Portfolio of Investments – as of September 30, 2023 (Unaudited)

Natixis Loomis Sayles Short Duration Income ETF

Principal Amount	Description	Value (†)	Principal Amount	Description	Value (†)
Ronde and	Notes — 96.4% of Net Assets			ABS Car Loan — continued	
Dollas alla	ABS Car Loan — 13.9%		\$ 75,000	Ford Credit Auto Lease Trust , Series 2023-A,	
\$ 1,497	American Credit Acceptance Receivables Trust,			Class A3, 4.940%, 3/15/2026	\$ 74,229
	Series 2020-4, Class C, 1.310%, 12/14/2026(a)	\$ 1,490	19,258	Ford Credit Auto Owner Trust, Series 2021-A,	18,879
20,000	American Credit Acceptance Receivables Trust,		85,000	Class A3, 0.300%, 8/15/2025 Ford Credit Auto Owner Trust, Series 2023-B,	10,075
00.000	Series 2022-4, Class C, 7.860%, 2/15/2029(a)	20,150	00,000	Class A3, 5.230%, 5/15/2028	84,386
29,300	American Credit Acceptance Receivables Trust, Series 2023-2, Class A, 5.890%, 10/13/2026(a)	29,218	29,108	Foursight Capital Automobile Receivables Trust,	
60,000	American Credit Acceptance Receivables Trust,	20,210		Series 2021-2, Class A3, 0.810%, 5/15/2026(a)	28,869
	Series 2023-3, Class C, 6.440%, 10/12/2029(a)	59,845	120,000	GLS Auto Receivables Issuer Trust, Series 2023-1A,	110 / 51
34,828	American Credit Acceptance Receivables Trust ,		65,000	Class B, 6.190%, 6/15/2027(a) GLS Auto Receivables Issuer Trust, Series 2023-3A,	119,451
00.000	Series 2021-3, Class C, 0.980%, 11/15/2027(a)	34,400	05,000	Class B, 5.890%, 1/18/2028(a)	64,758
20,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B, 0.690%, 1/19/2027	19,019	6,233	GM Financial Consumer Automobile Receivables	
55,000	AmeriCredit Automobile Receivables Trust,	19,019		Trust, Series 2021-1, Class A3, 0.350%, 10/16/2025	6,115
00,000	Series 2021-3, Class C, 1.410%, 8/18/2027	49,854	9,786	Harley-Davidson Motorcycle Trust, Series 2021-A,	
105,000	AmeriCredit Automobile Receivables Trust,		20.000	Class A3, 0.370%, 4/15/2026	9,593
	Series 2023-1, Class B, 5.570%, 3/20/2028	103,731	30,000	Harley-Davidson Motorcycle Trust, Series 2023-B, Class A3, 5.690%, 8/15/2028	29,982
85,000	AmeriCredit Automobile Receivables Trust ,	00 700	25,000	Harley-Davidson Motorcycle Trust, Series 2023-B,	20,002
72,359	Series 2022-1, Class B, 2.770%, 4/19/2027 Avid Automobile Receivables Trust , Series 2023-1,	80,723	-,	Class A4, 5.780%, 4/15/2031	24,936
12,000	Class A, 6.630%, 7/15/2026(a)	72,306	597	Harley-Davidson Motorcycle Trust , Series 2022-A,	
45,040	Canadian Pacer Auto Receivables Trust ,	,	0.050	Class A2A, 2.450%, 5/15/2025	596
	Series 2021-1A, Class A3, 0.500%, 10/20/2025(a)	43,790	8,350	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3, 0.270%, 4/21/2025	8,201
105,000	Capital One Prime Auto Receivables Trust ,		75,000	LAD Auto Receivables Trust, Series 2023-3A,	0,201
11 200	Series 2023-1, Class A3, 4.870%, 2/15/2028	103,519	10,000	Class A3, 6.120%, 9/15/2027(a)	74,757
11,208	Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.720%, 9/11/2028	10,606	30,000	Navistar Financial Dealer Note Master Owner Trust	
45,000	Carvana Auto Receivables Trust, Series 2023-P1,	10,000		II, Series 2023-1, Class A, 6.180%, 8/25/2028(a)	29,910
	Class A3, 5.980%, 12/10/2027(a)	44,743	130,000	OneMain Direct Auto Receivables Trust,	100 17/
60,000	Carvana Auto Receivables Trust, Series 2023-P4,		8,095	Series 2023-1A, Class A, 5.410%, 11/14/2029(a) Prestige Auto Receivables Trust, Series 2020-1A,	128,174
45 000	Class A3, 6.160%, 10/10/2028(a)	59,995	0,000	Class C, 1.310%, 11/16/2026(a)	8,070
45,000	Citizens Auto Receivables Trust, Series 2023-2, Class A2A, 6.090%, 10/15/2026(a)	44,969	120,000	Prestige Auto Receivables Trust, Series 2023-1A,	
20,643	Drive Auto Receivables Trust, Series 2021-3, Class B,	44,303		Class C, 5.650%, 2/15/2028(a)	117,348
20,010	1.110%, 5/15/2026	20,515	5,725	Santander Consumer Auto Receivables Trust,	5 740
3,230	DT Auto Owner Trust, Series 2020-2A, Class C,		25,000	Series 2020-AA, Class C, 3.710%, 2/17/2026(a) Santander Drive Auto Receivables Trust,	5,712
	3.280%, 3/16/2026(a)	3,216	25,000	Series 2023-3, Class C, 5.770%, 11/15/2030	24,807
16,966	DT Auto Owner Trust, Series 2020-3A, Class C,	16,689	50,000	Santander Drive Auto Receivables Trust,	,
1,382	1.470%, 6/15/2026(a) DT Auto Owner Trust, Series 2021-2A, Class B,	10,009		Series 2023-4, Class B, 5.770%, 12/15/2028	50,104
1,002	0.810%, 1/15/2027(a)	1,380	2,367	Santander Retail Auto Lease Trust , Series 2022-A,	
50,000	DT Auto Owner Trust, Series 2021-4A, Class C,		140.000	Class A2, 0.970%, 3/20/2025(a)	2,360
	1.500%, 9/15/2027(a)	47,380	140,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class A3, 5.470%, 10/20/2028(a)	138,317
50,000	DT Auto Owner Trust, Series 2022-3A, Class B,	E0 000	70,595	Toyota Auto Receivables Owner Trust, Series 2021-C,	100,011
60,000	6.740%, 7/17/2028(a) DT Auto Owner Trust, Series 2023-2A, Class B,	50,226		Class A3, 0.430%, 1/15/2026	68,290
00,000	5.410%, 2/15/2029(a)	59,116	35,296	Toyota Lease Owner Trust, Series 2021-B, Class A3,	
35,903	Enterprise Fleet Financing LLC, Series 2021-2,	, -	105 000	0.420%, 10/21/2024(a)	35,095
	Class A2, 0.480%, 5/20/2027(a)	34,781	105,000	Toyota Lease Owner Trust, Series 2023-A, Class A3, 4.930%, 4/20/2026(a)	103,698
24,519	Exeter Automobile Receivables Trust,		23,124	Westlake Automobile Receivables Trust,	100,000
90 000	Series 2021-4A, Class B, 1.050%, 5/15/2026 Exeter Automobile Receivables Trust,	24,364	,	Series 2021-2A, Class B, 0.620%, 7/15/2026(a)	22,970
80,000	Series 2022-5A, Class B, 5.970%, 3/15/2027	79,653	115,000	Westlake Automobile Receivables Trust,	
30,000	Exeter Automobile Receivables Trust,			Series 2021-3A, Class C, 1.580%, 1/15/2027(a)	109,915
	Series 2023-3A, Class B, 6.110%, 9/15/2027	29,788	30,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class C, 5.740%, 8/15/2028(a)	20 6/0
90,000	First Investors Auto Owner Trust , Series 2022-1A,	c ·	100,000	Westlake Automobile Receivables Trust,	29,648
20,000	Class C, 3.130%, 5/15/2028(a)	84,397	100,000	Series 2023-3A, Class C, 6.020%, 9/15/2028(a)	99,629
30,000	Flagship Credit Auto Trust, Series 2021-2, Class B, 0.930%, 6/15/2027(a)	29,314			2,948,599
160,000	Flagship Credit Auto Trust, Series 2023-2, Class C,	20,017		ABS Credit Card — 2.2%	
	5.810%, 5/15/2029(a)	156,721	170,000	Capital One Multi-Asset Execution Trust,	
14,239	Flagship Credit Auto Trust , Series 2020-4, Class C,			Series 2021-A1, Class A1, 0.550%, 7/15/2026	163,000
	1.280%, 2/16/2027(a)	13,902			

