•	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
United States (continued)			United States (continued)		
Community Health Network, Inc.			Energy Transfer LP (continued)		
3.099%, 05/01/2050	\$ 220,000	\$ 142,447	4.750%, 01/15/2026	\$ 22,000	
Compass Group Diversified Holdings LLC			5.000%, 05/15/2050 EnLink Midstream LLC	10,000	8,446
5.250%, 04/15/2029 (D)	105,000	92,034	5.625%, 01/15/2028 (D)	75,000	72,576
Corebridge Financial, Inc.	105,000	72,031	6.500%, 09/01/2030 (D)	8,000	7,990
6.875%, (6.875% to 9-15-27, then 5			EnLink Midstream Partners LP		
Year CMT + 3.846%), 12/15/2052	90,000	86,264	5.450%, 06/01/2047	86,000	70,692
Covanta Holding Corp. 5.000%, 09/01/2030	130,000	110.256	Enterprise Products Operating LLC 5.250%, (5.250% to 8-16-27, then 3		
Crestwood Midstream Partners LP	130,000	110,256	month CME Term SOFR +		
6.000%, 02/01/2029 (D)	3,000	2,801	3.295%), 08/16/2077	18,000	15,740
7.375%, 02/01/2031 (D)	11,000	10,842	8.304%, (3 month LIBOR + 2.986%),		
Crocs, Inc.	210.000	176.042	08/16/2077 (I)	86,000	84,566
4.125%, 08/15/2031 (D) CSC Holdings LLC	219,000	176,843	Equitable Financial Life Global Funding 1.800%, 03/08/2028 (D)	50,000	42,168
4.125%, 12/01/2030 (D)	245,000	171,384	Extra Space Storage LP	30,000	42,100
Dell International LLC	= 10,000	27.2,00	5.500%, 07/01/2030	10,000	9,917
5.250%, 02/01/2028	15,000	14,969	5.700%, 04/01/2028	65,000	64,936
5.750%, 02/01/2033	20,000	20,192	Fifth Third Bancorp		
Diamondback Energy, Inc. 6.250%, 03/15/2053	15,000	15,173	4.500%, (4.500% to 9-30-25, then 5 Year CMT + 4.215%), 09/30/2025 (G)	37,000	32,630
Discover Financial Services	13,000	13,173	First Student Bidco, Inc.	37,000	32,030
6.125%, (6.125% to 6-23-25, then 5			4.000%, 07/31/2029 (D)	125,000	105,920
Year CMT + 5.783%), 06/23/2025 (G)	69,000	65,753	FirstCash, Inc.		
Discovery Communications LLC	52,000	24.562	4.625%, 09/01/2028 (D)	676,000	603,805
4.000%, 09/15/2055 5.000%, 09/20/2037	52,000 22,000	34,562 18,829	5.625%, 01/01/2030 (D) FirstEnergy Corp.	215,000	194,322
DISH DBS Corp.	22,000	10,027	5.100%, 07/15/2047	25,000	22,426
5.125%, 06/01/2029	20,000	9,287	7.375%, 11/15/2031	40,000	45,622
5.750%, 12/01/2028 (D)	28,000	20,826	Flex, Ltd.		
Dollar General Corp.	225 000	222 220	4.875%, 05/12/2030	17,000	16,418
5.450%, 07/05/2033 Dollar Tree, Inc.	225,000	223,328	Freedom Mortgage Corp. 7.625%, 05/01/2026 (D)	82,000	75,482
3.375%, 12/01/2051	155,000	104,443	Frontier Communications Holdings LLC	02,000	75,162
Dominion Energy South Carolina, Inc.			5.000%, 05/01/2028 (D)	2,000	1,726
5.300%, 05/15/2033	12,000	12,103	5.875%, 10/15/2027 (D)	11,000	10,095
Dominion Energy, Inc. 3.071%, 08/15/2024	40,000	38,632	6.750%, 05/01/2029 (D) Gen Digital, Inc.	142,000	110,164
4.350%, (4.350% to 1-15-27, then 5	40,000	36,032	6.750%, 09/30/2027 (D)	2,000	1,994
Year CMT $+ 3.195\%$),			7.125%, 09/30/2030 (D)	10,000	10,017
01/15/2027 (G)	191,000	160,463	General Motors Financial Company, Inc.		
4.650%, (4.650% to 12-15-24, then 5			5.700%, (5.700% to 9-30-30, then 5	02.000	20.762
Year CMT + 2.993%), 12/15/2024 (G)	45,000	40,460	Year CMT + 4.997%), 09/30/2030 (G) Georgia Power Company	92,000	80,762
4.850%, 08/15/2052	20,000	17,747	4.300%, 03/15/2042	45,000	38,785
Duke Energy Corp.			5.125%, 05/15/2052	10,000	9,710
4.875%, (4.875% to 9-16-24, then 5	24.000	22.654	Gilead Sciences, Inc.	20.000	12.520
Year CMT + 3.388%), 09/16/2024 (G) Earthstone Energy Holdings LLC	34,000	32,654	2.800%, 10/01/2050 4.600%, 09/01/2035	20,000 15,000	13,528 14,443
8.000%, 04/15/2027 (D)	14,000	13,521	Global Atlantic Fin Company	13,000	17,773
9.875%, 07/15/2031 (D)	155,000	153,210	7.950%, 06/15/2033 (D)	103,000	103,504
Edison International			Gray Escrow II, Inc.		
5.375%, (5.375% to 3-15-26, then 5			5.375%, 11/15/2031 (D)	105,000	69,593
Year CMT + 4.698%), 03/15/2026 (G)	129,000	112,733	Gray Oak Pipeline LLC 2.000%, 09/15/2023 (D)	15,000	14,873
6.950%, 11/15/2029	50,000	52,594	Great Lakes Dredge & Dock Corp.	15,000	14,073
Elanco Animal Health, Inc.			5.250%, 06/01/2029 (D)	400,000	334,092
6.650%, 08/28/2028	35,000	33,959	GTCR AP Finance, Inc.	00.000	70.410
Embarq Corp. 7.995%, 06/01/2036	4,000	2,418	8.000%, 05/15/2027 (D) Hanesbrands, Inc.	80,000	78,419
Emera US Finance LP	4,000	2,410	9.000%, 02/15/2031 (D)	75,000	75,590
4.750%, 06/15/2046	30,000	24,336	Hawaiian Brand Intellectual	, - 00	,2,2.3
Energy Transfer LP	15.000	14.000	Property, Ltd.	50.151	74.020
4.200%, 04/15/2027	15,000	14,322	5.750%, 01/20/2026 (D)	79,171	74,938

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Columba			Shares or Principal Amount	Value		_	Shares or Principal Amount	Value
HCA, Inc.	CORPORATE BONDS (continued)				CORPORATE BONDS (continued)			
3.6594, (0715/0702) (1) \$ 20,000 5.3594, (0715/0702) \$ 20,000 1.9962 4.46354, (3515/45, 4535/8 n.8 1-67, 2 ft.m. 1.5006	United States (continued)				United States (continued)			
4.4535, (4.9536 to 8-16-27, then Secure 15,000 14,012 15,000 14,012 15,000 14,012 15,000 14,012 15,000 14,012 15,000		_						
Hess Corp.	· · · · · · · · · · · · · · · · · · ·	\$			*	\$	20,000	\$ 19,962
7.12%, 6.0152033 5.000 8.18/18 5.05%, (5.053% to 1-27-33, then 1.8266 6.75%, 6.0152039 (D) 18.000 18.266 6.75%, 6.0152039 (D) 2.000 12.185 6.125%, 6.0152039 (D) 2.000 12.185 6.125%, 6.0152039 (D) 2.000 12.185 6.1052039 (D) 2.000 12.185 6.1052039 (D) 2.000 2.000 12.185 6.1052039 (D) 2.000 2.000 12.185 6.1052039 (D) 2.000	· · · · · · · · · · · · · · · · · · ·		20,000	10,433			15 000	14 012
6.750%, 6415/2029 (D) 180,000 155,886 5125%, (54125% to 11-1-26, then 5 moneywell International, Inc. 125,000			35,000	38,178			15,000	11,012
Boneyacel International, Inc. 100,000 84,003 111,012/26 (cf) 41,000 32,364 111,012/26 (cf) 41,000 32,003 42,003 41,003 41,000 41,0							20,000	18,266
0.750%, 0.010/2032 EUR 100.000 \$4.093 11.011/2026 CG) 41.000 \$2.2564 MUB International, Ltd US	* * * * * * * * * * * * * * * * * * * *		180,000	155,686	* * * * * * * * * * * * * * * * * * * *			
HUB International, Ltd.	•	EIIB	100 000	8/1 003	**		41,000	32 364
1.00		LUK	100,000	04,075			41,000	32,304
Humana, Inc.	5.625%, 12/01/2029 (D)	\$					61,000	52,003
3.12%, 0815/2029 30.00 26.82 Matador Resources Company (4.94) Huntington Banchares, Inc. 4.000%, 0815/2025 30.00 28.756 Mauser Packaging Solutions Holding Company (4.97) Mauser Packaging Solutions Holding Line (4.97) Mauser Packaging Solutions Holding Li			85,000	87,771			100 000	70.402
Huntington Banechares, Inc. 30,000 28,756 40078, 6015/2025 50204 4143% (a.4443% to 84-27, then 25,000 23,225 4143%, (a.4443% to 84-27, then 25,000 23,225 4143%, (a.443% to 84-27, then 25,000 23,225 4143%, (a.4443% to 84-27, then 25,000 23,225 4143%, (a.4443% to 84-27, then 25,000 23,225 4143%, (a.4443% to 84-27, then 25,000 23,000 31,403			30,000	26.482			100,000	79,402
4.40%, 6.915/2025 30,000 28,756 Masser Packaging Solutions Holding Company SOPR + 1.970%), 080H2/0288 25,000 3.974 4.43%, 6.44.43% (a.44.3% to.84.43%			30,000	20,462	1 2		5,000	4,949
SOFR + 1970%1, 080H2/028 25,000 3,2425 78,75%, 0815/2026 (D) 4,000 3,974	•		30,000	28,756			7,111	, ,
SOSPR + 1,509%, 0517,122, then SOPR + 1,509%, 0517,1223 SOPR + 1,509%, 0517,1203 SOPR + 1,509%, 0517,1203 SOPR + 1,845%, 0601/12031			25.000	22.225	1 2		4.000	2.074
SOFR + 2.050%, 0.617/2033 15,000 13,043 13,044 13,000 13,036 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,043 13,044 13,000 13,036 13,044 13,000			25,000	23,225			4,000	3,974
March Marc			15,000	13.710	1		15,000	13.043
Illumina, Inc. Medline Borrower LP	· · · · · · · · · · · · · · · · · · ·		- ,	- ,			7,111	7,
5.750%; 12/13/2027 20,000 20,088 3.875%; 0401/12/209 (f) 15,000 156,186 3.050%; 0801/22/051 15,000 10,052 Merck & Company, Inc. 156,186 49,00%; 0508/05/2052 15,000 13,845 43,00%; 0517/2030 30,000 29,361 40,00%; 0517/2030 10,000 15,039 49,90%; 0516/12/053 10,000 15,039 49,90%; 0516/12/053 10,000 15,039 49,90%; 0517/2044 15,000 15,039 40,90%; 0517/2044 15,000 15,039 40,90%; 0517/2044 15,000 15,039 40,90%; 0517/2044 15,000 15,000 15,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 15,000 10,000			37,000	31,483			15,000	15,053
Intel Corp. 3.050%, 08/12/2051 15,000 10,052 Merke & Company, Inc. 4.900%, 08/05/2052 15,000 13,845 43,00%, 05/17/2030 30,000 29,361 Intercontinental Exchange, Inc. 4.900%, 08/05/2052 20,000 18,973 51,50%, 05/17/2063 10,000 10,214 International Exchange, Inc. 2.300%, 11/01/2030 (D) 50,000 39,622 49,50%, 05/15/2053 15,000 10,214 International Endowrs, & Fragrances, Inc. 2.300%, 11/01/2030 (D) 50,000 39,622 49,50%, 05/15/2053 15,000 14,988 10 Monthlin, Inc. 5.520%, 07/15/2030 (D) 2,000 155,261 41,95%, 05/15/2053 15,000 15,405 52,90%, 05/15/2053 15,000 15,405 52,90%, 05/15/2053 15,000 15,405 52,90%, 05/15/2053 15,000 15,405 52,90%, 05/15/2053 15,000 16,846 41,25%, 06/15/2015 15,000 16,846 41,15%, 06/15/2015 15,000 16,84			20,000	20.088			15 000	13 036
3.05%, 08/12/2051 15,000 10,052 Merek & Company, Inc. 4,900%, 08/08/20182 15,000 18,973 15,000 15,000 15,000 15,000 15,000 16,000 15,000 16,000			20,000	20,000				- /
Intercontinental Exchange, Inc. 4,900%, 05/17/2044 15,000 15,039 4,950%, 06/15/2052 20,000 18,773 15,00%, 05/17/2063 10,000 10,214 International Flavors & Fragrances, Inc. 2,300%, 11/01/2030 (D) 5,000 39,622 4,950%, 05/15/2033 15,000 14,988 Iron Mountain, Inc. 3 5,600%, 05/15/2033 15,000 15,405 15,205%, 07/15/2030 (D) 155,000 155,206 1,802 Micron Technology, Inc. 4,185%, 02/15/2037 40,000 38,324 1,325%, (4,323%; (4,24-26-7, then scaled of the scaled of t	1			10,052				
A 950%, 06/15/2052 20,000 18,073 5,150%, 05/17/2063 10,000 10,214			15,000	13,845				
International Flavors & Fragrances, Inc. 2.300%, 1101/2030 (D) 50,000 39,622 4,950%, 60515/2033 15,000 14,988 15,000 15,405 15,205 15,206 15,205 15,206 15,205 15,206 15,205 15,206 15,206 15,206 15,206 15,206 15,206 15,206 15,206 15,206 15,206 15,206 15,206 15,206 15,206 14,88%, 0215/2027 40,000 38,324 4,323%, 64,2627, then 4,323%, 64,323%, 64,2627, then 4,323%, 64,323%, 64,2627, then 5,350%, 63,306%, 60,33,500 61,33,500 61,33,500 63,300 63,300 63,300 63,300 63,300 63,300 63,300 63,300 64,33,500 61,300 60,000			20,000	18 073				
2.300%, 11/01/203 (D) 50,000 39,622 4,950%, 05/15/2033 15,000 14,988 Iron Mountain, Inc. 5.250%, 07/15/203 (D) 2,000 18,002 7,000%, 02/15/2029 (D) 155,000 155,261 4,185%, 02/15/2033 17,000 16,846 4,323%, (4,323% to 4,26-27, then SOFR + 1,845%), 06/01/203 4 35,000 35,279 5,500%, (01/15/2040 27,000 27,720 Microsoft Corp. 5,500%, 05/15/2031 10,000 35,279 5,500%, 05/10/2028 (D) 0,000 53,400 5,500%, 05/10/2028 (D) 0,000 5,3400 5,500%, 05/01/2028 (D) 0,000 5,500 5			20,000	10,773			10,000	10,214
S.250%, 07/15/2030 (D) 2,000 1,802 Micron Technology, Inc.			50,000	39,622				14,988
7.000%, 02/15/2029 (D)			2 000	1 002			15,000	15,405
PMorgan Chase & Co.	· · · · · · · · · · · · · · · · · · ·						40 000	38 324
SOFR + 1.560%), 04/26/2028	· · · · · · · · · · · · · · · · · · ·		133,000	155,201				
Midcap Financial Issuer Trust SOFR + 1.845%), 06/01/2034 35,000 35,279 6.500%, 05/01/2028 (D) 60,000 53,400 55,000 101/5040 27,000 27,720 Morgan Stanley 0.790%, (0.790% to 5-30-24, then 4.000%, 06/15/2031 10,000 8,622 SOFR + 0.525%), 05/30/2025 22,000 20,899 20,000 20,000 2					1			
SOFR + 1.845%), 06/01/2034 35,000 35,279 6,500%, 05/01/2028 (D) 60,000 53,400	· · · · · · · · · · · · · · · · · · ·		45,000	43,436			27,000	24,626
S.500%, 10/15/2040 27,000 27,720 Morgan Stanley 0.790%, (0.790% to 5-30-24, then 4.000%, 06/15/2031 10,000 8,622 SOFR + 0.525%, 05/30/2025 22,000 20,899 Senvue, Inc. 3.622%, (3.622% to 4-1-30, then 5.050%, 03/22/2053 (D) 10,000 10,206 SOFR + 3.120%, 04/01/2031 42,000 37,846 SOFR + 0.525%, 05/30/2025 SOFR + 0.525%, 05/30/2030 SOFR + 0.525%, 05/30/2025 SOFR + 0.525%, 05/30/2030 SOFR + 0.525%, 05/30/2025 SOFR + 0.525%, 05/30/2030 SOFR + 0.525%, 05/30/2025 SOFR + 0.525%, 05/30/2030 SOFR + 0.525%, 05/30/20			35,000	35.279			60,000	53,400
Renvue, Inc. 10,000 8,622 SOFR + 0.525%), 05/30/2025 22,000 20,899	**						,	
Kenvue, Inc. 5,050%, 03/22/2053 (D) 10,000 1			10.000	0.622			22.000	20,000
S.050%, 03/22/2053 (D)			10,000	8,622	***		22,000	20,899
5.994%, 03/06/2033 (D) 105,000 105,815 3.625%, 09/01/2030 (D) 115,000 99,175 Kyndryl Holdings, Inc. 3.875%, 02/15/2031 (D) 30,000 25,996 3.150%, 10/15/2031 65,000 48,771 Nabors Industries, Inc. 7,000 6,661 Ladder Capital Finance Holdings LLLP Nasdaq, Inc. Nasdaq, Inc. 7,375%, 05/15/2027 (D) 7,000 6,661 Ladder Capital Finance Holdings LLLP 42,50%, 02/01/2027 (D) 40,69 National Rural Utilities Cooperative 1,000 25,000 25,000 25,008 LBM Acquisition LLC Finance Corp. 8,209%, (3 month LIBOR + 2,910%), 04/30/2043 (I) 42,000 40,723 3,800%, 09/15/2027 7,000 6,500 Nationstar Mortgage Holdings, Inc. 5,500 44,616 4,750%, 11/29/2027 26,000 25,227 5,750%, 11/15/2030 (D) 556,000 456,723 LFS Topeo LLC NCL Corp., Ltd. NCL Corp., Ltd. NextEra Energy Capital Holdings, Inc. 168,000 159,568 Liberty Mutual Group, Inc. 5,250%, 02/28/2053 30,000 28,880 Noble Finance II LLC Nob			10,000	10,206	· · · · · · · · · · · · · · · · · · ·		42,000	37,846
Syndryl Holdings, Inc. 3.875%, 02/15/2031 (D) 30,000 25,996								
3.150%, 10/15/2031 65,000 48,771 Nabors Industries, Inc.	· · · · · · · · · · · · · · · · · · ·		105,000	105,815				
4.100%, 10/15/2041 60,000 40,086 7.375%, 05/15/2027 (D) 7,000 6,661 Ladder Capital Finance Holdings LLLP 4.250%, 02/01/2027 (D) 42,000 36,494 5.550%, 02/15/2034 25,000 25,098 4.750%, 06/15/2029 (D) 5,000 4,069 National Rural Utilities Cooperative Finance Corp. Finance Corp. 6.250%, 01/15/2029 (D) 8.209%, (3 month LIBOR + 2.910%), 04/30/2043 (I) 42,000 40,723 3.800%, 09/15/2027 7,000 6,500 Nationstar Mortgage Holdings, Inc. 42,000 40,723 Lennar Corp. 5.125%, 12/15/2030 (D) 55,000 44,616 4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 456,723 LFS Topco LLC NCL Corp., Ltd. NCL Corp., Ltd. 5.250%, 02/15/2029 (D) 168,000 159,568 Liberty Mutual Group, Inc. 5.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), Noble Finance II LLC Noble Finance II LLC 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083			65,000	48.771			30,000	23,990
4.250%, 02/01/2027 (D) 42,000 36,494 5.550%, 02/15/2034 25,000 25,098 4.750%, 06/15/2029 (D) 5,000 4,069 National Rural Utilities Cooperative Finance Corp. 5.250%, 01/15/2029 (D) 4,069 National Rural Utilities Cooperative Finance Corp. 42,000 40,723 6.250%, 01/15/2029 (D) 92,000 76,107 8.209%, (3 month LIBOR + 2.910%), 04/30/2043 (I) 42,000 40,723 3.800%, 09/15/2027 7,000 6,500 Nationstar Mortgage Holdings, Inc. 5.125%, 12/15/2030 (D) 55,000 44,616 4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 456,723 LFS Topco LLC NCL Corp., Ltd. 5.875%, 10/15/2026 (D) 80,000 70,294 7.750%, 02/15/2029 (D) 168,000 159,568 Liberty Mutual Group, Inc. 8.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), 9.000 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083							7,000	6,661
4.750%, 06/15/2029 (D) 5,000 4,069 National Rural Utilities Cooperative Finance Corp. 6.250%, 01/15/2029 (D) 92,000 76,107 8.209%, (3 month LIBOR + 2.910%), 04/30/2043 (I) 42,000 40,723 3.800%, 09/15/2027 7,000 6,500 Nationstar Mortgage Holdings, Inc. Lennar Corp. 5.125%, 12/15/2030 (D) 55,000 44,616 4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 456,723 LFS Topco LLC 70,294 7.750%, 02/15/2029 (D) 168,000 159,568 Liberty Mutual Group, Inc. NextEra Energy Capital Holdings, Inc. 5.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), Noble Finance II LLC 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,000 5,083			42 000	26.404			25,000	25.000
LBM Acquisition LLC 6.250%, 01/15/2029 (D) 92,000 Pear Corp. 3.800%, 09/15/2027 7,000 Pear Corp. 3.800%, 09/15/2027 7,000 Pear Corp. 26,000 Pear Corp. Pear Co							25,000	25,098
6.250%, 01/15/2029 (D) 92,000 76,107 8.209%, (3 month LIBOR + 2.910%), 04/30/2043 (I) 42,000 40,723 3.800%, 09/15/2027 7,000 6,500 Nationstar Mortgage Holdings, Inc. Lennar Corp. 5.125%, 12/15/2030 (D) 55,000 44,616 4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 456,723 NCL Corp., Ltd. LFS Topco LLC 5.875%, 10/15/2026 (D) 80,000 70,294 7.750%, 02/15/2029 (D) 168,000 159,568 NextEra Energy Capital Holdings, Inc. 4.125%, (4.125% to 9-15-26, then 5 5.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), Noble Finance II LLC 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083			5,000	4,007	*			
3.800%, 09/15/2027 7,000 6,500 Nationstar Mortgage Holdings, Inc. Lennar Corp. 5.125%, 12/15/2030 (D) 55,000 44,616 4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 456,723 LFS Topco LLC NCL Corp., Ltd. 5.875%, 10/15/2026 (D) 80,000 70,294 7.750%, 02/15/2029 (D) 168,000 159,568 Liberty Mutual Group, Inc. 4.125%, (4.125% to 9-15-26, then 5 5.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), Noble Finance II LLC 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083	6.250%, 01/15/2029 (D)		92,000	76,107				
Lennar Corp. 4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 44,616 4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 456,723 LFS Topco LLC 5.875%, 10/15/2026 (D) 80,000 70,294 7.750%, 02/15/2029 (D) 168,000 159,568 NextEra Energy Capital Holdings, Inc. 4.125%, (4.125% to 9-15-26, then 5 5.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083	1		7,000	6 500			42,000	40,723
4.750%, 11/29/2027 26,000 25,227 5.750%, 11/15/2031 (D) 556,000 456,723 LFS Topco LLC NCL Corp., Ltd. NCL Corp., Ltd. 168,000 159,568 5.875%, 10/15/2026 (D) 80,000 70,294 7.750%, 02/15/2029 (D) 168,000 159,568 Liberty Mutual Group, Inc. NextEra Energy Capital Holdings, Inc. 5.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), Noble Finance II LLC Noble Finance II LLC 5,000 5,000 5,083			7,000	0,500			55.000	44.616
5.875%, 10/15/2026 (D) 80,000 70,294 7.750%, 02/15/2029 (D) 168,000 159,568 Liberty Mutual Group, Inc. NextEra Energy Capital Holdings, Inc. 30,000 28,880 4.125%, (4.125% to 9-15-26, then 5 Year CMT + 3.315%), Noble Finance II LLC 5.250%, 02/28/2053 30,000 28,880 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083	4.750%, 11/29/2027		26,000	25,227				· · · · · · · · · · · · · · · · · · ·
Liberty Mutual Group, Inc. 4.125%, (4.125% to 9-15-26, then 5 Year CMT + 3.315%), 12/15/2051 (D) NextEra Energy Capital Holdings, Inc. 5.250%, 02/28/2053 Noble Finance II LLC 8.000%, 04/15/2030 (D) 5,000 5,083			00.000	70.00 t			160.000	150.500
4.125%, (4.125% to 9-15-26, then 5 5.250%, 02/28/2053 30,000 28,880 Year CMT + 3.315%), Noble Finance II LLC 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083	· · · · · · · · · · · · · · · · · · ·		80,000	/0,294			168,000	159,568
Year CMT + 3.315%), Noble Finance II LLC 12/15/2051 (D) 39,000 30,646 8.000%, 04/15/2030 (D) 5,000 5,083							30,000	28,880
	Year CMT $+ 3.315\%$),				Noble Finance II LLC			
					8.000%, 04/15/2030 (D)		5,000	5,083

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
United States (continued)			United States (continued)		
Nordstrom, Inc.			Prudential Financial, Inc.		
2.300%, 04/08/2024	\$ 35,000	\$ 33,678	6.750%, (6.750% to 3-1-33, then 5		
Novelis Corp.			Year CMT + 2.848%), 03/01/2053	\$ 65,000	\$ 65,389
4.750%, 01/30/2030 (D)	160,000	142,193	Qualcomm, Inc.		
NRG Energy, Inc.	100,000	100.020	4.500%, 05/20/2052	20,000	18,194
7.000%, 03/15/2033 (D) Occidental Petroleum Corp.	100,000	100,829	Range Resources Corp. 4.750%, 02/15/2030 (D)	15,000	13,444
4.500%, 07/15/2044	50,000	38,125	8.250%, 01/15/2029	45,000	46,854
6.450%, 09/15/2036	15,000	15,394	Regions Financial Corp.	.5,000	10,021
OneMain Finance Corp.			1.800%, 08/12/2028	25,000	20,193
6.625%, 01/15/2028	50,000	47,164	Reinsurance Group of America, Inc.		
9.000%, 01/15/2029	145,000	146,225	8.217%, (3 month LIBOR + 2.665%),		
Open Text Holdings, Inc.	110.000	07.505	12/15/2065 (I)	37,000	31,395
4.125%, 12/01/2031 (D) Oracle Corp.	118,000	96,727	RHP Hotel Properties LP 7.250%, 07/15/2028 (D)	30,000	30,307
3.600%, 04/01/2050	70,000	50,019	Royal Caribbean Cruises, Ltd.	30,000	30,307
6.500%, 04/15/2038	8,000	8,517	5.500%, 08/31/2026 (D)	21,000	19,910
OT Merger Corp.	-,	2,22.	11.625%, 08/15/2027 (D)	3,000	3,262
7.875%, 10/15/2029 (D)	130,000	81,252	Royalty Pharma PLC		
Ovintiv, Inc.			3.300%, 09/02/2040	21,000	14,951
5.650%, 05/15/2025	25,000	24,801	S&P Global, Inc.		
6.250%, 07/15/2033	25,000	24,658	2.700%, 03/01/2029	10,000	9,000
7.100%, 07/15/2053 Owens & Minor, Inc.	35,000	36,028	Sasol Financing USA LLC 8.750%, 05/03/2029 (D)	200,000	194,828
4.500%, 03/31/2029 (D)	90,000	74,735	Sempra Energy	200,000	194,020
6.625%, 04/01/2030 (D)	5,000	4,536	4.125%, (4.125% to 1-1-27, then 5		
Pacific Gas & Electric Company	.,	,	Year CMT + 2.868%), 04/01/2052	190,000	153,560
3.400%, 08/15/2024	40,000	38,704	4.875%, (4.875% to 10-15-25, then 5		
4.950%, 07/01/2050	63,000	49,481	Year CMT $+ 4.550\%$),		
6.400%, 06/15/2033	75,000	74,589	10/15/2025 (G)	104,000	96,727
6.700%, 04/01/2053 6.750%, 01/15/2053	38,000 125,000	37,306 123,362	5.500%, 08/01/2033 Signal Parent, Inc.	105,000	104,300
Paramount Global	123,000	123,302	6.125%, 04/01/2029 (D)	9,000	5,018
5.250%, 04/01/2044	27,000	20,505	Simon Property Group LP	7,000	3,010
6.250%, (6.250% to 2-28-27, then 3	,	,	5.850%, 03/08/2053	310,000	307,861
month LIBOR + 3.899%),			Southern California Edison Company		
02/28/2057	95,000	72,386	0.975%, 08/01/2024	20,000	18,985
PennyMac Financial Services, Inc.	120.000	245 200	4.875%, 03/01/2049	20,000	17,964
4.250%, 02/15/2029 (D) 5.750%, 09/15/2031 (D)	430,000 48,000	345,389 39,148	5.875%, 12/01/2053 SRS Distribution, Inc.	105,000	107,086
Penske Truck Leasing Company LP	40,000	39,140	6.125%, 07/01/2029 (D)	12,000	10,364
5.750%, 05/24/2026 (D)	40,000	39,617	STL Holding Company LLC	12,000	10,504
Performance Food Group, Inc.	,	2,,02.	7.500%, 02/15/2026 (D)	100,000	91,750
4.250%, 08/01/2029 (D)	212,000	188,746	Synchrony Financial		
PetSmart, Inc.			7.250%, 02/02/2033	205,000	184,617
7.750%, 02/15/2029 (D)	250,000	248,395	Sysco Corp.	20.000	21 (01
Philip Morris International, Inc. 5.125%, 02/15/2030	30,000	29,662	6.600%, 04/01/2040 Targa Resources Corp.	20,000	21,681
5.375%, 02/15/2033	5,000	4,989	6.250%, 07/01/2052	20,000	19,550
6.375%, 05/16/2038	25,000	27,299	Terex Corp.	20,000	17,550
Plains All American Pipeline LP	-,	,,,,,	5.000%, 05/15/2029 (D)	145,000	134,804
3.800%, 09/15/2030	34,000	30,168	The Boeing Company		
Post Holdings, Inc.			3.950%, 08/01/2059	15,000	11,078
4.625%, 04/15/2030 (D)	30,000	26,291	5.805%, 05/01/2050	30,000	29,891
5.500%, 12/15/2029 (D) PPL Capital Funding, Inc.	118,000	108,887	The Charles Schwab Corp. 5.375%, (5.375% to 6-1-25, then 5		
8.203%, (3 month LIBOR + 2.665%),			Year CMT + 4.971%),		
03/30/2067 (I)	39,000	34,418	06/01/2025 (G)	34,000	32,494
Presidio Holdings, Inc.	,500	2 ., . 20	5.643%, (5.643% to 5-19-28, then	,00	
8.250%, 02/01/2028 (D)	78,000	74,267	SOFR + 2.210%), 05/19/2029	30,000	29,964
Principal Life Global Funding II			5.853%, (5.853% to 5-19-33, then		
1.375%, 01/10/2025 (D)	45,000	41,969	SOFR + 2.500%), 05/19/2034	30,000	30,447
Prologis LP 5.250%, 06/15/2053	45,000	44,218	The Dun & Bradstreet Corp. 5.000%, 12/15/2029 (D)	30,000	26,452
5.230 N, 001 151 2055	75,000	77,210	5.000 /c, 12/13/2027 (D)	50,000	20,732

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

	Shares or Principal Amount	Value			Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)			
United States (continued)			United States (continued)			
The Estee Lauder Companies, Inc.			Wells Fargo & Company			
4.650%, 05/15/2033	\$ 10,000		3.900%, (3.900% to 3-15-26, then 5			
5.150%, 05/15/2053	10,000	10,184	Year CMT + 3.453%),	ф	76,000	Φ ((010
The Gap, Inc.	102.000	120 207	03/15/2026 (G)	\$	76,000	\$ 66,910
3.625%, 10/01/2029 (D) 3.875%, 10/01/2031 (D)	183,000 347,000	· · · · · · · · · · · · · · · · · · ·	4.808%, (4.808% to 7-25-27, then SOFR + 1.980%), 07/25/2028		40,000	39,097
The Goldman Sachs Group, Inc.	347,000	251,526	5.389%, (5.389% to 4-24-33, then		40,000	39,091
1.948%, (1.948% to 10-21-26, then			SOFR + 2.020%), 04/24/2034		50,000	49,681
SOFR + 0.913%), 10/21/2027	50,000	44,476	Western Midstream Operating LP		,	.,
4.482%, (4.482% to 8-23-27, then			4.300%, 02/01/2030		183,000	164,306
SOFR + 1.725%), 08/23/2028	42,000	40,606	Willis North America, Inc.			
The Hertz Corp.	0.000	7.441	5.350%, 05/15/2033		40,000	39,003
5.000%, 12/01/2029 (D)	9,000	7,441	Windsor Holdings III LLC		115 000	114 462
The Home Depot, Inc. 4.950%, 09/15/2052	25,000	24,830	8.500%, 06/15/2030 (D)		115,000	20,014,563
The Michaels Companies, Inc.	23,000	24,030	TOTAL GODDON ITT DOVING (G	20.402.002		
7.875%, 05/01/2029 (D)	87,000	58,620	TOTAL CORPORATE BONDS (Cost \$	30,183,883)		\$ 28,033,547
The Southern Company			CONVERTIBLE BONDS - 4.9%			
4.000%, (4.000% to 10-15-25, then 5			Canada - 0.1%			
Year CMT + 3.733%), 01/15/2051	69,000	63,813	Shopify, Inc.			
The Toledo Hospital	100.000	00.427	0.125%, 11/01/2025		125,000	113,250
5.750%, 11/15/2038 The William Carter Company	100,000	98,427	China - 0.3%			
5.625%, 03/15/2027 (D)	393,000	381,339	NIO, Inc.			
T-Mobile USA, Inc.	373,000	301,337	0.500%, 02/01/2027		402,000	333,660
3.000%, 02/15/2041	20,000	14,622	Smart Insight International, Ltd.	HIVD	2 000 000	170 172
TopBuild Corp.			4.500%, 12/05/2023	HKD	2,000,000	179,173
3.625%, 03/15/2029 (D)	90,000	78,317				512,833
TransDigm, Inc.	27.000	24.050	Denmark - 0.2%			
6.250%, 03/15/2026 (D)	25,000	24,878	Ascendis Pharma A/S 2.250%, 04/01/2028	\$	395,000	358,463
Transocean, Inc. 8.750%, 02/15/2030 (D)	4,000	4,060		Ф	393,000	330,403
U.S. Steel Corp.	4,000	4,000	Israel - 0.0% SolarEdge Technologies, Inc., Zero			
6.875%, 03/01/2029	11,000	10,880	Coupon			
Uber Technologies, Inc.			0.000%, 09/15/2025		3,000	3,558
4.500%, 08/15/2029 (D)	199,000	183,159	Luxembourg - 0.0%			
United Parcel Service, Inc.	440.000	444.050	Arrival SA			
5.050%, 03/03/2053 United Wholesale Mortgage LLC	110,000	111,879	3.500%, 12/01/2026 (D)		515,000	74,675
5.500%, 04/15/2029 (D)	524,000	449,330	Singapore - 0.3%			
UnitedHealth Group, Inc.	324,000	449,330	Sea, Ltd.			
3.750%, 10/15/2047	27,000	22,222	0.250%, 09/15/2026		518,000	415,695
5.350%, 02/15/2033	30,000	31,173	United States - 4.0%			
Unum Group			3D Systems Corp.		20,000	21.150
4.125%, 06/15/2051	30,000	21,917	8.518%, 11/15/2026 (C) Affirm Holdings, Inc.		28,000	21,158
Venture Global Calcasieu Pass LLC 4.125%, 08/15/2031 (D)	180,000	154,794	9.264%, 11/15/2026 (C)		100,000	73,810
Verizon Communications, Inc.	160,000	134,794	Airbnb, Inc.		100,000	75,010
2.100%, 03/22/2028	37,000	32,503	5.112%, 03/15/2026 (C)		159,000	138,648
3.400%, 03/22/2041	22,000		Alarm.com Holdings, Inc.			
Viking Cruises, Ltd.			6.401%, 01/15/2026 (C)		160,000	136,306
7.000%, 02/15/2029 (D)	80,000		Apellis Pharmaceuticals, Inc.		60,000	142 415
9.125%, 07/15/2031 (D)	80,000	80,800	3.500%, 09/15/2026		60,000	143,415
Virginia Electric & Power Company	5,000	5 202	Bandwidth, Inc. 0.250%, 03/01/2026		62,000	48,448
6.000%, 05/15/2037 Walmart, Inc.	5,000	5,202	0.500%, 04/01/2028		90,000	57,504
4.100%, 04/15/2033	20,000	19,419	Bentley Systems, Inc.		,	- 1,2 -
WarnerMedia Holdings, Inc.	20,000	15,.15	0.125%, 01/15/2026		145,000	149,139
3.755%, 03/15/2027	9,000	8,395	Beyond Meat, Inc.			
5.050%, 03/15/2042	37,000		43.069%, 03/15/2027 (C)		130,000	33,800
5.141%, 03/15/2052	6,000	4,885	BILL Holdings, Inc.		52,000	42,640
Weatherford International, Ltd.	0.000	0.100	5.349%, 04/01/2027 (C) Block, Inc.		32,000	42,040
8.625%, 04/30/2030 (D)	8,000	8,122	0.125%, 03/01/2025		427,000	402,448
			0.250%, 11/01/2027		197,000	151,074

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Opportunistic Fixed fileon	Shares or Principal	imucu)	Opportumstic Fixed Income	Shares or Principal	ŕ
	Amount	Value	_	Amount	Value
CONVERTIBLE BONDS (continued)			CONVERTIBLE BONDS (continued)		
United States (continued)			United States (continued)		
Cable One, Inc. 1.125%, 03/15/2028	\$ 60,000	\$ 45,150	PPL Capital Funding, Inc. 2.875%, 03/15/2028 (D) \$	32,000	\$ 30,560
Cardlytics, Inc.	Ψ 00,000	Ψ 43,130	Rapid7, Inc.	32,000	Ψ 50,500
1.000%, 09/15/2025	80,000	44,304	0.250%, 03/15/2027	135,000	117,197
Carnival Corp. 5.750%, 12/01/2027 (D)	3,000	4,989	Redfin Corp. 0.500%, 04/01/2027	230,000	157,390
Ceridian HCM Holding, Inc.	3,000	4,969	Repay Holdings Corp.	230,000	157,390
0.250%, 03/15/2026	157,000	138,129	8.183%, 02/01/2026 (C)(D)	475,000	386,223
CMS Energy Corp.	22,000	21 472	RingCentral, Inc.	120,000	110 525
3.375%, 05/01/2028 (D) Cracker Barrel Old Country Store, Inc.	32,000	31,472	5.078%, 03/01/2025 (C) Shake Shack, Inc.	130,000	119,535
0.625%, 06/15/2026	120,000	101,700	4.541%, 03/01/2028 (C)	25,000	20,255
Cytokinetics, Inc.	90,000	72 (00	Shift4 Payments, Inc.	00,000	70.200
3.500%, 07/01/2027 (D) Datadog, Inc.	80,000	73,600	0.500%, 08/01/2027 Snap, Inc.	90,000	79,380
0.125%, 06/15/2025	70,000	86,870	0.125%, 03/01/2028	670,000	474,695
DigitalOcean Holdings, Inc.	127 000	00 100	Southwest Airlines Company	0.000	10.210
7.375%, 12/01/2026 (C) DraftKings Holdings, Inc.	127,000	99,198	1.250%, 05/01/2025 Splunk, Inc.	9,000	10,319
6.325%, 03/15/2028 (C)	49,000	36,554	1.125%, 06/15/2027	181,000	156,113
Dropbox, Inc.			Spotify USA, Inc.		
0.943%, 03/01/2028 (C) Etsy, Inc.	145,000	138,693	6.117%, 03/15/2026 (C) Stem, Inc.	150,000	127,425
0.125%, 10/01/2026	3,000	3,549	0.500%, 12/01/2028 (D)	135,000	77,519
0.250%, 06/15/2028	190,000	146,300	Teladoc Health, Inc.		
Euronet Worldwide, Inc. 0.750%, 03/15/2049	42,000	40,766	1.250%, 06/01/2027 The Greenbrier Companies, Inc.	97,000	77,115
Exact Sciences Corp.	42,000	40,700	2.875%, 04/15/2028	125,000	123,063
0.375%, 03/15/2027	125,000	134,297	The Middleby Corp.		
FirstEnergy Corp.	17 000	16.015	1.000%, 09/01/2025	4,000	4,966
4.000%, 05/01/2026 (D) Health Catalyst, Inc.	17,000	16,915	Uber Technologies, Inc. 3.756%, 12/15/2025 (C)	165,000	150,484
2.500%, 04/15/2025	5,000	4,783	Welltower OP LLC		
JetBlue Airways Corp.	404.000	221 707	2.750%, 05/15/2028 (D)	64,000	64,480
0.500%, 04/01/2026 John Bean Technologies Corp.	404,000	331,787	Western Digital Corp. 1.500%, 02/01/2024	45,000	43,628
0.250%, 05/15/2026	134,000	127,099	1.500%, 02/01/2021	15,000	6,386,247
Lumentum Holdings, Inc.	100.000	50.625	TOTAL CONVERTIBLE BONDS (Cost \$8,579,73	38)	\$ 7,864,721
0.500%, 06/15/2028 MP Materials Corp.	100,000	78,635	MUNICIPAL BONDS - 1.6%	•	
0.250%, 04/01/2026 (D)	345,000	305,629	United States - 1.6%		
Nabors Industries, Inc.			Chicago Transit Authority (Illinois)		
0.750%, 01/15/2024 1.750%, 06/15/2029 (D)	26,000 5,000	25,051 3,743	3.912%, 12/01/2040	60,000	52,504
NCL Corp., Ltd.	3,000	3,743	Chicago Transit Authority (Illinois) 3.502%, 12/01/2033	435,000	383,181
2.500%, 02/15/2027	115,000	108,733	Chicago Transit Authority, Series A	433,000	303,101
Nutanix, Inc. 0.250%, 10/01/2027	50,000	42,281	(Illinois)		
0.230%, 10/01/2027 NuVasive, Inc.	30,000	42,201	6.899%, 12/01/2040 City & County of Denver Company	20,000	22,669
0.375%, 03/15/2025	255,000	230,138	Airport System Revenue (Colorado)		
Okta, Inc.	110.000	00.440	2.717%, 11/15/2034	105,000	85,999
0.125%, 09/01/2025 PAR Technology Corp.	110,000	99,440	City & County of Denver Company Airport System Revenue (Colorado)		
1.500%, 10/15/2027	25,000	19,763	2.867%, 11/15/2037	75,000	59,453
Patrick Industries, Inc.	52.000	50, 402	City of Houston Airport System Revenue	,	ŕ
1.750%, 12/01/2028 Pebblebrook Hotel Trust	52,000	50,492	(Texas)	240,000	201 227
1.750%, 12/15/2026	80,000	67,530	2.385%, 07/01/2031 Commonwealth of Massachusetts, GO	240,000	201,327
Pegasystems, Inc.			2.514%, 07/01/2041	625,000	465,159
0.750%, 03/01/2025 Penn Entertainment, Inc.	132,000	120,846	County of Miami-Dade Aviation		
2.750%, 05/15/2026	2,000	2,478	Revenue (Florida) 2.786%, 10/01/2037	200,000	150,952
Pioneer Natural Resources Company			County of Miami-Dade Aviation	200,000	130,732
0.250%, 05/15/2025	3,000	6,596	Revenue (Florida)	50.000	20.77
			3.270%, 10/01/2041	50,000	38,756

