

SCHEDULE OF INVESTMENTS

September 30, 2021

TOTAL RETURN BOND FUND

	SHARES	VALUE
COMMON STOCKS[†] - 1.0%		
FINANCIAL - 1.0%		
Pershing Square Tontine Holdings Ltd. — Class A ^{*1}	9,249,470	\$ 182,214,559
KKR Acquisition Holdings I Corp. — Class A ^{*1}	3,797,870	37,029,232
RXR Acquisition Corp. — Class A ^{*1}	840,551	8,170,156
AfterNext HealthTech Acquisition Corp. ^{*1}	611,700	6,092,532
MSD Acquisition Corp. — Class A ^{*1}	626,308	6,075,188
TPG Pace Beneficial II Corp. ^{*1}	596,691	5,841,605
Conyers Park III Acquisition Corp. ^{*1}	570,000	5,705,700
Waverley Capital Acquisition Corp. I ^{*1}	451,200	4,448,832
Acropolis Infrastructure Acquisition Corp. — Class A ^{*1}	397,100	3,843,928
TPG Pace Solutions Corp. ^{*1}	361,641	3,634,492
Blue Whale Acquisition Corp. I ^{*1}	330,700	3,280,544
Colicity, Inc. — Class A ^{*1}	170,167	1,662,532
Colicity, Inc. ^{*1}	4,121	40,880
RXR Acquisition Corp. ^{*1}	574	5,654
Total Financial		<u>268,045,834</u>
COMMUNICATIONS - 0.0%		
Figs, Inc. — Class A ^{*18}	198,762	<u>7,382,021</u>

	SHARES	VALUE
INDUSTRIAL - 0.0%		
BP Holdco LLC ^{*†††2}	532	\$ 375
Vector Phoenix Holdings, LP ^{*†††}	532	146
API Heat Transfer Parent LLC ^{*†††}	73,183	—
Total Industrial		<u>521</u>
Total Common Stocks (Cost \$269,689,101)		<u>275,428,376</u>
PREFERRED STOCKS^{††} - 2.4%		
FINANCIAL - 2.4%		
First Republic Bank 4.25%	3,442,000	86,394,200
4.13%	798,800	19,962,012
Wells Fargo & Co., 4.70%	2,184,000	57,395,520
Bank of America Corp., 4.13%	2,218,000	57,024,780
Public Storage 4.63%	1,743,761	47,569,800
4.13%	309,501	8,077,976
Equitable Holdings, Inc., 4.30%	1,839,200	45,980,000
Wells Fargo & Co., 4.38%	1,774,000	45,237,000
W R Berkley Corp., 4.13%		
due 03/30/61	1,458,572	38,798,015
4.25%		
due 09/30/60	195,417	5,299,709
Arch Capital Group Ltd., 4.55%	1,616,000	42,339,200
Bank of America Corp., 4.38%	1,552,000	40,895,200
RenaissanceRe Holdings Ltd., 4.20%	1,304,000	32,469,600
American Financial Group, Inc., 4.50% due 09/15/60	1,165,103	31,795,661
JPMorgan Chase & Co., 4.63%	1,180,000	31,152,000