Amount	Description	Value (†)
	ABS Credit Card — continued	
\$ 125,000	Mercury Financial Credit Card Master Trust,	
	Series 2022-1A, Class A, 2.500%, 9/21/2026(a)	\$ 119,56
175,000	World Financial Network Credit Card Master Trust,	
	Series 2023-A, 5.020%, 3/15/2030	172,07
		454,63
	ABS Other — 4.2%	
93,869	Chesapeake Funding II LLC, Series 2023-1A,	
	Class A1, 5.650%, 5/15/2035(a)	93,23
39,774	Daimler Trucks Retail Trust, Series 2022-1, Class A2,	00 70
00.000	5.070%, 9/16/2024	39,70
60,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4,	E0 02
86,708	5.930%, 12/16/2030 FREED ABS Trust, Series 2022-4FP, Class B,	59,93
00,700	7.580%, 12/18/2029(a)	87,12
180,000	HPEFS Equipment Trust , Series 2023-1A, Class A3,	07,12
100,000	5.410%, 2/22/2028(a)	178,89
77,685	Marlette Funding Trust, Series 2023-2A, Class A,	
,	6.040%, 6/15/2033(a)	77,42
6,511	OneMain Financial Issuance Trust, Series 2020-1A,	
	Class A, 3.840%, 5/14/2032(a)	6,49
110,000	SCF Equipment Leasing LLC, Series 2022-1A,	
	Class A3, 2.920%, 7/20/2029(a)	106,04
60,000	Verizon Master Trust, Series 2022-5, Class A1A,	
475 000	3.720%, 7/20/2027	59,55
175,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A,	170.04
	Class A, 5.800%, 4/18/2038(a)	173,64
	ADC Chudant Loan 0.5%	882,05
115 107	ABS Student Loan — 0.5%	
115,167	Navient Private Education Refi Loan Trust,	06 15
	Series 2021-EA, Class A, 0.970%, 12/16/2069(a)	96,15
20.000	Aerospace & Defense — 0.6%	10.05
20,000	Boeing Co., 4.875%, 5/01/2025	19,65
20,000 45,000	Huntington Ingalls Industries, Inc., 3.844%, 5/01/2025 L3Harris Technologies, Inc., 5.400%, 1/15/2027	19,31 44,60
45,000	RTX Corp., 5.000%, 2/27/2026	44,00
43,000	117X G01p., 3.000 %, 2/27/2020	128,03
	Agency Commercial Mortgage-Backed Securiti	
13,844	Federal Home Loan Mortgage Corp. Multifamily	00 0.170
10,011	Structured Pass-Through Certificates, Series KF81,	
	Class AL, 30 day USD SOFR Average + 0.474%,	
	5.786%, 6/25/2027(b)	13,84
10,068	Federal Home Loan Mortgage Corp. Multifamily	
	Structured Pass-Through Certificates, Series KF81,	
	Class AS, 30 day USD SOFR Average + 0.400%,	
	5.711%, 6/25/2027(b)	10,01
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		-
55 000	Airlines — 0.3%	23,86
55,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025	23,86
55,000 15,000	Airlines — 0.3%	23,86 54,36 13,87
	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a)	23,86 54,36 13,87
15,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8%	23,86 54,36 13,87 68,23
15,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a)	23,86 54,36 13,87 68,23
15,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc.,	23,86 54,36 13,87 68,23 117,35
15,000 120,000 145,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc., 6.050%, 10/10/2025	23,86 54,36 13,87 68,23 117,35
15,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc., 6.050%, 10/10/2025 Harley-Davidson Financial Services, Inc.,	23,86 54,36 13,87 68,23 117,35 144,35
15,000 120,000 145,000 20,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc., 6.050%, 10/10/2025 Harley-Davidson Financial Services, Inc., 3.350%, 6/08/2025(a)	23,86 54,36 13,87 68,23 117,35 144,35
15,000 120,000 145,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc., 6.050%, 10/10/2025 Harley-Davidson Financial Services, Inc., 3.350%, 6/08/2025(a) Harley-Davidson Financial Services, Inc.,	23,86 54,36 13,87 68,23 117,35 144,35 18,98
15,000 120,000 145,000 20,000 65,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc., 6.050%, 10/10/2025 Harley-Davidson Financial Services, Inc., 3.350%, 6/08/2025(a) Harley-Davidson Financial Services, Inc., 6.500%, 3/10/2028(a)	23,86 54,36 13,87 68,23 117,35 144,35 18,98 64,25
15,000 120,000 145,000 20,000 65,000 75,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc., 6.050%, 10/10/2025 Harley-Davidson Financial Services, Inc., 3.350%, 6/08/2025(a) Harley-Davidson Financial Services, Inc., 6.500%, 3/10/2028(a) Hyundai Capital America, 5.950%, 9/21/2026(a)	23,86 54,36 13,87 68,23 117,35 144,35 18,98 64,25
15,000 120,000 145,000 20,000 65,000	Airlines — 0.3% Southwest Airlines Co., 5.250%, 5/04/2025 United Airlines, Inc., 4.375%, 4/15/2026(a) Automotive — 2.8% BMW U.S. Capital LLC, 5.050%, 8/11/2028(a) General Motors Financial Co., Inc., 6.050%, 10/10/2025 Harley-Davidson Financial Services, Inc., 3.350%, 6/08/2025(a) Harley-Davidson Financial Services, Inc., 6.500%, 3/10/2028(a)	23,86 54,36 13,87 68,23 117,35 144,35 18,98 64,25 74,78 19,99