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

opportunistic Tixeu Incom	Shares or Principal Amount	Value	opportument i neu meor	Shares or Principal Amount	Value
MUNICIPAL BONDS (continued)			TERM LOANS (J) (continued)		
United States (continued)			United States (continued)		
Dallas Fort Worth International Airport			athenahealth, Inc., 2022 Term Loan B (1		
(Texas)			month SOFR + 3.500%) 8.589%,		
3.089%, 11/01/2040	\$ 130,000	\$ 102,160	02/15/2029	\$ 88,835	\$ 85,393
Dallas Fort Worth International Airport		, , , , , ,	Avantor Funding, Inc., 2021 Term Loan		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
(Texas)			B5 (1 month SOFR + 2.250%)		
4.087%, 11/01/2051	50,000	44,092	7.452%, 11/08/2027	94,168	94,064
District of Columbia			Berlin Packaging LLC, 2021 Term Loan		
3.432%, 04/01/2042	405,000	321,690	B5 (1 and 3 month LIBOR + 3.750%)		
Grand Parkway Transportation Corp.			8.948%, 03/11/2028	167,025	163,999
(Texas)	100.000	120 (10	Brown Group Holding LLC, Term Loan		
3.236%, 10/01/2052 Metropolitan Transportation Authority	190,000	139,619	B (1 month SOFR + 2.500%) 7.702%, 06/07/2028	171,722	168,932
(New York)			Caesars Entertainment, Inc., Term Loan	1/1,/22	100,932
6.668%, 11/15/2039	15,000	15,918	B (1 month SOFR + 3.250%) 8.452%,		
New York City Transitional Finance	13,000	13,710	02/06/2030	104,738	104,642
Authority			Carnival Corp., 2021 Incremental Term	101,750	10.,0.2
4.750%, 02/01/2029	45,000	44,598	Loan B (1 month SOFR + 3.250%)		
Port Authority of New York & New	•	ŕ	8.467%, 10/18/2028	162,525	160,900
Jersey			Charter Communications Operating LLC,		
4.823%, 06/01/2045	140,000	133,139	2019 Term Loan B2 (3 month SOFR		
Regents of the University of California			+ 1.750%) 6.795%, 02/01/2027	145,101	144,133
Medical Center Pooled Revenue			Cinemark USA, Inc., 2023 Term Loan B		
4.563%, 05/15/2053	140,000	129,926	(1 month SOFR + 3.750%) 8.834%,		
Sales Tax Securitization Corp. (Illinois)	27.000	10.010	05/24/2030	124,688	123,870
3.238%, 01/01/2042	25,000	19,949	Crocs, Inc., Term Loan B (1 month	107 200	106 257
San Diego County Regional Transportation Commission			SOFR + 3.500%) 8.702%, 02/20/2029	106,200	106,357
(California)			Dcert Buyer, Inc., 2019 Term Loan B (3 month SOFR + 4.000%) 9.264%,		
3.248%, 04/01/2048	75,000	57,868	10/16/2026	193,500	191,505
San Francisco City & County Airport	73,000	57,000	DT Midstream, Inc., Term Loan B (1	173,300	171,505
Commission (California)			month LIBOR + 2.000%) 7.193%,		
2.958%, 05/01/2051	155,000	102,858	06/26/2028	51,913	51,880
State of Illinois, GO			EG America LLC, 2021 Term Loan (1		
5.100%, 06/01/2033	40,000	39,308	month SOFR + 4.250%) 9.334%,		
Wisconsin Center District			03/31/2026	98,511	97,834
4.173%, 12/15/2050	65,000	53,757	Elanco Animal Health, Inc., Term Loan		
TOTAL MUNICIPAL BONDS (Cost \$3,325,2	25)	\$ 2,664,882	B (1 month SOFR + 1.750%) 7.010%,	101011	100.000
TERM LOANS (J) - 4.3%			08/01/2027	104,011	102,028
Luxembourg - 0.2%			Emerald Debt Merger Sub LLC, Term Loan B (3 month SOFR + 3.000%)		
Delta 2 Lux Sarl, Term Loan B (1 month			8.264%, 05/31/2030	191,835	191,655
SOFR + 3.000%) 8.102%, 01/15/2030	140,000	139,930	Epicor Software Corp., 2020 Term Loan	171,033	171,033
Sunshine Luxembourg VII Sarl, 2021	110,000	137,730	(1 month SOFR + 3.250%) 8.334%,		
Term Loan B3 (3 month SOFR +			07/30/2027	132,335	130,533
3.750%) 9.092%, 10/01/2026	97,504	96,858	Filtration Group Corp., 2023 USD Term	,	,
		236,788	Loan (1 month SOFR + 4.250%)		
Netherlands - 0.1%			9.326%, 10/21/2028	109,725	109,588
Boels Topholding BV, 2021 EUR Term			Gainwell Acquisition Corp., Term Loan		
Loan B (1 month EURIBOR +			B (3 month SOFR + 4.000%) 9.239%,		440.000
3.250%) 6.570%, 02/06/2027 EU	R 155,000	167,206	10/01/2027	112,125	110,303
Sweden - 0.1%	,		Great Outdoors Group LLC, 2021 Term		
Verisure Holding AB, 2020 EUR Term			Loan B1 (1 month LIBOR + 3.750%) 8.943%, 03/06/2028	273,037	270,648
Loan B (3 month EURIBOR +			8.945%, 05/00/2028 Hanesbrands, Inc., 2023 Term Loan B (1	213,031	270,048
3.250%) 6.461%, 07/20/2026	155,000	165,251	month SOFR + 3.750%) 8.852%,		
United States - 3.9%			03/08/2030	99,750	99,999
Artera Services LLC, Incremental Term			HUB International, Ltd., 2021 Term	<i>>></i> ,130	,,,,,,
Loan (3 month LIBOR + 3.500%)			Loan B (1 and 3 month LIBOR +		
9.038%, 03/06/2025	\$ 98,000	85,456	3.250%) 8.405%, 04/25/2025	3,923	3,914
Asurion LLC, 2020 Term Loan B8 (3			Hyland Software, Inc., 2018 1st Lien		
month LIBOR + 3.250%) 8.788%,			Term Loan (1 month LIBOR +		
12/23/2026	144,856	139,279	3.500%) 8.693%, 07/01/2024	160,370	158,927
Asurion LLC, 2021 2nd Lien Term Loan			IRB Holding Corp., 2022 Term Loan B		
B3 (1 month SOFR + 5.250%) 10.453%, 01/31/2028	245,000	207,792	(1 month SOFR + 3.000%) 8.202%,	106 407	104.062
10.733 /0, 01/31/2020	243,000	201,192	12/15/2027	196,497	194,963

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
TERM LOANS (J) (continued)			TERM LOANS (J) (continued)		
United States (continued) LBM Acquisition LLC, Term Loan B (1 month LIBOR + 3.750%) 8.943%,			United States (continued) Virgin Media Bristol LLC, 2020 USD Term Loan Q (1 month LIBOR +		
12/17/2027	\$ 201,061	\$ 192,704		\$ 145,000	\$ 144,223
McAfee Corp., 2022 USD Term Loan B (1 month SOFR + 3.750%) 9.010%, 03/01/2029	128,700	122,854	Windsor Holdings III LLC, USD Term Loan B 06/21/2030 TBD (K) WW International, Inc., 2021 Term Loan	115,000	112,873
Medline Borrower LP, USD Term Loan B (1 month SOFR + 3.250%) 8.352%, 10/23/2028	202,438	199,970	B (1 month LIBOR + 3.500%) 8.693%, 04/13/2028	94,500	60,795
MH Sub I LLC, 2023 Term Loan (1	202,430	177,770	TOTAL TERM LOANS (Cost \$7,024,206)		6,324,572 \$ 6,893,817
month SOFR + 4.250%) 9.352%, 05/03/2028	98,481	94,345	TOTAL TERM LOANS (Cost \$7,024,206) COLLATERALIZED MORTGAGE OBLIG	ATIONS - 4.2%	\$ 0,893,817
Oryx Midstream Services Permian Basin LLC, 2023 Incremental Term Loan (1 month SOFR + 3.250%) 8.539%, 10/05/2028	97,548	97,244	Commercial and residential - 1.5% Angel Oak Mortgage Trust, Series 2020-3, Class M1, 3.809%, 04/25/2065 (D)(L)	180,000	161,628
Pathway Vet Alliance LLC, 2021 Term Loan (1 month LIBOR + 3.750%) 8.943%, 03/31/2027	121,007	106,486	ANTLR Mortgage Trust, Series 2021-RTL1, Class A1 (2.115% to 10-25-23, then 3.115% thereafter),	180,000	101,026
Polaris Newco LLC, USD Term Loan B (3 month LIBOR + 4.000%) 9.521%,	117,000	100 271	2.115%, 11/25/2024 (D) BANK	95,002	94,202
06/02/2028 Quartz Acquireco LLC, Term Loan B 06/28/2030 TBD (K)	117,900 100,000	108,271 99,875	Series 2020-BN25, Class AS, 2.841%, 01/15/2063 Series 2021-BN35, Class XA IO,	60,000	49,309
Quikrete Holdings, Inc., 2016 1st Lien Term Loan (1 month LIBOR +	100,000	,,,,,,,,,	1.149%, 06/15/2064 Series 2021-BN37, Class XA IO,	1,318,804	75,568
2.625%) 7.842%, 02/01/2027 Sedgwick Claims Management Services, Inc., 2023 Term Loan B (1	193,000	192,406	0.708%, 11/15/2064 BBCMS Mortgage Trust, Series 2023-C20, Class AS,	994,203	31,621
month SOFR + 3.750%) 8.852%, 02/17/208 SRS Distribution, Inc., 2021 Term Loan	194,483	193,116	5.973%, 07/15/2056 (B)(L) Benchmark Mortgage Trust Series 2018-B1, Class AM,	15,000	15,429
B (1 month LIBOR + 3.500%) 8.693%, 06/02/2028 SS&C Technologies, Inc., 2018 Term	152,288	147,681	3.878%, 01/15/2051 (L) Series 2019-B10, Class XA IO,	85,000	75,057
Loan B3 (1 month SOFR + 1.750%) 6.967%, 04/16/2025	84,968	84,869	1.357%, 03/15/2062 Series 2020-B16, Class AM, 2.944%, 02/15/2053 (L)	536,262 60,000	26,467 49,265
SS&C Technologies, Inc., 2018 Term Loan B4 (1 month SOFR + 1.750%)		77.700	BRAVO Residential Funding Trust Series 2020-NQM1, Class M1,		77,200
6.967%, 04/16/2025 Surgery Center Holdings, Inc., 2021 Term Loan (1 month LIBOR +	75,887	75,799	3.181%, 05/25/2060 (D)(L) Series 2021-NQM1, Class M1,	180,000	159,260
3.750%) 8.896%, 08/31/2026 Tecta America Corp., 2021 Term Loan (1 month SOFR + 4.000%) 9.217%,	87,207	87,039	2.316%, 02/25/2049 (D)(L) BX Commercial Mortgage Trust, Series 2020-VKNG, Class F (1 month CME Term SOFR + 2.864%),	100,000	71,115
04/10/2028 The Dun & Bradstreet Corp., Term Loan (1 month SOFR + 3.250%) 8.434%, 02/06/2026	127,381 101,780	126,506 101,805	8.011%, 10/15/2037 (D)(I) BX Trust Series 2021-ARIA, Class C (1 month	189,000	181,103
The Michaels Companies, Inc., 2021 Term Loan B (3 month LIBOR + 4.250%) 9.753%, 04/15/2028	127,400	112,526	LIBOR + 1.646%), 6.839%, 10/15/2036 (D)(I) Series 2021-MFM1, Class D (1 month	25,000	24,013
TransDigm, Inc., 2020 Term Loan E (3 month LIBOR + 2.250%) 7.409%, 05/30/2025	166,331	166,172	CME Term SOFR + 1.614%), 6.761%, 01/15/2034 (D)(I) Series 2023-DELC, Class A (1 month CME Term SOFR + 2.690%),	49,733	48,297
UFC Holdings LLC, 2021 Term Loan B (3 month LIBOR + 2.750%) 8.050%, 04/29/2026	176,359	176,040	7.690%, 05/15/2038 (D)(I) CAMB Commercial Mortgage Trust, Series 2019-LIFE, Class E (1 month	50,000	49,875
UKG, Inc., Term Loan B (3 month SOFR + 3.750%) 8.895%, 05/04/2026 USI, Inc., 2022 Incremental Term Loan (3 month SOFR + 3.750%) 8.992%,	145,101	142,979	LIBOR + 2.150%), 7.343%, 12/15/2037 (D)(I) Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A,	120,000	116,982
11/22/2029	79,599	79,400	6.360%, 07/10/2028 (D)(L)	100,000	101,568

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

•	Shares or Principal Amount	Value	••	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
Commercial and			U.S. Government Agency (continued)		
residential (continued)			Federal Home Loan		
GS Mortgage Securities Trust,			Mortgage Corp. (continued)		
Series 2017-GS6, Class C,			Series 2022-DNA2, Class M2 (1		
4.322%, 05/10/2050 (L)	\$ 25,000	\$ 19,526	month SOFR + 3.750%),	¢ 150,000	ф 150.027
LHOME Mortgage Trust, Series 2021-RTL2, Class A1 (2.090%			8.817%, 02/25/2042 (D)(I) Series 2022-DNA3, Class M1B (1	\$ 150,000	\$ 150,937
to 1-25-24, then 3.090% thereafter),			month SOFR + 2.900%),		
2.090%, 06/25/2026 (D)	155,000	150,353	7.967%, 04/25/2042 (D)(I)	60,000	59,906
MFA Trust, Series 2023-NQM1,	,	,	Series 2022-DNA5, Class M2 (1	,	,
Class A1 (5.750% to 1-1-27, then			month SOFR $+ 6.750\%$),		
6.750% thereafter),			11.817%, 06/25/2042 (D)(I)	75,000	82,490
5.750%, 11/25/2067 (D)	96,653	94,726	Series 2022-HQA1, Class M1B (1		
NYMT Loan Trust I, Series 2021-BPL1, Class A1 (2.239% to 5-25-24, then			month SOFR + 3.500%), 8.567%, 03/25/2042 (D)(I)	20,000	20,374
4.239% thereafter),			Series 2022-HQA1, Class M2 (1	20,000	20,374
2.239%, 05/25/2026 (D)	228,792	225,166	month SOFR + 5.250%),		
OBX Trust, Series 2022-NQM5,	- /	, , , ,	10.317%, 03/25/2042 (D)(I)	560,000	579,600
Class A1 (4.310% to 5-1-26, then			Series 2022-HQA3, Class M1B (1		
5.310% thereafter),			month SOFR $+ 3.550\%$),		
4.310%, 05/25/2062 (D)	111,761	105,938	8.617%, 08/25/2042 (D)(I)	60,000	60,825
PRPM LLC, Series 2021-5, Class A1			Series 2023-DNA1, Class M2 (1		
(1.793% to 6-25-24, then 4.793% to 6-25-25, then 5.793% thereafter),			month SOFR + 5.500%), 10.567%, 03/25/2043 (D)(I)	35,000	36,744
1.793%, 06/25/2026 (D)	108,274	98,251	Series 2023-DNA2, Class B1 (1	33,000	30,744
Ready Capital Mortgage Financing LLC,	100,271	70,231	month SOFR + 7.600%),		
Series 2021-FL7, Class AS (1 month			12.667%, 04/25/2043 (D)(I)	20,000	21,050
LIBOR + 1.500%),			Series 2023-HQA2, Class M1B (1		
6.650%, 11/25/2036 (D)(I)	55,000	53,169	month SOFR + 3.350%),	70.000	50.500
Verus Securitization Trust			8.417%, 06/25/2043 (D)(I)	50,000	50,500
Series 2020-5, Class M1, 2.601%, 05/25/2065 (D)(L)	100,000	80,354	Series 324, Class C18 IO, 4.000%, 12/15/2033	212,476	22,609
Series 2020-INV1, Class A3,	100,000	00,554	Series 4446, Class BI IO,	212,470	22,007
3.889%, 03/25/2060 (D)(L)	100,000	93,781	6.500%, 04/15/2039	87,732	17,105
WF-RBS Commercial Mortgage Trust,			Series 4898, Class SA (1 month		
Series 2011-C4, Class C,			LIBOR + 6.100%),		
4.992%, 06/15/2044 (D)(L)	101,483	97,223	0.907%, 07/15/2049 (I)	505,595	48,442
		2,349,246	Series 4954, Class SL (1 month		
U.S. Government Agency - 2.7%			LIBOR + 6.050%), 0.900%, 02/25/2050 (I)	1,424,661	142,311
Federal Home Loan Mortgage Corp.			Series 4999, Class KS IO,	1,424,001	172,311
Series 2020-DNA6, Class B1 (1			1.000%, 12/25/2042	403,087	34,033
month SOFR + 3.000%), 8.067%, 12/25/2050 (D)(I)	35,000	34,499	Series 4999, Class PS IO,		
Series 2020-HQA3, Class B1 (1	33,000	54,477	0.800%, 03/25/2044	500,257	37,813
month LIBOR + 5.750%),			Series K103, Class X1 IO,	1 001 100	22.012
10.900%, 07/25/2050 (D)(I)	178,997	193,765	0.757%, 11/25/2029 Series K106, Class X3 IO,	1,021,120	33,913
Series 2021-DNA6, Class M2 (1			1.986%, 03/25/2048	490,000	47,366
month SOFR + 1.500%),	100,000	102 200	Series K122, Class X1 IO,	170,000	17,500
6.567%, 10/25/2041 (D)(I) Series 2021-HQA1, Class M2 (1	188,000	183,300	0.971%, 11/25/2030	99,436	4,937
month SOFR + 2.250%),			Series K129, Class X3 IO,		
7.317%, 08/25/2033 (D)(I)	177,927	175,267	3.272%, 05/25/2031	165,000	30,286
Series 2021-HQA3, Class M2 (1	,	,	Series K737, Class X1 IO,	407.010	0.017
month SOFR + 2.100%),			0.748%, 10/25/2026 Series K740, Class X3 IO	487,012	8,017
7.167%, 09/25/2041 (D)(I)	355,000	337,250	Series K740, Class X3 IO, 2.564%, 11/25/2047	135,000	11,665
Series 2021-HQA4, Class M2 (1			Series K742, Class X3, IO,	133,000	11,005
month SOFR + 2.350%), 7.417%, 12/25/2041 (D)(I)	210,000	199,238	2.685%, 04/25/2028	100,000	9,845
Series 2022-DNA1, Class B1 (1	210,000	199,238	Series Q014, Class X IO,		
month SOFR + 3.400%),			2.790%, 10/25/2055	154,694	27,857
8.467%, 01/25/2042 (D)(I)	175,000	168,004	Federal National Mortgage Association		
Series 2022-DNA1, Class M2 (1			Series 2016-88, Class SK (1 month LIBOR + 6.000%),		
month SOFR + 2.500%),	105.000	150,000	0.850%, 12/25/2046 (I)	400,788	40,755
7.567%, 01/25/2042 (D)(I)	185,000	179,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Series 2018-C05, Class 1B1 (1 month LIBOR + 4.250%), 9.400%, 01/25/2031 (I) Series 2019-25, Class SA (1 month LIBOR + 6.050%), 0.900%, 06/25/2049 (I) Series 2019-50, Class S (1 month LIBOR + 3.150%), Benefit Street Partners CLO XIX, Ltd., Series 2019-19A, Class E (3 month LIBOR + 7.020%), 12.280%, 01/15/2033 (D)(I) 250,000 2 BlueMountain CLO, Ltd., Series 2018-2A, Class D (3 month LIBOR + 3.150%),	
U.S. Government Agency (continued) Federal National Mortgage Association (continued) Series 2018-C05, Class 1B1 (1 month LIBOR + 4.250%), 9.400%, 01/25/2031 (I) Series 2019-25, Class SA (1 month LIBOR + 6.050%), 12.150%, 01/20/2032 (D)(I) Senefit Street Partners CLO XIX, Ltd., Series 2019-19A, Class E (3 month LIBOR + 7.020%), Series 2019-25, Class SA (1 month LIBOR + 6.050%), 0.900%, 06/25/2049 (I) Series 2019-50, Class S (1 month) LIBOR + 3.150%), Series 2018-2A, Class D (3 month LIBOR + 3.150%),	
LIBOR + 6.900%), 12.150%, 01/20/2032 (D)(I) \$ 250,000 \$ 2	
Mortgage Association (continued) Series 2018-C05, Class 1B1 (1 month LIBOR + 4.250%), 9.400%, 01/25/2031 (I) Series 2019-25, Class SA (1 month LIBOR + 6.050%), 0.900%, 06/25/2049 (I) Series 2019-50, Class S (1 month LIBOR + 3.150%), 12.150%, 01/20/2032 (D)(I) Senefit Street Partners CLO XIX, Ltd., Series 2019-19A, Class E (3 month LIBOR + 7.020%), 12.280%, 01/15/2033 (D)(I) 250,000 2 BlueMountain CLO, Ltd., Series 2018-2A, Class D (3 month LIBOR + 3.150%),	
LIBOR + 4.250%), 9.400%, 01/25/2031 (I) \$ 230,000 \$ 247,106 LIBOR + 7.020%), Series 2019-25, Class SA (1 month LIBOR + 6.050%), 0.900%, 06/25/2049 (I) 1,733,436 172,164 Series 2019-50, Class S (1 month LIBOR + 3.150%), Series 2019-19A, Class E (3 month LIBOR + 7.020%), 12.280%, 01/15/2033 (D)(I) 250,000 2 BlueMountain CLO, Ltd., Series 2018-2A, Class D (3 month LIBOR + 3.150%),	32,109
9.400%, 01/25/2031 (1) \$ 230,000 \$ 247,106	
12.280%, 01/15/2033 (D)(I) 250,000 2	
LIBOR + 6.050%), 0.900%, 06/25/2049 (I) 1,733,436 172,164 Series 2019-50, Class S (1 month LIBOR + 3.150%),	35,651
Series 2019-50, Class S (1 month LIBOR + 3.150%),	
belies 2017 50, Class 5 (1 mond)	
LIBOR + 6.050%), 8.471% , $08/15/2031$ (D)(I) $250,000$ 2	12,934
0.900%, 09/25/2049 (I) 1,018,911 107,320 Bojangles Issuer LLC, Series 2020-1A,	_,,
Series 2019-68. Class SC (1 month Class A2,	
C. W. A. C. El.	11,356
0.850%, 11/25/2049 (I) 333,836 34,250 Core Vest American Finance Trust, Series 2021-67, Class IG IO, Series 2020-4, Class B,	
Series 2021 07, Class IG 10,	38,386
Series 2022-R02, Class 2B1 (1 month Domino's Pizza Master Issuer LLC,	
SOFR + 4.500%), 9.567% 01/25/2042 (D)(I) 175.000 175.656 3.151%, 04/25/2051 (D) 58,800	18,370
9.567%, 01/25/2042 (D)(I) 175,000 175,656 3.151%, 04/25/2051 (D) 58,800 Series 2022-R03, Class 1B1 (1 month Elmwood CLO VII, Ltd.,	10,570
SOFR + 6.250%), Series 2020-4A, Class C (3 month	
11.317%, 03/25/2042 (D)(I) 69,000 74,089 LIBOR + 2.250%),	14 707
Series 2022 Ros, Class 1142 (1 month)	14,707
SOFR + 3.500%), 8.567%, 03/25/2042 (D)(I) 59,000 60,214 Series 2023-1A, Class D,	
Series 2022-R04, Class 1B1 (1 month 6.690%, 06/15/2029 40,000	39,844
SOFR + 5.250%), Flagship Credit Auto Trust,	
10.317%, 03/25/2042 (D)(I) 165,000 171,806 Series 2021-3, Class D, Series 2022-R05 Class 2R1 (1 month 1.650%, 09/15/2027 (D) 112,000	98,833
Series 2022-R05, Class 2B1 (1 month SOFR + 4.500%), GLS Auto Receivables Issuer Trust,	0,000
9.567%, 04/25/2042 (D)(I) 70,000 70,000 Series 2023-1A, Class C,	
Series 2023 Rot, Class IBT (1 monar	31,981
SOFR + 5.100%), 10.167%, 12/25/2042 (D)(I) 20,000 21,019 Notes, Ltd., Series 2021-FL3, Class B	
Series 2023-R02, Class 1M2 (1 month (1 month CME Term SOFR +	
SOFR + 3.350%),	25.212
0.11776, 0112512013 (D)(1)	95,313
Series 2023-R03, Class 2M2 (1 month SOFR + 3,900%), Series 2021-2A, Class B,	
8.967%, 04/25/2043 (D)(I) 35,000 35,722 2.120%, 12/27/2027 (D) 100,000	37,353
Series 2023-R05, Class 1M2 (1 month Hertz Vehicle Financing LLC	
SOFR + 3.100%), 8.167% 06/25/2043 (D)(I) 36.000 36.045 2.950% 06/26/2028 (D) 100,000	35,730
8.167%, 06/25/2043 (D)(I) 36,000 36,045 2.950%, 06/26/2028 (D) 100,000 Series 410, Class C8 IO, Series 2022-2A, Class B,	15,750
4.000%, 04/25/2032 129,363 13,254 2.650%, 06/26/2028 (D) 100,000	37,452
Government National Home Partners of America Trust,	
Mortgage Association Series 2022-1, Class D, Series 2015-62, Class CI IO, 4.730%, 04/17/2039 (D) 149,904 1.	39,200
4.500%, 05/20/2045 133,529 23,994 Horizon Aircraft Finance II, Ltd.,	- ,=
Series 2017-130, Class IO, Series 2019-1, Class A,	(4.450
7.500 /c, 02/20/2070 150,705 25,071	51,470
Series 2018-168, Class AI IO, 5.000%, 12/16/2048 117,643 21,629 Class DR (3 month LIBOR +	
4 401 878 3.400%),	
TOTAL COLLATER ALIZED MORTCACE ORLICATIONS 8.692%, 10/2//2028 (D)(I) 1/5,000 I	72,670
(Cost \$6,835,122) \$ 6,751,124 LAD Auto Receivables Trust, Series 2021-1A, Class B,	
	30,384
Arbor Realty Commercial Real Estate LCM XXV, Ltd., Series 25A, Class B2	
Notes, Ltd., Series 2021-FL3, Class B (3 month LIBOR + 1.650%),	12 060
(1 month Eibox 1 1.000 //);	12,960
Series 2021-1A, Class A,	
1.460%, 06/15/2026 (D) 88,256	34,510

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Opportunistic Fixed Income Trust (continued)

Opportumstic Fixed Income	•	unuea)	Opportumstic rixed income frust (cor	11111	uea)
	Shares or Principal Amount	Value	Shares or Principal Amount		Value
ASSET BACKED SECURITIES (continued)			COMMON STOCKS - 0.0%		
MAPS Trust, Series 2021-1A, Class A,			United Kingdom - 0.0%		
2.521%, 06/15/2046 (D) \$	182,334	\$ 157,221	Endeavour Mining PLC 1,012	2 \$	24,254
Mercury Financial Credit Card Master			United States - 0.0%		
Trust, Series 2022-1A, Class A, 2.500%, 09/21/2026 (D)	150,000	141,701	Becton, Dickinson and Company		4,224
MFA LLC, Series 2021-NPL1, Class A1	150,000	141,701	Bloomin' Brands, Inc.	3 _	2,097
(2.363% to 3-25-24, then 5.363% to					6,321
3-25-25, then 6.363% thereafter),	<1.004	50.402	TOTAL COMMON STOCKS (Cost \$85,322)	\$	30,575
2.363%, 03/25/2060 (D) New Economy Assets Phase 1	61,331	58,193	PREFERRED SECURITIES - 0.6%		
Sponsor LLC, Series 2021-1,			Bermuda - 0.1%		
Class A1,			Athene Holding, Ltd., 6.375% (6.375%)		
1.910%, 10/20/2061 (D)	120,000	102,205	to 6-30-25, then 5 Year CMT + 5.970%) 4,345	5	101,543
Octagon Investment Partners 49, Ltd.,			United States - 0.5%	,	101,545
Series 2020-5A, Class D (3 month LIBOR + 3.400%),			AGNC Investment Corp., 7.750%		
8.660%, 01/15/2033 (D)(I)	250,000	234,848	(7.750% to 10-15-27, then 5 Year		
OZLM VII, Ltd., Series 2014-7RA,			CMT + 4.390%) 10,000)	224,900
Class CR (3 month LIBOR +			AGNC Investment Corp., 6.125%		
3.000%), 8.260%, 07/17/2029 (D)(I)	250,000	242,212	(6.125% to 4-15-25, then 3 month LIBOR + 4.697%) 10,000)	209,900
Pretium Mortgage Credit Partners LLC,	230,000	242,212	Bank of America Corp., 7.250%		140,618
Series 2021-RN1, Class A2 (3.598%			Fluor Corp., 6.500%	5	6,962
to 6-25-25, then 7.598% thereafter),			NextEra Energy, Inc., 6.926% 687	1	31,114
3.598%, 02/25/2061 (D)	185,000	155,451	NiSource, Inc., 6.500% (6.500% to	_	60.002
Progress Residential Trust Series 2021-SFR2, Class D,			3-15-24, then 5 Year CMT + 3.632%) 2,775 State Street Corp., 5.350% (5.350% to	,	69,902
2.197%, 04/19/2038 (D)	100,000	87,646	3-15-26, then 3 month LIBOR +		
Series 2022-SFR1, Class E1,	,		3.709%) 1,422		32,649
3.930%, 02/17/2041 (D)	150,000	127,852	Wells Fargo & Company, 7.500%) _	57,600
Series 2022-SFR4, Class C,	100,000	02.080			773,645
4.888%, 05/17/2041 (D) Stratus CLO, Ltd., Series 2021-1A,	100,000	92,989	TOTAL PREFERRED SECURITIES (Cost \$854,546)	\$	875,188
Class D (3 month LIBOR + 2.500%),			SHORT-TERM INVESTMENTS - 16.1%		
7.750%, 12/29/2029 (D)(I)	250,000	236,307	U.S. Government - 0.1%		
Symphony CLO XXII, Ltd.,			U.S. Treasury Bill		
Series 2020-22A, Class C (3 month LIBOR + 2.150%),			4.981%, 07/18/2023 * \$ 113,000)	112,764
7.412%, 04/18/2033 (D)(I)	250,000	239,049	Short-term funds - 16.0%		
Texas Natural Gas Securitization Finance	,		State Street Institutional U.S. Government Money Market		
Corp., Series 2023-1, Class A2,	70.000	54.450	Fund, Premier Class, 5.0063% (M) 25,791,666	5	25,791,666
5.169%, 04/01/2041 TRTX Issuer, Ltd., Series 2019-FL3,	50,000	51,458	TOTAL SHORT-TERM INVESTMENTS (Cost \$25,904,401)	\$	25,904,430
Class D (1 month CME Term SOFR +			Total Investments (Opportunistic Fixed Income Trust)		
2.564%),			(Cost \$200,878,690) - 116.9%	\$	187,683,058
7.666%, 10/15/2034 (D)(I)	100,000	92,080	Other assets and liabilities, net - (16.9%)	.—	(27,145,697)
Vericrest Opportunity Loan Transferee, Series 2021-NP11, Class A1 (1.868%			TOTAL NET ASSETS - 100.0%	\$ _	160,537,361
to 7-25-24, then 4.868% to 7-25-25,			Currency Abbreviations		
then 5.868% thereafter),			AUD Australian Dollar		
1.868%, 08/25/2051 (D)	167,480	151,761	BRL Brazilian Real		
VOLT XCVI LLC, Series 2021-NPL5,			CAD Canadian Dollar		
Class A1 (2.116% to 2-25-24, then 5.116% to 2-25-25, then 6.116%			CLP Chilean Peso		
thereafter),			COP Colombian Peso CZK Czech Republic Koruna		
2.116%, 03/27/2051 (D)	58,946	55,176	EUR Euro		
Voya CLO, Ltd., Series 2013-3A,			GBP Pound Sterling		
Class BRR (3 month CME Term			HKD Hong Kong Dollar		
SOFR + 2.511%), 7.493%, 10/18/2031 (D)(I)	250,000	237,467	HUF Hungarian Forint		
Westlake Automobile Receivables Trust,	250,000	237,407	IDR Indonesian Rupiah		
Series 2023-2A, Class C,			ISK Icelandic Krona		
6.290%, 03/15/2028 (D)	55,000	54,872	JPY Japanese Yen		
TOTAL ASSET BACKED SECURITIES (Cost S	\$5,544,511)	\$ 5,203,106	KRW Korean Won MXN Mexican Peso		
			MYR Malaysian Ringgit		
			NZD New Zealand Dollar		

NZD

New Zealand Dollar

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Peruvian Nuevo Sol PLN Polish Zloty Romanian New Leu RON RUB Russian Ruble SEK Swedish Krona THB Thai Bhat (F) UYU Uruguayan Peso South African Rand ZAR Security Abbreviations and Legend (G) **CME** Chicago Mercantile Exchange CMT Constant Maturity Treasury Consumer Price Index CPI (I) EURIBOR Euro Interbank Offered Rate GO General Obligation (J) **ICE** Intercontinental Exchange Ю Interest-Only Security - (Interest Tranche of Stripped Mortgage (K) Pool). Rate shown is the annualized yield at the end of the period. LIBOR London Interbank Offered Rate Pay-in-Kind Security - Represents a payment-in-kind which may pay PIK interest in additional par and/or cash. Rates shown are the current (L) rate and most recent payment rate. SOFR Secured Overnight Financing Rate To Be Announced. A forward mortgage-backed securities trade TBA issued by a U.S. Government Agency, to be delivered at an (M) agreed-upon future settlement date. All or a portion of this security is segregated at the custodian as (A) collateral for certain derivatives. (B) Security purchased or sold on a when-issued or delayed delivery (C) Zero coupon bonds are issued at a discount from their principal amount in lieu of paying interest periodically. Rate shown is the

Opportunistic Fixed Income Trust (continued)

- These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$27,601,987 or 17.2% of the fund's net assets as of 6-30-23.
- (E) Non-income producing security.
 - Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy. Refer to Note 2 to the financial statements.
 - Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.
- (H) Non-income producing Issuer is in default.
- Variable rate obligation. The coupon rate shown represents the rate at period end.
 - Term loans are variable rate obligations. The rate shown represents the rate at period end.
 - This position represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate, which is disclosed as TBD (To Be Determined).
 - Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.
 - The rate shown is the annualized seven-day yield as of 6-30-23. Yield represents either the annualized yield at the date of purchase, the stated coupon rate or, for floating rate securities, the rate at period end.

DERIVATIVES

effective yield at period end.

FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
10-Year Australian Treasury Bond Futures	4	Long	Sep 2023	\$311,023	\$310,269	\$(754)
10-Year U.S. Treasury Note Futures	160	Long	Sep 2023	18,190,720	17,962,500	(228,220)
2-Year U.S. Treasury Note Futures	151	Long	Sep 2023	30,997,422	30,704,906	(292,516)
30-Day Federal Funds Futures	19	Long	Sep 2023	7,546,768	7,497,683	(49,085)
5-Year U.S. Treasury Note Futures	177	Long	Sep 2023	19,197,330	18,955,557	(241,773)
Euro SCHATZ Futures	1	Long	Sep 2023	115,100	114,412	(688)
German Euro BUND Futures	4	Long	Sep 2023	584,582	583,749	(833)
Ultra 10-Year U.S. Treasury Note Futures	6	Long	Sep 2023	715,058	710,625	(4,433)
Ultra U.S. Treasury Bond Futures	5	Long	Sep 2023	686,166	681,094	(5,072)
10-Year Canada Government Bond Futures	2	Short	Sep 2023	(185,036)	(184,986)	50
10-Year Japan Government Bond Future	11	Short	Sep 2023	(11,293,755)	(11,324,370)	(30,615)
5-Year Canada Government Bond Futures	6	Short	Sep 2023	(502,660)	(498,887)	3,773
Euro-BTP Italian Government Bond Futures	47	Short	Sep 2023	(5,929,108)	(5,954,866)	(25,758)
Euro-Buxl Futures	13	Short	Sep 2023	(1,922,769)	(1,980,310)	(57,541)
Euro-OAT Futures	11	Short	Sep 2023	(1,539,770)	(1,541,211)	(1,441)
German Euro BOBL Futures	5	Short	Sep 2023	(632,913)	(631,314)	1,599
U.K. Long Gilt Bond Futures	3	Short	Sep 2023	(364,258)	(363,093)	1,165
U.S. Treasury Long Bond Futures	45	Short	Sep 2023	(5,721,084)	(5,710,781)	10,303
						\$(921,839)

[^] Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

FORWARD FOREIGN CURRENCY CONTRACTS

Contra	act to buy	Contra	act to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
AUD	55,000	USD	36,760	BARC	9/20/2023	_	\$(43)

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued) FORWARD FOREIGN CURRENCY CONTRACTS (continued)

,	C4	Cont		Country (OTC)	Contractual settlement	Unrealized	Unrealized
	Contract to buy		ract to sell	Counterparty (OTC)	date	appreciation	depreciation
AUD	15,000	USD	10,178	JPM	9/20/2023		\$(164)
BRL	45,561,000	USD	9,481,023	CITI	7/5/2023	\$34,246	_
BRL	43,809,000	USD	9,072,117	GSI	7/5/2023	77,250	_
BRL	1,752,000	USD	357,340	MSI	7/5/2023	8,560	(412)
BRL	940,000	USD	195,829	CITI	7/31/2023	2 612	(412)
BRL BRL	5,432,000 3,062,000	USD USD	1,125,262 619,035	CITI GSI	8/2/2023 9/5/2023	3,613 13,334	_
BRL	2,038,000	USD	420,120	SSB	9/5/2023	772	_
CAD	15,000	USD	11,336	JPM	9/20/2023	112	
CLP	76,672,000	USD	94,658	BOA	9/20/2023	87	
CLP	25,708,000	USD	32,294	MSI	9/20/2023	—	(527)
CNY	426,000	USD	59,150	GSI	9/20/2023	_	(187)
CNY	445,000	USD	62,795	HSBC	9/20/2023	_	(1,203)
COP	5,231,897,000	USD	1,240,021	CITI	7/31/2023	3,970	(1,200)
COP	1,180,700,000	USD	279,103	CITI	9/20/2023		(1,894)
COP	59,300,000	USD	13,904	GSI	9/20/2023	19	(1,0).)
COP	1,471,512,000	USD	344,596	MSI	9/20/2023	890	_
CZK	6,203,000	USD	283,658	MSI	9/20/2023	165	_
EGP	3,600,000	USD	103,642	CITI	7/11/2023	12,408	_
EGP	2,420,000	USD	71,429	GSI	8/30/2023	3,601	_
EGP	202,000	USD	6,044	GSI	9/11/2023	151	_
EGP	196,000	USD	5,893	BOA	9/20/2023	60	_
EGP	3,600,000	USD	109,265	CITI	9/20/2023	78	_
EGP	202,000	USD	5,577	GSI	12/11/2023	119	_
EUR	3,960,000	USD	4,325,904	GSI	7/31/2023	740	_
EUR	220,000	USD	240,558	BOA	9/20/2023	424	_
EUR	91,000	USD	99,106	GSI	9/20/2023	572	_
EUR	32,000	USD	34,481	JPM	9/20/2023	571	_
GBP	1,558,000	USD	1,985,359	JPM	7/31/2023	_	(6,334)
GBP	32,000	USD	41,110	BARC	9/20/2023	_	(462)
GBP	5,000	USD	6,369	MSI	9/20/2023	_	(18)
HUF	329,777,000	USD	964,401	HSBC	7/31/2023	_	(5,192)
HUF	28,100,000	USD	81,050	BOA	9/20/2023	_	(277)
HUF	16,800,000	USD	47,870	BARC	9/20/2023	421	_
HUF	28,707,000	USD	82,367	CITI	9/20/2023	150	_
HUF	193,669,000	USD	548,987	JPM	9/20/2023	7,708	_
IDR	28,575,537,000	USD	1,898,833	JPM	7/31/2023	180	_
IDR	4,471,000,000	USD	298,493	CITI	9/20/2023		(1,601)
IDR	636,000,000	USD	42,144	GSI	9/20/2023	89	_
IDR	6,199,855,000	USD	415,582	JPM	9/20/2023	_	(3,887)
INR	22,040,000	USD	266,294	BOA	9/20/2023	1,556	_
JPY	459,000,000	USD	3,191,838	CITI	7/31/2023	1,621	(20.270)
JPY	470,400,000	USD	3,302,043	JPM	7/31/2023	_	(29,270)
KRW	309,653,000	USD USD	237,602	MSI BOA	7/31/2023 7/24/2023	1 001	(2,336)
KZT KZT	13,550,000 11,800,000	USD	27,938 24,738	GSI	8/9/2023	1,981 1,221	_
							_
KZT KZT	10,900,000 10,900,000	USD USD	23,877 23,930	GSI JPM	8/10/2023 8/11/2023	96 38	_
KZT	22,800,000	USD	49,351	GSI	8/18/2023	697	
MXN	5,061,000	USD	288,885	GSI	9/20/2023	2,517	
MXN	1,040,000	USD	59,054	MSI	9/20/2023	827	_
MYR	2,718,000	USD	591,141	HSBC	9/20/2023	—	(3,335)
NOK	17,590,000	USD	1,633,158	CITI	7/31/2023	7,157	(5,555)
NOK	2,842,000	USD	264,334	JPM	7/31/2023	690	_
NZD	569,000	USD	350,767	HSBC	7/31/2023	_	(1,610)
NZD	60,000	USD	36,363	BARC	9/20/2023	447	_
NZD	15,000	USD	9,218	MSI	9/20/2023	_	(15)
PEN	520,000	USD	141,574	CITI	9/20/2023	903	
PEN	742,000	USD	202,134	SCB	9/20/2023	1,169	_
PHP	3,870,000	USD	69,796	MSI	9/20/2023	80	_
PLN	2,795,000	USD	686,357	HSBC	7/31/2023	138	_
PLN	993,000	USD	236,243	BARC	9/20/2023	7,064	_
PLN	1,677,000	USD	408,688	MSI	9/20/2023	2,214	_
RON	535,000	USD	115,079	BOA	9/20/2023	2,418	_
RON	251,000	USD	55,285	GSI	9/20/2023		(160)
RON	160,000	USD	34,897	HSBC	9/20/2023	242	_

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued) FORWARD FOREIGN CURRENCY CONTRACTS (continued)