V	/alue (†)	Principal Amount	Description	Va	lue (†)
			Automotive — continued		
		\$ 30,000	Toyota Motor Credit Corp., MTN, 5.000%, 8/14/2026	\$	29,705
\$	119,566	65,000	Toyota Motor Credit Corp., MTN, 5.250%, 9/11/2028	Ψ	64,633
Ť		00,000			583,829
	172,072		Banking — 6.5%		303,023
_	454,638	55,000	Ally Financial, Inc., 7.100%, 11/15/2027		54,993
		35,000 85,000	American Express Co., (fixed rate to 7/27/2028,		34,333
		03,000	variable rate thereafter), 5.282%, 7/27/2029		82,869
	93,235	110,000	Bank of America Corp., MTN, (fixed rate to 4/02/2025,		02,003
	00,200	110,000	variable rate thereafter), 3.384%, 4/02/2026		105,280
	39,703	15,000	Bank of Montreal, 5.300%, 6/05/2026		14,798
		35,000	Bank of Montreal, SOFR Index + 0.350%,		11,700
	59,936	03,000	5.694%, 12/08/2023(b)		34,999
		55,000	Bank of Montreal, 5.717%, 9/25/2028		54,416
	87,122	65,000	Bank of New York Mellon Corp., (fixed rate to		01,110
		00,000	4/26/2026, variable rate thereafter), 4.947%, 4/26/2027		63,446
	178,892	105,000	Canadian Imperial Bank of Commerce,		00,0
		,	5.986%, 10/03/2028		104,766
	77,424	65,000	Capital One Financial Corp., (fixed rate to 12/06/2023,		. ,
		,	variable rate thereafter), 1.343%, 12/06/2024		64,215
	6,499	40,000	Capital One Financial Corp., (fixed rate to 6/08/2028,		
		-,	variable rate thereafter), 6.312%, 6/08/2029		39,092
	106,040	35,000	Citigroup, Inc., (fixed rate to 5/25/2033, variable rate		
			thereafter), 6.174%, 5/25/2034		33,447
	59,557	35,000	Fifth Third Bancorp, (fixed rate to 7/27/2028, variable		
			rate thereafter), 6.339%, 7/27/2029		34,575
_	173,648	120,000	Goldman Sachs Group, Inc., (fixed rate to 8/10/2025,		
	882,056		variable rate thereafter), 5.798%, 8/10/2026		119,082
		40,000	Huntington Bancshares, Inc., (fixed rate to 8/21/2028,		
			variable rate thereafter), 6.208%, 8/21/2029		39,130
	96,157	120,000	Morgan Stanley, MTN, SOFR + 0.455%,		
			5.790%, 1/25/2024(b)		119,975
	19,657	60,000	Royal Bank of Canada, GMTN, 5.200%, 7/20/2026		59,345
	19,317	60,000	Royal Bank of Canada, GMTN, SOFR Index + 0.300%,		
	44,608		5.613%, 1/19/2024(b)		59,991
	44,452	30,000	Santander Holdings USA, Inc., (fixed rate to		
	128,034		6/12/2028, variable rate thereafter), 6.565%, 6/12/2029		29,265
es –	- 0.1%	60,000	State Street Corp., 5.272%, 8/03/2026		59,436
	0.1 /0	60,000	Synchrony Financial, 4.875%, 6/13/2025		57,528
		155,000	Wells Fargo & Co., MTN, (fixed rate to 4/25/2025,		
			variable rate thereafter), 3.908%, 4/25/2026		149,351
	13,846			1	,379,999
	,		Brokerage — 0.7%		
		100,000	Charles Schwab Corp., 5.875%, 8/24/2026		99,671
		40,000	Jefferies Financial Group, Inc., 5.875%, 7/21/2028		39,145
	10,019				138,816
	23,865		Chemicals — 0.9%		
	<u> </u>	60,000	Celanese U.S. Holdings LLC, 6.165%, 7/15/2027		59,164
	54,362	65,000	EIDP, Inc., 4.500%, 5/15/2026		63,312
	13,872	75,000	Nutrien Ltd., 5.900%, 11/07/2024		74,790
_	68,234				197,266
	00,201		Collateralized Mortgage Obligations — 0.7%		
	117,351	922	Government National Mortgage Association,		
	117,001	022	Series 2011-H23, Class HA, 3.000%, 12/20/2061(c)		831
	144,358	389	Government National Mortgage Association,		001
	144,000	000	Series 2012-H28, Class FA, 1 mo. USD SOFR + 0.694%,		
	18,981		4.978%, 9/20/2062(b)(c)		372
	10,301	369	Government National Mortgage Association,		0.2
	64,258		Series 2013-H04, Class BA, 1.650%, 2/20/2063(c)		319
	04,238 74,787	2,850	Government National Mortgage Association,		
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_,000	Series 2013-H11, Class JA, 3.500%, 4/20/2063(c)		2,679
	19,997				
	19,337				

Principal Amount	Description	Value (+)
Amount	Description	Value (†)
\$ 4,678	Collateralized Mortgage Obligations — continue Government National Mortgage Association,	ed
φ 4,070	Series 2016-H13, Class FT, 1 mo. USD SOFR + 0.694%,	
	6.012%, 5/20/2066(b)(c)	\$ 4,618
318	Government National Mortgage Association,	
	Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%,	200
13,091	4.408%, 10/20/2064(b)(c) Government National Mortgage Association,	308
10,001	Series 2019-H01, Class FJ, 1 mo. USD SOFR + 0.414%,	
	4.525%, 9/20/2068(b)(c)	12,892
13,483	Government National Mortgage Association,	
	Series 2019-H01, Class FT, 1 mo. USD SOFR + 0.514%, 5.832%, 10/20/2068(b)	13,435
18,073	Government National Mortgage Association,	13,435
,	Series 2019-H05, Class FT, 1 yr. CMT + 0.430%,	
	5.810%, 4/20/2069(b)	18,067
32,287	Government National Mortgage Association,	
	Series 2019-H13, Class FT, 1 yr. CMT + 0.450%, 5.830%, 8/20/2069(b)	32,248
67,349	Government National Mortgage Association,	32,240
07,010	Series 2020-H01, Class FT, 1 yr. CMT + 0.500%,	
	5.880%, 1/20/2070(b)	67,060
		152,829
	Construction Machinery — 0.8%	
100,000	Caterpillar Financial Services Corp.,	00.405
25 000	5.150%, 8/11/2025	99,465
35,000 35,000	CNH Industrial Capital LLC, 5.450%, 10/14/2025 CNH Industrial Capital LLC, 5.500%, 1/12/2029	34,728 34,394
05,000		168,587
	Consumer Cyclical Services — 0.3%	
66,000	Expedia Group, Inc., 6.250%, 5/01/2025(a)	66,109
	Electric — 5.8%	
45,000	AES Corp., 3.300%, 7/15/2025(a)	42,623
60,000	American Electric Power Co., Inc., 5.699%, 8/15/2025	59,692
85,000	CenterPoint Energy, Inc., 5.250%, 8/10/2026	83,907
85,000	Consolidated Edison, Inc., Series A, 0.650%, 12/01/2023	84,282
30,000	Dominion Energy, Inc., 3.071%, 8/15/2024	29,205
90,000	DTE Energy Co., 4.220%, 11/01/2024	88,322
75,000	Edison International, 4.700%, 8/15/2025	72,983
20,000	Interstate Power & Light Co., 5.700%, 10/15/2033	19,669
85,000	ITC Holdings Corp., 4.950%, 9/22/2027(a)	82,816
50,000	NextEra Energy Capital Holdings, Inc.,	40.000
45,000	5.749%, 9/01/2025 NextEra Energy Capital Holdings, Inc.,	49,860
43,000	6.051%, 3/01/2025	45,068
65,000	Pacific Gas & Electric Co., 3.250%, 2/16/2024	64,239
35,000	Pacific Gas & Electric Co., 6.100%, 1/15/2029	34,185
25,000	Pennsylvania Electric Co., 5.150%, 3/30/2026(a)	24,531
25,000	Southern California Edison Co., 5.650%, 10/01/2028	24,955
85,000	Southern Co., Series 21-A, 0.600%, 2/26/2024	83,174 82,871
85,000 65,000	Vistra Operations Co. LLC, 5.125%, 5/13/2025(a) WEC Energy Group, Inc., 0.800%, 3/15/2024	63,474
95,000	WEC Energy Group, Inc., 5.600%, 9/12/2024	94,984
90,000	Xcel Energy, Inc., 0.500%, 10/15/2023	89,834
-		1,220,674
	Finance Companies — 3.4%	
40,000	Air Lease Corp., MTN, 0.700%, 2/15/2024	39,196
80,000	Air Lease Corp., 0.800%, 8/18/2024	76,277
40,000	Aircastle Ltd., 2.850%, 1/26/2028(a)	33,939
20,000	Aircastle Ltd., 6.500%, 7/18/2028(a)	19,614 25.092
30,000 30,000	Ares Capital Corp., 2.875%, 6/15/2028 Ares Capital Corp., 3.250%, 7/15/2025	25,092 28,101
50,000	, 100 Oupitur Oorp., 0.200 /0, 7/ 10/2020	20,101