	Contract to buy	Co	ntract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
RON	882,000	USD	193,241	JPM	9/20/2023	\$465	_
SEK	5,707,000	USD	533,417	MSI	7/31/2023	_	\$(3,655)
SGD	1,600,000	USD	1,183,344	BOA	7/31/2023	823	
SGD	25,000	USD	18,661	GSI	9/20/2023	_	(122)
SGD	65,000	USD	48,199	HSBC	9/20/2023	2	`—
THB	3,580,000	USD	101,719	BARC	9/20/2023	14	_
THB	1,620,000	USD	46,636	HSBC	9/20/2023	_	(600)
THB	36,569,000	USD	1,058,235	JPM	9/20/2023	_	(19,048)
TRY	845,000	USD	31,689	GSI	8/31/2023	67	
TRY	4,860,000	USD	185,496	GSI	9/20/2023	_	(5,114)
USD	2,410,224	AUD	3,605,000	GSI	7/31/2023	6,978	
USD	96,623	AUD	145,000	MSI	9/20/2023	_	(177)
USD	9,457,008	BRL	45,561,000	CITI	7/5/2023	_	(58,258)
USD	8,749,798	BRL	43,809,000	GSI	7/5/2023	_	(399,568)
USD	363,546	BRL	1,752,000	MSI	7/5/2023	_	(2,354)
USD	195,102	BRL	940,000	CITI	7/31/2023	_	(316)
USD	8,505,364	BRL	41,069,000	CITI	8/2/2023	_	(29,580)
USD	30,741	BRL	150,000	CITI	9/5/2023	_	(237)
USD	997,807	BRL	4,982,000	GSI	9/5/2023	_	(31,086)
USD	241,221	BRL	1,187,000	SSB	9/5/2023	_	(3,921)
USD	5,439,830	CAD	7,158,000	HSBC	7/31/2023	34,512	_
USD	59,879	CAD	80,000	BARC	9/20/2023	_	(582)
USD	1,972,113	CHF	1,760,000	GSI	7/31/2023	547	_
USD	851,685	CLP	685,930,000	SSB	7/31/2023	_	(881)
USD	12,764	CLP	10,300,000	GSI	9/20/2023	36	_
USD	263,756	CLP	214,184,000	MSI	9/20/2023	_	(913)
USD	34,660	CLP	28,095,000	SSB	9/20/2023	_	(57)
USD	4,698,080	CNY	33,903,000	BOA	7/31/2023	25,199	_
USD	123,045	CNY	871,000	MSI	9/20/2023	2,491	_
USD	26,479	COP	113,000,000	CITI	9/20/2023	_	(51)
USD	213,557	COP	912,100,000	SSB	9/20/2023	_	(589)
USD	504,329	CZK	10,961,000	BARC	7/31/2023	1,764	_
USD	116,914	CZK	2,582,000	BARC	9/20/2023	_	(1,228)
USD	274,892	CZK	6,030,000	JPM	9/20/2023	_	(1,016)
USD	116,514	EGP	3,600,000	CITI	7/11/2023	464	_
USD	33,078	EGP	1,080,000	CITI	9/20/2023	275	_
USD	8,858,693	EUR	8,109,386	GSI	7/31/2023	_	(1,516)
USD	102,789	EUR	94,000	MSI	7/31/2023	85	_
USD	54,991	EUR	50,000	BOA	9/20/2023	222	_
USD	25,217	EUR	23,000	CITI	9/20/2023	23	
USD	161,673	EUR	150,000	GSI	9/20/2023	_	(2,633)
USD	178,199	EUR	163,000	MSI	9/20/2023		(347)
USD	417,970	GBP	328,000	JPM	7/31/2023	1,334	
USD	78,293	GBP	63,000	BARC	9/20/2023		(1,734)
USD	42,014	GBP	33,000	GSI	9/20/2023	95 262	_
USD	258,939	HKD	2,026,000	BOA	7/31/2023	263	(505)
USD	98,664	HUF HUF	34,500,000	BOA CITI	9/20/2023 9/20/2023	_	(505)
USD USD	134,701 128,149		47,000,000	GSI	9/20/2023	_	(399)
USD	198,923	HUF	45,100,000	MSI	9/20/2023	_	(1,489)
USD		HUF IDR	70,568,000	JPM	7/31/2023	_	(3,922)
USD	1,174,164 392,779		17,670,000,000	BARC	9/20/2023	 597	(111)
USD	29,947	IDR IDR	5,906,000,000	GSI	9/20/2023	397	
USD	866,673	INR	451,000,000 71,166,000	BOA	7/31/2023	344	(1)
USD	43,749	INR	3,600,000	SCB	9/20/2023	J44 —	— (1)
USD	1,541,880	JPY	219,652,000	JPM	7/31/2023	13,667	(1)
USD	3,808,498	KRW	4,963,397,000	MSI	7/31/2023	37,438	_
USD	29,895	KZT	13,550,000	GSI	7/24/2023	J1, 1 J0	(25)
USD	21,758	KZT	9,900,000	GSI	8/9/2023	_	(21)
USD	19,750	KZT	9,100,000	GSI	9/20/2023	_	(70)
USD	3,165,920	MXN	54,440,000	GSI	7/31/2023	1,252	(70)
USD	592,236	MXN	10,223,000	JPM	7/31/2023	1,232	(2,041)
USD	76,364	MXN	1,344,000	BOA	9/20/2023	_	(1,021)
USD	248,068	MXN	4,398,000	BARC	9/20/2023	_	(5,159)
USD	228,911	MXN	4,031,000	CITI	9/20/2023	_	(3,186)
USD	333,008	MXN	5,830,000	GSI	9/20/2023	_	(2,670)
	222,000	_,,	-,,				(=,0.0)

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued) FORWARD FOREIGN CURRENCY CONTRACTS (continued)

					Contractual settlement	Unrealized	Unrealized
Co	ntract to buy	Cont	tract to sell	Counterparty (OTC)	date	appreciation	depreciation
USD	42,958	MXN	750,000	HSBC	9/20/2023	_	\$(226)
USD	54,153	MXN	970,000	MSI	9/20/2023	_	(1,697)
USD	345,853	MYR	1,600,000	HSBC	9/20/2023	_	(170)
USD	5,877,352	NZD	9,534,000	HSBC	7/31/2023	\$26,969	_
USD	93,583	NZD	155,000	BARC	9/20/2023	_	(1,510)
USD	533,370	PEN	1,962,000	BOA	9/20/2023	_	(4,205)
USD	11,488	PEN	42,000	CITI	9/20/2023	_	(20)
USD	119,956	PEN	440,000	SCB	9/20/2023	_	(601)
USD	1,053,942	PHP	58,754,000	BOA	7/31/2023	_	(8,259)
USD	53,236	PHP	3,000,000	BOA	9/20/2023	_	(931)
USD	352,439	PLN	1,445,000	BOA	9/20/2023	_	(1,617)
USD	83,885	PLN	345,000	CITI	9/20/2023	_	(647)
USD	18,218	PLN	75,000	GSI	9/20/2023	_	(158)
USD	210,365	RON	960,000	BOA	9/20/2023	_	(471)
USD	3,053,479	SEK	32,669,000	MSI	7/31/2023	20,921	_
USD	1,932,549	SGD	2,613,000	BOA	7/31/2023	_	(1,345)
USD	133,951	SGD	180,000	GSI	9/20/2023	470	_
USD	25,926	SGD	35,000	JPM	9/20/2023	_	(29)
USD	418,495	THB	14,508,000	BARC	9/20/2023	6,218	_
USD	46,567	TRY	1,165,000	GSI	8/31/2023	2,784	_
USD	81,555	TRY	2,080,000	GSI	9/20/2023	4,353	_
USD	87,880	UYU	3,437,000	GSI	9/20/2023	_	(668)
USD	737,694	ZAR	13,860,000	CITI	7/31/2023	3,180	_
USD	69,303	ZAR	1,298,000	BARC	9/20/2023	871	_
USD	510,119	ZAR	9,896,000	CITI	9/20/2023	_	(11,613)
USD	356,402	ZAR	6,640,000	GSI	9/20/2023	6,332	
ZAR	33,880,000	USD	1,803,251	CITI	7/31/2023	_	(7,773)
ZAR	700,000	USD	37,770	BOA	9/20/2023	_	(865)
ZAR	6,476,000	USD	348,981	CITI	9/20/2023	_	(7,557)
ZAR	3,275,000	USD	174,421	MSI	9/20/2023	_	(1,759)
						\$404,309	\$(697,252)

SWAPS

Interest rate swaps

					Fixed	Floating		Unamortized upfront	Unrealized	
Counterparty (OTC)/	Notional		Payments	Payments	payment	payment	Maturity	payment paid	appreciation	
Centrally cleared	amount	Currency	made	received	frequency	frequency	date	(received)	(depreciation)	Value
			CAD CORRA Compounded							
Centrally cleared	33,820,000	CAD	OIS	Fixed 4.500%	Semi-Annual	Semi-Annual	Sep 2025	\$(27,374)	\$(19,222)	\$(46,596)
			GBP SONIA Compounded							
Centrally cleared	8,540,000	GBP	OIS	Fixed 5.717%	Annual	Annual	Sep 2025	_	(45,668)	(45,668)
Centrally cleared	52,320,000	MXN	MXN TIIE Banxico	Fixed 7.840%	Monthly	Monthly	Mar 2027	1,915	(87,575)	(85,660)
Centrally cleared	8,500,000	NZD	NZD BBR FRA	Fixed 2.660%	Semi-Annual	Quarterly	Mar 2027	(15,426)	(349,126)	(364,552)
Centrally cleared	6,540,000	NZD	NZD BBR FRA	Fixed 2.750%	Semi-Annual	Quarterly	Mar 2027	5,177	(272,535)	(267,358)
Centrally cleared	25,835,000	SEK	SEK STIBOR SIDE	Fixed 3.042%	Annual	Quarterly	Mar 2028	_	(20,922)	(20,922)
Centrally cleared	39,115,000	MXN	MXN TIIE Banxico	Fixed 8.840%	Monthly	Monthly	Jun 2028	(2,979)	47,312	44,333
Centrally cleared	55,310,000	MXN	MXN TIIE Banxico	Fixed 9.053%	Monthly	Monthly	Jun 2028	_	90,432	90,432
				INR MIBOR Compounde	d					
Centrally cleared	157,305,000	INR	Fixed 6.082%	OIS	Semi-Annual	Semi-Annual	Jun 2028	_	17,704	17,704
				INR MIBOR Compounde	d					
Centrally cleared	157,305,000	INR	Fixed 6.069%	OIS		Semi-Annual	Jun 2028	_	18,709	18,709
				INR MIBOR Compounde	d					
Centrally cleared	158,265,000	INR	Fixed 5.905%	OIS	Semi-Annual	Semi-Annual	Jun 2028	_	32,092	32,092
Centrally cleared	4,000,000	AUD	AUD BBR BBSW	Fixed 4.190%	Semi-Annual	Semi-Annual	Sep 2028	(577)	(13,304)	(13,881)
Centrally cleared	29,770,000	NOK	NOK NIBOR NIBR	Fixed 3.810%	Annual	Semi-Annual	Sep 2028	(11,687)	(33,727)	(45,414)
Centrally cleared	17,445,000	MXN	MXN TIIE Banxico	Fixed 6.940%	Monthly	Monthly	Sep 2031	(260)	(70,623)	(70,883)
Centrally cleared	21,005,000	ZAR	ZAR JIBAR SAFEX	Fixed 9.255%	Quarterly	Quarterly	Mar 2033		(22,323)	(22,323)
								\$(51,211)	\$(728,776)	\$(779,987)

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Credit default swaps - Buyer

Counterparty (OTC)/	vaps - Buyer			USD	Pay	Fixed		Unamortized upfront payment	Unrealized	
Centrally cleared	Reference obligation	Notional amount	Currency	notional amount	fixed rate	payment frequency	Maturity date	paid (received)	appreciation (depreciation)	Value
	Federative Republic of									
BARC	Brazil Federative Republic of	585,000	USD	\$585,000	1.000%	Quarterly	Dec 2026	\$24,816	\$(22,752)	\$2,064
BARC	Brazil Federative Republic of	955,000	USD	955,000	1.000%	Quarterly	Jun 2028	50,206	(19,505)	30,701
BARC	Brazil	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	23,707	(7,633)	16,074
BARC	Federative Republic of Brazil	500,000	USD	500,000	1.000%	Ossantanlys	Jun 2028	21 270	(5.205)	16,074
BARC	Republic of Colombia	650,000	USD	650,000	1.000%	Quarterly Quarterly	Jun 2028 Jun 2028	21,379 48,828	(5,305) (11,941)	36,887
BARC	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	29,494	(1,119)	28,375
BARC	Republic of Indonesia	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(2,759)	(335)	(3,094)
BARC	Republic of Indonesia	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(2,739) $(3,542)$	448	(3,094)
BARC	United Mexican States	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	2,976	(2,652)	324
BARC	United Mexican States	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	1,769	(1,445)	324
	Federative Republic of					Quarterly				
BOA	Brazil Federative Republic of	2,345,000	USD	2,345,000	1.000%	Quarterly	Dec 2027	135,186	(84,318)	50,868
BOA	Brazil Federative Republic of	620,000	USD	620,000	1.000%	Quarterly	Dec 2027	35,854	(22,405)	13,449
CITI	Brazil	485,000	USD	485,000	1.000%	Quarterly	Dec 2027	28,487	(17,966)	10,521
CITI	United Mexican States	770,000	USD	770,000	1.000%	Quarterly	Jun 2028	5,750	(5,250)	500
CCI	Federative Republic of	500,000	HCD	500,000	1 0000	0	I 2020	27 117	(11.042)	16.074
GSI	Brazil Government of	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	27,117	(11,043)	16,074
GSI	Malaysia	1,600,000	USD	1,600,000	1.000%	Quarterly	Jun 2028	(23,484)	(9,121)	(32,605)
GSI	Republic of Chile	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(3,338)	(2,938)	(6,276)
GSI	Republic of Chile	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(4,015)	(2,261)	(6,276)
GSI	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	30,153	(1,778)	28,375
GSI	Republic of Indonesia	640,000	USD	640,000	1.000%	Quarterly	Jun 2028	(2,254)	(1,706)	(3,960)
GSI	Republic of Peru	1,130,000	USD	1,130,000	1.000%	Quarterly	Jun 2028	3,242	(15,150)	(11,908)
GSI	Republic of Peru	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	773	(6,042)	(5,269)
GSI	Republic of Peru Republic of South	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(1,331)	(3,938)	(5,269)
GSI	Africa	675,000	USD	675,000	1.000%	Quarterly	Jun 2028	51,167	(4,473)	46,694
GSI	Republic of South Africa	670,000	USD	670,000	1.000%	Quarterly	Jun 2028	45,658	690	46,348
CCI	Republic of the	965 000	HCD	965,000	1 00007	0	I 2020	(2.420)	(2.920)	(7.240)
GSI	Philippines	865,000	USD	865,000	1.000%	Quarterly	Jun 2028	(3,428)	(3,820)	(7,248)
GSI	United Mexican States United Mexican States	630,000	USD	630,000	1.000%	Quarterly	Jun 2028	4,849	(4,440)	409
GSI		500,000	USD USD	500,000	1.000%	Quarterly	Jun 2028	3,654	(3,330)	324
MSI	Government of Japan Federative Republic of	9,570,000		9,570,000	1.000%	Quarterly	Dec 2024	(103,047)	(32,596)	(135,643)
MSI	Brazil Federative Republic of	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	24,893	(8,819)	16,074
MSI	Brazil Federative Republic of	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	22,398	(6,324)	16,074
MSI	Brazil	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	18,391	(2,317)	16,074
MSI	Government of Malaysia	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(6,482)	(3,707)	(10,189)
MSI	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	28,924	(549)	28,375
MSI	Republic of Peru	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	890	(6,159)	(5,269)
MSI	Republic of Peru	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(2,382)	(2,887)	(5,269)
MSI	Republic of Peru	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	(3,981)	(1,288)	(5,269)
MSI	Republic of South Africa	500,000	USD	500,000	1.000%	Quarterly	Jun 2028	32,524	2,064	34,588
		2 30,000	- 555	\$33,690,000		£	2020	\$543,042	\$(334,110)	\$208,932
Centrally cleared	CDX.NA.HY.38	553,700	USD	553,700	5.000%	Quarterly	Jun 2027	2,790	(25,194)	(22,404)
Centrally cleared	CDX.EM.38	15,515,000	USD	15,515,000	1.000%	Quarterly	Dec 2027	768,044	(125,729)	642,315
Centrally cleared	CDX.NA.HY.39	99,000	USD	99,000	5.000%	Quarterly	Dec 2027	(373)	(2,912)	(3,285)
Centrally cleared	CDX.EM.39	8,880,000	USD	8,880,000	1.000%	Quarterly	Jun 2028	501,112	(78,479)	422,633
Centrally cleared	CDX.NA.HY.40	1,215,000	USD	1,215,000	5.000%	Quarterly	Jun 2028	(28,988)	(18,358)	(47,346)
Centrally cleared	CDX.NA.IG.40	12,220,000	USD	12,220,000	1.000%	Quarterly	Jun 2028	(148,175)	(50,171)	(198,346)

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Credit default swaps - Buyer (continued)

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
	iTraxx Europe Crossover Series 39									
Centrally cleared	Version 1	560,000	EUR	\$609,163	5.000%	Quarterly	Jun 2028	\$(24,506)	\$(715)	\$(25,221)
	iTraxx Europe Senior Financials Series 39									
Centrally cleared	Version 1	9,265,000	EUR	9,972,996	1.000%	Quarterly	Jun 2028	(43,682)	(26,622)	(70,304)
	iTraxx Europe Series 39									
Centrally cleared	Version 1	8,010,000	EUR	8,644,831	1.000%	Quarterly	Jun 2028	(69,843)	(36,473)	(106,316)
	iTraxx Europe Sub Financials Series 39									
Centrally cleared	Version 1	605,000	EUR	650,141	1.000%	Quarterly	Jun 2028	19,827	(2,669)	17,158
				\$58,359,831				\$976,206	\$(367,322)	\$608,884
				\$92,049,831				\$1,519,248	\$(701,432)	\$817,816

Credit default swaps - Seller

Counterparty (OTC)/ Centrally cleared	Reference obligation	Implied credit spread	Notional amount	Currency	USD notional amount	Received fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
GSI	CMBX.NA.BBB11	10.906%	195,000	USD	\$195,000	3.000%	Monthly	Nov 2054	\$(40,698)	\$(6,997)	\$(47,695)
GSI	CMBX.NA.BBB14	9.549%	25,000	USD	25,000	3.000%	Monthly	Dec 2072	(4,151)	(3,169)	(7,320)
MSI	CMBX.NA.AAA.15	0.921%	100,000	USD	100,000	0.500%	Monthly	Nov 2064	(3,197)	508	(2,689)
					\$320,000				\$(48,046)	\$(9,658)	\$(57,704)
Centrally cleared	CDX.NA.HY.40	4.287%	250,000	USD	250,000	5.000%	Quarterly	Jun 2028	(261)	7,607	7,346
					\$250,000				\$(261)	\$7,607	\$7,346
					\$570,000				\$(48,307)	\$(2,051)	\$(50,358)

Total	return	swaps
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Pay/ receive		Floating/						Unamortized upfront	Unrealized	
total	Reference	fixed	Payment		Notional	Maturity	Counterparty	payment paid	appreciation	
return*	entity	rate	frequency	Currency	amount	date	(OTC)	(received)	(depreciation)	Value
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	625,000	Sep 2023	JPM	_	\$(2,782)	\$(2,782)
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	1,580,000	Sep 2023	JPM	_	(10,431)	(10,431)
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	625,000	Sep 2023	JPM	_	(5,148)	(5,148)
	iBoxx \$ Liquid Investment	1-Day USD Compounded								
Pay	Grade Index	SOFR	At Maturity	USD	1,250,000	Sep 2023	JPM	_	(8,430)	(8,430)
	iBoxx \$ Liquid Investment	1-Day USD Compounded								
Pay	Grade Index	SOFR	At Maturity	USD	1,250,000	Sep 2023	JPM	_	(16,164)	(16,164)
	iBoxx \$ Liquid Investment	1-Day USD Compounded								
Pay	Grade Index	SOFR	At Maturity	USD	1,255,000	Sep 2023	JPM	_	1,939	1,939
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	625,000	Sep 2023	MSI	_	(6,071)	(6,071)
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	625,000	Sep 2023	MSI	_	878	878
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	630,000	Sep 2023	MSI	_	973	973
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	3,160,000	Dec 2023	MSI		(28,118)	(28,118)
								_	\$(73,354)	\$(73,354)

^{*} Fund will pay or receive the total return of the reference asset depending on whether the return is positive or negative. For contracts where the fund has elected to receive the total return of the reference asset if positive, it will be responsible for paying the floating rate and the total return of the reference asset if negative. If the fund has elected to pay the total return of the reference asset if positive, it will receive the floating rate and the total return of the reference asset if negative.

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Inflation swaps									**		
Counterparty (OTC)/ Centrally cleared	Notional amount	Currency	USD notional amount	Payments made	Payments received	Fixed payment frequency	Floating payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
					USA CPI All Urban						
BARC	2,970,000	USD	\$2,970,000	Fixed 3.243%	Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	_	\$(3,169)	\$(3,169)
BARC	2,990,000	USD	2,990,000	Fixed 3.243%	Urban Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	_	(3,191)	(3,191)
BARC	5,640,000	USD	5,640,000	Fixed 3.147%	Urban Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	_	20,153	20,153
BOA	500,000	USD	500,000	Fixed 1.635%	Urban Consumers USA CPI All	At Maturity	At Maturity	Feb 2050	_	133,333	133,333
CITI	1,855,000	USD	1,855,000	Fixed 3.257%	Urban Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	_	(3,289)	(3,289)
CITI	1,730,000	USD	1,730,000	Fixed 3.257%	Urban Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	\$(174)	(2,894)	(3,068)
CITI	780,000	USD	780,000	Fixed 2.578%	Urban Consumers USA CPI All	At Maturity	At Maturity	Feb 2051	_	39,287	39,287
JPM	1,700,000	USD	1,700,000	Fixed 1.830%	Urban Consumers	At Maturity	At Maturity	Feb 2050	(39,287)	421,229	381,942
			\$18 165 000	•		, i	Ţ.		\$(39.461)	\$601.450	\$561 998

Derivatives	Currency Abbreviations
AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	Chinese Yuan Renminbi
COP	Colombian Peso
CZK	Czech Republic Koruna
EGP	Egyptian Pound
EUR	Euro
GBP	Pound Sterling
HKD	Hong Kong Dollar
HUF	Hungarian Forint
IDR	Indonesian Rupiah
INR	Indian Rupee
JPY	Japanese Yen
KRW	Korean Won
KZT	Kazakhstan Tenge
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PEN	Peruvian Nuevo Sol
PHP	Philippine Peso
PLN	Polish Zloty
RON	Romanian New Leu
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Bhat
TRY	Turkish Lira
USD	U.S. Dollar
UYU	Uruguayan Peso
ZAR	South African Rand

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Opportunistic Fixed Income Trust (continued)

Derivatives	Abbreviations
BARC	Barclays Bank PLC
BBR	Bank Bill Rate
BBSW	Bank Bill Swap Rate
BOA	Bank of America, N.A.
CITI	Citibank, N.A.
CORRA	Canadian Overnight Repo Rate Average
CPI	Consumer Price Index
GSI	Goldman Sachs International
HSBC	HSBC Bank PLC
JIBAR	Johannesburg Interbank Agreed Rate
JPM	JPMorgan Chase Bank, N.A.
MIBOR	Mumbai Interbank Offered Rate
MSI	Morgan Stanley & Co. International PLC
NIBOR	Norwegian Interbank Offered Rate
OIS	Overnight Index Swap
OTC	Over-the-counter
SCB	Standard Chartered Bank
SOFR	Secured Overnight Financing Rate
SONIA	Sterling Overnight Interbank Average Rate
SSB	State Street Bank and Trust Company
STIBOR	Stockholm Interbank Offered Rate
TIIE	Tasa de Interes Interbancario de Equilibrio

io (Interbank Equilibrium Interest Rate)

See Notes to financial statements regarding investment transactions and other derivatives information.

Select Bond Trust

	Shares or Principal Amount	Value		Shares or Principal Amount		Value
U.S. GOVERNMENT AND AGENCY (OBLIGATIONS -		U.S. GOVERNMENT AND AGENCY			
53.8%			OBLIGATIONS (continued)			
U.S. Government – 21.0%			U.S. Government Agency (continued)			
U.S. Treasury Bonds			Federal National			
2.250%, 02/15/2052	\$ 31,952,000	\$ 23,090,313	Mortgage Association (continued)			
2.500%, 02/15/2045	83,239,000	64,445,195		15,734,650		15,545,159
3.000%, 08/15/2052	192,600,000	163,755,142	5.500%, TBA (A)	8,955,000		8,911,967
3.375%, 08/15/2042 to 11/15/2048	48,236,000	43,656,286	5.500%, 10/01/2052 to 12/01/2052	114,782,094		115,090,105
3.625%, 02/15/2053	119,433,000	114,618,357	Government National Mortgage			
3.875%, 05/15/2043	85,622,000	83,548,342	Association	2 200 426		2 201 720
4.000%, 11/15/2042	236,251,000	234,737,517	4.000%, 10/15/2039 to 11/15/2041	2,399,426	_	2,291,729
U.S. Treasury Notes						1,964,284,796
3.375%, 05/15/2033	138,073,000	133,154,149	TOTAL U.S. GOVERNMENT AND AGENCY	OBLIGATIONS		
3.625%, 05/31/2028	24,488,000	23,952,325	(Cost \$3,387,207,612)		\$	3,226,046,585
3.750%, 05/31/2030	382,118,000	376,804,163	FOREIGN GOVERNMENT OBLIGATIONS	S _ 0.1%		
		1,261,761,789		3 – 0.1 /6		
U.S. Government Agency – 32.8%			Qatar – 0.1% State of Oatar			
Federal Home Loan Mortgage Corp.			5.103%, 04/23/2048 (B)	8,410,000		8,368,623
2.000%, 03/01/2052	60,151,810	49,375,361				0,300,023
2.500%, 08/01/2051 to 12/01/2051	38,739,855	33,100,435	TOTAL FOREIGN GOVERNMENT OBLIGAT	HONS (Cost	ф	0.260.622
3.000%, 03/01/2043 to 12/01/2049	91,225,751	81,912,691	\$8,410,000)		\$	8,368,623
3.500%, 04/01/2044 to 04/01/2052	113,344,931	104,563,200	CORPORATE BONDS – 29.5%			
4.000%, 08/01/2037 to 05/01/2052	51,397,822	49,619,983	Communication services – 1.7%			
4.500%, 12/01/2037 to 09/01/2052	96,351,581	93,486,228	Charter Communications Operating LLC			
5.000%, 10/01/2052 to 02/01/2053	76,430,884	75,089,888	4.200%, 03/15/2028	12,055,000		11,301,194
5.500%, 09/01/2052 to 03/01/2053	57,103,524	57,229,264	4.800%, 03/01/2050	12,476,000		9,413,127
Federal National Mortgage Association	40.011.400	10 (21 0(5	5.750%, 04/01/2048	13,071,000		11,188,269
2.000%, 06/01/2036	48,011,490	42,631,265	6.484%, 10/23/2045	9,276,000		8,720,535
2.500%, 08/01/2035 to 03/01/2052	260,892,817 202,362,011	225,757,805 181,695,306	Meta Platforms, Inc.			
3.000%, 03/01/2033 to 02/01/2052	155,515,616	181,095,300	4.800%, 05/15/2030	3,067,000		3,069,245
3.500%, 06/01/2042 to 04/01/2052 4.000%, 09/01/2037 to 09/01/2052	342,232,125	326,766,060	Netflix, Inc.			
4.500%, 09/01/2037 to 09/01/2032 4.500%, TBA (A)	8,074,000	7,758,612	4.875%, 06/15/2030 (B)(C)	10,040,000		9,880,301
4.500%, 1BA (A) 4.500%, 11/01/2037 to 10/01/2052	180,220,146	174,827,887	T-Mobile USA, Inc.			
5.000%, TBA (A)	32,416,000	31,758,817	3.875%, 04/15/2030	17,265,000		15,905,702
5.000%, 1BA (A) 5.000%, 09/01/2052 to 04/01/2053	145,241,467	142,682,568	5.750%, 01/15/2054	7,388,000		7,629,845
2.000.0, 02/01/2002 to 0 // 01/2000	1.0,2.1,107	1.2,002,000				

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

`	Shares of Principa Amoun	ıl	Value	`	_	Shares or Principal Amount	Value	
CORPORATE BONDS (continued)				CORPORATE BONDS (continued)				
Communication services (continued)				Energy (continued)				
WarnerMedia Holdings, Inc.				Enbridge, Inc.				
4.279%, 03/15/2032	\$ 5,570	0,000	\$ 4,939,896	5.750%, (5.750% to 4-15-30, then 5				
5.050%, 03/15/2042	3,14	000,	2,650,818	Year CMT + 5.314%), 07/15/2080	\$	8,820,000	\$ 7,96	5,600
5.141%, 03/15/2052	19,538	3,000	15,908,777	6.250%, (6.250% to 3-1-28, then 3				
			100,607,709	month LIBOR $+ 3.641\%$),				
Consumer discretionary – 2.0%				03/01/2078		8,767,000	8,060	6,816
AutoNation, Inc.				Energy Transfer LP		4 900 000	4.67	7.567
4.750%, 06/01/2030	6,44	7,000	6,027,983	4.200%, 04/15/2027 5.150%, 03/15/2045		4,899,000 4,125,000		7,567 7,101
Booking Holdings, Inc.				5.250%, 04/15/2029		17,785,000		2,468
4.625%, 04/13/2030	6,995	5,000	6,815,661	5.400%, 10/01/2047		8,136,000		0,846
Choice Hotels International, Inc.				5.500%, 06/01/2027		6,402,000		7,301
3.700%, 12/01/2029 to 01/15/2031	12,249	9,000	10,502,713	Enterprise Products Operating LLC		0,102,000	0,50	,,501
eBay, Inc.	9.25	000	7.005.406	5.250%, (5.250% to 8-16-27, then 3				
2.700%, 03/11/2030 Expedia Group, Inc.	8,25	,000	7,085,486	month CME Term SOFR + 3.295%),				
2.950%, 03/15/2031	4,15	7 000	3,502,921	08/16/2077		12,660,000	11,070	0,637
3.800%, 02/15/2028	14,52		13,580,974	Kinder Morgan Energy Partners LP				
4.625%, 08/01/2027	8,713		8,443,314	7.750%, 03/15/2032		3,697,000	4,13	8,101
General Motors Company	0,71	,,,,,,,	0,115,511	MPLX LP				
5.400%, 10/15/2029	8,209	0,000	8,004,205	4.000%, 03/15/2028		5,620,000		6,048
General Motors Financial Company, Inc.				4.125%, 03/01/2027		2,551,000		0,895
2.400%, 10/15/2028	17,219		14,579,260	4.250%, 12/01/2027		4,887,000 3,979,000		1,059
3.600%, 06/21/2030	20,340	6,000	17,578,478	4.950%, 09/01/2032 5.000%, 03/01/2033		4,017,000		0,787 7,823
Hyundai Capital America				Occidental Petroleum Corp.		4,017,000	3,04	7,023
2.375%, 10/15/2027 (B)	2,708	3,000	2,369,214	6.450%, 09/15/2036		9,319,000	9.56	4,086
LKQ Corp.	2.16		2 150 055	6.625%, 09/01/2030		3,170,000		3,947
5.750%, 06/15/2028 (B)	2,160	,000	2,158,955	Ovintiv, Inc.		-,,	-,	- ,-
Marriott International, Inc. 4.625%, 06/15/2030	4,30	. 000	4,121,956	5.650%, 05/15/2028		2,243,000	2,198	8,523
Nissan Motor Acceptance Company LLC	4,30.	,000	4,121,930	6.250%, 07/15/2033		2,249,000		8,256
1.850%, 09/16/2026 (B)	7,839	000.0	6,650,297	7.200%, 11/01/2031		1,177,000	1,23	5,073
2.000%, 03/09/2026 (B)	3,850		3,374,054	Sabine Pass Liquefaction LLC				
United Airlines 2023-1 Class A Pass	- ,	,	- , ,	4.200%, 03/15/2028		4,128,000		2,372
Through Trust				4.500%, 05/15/2030		13,283,000	12,620	
5.800%, 01/15/2036	7,169	000,	7,305,713	5.000%, 03/15/2027		6,022,000	5,92	7,377
			122,101,184	Targa Resources Corp. 4.950%, 04/15/2052		7,304,000	6.03	4,757
Consumer staples – 0.8%				Targa Resources Partners LP		7,304,000	0,05	4,737
Anheuser-Busch Companies LLC				4.000%, 01/15/2032		6,089,000	5.26	3,518
4.700%, 02/01/2036	7,53	7,000	7,330,597	The Williams Companies, Inc.		0,000,000	5,20.	2,210
4.900%, 02/01/2046	3,282	2,000	3,136,905	4.650%, 08/15/2032		5,495,000	5,20	3,831
JBS USA LUX SA				Var Energi ASA				
5.125%, 02/01/2028 (B)		,000	3,232,262	7.500%, 01/15/2028 (B)		1,397,000	1,43	5,739
5.750%, 04/01/2033 (B)	9,18	,000	8,629,708	8.000%, 11/15/2032 (B)		10,520,000	11,130	0,265
Kraft Heinz Foods Company	12.00	000	11 010 770	Western Midstream Operating LP				
4.375%, 06/01/2046	13,908		11,819,779	4.300%, 02/01/2030		6,184,000		2,293
4.875%, 10/01/2049 5.000%, 06/04/2042	3,550 3,892		3,239,254 3,642,229	6.150%, 04/01/2033		1,540,000		2,151
Pilgrim's Pride Corp.	3,09.	2,000	3,042,229				204,72	3,758
6.250%, 07/01/2033	6,510	000	6,305,534	Financials – 9.2%				
The Hershey Company	0,51	,,,,,,,	0,000,00	Ally Financial, Inc.				
4.500%, 05/04/2033	2,250	6,000	2,240,336	6.992%, (6.992% to 6-13-28, then		7 040 000	~ oo	
			49,576,604	SOFR + 3.260%), 06/13/2029		5,910,000	5,830	6,147
Energy - 3.4%			1,5,0,001	Ares Capital Corp. 2.150%, 07/15/2026		10.012.000	0.46	1.510
Aker BP ASA				2.150%, 07/15/2020 2.875%, 06/15/2028		10,912,000 6,780,000		1,512 6,833
3.100%, 07/15/2031 (B)	3,21	,000	2,657,178	3.250%, 07/15/2025		3,689,000		2,147
3.750%, 01/15/2030 (B)	2,039		1,812,226	3.875%, 01/15/2026		8,615,000		7,093
4.000%, 01/15/2031 (B)	9,819		8,732,111	4.200%, 06/10/2024		2,208,000		5,136
Cheniere Energy Partners LP	, ,			Athene Holding, Ltd.		,,	_,10.	,
3.250%, 01/31/2032	15,49	,000	12,743,670	3.500%, 01/15/2031		13,028,000	10,76	4,794
4.500%, 10/01/2029	3,49	7,000	3,209,394	Banco Santander SA				
Continental Resources, Inc.				4.379%, 04/12/2028		6,240,000	5,883	3,619
4.900%, 06/01/2044	4,202	2,000	3,265,331	Bank of America Corp.				
Diamondback Energy, Inc.	E E 41	000	4.750.000	2.087%, (2.087% to 6-14-28, then		11.500.000	10.00	2.1.45
3.125%, 03/24/2031	5,548	,000	4,752,293	SOFR + 1.060%), 06/14/2029		11,760,000	10,033	3,147

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Financials (continued)		
Bank of America Corp. (continued)			M&T Bank Corp.		
2.592%, (2.592% to 4-29-30, then			5.125%, (5.125% to 11-1-26, then 3		
SOFR + 2.150%), 04/29/2031	\$ 10,542,000	\$ 8,850,395	month LIBOR + 3.520%),	d 2746,000	Φ 2.056.022
2.687%, (2.687% to 4-22-31, then	19,364,000	16,047,846	11/01/2026 (D)	\$ 3,746,000	\$ 2,956,932
SOFR + 1.320%), 04/22/2032 3.248%, 10/21/2027	9,341,000	8,700,806	Macquarie Bank, Ltd. 3.624%, 06/03/2030 (B)	6,523,000	5,485,596
3.846%, (3.846% to 3-8-32, then 5	7,541,000	0,700,000	MetLife, Inc.	0,525,000	3,403,370
Year CMT + 2.000%), 03/08/2037	7,679,000	6,566,500	6.400%, (6.400% to 12-15-36, then 3		
4.271%, (4.271% to 7-23-28, then 3			month LIBOR + 2.205%), 12/15/2036	6,447,000	6,434,406
month CME Term SOFR +	44262000	10.501.600	Morgan Stanley		
1.572%), 07/23/2029	14,262,000	13,531,689	2.239%, (2.239% to 7-21-31, then	4.496.000	2.5(5.412
Blackstone Private Credit Fund 2.350%, 11/22/2024	7,493,000	7,000,710	SOFR + 1.178%), 07/21/2032 2.484%, (2.484% to 9-16-31, then	4,486,000	3,565,412
2.700%, 01/15/2025	5,893,000	5,496,822	SOFR + 1.360%), 09/16/2036	11,122,000	8,438,710
3.250%, 03/15/2027	1,690,000	1,460,365	4.431%, (4.431% to 1-23-29, then 3	,,	2,122,722
4.000%, 01/15/2029	8,340,000	7,069,357	month CME Term SOFR +		
BNP Paribas SA			1.890%), 01/23/2030	1,512,000	1,438,571
9.250%, (9.250% to 11-17-27, then 5			5.164%, (5.164% to 4-20-28, then	0.020.000	0.010.051
Year CMT + 4.969%), 11/17/2027 (B)(D)	2,997,000	3,088,747	SOFR + 1.590%), 04/20/2029 NatWest Group PLC	8,928,000	8,818,951
BPCE SA	2,997,000	3,000,747	3.754%, (3.754% to 11-1-24, then 5		
4.500%, 03/15/2025 (B)	7,805,000	7,489,704	Year CMT + 2.100%), 11/01/2029	3,137,000	2,944,660
Citigroup, Inc.			NatWest Markets PLC		
2.561%, (2.561% to 5-1-31, then			1.600%, 09/29/2026 (B)	11,436,000	10,026,631
SOFR + 1.167%), 05/01/2032	5,665,000	4,625,623	Nippon Life Insurance Company		
4.600%, 03/09/2026 6.174%, (6.174% to 5-25-33, then	14,638,000	14,171,758	2.750%, (2.750% to 1-21-31, then 5 Year CMT + 2.653%), 01/21/2051 (B)	5,792,000	4,763,184
SOFR + 2.661%), 05/25/2034	7,476,000	7,541,134	Prudential Financial, Inc.	3,792,000	4,703,104
Citizens Financial Group, Inc.	7,170,000	7,5 11,15 1	5.125%, (5.125% to 11-28-31, then 5		
3.250%, 04/30/2030	10,926,000	8,928,199	Year CMT + 3.162%), 03/01/2052	2,755,000	2,487,407
CNA Financial Corp.			Santander Holdings USA, Inc.		
2.050%, 08/15/2030	2,944,000	2,354,106	2.490%, (2.490% to 1-6-27, then	(102 000	5 271 042
CNO Financial Group, Inc. 5.250%, 05/30/2029	8,650,000	8,182,790	SOFR + 1.249%), 01/06/2028 3.244%, 10/05/2026	6,103,000 15,129,000	5,271,042 13,621,418
Credit Agricole SA	8,030,000	0,102,790	3.450%, 06/02/2025	14,305,000	13,489,324
2.811%, 01/11/2041 (B)	4,491,000	2,959,831	4.400%, 07/13/2027	3,574,000	3,356,415
3.250%, 01/14/2030 (B)	12,902,000	11,014,274	SBL Holdings, Inc.		
Danske Bank A/S			5.000%, 02/18/2031 (B)	5,793,000	4,486,251
6.466%, (6.466% to 1-9-25, then 1	6 000 000	6,963,356	Societe Generale SA 6.221%, (6.221% to 6-15-32, then 1		
Year CMT + 2.100%), 01/09/2026 (B) Deutsche Bank AG	6,980,000	0,905,530	Year CMT + 3.200%),		
2.311%, (2.311% to 11-16-26, then			06/15/2033 (B)	4,310,000	4,012,280
SOFR + 1.219%), 11/16/2027	7,009,000	6,023,095	6.446%, (6.446% to 1-10-28, then 1		
2.552%, (2.552% to 1-7-27, then			Year CMT $+ 2.550\%$),		
SOFR + 1.318%), 01/07/2028	11,487,000	9,960,454	01/10/2029 (B)	12,442,000	12,460,022
Discover Financial Services 4.100%, 02/09/2027	3,143,000	2,915,890	Synovus Bank 5.625%, 02/15/2028	3,622,000	3,272,432
6.700%, 11/29/2032	7,827,000	8,063,633	Teachers Insurance & Annuity	3,022,000	3,212,732
JPMorgan Chase & Co.	.,,	0,000,000	Association of America		
2.522%, (2.522% to 4-22-30, then			4.270%, 05/15/2047 (B)	9,222,000	7,624,732
SOFR + 2.040%), 04/22/2031	11,103,000	9,391,412	The Charles Schwab Corp.		
2.956%, (2.956% to 5-13-30, then 3			5.643%, (5.643% to 5-19-28, then	7.540.000	7.520.041
month CME Term SOFR + 2.515%), 05/13/2031	11,196,000	9,600,014	SOFR + 2.210%), 05/19/2029 The Goldman Sachs Group, Inc.	7,549,000	7,539,941
4.600%, (4.600% to 2-1-25, then 3	11,190,000	9,000,014	2.615%, (2.615% to 4-22-31, then		
month CME Term SOFR +			SOFR + 1.281%), 04/22/2032	23,362,000	19,159,625
3.125%), 02/01/2025 (D)	8,230,000	7,674,475	2.650%, (2.650% to 10-21-31, then	, , , , , , , , , , , , , , , , , , , ,	
6.750%, (6.750% to 2-1-24, then 3			SOFR + 1.264%), 10/21/2032	7,882,000	6,424,825
month CME Term SOFR +	0.050.000	0.002.007	The PNC Financial Services Group, Inc.		
4.042%), 02/01/2024 (D)	8,072,000	8,092,987	3.400%, (3.400% to 9-15-26, then 5		
Lazard Group LLC 4.375%, 03/11/2029	5,875,000	5,453,225	Year CMT + 2.595%), 09/15/2026 (D)	11,024,000	8,130,200
110.000, 00.1112022	5,075,000	5,155,225	5.582%, (5.582% to 6-12-28, then	11,027,000	0,130,200
			SOFR + 1.841%), 06/12/2029	11,207,000	11,154,260