Principa Amount	Description	Value (†)
	Finance Companies — continued	
\$ 35,00 60,00	Bain Capital Specialty Finance, Inc.,	\$ 33,88
	2.550%, 10/13/2026	51,74
20,00		17,54
45,00		38,73
55,00	-	45,01
30,00		28,10
55,00		54,51
45,00		38,74
40,00	• • • • • • • •	35,05
60,00	-	52,46
25,00 25,00	Morgan Stanley Direct Lending Fund,	22,09
15.00	4.500%, 2/11/2027	23,22
45,00		44,38
15,00	Sixth Street Specialty Lending, Inc., 6.950%, 8/14/2028	14,83
	0.330 /0, 0/ 14/ 2020	
	Food & Powerage 1 20/	722,56
20.00	Food & Beverage — 1.2%	10 50
20,00		19,56
85,00 90,00	5 <i>7 7 7 7</i>	84,13
50,00	Finance, Inc., 5.125%, 2/01/2028	85,64
60,00		58,58
00,00	Rearry B11 opper, me., 0.75070, 0, 10/2024	247,92
	Gaming — 0.3%	247,32
65,00		
03,00	5.250%, 6/01/2025	63,66
200,00	Government Owned - No Guarantee — 0.9% NBN Co. Ltd., 0.875%, 10/08/2024(a)	189,99
	Health Insurance — 0.5%	
95,00	UnitedHealth Group, Inc., 5.150%, 10/15/2025	94,72
	Home Construction — 0.1%	
20,00	Forestar Group, Inc., 3.850%, 5/15/2026(a)	18,15
	Independent Energy — 1.0%	
15,00	Crescent Energy Finance LLC, 9.250%, 2/15/2028(a)	15,31
31,00	EQT Corp., 6.125%, 2/01/2025	30,89
55,00	Ovintiv, Inc., 5.650%, 5/15/2028	53,79
65,00		64,16
45,00	Sitio Royalties Operating Partnership LP/Sitio	
	Finance Corp., 7.875%, 11/01/2028(a)	45,11
		209,28
	Life Insurance — 3.1%	
20,00	5	
	1.200%, 12/15/2023(a)	19,80
120,00	5	
05.00	1.750%, 1/13/2025(a)	113,16
25,00		24,28
95,00	5 5, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7, 7,	93,85
40,00		38,45
5,00	3 / / / / / / /	4,89
110,00 85.00	-	109,71
85,00	0.600%, 3/25/2024(a)	82,92
105,00		103,47
70,00		67,55
, 0,00		658,13
	Lodging — 0.7%	000,10
30,00		29,66
50,00	Hydit Hotolo Oorp., 3.37370, 47232023	23,00

Amount	Description	Value (†)	Principal Amount	
	Lodging — continued			
\$ 65,000	Hyatt Hotels Corp., 5.750%, 1/30/2027	\$ 64,583	\$ 40,000	
45,000	Marriott International, Inc., 5.550%, 10/15/2028	44,497	60,000	
		138,746	80,000	
	Media Entertainment — 0.3%		45,000	
5,000	Take-Two Interactive Software, Inc.,		45.000	
	3.300%, 3/28/2024	4,932	45,000	
70,000	Warnermedia Holdings, Inc., 3.755%, 3/15/2027	64,625	60,000 110,000	
		69,557	35,000	
	Metals & Mining — 1.3%		33,000	
75,000	BHP Billiton Finance USA Ltd., 4.875%, 2/27/2026	73,954	25,000	
105,000	Glencore Funding LLC, 6.125%, 10/06/2028(a)	104,820	10,000	
55,000 45,000	Mineral Resources Ltd., 9.250%, 10/01/2028(a) Nucor Corp., 3.950%, 5/23/2025	55,550 43,648		
40,000	Nucor corp., 5.550 %, 5/25/2025	277,972		
	Midstream — 1.3%		50,000	
40,000	Enbridge, Inc., 5.700%, 3/08/2033	38,320	110,000	
40,000	ONEOK, Inc., 5.550%, 11/01/2026	39,739		
125,000	TransCanada PipeLines Ltd., Series FRN, SOFR Index	55,755		
120,000	+ 1.520%, 6.864%, 3/09/2026(b)	125,376	25,000	
75,000	Williams Cos., Inc., 5.400%, 3/02/2026	74,418		
		277,853	55,000	
	Natural Gas — 0.4%	<u>.</u>		
65,000	Sempra, 5.400%, 8/01/2026	64,311		
25,000	Southern Co. Gas Capital Corp., 5.750%, 9/15/2033	24,508		
		88,819	1,165,000	
	Non-Agency Commercial Mortgage-Backed		745,000	
	Securities — 1.4%		2,180,000	
30,000	BANK, Series 2023-5YR3, Class A3,		975,000	
00,000	6.724%, 9/15/2056(d)	30,724	2,065,000	
75,000	Benchmark Mortgage Trust, Series 2023-V2,	,		
	Class A3, 5.812%, 5/15/2055(d)	73,960	40,000	
100,000	Credit Suisse Mortgage Trust, Series 2014-USA,		40,000 85,000	
	Class A2, 3.953%, 9/15/2037(a)	85,333	00,000	
22,099	Morgan Stanley Bank of America Merrill Lynch Trust,		50,000	
444.050	Series 2013-C11, Class A4, 4.020%, 8/15/2046(d)	21,934		
111,953	MSBAM Commercial Mortgage Securities Trust,	02.261		
	Series 2012-CKSV, Class A2, 3.277%, 10/15/2030(a)	92,361 304,312		
	Office REITs — 0.1%	304,312		
20,000		25.045		
30,000	Hudson Pacific Properties LP, 5.950%, 2/15/2028 Other REITs — 0.4%	25,045	Short-Term	
95,000	Starwood Property Trust, Inc., 3.750%, 12/31/2024(a)	90,445	422,481	
55,000		30,443		
40,000	Packaging — 0.6% Amcor Flexibles North America, Inc.,			
40,000	4.000%, 5/17/2025	38,685		
100,000	Sonoco Products Co., 1.800%, 2/01/2025	94,321	425,000	
100,000	0011000 1 1044010 00., 1.000 %, 2,01,2020	133,006	110,000	
	Property & Casualty Insurance — 0.1%		-,	
35,000	Trustage Financial Group, Inc., 4.625%, 4/15/2032(a)	28,883		
00,000	Retail REITs — 0.2%			
40,000	Federal Realty OP LP, 3.950%, 1/15/2024	39,753		
-10,000	Retailers — 1.2%	00,100		
	Advance Auto Parts, Inc., 5.900%, 3/09/2026	28,974		
30 000				
30,000 65,000	AutoZone, Inc., 5,050%, 7/15/2026	64 052		
65,000	AutoZone, Inc., 5.050%, 7/15/2026 Lowe's Cos., Inc., 4.400%, 9/08/2025	64,052 83.095		
	AutoZone, Inc., 5.050%, 7/15/2026 Lowe's Cos., Inc., 4.400%, 9/08/2025 Walgreens Boots Alliance, Inc., 0.950%, 11/17/2023	64,052 83,095 79,485		