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

,	Shares or Principal Amount	Value	`	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Industrials (continued)		
The PNC Financial Services			Air Canada 2017-1 Class B Pass		
Group, Inc. (continued)			Through Trust		
6.250%, (6.250% to 3-15-30, then 7			3.700%, 01/15/2026 (B)	\$ 3,166,905	\$ 2,929,387
Year CMT + 2.808%), 03/15/2030 (D)	\$ 4,542,000	\$ 4,077,581	Air Lease Corp. 2.100%, 09/01/2028	4,481,000	3,722,095
8.536%, (3 month LIBOR + 3.040%),	\$ 4,342,000	\$ 4,077,361	2.875%, 01/15/2026	3.181.000	2,942,542
09/01/2023 (D)(E)	4,314,000	4,275,705	3.625%, 12/01/2027	4,932,000	4,499,450
8.977%, (3 month LIBOR + 3.678%),	5.122. 000	5 105 05 t	Alaska Airlines 2020-1 Class B Pass		
08/01/2023 (C)(D)(E) Truist Financial Corp.	\$ 7,133,000	7,125,854	Through Trust 8.000%, 08/15/2025 (B)	4,327,839	4,338,785
5.867%, (5.867% to 6-8-33, then			American Airlines 2016-1 Class A Pass	4,327,639	4,556,765
SOFR + 2.361%), 06/08/2034	6,656,000	6,658,738	Through Trust		
U.S. Bancorp			4.100%, 01/15/2028	7,196,818	6,383,578
5.836%, (5.836% to 6-10-33, then	5.454 .000	5 505 055	American Airlines 2016-1 Class AA Pass		
SOFR + 2.260%), 06/12/2034	7,471,000	7,525,057	Through Trust 3.575%, 01/15/2028	6,302,044	5 916 660
Wells Fargo & Company 2.393%, (2.393% to 6-2-27, then			American Airlines 2017-1 Class A Pass	0,302,044	5,816,660
SOFR + 2.100%), 06/02/2028	19,183,000	17,094,562	Through Trust		
2.879%, (2.879% to 10-30-29, then 3			4.000%, 02/15/2029	4,796,050	4,144,521
month CME Term SOFR +			American Airlines 2017-1 Class AA Pass		
1.432%), 10/30/2030	11,773,000	10,168,159	Through Trust	5 512 150	5 055 440
3.350%, (3.350% to 3-2-32, then SOFR + 1.500%), 03/02/2033	18,031,000	15,431,897	3.650%, 02/15/2029 American Airlines 2017-2 Class A Pass	5,513,150	5,055,448
5.875%, (5.875% to 6-15-25, then 3	10,031,000	13,431,077	Through Trust		
month LIBOR + 3.990%),			3.600%, 10/15/2029	4,168,448	3,509,312
06/15/2025 (D)	22,240,000	21,792,937	American Airlines 2019-1 Class A Pass		
		551,873,342	Through Trust	(407 200	5 100 020
Health care – 1.5%			3.500%, 02/15/2032 American Airlines 2019-1 Class AA Pass	6,487,288	5,189,830
AmerisourceBergen Corp.	0.144.000	7.025.220	Through Trust		
2.800%, 05/15/2030 Amgen, Inc.	9,144,000	7,935,338	3.150%, 02/15/2032	6,610,370	5,729,736
5.250%, 03/02/2030	2,398,000	2,402,785	American Airlines 2021-1 Class A Pass		
Centene Corp.	_,-,-,-,	_,,	Through Trust	4 174 070	2.466.276
4.625%, 12/15/2029	13,970,000	12,858,503	2.875%, 07/11/2034 Ashtead Capital, Inc.	4,174,978	3,466,276
CVS Health Corp.	2 (00 000	2 20 4 021	1.500%, 08/12/2026 (B)	3,400,000	2,970,863
3.750%, 04/01/2030 5.050%, 03/25/2048	2,600,000 5,828,000	2,384,921 5,371,917	4.250%, 11/01/2029 (B)	2,302,000	2,089,224
5.250%, 01/30/2031	1,445,000	1,440,465	5.500%, 08/11/2032 (B)	5,436,000	5,255,870
5.300%, 06/01/2033	4,018,000	4,011,760	5.550%, 05/30/2033 (B)	2,706,000	2,637,767
Fresenius Medical Care US Finance			British Airways 2013-1 Class A Pass Through Trust		
III, Inc.	12 240 000	0.260.701	4.625%, 06/20/2024 (B)	1,635,489	1,612,835
2.375%, 02/16/2031 (B) 3.750%, 06/15/2029 (B)	12,349,000 12,965,000	9,369,701 11,391,184	British Airways 2018-1 Class A Pass	, ,	, ,
Pfizer Investment Enterprises Pte, Ltd.	12,703,000	11,371,104	Through Trust	1 22 (77)	4 400 005
4.750%, 05/19/2033	7,644,000	7,615,200	4.125%, 09/20/2031 (B) British Airways 2020-1 Class A Pass	1,336,754	1,183,027
Royalty Pharma PLC			Through Trust		
1.750%, 09/02/2027	4,117,000	3,530,251	4.250%, 11/15/2032 (B)	2,307,215	2,104,180
Universal Health Services, Inc. 1.650%, 09/01/2026	6,167,000	5,391,039	British Airways 2020-1 Class B Pass		
2.650%, 10/15/2030	6,598,000	5,388,899	Through Trust		
Viatris, Inc.		, ,	8.375%, 11/15/2028 (B) CoStar Group, Inc.	2,860,533	2,839,079
2.300%, 06/22/2027	4,139,000	3,616,063	2.800%, 07/15/2030 (B)	8,616,000	7,106,495
2.700%, 06/22/2030	5,131,000	4,152,163	DAE Funding LLC	0,010,000	7,100,170
4.000%, 06/22/2050	6,862,000	4,538,109	3.375%, 03/20/2028 (B)	9,216,000	8,280,779
Industrials 4.40		91,398,298	Delta Air Lines, Inc.	0 ((= (=)	0.412.616
Industrials – 4.4% AerCap Ireland Capital DAC			4.750%, 10/20/2028 (B)	8,667,678	8,413,619
1.750%, 01/30/2026	9,702,000	8,708,589	Huntington Ingalls Industries, Inc. 4.200%, 05/01/2030	4,396,000	4,073,188
2.450%, 10/29/2026	24,766,000	22,119,771	JetBlue 2019-1 Class AA Pass Through	1,570,000	1,075,100
3.000%, 10/29/2028	12,158,000	10,512,448	Trust		
Air Canada 2013-1 Class A Pass			2.750%, 05/15/2032	6,628,439	5,633,282
Through Trust 4.125%, 05/15/2025 (B)	2,379,032	2,236,290	Owens Corning 3.950%, 08/15/2029	8,341,000	7 752 251
1.125 10, 05/15/2025 (1)	2,317,032	2,230,270	5.750 /0, 00/13/2027	0,541,000	7,752,251

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

6.400%, 04/15/2033 (B) 4,095,000 4,091,548 VMware, Inc. SMBC Aviation Capital Finance DAC 2.300%, 06/15/2028 (B) 3,894,000 3,311,969 The Boeing Company 3.200%, 03/01/2029 4,360,000 11,861,112 Angle of the control o	08,314 64,774 7,249 64,220 61,413 7,183 39,370 06,728
Regal Rexnord Corp. 6.050%, 02/15/2026 (B) \$ 4,778,000 \$ 4,784,065 \$ 2.700%, 06/15/2031 \$ 4,203,000 \$ 3,49 6.400%, 04/15/2033 (B) \$ 4,095,000 \$ 4,091,548 \$ VMware, Inc. SMBC Aviation Capital Finance DAC 2.300%, 06/15/2028 (B) 3,894,000 3,311,969 The Boeing Company 3.200%, 03/01/2029 4,360,000 11,861,112 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4.244 5.040%, 05/01/2028 (B) 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4.244 5.040%, 05/01/2029 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4.244 5.040%, 05/01/2029 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4.244 5.040%, 05/01/2029 12,008,000 12,008,	34,774 7,249 34,220 31,413 7,183 39,370
6.050%, 02/15/2026 (B) \$ 4,778,000 \$ 4,784,065 \$ 2.700%, 06/15/2031 \$ 4,203,000 \$ 3,49 6.400%, 04/15/2033 (B) \$ 4,095,000 \$ 4,091,548 VMware, Inc. \$ 4.700%, 05/15/2030 \$ 10,672,000 \$ 10,13 7.300%, 06/15/2028 (B) \$ 3,894,000 \$ 3,311,969 \$ 1,300%, 03/01/2029 \$ 4,360,000 \$ 3,898,273 \$ 12,008,000 \$ 11,861,112 \$ 1,500,000 \$ 17,703,000 \$ 17,703,000 \$ 1,000,000 \$ 1,0	34,774 7,249 34,220 31,413 7,183 39,370
6.400%, 04/15/2033 (B) 4,095,000 4,091,548 VMware, Inc. SMBC Aviation Capital Finance DAC 2.300%, 06/15/2028 (B) 3,894,000 3,311,969 The Boeing Company 3.200%, 03/01/2029 4,360,000 3,898,273 5.040%, 05/01/2027 12,008,000 11,861,112 6.150%, 05/01/2027 12,708,000 11,861,112 6.150%, 05/01/2027 (B) 4,433,000 4,235	34,774 7,249 34,220 31,413 7,183 39,370
SMBC Aviation Capital Finance DAC 4.700%, 05/15/2030 10,672,000 2.300%, 06/15/2028 (B) 3,894,000 3,311,969 The Boeing Company 4,360,000 3,898,273 5.040%, 03/01/2029 4,360,000 11,861,112 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4.750%, 04/10/2027 (B) 4,433,000	7,249 34,220 31,413 7,183 39,370
2.300%, 06/15/2028 (B) 3,894,000 3,311,969 The Boeing Company 3.200%, 03/01/2029 4,360,000 3,898,273 5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,234	7,249 34,220 31,413 7,183 39,370
The Boeing Company 3.200%, 03/01/2029 4,360,000 3,898,273 5,040%, 05/01/2027 12,008,000 11,861,112 4,750%, 04/10/2027 (B) 4,433,000 4,23	34,220 31,413 7,183 39,370
3.200%, 03/01/2029 4,360,000 3,898,2/3 Anglo American Capital PLC 4.750%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,243,	31,413 .7,183 39,370
5.040%, 05/01/2027 12,008,000 11,861,112 4.750%, 04/10/2027 (B) 4,433,000 4,28	31,413 .7,183 39,370
	7,183 89,370
5.150%, 05/01/2030 17,787,000 17,615,358 United Airlines 2014-2 Class A Pass Braskem Netherlands Finance BV	7,183 89,370
Through Trust 5.875%, 01/31/2000 (B) 5,979,000 4,8.	39,370
3.750%, 09/03/2026 8,823,231 8,256,515 Freeport-McMoRan, Inc. 4.250%, 03/01/2030 6,421,000 5,9	39,370
United Airlines 2016-1 Class A Pass 5 450% 03/15/2043 7 603 000 7 08	6,728
1 inrough 1 trust 2 4 50 07 17 17 17 17 17 17 17 17 17 17 17 17 17	6.728
United Airlings 2016 1 Class R Pass 2,500%, 10/01/2029 5,157,000 2,00	.,5
Through Trust UCLINV	33,114
3.650%, 01/07/2026 7,247,049 6,646,819	52,028
United Affinies 2010-1 Class B 1 ass	2,020
Through Trust 4.600%, 03/01/2026 2,889,156 2,717,571 Real estate – 1.6% American Homes 4 Rent LP	
1,17,671	52,132
Through Trust American Tower Corp.	
1,000,000	9,340
United Airlines 2020-1 Class A Pass American Tower Trust I Through Trust 5.490%, 03/15/2028 (B) 7,048,000 7,03	2 702
Through Trust 5.490%, 03/15/2028 (B) 7,048,000 7,05 (S.875%, 10/15/2027 13,522,027 13,285,391 Crown Castle, Inc.	53,703
	58,004
	1,485
4.875%, 01/15/2026 4,084,655 3,890,634 Extra Space Storage LP	0.040
US Airways 2012-1 Class A Pass 5.700%, 04/01/2028 2,092,000 2,08 Through Trust GLP Capital LP	39,940
1	3,717
US Airways 2012-2 Class A Pass 4.000%, 01/15/2030 3,326,000 2,88	32,504
	21,078
4.625%, 06/03/2025 3,082,054 2,882,301 Host Hotels & Resorts LP 3.375%, 12/15/2029 10,874,000 9,28	86,153
3 500% 09/15/2030 3 530 000 2 90	0,133
Information technology – 2.6% 4 000% 06/15/2025 12 157 000 11 68	34,507
Autodesk, Inc. 2.850%, 01/15/2030 3,346,000 2,933,486 Prologis LP 5,105% 01/15/2034 7,000,000 7,000,000 7,000,000 7,000,000	
Broadcom Inc 5.125%, 01/15/2034 /,898,000 /,89	1,617
3,419%, 04/15/2033 (B) 11,115,000 9,295,011 SBA Tower Trust 2.836%, 01/15/2025 (B) 3,799,000 3,60	7,205
4./50%, 04/15/2029 22,614,000 21,8/6,/25 6500% 01/15/2029 (P) 2.526,000 2.55	6,948
4.926%, 05/15/2037 (B) 3,339,000 3,021,809 VICTURE LP	
4 900% 10/01/2026 10 841 000 10 763 956 4.125%, 08/15/2030 (B) 2,125,000 1,80	59,153
5 300% 10/01/2020 5 382 000 5 342 760 4.5/5%, 05/15/2025 2,808,000 2,7	71,791 .2,280
Flex, Ltd. 5 125% 05/15/2032 1 733 000 1 6	21,471
6.000%, 01/15/2028 9,336,000 9,481,416	53,318
Foundry JV Holdco LLC 5.875%, 01/25/2034 (B) 6,237,000 6,212,344 Utilities – 1.8%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Micron Technology, Inc. AES Panama Generation Holdings SRL	
4.185%, 02/15/2027 13,483,000 12,918,112 4.375%, 05/31/2030 (B) 5,898,714 5,00	36,027
5.327%, 02/06/2029 16,723,000 16,464,604 Atlantica Transmision Sur SA	0 104
	50,194
	33,436
4.600%, 05/23/2029 3,233,000 3,130,100 Duke Energy Carolinas LLC	
	37,571
3.875%, 06/18/2026 11,636,000 11,176,967 Duke Energy Corp. Oracle Corp. 2.450%, 06/01/2030 2,272,000 1,90	7,892
Oracle Corp. 2.450%, 06/01/2030 2,272,000 1,90 2.950%, 04/01/2030 9,808,000 8,561,066 Emera US Finance LP	1,092
	54,905
3.375%, 04/01/2031 (B) 3,682,000 2,968,381 Eversource Energy	1.001
5.125%, 05/15/2033 5,667,000 5,58	34,824

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

Scient Bond Trust (continued)	Shares or Principal Amount	Value	Scient Bond Trust (continu	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			COLLATERALIZED MORTGAGE			
Utilities (continued)			OBLIGATIONS (continued)			
Georgia Power Company	2.760.000	¢ 2.711.406	Commercial and			
4.950%, 05/17/2033 \$ Indianapolis Power & Light Company	3,760,000	\$ 3,711,486	residential (continued) Arroyo Mortgage Trust			
5.650%, 12/01/2032 (B)	9,200,000	9,383,155	Series 2021-1R, Class A1			
National Grid PLC			1.175%, 10/25/2048 (B)(F)	\$	4,145,442	\$ 3,306,864
5.809%, 06/12/2033	9,695,000	9,865,520	BAMLL Commercial Mortgage			
NextEra Energy Capital Holdings, Inc. 2.250%, 06/01/2030	3,071,000	2,554,212	Securities Trust Series 2015-200P, Class A			
NiSource, Inc.	2,0.2,000	_,,	3.218%, 04/14/2033 (B)		5,706,000	5,298,299
1.700%, 02/15/2031	2,272,000	1,776,410	BBCMS Mortgage Trust			
3.600%, 05/01/2030 5.250%, 03/30/2028	4,887,000 1,446,000	4,401,132 1,444,856	Series 2020-C6, Class A2 2.690%, 02/15/2053		3,175,000	2,933,837
NRG Energy, Inc.	1,440,000	1,777,030	BOCA Commercial Mortgage Trust		3,173,000	2,755,657
2.450%, 12/02/2027 (B)	6,241,000	5,259,341	Series 2022-BOCA, Class B (1 month			
4.450%, 06/15/2029 (B)	5,451,000	4,817,859	CME Term SOFR + 2.319%)		2 221 000	2 202 500
7.000%, 03/15/2033 (B) Sempra Energy	6,323,000	6,375,386	7.466%, 05/15/2039 (B)(E) BRAVO Residential Funding Trust		2,231,000	2,202,509
5.500%, 08/01/2033	5,830,000	5,791,108	Series 2021-NQM1, Class A1			
Vistra Operations Company LLC			0.941%, 02/25/2049 (B)(F)		2,846,362	2,472,153
3.700%, 01/30/2027 (B)	12,134,000	11,111,918	BX Commercial Mortgage Trust			
4.300%, 07/15/2029 (B)	11,729,000	10,393,954	Series 2021-VOLT, Class C (1 month LIBOR + 1.100%)			
TOTAL CORPORATE BONDS (Cost		100,441,100	6.293%, 09/15/2036 (B)(E)		7,399,000	7,027,669
\$1,953,268,024)		\$ 1,769,766,533	BX Trust			
MUNICIPAL BONDS - 0.8%			Series 2021-MFM1, Class D (1 month CME Term SOFR + 1.614%),			
Foothill-Eastern Transportation Corridor			6.761%, 01/15/2034 (B)(E)		3,097,040	3,007,566
Agency (California)			Series 2022-CLS, Class A,			, ,
4.094%, 01/15/2049	8,396,000	6,936,047	5.760%, 10/13/2027 (B)		5,805,000	5,588,913
Golden State Tobacco Securitization Corp. (California)			BXHPP Trust Series 2021-FILM, Class C (1 month			
4.214%, 06/01/2050	4,975,000	3,717,471	LIBOR + 1.100%)			
Maryland Health & Higher Educational			6.293%, 08/15/2036 (B)(E)		17,743,000	15,843,718
Facilities Authority	14 500 000	0.026.170	CAMB Commercial Mortgage Trust			
3.197%, 07/01/2050 Mississippi Hospital Equipment &	14,500,000	9,936,179	Series 2019-LIFE, Class D (1 month LIBOR + 1.750%)			
Facilities Authority			6.943%, 12/15/2037 (B)(E)		1,944,000	1,909,752
3.720%, 09/01/2026	7,677,000	7,151,757	Cantor Commercial Real Estate Lending			
New Jersey Transportation Trust Fund			Series 2019-CF1, Class A2 3.623%, 05/15/2052		11 754 000	11 120 665
Authority 4.081%, 06/15/2039	2,000	1,763	Citigroup Commercial Mortgage Trust		11,754,000	11,138,665
Ohio Turnpike & Infrastructure	2,000	1,700	Series 2019-SMRT, Class A,			
Commission			4.149%, 01/10/2036 (B)		3,645,000	3,620,345
3.216%, 02/15/2048 Regents of the University of California	6,950,000	5,088,434	Series 2020-GC46, Class A2, 2.708%, 02/15/2053		13,170,000	12,361,841
Medical Center Pooled Revenue			Series 2023-SMRT, Class A,		13,170,000	12,301,041
3.006%, 05/15/2050	14,500,000	10,191,776	6.015%, 06/10/2028 (B)(F)		4,232,000	4,223,931
State Board of Administration Finance			COLT Mortgage Loan Trust			
Corp. (Florida) 1.705%, 07/01/2027	5,122,000	4,533,979	Series 2021-2, Class A1, 0.924%, 08/25/2066 (B)(F)		4,610,217	3,526,162
TOTAL MUNICIPAL BONDS (Cost \$62,520,666)		\$ 47,557,406	Series 2021-3, Class A1,		1,010,217	3,320,102
		1 11,000,000	0.956%, 09/27/2066 (B)(F)		5,184,214	4,008,447
COLLATERALIZED MORTGAGE OBLIGAT Commercial and residential – 5.1%	10NS - 0.4%		Series 2021-HX1, Class A1, 1.110%, 10/25/2066 (B)(F)		4,329,832	3,453,198
Angel Oak Mortgage Trust LLC			COLT Trust		4,329,632	3,433,136
Series 2020-R1, Class A1,			Series 2020-RPL1, Class A1			
0.990%, 04/25/2053 (B)(F)	2,675,334	2,396,530	1.390%, 01/25/2065 (B)(F)		7,137,640	5,841,822
Series 2021-2, Class A1, 0.985%, 04/25/2066 (B)(F)	2,378,695	1,936,673	Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG)			
Series 2021-4, Class A1,	2,570,075	1,230,073	Series 2020-CX, Class D			
1.035%, 01/20/2065 (B)(F)	4,476,463	3,548,904	2.773%, 11/10/2046 (B)(F)		4,291,000	3,184,857
Series 2021-5, Class A1,	4 000 003	1.059.062	Commercial Mortgage Trust (Deutsche			
0.951%, 07/25/2066 (B)(F)	4,998,992	4,058,063	Bank AG) Series 2020-CBM, Class A2			
			2.896%, 02/10/2037 (B)		5,531,000	5,172,403

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE			COLLATERALIZED MORTGAGE		
OBLIGATIONS (continued)			OBLIGATIONS (continued)		
Commercial and			Commercial and		
residential (continued) Credit Suisse Mortgage			residential (continued) KNDL Mortgage Trust		
Capital Certificates			Series 2019-KNSQ, Class C (1 month		
Series 2019-ICE4, Class B (1 month			LIBOR + 1.200%)		
LIBOR + 1.230%),			6.393%, 05/15/2036 (B)(E)	\$ 8,981,000	\$ 8,867,007
6.423%, 05/15/2036 (B)(E)	\$ 4,340,202	\$ 4,310,393	Life Mortgage Trust		
Series 2019-ICE4, Class D (1 month LIBOR + 1.600%),			Series 2021-BMR, Class D (1 month CME Term SOFR + 1.514%),		
6.793%, 05/15/2036 (B)(E)	5,822,514	5,752,306	6.661%, 03/15/2038 (B)(E)	5,951,884	5,720,204
Series 2020-NET, Class A,	-,,	2,722,000	Series 2022-BMR2, Class A1 (1	2,,,,,,,	-,,
2.257%, 08/15/2037 (B)	2,185,285	1,954,910	month CME Term SOFR +		
Series 2021-AFC1, Class A1,	0.102.050	(222 970	1.295%),	7 000 000	7.710.024
0.830%, 03/25/2056 (B)(F) Series 2021-NQM2, Class A1,	8,193,958	6,232,869	6.442%, 05/15/2039 (B)(E) MFA Trust	7,889,000	7,718,924
1.179%, 02/25/2066 (B)(F)	4,123,591	3,420,117	Series 2021-NQM1, Class A1		
Series 2021-NQM3, Class A1,	.,,	2,120,221	1.153%, 04/25/2065 (B)(F)	2,460,690	2,135,304
1.015%, 04/25/2066 (B)(F)	3,732,355	3,045,820	New Residential Mortgage Loan Trust		
Series 2021-NQM5, Class A1,	2 (02 00)	2 000 5 12	Series 2020-1A, Class A1B	2.524.550	2 222 4 45
0.938%, 05/25/2066 (B)(F)	2,693,086	2,080,542	3.500%, 10/25/2059 (B)(F) NMLT Trust	2,534,569	2,330,145
Series 2021-NQM6, Class A1, 1.174%, 07/25/2066 (B)(F)	4,984,728	3,930,310	Series 2021-INV1, Class A1		
Series 2021-RPL2, Class A1A,	7,707,720	3,730,310	1.185%, 05/25/2056 (B)(F)	7,638,647	6,197,721
1.115%, 01/25/2060 (B)(F)	8,593,389	6,878,476	NYMT Loan Trust		, ,
DBJPM Mortgage Trust			Series 2022-CP1, Class A1		
Series 2020-C9, Class A2	9 070 000	8 002 002	2.042%, 07/25/2061 (B) OBX Trust	3,131,400	2,791,433
1.900%, 08/15/2053 Deephaven Residential Mortgage Trust	8,970,000	8,092,002	Series 2020-EXP2, Class A3,		
Series 2021-2, Class A1			2.500%, 05/25/2060 (B)(F)	2,127,263	1,746,610
0.899%, 04/25/2066 (B)(F)	4,101,992	3,454,600	Series 2021-NQM2, Class A1,		
Ellington Financial Mortgage Trust			1.101%, 05/25/2061 (B)(F)	3,713,110	2,877,235
Series 2021-1, Class A1, 0.797%, 02/25/2066 (B)(F)	1,738,453	1,439,787	Series 2021-NQM3, Class A1, 1.054%, 07/25/2061 (B)(F)	5,365,415	4,032,409
Series 2021-2, Class A1,	1,730,433	1,439,767	Provident Funding Mortgage Trust	3,303,413	4,032,409
0.931%, 06/25/2066 (B)(F)	3,713,590	2,936,949	Series 2020-F1, Class A2		
Flagstar Mortgage Trust			2.000%, 01/25/2036 (B)(F)	6,185,668	5,370,502
Series 2021-1, Class A2	7.2(1.20(5 007 207	SLG Office Trust		
2.500%, 02/01/2051 (B)(F) GCAT Trust	7,361,306	5,927,287	Series 2021-OVA, Class C 2.851%, 07/15/2041 (B)	13,974,000	10,679,150
Series 2021-NQM1, Class A1,			Starwood Mortgage Residential Trust	13,774,000	10,077,130
0.874%, 01/25/2066 (B)(F)	3,056,747	2,541,765	Series 2021-2, Class A1,		
Series 2021-NQM2, Class A1,			0.943%, 05/25/2065 (B)(F)	3,295,807	2,903,775
1.036%, 05/25/2066 (B)(F)	3,205,321	2,574,062	Series 2022-1, Class A1,	£ 50£ 994	4 (47 222
Series 2021-NQM3, Class A1, 1.091%, 05/25/2066 (B)(F)	3,680,788	2,961,788	2.447%, 12/25/2066 (B)(F) Towd Point Mortgage Trust	5,525,884	4,647,332
GS Mortgage Securities Trust	3,000,700	2,701,700	Series 2015-1, Class A5,		
Series 2019-GC40, Class A2,			4.095%, 10/25/2053 (B)(F)	2,759,000	2,683,112
2.971%, 07/10/2052	3,871,000	3,728,558	Series 2017-2, Class A1,	152 501	454 600
Series 2020-UPTN, Class A, 2.751%, 02/10/2037 (B)	5,820,000	5 256 227	2.750%, 04/25/2057 (B)(F) Series 2018-4, Class A1,	173,701	171,698
GS Mortgage-Backed Securities Trust	3,820,000	5,356,337	3.000%, 06/25/2058 (B)(F)	3,245,214	2,949,802
Series 2020-NQM1, Class A1,			Series 2018-6, Class A1A,	5,215,211	2,7 1,7,002
1.382%, 09/27/2060 (B)(F)	1,000,986	902,492	3.750%, 03/25/2058 (B)(F)	346,843	334,864
Series 2021-NQM1, Class A1,	2.257.201	1.016.002	Series 2019-4, Class A1,	2 170 212	2.012.272
1.017%, 07/25/2061 (B)(F) Imperial Fund Mortgage Trust	2,256,201	1,916,093	2.900%, 10/25/2059 (B)(F) Series 2020-4, Class A1,	3,170,312	2,912,273
Series 2021-NQM1, Class A1			1.750%, 10/25/2060 (B)	4,108,055	3,568,994
1.071%, 06/25/2056 (B)(F)	3,010,329	2,501,300	Verus Securitization Trust	1,100,000	3,000,55
JPMorgan Chase Commercial Mortgage			Series 2020-5, Class A1 (1.218% to		
Securities Trust			10-1-24, then 2.218% thereafter),	1 410 000	1 255 244
Series 2022-OPO, Class A 3.024%, 01/05/2039 (B)	6,678,000	5,313,126	1.218%, 05/25/2065 (B) Series 2021-1, Class A1,	1,418,365	1,275,244
5.02+70, 01/03/2039 (D)	0,078,000	3,313,120	0.815%, 01/25/2066 (B)(F)	4,119,933	3,463,040
			Series 2021-3, Class A1,	.,,,,,,	
			1.046%, 06/25/2066 (B)(F)	4,211,442	3,512,340

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

20100 2010 11000 (00101	 Shares or Principal Amount		Value	20100 2010 1100 (001011000	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)				COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
Commercial and				U.S. Government Agency (continued)		
residential (continued)				Government National		
Verus Securitization Trust (continued) Series 2021-4, Class A1,				Mortgage Association (continued) Series 2020-114, Class IO,		
0.938%, 07/25/2066 (B)(F)	\$ 3,053,477	\$	2,385,740	0.800%, 09/16/2062 \$	68,396,252	\$ 4,090,240
Series 2021-5, Class A1,				Series 2020-118, Class IO,		
1.013%, 09/25/2066 (B)(F) Series 2021-R2, Class A1,	4,727,561		3,726,567	0.881%, 06/16/2062	50,475,685	3,034,679
0.918%, 02/25/2064 (B)(F)	2,766,325		2,363,820	Series 2020-119, Class IO, 0.602%, 08/16/2062	28,430,536	1,379,225
Visio Trust	-,, ,,,,,,		_,,,,,,,,,	Series 2020-120, Class IO,	,,,	-,,
Series 2020-1R, Class A1	2 101 210		2.700.251	0.761%, 05/16/2062	15,922,805	902,780
1.312%, 11/25/2055 (B)	3,181,218	_	2,799,351	Series 2020-137, Class IO, 0.795%, 09/16/2062	88,814,737	4,885,459
U.S. Covernment Agency 120			305,479,606	Series 2020-150, Class IO,	00,014,757	4,005,457
U.S. Government Agency – 1.3% Federal Home Loan Mortgage Corp.				0.962%, 12/16/2062	45,109,286	3,136,557
Series 2022-DNA4, Class M1B (1				Series 2020-170, Class IO, 0.833%, 11/16/2062	58,173,797	3,601,098
month SOFR + 3.350%),	2 2 6 0 0 0 0		2 405 000	Series 2020-92, Class IO,	36,173,797	3,001,098
8.417%, 05/25/2042 (B)(E) Series 2022-DNA5, Class M1B (1	3,368,000		3,405,890	0.878%, 02/16/2062	65,853,577	4,229,354
month SOFR + 4.500%),				Series 2021-10, Class IO,	42.000.211	2.040.110
9.567%, 06/25/2042 (B)(E)	4,480,000		4,704,000	0.986%, 05/16/2063 Series 2021-11, Class IO,	42,089,311	2,949,110
Series K038, Class X1 IO, 1.229%, 03/25/2024	49,080,923		225,169	1.020%, 12/16/2062	65,452,693	4,548,628
Series K048, Class X1 IO,	49,000,923		223,109	Series 2021-203, Class IO,		
0.338%, 06/25/2025	151,097,303		543,588	0.869%, 07/16/2063 Series 2021-3, Class IO,	55,117,669	3,566,025
Federal National Mortgage Association				0.867%, 09/16/2062	76,575,923	4,805,445
Series 427, Class C20 IO 2.000%, 02/25/2051	42,053,916		5,508,830	Series 2021-40, Class IO,		
Government National	12,000,710		2,200,020	0.824%, 02/16/2063	20,004,685	1,242,459
Mortgage Association				Series 2022-181, Class IO, 0.715%, 07/16/2064	20,588,163	1,488,292
Series 2012-114, Class IO, 0.620%, 01/16/2053	12,811,654		196,286	Series 2022-21, Class IO,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Series 2016-174, Class IO,	12,011,054		170,200	0.783%, 10/16/2063	18,890,179	1,188,120
0.892%, 11/16/2056	9,969,238		395,994	TOTAL GOLL ITED LIVERD MODEL OF OR	7.G 1.TT.O.1.G	75,384,748
Series 2017-109, Class IO, 0.230%, 04/16/2057	11,577,478		206,696	TOTAL COLLATERALIZED MORTGAGE OB (Cost \$496,018,224)	LIGATIONS	\$ 380,864,354
Series 2017-124, Class IO,	11,577,470		200,090	<u> </u>		\$ 360,604,334
0.619%, 01/16/2059	13,819,279		412,612	ASSET BACKED SECURITIES – 8.1% ABPCI Direct Lending Fund I, Ltd.		
Series 2017-135, Class IO, 0.719%, 10/16/2058	40,438,229		1,594,168	Series 2020-1A, Class A		
Series 2017-140, Class IO,	40,430,227		1,574,100	3.199%, 12/20/2030 (B)	9,473,000	8,823,010
0.486%, 02/16/2059	19,262,289		617,482	Aligned Data Centers Issuer LLC Series 2021-1A, Class A2		
Series 2017-159, Class IO, 0.433%, 06/16/2059	27,189,782		816,313	1.937%, 08/15/2046 (B)	10,977,000	9,598,079
Series 2017-20, Class IO,	21,109,102		810,313	AMSR Trust		
0.530%, 12/16/2058	25,325,423		619,369	Series 2020-SFR2, Class A 1.632%, 07/17/2037 (B)	7,815,000	7,159,531
Series 2017-22, Class IO,	12,371,841		126 612	Series 2020-SFR4, Class A	7,013,000	7,137,331
0.757%, 12/16/2057 Series 2017-41, Class IO,	12,3/1,041		436,643	1.355%, 11/17/2037 (B)	2,973,000	2,683,838
0.593%, 07/16/2058	9,622,468		261,263	Series 2021-SFR1, Class B 2.153%, 06/17/2038 (B)(F)	5,614,000	4,704,081
Series 2017-46, Class IO,	14.004.602		545 160	Series 2021-SFR4, Class A	3,014,000	4,704,001
0.698%, 11/16/2057 Series 2017-61, Class IO,	14,804,602		545,162	2.117%, 12/17/2038 (B)	1,681,000	1,486,216
0.745%, 05/16/2059	21,577,440		771,609	Applebee's Funding LLC Series 2023-1A, Class A2		
Series 2018-158, Class IO,	00 410 700		001.042	7.824%, 03/05/2053 (B)	3,779,000	3,717,950
0.774%, 05/16/2061 Series 2018-69, Class IO,	20,419,789		991,842	Aqua Finance Trust	,,.	
0.611%, 04/16/2060	22,702,972		1,004,711	Series 2021-A, Class A	2 005 071	2.479.250
Series 2019-131, Class IO,	26.052.005		1.404.044	1.540%, 07/17/2046 (B) Arby's Funding LLC	2,805,861	2,478,259
0.802%, 07/16/2061 Series 2020-100, Class IO,	26,952,993		1,436,966	Series 2020-1A, Class A2		
0.783%, 05/16/2062	28,694,724		1,638,641	3.237%, 07/30/2050 (B)	8,155,385	7,185,359
Series 2020-108, Class IO,				Beacon Container Finance II LLC Series 2021-1A, Class A		
0.847%, 06/16/2062	69,509,447		4,004,043	2.250%, 10/22/2046 (B)	8,684,167	7,406,958

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

ASSPT BACKED SECURITIES constimuted Color	`	Shares or Principal Amount	Value	`	Shares or Principal Amount	Value
Series 2019-A, Class A 3.289%, 01/202093 (8) \$ 5,802,000 \$ 5,403,113	BRE Grand Islander Timeshare			Golub Capital Partners Funding, Ltd.		
CARS-DBA LIP Series 2003-1A, Class A1 2.69(8), 02157050 (0) 6.549,424 5.958,349 5.958,340 5.958,02157050 (0) 6.549,424 5.958,340 5.958,02157050 (0) 6.549,424 5.958,340 5.958,02157050 (0) 6.549,424 5.958,340 5.958,02157050 (0) 6.549,424 5.958,340 5.958,02157050 (0) 6.549,400 6	Series 2019-A, Class A	2 225 504	A 2104.570	3.208%, 01/22/2029 (B) \$	5,802,000	\$ 5,403,113
2,099, 0.015,0209 (B)	CARS-DB4 LP	2,325,584	\$ 2,184,570	2.773%, 04/20/2029 (B)	5,593,000	5,154,410
Series 2021-1A, Class A1		6,349,424	5,958,343			
1.690%, 10715/2000 (B)	** *				4,413,000	4,028,930
1,30%, 0,01/3/2061 (B)	1.690%, 07/15/2060 (B)	7,713,700	6,922,204	Series 2018-AA, Class A	1 257 846	1 210 572
Series 2021-1, Class B 1,901%, 1217/2026 (B) 3,091,570 2,696,565	1.530%, 03/15/2061 (B)	6,834,630	5,921,262	Home Partners of America Trust	1,207,010	1,210,672
CLI Funding VI LIC Series 2020-1 A, Class A 2.0096, 00/18/2045 (B) 7.815.442 6.766.117 Series 2023-1 A, Class A 1.6496, 2011/2046 (B) 6.857.096 5.842.713 Series 2023-1 A, Class A 2.7296, 1011/2047 (B) 4.763.873 4.045.139 Series 2023-1 A, Class A 2.7296, 1011/2047 (B) 4.763.873 4.045.139 Series 2023-1 A, Class A 2.7296, 1011/2047 (B) 4.763.873 4.045.139 Series 2023-1 A, Class A 2.7296, 1011/2047 (B) 4.760.800 6.785.856 Series 2023-1 A, Class A 2.7296, 1011/2047 (B) 4.760.800 6.785.856 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.760.800 6.785.856 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.760.800 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.722.641 Series 2023-1 A, Class A 2.7296, 1011/2040 (B) 4.7296, 1011/2040 (B) 4.7	Series 2021-3, Class B	2 478 253	2 359 841	1.901%, 12/17/2026 (B)	3,091,570	2,696,365
2,00%, 09/18/2045 (B)	CLI Funding VI LLC	2,470,233	2,337,041	Series 2021-1, Class A2	2 260 000	2.051.560
Series 2021-1A, Class A 1.640%, O21/82/04 (B) 6.857,096 5.842,713 5.8765 2022-1A, Class A 2.720%, O11/82/047 (B) 4.763,873 4.045,139 4.970%, 082/52/049 (B) 2.554,208 2.289,451 2.720%, O11/82/047 (B) 4.763,873 4.045,139 5.8765 2021-1A, Class A 2.720%, O11/82/047 (B) 7.607,000 6.783,856 2.260%, 022/20036 (B) 7.607,000 6.783,856 2.260%, 022/27/051 (B) 1.474,000 10.053,760 5.875,2021-2A, Class A 2.240%, O12/22/051 (B) 5.475,000 4.722,641 5.875,2021-2A, Class A 2.240%, O11/20/247 (B) 2.783,755 2.544,104 5.8765,2021-1A, Class A 2.2146,404 2.215%, O11/20/247 (B) 2.193,315 0.051281 2.193,315	2.080%, 09/18/2045 (B)	7,815,442	6,766,117	Series 2023-1A, Class A2		
Series 2021-1A, Class A 4,705,873 4,045,139 5,554,208 2,289,451	Series 2021-1A, Class A	(957 00 (5.040.710	Jack in the Box Funding LLC	0,394,000	0,433,083
Cyrus0ne Data Centers Issuer I LLC 3.445%, 0/20/20182 (B) 6,725,550 5,953,699	Series 2022-1A, Class A			4.970%, 08/25/2049 (B)	2,554,208	2,289,451
A 3.00%, 04/20/2018 (B)	CyrusOne Data Centers Issuer I LLC	4,/63,8/3	4,045,139	3.445%, 02/26/2052 (B)	6,725,550	5,953,699
MetroNet Infrastructure Issuer LLC	4.300%, 04/20/2048 (B)	7,607,000	6,783,856	Series 2019-A, Class A2FX		
Series 2012-12A, Class A2	Series 2021-1A, Class A2				479,614	463,202
DB Master Finance LLC Scries 2021-1A, Class A2 2.815%, 0.422031 (B) 13,424,000 12,690,088 4.030%, 11/20/2047 (B) 2,783,755 2,544,104 Scries 2021-1A, Class A2 2.146,646 2.087,955 2.044,104 Scries 2012-1A, Class A3 1.740%, 0.41/52049 (B) 8,607,000 7,388,665 Scries 2012-1A, Class A2 3.450%, 0.127/2036 (B) 1,503,036 1,451,163 Scries 2017-1A, Class A2 1.740%, 0.41/52049 (B) 8,202,508 7,549,276 Scries 2017-1A, Class A2 3.465%, 0.1025/2049 (B) 3,483,000 3,043,376 Scries 2019-1A, Class A2 2.602%, 0.4725/2049 (B) 3,483,000 3,043,376 Scries 2019-1A, Class A2 2.602%, 0.4725/2049 (B) 5,537,000 4,693,809 2.2602%, 0.4725/2051 (B) 5,537,000 4,693,809 2.210%, 0.1015/2069 (B) 3,952,871 Scries 2019-1A, Class A2 4.739%, 0.4720/2048 (B) 2,346,500 2,241,748 1.170%, 0.91/62069 (B) 3,952,871 Scries 2019-1A, Class A2 2.120%, 0.11/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Scries 2019-1A, Class A2 2.120%, 0.01/52069 (B) 4,701,566 4,078,215 Sc		11,474,000	10,053,760	6.560%, 04/20/2053 (B)	4,446,000	4,320,832
A (309%, 11/20/2014 (B) C (2783,755 C (2,544,104 MVW Owner Trust Series 2012-1.A, Class A 21 C (2,045%, 11/20/2051 (B) 12,193,315 10,611,281 3,450%, 01/21/2036 (B) 2,146,646 2,087,955 2,045%, 11/20/2051 (B) 2,146,646 2,087,955 2,045%, 11/20/2051 (B) 2,146,646 2,087,955 2,045%, 11/20/2051 (B) 2,146,646 2,087,955 2,045%, 01/21/2036 (B) 2,145,163 2,045%, 01/21/2046 (B) 2,145,163		5,475,000	4,722,641			
2.045%, 11/20/2051 (B) 12,193,315 10,611,281 3,450%, 01/21/2036 (B) 2,146,646 2,087,955		2,783,755	2,544,104		13,424,000	12,690,088
Series 2021-1A, Class A		12,193,315	10,611,281		2,146,646	2,087,955
Domino's Pizza Master Issuer LLC Series 2017-1A, Class A23 4.118%, 177.25/2047 (B) 8.202,508 7,549,276 Series 2019-EA, Class A2 2.640%, 05/15/2068 (B) 2,478,733 2,327,744 3.668%, 10/25/2049 (B) 3,483,000 3,043,376 Series 2019-EA, Class A2 2.640%, 05/15/2068 (B) 3,098,720 2,841,896 2.662%, 04/25/2051 (B) 5,537,000 4,693,809 Series 2020-BA, Class A2 2.120%, 01/15/2069 (B) 3,998,720 2,841,896 2.662%, 04/25/2051 (B) 5,537,000 4,693,809 Series 2020-BA, Class A2 2.120%, 01/15/2069 (B) 3,952,871 3,498,104 Series 2020-EA, Class A2 4,739%, 04/20/2048 (B) 2,346,500 2,241,748 1.170%, 09/16/2069 (B) 3,952,871 3,498,104 Series 2020-EA, Class A2 3.237%, 01/20/2051 (B) 5,513,100 4,735,670 1.310%, 01/15/2069 (B) 5,107,207 4,614,251 Series 2021-1A, Class A2 2.791%, 10/20/2051 (B) 7,940,085 6,518,595 0.840%, 05/15/2069 (B) 3,474,445 2,926,191 FirstKey Homes Trust Series 2020-SR2, Class A 2.610%, 01/25/2034 (B) 1,250,301 1,158,991 1,158,991 1,320%, 08/26/2069 (B) 3,474,445 2,926,191 FirstKey Homes Trust Series 2021-SFR2, Class A 2.266%, 10/19/2037 (B) 5,303,081 4,760,716 3.584%, 04/30/2051 (B) 10,497,760 8,758,271 Series 2021-SFR1, Class A 1.266%, 10/19/2037 (B) 5,303,081 4,760,716 3.584%, 04/30/2051 (B) 10,497,760 8,758,271 Series 2021-SFR1, Class A 1.538%, 08/17/2038 (B) 4,071,378 3,563,134 3,695%, 01/30/2052 (B) 4,308,463 3,513,663 New Economy Assets Phase 1 Series 2021-SFR1, Class A 1.910%, 10/202061 (B) 9,768,000 8,319,472 Series 2021-1, Class A1 1.910%, 10/202061 (B) 9,768,000 8,319,472 Series 2021-1, Class B1 1.910%, 10/202061 (B) 9,768,000 8,319,472 Series 2021-1, Class B1 1.910%, 10/202061 (B) 9,768,000 8,319,472 Series 2021-1, Class B1 1.910%, 10/202061 (B) 9,768,000 8,319,472 Series 2021-1, Class B1 1.910%, 10/202061 (B) 9,768,000 8,319,472 Series 2021-1, Class B1 1.910%, 10/202061 (B) 9,768,000 8,319						
A 118%, 07/25/2047 (B)		8,607,000	7,388,665		1,503,036	1,451,163
Series 2019-1A, Class A2	· · · · · · · · · · · · · · · · · · ·	8,202,508	7,549,276			
Series 2021-1A, Class A21	Series 2019-1A, Class A2			2.640%, 05/15/2068 (B)	2,478,733	2,327,744
Driven Brands Funding LLC Series 2018-1A, Class A2 Series 2020-GA, Class A A.739%, 04/20/2048 (B) 2,346,500 2,241,748 1.170%, 09/16/2069 (B) 3,952,871 3,498,104 Series 2020-2A, Class A Series 2020-C4A, Class A Series 2021-C4A, Class A Series 2020-C4A, Class A Ser	Series 2021-1A, Class A2I			2.600%, 08/15/2068 (B)	3,098,720	2,841,896
4.739%, 04/20/2048 (B) 2,346,500 Series 2020-A, Class A2 Series 2020-HA, Class A2 Series 2020-HA, Class A2 Series 2020-HA, Class A2 Series 2021-IA, Class A2 Series 2021-IA, Class A2 Series 2021-IA, Class A2 Series 2021-A, Class A2 Series 2021-A, Class A3 Series 2021-A, Class A3 Series 2021-A, Class A3 Series 2021-A, Class A3 Series 2021-A, Class A4 Series 2020-SER, Class A4 Series 2021-SER, Class A5 Series 2021-SER, Class A6 Series 2021-SER,	Driven Brands Funding LLC	3,337,000	1,073,007	2.120%, 01/15/2069 (B)	4,354,876	3,947,070
3.237%, 01/20/2051 (B) 5,513,100 4,735,670 1.310%, 01/15/2069 (B) 5,107,207 4,614,251 Series 2021-1A, Class A2 2.791%, 10/20/2051 (B) 7,940,085 6,518,595 0.840%, 05/15/2069 (B) 4,701,566 4,078,215 Navient Student Loan Trust Series 2019-A, Class A 2.610%, 01/25/2034 (B) 1,250,301 1,158,991 1.320%, 08/26/2069 (B) 3,474,445 2,926,191 FirstKey Homes Trust Series 2020-SFR2, Class A 1.266%, 10/19/2037 (B) 5,303,081 4,760,716 3.584%, 04/30/2051 (B) 10,497,760 8,758,271 Series 2021-SFR1, Class A 2 1.538%, 08/17/2038 (B) 4,071,378 3,563,134 3.695%, 01/30/2052 (B) 4,308,463 3,513,663 Series 2021-SFR1, Class C 1.888%, 08/17/2038 (B) 9,689,000 8,398,429 Sponsor LLC Series 2021-1, Class A1 Sponsor LLC Series 2021-1, Class A1 1.910%, 10/20/2061 (B) 9,768,000 8,319,472 4.600%, 07/25/2047 (B) 4,891,510 4,770,939 Series 2021-1, Class B1	4.739%, 04/20/2048 (B)	2,346,500	2,241,748	1.170%, 09/16/2069 (B)	3,952,871	3,498,104
2.791%, 10/20/2051 (B) 7,940,085	3.237%, 01/20/2051 (B)	5,513,100	4,735,670	1.310%, 01/15/2069 (B)	5,107,207	4,614,251
Series 2019-A, Class A Series 2020-2A, Class A1A 2.610%, 01/25/2034 (B) 1,250,301 FirstKey Homes Trust Neighborly Issuer LLC Series 2020-SFR2, Class A Series 2021-1A, Class A2 1.266%, 10/19/2037 (B) 5,303,081 Series 2021-SFR1, Class A Series 2022-1A, Class A2 1.538%, 08/17/2038 (B) 4,071,378 Series 2021-SFR1, Class C Series 2022-1A, Class A2 1.888%, 08/17/2038 (B) 9,689,000 Five Guys Funding LLC Series 2021-1, Class A1 Series 2017-1A, Class A2 1.910%, 10/20/2061 (B) 9,768,000 4,891,510 4,770,939 Series 2021-1, Class B1	2.791%, 10/20/2051 (B)	7,940,085	6,518,595	0.840%, 05/15/2069 (B)	4,701,566	4,078,215
FirstKey Homes Trust Series 2020-SFR2, Class A 1.266%, 10/19/2037 (B) Series 2021-SFR1, Class A 1.538%, 08/17/2038 (B) Series 2021-SFR1, Class C 1.888%, 08/17/2038 (B) Series 2021-1, Class A1 Series 2021-1, Class A1 Series 2021-1, Class A1 Series 2021-1, Class B1	Series 2019-A, Class A	1 250 201	1 150 001	Series 2020-2A, Class A1A	2 474 445	2.026.101
1.266%, 10/19/2037 (B) 5,303,081 4,760,716 3.584%, 04/30/2051 (B) 10,497,760 8,758,271 Series 2021-SFR1, Class A Series 2022-1A, Class A2 1.538%, 08/17/2038 (B) 4,071,378 3,563,134 3.695%, 01/30/2052 (B) 4,308,463 3,513,663 Series 2021-SFR1, Class C New Economy Assets Phase 1 Sponsor LLC Series 2021-1, Class A1 2 Series 2021-1, Class A1 1.910%, 10/20/2061 (B) 9,768,000 8,319,472 4.600%, 07/25/2047 (B) 4,891,510 4,770,939 Series 2021-1, Class B1 9,768,000 8,319,472	FirstKey Homes Trust	1,230,301	1,138,991	Neighborly Issuer LLC	3,474,443	2,920,191
1.538%, 08/17/2038 (B) 4,071,378 3,563,134 3.695%, 01/30/2052 (B) 4,308,463 3,513,663 Series 2021-SFR1, Class C New Economy Assets Phase 1 Sponsor LLC Five Guys Funding LLC Series 2021-1, Class A1 9,768,000 8,319,472 Series 2017-1A, Class A2 1.910%, 10/20/2061 (B) 9,768,000 8,319,472 4.600%, 07/25/2047 (B) 4,891,510 4,770,939 Series 2021-1, Class B1 9,768,000 8,319,472	1.266%, 10/19/2037 (B)	5,303,081	4,760,716	3.584%, 04/30/2051 (B)	10,497,760	8,758,271
1.888%, 08/17/2038 (B) 9,689,000 8,398,429 Sponsor LLC Five Guys Funding LLC Series 2021-1, Class A1 1.910%, 10/20/2061 (B) 9,768,000 8,319,472 4.600%, 07/25/2047 (B) 4,891,510 4,770,939 Series 2021-1, Class B1 9,768,000 8,319,472	1.538%, 08/17/2038 (B)	4,071,378	3,563,134	3.695%, 01/30/2052 (B)	4,308,463	3,513,663
Series 2017-1A, Class A2 1.910%, 10/20/2061 (B) 9,768,000 8,319,472 4.600%, 07/25/2047 (B) 4,891,510 4,770,939 Series 2021-1, Class B1 8,319,472	1.888%, 08/17/2038 (B)	9,689,000	8,398,429	Sponsor LLC		
	Series 2017-1A, Class A2	1001 510	4 770 000	1.910%, 10/20/2061 (B)	9,768,000	8,319,472
	4.000%, 0//25/2047 (B)	4,891,510	4,770,939		3,933,000	3,275,149