45,000 Fidelity National Information Services, Inc., 4.500%, 7/15/2025 43,301 4,932 45,000 Fiex Ltd, 6,000%, 11/15/2028 44,771 64,625 60,000 Global Payments, Inc., 1.500%, 11/15/2024 56,992 69,557 110,000 Intuit, Inc., 5.125%, 9/15/2028 108,823 73,954 25,000 Qorvo, Inc., 1.750%, 12/15/2024(a) 23,489 73,954 25,000 Qorvo, Inc., 1.750%, 12/15/2033(a) 9,747 43,648 493,562 43,562 77,972 50,000 BAT Capital Corp., 6.343%, 8/02/2030 49,249 77,972 50,000 BAT Capital Corp., 6.343%, 8/02/2030 49,249 77,973 50,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 38,739 Transportation Services — 0.4% 24,914 25,376 25,000 Element Fleet Management Corp., 5.550%, 5/01/2028(a) 53,276 78,190 Treasury Notes, 2,500%, 5/31/2024(e) 1,142,474 77,853 55,000 U.S. Treasury Notes, 4,625%, 6/30/2025 2,161,351 97,5,000 U.S. Treasury Notes, 4,750%, 7/31/2024 <th>ue (†)</th> <th>Principal Amount</th> <th>Description</th> <th>Value (†)</th>	ue (†)	Principal Amount	Description	Value (†)
44,497 60,000 Broadcom, Inc., 4,000%, 4/15/2029(a) 54,144 387,76 80,000 Dell International LLC/EMC Corp., 5,850%, 7/15/2025 79,894 4,302 45,000 Filex Ltd., 6,000%, 1/15/2028 44,771 64,625 60,000 Biobal Payments, Inc., 1,500%, 11/15/2024 56,992 69,557 110,000 NEV/NXP Funding LLC/NXP USA, Inc., 3,300 31,50%, 5/01/2027 31,914 73,954 31,50%, 5/01/2027 31,914 23,489 74,925 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 71,972 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 71,777 50,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 72,853 55,000 Fenske Truck Leasing Co. L/PTL Finance C			Technology — 2.3%	
38,746 80,000 Dell International LLC/EMC Corp., 5,850%, 7/15/2025 79,894 45,000 Fidelity National Information Services, Inc., 4,500%, 7/15/2025 43,301 4,932 45,000 Filex Ltd, 6,000%, 1/15/2028 44,771 64,625 60,000 Global Payments, Inc., 1,500%, 11/15/2024 56,992 69,557 35,000 NXP BV/NXP Funding LLC/NXP USA, Inc., 3,150%, 50/1/2027 31,314 73,954 25,000 Qorvo, Inc., 1,750%, 12/15/2024(a) 23,489 55,550 10,000 S&P Global, Inc., 5,250%, 9/15/2033(a) 9,747 433,737 Tobacco — 0.7% BAT Capital Corp., 6,343%, 8/02/2030 49,249 77,777 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 77,873 50,000 Philip Morris International, Inc., 5,250%, 9/07/2028 107,714 77,973 50,000 Element Fleet Management Corp., 5,535%, 5/31/2024(e) 1,142,474 77,873 55,000 U.S. Treasury Notes, 2,500%, 5/31/2025 2,161,351 77,883 7,000 U.S. Treasury Notes, 4,750%, 7/31/2025 9,86,525 30,724 Treasuries — 0.8%	64,583	\$ 40,000	Avnet, Inc., 6.250%, 3/15/2028	\$ 39,887
45,000 Fidelity National Information Services, Inc., 4,500%, 7/15/2025 43,301 4,332 45,000 Fidelity National Information Services, Inc., 4,500%, 7/15/2028 44,771 64,625 60,000 Global Payments, Inc., 1,500%, 11/15/2024 56,992 73,954 30,000 NXP BV/NXP Funding LLC/NXP USA, Inc., 3,150%, 50/1/2027 31,914 73,954 30,000 NXP BV/NXP Funding LLC/NXP USA, Inc., 3,150%, 50/1/2027 31,914 64,820 25,000 Garvo, Inc., 1,750%, 12/15/2024(a) 23,489 73,954 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5,250%, 9/07/2028 107,714 39,739 Transportation Services — 0.4% 25,376 25,000 Element Fleet Management Corp., 5,550%, 5/01/2028(a) 53,276 71,418 50,000 U.S. Treasury Notes, 3,875%, 4/30/2025 2,161,351 72,933 24,500 U.S. Treasury Notes, 4,255%, 6/3/1/2024(e) 1,142,474 74,5000 U.S. Treasury Notes, 4,255%, 6/3/2025 2,161,351 37,960 U.S. Treasury Notes, 4,255%, 6/3/2025 2,161,351 7,062,933 <t< td=""><td>44,497</td><td>60,000</td><td></td><td>54,144</td></t<>	44,497	60,000		54,144
4,500%, 7/15/2025 43,001 64,625 60,000 Global Payments, Inc., 1.500%, 11/15/2024 56,992 69,557 110,000 Intuit, Inc., 5.125%, 9/15/2028 108,823 73,954 35,000 Qarvo, Inc., 1.750%, 12/15/2024(a) 23,849 04,820 25,000 Qarvo, Inc., 1.750%, 12/15/2024(a) 23,849 04,820 25,000 Qarvo, Inc., 1.750%, 12/15/2024(a) 23,849 73,954 Tobacco — 0.7% 91/17 433,662 271,972 50,000 BAT Capital Corp., 6.343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 38,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 38,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 37,739 Transportation Services — 0.4% 24,914 78,963 25,000 Element Flect Management Corp., 5.35%, 4/30/2025 72,9383 50,000 U.S. Treasury Notes, 3.25%, 6/30/2025 72,9383 2,160,000 U.S. Treasury Notes, 4.25%, 6/30/2025 72,9393	138,746	80,000		79,894
4,332 45,000 Flex Ltd., 6.000%, 1/15/2028 44,771 64,625 60,000 Global Payments, Inc., 1.500%, 11/15/2024 56,992 63,557 130,000 Intui, Inc., 5125%, 9/15/2028 108,823 73,954 3.150%, 5/01/2027 31,914 04,820 25,000 0.000 S&P Global, Inc., 5.250%, 9/15/2033(a) 9,747 43,648		45,000		
64,625 60,000 Global Payments, Inc., 1.500%, 11/15/2024 56,992 69,557 110,000 Intuit, Inc., 5.125%, 9/15/2028 108,823 73,954 31,50%, 5/01/2027 31,914 04,820 25,000 Dorvo, Inc., 1.750%, 9/15/2033(a) 9,747 75,550 10,000 S&P Global, Inc., 5.250%, 9/15/2033(a) 9,747 73,972 Tobacco — 0.7% 493,562 77,972 50,000 BAT Capital Corp., 6.343%, 8/02/2030 49,249 93,739 Transportation Services — 0.4% 116,663 25,376 25,000 Element Fleet Management Corp., 6.21%, 6/26/2026(a) 24,914 77,953 55,000 Penske Truck Leasing Co. LP/PTL Finance Corp., 5.550%, 5/01/2028(a) 53,276 64,311 Treasury Notes, 3.875%, 4/30/2025 2,181,351 975,000 U.S. Treasury Notes, 4.50%, 6/30/2025 2,181,351 975,000 U.S. Treasury Notes, 4.50%, 6/30/2025 2,161,351 975,000 U.S. Treasury Notes, 5.000%, 8/31/2025 968,552 30,724 Wirelines — 0.8% 7,062,993 7,062,993 7,062,993 7,062,993 7,062,993 <td></td> <td></td> <td></td> <td></td>				
63,557 110,000 Intuit, Inc., 5,125%, 9/15/2028 108,823 73,954 35,000 NXP BV/NXP Funding LLC/NXP USA, Inc., 3,150%, 5/01/2027 31,914 73,954 25,000 Dorvo, Inc., 1.750%, 12/15/2024(a) 23,489 95,550 10,000 S&P Global, Inc., 5,250%, 9/15/2033(a) 9,747 43,648 Tobacco — 0.7% 493,562 277,972 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5,250%, 9/07/2028 107,714 39,739 Transportation Services — 0.4% 156,963 25,376 25,000 Element Fleet Management Corp., 5,4537(s),6/30/2025 24,914 277,853 55,000 Penske Truck Leasing Co. LP/PTL Finance Corp., 5,550%, 5/01/2028(a) 78,190 24,508 1,165,000 U.S. Treasury Notes, 3,875%, 4/30/2025 2,068,000 1,31,142,474 24,509 1,165,000 U.S. Treasury Notes, 5,000%, 8/31/2025 2,068,000 2,068,000 VIS. Treasury Notes, 7,076,9/30/2025 2,068,000 37,436 35,333 Spoud Virelines — 0.8% 7,062,993	4,932			