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

Scient Bond Trust (continued)	Shares or Principal		Scient Bond Trust (continued)	Shares or Principal		
	Amount	Value		Amount		Value
ASSET BACKED SECURITIES (continued) NRZ Excess Spread-Collateralized Notes			ASSET BACKED SECURITIES (continued) Triton Container Finance VIII LLC			
Series 2020-PLS1, Class A 3.844%, 12/25/2025 (B) \$	1,584,178	\$ 1,470,699	Series 2020-1A, Class A 2.110%, 09/20/2045 (B) \$	10,663,901	\$	9,134,562
Series 2021-FHT1, Class A 3.104%, 07/25/2026 (B) Oxford Finance Funding LLC	1,583,486	1,409,625	Series 2021-1A, Class A 1.860%, 03/20/2046 (B) Vantage Data Centers LLC	5,623,239		4,716,984
Series 2020-1A, Class A2 3.101%, 02/15/2028 (B)	3,446,547	3,413,089	Series 2019-1A, Class A2 3.188%, 07/15/2044 (B)	6,177,746		5,952,754
Progress Residential Trust Series 2021-SFR2, Class A	, ,	, ,	Series 2020-1A, Class A2 1.645%, 09/15/2045 (B)	6,834,000		6,124,657
1.546%, 04/19/2038 (B) Series 2021-SFR5, Class A	14,064,537	12,510,772	Series 2020-2A, Class A2 1.992%, 09/15/2045 (B)	4,913,000		4,134,687
1.427%, 07/17/2038 (B) Series 2021-SFR8, Class B	9,448,062	8,278,091	VCP RRL ABS I, Ltd. Series 2021-1A, Class A	2 172 520		2 9/9 529
1.681%, 10/17/2038 (B) SCF Equipment Leasing LLC Series 2019-2A, Class C	3,129,000	2,713,651	2.152%, 10/20/2031 (B) VR Funding LLC Series 2020-1A, Class A	3,172,539		2,868,528
3.110%, 06/21/2027 (B) Series 2021-1A, Class B	9,392,000	8,999,238 4,759,587	2.790%, 11/15/2050 (B) Wendy's Funding LLC	6,898,640		5,990,718
1.370%, 08/20/2029 (B) Series 2022-2A, Class A3 6.500%, 10/21/2030 (B)	5,189,000 8,159,000	8,216,146	Series 2021-1A, Class A2I 2.370%, 06/15/2051 (B) Westgate Resorts LLC	6,562,080		5,426,420
SERVPRO Master Issuer LLC Series 2021-1A, Class A2 2.394%, 04/25/2051 (B)	5,036,220	4,134,817	Series 2022-1A, Class A 1.788%, 08/20/2036 (B) Willis Engine Structured Trust V	4,913,566		4,627,815
Sesac Finance LLC Series 2019-1, Class A2 5.216%, 07/25/2049 (B)	7,531,563	7,069,102	Series 2020-A, Class A 3.228%, 03/15/2045 (B) Wingstop Funding LLC	1,648,709		1,376,672
Sierra Timeshare Receivables Funding LLC Series 2021-1A, Class A	, ,	, ,	Series 2020-1A, Class A2 2.841%, 12/05/2050 (B) Zaxby's Funding LLC	11,582,615		9,999,040
0.990%, 11/20/2037 (B) SMB Private Education Loan Trust	3,508,937	3,250,047	Series 2021-1A, Class A2 3.238%, 07/30/2051 (B)	4,275,840		3,560,659
Series 2019-B, Class A2A 2.840%, 06/15/2037 (B) Series 2020-PTA, Class A2A	4,349,711	4,048,803	TOTAL ASSET BACKED SECURITIES (Cost \$549,972,248)		\$	488,620,430
1.600%, 09/15/2054 (B) Series 2021-A, Class APT2	3,276,341	2,904,723	SHORT-TERM INVESTMENTS – 1.6% Short-term funds – 1.6%			
1.070%, 01/15/2053 (B) SoFi Professional Loan Program LLC Series 2019-B, Class A2FX	2,019,469	1,726,070	John Hancock Collateral Trust, 5.1773% (G)(H)	9,240,834	ф	92,360,290
3.090%, 08/17/2048 (B) Sonic Capital LLC Series 2020-1A, Class A2I	1,160,267	1,090,925	TOTAL SHORT-TERM INVESTMENTS (Cost \$600 Trust) (Cost \$6,549,760,136) - 100.3%	92,363,362)	\$ \$	92,360,290 6,013,584,221
3.845%, 01/20/2050 (B) Series 2020-1A, Class A2II	6,566,523	5,937,004	Other assets and liabilities, net – (0.3%) TOTAL NET ASSETS – 100.0%		\$_	(15,629,488) 5,997,954,733
4.336%, 01/20/2050 (B) Series 2021-1A, Class A2I	5,403,438	4,722,330	Security Abbreviations and Legend CME Chicago Mercantile Exchange			
2.190%, 08/20/2051 (B) Starwood Property Mortgage Trust Series 2021-SIF2A, Class A1 (3 month CME Term SOFR + 1.550%)	5,888,123	4,716,192	CMT Constant Maturity Treasury IO Interest-Only Security - (Interest Treasury Pool). Rate shown is the annualized			
6.536%, 01/15/2033 (B)(E) Sunbird Engine Finance LLC Series 2020-1A, Class A	10,802,000	10,734,809	LIBOR London Interbank Offered Rate SOFR Secured Overnight Financing Rate TBA To Be Announced. A forward more		ecuri	ties trade
3.671%, 02/15/2045 (B) Taco Bell Funding LLC Series 2021-1A, Class A2I	3,562,796	2,957,120	issued by a U.S. Government Age agreed-upon future settlement date	ency, to be delive.	ered	at an
1.946%, 08/25/2051 (B) TIF Funding II LLC	10,304,085	8,858,628	basis. (B) These securities are exempt from	registration und	er R	ule 144A of
Series 2020-1A, Class A 2.090%, 08/20/2045 (B) Series 2021-1A, Class A	9,259,053	8,023,324	the Securities Act of 1933. Such s to qualified institutional buyers, in	transactions ex	temp	ot from
1.650%, 02/20/2046 (B) Tricon American Homes Trust	4,209,576	3,479,688	registration. Rule 144A securities 18.5% of the fund's net assets as (C) All or a portion of this security is	of 6-30-23.		
Series 2020-SFR2, Class A 1.482%, 11/17/2039 (B)	6,245,511	5,263,543				

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Select Bond Trust (continued)

- (D) Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.
- (E) Variable rate obligation. The coupon rate shown represents the rate at period end.
- (F) Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.

Select Bond Trust (continued)

- (G) The rate shown is the annualized seven-day yield as of 6-30-23.
- (H) Investment is an affiliate of the fund, the advisor and/or subadvisor. A portion of this security represents the investment of cash collateral received for securities lending. Market value of this investment amounted to \$3,139,490.

DERIVATIVES

FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
10-Year U.S. Treasury Note Futures	532	Long	Sep 2023	\$60,286,281	\$59,725,312	\$(560,969)
						\$(560,969)

[^] Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

See Notes to financial statements regarding investment transactions and other derivatives information.

Short Term Government Income Trust

Short Term Government Income Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY (94.2%	OBLIGATIONS -		U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)		
U.S. Government – 32.8%			U.S. Government Agency (continued)		
U.S. Treasury Notes			Federal Home Loan		
0.625%, 07/31/2026	\$ 1,000,000	\$ 890,898	Mortgage Corp. (continued)		
0.875%, 06/30/2026	1,800,000	1,621,828	0.800%, 10/27/2026	\$ 2,000,000	
1.125%, 10/31/2026	2,500,000	2,248,047	1.500%, 02/12/2025	6,000,000	5,663,845
2.625%, 04/15/2025	2,000,000	1,918,438	2.500%, 09/01/2034	1,482,924	1,360,166
3.500%, 01/31/2028	17,150,000	16,653,582	3.000%, 07/01/2030 to 12/01/2032	1,696,998	1,616,247
3.625%, 05/31/2028	6,045,000	5,912,766	3.500%, 04/01/2032	752,321	722,232
3.750%, 04/15/2026	10,744,000	10,515,690	4.050%, 08/28/2025	2,000,000	1,955,985
4.000%, 02/15/2026 to 02/29/2028	4,000,000	3,954,531	4.083%, (12 month LIBOR +		
4.250%, 10/15/2025	2,500,000	2,472,070	1.618%), 05/01/2045 (A)	287,950	288,065
4.500%, 11/30/2024	7,620,000	7,539,038	4.250%, 08/25/2027	2,000,000	1,941,152
4.625%, 03/15/2026	1,675,000	1,676,832	5.500%, 02/28/2028	2,060,000	2,037,660
		55,403,720	7.000%, 04/01/2031 to 04/01/2032	238	247
U.S. Government Agency – 61.4%		,,	Federal National Mortgage Association		
Federal Farm Credit Bank			0.375%, 08/25/2025	5,000,000	4,549,743
0.500%, 12/23/2025 to 02/04/2026	10,000,000	8,978,672	0.625%, 04/22/2025	4,000,000	3,699,263
0.500%, 12/25/2025 to 02/04/2020 0.680%, 01/13/2027	6,000,000	5,253,538	0.650%, 12/17/2025	2,000,000	1,808,227
1.600%, 12/14/2026	2,000,000	1,815,098	2.500%, 10/01/2027 to 09/01/2034	1,806,163	1,668,003
3.370%, 12/08/2025	2,000,000	1,920,173	3.000%, 03/01/2028 to 09/01/2034	4,528,651	4,307,648
Federal Home Loan Bank	2,000,000	1,920,173	3.500%, 07/01/2031 to 06/01/2034	2,979,969	2,859,755
0.625%, 11/27/2024	2,000,000	1,871,051	6.500%, 01/01/2039	225,210	235,560
0.650%, 02/26/2026	6,000,000	5,384,813	7.000%, 12/01/2026 to 01/01/2029	579	599
0.630%, 02/26/2026	7,000,000	6,310,422	8.000%, 10/01/2024 to 09/01/2030	627	654
0.700%, 01/28/2020	4,000,000	3,765,462			103,909,413
*	2,000,000	1,742,543	TOTAL U.S. GOVERNMENT AND AGENC	'Y OBLIGATIONS	
0.900%, 02/26/2027 1.000%, 11/08/2024 to 03/23/2026	3,950,000	3,647,786	(Cost \$169,097,834)	of obbionitions	\$ 159,313,133
1.000%, 11/08/2024 to 05/25/2020 1.100%, 07/13/2026 to 08/20/2026	3,000,000	2,694,768			Ψ 137,513,133
2.750%, 03/25/2027	2,600,000	2,435,479	MUNICIPAL BONDS – 4.5%		
	2,415,000	2,433,479	City of Houston (Texas)		
3.250%, 06/09/2025 3.500%, 05/19/2025	4,000,000	3,879,335	3.628%, 05/15/2024	1,000,000	983,375
4.130%, 08/28/2025	2,500,000	2,443,639	City of Houston, GO (Texas)		
4.130%, 08/28/2023 5.000%, 10/20/2025 to 09/14/2027	3,300,000	2,443,639 3,254,915	2.110%, 03/01/2025	1,000,000	947,559
6.000%, 06/26/2028	1,500,000	3,234,913 1,500,007	City of New York, GO		
	1,300,000	1,300,007	1.990%, 10/01/2026	1,000,000	910,367
Federal Home Loan Mortgage Corp. 0.375%, 09/23/2025	2 060 000	2,776,542	3.250%, 03/01/2024	1,000,000	984,360
	3,060,000		County of Orange (Florida)		
0.640%, 11/24/2025	2,000,000 2,000,000	1,802,942 1,817,535	2.280%, 01/01/2026	1,000,000	932,891
0.650%, 10/22/2025 0.700%, 12/23/2025	2,000,000	1,796,456			
0.10070, 12/23/2023	2,000,000	1,790,430			

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Short Term Government Income Trust (continued) Short Term Government Income Trust (continued)

MUNICIPAL BONDS (continued) Los Angeles Unified School District, GO (California) 1.540%, 09/15/2025 \$ 1,000,000 \$ 917,728 New York State Urban Development COLLATERALIZED MORTGAGE OBLIGATIONS (continued) U.S. Government Agency (continued) Government National Mortgage Association (continued)	82.984
Los Angeles Unified School District, GO (California) 1.540%, 09/15/2025 \$ 1,000,000 \$ 917,728 New York State Urban Development OBLIGATIONS (continued) U.S. Government Agency (continued) Government National Mortgage Association (continued)	82.984
(California) 1.540%, 09/15/2025 \$ 1,000,000 \$ 917,728 New York State Urban Development U.S. Government Agency (continued) Government National Mortgage Association (continued)	82.984
1.540%, 09/15/2025 \$ 1,000,000 \$ 917,728 Government National Mortgage Association (continued)	82.984
New York State Urban Development Mortgage Association (continued)	82,984
	82.984
Corp. Series 2020-118, Class IO,	82,984
3.080%, 03/15/2024 1,000,000 982,357 0.881%, 06/16/2062 \$ 1.380.271 \$	
State of California, GO Series 2020-119, Class IO.	- ,-
2.375%, 10/01/2026 1,000,000 925,548 0.602%, 08/16/2062 783,432	38,006
TOTAL MUNICIPAL BONDS (Cost \$8,159,308) \$ 7,584,185 Series 2020-120, Class IO,	
0.761%, 05/16/2062 2,060,498	116,825
COLLATERALIZED MORTGAGE OBLIGATIONS - 0.6% Series 2020-137, Class IO,	
U.S. Government Agency – 0.6% 0.795%, 09/16/2062 1,403,418	77,198
Federal Home Loan Mortgage Corp. Series 2020-170, Class IO,	
Series K038, Class X1 IO 0.833%, 11/16/2062 1,543,912	95,572
1.229%, 03/25/2024 7,330,456 33,630 Series 2021-40, Class IO,	
Federal National Mortgage Association 0.824%, 02/16/2063 485,374	30,146
Series 427, Class C20 IO Series 2022-53, Class IO,	
2.000%, 02/25/2051 1,162,794 152,320 0.712%, 06/16/2064 1,717,394	93,420
Government National	1,031,888
Mortgage Association Series 2012 114 Class IO TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS	,,
Scries 2012-114, Class 10,	1,031,888
0.020 %, 01110/2003	1,031,000
Series 2017-109, Class IO, SHORT-TERM INVESTMENTS – 0.2%	
0.230%, 04/16/2057 860,183 15,357 Short-term funds – 0.2 %	
Series 2017-124, Class IO, John Hancock Collateral Trust,	
0.619%, 01/16/2059 826,275 24,671 5.1773% (B)(C) 40,189	401,677
Series 2017-140, Class 10,	401,677
0.480%, 02/10/2039	101,077
(0 + 0400 040 480) 00 80	168,330,883
1,307,007	786,708
551165 2517 13, 53405 15,	
0.593%, 07/16/2058 867,431 23,552 TOTAL NET ASSETS – 100.0%	169,117,591
Series 2017-46, Class IO, 0.698%, 11/16/2057 1.323,056 48,720 Security Abbreviations and Legend	
0.698%, 11/16/2057 1,323,056 48,720 Security Abbreviations and Legend GO General Obligation Series 2017-61, Class IO, GO General Obligation	
, and the second	
- v-), J J J J	the period.
C : ANT ON CL TO	_
Series 2017-89, Class IO, 0.494%, 07/16/2059 1,085,185 32,373 (A) Variable rate obligation. The coupon rate shown represent	nts the rate
Spring 2018 0. Class IO	
0.442g/ 0.1/16/2000 1.252.701 20.052 (B) The fate shown is the annualized seven-day yield as of	
0.443%, $01/10/2000$ Investment is an affiliate of the fund, the advisor and/or	subadvisor.

DERIVATIVES FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
5-Year U.S. Treasury Note Futures	33	Long	Sep 2023	\$3,606,596	\$3,534,094	\$(72,502)
						\$(72,502)

[^] Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract. See Notes to financial statements regarding investment transactions and other derivatives information.

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust

· •	1	Shares or Principal Amount	Value			Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY	OBLIGATI	ONS -		FOREIGN GOVERNMENT OBLIGAT	TIONS	(continued)	
14.7%				Canada (continued)			
U.S. Government – 11.8%				Province of Ontario 1.350%, 12/02/2030	CAD	2,750,000	\$ 1.729.672
U.S. Treasury Bonds 2.000%, 02/15/2050	\$	4,548,000	\$ 3,117,690	3.450%, 06/02/2045	Crib	1,060,000	722,160
2.375%, 02/15/2042	Ψ	2,250,000	1,751,748	Province of Quebec			
2.750%, 11/15/2042		995,000	818,426	0.200%, 04/07/2025	EUR	285,000	291,854
3.000%, 02/15/2049 to 08/15/2052		8,210,000	6,953,117	1.500%, 12/15/2023 3.000%, 09/01/2023	GBP CAD	497,000 650,000	619,144 489,093
3.625%, 02/15/2053 U.S. Treasury Notes		2,845,000	2,730,311	3.000%, 07/01/2023	CAD	050,000	10,582,487
0.500%, 02/28/2026		1,775,000	1,594,449	China – 0.2%			10,362,467
1.500%, 01/31/2027		4,680,000	4,239,239	People's Republic of China			
1.875%, 02/15/2032		1,509,000	1,292,553	2.690%, 08/12/2026	CNY	4,220,000	586,964
2.375%, 03/31/2029 2.625%, 05/31/2027		2,195,000 1,015,000	2,003,966 953,704	Colombia – 0.2%			
2.625%, 05/31/2027 2.750%, 08/15/2032		4,205,000	3,854,967	Republic of Colombia	_		
2.875%, 05/15/2032		10,035,000	9,304,325	3.250%, 04/22/2032 4.500%, 03/15/2029	\$	335,000 235,000	247,585 205,582
3.500%, 02/15/2033		5,560,000	5,415,788	5.625%, 02/26/2044		235,000	174,548
			44,030,283	2102276, 0272072011		255,000	627,715
U.S. Government Agency – 2.9%				Finland – 0.2%			327,722
Federal Home Loan Mortgage Corp.		0/2 700	920 400	Republic of Finland			
4.500%, 08/01/2052 5.000%, 08/01/2052 to 11/01/2052		862,788 2,818,834	829,400 2,782,898	4.960%, (3 month NIBOR + 1.250%),			
5.500%, 11/01/2052		714,034	715,394	01/10/2025 (C)	NOK	7,000,000	663,525
Federal National Mortgage Association				Germany – 1.1%			
4.500%, 09/01/2052		2,052,754	1,984,222	Federal Republic of Germany 3.250%, 07/04/2042	EUR	435,000	528,683
5.000%, 11/01/2052 5.500%, 10/01/2052 to 12/01/2052		769,817 3,862,880	759,584 3,863,021	Federal Republic of Germany, Zero	LOR	433,000	320,003
5.500%, 10/01/2032 to 12/01/2032		3,002,000	10,934,519	Coupon			
TOTAL U.S. GOVERNMENT AND AG	ENCY OBL	IGATIONS	10,934,319	0.000%, 11/15/2027 to 05/15/2035		3,900,000	3,515,304
(Cost \$57,567,466)	ILIVET OBL	IOAHONS	\$ 54,964,802				4,043,987
FOREIGN GOVERNMENT OBLIGA	TIONS - 22	.7%		Greece – 0.1% Republic of Greece			
Australia – 1.6%	110110			2.000%, 04/22/2027 (A)		414,000	427,680
Commonwealth of Australia				India – 0.9%		,	.,
0.500%, 09/21/2026	AUD	775,000	462,203	Export-Import Bank of India			
1.000%, 12/21/2030		905,000	488,109	3.875%, 02/01/2028 (A)	\$	630,000	590,602
2.250%, 11/20/2034 New South Wales Treasury Corp.		795,000	407,743	Republic of India 5.220%, 06/15/2025	INR	80,250,000	945,731
1.250%, 03/20/2025		1,370,000	864,385	6.100%, 07/12/2031	IIVIX	33,840,000	386,500
1.500%, 02/20/2032		2,750,000	1,432,738	6.450%, 10/07/2029		33,000,000	388,408
3.000%, 05/20/2027		1,260,000	802,148	7.060%, 04/10/2028		45,750,000	556,653
Queensland Treasury Corp. 2.750%, 08/20/2027 (A)		910,000	572,151	7.260%, 02/06/2033 7.270%, 04/08/2026		29,600,000 15,300,000	364,486 187,323
Western Australian Treasury Corp.		710,000	372,131	7.270%, 04/08/2020		15,500,000	3,419,703
1.500%, 10/22/2030		1,600,000	877,143	Indonesia – 3.5%			3,419,703
			5,906,620	Perusahaan Penerbit SBSN Indonesia III			
Austria – 0.2%				4.150%, 03/29/2027 (A)	\$	940,000	921,200
Republic of Austria 0.500%, 02/20/2029 (A)	EUR	755,000	719,203	Republic of Indonesia	FIID	261.000	210.255
0.500%, 02/20/2029 (A) Brazil – 0.9%	EUK	755,000	/19,203	1.100%, 03/12/2033 2.150%, 07/18/2024 (A)	EUR	261,000 740,000	210,357 789,302
Federative Republic of Brazil				3.050%, 03/12/2051	\$	545,000	398,154
10.000%, 01/01/2025 to 01/01/2027	BRL	16,510,000	3,409,463	3.850%, 10/15/2030		405,000	377,123
Canada – 2.8%				5.125%, 04/15/2027	IDR	6,216,000,000	407,114
CPPIB Capital, Inc.				6.375%, 08/15/2028 to 04/15/2032 6.500%, 06/15/2025		44,636,000,000 41,210,000,000	3,017,649 2,781,181
2.250%, 12/01/2031 (A)	CAD	635,000	420,310	6.625%, 05/15/2033		6,431,000,000	436,435
Government of Canada 0.500%, 12/01/2030		1,540,000	945,622	7.500%, 06/15/2035 to 05/15/2038		10,834,000,000	783,297
1.250%, 03/01/2025		3,065,000	2,191,044	8.125%, 05/15/2024		3,514,000,000	238,969
1.500%, 09/01/2024		885,000	642,711	8.375%, 09/15/2026 8.750%, 05/15/2031		12,897,000,000	920,770 1,335,145
2.750%, 06/01/2033		1,820,000	1,314,590	8.750%, 05/15/2031 9.000%, 03/15/2029		17,423,000,000 6,709,000,000	511,067
Province of Alberta 0.625%, 04/18/2025	EUR	455,000	469,566			-,, , , , , , , , , , , , , , , , , ,	13,127,763
Province of British Columbia	Lon	133,000	407,500	Ireland – 0.1%			23,121,703
4.199%, 07/06/2033 (B)	\$	750,000	746,721	Republic of Ireland			
				1.100%, 05/15/2029	EUR	315,000	311,533

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)

	_	Shares or Principal Amount	Valu	ie		_	Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGAT	TIONS (c	ontinued)			FOREIGN GOVERNMENT OBLIGATION	TIONS (continued)	
Italy – 0.2%	(-	,			South Korea – 1.7%	(
Republic of Italy					Republic of Korea			
1.250%, 02/17/2026	\$	742,000	\$	662,294	1.375%, 12/10/2029	KRW	557,700,000	\$ 366,886
Japan – 0.8%					2.125%, 06/10/2027		1,303,700,000	934,177
Government of Japan					2.375%, 03/10/2027		3,972,830,000	2,882,558
0.005%, 03/20/2027	JPY	107,000,000		742,679	3.125%, 09/10/2024 to 09/10/2027		2,122,530,000	1,591,919
0.100%, 06/20/2025		319,300,000		220,625	4.250%, 12/10/2032		893,100,000	 708,016
			2,9	963,304				6,483,556
Malaysia – 1.3%					United Arab Emirates – 0.1%			
Government of Malaysia	1 (17/D)	1 020 000		415.055	Government of Abu Dhabi 3.875%, 04/16/2050 (A)	\$	475,000	398,848
	MYR	1,930,000		415,355		φ	475,000	390,040
3.828%, 07/05/2034 3.844%, 04/15/2033		1,965,000 4,313,000		413,436 917,903	United Kingdom – 0.4% Government of United Kingdom			
3.882%, 03/14/2025		2,835,000		611,806	0.125%, 01/31/2024	GBP	260,000	320,674
3.899%, 11/16/2027		3,370,000		729,399	0.250%, 01/31/2025	021	335,000	392,707
3.900%, 11/30/2026		1,805,000		391,001	4.250%, 12/07/2027		750,000	929,625
3.906%, 07/15/2026		3,855,000		835,820				1,643,006
4.498%, 04/15/2030		3,215,000		720,436	TOTAL FOREIGN GOVERNMENT OB	LIGATIO	ONS (Cost	
			5,0	035,156	\$90,558,753)		(2.00	\$ 84,934,751
Mexico – 1.9%					CORPORATE BONDS – 45.6%			
Government of Mexico								
5.000%, 03/06/2025	MXN	46,880,000		527,719	Communication services – 4.4% AT&T, Inc.			
7.500%, 05/26/2033		46,370,000		494,016	0.900%, 03/25/2024	\$	315,000	304,242
7.750%, 05/29/2031		40,230,000		221,945	CCO Holdings LLC	Ψ	212,000	50.,2.2
			/,.	243,680	4.250%, 02/01/2031 (A)		1,645,000	1,330,755
New Zealand – 1.5%					4.500%, 06/01/2033 (A)		510,000	400,495
Government of New Zealand 0.500%, 05/15/2024 to 05/15/2026	NZD	3,205,000	1.9	856,135	Cellnex Telecom SA			
2.750%, 04/15/2025	NZD	690,000		405,499	1.875%, 06/26/2029	EUR	500,000	460,463
3.500%, 04/14/2033		2,285,000		278,298	Charter Communications Operating LLC 2.800%, 04/01/2031	\$	230,000	185,072
New Zealand Local Government			·		5.125%, 07/01/2049	φ	1,395,000	1,097,479
Funding Agency					5.750%, 04/01/2048		790,000	676,209
1.500%, 04/15/2026		680,000		376,499	Globo Comunicacao e Participacoes SA			
3.000%, 05/15/2035		1,135,000		551,430	5.500%, 01/14/2032 (A)		550,000	428,725
3.500%, 04/14/2033 4.500%, 04/15/2027		1,035,000 1,190,000		550,211 712,109	IHS Holding, Ltd.		270.000	204 550
4.500%, 04/15/2027		1,170,000		730,181	6.250%, 11/29/2028 (A)		370,000	301,750
Norway - 1.1%			J,	750,101	LCPR Senior Secured Financing DAC 5.125%, 07/15/2029 (A)		785,000	659,625
Kingdom of Norway					Match Group Holdings II LLC		705,000	037,023
1.250%, 09/17/2031 (A)	NOK	11,450,000		884,010	4.125%, 08/01/2030 (A)		705,000	603,833
1.750%, 03/13/2025 to 02/17/2027 (A)		11,725,000		046,862	News Corp.			
2.125%, 05/18/2032 (A)		10,990,000	9	903,495	3.875%, 05/15/2029 (A)		1,685,000	1,479,103
Kommunalbanken AS	4.115	1.070.000		505.600	Sirius XM Radio, Inc.		1 1/0 000	0.47.202
4.250%, 07/16/2025 5.250%, 07/15/2024	AUD	1,070,000		705,299	4.125%, 07/01/2030 (A) Sprint LLC		1,160,000	947,203
5.250%, 07/15/2024		764,000		511,028	7.625%, 02/15/2025		370,000	377,942
D. W			4,0	050,694	T-Mobile USA, Inc.		370,000	377,712
Philippines – 1.4%					2.625%, 02/15/2029		435,000	377,810
Republic of the Philippines 0.875%, 05/17/2027	EUR	1,465,000	1.	414,385	2.875%, 02/15/2031		400,000	338,104
2.625%, 08/12/2025	PHP	88,455,000		490,787	3.375%, 04/15/2029		470,000	424,433
3.625%, 09/09/2025	1111	32,845,000		560,895	3.500%, 04/15/2031		785,000	692,683
6.125%, 08/22/2028		50,410,000		910,841	4.750%, 02/01/2028 Virgin Media Finance PLC		165,000	160,293
6.250%, 01/14/2036		43,000,000		752,250	5.000%, 07/15/2030 (A)		720,000	573,188
			5,	129,158	Virgin Media Secured Finance PLC		720,000	373,100
Qatar – 0.2%					4.500%, 08/15/2030 (A)		670,000	561,675
State of Qatar					5.500%, 05/15/2029 (A)		1,161,000	1,050,186
4.817%, 03/14/2049 (A)	\$	710,000	(681,543	Vmed O2 UK Financing I PLC			
Singapore – 0.3%					3.250%, 01/31/2031 (A)	EUR	735,000	655,947
Republic of Singapore	ac-			120 ==	4.250%, 01/31/2031 (A)	\$	1,225,000	990,484
1.250%, 11/01/2026	SGD	200,000		138,374	WMG Acquisition Corp. 3.000%, 02/15/2031 (A)		1,910,000	1,545,152
3.375%, 09/01/2033		1,250,000		948,314	3.000 /0, 02/13/2031 (A)		1,710,000	16,622,851
			1,0	086,688				10,022,031

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)

Strategic income opportunit	Shares or Principal Amount	Value	Strutegie income Oppor		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)	_		
Consumer discretionary – 5.9%			Consumer staples (continued)			
BMW Finance NV			MARB BondCo PLC			
1.000%, 11/14/2024 EUR	410,000	\$ 429,957	3.950%, 01/29/2031 (A)	\$	1,205,000	\$ 862,610
Carnival Corp.			Natura & Company Luxembourg			
5.750%, 03/01/2027 (A) \$	1,165,000	1,072,487	Holdings Sarl			
Duke University			6.000%, 04/19/2029 (A)		390,000	361,461
3.299%, 10/01/2046	781,000	609,701	Natura Cosmeticos SA			710.010
Ford Motor Company	500,000	456 277	4.125%, 05/03/2028 (A)		830,000	718,010
3.250%, 02/12/2032 Ford Motor Credit Company LLC	580,000	456,277	NBM US Holdings, Inc. 7.000%, 05/14/2026 (A)		205,000	198,838
2.748%, 06/14/2024 GBP	316,000	383,060	Post Holdings, Inc.		203,000	190,030
2.900%, 02/16/2028 \$	360,000	308,303	4.500%, 09/15/2031 (A)		515,000	439,827
3.625%, 06/17/2031	1,220,000	999,942	5.500%, 12/15/2029 (A)		285,000	262,989
4.000%, 11/13/2030	255,000	217,919	5.625%, 01/15/2028 (A)		1,255,000	1,205,867
4.125%, 08/17/2027	205,000	187,195	, , , ,			12,114,193
4.542%, 08/01/2026	445,000	418,298	Energy - 6.6%			12,11.,170
4.950%, 05/28/2027	1,115,000	1,051,765	Aker BP ASA			
Hilton Domestic Operating			3.750%, 01/15/2030 (A)		750,000	666,586
Company, Inc.	405.000	10.1.262	Cenovus Energy, Inc.		,	,
3.625%, 02/15/2032 (A)	485,000	404,362	3.500%, 02/07/2028	CAD	510,000	360,755
4.875%, 01/15/2030	710,000	662,018	5.250%, 06/15/2037	\$	194,000	178,559
Hyatt Hotels Corp. 5.750%, 04/23/2030	1,104,000	1,104,547	5.400%, 06/15/2047		777,000	703,378
Massachusetts Institute of Technology	1,104,000	1,104,547	6.750%, 11/15/2039		1,806,000	1,893,249
2.989%, 07/01/2050	465,000	347,709	Cheniere Energy Partners LP		1 (12 000	1 445 564
MercadoLibre, Inc.	,	,	4.000%, 03/01/2031		1,642,000	1,445,764
2.375%, 01/14/2026	565,000	511,687	Civitas Resources, Inc. 8.750%, 07/01/2031 (A)		1,000,000	1,013,800
3.125%, 01/14/2031	450,000	358,693	Continental Resources, Inc.		1,000,000	1,013,000
MGM Resorts International			2.875%, 04/01/2032 (A)		1,596,000	1,226,214
4.750%, 10/15/2028	105,000	95,324	5.750%, 01/15/2031 (A)		1,490,000	1,416,480
New Red Finance, Inc.	1 (19 000	1 410 047	Ecopetrol SA			, ,
3.500%, 02/15/2029 (A)	1,618,000 970,000	1,418,947 886,749	4.625%, 11/02/2031		435,000	335,789
3.875%, 01/15/2028 (A) 4.000%, 10/15/2030 (A)	2,124,000	1,817,788	5.375%, 06/26/2026		230,000	220,112
Premier Entertainment Sub LLC	2,124,000	1,017,700	5.875%, 05/28/2045		235,000	161,007
5.625%, 09/01/2029 (A)	210,000	159,065	6.875%, 04/29/2030		470,000	428,763
5.875%, 09/01/2031 (A)	503,000	371,088	Enbridge, Inc.		000 000	974 126
President and Fellows of Harvard			3.125%, 11/15/2029 EQT Corp.		990,000	874,126
College			3.625%, 05/15/2031 (A)		1,645,000	1,414,852
2.517%, 10/15/2050	1,020,000	681,998	3.900%, 10/01/2027		325,000	300,469
Royal Caribbean Cruises, Ltd.	1 225 000	1 151 607	Kinder Morgan, Inc.		,	,
5.500%, 04/01/2028 (A)	1,235,000	1,151,687	5.300%, 12/01/2034		230,000	221,449
11.625%, 08/15/2027 (A) Travel + Leisure Company	264,000	287,084	MC Brazil Downstream Trading SARL			
4.500%, 12/01/2029 (A)	895,000	761,489	7.250%, 06/30/2031 (A)		922,770	623,255
6.625%, 07/31/2026 (A)	372,000	369,172	Medco Oak Tree Pte, Ltd.		1 100 000	1 150 000
Wyndham Hotels & Resorts, Inc.			7.375%, 05/14/2026 (A) Occidental Petroleum Corp.		1,180,000	1,159,990
4.375%, 08/15/2028 (A)	660,000	602,712	3.200%, 08/15/2026		154,000	139,783
Yum! Brands, Inc.			3.400%, 04/15/2026		638,000	590,350
3.625%, 03/15/2031	1,795,000	1,550,745	6.125%, 01/01/2031		955,000	969,707
4.625%, 01/31/2032	875,000	790,421	6.625%, 09/01/2030		1,160,000	1,205,356
4.750%, 01/15/2030 (A)	1,773,000	1,660,255	7.500%, 05/01/2031		565,000	616,890
		22,128,444	Ovintiv, Inc.			
Consumer staples – 3.2%			6.500%, 08/15/2034 to 02/01/2038		1,375,000	1,366,211
Becle SAB de CV	705.000	(11.11)	Pertamina Persero PT		055.000	004.001
2.500%, 10/14/2031 (A)	795,000	641,446	3.100%, 01/21/2030 (A)		255,000	224,081
Darling Ingredients, Inc. 6.000%, 06/15/2030 (A)	1,295,000	1,264,767	3.650%, 07/30/2029 (A) Petrorio Luxembourg Trading Sarl		295,000	271,898
JBS USA LUX SA	1,2/3,000	1,204,707	6.125%, 06/09/2026 (A)		505,000	485,105
3.625%, 01/15/2032 (A)	1,070,000	868,241	QatarEnergy		505,000	103,103
5.750%, 04/01/2033 (A)	735,000	690,865	2.250%, 07/12/2031 (A)		935,000	783,504
Kraft Heinz Foods Company			3.300%, 07/12/2051 (A)		295,000	216,577
					=>0,000	
4.250%, 03/01/2031	1,525,000	1,450,681	Southwestern Energy Company			
4.375%, 06/01/2046	1,445,000	1,228,040	5.700%, 01/23/2025		17,000	16,910

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)