35,000 NXP BV/NXP Funding LLC/NXP USA, Inc., 3,150%, 500/2027 31,914 73,954 3,150%, 500/2027 31,914 04,820 25,000 0xrvo, Inc., 1,750%, 12/15/2024(a) 23,849 04,820 25,000 S&P Global, Inc., 5.250%, 9/15/2033(a) 9,747 43,648 70,972 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 39,739 Transportation Services — 0.4% 24,914 25,376 25,000 Element Fleet Management Corp., 5.550%, 5/01/2028(a) 24,914 77,853 55,000 Paske Truck Leasing Co. LP/PTL Finance Corp., 5.550%, 5/01/2028(a) 53,276 64,311 Treasury Notes, 2.500%, 5/31/2024(e) 1,142,474 74,500 U.S. Treasury Notes, 4.625%, 4/30/2025 2,161,351 97,5000 U.S. Treasury Notes, 4.50%, 3/1/2025 2,066,085 70,724 Yitelines — 0.8% 7,062,993 73,960 40,000 X1*T, Inc., 5.400%, 3/17/2024 83,009 21,934 S0,000 Verizon Communications, Inc., 3.000%, 3/22/202	64,625			
73,954 3.150%, 5/01/2027 31,914 104,820 25,000 Dorvo, Inc., 1.750%, 12/15/2024(a) 23,489 55,550 10,000 S&P Global, Inc., 5.250%, 9/15/2033(a) 9,747 43,648	69,557			108,823
7,3,344 25,000 Qorvo, Inc., 1.750%, 12/15/2024(a) 23,489 9,747 S&P Global, Inc., 5.250%, 9/15/2033(a) 9,747 43,648		35,000		21 01/
10,000 S&P Global, Inc., 5.250%, 9/15/2033(a) 9,747 43,648 Tobacco - 0.7% 493,562 277,972 50,000 BAT Capital Corp., 6.343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 39,739 Transportation Services - 0.4% 156,963 25,376 25,000 Element Fleet Management Corp., 6.271%, 6/28/2026(a) 53,276 64,311 6.271%, 6/28/2026(a) 53,276 78,190 Yatresurg Notes, 2,500%, 5/31/2024(e) 1,142,474 74,5000 U.S. Treasury Notes, 3,875%, 4/30/2025 729,838 2,180,000 U.S. Treasury Notes, 4,750%, 7/31/2025 2,066,000 30,724 Wirelines - 0.8% 37,436 73,960 40,000 AT&T, Inc., 5,400%, 2/15/2034 37,436 85,333 85,000 Bell Telephone Co. of Canada or Bell Canada, Series US-3, 0.750%, 3/17/2024 83,009 21,934 50,000 Verizon Communications, Inc., 3.000%, 3/22/2027 45,875 30,312 Total Bonds and Notes 166,320 20,402,155 25,045	73,954	25 000		
33,300 493,562 277,972 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5,250%, 9/07/2028 107,714 39,739 Transportation Services — 0.4% 156,963 25,376 25,000 Element Fleet Management Corp., 5,250%, 5/01/2028(a) 24,914 777,853 55,000 Penske Truck Leasing Co. LP/PTL Finance Corp., 5,550%, 5/01/2028(a) 53,276 64,311 Treasuries — 33,4% 78,190 24,568 24,508 Treasury Notes, 2,500%, 5/31/2024(e) 1,142,474 74,5000 U.S. Treasury Notes, 4,625%, 6/30/2025 2,161,351 975,000 U.S. Treasury Notes, 4,750%, 7/31/2025 2,068,085 97,960 U.S. Treasury Notes, 5,000%, 8/31/2025 2,068,085 70,02933 7,062,993 7,062,993 73,960 40,000 AT&,1 Inc., 5,40%, 2/15/2034 37,436 85,333 85,000 Bell Telephone Co. of Canada or Bell Canada, Series US-3,0.75%, 3/31/2024 45,375 194,445 Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/29/2023 at 2,500% to be repurchased at \$422,589 on 10/02/2023 collateralized by \$484,000 U.S. Treasury Note, 0.750% due 8/31/2026	104,820			
43,040 Tobacco — 0.7% 38,320 50,000 BAT Capital Corp., 6,343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 39,739 Transportation Services — 0.4% 25,376 25,000 Element Fleet Management Corp., 6.271%, 6/26/2026(a) 24,914 74,418 6.271%, 6/26/2026(a) 24,914 53,276 64,311 Treasuries — 33.4% 55,500 55,50%, 5/01/2028(a) 53,276 64,311 Treasury Notes, 2,500%, 5/31/2024(e) 1,142,474 78,190 24,508 1,165,000 U.S. Treasury Notes, 3,875%, 4/30/2025 2,161,351 975,000 U.S. Treasury Notes, 4,750%, 7/31/2025 968,825 2,068,065 975,000 U.S. Treasury Notes, 4,750%, 7/31/2025 2,066,065 7,062,993 73,960 40,000 AT&T, Inc., 5,400%, 2/15/2034 37,436 85,333 85,000 Bell Telephone Co. of Canada or Bell Canada, Series US-3,0.750%, 3/11/2024 33,009 21,934 Verizon Communications, Inc., 3.000%, 3/22/2027 45,875 90,445 Cidearing Corporation, dated		10,000		
1/1/12/2 50,000 BAT Capital Corp., 6.343%, 8/02/2030 49,249 38,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 38,739 Transportation Services — 0.4% 156,963 25,376 25,000 Element Fleet Management Corp., 6.271%, 6/28/2026(a) 24,914 778,553 55,000 Penske Truck Leasing Co. LP/PTL Finance Corp., 5.550%, 5/01/2028(a) 53,276 64,311 Treasuries — 33.4% 78,190 24,508 1,165,000 U.S. Treasury Notes, 3,250%, 5/31/2024(e) 1,142,474 74,500 U.S. Treasury Notes, 4,255%, 6/30/2025 2,161,351 975,000 U.S. Treasury Notes, 5,000%, 8/31/2025 2,066,0805 7,062,993 7,062,993 7,062,993 73,960 Wirelines — 0.8% 37,436 85,333 85,000 Verizon Communications, Inc., 3.000%, 3/22/2027 45,875 19,34 Total Bonds and Notes 106,320 92,361 Total Bonds and Notes 106,320 92,445 422,481 Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/29/2023 at 2.500% to be repurchased at \$422,569				+35,302
33,320 110,000 Philip Morris International, Inc., 5.250%, 9/07/2028 107,714 39,739 Transportation Services — 0.4% 156,963 25,376 25,000 Element Fleet Management Corp., 6.271%, 6/26/2026(a) 24,914 277,853 55,000 Penske Truck Leasing Co. LP/PTL Finance Corp., 5.550%, 5/01/2028(a) 53,276 64,311 Treasuries — 33.4% 78,190 24,508 Treasury Notes, 2.500%, 5/31/2024(e) 1,142,474 745,000 U.S. Treasury Notes, 3.875%, 4/30/2025 2,161,351 975,000 U.S. Treasury Notes, 4.50%, 7/31/2025 2,060,805 975,000 U.S. Treasury Notes, 5.000%, 8/31/2025 2,060,805 70,62,993 7,062,993 7,062,993 73,960 Wirelines — 0.8% 37,436 85,333 85,000 Bell Telephone Co. of Canada or Bell Canada, Series US-3, 0.750%, 3/17/2024 83,009 21,934 50,000 Verizon Communications, Inc., 3.000%, 3/22/2027 45,875 166,320 104,411 166,320 166,320 92,361 Total Bonds and Notes 106,320 166,320 93,455 Verizon Communications, Inc., 3.000%, 3/22/2027 45,875	277,972	50 000		49 249
33,739 Transportation Services — 0.4% 25,376 25,000 25,376 25,000 277,853 55,000 777,853 55,000 777,853 55,000 78,190 78,190 24,508 78,190 24,508 78,190 24,508 1,165,000 1,165,000 U.S. Treasury Notes, 2,500%, 5/31/2024(e) 1,165,000 U.S. Treasury Notes, 3,875%, 4/30/2025 2,180,000 U.S. Treasury Notes, 4,625%, 6/30/2025 2,180,000 U.S. Treasury Notes, 4,750%, 7/31/2025 30,724 7,062,993 73,960 40,000 40,000 AT&T, Inc., 5,400%, 2/15/2034 85,333 85,000 21,934 50,000 Verizon Communications, Inc., 3,000%, 3/22/2027 45,875 166,320 104,451 25,045 Short-Term Investments — 4,55% 90,445 Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/29/2023 at 2,500% to be repurchased at \$422,569 on 10/02/2023 at 2,500% to be repurchased at \$422,569 on 10/02/2023 at 2,500% to be repurchased at \$422,500 uls. Treasury Bill, 5,27				
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20,014 Net Assets — 100.0% \$21,166,519 64,052 Net Assets — 100.0% \$21,166,519			(Identified Cost \$21,769,721)	21,358,411
64,052 Net Assets — 100.0% \$21,166,519	28,974			(191,892)
			Net Assets — 100.0%	\$21,166,519
	83,095			