Strategie income opport	_	Shares or Principal Amount	Value	Strutegic Income Oppor	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_			CORPORATE BONDS (continued)	_		
Energy (continued)				Financials (continued)			
TransCanada PipeLines, Ltd.				Nordic Investment Bank (continued)			
4.100%, 04/15/2030	\$	1,460,000	\$ 1,355,732	4.000%, 11/04/2026	NOK	2,000,000	\$ 184,277
Transcontinental Gas Pipe Line				Popular, Inc.	ф	715 000	712.050
Company LLC 3.250%, 05/15/2030		80,000	71,101	6.125%, 09/14/2023 7.250%, 03/13/2028	\$	715,000 750,000	712,959 749,138
Var Energi ASA		80,000	71,101	ONB Finance, Ltd.		750,000	749,130
7.500%, 01/15/2028 (A)		680,000	698,857	3.500%, 03/28/2024		330,000	324,060
Western Midstream Operating LP				Royal Bank of Canada			
4.300%, 02/01/2030		975,000	875,402	4.200%, (4.200% to 2-24-27, then 5			
			24,603,577	Year Canada Government Bond Yield	CAD	615,000	246 629
Financials – 8.0%				+ 2.710%), 02/24/2027 (D) The Asian Infrastructure Investment	CAD	615,000	346,638
American International Group, Inc.				Bank			
8.175%, (8.175% to 5-15-38, then 3 month LIBOR + 4.195%), 05/15/2068		1,700,000	1,891,953	0.200%, 12/15/2025	GBP	630,000	695,057
Asian Development Bank		1,700,000	1,091,933	The Bank of Nova Scotia			
3.000%, 10/14/2026	AUD	565,000	358,872	8.625%, (8.625% to 10-27-27, then 5	¢	995 000	022 007
Bank of Montreal				Year CMT + 4.389%), 10/27/2082 The Goldman Sachs Group, Inc.	\$	885,000	922,097
7.325%, (7.325% to 11-26-27, then 5				0.250%, 01/26/2028	EUR	80,000	72,960
Year Canada Government Bond Yield + 4.098%), 11/26/2082	CAD	1,230,000	910,446	1.375%, 05/15/2024		983,000	1,047,657
Berkshire Hathaway Finance Corp.	CAD	1,230,000	710,440	2.000%, 11/01/2028		328,000	322,966
2.375%, 06/19/2039	GBP	610,000	523,812	The Toronto-Dominion Bank			
Berkshire Hathaway, Inc., Zero Coupon				8.125%, (8.125% to 10-31-27, then 5 Year CMT + 4.075%), 10/31/2082	\$	960,000	975,245
0.000%, 03/12/2025	EUR	975,000	995,504	U.S. Bancorp	Ψ	700,000	713,243
Chubb INA Holdings, Inc. 0.300%, 12/15/2024		875,000	900,351	0.850%, 06/07/2024	EUR	2,040,000	2,132,294
European Financial Stability Facility,		873,000	900,331	3.700%, (3.700% to 1-15-27, then 5			
Zero Coupon				Year CMT + 2.541%),	¢	(27,000	472.500
0.000%, 10/15/2025		575,000	580,539	01/15/2027 (D)	\$	637,000	472,590
European Investment Bank		1 005 000	020.740	W W 200			29,786,388
0.250%, 01/20/2032 Fidelity National Information		1,085,000	938,748	Health care – 3.9% Allergan Funding SCS			
Services, Inc.				1.250%, 06/01/2024	EUR	520,000	547,678
1.000%, 12/03/2028		425,000	395,164	2.625%, 11/15/2028	2011	300,000	298,724
1.500%, 05/21/2027		820,000	811,630	Becton Dickinson Euro Finance Sarl			
Fisery, Inc.		200.000	204.062	1.208%, 06/04/2026		745,000	752,469
1.125%, 07/01/2027 Inter-American Development Bank		290,000	284,062	Centene Corp. 2.500%, 03/01/2031	\$	905,000	721,710
2.700%, 01/29/2026	AUD	582,000	369,949	3.000%, 10/15/2030	Ψ	1,795,000	1,495,768
2.750%, 10/30/2025		500,000	319,474	3.375%, 02/15/2030		1,765,000	1,516,912
International Bank for Reconstruction &				4.625%, 12/15/2029		260,000	239,314
Development	EUR	1,940,000	1 741 704	DH Europe Finance II Sarl	EUR	1 620 000	1 522 219
1.200%, 08/08/2034 1.250%, 03/16/2026	NOK	2,920,000	1,741,704 250,056	0.450%, 03/18/2028 HCA, Inc.	EUK	1,630,000	1,532,218
1.800%, 01/19/2027	CAD	625,000	433,388	3.500%, 09/01/2030	\$	3,693,000	3,237,098
1.900%, 01/16/2025		705,000	507,456	4.125%, 06/15/2029		1,175,000	1,087,332
5.000%, 06/22/2026	NZD	1,905,000	1,159,926	5.500%, 06/01/2033		715,000	713,786
International Development Association 1.750%, 02/17/2027	NOK	2,750,000	233,238	Rede D'or Finance Sarl 4.500%, 01/22/2030 (A)		367,000	312,868
International Finance Corp.	NOK	2,730,000	255,256	4.500%, 01/22/2030 (A) 4.950%, 01/17/2028 (A)		310,000	283,389
0.375%, 09/10/2025	NZD	1,240,000	681,279	Thermo Fisher Scientific, Inc.		310,000	203,307
2.550%, 09/18/2023	CNY	3,110,000	428,050	0.500%, 03/01/2028	EUR	650,000	613,106
3.600%, 02/24/2026	AUD	1,395,000	906,807	0.750%, 09/12/2024		282,000	295,958
KfW 2.875@ 02/17/2027	NOV	2 280 000	201 495	1.400%, 01/23/2026		468,000	479,045
2.875%, 02/17/2027 MSCI, Inc.	NOK	2,280,000	201,485	UnitedHealth Group, Inc. 0.550%, 05/15/2024	\$	395,000	378,534
3.250%, 08/15/2033 (A)	\$	390,000	314,090	0.000 10, 00/10/2021	Ψ	575,000	14,505,909
3.625%, 09/01/2030 to 11/01/2031 (A)		2,874,000	2,466,792	Industrials – 4.2%			11,000,707
3.875%, 02/15/2031 (A)		765,000	662,892	AECOM			
Nordea Eiendomskreditt AS 4.500%, (3 month NIBOR + 0.340%),				5.125%, 03/15/2027		1,235,000	1,194,949
4.500%, (3 month NIBOR + 0.540%), 06/19/2024 (C)	NOK	8,000,000	746,322	Airbus SE	Ditte	255.000	247.225
Nordic Investment Bank		2,500,000		1.625%, 06/09/2030	EUR	255,000	245,336
1.875%, 04/10/2024		3,920,000	357,356	American Airlines, Inc. 5.500%, 04/20/2026 (A)	\$	970,000	960,969
3.000%, 08/23/2027		5,180,000	457,105	5.750%, 04/20/2029 (A)	Ψ	790,000	767,073

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)

	_	Shares or Principal Amount		Value			Shares or Principal Amount		Value
CORPORATE BONDS (continued)					CORPORATE BONDS (continued)				
Industrials (continued)					Materials (continued)				
DAE Funding LLC					FS Luxembourg Sarl				
3.375%, 03/20/2028 (A)	\$	640,000	\$	575,054	10.000%, 12/15/2025 (A)	\$	435,000	\$	445,785
Delta Air Lines 2020-1 Class A Pass					Indonesia Asahan Aluminium Persero PT		4 000 000		1 0 6 1 1 2 7
Through Trust		202 (10		220.266	4.750%, 05/15/2025 (A)		1,090,000		1,061,137
2.500%, 12/10/2029 Delta Air Lines, Inc.		393,619		339,266	Sealed Air Corp. 5.000%, 04/15/2029 (A)		425,000		395,435
2.900%, 10/28/2024		540,000		518,384	5.000%, 04/15/2025 (A)		423,000	-	14,982,223
4.750%, 10/20/2028 (A)		3,217,000		3,122,706	Real estate – 2.2%				14,962,223
7.375%, 01/15/2026		165,000		172,010	American Tower Corp.				
Indian Railway Finance Corp., Ltd.					0.500%, 01/15/2028	EUR	270,000		247,351
3.249%, 02/13/2030 (A)		645,000		562,666	1.950%, 05/22/2026		305,000		309,421
Johnson Controls International PLC 0.375%, 09/15/2027	EUR	240,000		225,485	American Tower Trust I				
Simpar Finance Sarl	LUK	240,000		223,463	5.490%, 03/15/2028 (A)	\$	730,000		730,591
10.750%, 02/12/2028 (A)	BRL	1,500,000		243,568	Boston Properties LP		124,000		110 200
Singapore Airlines, Ltd.					2.750%, 10/01/2026 Crown Castle, Inc.		134,000		118,308
3.375%, 01/19/2029	\$	420,000		386,677	2.250%, 01/15/2031		215,000		175,234
The Boeing Company		2 42 7 000		2 101 500	Host Hotels & Resorts LP		213,000		173,231
5.150%, 05/01/2030 5.805%, 05/01/2050		2,425,000		2,401,599	3.375%, 12/15/2029		240,000		204,955
5.805%, 05/01/2050 Uber Technologies, Inc.		850,000		846,898	3.500%, 09/15/2030		240,000		203,306
8.000%, 11/01/2026 (A)		500,000		509,556	SBA Communications Corp.		055 000		000 511
United Rentals North America, Inc.		200,000		200,020	3.125%, 02/01/2029		955,000		809,511
3.875%, 02/15/2031		1,120,000		969,695	3.875%, 02/15/2027 SBA Tower Trust		2,400,000		2,210,895
4.000%, 07/15/2030		660,000		584,520	6.599%, 01/15/2028 (A)		950,000		965,339
4.875%, 01/15/2028		530,000		504,343	VICI Properties LP		,,,,,,,,		, ,,,,,,
6.000%, 12/15/2029 (A)		670,000	_	668,352	4.125%, 08/15/2030 (A)		895,000		787,985
				15,799,106	4.625%, 12/01/2029 (A)		785,000		712,678
Information technology – 0.3%					5.125%, 05/15/2032		925,000	_	865,471
CDW LLC 4.250%, 04/01/2028		165,000		151,327					8,341,045
Dell International LLC		105,000		131,327	Utilities – 2.9%				
8.350%, 07/15/2046		541,000		663,434	Brazos Securitization LLC		725,000		715,631
Gartner, Inc.					5.014%, 03/01/2034 (A) 5.413%, 09/01/2052 (A)		655,000		669,628
3.750%, 10/01/2030 (A)		475,000		413,686	DPL, Inc.		033,000		007,020
				1,228,447	4.125%, 07/01/2025		1,330,000		1,266,825
Materials – 4.0%					E.ON SE				
Ardagh Metal Packaging Finance					0.375%, 09/29/2027	EUR	315,000		301,259
USA LLC 3.250%, 09/01/2028 (A)		960,000		824,609	EDP Finance BV 0.375%, 09/16/2026		130,000		127,075
Ball Corp.		900,000		824,009	Emera, Inc.		130,000		127,073
2.875%, 08/15/2030		2,440,000		2,025,511	6.750%, (6.750% to 6-15-26, then 3				
6.875%, 03/15/2028		1,120,000		1,142,247	month LIBOR + 5.440% to 6-15-46,				
Berry Global, Inc.					then 3 month LIBOR + 6.190%),	_			
5.625%, 07/15/2027 (A)		590,000		577,463	06/15/2076 Engis SA	\$	1,220,000		1,179,716
Braskem Idesa SAPI 6.990%, 02/20/2032 (A)		480,000		310,938	Engie SA 0.375%, 06/21/2027	EUR	300,000		287,564
Braskem Netherlands Finance BV		400,000		310,730	FirstEnergy Corp.	LUK	300,000		201,304
4.500%, 01/31/2030 (A)		570,000		489,668	4.150%, 07/15/2027	\$	890,000		845,350
5.875%, 01/31/2050 (A)		585,000		472,717	7.375%, 11/15/2031		1,355,000		1,545,432
Cemex SAB de CV		1 255 000		1 1 10 700	Greenko Dutch BV		570.100		517.056
3.875%, 07/11/2031 (A)		1,355,000		1,140,780	3.850%, 03/29/2026 (A)		578,100		517,856
Cleveland-Cliffs, Inc. 4.625%, 03/01/2029 (A)(E)		1,675,000		1,508,574	Greenko Solar Mauritius, Ltd. 5.550%, 01/29/2025 (A)		430,000		413,445
4.875%, 03/01/2031 (A)		790,000		694,300	Greenko Wind Projects Mauritius, Ltd.		150,000		.15,115
CSN Islands XI Corp.					5.500%, 04/06/2025 (A)		775,000		740,808
6.750%, 01/28/2028 (A)		835,000		774,823	Israel Electric Corp., Ltd.				
Ecolab, Inc.	ELID	220.000		254 156	3.750%, 02/22/2032 (A)		490,000		417,970
1.000%, 01/15/2024 Freeport-McMoRan, Inc.	EUR	330,000		354,156	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara				
4.125%, 03/01/2028	\$	140,000		131,173	4.125%, 05/15/2027 (A)		1,440,000		1,371,495
4.625%, 08/01/2030	Ψ	740,000		697,265	The AES Corp.		2,110,000		1,071,190
5.400%, 11/14/2034		165,000		159,337	3.950%, 07/15/2030 (A)		160,000		143,443
5.450%, 03/15/2043		1,905,000		1,776,305					

Shares or

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)

	_	Principal Amount		Value
CORPORATE BONDS (continued)				
Utilities (continued) United Electric Securitization LLC				
5.109%, 06/01/2033 (A)	\$	170,000	\$	167,967
				10,711,464
TOTAL CORPORATE BONDS (Cost \$190,497,322)			\$	170,823,647
CONVERTIBLE BONDS – 2.9%				
Communication services – 0.6%				
Liberty Broadband Corp. 3.125%, 03/31/2053 (A)		1,960,000		1,911,980
Liberty Media Corp.				
0.500%, 12/01/2050 (A)		500,000		554,050
Consumer discretionary – 0.8%				2,466,030
Burlington Stores, Inc.				
2.250%, 04/15/2025 (E)		705,000		729,234
Carnival Corp. 5.750%, 12/01/2027 (A)		860,000		1,430,180
Marriott Vacations Worldwide Corp.		000,000		1,130,100
3.250%, 12/15/2027 (A)		755,000	_	714,608
1 1 4 1 1 120				2,874,022
Industrials – 1.2% Air Canada				
4.000%, 07/01/2025		500,000		688,139
American Airlines Group, Inc.		1,395,000		1 796 005
6.500%, 07/01/2025 Southwest Airlines Company		1,393,000		1,786,995
1.250%, 05/01/2025		915,000		1,049,048
Uber Technologies, Inc. 3.756%, 12/15/2025 (F)		945,000		861,865
3.73076, 12/13/2023 (1)		713,000	_	4,386,047
Utilities – 0.3%				
American Water Capital Corp.		1 005 000		1 005 525
3.625%, 06/15/2026 (A) TOTAL CONVERTIBLE BONDS (Cost		1,005,000		1,005,525
\$10,666,392)			\$	10,731,624
MUNICIPAL BONDS – 1.9%				
Board of Regents of the University of				
Texas System 2.439%, 08/15/2049		1,210,000		800,484
City of Norfolk (Virginia)		1,210,000		000,101
1.804%, 10/01/2031 City of San Antonio (Texas)		410,000		335,022
5.718%, 02/01/2041		240,000		257,230
Commonwealth of Massachusetts		505.000		407.100
2.900%, 09/01/2049 Louisiana Local Government		595,000		425,188
Environmental Facilities &				
Community Development Authority 5.198%, 12/01/2039		720,000		744 567
Massachusetts Educational Financing		730,000		744,567
Authority		070 000		0.50.040
5.950%, 07/01/2044 Massachusetts School Building Authority		870,000		858,948
2.950%, 05/15/2043		370,000		277,092
Massachusetts Water Resources Authority		775 000		622.015
3.124%, 08/01/2039 South Carolina Public Service Authority		775,000		632,015
5.740%, 01/01/2030		245,000		250,662
State Board of Administration Finance Corp. (Florida)				
2.154%, 07/01/2030		333,000		277,558

	Shares or Principal Amount	Value
MUNICIPAL BONDS (continued) University of Virginia		
2.256%, 09/01/2050 \$ University of Washington	1,930,000	\$ 1,198,458
2.618%, 04/01/2042 Utah Transit Authority	805,000	568,873
3.443%, 12/15/2042	655,000	527,346
TOTAL MUNICIPAL BONDS (Cost \$7,180,216))	\$ 7,153,443
TERM LOANS (G) – 0.7%		
Consumer discretionary – 0.0% APX Group, Inc., 2021 Term Loan B (Prime rate + 2.250% and 1 month SOFR + 3.250%) 8.461%, 07/10/2028	39,596	39,540
Industrials – 0.7% AAdvantage Loyalty IP, Ltd., 2021 Term	37,370	37,310
Loan (3 month LIBOR + 4.750%) 10.000%, 04/20/2028 Mileage Plus Hodings LLC, 2020 Term	605,000	617,100
Loan B (3 month LIBOR + 5.250%) 10.764%, 06/21/2027 United Airlines, Inc., 2021 Term Loan B	668,000	693,190
(3 month LIBOR + 3.750%) 9.292%, 04/21/2028	1,226,906	1,224,526
TOTAL TERM LOANS (Cost \$2,549,975)		2,534,816 \$ 2,574,356
COLLATERALIZED MORTGAGE OBLIGA	TIONS _ 5 8%	¢ 2,071,000
Commercial and residential – 3.5% Arroyo Mortgage Trust Series 2019-1, Class A1		242.740
3.805%, 01/25/2049 (A)(H) BOCA Commercial Mortgage Trust Series 2022-BOCA, Class B (1 month CME Term SOFR + 2.319%)	262,039	243,740
7.466%, 05/15/2039 (A)(C) BX Commercial Mortgage Trust Series 2019-XL, Class A (1 month CME Term SOFR + 1.034%),	300,000	296,169
6.181%, 10/15/2036 (A)(C) Series 2021-CIP, Class A (1 month LIBOR + 0.921%),	1,713,676	1,703,017
6.114%, 12/15/2038 (A)(C) Series 2021-VOLT, Class A (1 month LIBOR + 0.700%),	470,000	458,209
5.893%, 09/15/2036 (A)(C) BX Trust Series 2022-CLS, Class A,	535,000	517,676
5.760%, 10/13/2027 (A) Series 2022-GPA, Class A (1 month CME Term SOFR + 2.165%),	595,000	572,852
7.312%, 10/15/2039 (A)(C) Series 2022-GPA, Class B (1 month CME Term SOFR + 2.664%),	795,000	793,754
7.811%, 10/15/2039 (A)(C) Series 2022-GPA, Class D (1 month	480,000	477,593
CME Term SOFR + 4.061%), 9.208%, 10/15/2039 (A)(C) CAMB Commercial Mortgage Trust Series 2019-LIFE, Class A (1 month LIBOR + 1.070%)	330,000	326,691
6.263%, 12/15/2037 (A)(C) Citigroup Commercial Mortgage Trust Series 2023-SMRT, Class A	364,300	361,036
6.015%, 06/10/2028 (A)(H)	470,000	469,104

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
Commercial and			U.S. Government Agency (continued)		
residential (continued)			Federal Home Loan		
COLT Mortgage Loan Trust			Mortgage Corp. (continued)		
Series 2022-5, Class A1 4.550%, 04/25/2067 (A)(H)	\$ 338,056	\$ 324,696	Series 2022-DNA4, Class M1B (1 month SOFR + 3.350%),		
Credit Suisse Mortgage	φ 550,050	ψ 32 4 ,070	8.417%, 05/25/2042 (A)(C)	\$ 1,165,000	\$ 1,178,106
Capital Certificates			Series 2022-DNA6, Class M1A (1	, , , , , , , , , , , , , , , , , , , ,	, , , , , , ,
Series 2019-ICE4, Class A (1 month			month SOFR $+ 2.150\%$),		
LIBOR + 0.980%),	1 022 421	1 007 070	7.217%, 09/25/2042 (A)(C)	717,472	721,806
6.173%, 05/15/2036 (A)(C) Series 2019-NQM1, Class A1 (2.656%	1,032,431	1,027,278	Series 2022-DNA7, Class M1A (1 month SOFR + 2.500%),		
to 11-1-23, then 3.656% thereafter),			7.567%, 03/25/2052 (A)(C)	552,306	556,968
2.656%, 10/25/2059 (A)	75,384	71,721	Series 2022-HQA1, Class M1B (1	,	
GCAT Trust			month SOFR $+ 3.500\%$),		
Series 2022-NQM4, Class A1 (5.269%			8.567%, 03/25/2042 (A)(C)	365,000	371,830
to 8-1-26, then 6.269% thereafter) 5.269%, 08/25/2067 (A)	388,001	378,515	Series 2022-HQA3, Class M1B (1 month SOFR + 3.550%),		
HarborView Mortgage Loan Trust	300,001	370,313	8.617%, 08/25/2042 (A)(C)	540,000	547,425
Series 2007-3, Class ES IO,			Federal National Mortgage Association	,	2, .==
0.350%, 05/19/2047 (A)	3,233,299	33,726	Series 2022-R01, Class 1M1 (1 month		
Series 2007-4, Class ES IO,	2 222 272	42.042	SOFR + 1.000%),	221 222	210.001
0.350%, 07/19/2047 Series 2007-6, Class ES IO,	3,332,373	43,843	6.067%, 12/25/2041 (A)(C) Series 2022-R03, Class 1M1 (1 month	221,222	218,801
0.343%, 08/19/2037 (A)	3,420,867	41,448	SOFR + 2.100%),		
InTown Mortgage Trust	2,120,007	11,110	7.167%, 03/25/2042 (A)(C)	90,842	91,190
Series 2022-STAY, Class B (1 month			Series 2022-R04, Class 1M1 (1 month		
CME Term SOFR + 3.286%)	640,000	(20, (00	SOFR + 2.000%),	107.176	105.576
8.433%, 08/15/2039 (A)(C) Life Mortgage Trust	640,000	639,600	7.067%, 03/25/2042 (A)(C) Series 2022-R05, Class 2M2 (1 month	185,156	185,576
Series 2022-BMR2, Class A1 (1			SOFR + 3.000%),		
month CME Term SOFR +			8.067%, 04/25/2042 (A)(C)	1,240,000	1,235,356
1.295%),			Series 2022-R06, Class 1M1 (1 month		
6.442%, 05/15/2039 (A)(C)	1,155,000	1,130,100	SOFR + 2.750%),	246 770	252 520
Series 2022-BMR2, Class B (1 month CME Term SOFR + 1.794%),			7.817%, 05/25/2042 (A)(C) Series 2022-R09, Class 2M1 (1 month	346,779	353,529
6.941%, 05/15/2039 (A)(C)	1,090,000	1,064,717	SOFR + 2.500%),		
Series 2022-BMR2, Class D (1 month	1,000,000	1,001,717	7.567%, 09/25/2042 (A)(C)	666,411	669,536
CME Term SOFR $+ 2.542\%$),			Series 2023-R01, Class 1M1 (1 month		
7.689%, 05/15/2039 (A)(C)	880,000	837,276	SOFR + 2.400%),	101 120	40.4.000
Morgan Stanley Mortgage Loan Trust			7.467%, 12/25/2042 (A)(C)	491,120	494,029
Series 2004-9, Class 1A 5.331%, 11/25/2034 (H)	68,989	68,419	Series 2023-R03, Class 2M2 (1 month SOFR + 3.900%),		
SCOTT Trust	00,707	00,117	8.967%, 04/25/2043 (A)(C)	320,000	326,600
Series 2023-SFS, Class AS			Federal National Mortgage Association		
6.204%, 03/15/2040 (A)	300,000	292,579	Series 2021-R02, Class 2B2 (1 month		
Verus Securitization Trust Series 2022-4, Class A2,			SOFR + 6.200%) 11.267%, 11/25/2041 (A)(C)	285,000	272,023
4.740%, 04/25/2067 (A)(H)	461,939	433,084	11.207%, 11/23/2041 (A)(C)	263,000	8,542,638
Series 2022-8, Class A3 (6.127% to	,	,	TOTAL COLLATERALIZED MORTGAGI	E ODI ICATIONS	0,342,030
10-1-26, then 7.127% thereafter),			(Cost \$21,972,915)	E OBLIGATIONS	\$ 21,933,821
6.127%, 09/25/2067 (A)	289,216	284,127			Ψ 21,755,021
Series 2022-INV1, Class A1 (5.041% to 8-1-26, then 6.041% thereafter),			ASSET BACKED SECURITIES – 1.5% DataBank Issuer		
5.041%, 08/25/2067 (A)	515,371	500,213	Series 2023-1A, Class A2		
, /	,-/1	13,391,183	5.116%, 02/25/2053 (A)	510,000	469,435
U.S. Government Agency – 2.3%		.,.,.,.,.	DB Master Finance LLC		
Federal Home Loan Mortgage Corp.			Series 2019-1A, Class A2II	466 912	425 160
Series 2022-DNA3, Class M1A (1			4.021%, 05/20/2049 (A) Domino's Pizza Master Issuer LLC	466,813	435,169
month SOFR + 2.000%),	602.056	602.749	Series 2015-1A, Class A2II		
7.067%, 04/25/2042 (A)(C) Series 2022-DNA4, Class M1A (1	602,056	603,748	4.474%, 10/25/2045 (A)	846,175	806,744
month SOFR + 2.200%),			FirstKey Homes Trust		
7.267%, 05/25/2042 (A)(C)	711,575	716,115	Series 2020-SFR2, Class A 1.266%, 10/19/2037 (A)	527,057	473,153
			1.200 /c, 10/17/2037 (A)	321,031	773,133

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)	Strategic Income Opportunities Trust (continued)
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	Shares or Principal Amount	Value	AUD BRL	Australian Dollar Brazilian Real
-	Amount	vaiut	CAD	Canadian Dollar
ASSET BACKED SECURITIES (continued)			CNY	Chinese Yuan Renminbi
Home Partners of America Trust			EUR	Euro
Series 2019-1, Class B			GBP	Pound Sterling
3.157%, 09/17/2039 (A) \$	336,740	\$ 301,275	IDR	Indonesian Rupiah
MetroNet Infrastructure Issuer LLC			INR	Indian Rupee
Series 2022-1A, Class A2			JPY	Japanese Yen
6.350%, 10/20/2052 (A)	173,000	166,791	KRW	Korean Won
MVW Owner Trust			MXN	Mexican Peso
Series 2018-1A, Class A	100 747	105 554	MYR	
3.450%, 01/21/2036 (A)	108,747	105,774		Malaysian Ringgit
OCCU Auto Receivables Trust			NOK	Norwegian Krone
Series 2022-1A, Class A3	ć0.7.000	500.004	NZD	New Zealand Dollar
5.500%, 10/15/2027 (A)	605,000	598,221	PHP	Philippine Peso
Faco Bell Funding LLC			SGD	Singapore Dollar
Series 2016-1A, Class A23				
4.970%, 05/25/2046 (A)	1,466,400	1,408,875		Abbreviations and Legend
F-Mobile US Trust			CME	Chicago Mercantile Exchange
Series 2022-1A, Class A			CMT	Constant Maturity Treasury
4.910%, 05/22/2028 (A)	720,000	711,424	IO	Interest-Only Security - (Interest Tranche of Stripped Mortga
TOTAL ASSET BACKED SECURITIES (Cost				Pool). Rate shown is the annualized yield at the end of the po
65,682,543)		\$ 5,476,861	LIBOR	London Interbank Offered Rate
PREFERRED SECURITIES – 1.1%			NIBOR	Norwegian Interbank Offered Rate
			SOFR	Secured Overnight Financing Rate
Financials – 0.2%			(A)	These securities are exempt from registration under Rule 144
Wells Fargo & Company, 5.850%			(11)	the Securities Act of 1933. Such securities may be resold, no
(5.850% to 9-15-23, then 3 month	25.605	600 101		to qualified institutional buyers, in transactions exempt from
LIBOR + 3.090%)	27,605	690,401		registration. Rule 144A securities amounted to \$110,937,450
Utilities – 0.9%				29.6% of the fund's net assets as of 6-30-23.
NextEra Energy, Inc., 6.926%	51,700	2,341,493	(D)	
The AES Corp., 6.875%	13,600	1,110,032	(B)	Security purchased or sold on a when-issued or delayed deliv
		3,451,525	(C)	basis.
OTAL PREFERRED SECURITIES (Cost \$4,54)	2 517)	\$ 4,141,926	(C)	Variable rate obligation. The coupon rate shown represents th
	2,317)	Ψ +,1+1,720	(F)	at period end.
PURCHASED OPTIONS - 0.0%			(D)	Perpetual bonds have no stated maturity date. Date shown as
Puts – 0.0%				maturity date is next call date.
Over the Counter Option on the USD vs.			(E)	All or a portion of this security is on loan as of 6-30-23.
JPY (Expiration Date: 7-19-23; Strike			(F)	Zero coupon bonds are issued at a discount from their princip
Price: \$127.00; Counterparty: Morgan				amount in lieu of paying interest periodically. Rate shown is
Stanley & Company International				effective yield at period end.
PLC) $(I)(J)$	325,000	0	(G)	Term loans are variable rate obligations. The rate shown repr
TOTAL PURCHASED OPTIONS (Cost \$2,350)		\$ 0		the rate at period end.
		, 0	(H)	Variable or floating rate security, the interest rate of which ac
SHORT-TERM INVESTMENTS – 2.6%				periodically based on a weighted average of interest rates and
Short-term funds – 2.6%				prepayments on the underlying pool of assets. The interest ra
ohn Hancock Collateral Trust,				shown is the current rate as of period end.
5.1773% (K)(L)	984,458	9,839,463	(I)	Non-income producing security.
OTAL SHORT-TERM INVESTMENTS (Cost \$	9.840.312)	\$ 9,839,463	(J)	For this type of option, notional amounts are equivalent to no
Total Investments (Strategic Income Opportun		7,007,103	(3)	of contracts.
	ities (Fust)	\$ 372,574,694	(K)	The rate shown is the annualized seven-day yield as of 6-30-
(Cost \$401,060,761) – 99.5%		1 7 7-1		Investment is an affiliate of the fund, the advisor and/or suba
Other assets and liabilities, net – 0.5%		1,786,026	(L)	
TOTAL NET ASSETS - 100.0%		\$ 374,360,720		A portion of this security represents the investment of cash or
C Al-Li-ti				received for securities lending. Market value of this investme
Currency Abbreviations				amounted to \$1,458,536.

DERIVATIVES

FORWARD FOREIGN CURRENCY CONTRACTS

Cont	tract to buy	Cont	tract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
AUD	615,000	NZD	676,666	ANZ	9/20/2023	_	\$(4,570)
CAD	1,006,855	USD	759,546	HUS	9/20/2023	\$1,399	
CAD	604,607	USD	455,728	MSCS	9/20/2023	1,213	_
EUR	307,500	CAD	447,244	HUS	9/20/2023	_	(1,185)
EUR	1,483,554	NOK	17,189,195	BARC	9/20/2023	19,320	_

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued) FORWARD FOREIGN CURRENCY CONTRACTS (continued)

Con	ntract to buy	Con	tract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
	·			* * * * * * * * * * * * * * * * * * * *		**	depreciation
EUR	111,267	NOK	1,284,739	CITI	9/20/2023	\$1,865	_
EUR	1,084,917	NOK	12,505,522	GSI	9/20/2023	20,188	_
EUR	4,563,843	NOK	53,329,212	JPM	9/20/2023	17,376	_
EUR	1,550,625	NOK	18,165,632	MSCS	9/20/2023	1,574	
EUR	388,197	USD	427,339	SSB	9/20/2023	_	\$(2,119)
EUR	110,492	USD	121,172	UBS	9/20/2023		(141)
GBP	615,000	JPY	107,590,376	MSCS	9/20/2023	26,648	_
JPY	107,008,705	GBP	615,000	MSCS	9/20/2023	_	(30,728)
JPY	427,976,998	USD	3,081,250	BARC	9/20/2023	_	(79,701)
JPY	852,534,269	USD	6,162,500	CITI	9/20/2023	_	(183,387)
JPY	858,582,895	USD	6,170,000	HUS	9/20/2023	_	(148,466)
JPY	432,156,546	USD	3,083,125	JPM	9/20/2023	_	(52,264)
NOK	10,740,173	EUR	924,277	CITI	9/20/2023	_	(9,137)
NOK	55,259,694	EUR	4,696,070	GSI	9/20/2023	18,121	_
NOK	47,353,097	EUR	4,009,277	JPM	9/20/2023	31,824	_
NOK	10,849,309	EUR	928,793	MSCS	9/20/2023	_	(3,889)
NOK	10,821,260	EUR	928,793	RBC	9/20/2023	_	(6,509)
NOK	19,071,827	EUR	1,622,415	UBS	9/20/2023	4,440	_
SGD	13,071,129	USD	9,693,014	CIBC	9/20/2023	74	_
SGD	2,719,378	USD	2,021,422	MSCS	9/20/2023	_	(4,827)
SGD	2,711,665	USD	2,011,611	SSB	9/20/2023	_	(735)
USD	417,966	AUD	613,255	HUS	9/20/2023	8,565	
USD	1,757,423	AUD	2,573,678	MSCS	9/20/2023	39,269	_
USD	5,824,160	AUD	8,563,871	SSB	9/20/2023	107,031	_
USD	1,248,811	AUD	1,838,341	UBS	9/20/2023	21,558	_
USD	1,801,399	BRL	8,905,578	CITI	9/20/2023	_	(33,044)
USD	475,332	CAD	626,108	BARC	9/20/2023	2,142	` _ `
USD	6,826,791	CAD	9,048,992	CITI	9/20/2023	_	(12,118)
USD	1,901,329	CAD	2,497,399	HUS	9/20/2023	13,883	`
USD	855,598	CAD	1,125,593	JPM	9/20/2023	4,913	_
USD	380,266	CAD	500,073	UBS	9/20/2023	2,328	_
USD	13,016,953	EUR	11,986,255	BARC	9/20/2023	_	(112,464)
USD	1,984,684	EUR	1,820,467	JPM	9/20/2023	_	(9,406)
USD	3,373,321	EUR	3,085,000	MSCS	9/20/2023	_	(5,904)
USD	6,701,033	EUR	6,170,000	RBC	9/20/2023	_	(57,416)
USD	2,204,398	EUR	2,022,742	SSB	9/20/2023	_	(11,258)
USD	12,992,419	EUR	11,969,119	UBS	9/20/2023	_	(118,227)
USD	3,877,744	GBP	3,067,861	JPM	9/20/2023	_	(19,268)
USD	6,175,000	JPY	854,467,400	CITI	9/20/2023	182,333	_
USD	3,081,250	JPY	423,096,328	HUS	9/20/2023	113,931	_
USD	4,226,639	MXN	74,113,255	GSI	9/20/2023	_	(40,646)
USD	3,167,605	NOK	33,567,248	CITI	9/20/2023	31.930	(.0,0.0)
USD	1,170,824	NZD	1,902,136	ANZ	9/20/2023	3,861	_
USD	1,173,152	NZD	1,902,136	BARC	9/20/2023	6,189	_
USD	1,172,952	NZD	1,902,136	HUS	9/20/2023	5,989	_
USD	3,267,781	NZD	5,311,339	JPM	9/20/2023	9,267	_
USD	699,713	NZD	1,134,148	SSB	9/20/2023	3,911	_
USD	4,060,270	SGD	5,433,289	CIBC	9/20/2023	31.135	_
USD	6,042,645	SGD	8,086,549	CITI	9/20/2023	45.946	_
USD	4,028,430	SGD	5,390,769	GSI	9/20/2023	30,827	_
USD	1,023,028	SGD	1,368,367	JPM	9/20/2023	8,295	_
USD	3,222,744	SGD	4,303,240	MSCS	9/20/2023	31,614	_
USD	3,444,144	300	4,303,240	MISCS	712012023		φ(0.4 7 , 400)
						\$848,959	\$(947,409)

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Strategic Income Opportunities Trust (continued)

Derivatives	Currency Abbreviations
AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
EUR	Euro
GBP	Pound Sterling
JPY	Japanese Yen
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
SGD	Singapore Dollar
USD	U.S. Dollar
Derivatives	Abbreviations
ANZ	Australia and New Zealand Banking Group Limited
BARC	Barclays Bank PLC
CIBC	Canadian Imperial Bank of Commerce
CITI	Citibank, N.A.
GSI	Goldman Sachs International
HUS	HSBC Bank USA, N.A.
JPM	JPMorgan Chase Bank, N.A.
MSCS	Morgan Stanley Capital Services LLC
OTC	Over-the-counter
RBC	Royal Bank of Canada
SSB	State Street Bank and Trust Company
UBS	UBS AG

See Notes to financial statements regarding investment transactions and other derivatives information.

Total Bond Market Trust

	Shares or Principal Amount	Value		`	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY		, tilde	U.S. GOVERNMENT AND AGENCY	_		
67.6%	OBLIGATIONS -		OBLIGATIONS (continued)			
U.S. Government – 40.4%			U.S. Government (continued)			
U.S. Treasury Bonds			U.S. Treasury Notes (continued)			
1.250%, 05/15/2050	\$ 8,000,000	\$ 4,498,438	2.875%, 05/15/2028 to 05/15/2032	\$	11,800,000	\$ 11,052,110
2.000%, 11/15/2041 to 08/15/2051	19,000,000	13,304,101	3.000%, 10/31/2025		2,000,000	1,923,594
2.250%, 08/15/2049	2,000,000	1,453,047	3.125%, 08/31/2027		4,000,000	3,825,469
2.750%, 08/15/2047	3,000,000	2,413,125	3.375%, 05/15/2033		5,000,000	4,821,875
2.875%, 05/15/2049	1,500,000	1,239,785	3.500%, 04/30/2030		3,000,000	2,912,813
3.000%, 02/15/2047 to 08/15/2052	26,635,000	22,480,801	3.625%, 05/15/2026		4,000,000	3,902,500
3.375%, 08/15/2042	8,000,000	7,261,562	3.875%, 09/30/2029		10,000,000	9,901,563
3.625%, 02/15/2053	5,000,000	4,798,438	4.000%, 10/31/2029		15,000,000	14,960,742
3.875%, 02/15/2043	4,000,000	3,900,000	4.125%, 09/30/2027 to 11/15/2032		25,000,000	25,001,172
4.000%, 11/15/2052	6,000,000	6,163,125	4.250%, 09/30/2024 to 10/15/2025		24,000,000	23,706,719
4.250%, 05/15/2039 to 11/15/2040	4,610,000	4,815,752	4.375%, 10/31/2024		10,000,000	9,879,297
4.375%, 05/15/2041	1,830,000	1,925,861	4.500%, 11/15/2025		10,000,000	 9,948,047
4.625%, 02/15/2040	5,000,000	5,452,344				368,379,754
4.750%, 02/15/2041	2,000,000	2,207,891	U.S. Government Agency – 26.3%			
U.S. Treasury Notes			Federal Home Loan Bank			
0.250%, 07/31/2025 to 10/31/2025	16,000,000	14,469,844	5.500%, 07/15/2036		1,690,000	1,906,728
0.375%, 09/15/2024 to 07/31/2027	3,800,000	3,424,922	Federal Home Loan Mortgage Corp.			
0.500%, 10/31/2027	12,000,000	10,242,187	1.500%, 12/01/2036 to 03/01/2051		6,275,827	5,023,113
0.625%, 03/31/2027	6,000,000	5,238,281	2.000%, 07/01/2035 to 05/01/2051		6,064,096	5,003,837
0.750%, 03/31/2026	4,000,000	3,615,312	2.500%, 04/01/2031 to 04/01/2052		11,942,182	10,218,349
0.875%, 01/31/2024 to 09/30/2026	13,000,000	12,266,876	3.000%, 07/01/2032 to 03/01/2052		10,643,387	9,536,106
1.125%, 01/15/2025	20,000,000	18,807,812	3.500%, 12/01/2025 to 07/01/2052		8,381,291	7,720,254
1.250%, 08/31/2024	4,000,000	3,815,156	4.000%, 02/01/2024 to 09/01/2047		1,072,475	1,024,853
1.375%, 08/31/2026 to 11/15/2031	6,000,000	5,203,477	4.110%, (12 month LIBOR +			
1.500%, 01/31/2027	30,000,000	27,174,602	1.861%), 08/01/2037 (A)		355,863	361,817
1.750%, 12/31/2024 to 01/31/2029	34,000,000	30,389,063	4.500%, 05/01/2024 to 07/01/2052		5,364,438	5,206,695
2.125%, 05/31/2026	2,000,000	1,870,547	5.000%, 04/01/2024 to 09/01/2039		144,800	144,740
2.250%, 11/15/2027	20,595,000	18,969,121	5.500%, 04/01/2027 to 10/01/2052		1,663,492	1,662,582
2.375%, 05/15/2029	5,000,000	4,558,594	6.000%, 10/01/2036 to 10/01/2038		122,213	125,896
2.750%, 08/15/2032	5,000,000	4,583,789				

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

iotai boliu Market Irust	(continuea)		Total Dona Market Trust	(commuea)	
	Shares or Principal Amount	Value		Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)			U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)		
U.S. Government Agency (continued)			U.S Government Agency (continued)		
Federal Home Loan			Government National		
Mortgage Corp. (continued)			Mortgage Association		
6.250%, 07/15/2032	\$ 450,000	\$ 522,743	4.000%, 02/20/2053	\$ 989,493	\$ 935,639
6.500%, 08/01/2037 to 08/01/2038	25,435	26,711	5.000%, 05/20/2053	997,924	980,592
6.750%, 09/15/2029	1,200,000	1,369,150	5.500%, 01/20/2053	987,559	984,068
7.000%, 04/01/2029 to 04/01/2032	8,366	8,663			8,473,511
7.500%, 09/01/2030 to 03/01/2032	4,037	4,264	TOTAL U.S. GOVERNMENT AND AGEN	NCY OBLIGATIONS	
8.000%, 02/01/2030	413	429	(Cost \$674,790,263)		\$ 616,802,887
Federal National Mortgage Association 0.500%, 06/17/2025	3,000,000	2,754,248	FOREIGN GOVERNMENT OBLIGATION	ONS 1 0%	
1.500%, 00/17/2023 1.500%, 11/01/2036 to 02/01/2051	6,682,726	5,612,019		ONS - 1.0%	
2.000%, 02/01/2035 to 02/01/2031 2.000%, 02/01/2035 to 02/01/2052	61,806,632	51,521,974	Brazil – 0.2%		
2.125%, 04/24/2026	2,000,000	1,870,279	Federative Republic of Brazil	1 612 000	1 501 070
2.500%, 05/01/2028 to 02/01/2052	35,962,728	31,038,153	4.250%, 01/07/2025	1,612,000	1,581,978
2.625%, 09/06/2024	1,000,000	970,356	Canada – 0.1%		
3.000%, 01/01/2027 to 03/01/2052	17,275,811	15,581,406	Province of British Columbia	400,000	506.049
3.500%, 12/01/2025 to 02/01/2052	10,509,150	9,731,013	6.500%, 01/15/2026 Province of Quebec	490,000	506,948
3.710%, (12 month LIBOR +			7.125%, 02/09/2024	150,000	151,237
1.335%), 01/01/2035 (A)	11,366	11,290	7.500%, 07/15/2023	410,000	410,238
4.000%, 03/01/2024 to 06/01/2052	12,370,506	11,734,434	716 00 76, 077 167 2025	.10,000	1,068,423
4.149%, (6 month LIBOR + 1.409%),			1 1 010		1,000,423
07/01/2034 (A)	52,155	52,074	Israel – 0.1% State of Israel		
4.175%, (12 month LIBOR +	10.612	10.020	5.500%, 09/18/2023	455,000	454,810
1.925%), 10/01/2037 (A) 4.500%, 08/01/2024 to 09/01/2052	10,613 3,499,333	10,838 3,393,073		455,000	434,610
4.989%, (12 month LIBOR +	3,499,333	3,393,073	Italy – 0.1% Republic of Italy		
1.585%), 09/01/2037 (A)	38,414	38,851	5.375%, 06/15/2033	1,000,000	996,467
4.995%, (12 month LIBOR +	30,111	30,031	6.875%, 09/27/2023	300,000	300,600
1.843%), 04/01/2037 (A)	62,129	62,788	0.01370, 0712112023	300,000	1,297,067
5.000%, 08/01/2023 to 08/01/2052	4,930,550	4,854,816			1,297,007
5.080%, (1 Year CMT + 2.185%),			Japan – 0.1%		
05/01/2036 (A)	38,359	39,045	Japan Bank for International Cooperation 2.500%, 05/23/2024	800,000	777,358
5.500%, 01/01/2034 to 11/01/2038	270,256	274,213		800,000	111,336
6.000%, 08/01/2023 to 08/01/2038	178,750	183,210	Mexico – 0.3%		
6.500%, 07/01/2031 to 12/01/2037	76,003	79,303	Government of Mexico	2,000,000	1,901,741
7.000%, 02/01/2031 to 10/01/2038	34,342	36,207	3.750%, 01/11/2028 6.050%, 01/11/2040	930,000	940,266
7.125%, 01/15/2030	209,000 1,450,000	245,474 1,722,009	0.03076, 01/11/2040	750,000	2,842,007
7.250%, 05/15/2030 7.500%, 09/01/2030 to 08/01/2031	1,450,000	13,072	D 0.16		2,842,007
8.000%, 08/01/2030 to 09/01/2031	2,107	2,203	Panama – 0.1%		
8.500%, 09/01/2030	245	258	Republic of Panama 6.700%, 01/26/2036	370,000	395,515
Government National	213	230		370,000	393,313
Mortgage Association			Peru – 0.0%		
2.000%, 02/20/2051	11,569,945	9,744,442	Republic of Peru 6.550%, 03/14/2037	250,000	280,000
2.500%, 08/20/2050 to 11/20/2051	13,758,331	11,957,802		230,000	200,000
3.000%, 08/15/2043 to 07/20/2051	11,131,452	10,039,938	Turkey – 0.0% Republic of Turkey		
3.500%, 04/15/2042 to 01/20/2052	9,158,148	8,526,479	6.000%, 01/14/2041	400,000	293,694
4.000%, 11/15/2026 to 04/20/2049	3,738,422	3,585,301			273,074
4.500%, 08/15/2033 to 07/20/2052	3,642,828 422,341	3,529,283	TOTAL FOREIGN GOVERNMENT OBLI \$9,591,092)	GATIONS (Cost	\$ 8,990,852
5.000%, 10/15/2023 to 07/20/2040 5.500%, 08/15/2023 to 09/20/2039	176,841	421,214 178,938	\$7,371,072)		Φ 0,770,032
6.000%, 07/15/2029 to 10/15/2038	133,694	136,803	CORPORATE BONDS – 26.5%		
6.500%, 05/15/2028 to 12/15/2038	105,258	109,471	Communication services – 2.3%		
7.000%, 08/15/2029 to 05/15/2032	15,443	15,768	Alphabet, Inc.		
7.500%, 09/15/2030 to 01/15/2031	4,482	4,647	1.100%, 08/15/2030	300,000	242,691
	•	239,949,622	2.050%, 08/15/2050	400,000	250,227
U.S Government Agency – 0.9%		,,	AT&T, Inc.	((5,000	500.240
Federal Home Loan Mortgage Corp.			2.550%, 12/01/2033 3.800%, 12/01/2057	665,000 609,000	522,342 440,914
5.000%, 03/01/2053 to 05/01/2053	1,588,239	1,557,610	4.750%, 05/15/2046	900,000	794,418
5.500%, 04/01/2053	1,960,809	1,954,126	4.850%, 03/13/2046	500,000	442,537
6.000%, 03/01/2053	1,460,856	1,476,385	5.150%, 03/15/2042	50,000	46,758
Federal National Mortgage Association			5.400%, 02/15/2034	1,000,000	1,001,718
5.500%, 05/01/2053	587,276	585,091	6.375%, 03/01/2041	360,000	383,185
			7.625%, 04/15/2031	285,000	321,506

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

2000 2020 1202	Shares or Principal Amount	Value	Total Bolla Harret Huse	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Communication services (continued)			Consumer discretionary (continued)		
Baidu, Inc.			Amazon.com, Inc. (continued)		
4.125%, 06/30/2025	\$ 250,000	\$ 241,292	4.700%, 12/01/2032	\$ 700,000	\$ 705.754
British Telecommunications PLC	,	7,	American Honda Finance Corp.		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
9.625%, 12/15/2030	190,000	233,770	1.800%, 01/13/2031	600,000	485,851
Charter Communications Operating LLC			AutoZone, Inc.		
2.800%, 04/01/2031	600,000		3.250%, 04/15/2025	1,000,000	957,040
5.050%, 03/30/2029	400,000		Booking Holdings, Inc.		
5.375%, 05/01/2047	500,000	413,278	3.550%, 03/15/2028	300,000	281,843
Comcast Corp.	455,000	417.766	Choice Hotels International, Inc.	200,000	160.025
2.350%, 01/15/2027 2.887%, 11/01/2051	455,000 256,000		3.700%, 01/15/2031 D.R. Horton, Inc.	200,000	169,035
3.450%, 02/01/2050	500,000		1.400%, 10/15/2027	200,000	171,533
3.999%, 11/01/2049	500,000		Expedia Group, Inc.	200,000	171,333
4.049%, 11/01/2052	1,000,000		3.250%, 02/15/2030	300,000	261,105
4.600%, 10/15/2038	400,000		General Motors Company	,	, , , , ,
6.500%, 11/15/2035	52,000	58,215	5.400%, 04/01/2048	300,000	257,745
Deutsche Telekom International Finance			General Motors Financial Company, Inc.		
BV			2.400%, 10/15/2028	300,000	
8.750%, 06/15/2030	146,000	174,847	3.100%, 01/12/2032	350,000	
Discovery Communications LLC	000 000	021 220	5.250%, 03/01/2026	650,000	640,152
4.125%, 05/15/2029 5.300%, 05/15/2049	900,000		Lennar Corp.	300,000	201.076
5.500%, 05/15/2049 Fox Corp.	400,000	331,467	4.750%, 11/29/2027 Lowe's Companies, Inc.	300,000	291,076
3.500%, 04/08/2030	600,000	538,400	3.375%, 09/15/2025	460,000	440,614
Grupo Televisa SAB	000,000	330,400	3.750%, 04/01/2032	700,000	
6.625%, 01/15/2040	220,000	228,199	McDonald's Corp.	,	322,222
Meta Platforms, Inc.			3.300%, 07/01/2025	1,000,000	964,005
4.950%, 05/15/2033	700,000	699,458	NIKE, Inc.		
Paramount Global			2.400%, 03/27/2025	1,000,000	956,329
4.000%, 01/15/2026	600,000	571,128	Starbucks Corp.		
Rogers Communications, Inc.	700 000	501.071	3.550%, 08/15/2029	300,000	279,660
4.500%, 03/15/2042 (B)	700,000	581,071	The Home Depot, Inc.	700,000	621 000
TCI Communications, Inc. 7.125%, 02/15/2028	110,000	119,912	2.700%, 04/15/2030 3.350%, 09/15/2025	700,000 752,000	
Telefonica Emisiones SA	110,000	117,712	4.250%, 04/01/2046	390,000	
7.045%, 06/20/2036	230,000	250,825	5.875%, 12/16/2036	280,000	
Telefonica Europe BV	,		The TJX Companies, Inc.	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
8.250%, 09/15/2030	350,000	404,433	3.875%, 04/15/2030	600,000	572,326
The Walt Disney Company			4.500%, 04/15/2050	600,000	561,988
2.650%, 01/13/2031	400,000	348,255	Toll Brothers Finance Corp.		
Time Warner Cable Enterprises LLC	525 000	577. (00	3.800%, 11/01/2029	200,000	179,117
8.375%, 07/15/2033	525,000	576,698	Toyota Motor Credit Corp.	500.000	422 220
T-Mobile USA, Inc. 3.000%, 02/15/2041	400,000	292,443	1.150%, 08/13/2027 1.900%, 09/12/2031	700,000	- /
3.875%, 04/15/2030	600,000		3.050%, 01/11/2028	300,000	
4.500%, 04/15/2050	700,000		Whirlpool Corp.	200,000	2.7,,20
5.750%, 01/15/2054	700,000		5.150%, 03/01/2043	300,000	266,010
TWDC Enterprises 18 Corp.					14,289,712
3.150%, 09/17/2025	500,000		Consumer staples – 1.6%		.,,
4.125%, 06/01/2044	500,000	439,364	Altria Group, Inc.		
Verizon Communications, Inc.	100.000	215 502	3.400%, 02/04/2041	400,000	279,186
1.680%, 10/30/2030	400,000		4.500%, 05/02/2043	500,000	397,625
2.875%, 11/20/2050 4.016%, 12/03/2029	500,000 500,000		Anheuser-Busch Companies LLC		
4.010%, 12/03/2029	458,000		3.650%, 02/01/2026	800,000	
4.522%, 09/15/2048	1,260,000		4.900%, 02/01/2046	500,000	477,895
Vodafone Group PLC	1,200,000	1,100,700	Anheuser-Busch InBev Worldwide, Inc.	400.000	260.050
4.375%, 05/30/2028 (C)	400,000	391,101	4.500%, 06/01/2050 4.750%, 01/23/2029	400,000 500,000	
5.250%, 05/30/2048	300,000		4.750%, 01725/2029 BAT Capital Corp.	500,000	497,628
		20,881,320	2.726%, 03/25/2031	600,000	477,889
Consumer discretionary – 1.6%			3.215%, 09/06/2026	500,000	
Amazon.com, Inc.			Constellation Brands, Inc.	200,000	.0.,730
2.100%, 05/12/2031	400,000	336,403	4.500%, 05/09/2047	350,000	302,691
2.500%, 06/03/2050	800,000		Costco Wholesale Corp.		
4.050%, 08/22/2047	600,000	538,176	1.600%, 04/20/2030	500,000	416,257

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

	_	Shares or Principal Amount	Value		`	Shares or Principal Amount	Value
CORPORATE BONDS (continued)				CORPORATE BONDS (continued)			
Consumer staples (continued)				Energy (continued)			
Diageo Capital PLC				Enbridge, Inc.			
2.000%, 04/29/2030	\$	300,000	\$ 252,813	3.700%, 07/15/2027	\$	400,000	
General Mills, Inc.				4.500%, 06/10/2044		400,000	332,962
2.875%, 04/15/2030		600,000	532,830	5.700%, 03/08/2033		700,000	709,612
Kellogg Company				Energy Transfer LP			
3.250%, 04/01/2026		400,000	380,617	5.500%, 06/01/2027		600,000	596,748
Kenvue, Inc.		500,000	505 000	6.125%, 12/15/2045		350,000	332,520
4.900%, 03/22/2033 (B)		500,000	505,908	6.500%, 02/01/2042		50,000	50,637
Keurig Dr. Pepper, Inc. 4.597%, 05/25/2028		500,000	489,175	Enterprise Products Operating LLC 3.200%, 02/15/2052		700,000	491,652
Kimberly-Clark Corp.		300,000	409,173	4.850%, 08/15/2042		280,000	256,714
3.200%, 07/30/2046		300,000	224,776	6.875%, 03/01/2033		130,000	146,302
Kraft Heinz Foods Company		200,000	22.,,,,,	Exxon Mobil Corp.		120,000	1.0,502
3.000%, 06/01/2026		458,000	432,161	2.995%, 08/16/2039		400,000	317,119
6.875%, 01/26/2039		40,000	45,079	3.482%, 03/19/2030		700,000	656,545
Mondelez International, Inc.				Kinder Morgan Energy Partners LP			
4.625%, 05/07/2048		300,000	264,479	4.300%, 05/01/2024		700,000	690,549
PepsiCo, Inc.				6.375%, 03/01/2041		60,000	60,174
2.850%, 02/24/2026		495,000	471,559	6.500%, 09/01/2039		180,000	184,077
4.000%, 03/05/2042		270,000	242,142	Kinder Morgan, Inc.			
5.500%, 01/15/2040		280,000	303,063	5.550%, 06/01/2045		375,000	345,477
Philip Morris International, Inc.		250,000	240 122	MPLX LP		400.000	205 545
3.600%, 11/15/2023		250,000	248,122	4.800%, 02/15/2029		400,000	385,747
6.375%, 05/16/2038		300,000	327,584	ONEOK Partners LP		269,000	275.050
SC Johnson & Son, Inc. 4.000%, 05/15/2043 (B)		250,000	205,391	6.650%, 10/01/2036 Ovintiv, Inc.		268,000	275,059
Sysco Corp.		230,000	203,391	6.500%, 08/15/2034		270,000	270,581
6.600%, 04/01/2050		1,000,000	1,139,855	Petroleos Mexicanos		270,000	270,301
Target Corp.		1,000,000	1,157,055	6.625%, 06/15/2035		230,000	160,386
3.900%, 11/15/2047		500,000	423,279	6.700%, 02/16/2032		173,000	131,541
The Coca-Cola Company		,		Phillips 66 Company		,	- /-
2.125%, 09/06/2029		400,000	350,687	3.750%, 03/01/2028		200,000	187,439
2.500%, 06/01/2040		400,000	301,262	Plains All American Pipeline LP			
The Estee Lauder Companies, Inc.				4.900%, 02/15/2045		500,000	402,490
2.600%, 04/15/2030		600,000	524,895	Shell International Finance BV			
The Kroger Company				4.375%, 05/11/2045		1,000,000	901,349
3.500%, 02/01/2026		500,000	478,784	6.375%, 12/15/2038		90,000	100,862
The Procter & Gamble Company		600,000	505 450	Suncor Energy, Inc.		225 000	226.556
3.600%, 03/25/2050		600,000	507,478	5.950%, 05/15/2035		235,000	226,556
Tyson Foods, Inc.		400,000	200 565	Targa Resources Partners LP		500,000	422.215
4.350%, 03/01/2029 (C) Walmart, Inc.		400,000	380,565	4.000%, 01/15/2032 The Williams Companies, Inc.		500,000	432,215
3.250%, 07/08/2029		600,000	561,677	3.500%, 11/15/2030		400,000	357,581
4.050%, 06/29/2048		500,000	460,949	5.100%, 09/15/2045		400,000	359,741
4.030 %, 00/2/12040		300,000		Tosco Corp.		400,000	337,741
F 100			14,512,918	8.125%, 02/15/2030		383,000	445,560
Energy – 1.8%				TotalEnergies Capital International SA		,	
Anadarko Petroleum Corp.		200,000	270.750	3.700%, 01/15/2024		500,000	494,312
6.450%, 09/15/2036 Baker Hughes Holdings LLC		280,000	279,759	TransCanada PipeLines, Ltd.			
3.337%, 12/15/2027		500,000	463,223	5.850%, 03/15/2036		405,000	404,145
4.486%, 05/01/2030		500,000	482,371	Valero Energy Corp.			
Boardwalk Pipelines LP		300,000	402,371	2.850%, 04/15/2025		600,000	569,391
4.950%, 12/15/2024		400,000	393,475	7.500%, 04/15/2032		270,000	304,456
BP Capital Markets America, Inc.		.00,000	5,5,1,6				16,660,487
3.796%, 09/21/2025		800,000	779,809	Financials – 8.4%			
Canadian Natural Resources, Ltd.				American Express Company			
6.250%, 03/15/2038		290,000	295,197	4.420%, (4.420% to 8-3-32, then			
Cenovus Energy, Inc.				SOFR + 1.760%), 08/03/2033		1,000,000	943,599
4.250%, 04/15/2027		300,000	286,861	American International Group, Inc.			
Chevron Corp.				4.125%, 02/15/2024		550,000	544,820
2.954%, 05/16/2026		800,000	761,463	6.250%, 05/01/2036		430,000	445,118
Devon Energy Corp.		007.000	=/= 2:2	Ameriprise Financial, Inc.		=00.000	20 2 02 5
5.000%, 06/15/2045		885,000	767,318	5.150%, 05/15/2033		700,000	695,015
7.875%, 09/30/2031		170,000	192,913	Arch Capital Finance LLC		400,000	201 600
				4.011%, 12/15/2026		400,000	381,699

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

Total Bolla Hallier Hase	Shares or Principal Amount	Value	Total Bolla Haliket Hast	Sha Pri	ares or incipal mount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)			
Financials (continued)			Financials (continued)			
Ares Capital Corp.			Global Payments, Inc.			
3.875%, 01/15/2026	\$ 1,000,000	\$ 927,115	4.450%, 06/01/2028	\$	400,000	\$ 375,303
Banco Santander SA			HSBC Holdings PLC			
1.722%, (1.722% to 9-14-26, then 1	700,000	(07.740	2.848%, (2.848% to 6-4-30, then		1 000 000	920 547
Year CMT + 0.900%), 09/14/2027 Bank of America Corp.	700,000	607,748	SOFR + 2.387%), 06/04/2031 4.583%, (4.583% to 6-19-28, then 3		1,000,000	829,547
3.366%, (3.366% to 1-23-25, then 3			month CME Term SOFR +			
month CME Term SOFR +			1.796%), 06/19/2029		1,000,000	941,081
1.072%), 01/23/2026	1,700,000	1,628,791	6.500%, 09/15/2037		660,000	691,159
3.419%, (3.419% to 12-20-27, then 3			Inter-American Development Bank			
month CME Term SOFR +	1 212 000	1 202 125	1.125%, 01/13/2031		2,000,000	1,617,462
1.302%), 12/20/2028 3.970%, (3.970% to 3-5-28, then 3	1,312,000	1,203,135	2.000%, 07/23/2026 7.000%, 06/15/2025		1,000,000 325,000	925,817 335,960
month CME Term SOFR +			Intercontinental Exchange, Inc.		323,000	333,700
1.332%), 03/05/2029	500,000	468,115	3.100%, 09/15/2027 (C)		400,000	373,728
3.974%, (3.974% to 2-7-29, then 3			4.600%, 03/15/2033		500,000	484,605
month CME Term SOFR +			International Bank for Reconstruction &			
1.472%), 02/07/2030	2,000,000	1,851,719	Development		1 000 000	050 506
4.443%, (4.443% to 1-20-47, then 3 month CME Term SOFR +			0.750%, 11/24/2027 0.875%, 07/15/2026		1,000,000 1,000,000	858,586 895,596
2.252%), 01/20/2048	500,000	442,602	JPMorgan Chase & Co.		1,000,000	0,5,5,0
4.450%, 03/03/2026	700,000	680,349	2.522%, (2.522% to 4-22-30, then			
7.750%, 05/14/2038	480,000	569,689	SOFR + 2.040%), 04/22/2031		1,000,000	845,845
Barclays PLC	700.000	100 201	3.300%, 04/01/2026		700,000	666,874
4.375%, 01/12/2026 7.437%, (7.437% to 11-2-32, then 1	500,000	480,291	3.509%, (3.509% to 1-23-28, then 3			
Year CMT + 3.500%), 11/02/2033	700,000	757,323	month CME Term SOFR + 0.945%), 01/23/2029		500,000	462,189
Berkshire Hathaway Finance Corp.	700,000	737,323	3.540%, (3.540% to 5-1-27, then 3		500,000	102,107
4.400%, 05/15/2042	600,000	571,380	month CME Term SOFR +			
Berkshire Hathaway, Inc.			1.642%), 05/01/2028		700,000	654,392
3.125%, 03/15/2026	500,000	481,635	3.875%, 02/01/2024		1,300,000	1,287,244
Capital One Financial Corp. 3.200%, 02/05/2025	2,000,000	1,902,132	4.452%, (4.452% to 12-5-28, then 3			
3.300%, 10/30/2024	1,500,000	1,441,238	month CME Term SOFR + 1.592%), 12/05/2029		600,000	574,972
Chubb INA Holdings, Inc.	1,000,000	1,11,200	4.851%, (4.851% to 7-25-27, then		000,000	57.,572
3.350%, 05/03/2026	300,000	288,224	SOFR + 1.990%), 07/25/2028		1,000,000	986,604
Citigroup, Inc.			6.400%, 05/15/2038		125,000	139,468
1.462%, (1.462% to 6-9-26, then	(00,000	522.940	KeyBank NA		500,000	422.720
SOFR + 0.770%), 06/09/2027 2.666%, (2.666% to 1-29-30, then	600,000	532,849	5.000%, 01/26/2033 KfW		500,000	432,729
SOFR + 1.146%), 01/29/2031	1,000,000	846,493	2.625%, 02/28/2024		800,000	784,865
3.300%, 04/27/2025	600,000	577,283	Liberty Mutual Group, Inc.		,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.281%, (4.281% to 4-24-47, then 3			3.950%, 05/15/2060 (B)		500,000	353,640
month CME Term SOFR +	500,000	420.771	Lincoln National Corp.		500,000	464.041
2.101%), 04/24/2048 4.450%, 09/29/2027	500,000 500,000	429,771 477,414	3.625%, 12/12/2026 7.000%, 06/15/2040		500,000 150,000	464,941 156,785
4.658%, (4.658% to 5-24-27, then	500,000	7/7,717	Lloyds Banking Group PLC		150,000	130,703
SOFR + 1.887%), 05/24/2028	1,000,000	975,062	2.438%, (2.438% to 2-5-25, then 1			
5.500%, 09/13/2025	400,000	397,685	Year CMT + 1.000%), 02/05/2026		900,000	847,319
Deutsche Bank AG			Mastercard, Inc.		250,000	200.072
2.129%, (2.129% to 11-24-25, then SOFR + 1.870%), 11/24/2026	600,000	533,833	2.000%, 11/18/2031 2.950%, 11/21/2026		350,000 300,000	288,972
European Investment Bank	000,000	333,633	MetLife, Inc.		300,000	283,418
2.500%, 10/15/2024	1,500,000	1,447,477	4.600%, 05/13/2046		500,000	451,833
3.250%, 01/29/2024	600,000	592,476	Mitsubishi UFJ Financial Group, Inc.			
4.875%, 02/15/2036	1,000,000	1,072,539	1.538%, (1.538% to 7-20-26, then 1			
Fifth Third Bank NA	500,000	427 401	Year CMT + 0.750%), 07/20/2027		1,600,000	1,412,104
2.250%, 02/01/2027 Fisery, Inc.	500,000	437,481	Mizuho Financial Group, Inc. 1.234%, (1.234% to 5-22-26, then 1			
2.250%, 06/01/2027	600,000	538,813	Year CMT + 0.670%), 05/22/2027		800,000	702,912
Five Corners Funding Trust II	200,000	200,015	Morgan Stanley			. 32,212
2.850%, 05/15/2030 (B)(C)	800,000	679,559	1.512%, (1.512% to 7-20-26, then			
GE Capital International Funding			SOFR + 0.858%), 07/20/2027		500,000	442,984
Company 4.418%, 11/15/2035	822,000	776 590	3.622%, (3.622% to 4-1-30, then SOFR + 3.120%), 04/01/2031		1,000,000	901,091
T. +10 /U, 11/13/2033	022,000	776,580	SOFR + 3.120%), 04/01/2031		1,000,000	901,091

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Financials (continued)		
Morgan Stanley (continued)			U.S. Bancorp		
3.700%, 10/23/2024	\$ 950,000	\$ 927,376	2.375%, 07/22/2026	\$ 1,000,000	\$ 913,359
3.772%, (3.772% to 1-24-28, then 3 month CME Term SOFR +			UBS Group AG 4.550%, 04/17/2026	800,000	768,933
1.402%), 01/24/2029	550,000	513,466	Visa, Inc.	000,000	700,733
5.164%, (5.164% to 4-20-28, then			2.050%, 04/15/2030	600,000	513,862
SOFR + 1.590%), 04/20/2029	1,000,000	987,786	3.150%, 12/14/2025	463,000	443,800
6.296%, (6.296% to 10-18-27, then	1,000,000	1,027,550	4.300%, 12/14/2045 Wells Fargo & Company	463,000	429,560
SOFR + 2.240%), 10/18/2028 Nasdaq, Inc.	1,000,000	1,027,330	2.572%, (2.572% to 2-11-30, then 3		
1.650%, 01/15/2031 (C)	500,000	388,072	month CME Term SOFR +		
National Rural Utilities Cooperative			1.262%), 02/11/2031	2,000,000	1,693,379
Finance Corp.			3.000%, 10/23/2026	1,000,000	928,264
4.023%, 11/01/2032	700,000	643,365	3.350%, (3.350% to 3-2-32, then	1 000 000	055 051
Nomura Holdings, Inc. 3.103%, 01/16/2030	1,000,000	852,264	SOFR + 1.500%), 03/02/2033 Westpac Banking Corp.	1,000,000	855,854
PayPal Holdings, Inc.	1,000,000	032,204	1.150%, 06/03/2026	800,000	712,492
2.300%, 06/01/2030	600,000	508,655	,		76,894,787
2.850%, 10/01/2029	1,000,000	886,748	Health care – 3.0%		,
Raymond James Financial, Inc.	(00,000	541 116	Abbott Laboratories		
4.950%, 07/15/2046 Royal Bank of Canada	600,000	541,116	2.950%, 03/15/2025	300,000	290,299
2.300%, 11/03/2031	800,000	649,745	3.750%, 11/30/2026	283,000	275,911
S&P Global, Inc.	000,000	0.5,7.15	AbbVie, Inc. 3.200%, 05/14/2026 to 11/21/2029	1,716,000	1,582,874
2.900%, 03/01/2032	600,000	520,050	4.400%, 11/06/2042	260,000	232,820
State Street Corp.			Aetna, Inc.	200,000	232,020
5.159%, (5.159% to 5-18-33, then SOFR + 1.890%), 05/18/2034	700,000	695,811	3.500%, 11/15/2024	200,000	193,744
Stifel Financial Corp.	700,000	093,611	Allergan Funding SCS		
4.250%, 07/18/2024	500,000	489,445	4.750%, 03/15/2045	321,000	250,648
Sumitomo Mitsui Financial Group, Inc.			Amgen, Inc. 4.400%, 05/01/2045	260,000	225,189
3.364%, 07/12/2027	900,000	839,828	4.663%, 06/15/2051	659,000	590,152
3.784%, 03/09/2026	550,000	525,694	5.250%, 03/02/2033	1,000,000	1,001,276
The Allstate Corp. 3.280%, 12/15/2026	500,000	470,539	AstraZeneca PLC		
The Bank of New York Mellon Corp.	200,000	170,000	0.700%, 04/08/2026	500,000	446,696
3.250%, 05/16/2027	800,000	748,151	Baxalta, Inc. 4.000%, 06/23/2025	500,000	485,066
The Bank of Nova Scotia	700,000	(75.000	Baxter International, Inc.	500,000	105,000
4.850%, 02/01/2030 The Charles Schwab Corp.	700,000	675,309	3.950%, 04/01/2030	500,000	461,253
3.200%, 01/25/2028	300,000	272,358	Bayer US Finance II LLC	200.000	202.052
The Goldman Sachs Group, Inc.	200,000	272,000	2.850%, 04/15/2025 (B) Becton, Dickinson and Company	300,000	282,852
2.600%, 02/07/2030	700,000	596,174	4.685%, 12/15/2044	400,000	362,634
3.102%, (3.102% to 2-24-32, then	1 000 000	0.44.7750	Biogen, Inc.	100,000	202,021
SOFR + 1.410%), 02/24/2033 3.500%, 01/23/2025	1,000,000 750,000	844,753 723,659	3.250%, 02/15/2051	561,000	391,623
3.750%, 02/25/2026	500,000	479,911	Boston Scientific Corp.	7 00 000	107.607
4.482%, (4.482% to 8-23-27, then	,	,.	2.650%, 06/01/2030	500,000	435,635
SOFR + 1.725%), 08/23/2028	1,000,000	966,816	Bristol-Myers Squibb Company 3.250%, 08/01/2042	500,000	389,644
The Hartford Financial Services			4.550%, 02/20/2048	300,000	279,774
Group, Inc. 5.950%, 10/15/2036	170,000	174,033	Cardinal Health, Inc.		
The PNC Financial Services Group, Inc.	170,000	174,033	3.750%, 09/15/2025	500,000	481,595
3.450%, 04/23/2029	1,000,000	900,357	Centene Corp.	700.000	654 460
4.758%, (4.758% to 1-26-26, then			4.250%, 12/15/2027 CVS Health Corp.	/00,000	654,469
SOFR + 1.085%), 01/26/2027	500,000	488,662	3.875%, 07/20/2025	650,000	631,730
The Toronto-Dominion Bank 2.000%, 09/10/2031	800,000	634,814	4.300%, 03/25/2028	389,000	375,159
The Travelers Companies, Inc.	800,000	034,614	5.050%, 03/25/2048	500,000	460,871
4.050%, 03/07/2048	300,000	251,247	5.875%, 06/01/2053	366,000	375,316
Travelers Property Casualty Corp.			CVS Pass-Through Trust 8.353%, 07/10/2031 (B)	57,432	61,831
7.750%, 04/15/2026	50,000	53,166	DH Europe Finance II Sarl	31,732	01,031
Truist Financial Corp. 1.125%, 08/03/2027	700,000	589,357	3.250%, 11/15/2039	300,000	243,852
2.850%, 10/26/2024	700,000	671,930	Dignity Health		
•	, , , , , , , , , , , , , , , , ,		4.500%, 11/01/2042	300,000	265,151

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

	_	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)				CORPORATE BONDS (continued)		
Health care (continued)				Industrials (continued)		
Elevance Health, Inc.				AerCap Ireland Capital DAC		
4.101%, 03/01/2028	\$	350,000	\$ 335,951	3.300%, 01/30/2032	\$ 500,000	\$ 409,049
4.650%, 08/15/2044		150,000	134,690	4.450%, 04/03/2026	400,000	381,909
6.100%, 10/15/2052		333,000	364,793	5.750%, 06/06/2028 (C)	1,000,000	991,728
Eli Lilly & Company		500,000	225.044	Air Lease Corp.	600,000	400.017
2.250%, 05/15/2050 Evernorth Health, Inc.		500,000	325,944	3.125%, 12/01/2030 3.625%, 12/01/2027	600,000 400,000	499,817 364,919
6.125%, 11/15/2041		330,000	351,304	American Airlines 2016-2 Class AA Pass	400,000	304,919
Gilead Sciences, Inc.		330,000	331,301	Through Trust		
3.650%, 03/01/2026		600,000	577,207	3.200%, 06/15/2028	209,100	187,809
GlaxoSmithKline Capital, Inc.				Automatic Data Processing, Inc.		
3.625%, 05/15/2025		500,000	486,019	3.375%, 09/15/2025	752,000	727,072
6.375%, 05/15/2038		210,000	239,299	Burlington Northern Santa Fe LLC	50,000	45.201
HCA, Inc. 4.500%, 02/15/2027		500,000	482,334	4.400%, 03/15/2042 Canadian Pacific Railway Company	50,000	45,281
5.500%, 06/15/2047		400,000	376,756	2.875%, 11/15/2029	500,000	441,415
Humana, Inc.		100,000	370,730	Carrier Global Corp.	300,000	111,113
3.850%, 10/01/2024		350,000	341,806	3.577%, 04/05/2050	500,000	369,498
Johnson & Johnson				Caterpillar, Inc.		
2.100%, 09/01/2040		500,000	352,247	3.250%, 04/09/2050	400,000	314,780
5.850%, 07/15/2038		285,000	317,958	3.400%, 05/15/2024	500,000	490,891
Laboratory Corp. of America Holdings		500,000	420 141	CSX Corp.	420,000	401.064
2.950%, 12/01/2029 Medtronic, Inc.		500,000	438,141	3.350%, 11/01/2025 3.800%, 04/15/2050	420,000 1,000,000	401,064 797,508
4.375%, 03/15/2035		500,000	480,398	Deere & Company	1,000,000	191,306
Merck & Company, Inc.		500,000	100,570	3.100%, 04/15/2030	500,000	457,091
2.750%, 02/10/2025		850,000	818,078	Delta Air Lines 2019-1 Class AA Pass	,	ŕ
Novartis Capital Corp.				Through Trust		
3.000%, 11/20/2025		500,000	478,270	3.204%, 04/25/2024	200,000	195,948
Pfizer Investment Enterprises Pte, Ltd.		1 000 000	1 020 691	Equifax, Inc.	1 200 000	1.024.920
5.300%, 05/19/2053 Pfizer, Inc.		1,000,000	1,039,681	3.100%, 05/15/2030 FedEx Corp.	1,200,000	1,034,829
2.750%, 06/03/2026		713,000	673,771	3.875%, 08/01/2042	420,000	338,606
4.400%, 05/15/2044		264,000	250,446	4.400%, 01/15/2047	350,000	295,922
Quest Diagnostics, Inc.				General Dynamics Corp.		
4.200%, 06/30/2029		500,000	482,731	3.625%, 04/01/2030	500,000	470,961
4.700%, 03/30/2045		500,000	439,160	General Electric Company	500.000	442.242
Regeneron Pharmaceuticals, Inc.		1 000 000	(42.045	4.500%, 03/11/2044	500,000	442,213
2.800%, 09/15/2050 Stryker Corp.		1,000,000	643,945	6.750%, 03/15/2032 6.875%, 01/10/2039	66,000 168,000	74,497 201,169
4.625%, 03/15/2046		350,000	325,343	Honeywell International, Inc.	100,000	201,109
The Cigna Group		220,000	520,010	1.950%, 06/01/2030	500,000	420,171
4.375%, 10/15/2028		500,000	483,476	John Deere Capital Corp.		
Thermo Fisher Scientific, Inc.				2.050%, 01/09/2025	500,000	476,074
2.000%, 10/15/2031		400,000	326,335	Johnson Controls, Inc.	150.000	126.205
UnitedHealth Group, Inc.		500,000	422.776	5.700%, 03/01/2041	150,000	136,305
2.300%, 05/15/2031 2.900%, 05/15/2050		400,000	422,776 278,794	L3Harris Technologies, Inc. 2.900%, 12/15/2029	300,000	259,623
4.375%, 03/15/2042		50,000	45,277	Lockheed Martin Corp.	300,000	237,023
4.450%, 12/15/2048		300,000	273,314	3.800%, 03/01/2045	400,000	337,034
5.350%, 02/15/2033		700,000	727,374	Norfolk Southern Corp.		
5.800%, 03/15/2036		300,000	320,694	4.837%, 10/01/2041	240,000	221,990
Utah Acquisition Sub, Inc.		500,000	474 002	Northrop Grumman Corp.	200,000	270 774
3.950%, 06/15/2026 Viatris, Inc.		500,000	474,893	3.250%, 01/15/2028 4.400%, 05/01/2030	300,000 200,000	279,774 194,725
2.700%, 06/22/2030		500,000	404,615	4.400%, 05/01/2050 Precision Castparts Corp.	200,000	194,723
Zimmer Biomet Holdings, Inc.		300,000	404,013	3.250%, 06/15/2025	500,000	482,976
3.050%, 01/15/2026		500,000	472,296	Raytheon Technologies Corp.	2 30,000	.02,7.0
Zoetis, Inc.				4.625%, 11/16/2048	500,000	466,471
2.000%, 05/15/2030		500,000	417,227	6.125%, 07/15/2038	225,000	242,357
			27,131,407	Republic Services, Inc.	100.000	225.266
Industrials – 2.3%				2.375%, 03/15/2033 Southwest Airlines Company	400,000	325,366
3M Company		220.000	217.653	5.250%, 05/04/2025	1,200,000	1,187,193
3.000%, 08/07/2025		330,000	315,028	,	-,=00,000	1,207,298

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

Iotai Dolla Market II us			Total Dolla Walket Trus	` '	
	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Industrials (continued)			Information technology (continued)		
Stanley Black & Decker, Inc.			Oracle Corp. (continued)		
2.750%, 11/15/2050	\$ 300,000	\$ 178,309	2.650%, 07/15/2026	\$ 310,00	286,588
The Boeing Company		7 -10,000	2.875%, 03/25/2031	400,00	
2.600%, 10/30/2025	438,000	407,425	2.950%, 05/15/2025	550,00	
2.950%, 02/01/2030	400,000		4.000%, 11/15/2047	400,00	307,954
3.750%, 02/01/2050	400,000	/ -	4.125%, 05/15/2045	500,00	391,817
5.805%, 05/01/2050	600,000		Qualcomm, Inc.	5((,00	146,660
8.750%, 09/15/2031 Thomson Reuters Corp.	90,000	107,333	1.650%, 05/20/2032 Roper Technologies, Inc.	566,00	0 446,660
4.500%, 05/23/2043	250,000	199,482	4.200%, 09/15/2028	500,00	479,740
Trane Technologies Global Holding	250,000	177,102	Salesforce, Inc.	500,00	175,710
Company, Ltd.			2.700%, 07/15/2041	400,00	293,882
4.300%, 02/21/2048	600,000	515,903	Texas Instruments, Inc.		
Union Pacific Corp.			3.875%, 03/15/2039	200,00	179,167
3.250%, 08/15/2025	500,000		VMware, Inc.		
3.799%, 10/01/2051 to 04/06/2071	1,113,000	866,594	1.800%, 08/15/2028	400,00	335,259
United Airlines 2016-2 Class AA Pass			Xerox Corp. 6.750%, 12/15/2039	60,00	44,865
Through Trust 2.875%, 10/07/2028	212,778	187,404	0.730%, 12/13/2039	00,00	
United Parcel Service, Inc.	212,770	107,404	36.4.13		16,768,958
3.400%, 03/15/2029	400,000	377,391	Materials – 0.7% Air Products and Chemicals, Inc.		
Verisk Analytics, Inc.			1.850%, 05/15/2027	500,00	449,731
4.125%, 03/15/2029	600,000	572,742	Avery Dennison Corp.	500,00	7 77,731
Waste Management, Inc.	200.000	101 (01	2.650%, 04/30/2030	400,00	336,433
2.500%, 11/15/2050	300,000		DuPont de Nemours, Inc.		
		20,609,951	5.319%, 11/15/2038	400,00	396,324
Information technology – 1.8%			Eastman Chemical Company		
Apple, Inc.	000 000	757 702	4.650%, 10/15/2044	500,00	0 421,455
1.650%, 05/11/2030 2.450%, 08/04/2026	900,000 1,060,000		Glencore Funding LLC 2.625%, 09/23/2031 (B)	500,00	0 402,521
3.250%, 02/23/2026	500,000		Huntsman International LLC	500,00	402,321
4.100%, 08/08/2062	700,000		4.500%, 05/01/2029	500,00	0 457,277
Applied Materials, Inc.	,	,	International Paper Company	,	
3.900%, 10/01/2025	470,000	459,565	5.000%, 09/15/2035	500,00	0 481,174
5.100%, 10/01/2035	470,000	476,317	LYB International Finance II BV		
Broadcom, Inc.	1,000,000	701 402	3.500%, 03/02/2027	400,00	378,295
2.600%, 02/15/2033 (B) 3.137%, 11/15/2035 (B)	600,000		Martin Marietta Materials, Inc. 2.400%, 07/15/2031	300,00	244,816
4.300%, 11/15/2032	700,000		Newmont Corp.	300,00	244,010
Cisco Systems, Inc.	700,000	0.2,000	4.875%, 03/15/2042	270,00	250,451
5.900%, 02/15/2039	80,000	88,497	Nucor Corp.		
Dell International LLC			2.700%, 06/01/2030	300,00	260,219
5.300%, 10/01/2029	600,000	595,625	Potash Corp. of Saskatchewan, Inc.		
Eaton Corp.	500,000	469.066	5.625%, 12/01/2040	150,00	139,786
3.103%, 09/15/2027 Hewlett Packard Enterprise Company	500,000	468,966	Rio Tinto Alcan, Inc. 6.125%, 12/15/2033	100,00	108,027
6.200%, 10/15/2035	400,000	418,962	Rio Tinto Finance USA PLC	100,00	100,027
HP, Inc.	100,000	710,732	4.750%, 03/22/2042	270,00	255,694
6.000%, 09/15/2041	500,000	505,580	Rio Tinto Finance USA, Ltd.	,	
IBM Corp.			5.200%, 11/02/2040	250,00	252,129
3.450%, 02/19/2026	1,115,000		Teck Resources, Ltd.		
4.000%, 06/20/2042	210,000		6.250%, 07/15/2041	270,00	272,294
5.600%, 11/30/2039 Intel Corp.	21,000	21,563	The Dow Chemical Company	500.00	106.070
2.000%, 08/12/2031 (C)	500,000	408,452	4.375%, 11/15/2042 9.400%, 05/15/2039	590,00 130,00	
5.200%, 02/10/2033	1,000,000		The Sherwin-Williams Company	130,00	177,027
Microsoft Corp.	-,,000	,,,,,,,,	3.450%, 06/01/2027	300,00	282,767
2.525%, 06/01/2050	1,538,000		Vale Overseas, Ltd.		
3.125%, 11/03/2025	438,000	421,616	6.875%, 11/10/2039	350,00	366,352
NVIDIA Corp.	400.000	225.007	Vulcan Materials Company	200.00	071.030
2.000%, 06/15/2031 NXP BV	400,000	335,006	3.500%, 06/01/2030	300,00	
3.400%, 05/01/2030	520,000	460,079			6,698,381
Oracle Corp.	520,000	700,077	Real estate – 0.9%		
2.400%, 09/15/2023	435,000	431,989	Alexandria Real Estate Equities, Inc. 1.875%, 02/01/2033	400,00	292,311
			1.075 /0, 02/01/2033	400,00	292,311