(†) Registered investment companies are required to value portfolio investments using an unadjusted, readily available market quotation. The Fund obtains readily available market quotations from independent pricing services. Fund investments for which readily available market quotations are not available are priced at fair value pursuant to the Fund's Valuation Procedures. The Board of Trustees has approved a valuation designee who is subject to the Board's oversight.

Unadjusted readily available market quotations that are utilized for exchange traded equity securities (including shares of closed-end investment companies and exchange-traded funds) include the last sale price quoted on the exchange where the security is traded most extensively. Futures contracts are valued at the closing settlement price on the exchange on which the valuation designee believes that, over time, they are traded most extensively. Shares of open-end investment companies are valued at net asset value per share.

Exchange traded equity securities for which there is no reported sale during the day are fair valued at the closing bid quotation as reported by an independent pricing service. Unlisted equity securities (except unlisted preferred equity securities) are fair valued at the last sale price quoted in the market where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. If there is no last sale price or closing bid quotation available, unlisted equity securities will be fair valued using evaluated bids furnished by an independent pricing service, if available.

Debt securities and unlisted preferred equity securities are fair valued based on evaluated bids furnished to the Fund by an independent pricing service or bid prices obtained from broker-dealers. Broker-dealer bid prices may be used to fair value debt and unlisted equities where an independent pricing service is unable to price an investment or where an independent pricing service does not provide a reliable price for the investment.

The Fund may also fair value investments in other circumstances such as when extraordinary events occur after the close of a foreign market, but prior to the close of the New York Stock Exchange. This may include situations relating to a single issuer (such as a declaration of bankruptcy or a delisting of the issuer's security from the primary market on which it has traded) as well as events affecting the securities markets in general (such as market disruptions or closings and significant fluctuations in U.S. and/or foreign markets). When fair valuing a Fund's investments, the valuation designee may, among other things, use modeling tools or other processes that may take into account factors such as issuer specific information, or other related market activity and/or information that occurred after the close of the foreign market but before the time the Fund's net asset value ("NAV") is calculated. Fair valuation by the Fund's valuation designee may require subjective determinations about the value of the investment, and fair values used to determine a Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same investments. In addition, the use of fair value pricing mark ot always result in adjustments to the prices of investments held by a Fund.

The books and records of the Fund are maintained in U.S. dollars. The values of securities, currencies and other assets and liabilities denominated in currencies other than U.S. dollars, if any, are translated into U.S. dollars based upon foreign exchange rates prevailing at the end of the period.

- (a) All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2023, the value of Rule 144A holdings amounted to \$5,246,226 or 24.8% of net assets.
- (b) Variable rate security. Rate as of September 30, 2023 is disclosed.
- (c) Level 3 security. Value has been determined using significant unobservable inputs.
- (d) Variable rate security. The interest rate adjusts periodically based on; (i) changes in current interest rates and/or prepayments on underlying pools of assets, if applicable, (ii) reference to a base lending rate plus or minus a margin, and/or (iii) reference to a base lending rate adjusted by a multiplier and/or subject to certain floors or caps. Rate as of September 30, 2023 is disclosed.
- (e) Security (or a portion thereof) has been pledged as collateral for open derivative contracts.
- (f) The Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreement, under which the Fund acquires securities as collateral and agrees to resell the securities at an agreed upon time and at an agreed upon price. It is the Fund's policy that the market value of the collateral for repurchase agreements be at least equal to 102% of the repurchase price, including interest. Certain repurchase agreements are tri-party arrangements whereby the collateral is held in a segregated account for the benefit of the Fund and on behalf of the counterparty. Repurchase agreements could involve certain risks in the event of default or insolvency of the counterparty, including possible delays or restrictions upon the Fund's ability to dispose of the underlying securities. As of September 30, 2023, the Fund had an investment in a repurchase agreement for which the value of the related collateral exceeded the value of the repurchase agreement.
- (g) Interest rate represents discount rate at time of purchase; not a coupon rate.
- (h) The Fund's investment in U.S. Government/Agency securities is comprised of various lots with differing discount rates. These separate investments, which have the same maturity date, have been aggregated for the purpose of presentation in the Portfolio of Investments.
- ABS Asset-Backed Securities
- CMT Constant Maturity Treasury
- GMTN Global Medium Term Note
- MTN Medium Term Note
- REITs Real Estate Investment Trusts
- SOFR Secured Overnight Financing Rate

Futures Contracts

The Fund may enter into futures contracts. Futures contracts are agreements between two parties to buy and sell a particular instrument or index for a specified price on a specified future date.