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

COMPONATE BONNS (continued)	Total Dolla Marinet Trust	Shares or Principal Amount	Value	- Total Bond Market II ask	Sh Pr	ares or incipal mount	Value
Real satz (continued)	CORPORATE BONDS (continued)			CORPORATE BONDS (continued)			
American Trover Curp. S000,000 \$092,007 \$3000,000 \$092,007 \$3000,000 \$092,007 \$3000,000 \$3000,000 \$4000,00	· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · · ·			
Available Communities, Inc. 2,050%, 401/150302 (0.0) 434/9482 Beston Properties LP	· · · · · · · · · · · · · · · · · · ·			, , ,			
2.505, 0.1915/2032 CO. 400,000 319,877 2.5005, 0.0915/2032 600,000 548,482	5.000%, 02/15/2024	\$ 500,00	\$ 497,073	3.750%, 04/15/2024	\$	500,000	\$ 492,898
Boston Properties LP							· · · · · · · · · · · · · · · · · · ·
2.550%, 0.001/2025		400,00	319,877			600,000	548,482
Britanic Operating Partnership LP		500.00	276 702			700,000	552 770
4.12%, 6915/2029 700,000 424,943 Crown Clastle, Inc. 2.5008, 10715/2021 300,000 246,943 37098, 10615/2026 700,000 180,000 4.0098, 10715/2021 300,000 180,000 4.0098, 10715/2026 700,000 4.0098, 10715/2026 700,000 4.0098, 10715/2028 200,000 182,713 4.5098, 10715/2028 200,000 182,713 4.5098, 10715/2028 200,000 182,713 4.5098, 10715/2028 200,000 182,713 4.5098, 10715/2028 200,000 182,713 5.0098, 10715/2029 400,000 320,200 6.12 Capital Ruley 1.0098, 10715/2028 800,000 567,983 5.0098, 10715/2029 400,000 390,728 6.12 Capital LP 2.25098, 10715/2029 400,000 390,728 6.12 Capital LP 3.25098, 107		300,00	370,792			700,000	332,119
Crown Cardic, Inc. 2,500%, 0715/2031 300,000 300,000 379,956 Evelon Corp. 2,500%, 0715/2036 540,000 379,956 Evelon Corp. 3,400%, 6915/2036 542,000 379,956 Evelon Corp. 3,400%, 6915/2036 542,000 514,958 4,400%, 0715/2035 200,000 182,731 645,958 4,400%, 0715/2036 335,000 335,966 3,250%, 080/30/2026 200,000 182,731 645,958 6,000%, 0715/2036 335,000 335,966 3,250%, 080/30/2026 200,000 182,731 645,958 6,000%, 0715/2036 300%, 0715/2036 400,000 322,260 6,000%, 0715/2036 400,000 341,919 2,520%, 091/2039 300%, 0715/2036 400,000 341,919 2,520%, 091/2039 300%, 0715/2036 400,000 341,919 2,520%, 091/2039 3,500%, 0715/2039 400,000 358,683 400,000 320,983 400,000 358,683 400,000 320,983 400,000 358,683 400,000 320,983 400,000 358,683 400,000 320,983 400,000 358,683 400,000 320,983 400,000 358,683 400,000 320,983 400,000 358,683 400,000 400		700.00	624.397			500.000	404.943
3709%, 6015/2026 400,000 379,956 Exclore Corp.							,,
CubeSmart LP	2.500%, 07/15/2031			4.250%, 04/01/2029		500,000	476,313
Horida Power & Light Company Solution		400,00	379,956	¥			
Digital Realty Trust LP		200.00	100.722			542,000	514,958
A + 50%, 60715/2025 200,000		200,00	189,/32	0 1 7		200,000	204.076
Duke Really LP		200.00	187 213			290,000	304,070
Service Serv		200,00	107,213			335,000	335,966
2.15%, 07/15/2030 400,000 323,260 60.5%, 03/15/2037 187,000 196,113	•	200,00	182,710			,	,
Sex PortColio LP							567,983
341,919		400,00	323,260	· · · · · · · · · · · · · · · · · · ·		187,000	196,113
Extra Space Storage LP 2.350%, 0.0282053 700,000 673,871 2.250%, 0.0282053 700,000 378,781 2.250%, 0.02820053 700,000 378,781 2.250%, 0.03202048 400,000 3.20,980 5.300%, 0.0152029 400,000 358,863 75,000%, 0.017152029 400,000 358,863 75,000%, 0.017152029 800,000 753,061 75,000%, 0.017152025 300,000 28,325 4.500%, 0.01152031 600,000 46,973 3.250%, 0.07012025 3.000%, 0.07012025 3.000%, 0.07012025 3.350%, 0.		400.00	241.010			700.000	502.204
2,35%, 03/15/2032 50,000 390,728 30,000 30,208 50,000 30,208 50,000 30,000,609 50,000 50,000,609 50,000 50,000,609 50,000 50,000,609 50,000 50,000,609 50,000 50,000,609 50,000 5		400,00	341,919				
GLP Capital LP		500.00	390.728	· · · · · · · · · · · · · · · · · · ·		700,000	0/3,8/1
5.30%, 01/15/2029 60,000 571,292 5.400%, 06/30/2033 1,000,066 1,000,666 1,00		500,00	390,726			400.000	320.980
Healthpeak OP LLC	1	600,00	571,292			,	/
Mil-America Apartments LP 3,950%, 031/52029 800,000 753,661 2,500%, 031/52025 30,000 28,325 3,500%, 031/52025 30,000 28,325 3,500%, 031/52025 30,000 28,325 3,500%, 031/52025 30,000 26,879 3,500%, 031/52027 500,000 469,788 4,550%, 0701/2030 227,000 252,471 3,375%, 061/52027 500,000 469,788 4,550%, 0701/2030 87,000 69,387 3,500%, 030/10205 441,500 422,885 8,400%, 03/105/2032 500,000 305,547 2,750%, 01/15/2031 500,000 412,486 8,498,836 8,498,8							
\$3.95%, 0.3\ls5/2029 \$800,00		400,00	358,683			188,000	228,376
Service Properties Trust		000.00	752.061			600,000	460.720
Simon Property Group LP Simon Simon Property Group LP Simon Simon		800,00	753,061				
Simon Property Group LP 3.375%, 60/15/2027 500,000 464,978 4.595%, 07/01/2030 827,000 694,534 3.500%, 09/01/2025 441,500 422,985 PacifiCorp 6.000%, 01/15/2039 335,000 338,000 328,059 700%, 01/15/2031 500,000 412,486 Public Service Company of Colorado 3.600%, 09/15/2032 500,000 395,547 Public Service Company of Colorado 3.000%, 05/15/2035 500,000 348,485 4.500%, 09/15/2035 500,000 344,887 4.500%, 09/15/2031 1.000,000 892,376 3.500%, 09/15/2031 1.000,000 892,376 3.500%, 09/15/2031 1.000,000 892,376 3.500%, 09/15/2031 3.500%, 09/15/203		200.00	188 928				
3.375%, 66/15/2027 500,000 44,978 4.950%, 07/01/2050 827,000 649,534 3.500%, 09/01/2025 441,500 422,985 PacifiCorp 5.700%, 01/15/2033 1,000,000 974,011 8.7500%, 01/15/2033 1,000,000 974,011 8.7500%, 01/15/2031 500,000 412,486 Public Service Company of Colorado 3.600%, 09/15/2042 500,000 395,547 8.750%, 01/15/2031 500,000 412,486 Public Service Electric & Gas Company 8.750%, 01/15/2031 500,000 412,486 Public Service Electric & Gas Company 8.750%, 01/15/2031 500,000 3.000%, 05/15/2025 250,000 238,887 8.750%, 12/10/12047 400,000 319,138 Southern California Edison Company 8.750%, 06/01/2031 1,000,000 892,376 8.750%, 01/15/2031 1,000,000 892,376 8.750%, 01/15/2031 1,000,000 892,376 8.750%, 06/01/2045 350,000 344,845 8.750%, 06/01/2050 500,000 344,845 8.750%, 06/01/2050 500,000 344,845 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 427,595 8.750%, 06/01/2050 500,000 572,018 8.750%, 06/01/2050 500,000 572,018 8.750%, 06/01/2050 500,000 572,018 8.750%, 06/01/2050 500,000 572,018 8.750%, 06/01/2050 500,000 572,018 8.750%, 06/01/2030 500,000 500,000 500,000 8.750%, 06/01/2030 500,000 500,000 500,000 8.750%, 06/01/2030 500,000 500,000 8.750%, 06/01/2030 500,000 500,000 500,000 8.750%, 06/01/2030 500,000 500,000 500,000 8.750%, 06/01/2030 500,000 500,000 500,000 8.750%, 06/01/2030 500,000 500,000 500,000 8.750%, 06/01/2030 500,000 500,000 500,000 8		200,00	100,720				
Sun Communities Operating LP 5.700%, 01/15/2033 1,000,000 974,001 Public Service Company of Colorado 3.560%, 09/15/2042 500,000 395,547		500,00	464,978				
S.700%, 01/15/2033 1,000,000 974,001 Public Service Company of Colorado 3.600%, 09/15/2042 500,000 3.95,547		441,50	422,985				
Welltower OP LLC 2.750%, 01/15/2031 500,000 412,486 412,486 8498,836 3.600%, 09/15/2042 500,000 395,547						335,000	328,059
2.750%, 01/15/2031 500,000 412,486 8,498,836,836 8,498,836 8,498,836 8,498,836 8,498,836 8,498,836,836 8,498,836,836 8,498,836 8,498,836 8,498,836 8,498,836 8,498,836,836 8,498,836 8,498,836 8,498,836 8,498,836 8,498,836,836 8,498,836 8,498,836 8,498,836 8,498,836 8,498,836,836 8,498,836 8,498,836 8,498,836 8,498,836 8,498,836,836 8,498,836 8,498,836,836 8,498,836 8,498,836 8,4		1,000,00	974,001			500,000	205 5 47
Vilities - 2.1%		500.00	112.486			500,000	395,547
San Diego Gas & Electric Company	2.730 %, 01/13/2031	500,00				250,000	238.887
AEP Transmission Company LLC 3.750%, 12/01/2047 American Water Capital Corp. 4.300%, 09/01/2045 Arizona Public Service Company 3.350%, 05/15/2050 Baltimore Gas and Electric Company 4.550%, 06/01/2052 Arizona Public Service Company 4.500%, 02/01/2045 Active Hathaway Energy Company 4.500%, 02/01/2045 CenterPoint Energy, Inc. 3.950%, 03/01/2030 Considiated Edison Company of New York, Inc. 3.950%, 04/01/2050 Constellation Energy Generation LLC 6.250%, 04/01/2030 Constellation Energy Generation LLC 6.350%, 04/01/2030 Constellation Energy, Inc. 3.375%, 04/01/2030 Constellat	114244 2.16		0,490,030			250,000	250,007
3.750%, 12/01/2047						202,000	206,215
Ameren Corp. 3,500%, 01/15/2031 1,000,000 892,376 American Water Capital Corp. 4,300%, 09/01/2045 350,000 300,998 Arizona Public Service Company 3,350%, 05/15/2050 500,000 344,845 Baltimore Gas and Electric Company 4,550%, 06/01/2052 700,000 427,595 Berkshire Hathaway Energy Company 4,500%, 02/01/2045 500,000 427,525 6,125%, 04/01/2036 436,000 427,525 Consolidated Edison Company of New York, Inc. 3,950%, 04/01/2039 160,000 536,671 0,390%, 04/01/2039 160,000 536,671 3,390%, 04/01/2035 242,000 536,671 3,390%, 04/01/2035 242,000 536,875 Duke Energy Carolinas LLC		400.00	319.138				
Southern California Gas Company American Water Capital Corp. 4.300%, 09/01/2045 350,000 300,998 Arizona Public Service Company 3.350%, 05/15/2050 300,000 344,845 32.50%, 07/01/2026 32.50%, 07/01/2046 500,000 538,025 3.400%, 07/01/2046 500,000 538,025 3.250%, 07/01/2046 500,000 600,000 500,000 600,000 500,000 600,000 500,000 600,000 500,000 600,000 500,000 600,000 500,000 600,000	Ameren Corp.	,					
Arizona Public Service Company 3.350%, 09/01/2055 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 07/01/2046 3.250%, 07/01/2046 3.250%, 07/01/2046 3.250%, 07/01/2046 3.300%, 06/01/2038 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/15/2050 3.350%, 05/10/12030 3.350%, 05/15/2050 3.350%, 05/10/12030 3.350%, 05/15/2050 3.350%, 05/10/12050 3.30%, 05/10/12050 3	3.500%, 01/15/2031	1,000,00	892,376			130,000	126,900
Arizona Public Service Company 3.350%, 05/15/2050 500,000 344,845 Baltimore Gas and Electric Company 4.50%, 06/01/2052 700,000 622,473 Berkshire Hathaway Energy Company 4.500%, 02/01/2045 500,000 427,525 6.125%, 04/01/2036 436,000 454,909 CenterPoint Energy, Inc. 2.950%, 03/01/2030 700,000 609,387 Consolidated Edison Company of New York, Inc. 3.950%, 04/01/2050 700,000 572,018 Constellation Energy Generation LLC 6.250%, 10/01/2039 160,000 165,940 Dominion Energy, Inc. 3.375%, 04/01/2030 600,000 536,671 3.900%, 10/01/2025 242,000 233,117 Duke Energy Carolinas LLC The Southern Company 3.250%, 07/01/2046 500,000 572,000 538,025 4.400%, 07/01/2046 500,000 170,000 572,000 427,525 4.400%, 07/01/2048 Power Company 8.875%, 11/15/2038 190,000 252,597 Xcel Energy, Inc. 3.300%, 06/01/2025 400,000 382,509 TOTAL CORPORATE BONDS (Cost \$263,332,783) \$241,699,370 MUNICIPAL BONDS - 0.4% Bay Area Toll Authority (California) 6.907%, 10/01/2030 50,000 63,880 Illinois State Toll Highway Authority 6.184%, 01/01/2034 150,000 163,144 Maryland State Transportation Authority 5.888%, 07/01/2043 60,000 63,935						500.000	553.834
3.350%, 05/15/2050 500,000 344,845 3.250%, 07/01/2026 572,000 538,025 4.400%, 07/01/2046 500,000 427,595 4.550%, 06/01/2052 700,000 622,473 Virginia Electric & Power Company 8.875%, 11/15/2038 190,000 252,597 4.500%, 02/01/2045 500,000 427,525 6.125%, 04/01/2036 436,000 454,909 CenterPoint Energy, Inc. 2.950%, 03/01/2030 700,000 609,387 TOTAL CORPORATE BONDS (Cost \$263,332,783) \$241,699,370 \$2		350,00	300,998			200,000	-555,054
Baltimore Gas and Electric Company 4.550%, 06/01/2052 700,000 622,473 Berkshire Hathaway Energy Company 4.500%, 02/01/2045 500,000 427,525 6.125%, 04/01/2036 436,000 454,909 CenterPoint Energy, Inc. 2.950%, 03/01/2030 700,000 609,387 Consolidated Edison Company of New York, Inc. 3.950%, 04/01/2050 700,000 572,018 Constellation Energy Generation LLC 6.250%, 10/01/2039 160,000 165,940 Dominion Energy, Inc. 3.375%, 04/01/2030 600,000 536,671 3.900%, 10/01/2025 242,000 Duke Energy Carolinas LLC		500.00	3// 8//5			572,000	538,025
A.550%, 06/01/2052 700,000 622,473 8.875%, 11/15/2038 190,000 252,597	Baltimore Gas and Electric Company	300,00	344,043			500,000	427,595
Serkshire Hathaway Energy Company 4.500%, 02/01/2045 500,000 427,525 6.125%, 04/01/2036 436,000 454,909 18,752,613		700.00	622,473				
4.300%, 02/01/2045 6.125%, 04/01/2036 CenterPoint Energy, Inc. 2.950%, 03/01/2030 Consolidated Edison Company of New York, Inc. 3.950%, 04/01/2050 Constellation Energy Generation LLC 6.250%, 10/01/2039 Dominion Energy, Inc. 3.375%, 04/01/2030 Down 165,940 Dow			, , , , , , , , , , , , , , , , , , , ,			190,000	252,597
CenterPoint Energy, Inc. 2.950%, 03/01/2030 700,000 609,387 TOTAL CORPORATE BONDS (Cost \$263,332,783) \$241,699,370 \$241,699,370 \$263,332,783 \$241,699,370 \$3.950%, 04/01/2050 700,000	4.500%, 02/01/2045	500,00	427,525			400,000	382 500
2.950%, 03/01/2030 700,000 609,387 TOTAL CORPORATE BONDS (Cost \$263,332,783) \$241,699,370 York, Inc. 3.950%, 04/01/2050 700,000 572,018 Bay Area Toll Authority (California) 6.907%, 10/01/2050 50,000 63,880 Illinois State Toll Highway Authority 6.184%, 01/01/2034 150,000 163,144 Maryland State Transportation Authority 5.888%, 07/01/2043 60,000 63,935		436,00	454,909	3.500%, 00/01/2025		400,000	
Section Consolidated Edison Company of New York, Inc. 3.950%, 04/01/2050 700,000 572,018 Section Constellation Energy Generation LLC 6.250%, 10/01/2039 160,000 165,940 Dominion Energy, Inc. 3.375%, 04/01/2030 600,000 536,671 3.900%, 10/01/2025 242,000 Duke Energy Carolinas LLC Section LLC Section		700.00	(00.207	TOTAL CORPORATE DONNE (C4			10,732,013
York, Inc. 3.950%, 04/01/2050 700,000 572,018 MUNICIPAL BONDS - 0.4% Bay Area Toll Authority (California) 6.90%, 10/01/2050 50,000 63,880 Dominion Energy, Inc. 3.375%, 04/01/2030 600,000 536,671 184%, 01/01/2034 150,000 163,144 3.900%, 10/01/2025 242,000 233,117 Maryland State Transportation Authority 6,90%, 07/01/2043 60,000 63,935		/00,00	009,387				\$ 241 600 370
3.950%, 04/01/2050 700,000 572,018 Constellation Energy Generation LLC 6.250%, 10/01/2039 160,000 165,940 Dominion Energy, Inc. 3.375%, 04/01/2030 600,000 536,671 3.900%, 10/01/2025 242,000 Duke Energy Carolinas LLC MUNICIPAL BONDS - 0.4% Bay Area Toll Authority (California) 6.907%, 10/01/2050 50,000 63,880 Illinois State Toll Highway Authority 6.184%, 01/01/2034 150,000 163,144 Maryland State Transportation Authority 5.888%, 07/01/2043 60,000 63,935							\$ 241,033,370
Constellation Energy Generation LLC 6.250%, 10/01/2039 160,000 165,940 Dominion Energy, Inc. 3.375%, 04/01/2030 600,000 536,671 3.900%, 10/01/2025 242,000 233,117 Duke Energy Carolinas LLC Bay Area Toll Authority (California) 6.907%, 10/01/2050 50,000 63,880 Illinois State Toll Highway Authority 6.184%, 01/01/2034 150,000 163,144 Maryland State Transportation Authority 5.888%, 07/01/2043 60,000 63,935		700.00	572,018				
Dominion Energy, Inc. 3.375%, 04/01/2030 600,000 536,671 3.900%, 10/01/2025 242,000 233,117 Duke Energy Carolinas LLC Illinois State Toll Highway Authority 6.184%, 01/01/2034 150,000 163,144 Maryland State Transportation Authority 5.888%, 07/01/2043 60,000 63,935		,,,,				50,000	(2.000
3.375%, 04/01/2030 600,000 536,671 3.900%, 10/01/2025 242,000 233,117 Duke Energy Carolinas LLC 6.184%, 01/01/2034 150,000 163,144 Maryland State Transportation Authority 5.888%, 07/01/2043 60,000 63,935		160,00	165,940			30,000	03,880
3.900%, 10/01/2025 242,000 233,117 Maryland State Transportation Authority 5.888%, 07/01/2043 60,000 63,935		/AA **				150.000	163 144
5.900%, 10/01/2023 242,000 253,117 5.888%, 07/01/2043 60,000 63,935 Duke Energy Carolinas LLC				Maryland State Transportation Authority		120,000	100,111
Duke Energy Caronnas Elec		242,00	255,117	5.888%, 07/01/2043		60,000	63,935
		200.00	209.479				

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

Principal Value Amount MUNICIPAL BONDS (continued) Metropolitan Washington Airports Authority 7.462%, 10/01/2046 40,000 \$ 51,318 New Jersey Turnpike Authority 7.102%, 01/01/2041 90,000 109,642 New York State Dormitory Authority 5.628%, 03/15/2039 340,000 354,167 New York State Urban Development 5.770%, 03/15/2039 300,000 313,845 State of California, GO 7.300%, 10/01/2039 400,000 482,990 7.500%, 04/01/2034 80,000 97,415 State of Illinois, GO 5.100%, 06/01/2033 115,000 113,011 7.350%, 07/01/2035 260,000 280,210 State of Texas, GO 5.517%, 04/01/2039 260,000 278,605 State of Utah, GO 3.539%, 07/01/2025 286,286 280,802 4.554%, 07/01/2024 95,000 94,179 State of Washington, GO 5.481%, 08/01/2039 260,000 273,313 Texas Transportation Commission State Highway Fund 5.178%, 04/01/2030 310,000 313,834 University of California 5.770%, 05/15/2043 320,000 346,049 TOTAL MUNICIPAL BONDS (Cost \$3,507,676) 3,680,339 COLLATERALIZED MORTGAGE OBLIGATIONS - 2.0% Commercial and residential - 1.8% Banc of America Commercial Mortgage Series 2015-UBS7, Class A4 3.705%, 09/15/2048 145,000 137,441 BANK Series 2017-BNK6, Class A4, 3.254%, 07/15/2060 2,000,000 1,835,125 Series 2022-BNK39, Class A4, 2.928%, 02/15/2055 2,000,000 1,669,727 BMO Mortgage Trust Series 2022-C1, Class A5 3.374%, 02/15/2055 (D) 2,000,000 1,729,717 CD Mortgage Trust Series 2017-CD3, Class A4 3.631%, 02/10/2050 1,090,000 991,741 Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG) Series 2014-CR14, Class A3, 3.955%, 02/10/2047 1,000,000 993,045 Series 2014-CR21, Class A3, 3.528%, 12/10/2047 590,943 566,724 Series 2015-CR27, Class A4, 3.612%, 10/10/2048 1,000,000 942,556 GS Mortgage Securities Trust Series 2016-GS4, Class A3, 3.178%, 11/10/2049 2,846,635 2,629,290 Series 2017-GS5, Class A3, 3.409%, 03/10/2050 2,742,204 2,477,381 JPMorgan Chase Commercial Mortgage Securities Trust Series 2013-C16, Class A4 4.166%, 12/15/2046 500,000 497,297 Morgan Stanley Capital Trust Series 2021-L5, Class A4 2.728%, 05/15/2054 2,000,000 1,653,429

	sond Market Trust (Shares or Principal Amount		Value
COLLATI	ERALIZED MORTGAGE	-			
	IONS (continued)				
Commerci	al and				
	(continued)				
	o Commercial Mortgage Trust				
	015-C29, Class AS 06/15/2048 (D)	\$	500,000	\$	471,590
T.013 /c,	00/13/2040 (D)	Ψ	300,000	Ψ	16,595,063
U.S. Gover	rnment Agency – 0.2%				10,373,003
	me Loan Mortgage Corp.				
	041, Class A2,				
	%, 10/25/2024		700,000		679,499
	047, Class A2, %, 05/25/2025 (D)		700,000		671 161
	%, 03/23/2023 (D) 050, Class A2,		700,000		674,464
	%, 08/25/2025 (D)		700,000		673,960
				_	2,027,923
TOTAL CO	DLLATERALIZED MORTGAGE	OBL	IGATIONS		
(Cost \$20,6	606,194)			\$	18,622,986
ASSET BA	ACKED SECURITIES – 0.5%				
	to Owner Trust				
)22-4, Class A4		1 000 000		1 007 020
	07/17/2028 ial Automobile Leasing Trust		1,000,000		1,006,920
	023-2, Class A4				
	05/20/2027		1,300,000		1,285,537
	te Education Loan Trust				
	021-E, Class A1A		1 240 002		1 111 000
	02/15/2051 (B) o Receivables Owner Trust		1,248,983		1,111,809
•	023-B, Class A4				
	09/15/2028		1,250,000		1,233,353
TOTAL AS	SET BACKED SECURITIES (Co	st			
\$4,802,855)			\$	4,637,619
SHORT-T	ERM INVESTMENTS – 1.2%				
	funds – 1.2%				
	ock Collateral Trust,		1.044.600		10 410 500
5.1773%		A dh	1,041,600	ф	10,410,583
	IORT-TERM INVESTMENTS (Constments (Total Bond Market Trues)		10,410,972)	\$	10,410,583
	87,041,835) – 99.2%	St)		\$	904,844,636
	ts and liabilities, net -0.8%			Ψ	7,550,042
TOTAL N	ET ASSETS - 100.0%			\$	912,394,678
Security A CME	Chicago Margartila Evahange				
CME	Chicago Mercantile Exchange Constant Maturity Treasury				
GO	General Obligation				
LIBOR	London Interbank Offered Ra	te			
SOFR	Secured Overnight Financing	Rate	;		
(A)	Variable rate obligation. The			epre	sents the rate
	at period end.				
(B)	These securities are exempt for				
	the Securities Act of 1933. Su to qualified institutional buye				
	registration.	13, 11	i dansactions CX	qui	. 110111

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Total Bond Market Trust (continued)

F) Investment is an affiliate of the fund, the advisor and/or subadvisor. A portion of this security represents the investment of cash collateral received for securities lending. Market value of this investment amounted to \$802,486.

Ultra Short Term Bond Trust

	_	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OF	BLIGA	TIONS -	
0.6%			
U.S. Government Agency – 0.6%			
Federal Home Loan Mortgage Corp. 3.697%, (12 month LIBOR +			
1.447%), 06/01/2036 (A)	\$	14,556	\$ 14,735
3.815%, (6 month LIBOR + 1.565%),	Ψ	14,550	Ψ 17,733
12/01/2036 (A)		20,229	20,280
4.072%, (1 Year CMT + 2.075%),			
12/01/2035 (A)		84,175	85,343
4.175%, (12 month LIBOR + 1.641%), 09/01/2043 (A)		180,270	180,029
4.290%, (12 month LIBOR +		100,270	100,027
1.600%), 02/01/2036 (A)		38,332	38,613
4.295%, (1 Year CMT + 2.295%),		,	,
08/01/2035 (A)		56,811	58,154
4.486%, (12 month LIBOR +			
1.586%), 05/01/2037 (A)		49,323	49,442
5.077%, (1 Year CMT + 2.165%),		50.406	60 102
11/01/2036 (A) 5.341%, (1 Year CMT + 2.231%),		59,496	60,103
05/01/2034 (A)		87,445	88,972
6.165%, (6 month LIBOR + 1.515%),		07,443	00,772
12/01/2035 (A)		27,326	27,622
Federal National Mortgage Association			
3.828%, (12 month LIBOR +			
1.295%), 10/01/2038 (A)		27,030	26,981
3.877%, (12 month LIBOR +		201 200	201 406
1.451%), 04/01/2035 (A)		201,280	201,486
4.273%, (1 Year CMT + 2.148%), 01/01/2036 (A)		29,751	30,257
4.328%, (1 Year CMT + 2.194%),		29,731	30,237
02/01/2035 (A)		95,955	97,547
4.403%, (1 Year CMT + 2.195%),		,	,
05/01/2036 (A)		128,837	131,227
4.456%, (1 Year CMT + 2.168%),			
01/01/2036 (A)		85,682	86,979
4.736%, (1 Year CMT + 2.333%),		41.220	41.000
05/01/2034 (A) 4.832%, (12 month LIBOR +		41,229	41,990
1.560%), 07/01/2035 (A)		112,083	112,996
4.846%, (1 Year CMT + 2.273%),		112,003	112,770
07/01/2035 (A)		67,516	68,739
6.147%, (6 month LIBOR + 1.512%),			
02/01/2035 (A)		43,678	44,261
6.341%, (6 month LIBOR + 1.486%),		77.455	70.144
10/01/2035 (A) Government National Mortgage		77,455	79,144
Association			
2.625%, (1 Year CMT + 1.500%),			
08/20/2032 (A)		87,417	84,772
. ,			1,629,672
TOTAL U.S. GOVERNMENT AND AGEN	ICY OI	BLIGATIONS	, ,
(Cost \$1,691,656)			\$ 1,629,672
CORPORATE BONDS – 62.8%			
Communication services – 1.7% AT&T, Inc.			
0.900%, 03/25/2024		1,445,000	1,395,652
,		-,,000	1,0,0,00

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_	_	
Communication services (continued)			
Comcast Corp.			
3.950%, 10/15/2025	\$	2,000,000	\$ 1,949,685
Warnermedia Holdings, Inc. 3.638%, 03/15/2025		1,111,000	1,071,586
3.03076, 03/13/2023		1,111,000	4,416,923
Consumer discretionary – 9.5%			1,110,723
Amazon.com, Inc.			
0.450%, 05/12/2024		4,455,000	4,271,137
2.730%, 04/13/2024		2,000,000	1,957,981
American Honda Finance Corp. 0.650%, 09/08/2023		2,000,000	1,981,876
3.550%, 01/12/2024		2,000,000	1,978,046
BMW US Capital LLC			
2.800%, 04/11/2026 (B)		3,000,000	2,829,299
Booking Holdings, Inc. 3.650%, 03/15/2025		2,000,000	1,941,780
General Motors Financial Company, Inc.		2,000,000	1,741,700
5.100%, 01/17/2024		2,000,000	1,992,670
Hyundai Capital America		2 000 000	2.021.210
0.800%, 01/08/2024 (B) Nissan Motor Acceptance Company LLC		3,000,000	2,921,318
3.875%, 09/21/2023 (B)		1,500,000	1,491,595
Toyota Motor Credit Corp.		,,	, , ,,,,,
3.350%, 01/08/2024		3,360,000	3,320,752
			24,686,454
Consumer staples – 2.7%			
Anheuser-Busch Companies LLC 3.650%, 02/01/2026		2,000,000	1 027 124
Dollar Tree, Inc.		2,000,000	1,937,134
4.000%, 05/15/2025		2,906,000	2,813,125
Kenvue, Inc.		4 000 000	1 000 150
5.500%, 03/22/2025 (B) Walmart, Inc.		1,000,000	1,002,458
2.850%, 07/08/2024		1,370,000	1,335,868
			7,088,585
Energy – 3.6%			
Energy Transfer LP			
4.500%, 11/01/2023		3,000,000	2,987,785
Enterprise Products Operating LLC 3.900%, 02/15/2024		2,000,000	1,978,015
MPLX LP		2,000,000	1,770,013
4.875%, 06/01/2025		1,500,000	1,471,773
The Williams Companies, Inc.		2 000 000	2.007.166
4.500%, 11/15/2023		3,000,000	2,987,166 9,424,739
Financials – 27.4%			9,424,739
Ally Financial, Inc.			
3.875%, 05/21/2024		2,000,000	1,953,403
American Express Company			
3.400%, 02/22/2024		3,000,000	2,955,326
Athene Global Funding 0.950%, 01/08/2024 (B)		3,000,000	2,911,050
Bank of America Corp.		2,000,000	2,511,000
4.000%, 04/01/2024		2,000,000	1,976,608
5.469%, (1 month SOFR + 0.410%), 06/14/2024 (A)		2 855 000	2 950 727
Bank of Montreal		2,855,000	2,850,727
2.150%, 03/08/2024		3,000,000	2,928,692
Barclays PLC			
3.932%, (3.932% to 5-7-24, then 3		2.000.000	1.054.522
month LIBOR + 1.610%), 05/07/2025 Blackstone Private Credit Fund		2,000,000	1,954,532
7.050%, 09/29/2025		2,000,000	1,994,814
		:	

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Ultra Short Term Bond Trust (continued)

Oltra Short Term Dong T	Shares or	;u)	Oltra Short Term Bond	Shares or	u <i>)</i>
	Principal Amount	Value		Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Industrials – 2.9%		
Brighthouse Financial Global Funding			3M Company		
5.767%, (SOFR + 0.760%),			3.000%, 08/07/2025	\$ 3,000,000	\$ 2,863,889
04/12/2024 (A)(B)	\$ 2,000,000	\$ 1,983,571	AerCap Ireland Capital DAC		
Capital One Financial Corp.	2.176.000	2 107 011	3.150%, 02/15/2024	2,000,000	1,961,958
3.750%, 04/24/2024 Citigroup, Inc.	3,176,000	3,107,811	Daimler Truck Finance North America LLC		
3.352%, (3.352% to 4-24-24, then 3			5.200%, 01/17/2025 (B)	875,000	867,959
month CME Term SOFR + 1.158%),			The Boeing Company	0,0,000	007,707
04/24/2025	3,000,000	2,932,704	1.433%, 02/04/2024	2,000,000	1,946,815
Citizens Bank NA					7,640,621
6.064%, (6.064% to 10-24-24, then	1 222 000	1.262.210	Information technology – 3.0%		
SOFR + 1.450%), 10/24/2025 Discover Bank	1,333,000	1,263,318	Apple, Inc.		
4.250%, 03/13/2026	2,000,000	1,890,402	0.700%, 02/08/2026	1,000,000	901,474
Fifth Third Bancorp	2,000,000	1,000,102	2.850%, 05/11/2024	2,000,000	1,956,875
3.650%, 01/25/2024	3,000,000	2,957,187	NXP BV 4.875%, 03/01/2024	3,000,000	2,978,523
Five Corners Funding Trust			VMware, Inc.	3,000,000	2,710,323
4.419%, 11/15/2023 (B)	3,000,000	2,967,040	0.600%, 08/15/2023	2,000,000	1,987,983
JPMorgan Chase & Co. 3.900%, 07/15/2025	3,000,000	2 024 462			7,824,855
5.546%, (5.546% to 12-15-24, then	3,000,000	2,924,463	Materials – 2.2%		, ,
SOFR + 1.070%), 12/15/2025	1,750,000	1,742,606	Georgia-Pacific LLC		
Morgan Stanley			0.625%, 05/15/2024 (B)	3,000,000	2,878,046
2.188%, (2.188% to 4-28-25, then			Graphic Packaging International LLC	2 000 000	2.050.404
SOFR + 1.990%), 04/28/2026	2,000,000	1,877,416	0.821%, 04/15/2024 (B)	3,000,000	2,878,496
3.875%, 04/29/2024 Royal Bank of Canada	2,000,000	1,970,695			5,756,542
5.660%, 10/25/2024	2,000,000	1,999,192	Real estate – 0.4%		
Santander Holdings USA, Inc.	_,,,,,,,,	-,,,,,,	Realty Income Corp. 5.050%, 01/13/2026	1,143,000	1,132,918
3.244%, 10/05/2026	3,000,000	2,701,055	Utilities – 2.1%	1,143,000	1,132,710
The Bank of New York Mellon Corp.	2 000 000	2 002 007	Alexander Funding Trust		
3.450%, 08/11/2023	3,000,000	2,992,805	1.841%, 11/15/2023 (B)	3,000,000	2,934,223
The Goldman Sachs Group, Inc. 1.217%, 12/06/2023	3,000,000	2,942,242	NextEra Energy Capital Holdings, Inc.		
The Toronto-Dominion Bank	3,000,000	2,772,272	4.450%, 06/20/2025	2,500,000	2,452,444
0.450%, 09/11/2023	2,000,000	1,980,236			5,386,667
1.200%, 06/03/2026	2,000,000	1,778,547	TOTAL CORPORATE BONDS (Cost		
UBS Group AG			\$166,378,723)		\$ 163,259,976
1.008%, (1.008% to 7-30-23, then 1 Year CMT + 0.830%), 07/30/2024 (B)	3,000,000	2,987,511	COLLATERALIZED MORTGAGE OF	BLIGATIONS - 0.2%	
Visa, Inc.	3,000,000	2,707,311	Commercial and residential – 0.0%		
3.150%, 12/14/2025	3,000,000	2,875,591	COLT Mortgage Loan Trust		
Wells Fargo & Company			Series 2020-3, Class A1	153,945	142.469
3.300%, 09/09/2024	2,765,000	2,693,558	1.506%, 04/27/2065 (B)(C)	133,943	142,409
3.750%, 01/24/2024	3,000,000	2,965,407	U.S. Government Agency – 0.2% Federal National Mortgage Association		
II W 726		71,058,509	Series 2013-10, Class FT (1 month		
Health care – 7.3 % AbbVie, Inc.			LIBOR + 0.350%)		
3.200%, 05/14/2026	3,000,000	2,843,286	5.500%, 04/25/2042 (A)	466,370	455,711
Boston Scientific Corp.	2,000,000	2,0 .0,200	TOTAL COLLATERALIZED MORTGA	GE OBLIGATIONS	
1.900%, 06/01/2025	1,000,000	937,273	(Cost \$621,333)		\$ 598,180
Bristol-Myers Squibb Company			ASSET BACKED SECURITIES - 16.8	3%	
3.200%, 06/15/2026	3,000,000	2,871,049	American Express Credit Account Master	:	
CVS Health Corp. 5.000%, 02/20/2026	3,000,000	2,986,071	Trust		
HCA, Inc.	3,000,000	2,700,071	Series 2022-3, Class A	2 000 000	1 020 000
5.875%, 02/15/2026	2,000,000	2,001,265	3.750%, 08/15/2027 AmeriCredit Automobile	2,000,000	1,939,008
Pfizer Investment Enterprises Pte, Ltd.			Receivables Trust		
4.450%, 05/19/2026	3,000,000	2,963,705	Series 2020-1, Class C		
The Cigna Group 0.613%, 03/15/2024	3,000,000	2,896,310	1.590%, 10/20/2025	2,726,939	2,676,390
UnitedHealth Group, Inc.	5,000,000	2,090,310	Series 2022-1, Class A3	1 000 000	067.016
3.500%, 02/15/2024	1,360,000	1,344,204	2.450%, 11/18/2026	1,000,000	967,816
		18,843,163			

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

Ultra Short Term Bond Trust (continued)

Citia Short Term Dona Trusi	Shares or	· · · ·	Citia Short Term Dond Trust	Shares or	·-,
_	Principal Amount	Value	_	Principal Amount	Value
ASSET BACKED SECURITIES (continued)			ASSET BACKED SECURITIES (continued)	_	
Avis Budget Rental Car Funding			MMAF Equipment		
AESOP LLC			Finance LLC (continued)		
Series 2019-3A, Class A 2.360%, 03/20/2026 (B) \$	3,000,000	\$ 2,832,555	Series 2019-B, Class A3 2.010%, 12/12/2024 (B) \$	36,132	\$ 35,681
BA Credit Card Trust	3,000,000	φ 2,632,333	Series 2022-B, Class A2	30,132	55,001
Series 2021-A1, Class A1			5.570%, 09/09/2025 (B)	300,000	298,336
0.440%, 09/15/2026	3,753,000	3,604,592	PFS Financing Corp.	,	
Capital One Multi-Asset Execution Trust			Series 2020-G, Class A		
Series 2023-A1, Class A			0.970%, 02/15/2026 (B)	3,000,000	2,902,533
4.420%, 05/15/2028	2,000,000	1,965,391	Santander Consumer Auto Receivables		
Carvana Auto Receivables Trust			Trust Series 2021-AA, Class A3		
Series 2021-N4, Class A1 0.830%, 09/11/2028	387,789	378,342	0.330%, 10/15/2025 (B)	614,335	607,995
Series 2022-P1, Class A2	367,767	370,342	Santander Drive Auto Receivables Trust	014,333	007,773
2.570%, 05/12/2025	580,877	577,802	Series 2021-3, Class C		
Series 2022-P3, Class A3	,	,	0.950%, 09/15/2027	1,675,217	1,640,848
4.610%, 11/10/2027	1,000,000	971,051	Santander Retail Auto Lease Trust		
CCG Receivables Trust			Series 2020-B, Class A3		
Series 2021-1, Class A2	575.020	562 606	0.570%, 04/22/2024 (B)	436,358	434,903
0.300%, 06/14/2027 (B)	575,929	562,696	Series 2022-A, Class A3 1.340%, 07/21/2025 (B)	2,000,000	1,925,757
Chesapeake Funding II LLC Series 2020-1A, Class A1			Series 2022-B, Class A2	2,000,000	1,923,737
0.870%, 08/15/2032 (B)	152,634	151,870	2.840%, 05/20/2025 (B)	748,584	740,581
CNH Equipment Trust	102,00 .	101,070	SCF Equipment Leasing LLC	, .0,50 .	7.10,001
Series 2020-A, Class A3			Series 2019-2A, Class A2		
1.160%, 06/16/2025	245,192	242,297	2.470%, 04/20/2026 (B)	331,291	329,883
Enterprise Fleet Funding LLC			Series 2021-1A, Class A3		
Series 2021-1, Class A2	122.260	424.250	0.830%, 08/21/2028 (B)	605,666	590,833
0.440%, 12/21/2026 (B) Flagship Credit Auto Trust	433,360	424,250	T-Mobile US Trust Series 2022-1A, Class A		
Series 2018-2, Class D			4.910%, 05/22/2028 (B)	1,500,000	1,482,132
4.230%, 09/16/2024 (B)	242,268	242,016	Verizon Owner Trust	1,000,000	1,102,102
GM Financial Consumer Automobile			Series 2020-A, Class B		
Receivables Trust			1.980%, 07/22/2024	9,538	9,521
Series 2020-1, Class A4	440,000	446.160	Series 2020-B, Class A	412 202	410 410
1.900%, 03/17/2025	448,990	446,168	0.470%, 02/20/2025 Spring 2020 C. Class A	413,302	410,419
Series 2021-1, Class A3 0.350%, 10/16/2025	863,012	841,488	Series 2020-C, Class A 0.410%, 04/21/2025	57,897	57,274
GreatAmerica Leasing Receivables	003,012	071,700	World Omni Auto Receivables Trust	31,071	37,274
Funding LLC			Series 2021-D, Class A3		
Series 2021-2, Class A2			0.810%, 10/15/2026	1,500,000	1,437,578
0.380%, 03/15/2024 (B)	250,212	248,907	World Omni Automobile Lease		
Series 2022-1, Class A3	1 500 000	1 400 547	Securitization Trust		
5.080%, 09/15/2026 (B) Harley-Davidson Motorcycle Trust	1,500,000	1,482,547	Series 2022-A, Class A3 3.210%, 02/18/2025	2,115,000	2,075,339
Series 2021-B, Class A3			TOTAL ASSET BACKED SECURITIES (Cost	2,113,000	2,073,337
0.560%, 11/16/2026	1,308,487	1,260,896	\$44,138,645)		\$ 43,475,897
Honda Auto Receivables Owner Trust			- , , , ,		Ψ 13,173,077
Series 2020-3, Class A3			SHORT-TERM INVESTMENTS – 19.4%		
0.370%, 10/18/2024	577,848	569,842	U.S. Government – 17.7%		
Series 2021-1, Class A3	440.710	420.266	U.S. Treasury Bill	17 107 000	17 177 007
0.270%, 04/21/2025 HPEFS Equipment Trust	440,710	430,366	4.821%, 07/11/2023 * 5.020%, 08/17/2023 *	17,197,000 14,756,000	17,177,997 14,660,787
Series 2022-1A, Class A2			5.024%, 07/25/2023 *	14,140,000	14,096,794
1.020%, 05/21/2029 (B)	772,937	769,304	3.02176, 0772372023	11,110,000	45,935,578
Hyundai Auto Lease Securitization Trust	,	, in the second second	Short-term funds – 1.7%		43,733,370
Series 2021-B, Class A3			John Hancock Collateral Trust,		
0.330%, 06/17/2024 (B)	909,804	904,783	5.1773% (D)(E)	437,145	4,369,178
Series 2022-C, Class A3	000 000	007 (10	TOTAL SHORT-TERM INVESTMENTS (Cost \$50	· · · · · · · · · · · · · · · · · · ·	\$ 50,304,756
4.380%, 10/15/2025 (B) John Deere Owner Trust	900,000	886,618	Total Investments (Ultra Short Term Bond Trust		
Series 2023-A, Class A2			(Cost \$263,125,620) – 99.8%	"	\$ 259,268,481
5.280%, 03/16/2026	3,000,000	2,989,305	Other assets and liabilities, net – 0.2%		580,364
MMAF Equipment Finance LLC	,,.	,, ,, ,, ,,	TOTAL NET ASSETS - 100.0%		\$ 259,848,845
Series 2019-A, Class A4					, ,
2.930%, 03/10/2026 (B)	130,844	129,984	Security Abbreviations and Legend		
			CME Chicago Mercantile Exchange		

Portfolio of Investments — June 30, 2023 (unaudited) (showing percentage of total net assets)

CMT	Constant Maturity Treasury
LIBOR	London Interbank Offered Rate
SOFR	Secured Overnight Financing Rate
(A)	Variable rate obligation. The coupon rate shown represents the rate at period end.
(B)	These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$46,779,199 or 18.0% of the fund's net assets as of 6-30-23.
(C)	Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.
(D)	The rate shown is the annualized seven-day yield as of 6-30-23.
(E)	Investment is an affiliate of the fund, the advisor and/or subadvisor.
*	Yield represents either the annualized yield at the date of purchase,
	the stated coupon rate or, for floating rate securities, the rate at period end.