When the Fund enters into a futures contract, it is required to deposit with (or for the benefit of) its broker an amount of cash or short-term high-quality securities as "initial margin." As the value of the contract changes, the value of the futures contract position increases or declines. Subsequent payments, known as "variation margin," are made or received by the Fund, depending on the price fluctuations in the fair value of the contract and the value of cash or securities on deposit with the broker.

Realized gain or loss on a futures position is equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed, minus brokerage commissions. When the Fund enters into a futures contract certain risks may arise, such as illiquidity in the futures market, which may limit the Fund's ability to close out a futures contract prior to settlement date, and unanticipated movements in the value of securities or interest rates.

Futures contracts are exchange-traded. Exchange-traded futures contracts are standardized and are settled through a clearing house with fulfillment supported by the credit of the exchange. Therefore, counterparty credit risks to the Fund are reduced; however, in the event that a counterparty enters into bankruptcy, the Fund's claim against initial/variation margin on deposit with the counterparty may be subject to terms of a final settlement in bankruptcy court.

At September 30, 2023, open long futures contracts were as follows:

	Expiration		Notional		Unrealized Appreciation
Financial Futures	Date	Contracts	Amount	Value	(Depreciation)
CBOT 2 Year U.S. Treasury Notes Futures	12/29/2023	19	\$3,861,099	\$3,851,508	\$(9,591)

At September 30, 2023, open short futures contracts were as follows:

					Unrealized
	Expiration		Notional		Appreciation
Financial Futures	Date	Contracts	Amount	Value	(Depreciation)
CBOT 10 Year U.S. Treasury Notes Futures	12/19/2023	11	\$1,211,751	\$1,188,688	\$23,063

Fair Value Measurements.

In accordance with accounting standards related to fair value measurements and disclosures, the Fund has categorized the inputs utilized in determining the value of each Fund's assets or liabilities. These inputs are summarized in the three broad levels listed below:

- · Level 1 quoted prices in active markets for identical assets or liabilities;
- Level 2 prices determined using other significant inputs that are observable either directly, or indirectly through corroboration with observable market data (which could include quoted prices for similar assets or liabilities, interest rates, credit risk, etc.); and
- Level 3 prices determined using significant unobservable inputs when quoted prices or observable inputs are unavailable such as when there is little or no market activity for an asset or liability (unobservable inputs reflect each Fund's own assumptions in determining the fair value of assets or liabilities and would be based on the best information available).

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The Fund's pricing policies have been approved by the Board of Trustees. Investments for which market quotations are readily available are categorized in Level 1. Other investments for which an independent pricing service is utilized are categorized in Level 2. Broker-dealer bid prices for which the Fund has knowledge of the inputs used by the broker-dealer are categorized in Level 2. All other investments, including broker-dealer bid prices for which the Fund does not have knowledge of the inputs used by the broker-dealer, as well as investments fair valued by the valuation designee, are categorized in Level 3. All Level 2 and 3 securities are defined as being fair valued.

Under certain conditions and based upon specific facts and circumstances, the Fund's valuation designee may determine that a fair valuation should be made for portfolio investment(s). These valuation designee fair valuations will be based upon a significant amount of Level 3 inputs.

The following is a summary of the inputs used to value the Fund's investments as of September 30, 2023, at value:

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Bonds and Notes				
Collateralized Mortgage Obligations	\$ —	\$ 130,810	\$ 22,019	\$ 152,829
All Other Bonds and Notes(a)	—	20,249,326	_	20,249,326
Total Bonds and Notes		20,380,136	22,019	20,402,155
Short-Term Investments		956,256		956,256
Total Investments		21,336,392	22,019	21,358,411
Futures Contracts (unrealized appreciation)	23,063			23,063
Total	\$ 23,063	\$ 21,336,392	\$ 22,019	\$21,381,474

Liability Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Futures Contracts (unrealized depreciation)	\$(9,591)	<u>\$ —</u>	<u>\$ —</u>	\$(9,591)

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

The Fund's pricing policies and procedures are recommended by the adviser and approved by the Board of Trustees. Debt securities are valued based on evaluated bids furnished to the Fund by an independent pricing service. Broker-dealer bid prices may be used if an independent pricing service either is unable to price a security or does not provide a reliable price for a security. The Fund's adviser may use internally developed models to validate broker-dealer bid prices that are only available from a single broker or market maker. Such securities are considered and classified as fair valued. Broker-dealer bid prices for which the Fund does not have knowledge of the inputs used by the broker-dealer are categorized in Level 3. Securities for which market quotations are not readily available are valued at fair value as determined in good faith by the Fund's adviser pursuant to procedures approved by the Board of Trustees. Fair valued securities may be categorized in Level 3.

The following is a reconciliation of Level 3 investments for which significant unobservable inputs were used to determine fair value as of December 31, 2022 and/or September 30, 2023:

Short Duration Income ETF

Asset Valuation Inputs

				Change in						Change in Unrealized Appreciation (Depreciation) from Investments
	Balance as of	Accrued		Unrealized			Transfers	Transfers	Balance as o	f Still Held at
	December 31,	Discounts	Realized	Appreciation			into	out of	September 30	, September 30,
Investments in Securities	2022	(Premiums)) Gain (Loss)	(Depreciation)	Purchases	Sales	Level 3	Level 3	2023	2023
Bonds and Notes										
Collateralized Mortgage Obligations	\$42,945	<u>\$</u>	\$(18)	\$151	\$78	\$(21,138)	<u>\$</u>	<u>\$</u>	\$22,018	\$(135)

Derivatives

Derivative instruments are defined as financial instruments whose value and performance are based on the value and performance of an underlying asset, reference rate or index. Derivative instruments that the Fund used at period end include futures contracts.

The Fund is subject to the risk that changes in interest rates will affect the value of the Fund's investments in fixed-income securities. The Fund will be subject to increased interest rate risk to the extent that it invests in fixed-income securities with longer maturities or durations, as compared to investing in fixed-income securities with shorter maturities or durations. The Fund may use futures contracts to hedge against changes in interest rates and to manage duration without having to buy or sell portfolio securities. The Fund may also use futures contracts to gain investment exposure. As of September 30, 2023, the Fund used futures contracts to manage duration.

Assets	Unrealized appreciation on futures contracts
Exchange-traded asset derivatives Interest rate contracts	\$23,063
Liabilities	Unrealized depreciation on futures contracts
Exchange-traded liability derivatives Interest rate contracts	\$(9,591)

Industry Summary at September 30, 2023 (Unaudited)

Treasuries	33.4%
ABS Car Loan	13.9
Banking	6.5
Electric	5.8
ABS Other	4.2
Finance Companies	3.4
Life Insurance	3.1
Automotive	2.8
Technology	2.3
ABS Credit Card	2.2
Other Investments, less than 2% each	18.8
Short-Term Investments	4.5
Total Investments	100.9
Other assets less liabilities (including futures contracts)	(0.9)
Net Assets	100.0%