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	SHARES	VALUE		SHARES	VALUE
CNO Financial Group, Inc., 5.13% due 11/25/60	712,000	\$ 18,974,800			
Assurant, Inc., 5.25% due 01/15/61	558,400	15,087,968			
Selective Insurance Group, Inc., 4.60%	538,000	14,004,140			
Globe Life, Inc., 4.25% due 06/15/61	338,000	8,608,860			
Total Financial		<u>647,066,441</u>			
INDUSTRIAL - 0.0%					
API Heat Transfer Intermediate*†††	9	—			
Total Preferred Stocks (Cost \$623,176,087)		<u>647,066,441</u>			
WARRANTS† - 0.0%					
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25* ¹	1,027,719	1,325,757			
KKR Acquisition Holdings I Corp. - Class A Expiring 12/31/27* ¹	949,467	911,393			
Ginkgo Bioworks Holdings, Inc. Expiring 12/31/27	100,946	342,207			
MSD Acquisition Corp. Expiring 05/13/23* ¹	125,260	144,049			
RXR Acquisition Corp. Expiring 03/08/26* ¹	168,108	126,081			
Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26* ¹	132,366	121,777			
			Colicity, Inc. - Class A Expiring 12/31/27* ¹	34,032	\$ 28,247
			Total Warrants (Cost \$7,498,274)		<u>2,999,511</u>
			MUTUAL FUNDS† - 0.2%		
			Guggenheim Strategy Fund II ²	1,088,966	27,213,251
			Guggenheim Ultra Short Duration Fund — Institutional Class ²	2,686,384	26,783,244
			Guggenheim Strategy Fund III ²	586,198	14,737,023
			Total Mutual Funds (Cost \$68,542,703)		<u>68,733,518</u>
			CLOSED-END FUNDS† - 0.1%		
			BlackRock MuniHoldings California Quality Fund, Inc.	623,638	9,772,408
			BlackRock MuniYield California Quality Fund, Inc.	442,018	7,023,666
			Total Closed-End Funds (Cost \$15,756,182)		<u>16,796,074</u>
			MONEY MARKET FUND† - 0.3%		
			Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ³	61,816,573	61,816,573
			Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ³	9,796,726	9,796,726
			Total Money Market Fund (Cost \$71,613,299)		<u>71,613,299</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CORPORATE BONDS^{††} - 40.7%					
FINANCIAL - 17.3%					
Pershing Square Holdings Ltd.			Reliance Standard Life Global Funding II		
3.25% due 10/01/31	104,800,000	\$ 104,624,984	2.75% due 05/07/25 ⁴	96,010,000	\$ 100,615,891
3.25% due 11/15/30 ⁴	68,200,000	68,665,576	Markel Corp.		
5.50% due 07/15/22 ⁴	21,300,000	21,955,529	6.00% ^{5,6}	82,610,000	91,531,880
Citigroup, Inc.			GLP Capital Limited Partnership / GLP Financing II, Inc.		
3.88% ^{5,6}	86,450,000	88,377,835	4.00% due 01/15/31	53,354,000	57,569,500
2.57% due 06/03/31 ⁶	72,390,000	73,708,205	5.30% due 01/15/29	28,165,000	32,929,420
4.00% ^{5,6}	26,450,000	27,407,490	Reinsurance Group of America, Inc.		
Wells Fargo & Co.			3.15% due 06/15/30	84,319,000	89,545,662
3.07% due 04/30/41 ⁶	126,490,000	129,698,980	American International Group, Inc.		
3.90% ^{5,6}	48,500,000	50,015,625	4.38% due 06/30/50	65,480,000	80,425,999
Bank of America Corp.			2.50% due 06/30/25	2,370,000	2,480,753
2.59% due 04/29/31 ⁶	100,240,000	102,199,070	Equitable Holdings, Inc.		
2.68% due 06/19/41 ⁶	43,300,000	41,709,589	4.95% ^{5,6}	70,950,000	76,980,750
0.78% (U.S. Secured Overnight Financing Rate + 0.73%, Rate Floor: 0.00%) due 10/24/24 ⁷	1,660,000	1,676,065	Fidelity National Financial, Inc.		
1.73% due 07/22/27 ⁶	1,650,000	1,656,569	3.40% due 06/15/30	52,430,000	56,247,728
Nationwide Mutual Insurance Co.			2.45% due 03/15/31	17,490,000	17,375,805
4.35% due 04/30/50 ⁴	116,750,000	132,658,200	Charles Schwab Corp.		
Liberty Mutual Group, Inc.			4.00% ^{5,6}	71,500,000	73,534,890
4.30% due 02/01/61 ⁴	94,150,000	89,689,153	Intercontinental Exchange, Inc.		
3.95% due 05/15/60 ⁴	33,870,000	37,504,042	3.00% due 06/15/50	37,190,000	36,664,468
4.13% due 12/15/51 ^{4,6}	3,600,000	3,697,020	2.65% due 09/15/40	34,550,000	33,007,653
JPMorgan Chase & Co.			2.35% due 09/15/22	1,535,000	1,562,576
3.65% ^{5,6}	37,250,000	37,296,562	Fairfax Financial Holdings Ltd.		
2.96% due 05/13/31 ⁶	29,530,000	30,670,865	3.38% due 03/03/31 ⁴	67,460,000	69,872,320
4.49% due 03/24/31 ⁶	25,750,000	30,017,175	Global Atlantic Finance Co.		
2.52% due 04/22/31 ⁶	24,520,000	24,988,784	4.70% due 10/15/51 ^{4,6}	38,300,000	39,595,748
1.47% due 09/22/27 ⁶	1,650,000	1,638,672	3.13% due 06/15/31 ⁴	28,750,000	29,118,847
Macquarie Bank Ltd.			Nippon Life Insurance Co.		
3.62% due 06/03/30 ⁴	93,835,000	98,393,944	2.75% due 01/21/51 ^{4,6}	50,350,000	49,280,062
3.05% due 03/03/36 ^{4,6}	16,550,000	16,367,998	2.90% due 09/16/51 ^{4,6}	17,300,000	17,037,966
Wilton RE Ltd.					
6.00% ^{†††,4,5,6}	93,150,000	101,594,048			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
First American			LPL Holdings, Inc.		
Financial Corp.			4.00% due 03/15/29 ⁴	44,950,000	\$ 46,168,145
4.00% due 05/15/30	45,560,000	\$ 50,297,622	4.38% due 05/15/31 ⁴	9,350,000	9,759,062
2.40% due 08/15/31	14,175,000	13,795,497	MetLife, Inc.		
Five Corners			3.85% ^{5,6}	53,200,000	55,793,500
Funding Trust II			Teachers Insurance &		
2.85% due 05/15/30 ⁴	61,198,000	63,903,676	Annuity Association		
Standard Chartered plc			of America		
4.64% due			3.30% due 05/15/50 ⁴	50,500,000	52,943,940
04/01/31 ^{4,6}	51,325,000	59,144,832	Goldman Sachs		
1.32% due			Group, Inc.		
10/14/23 ^{4,6}	1,080,000	1,086,752	3.80% ^{5,6}	25,830,000	26,443,462
National Australia			3.50% due 04/01/25	22,500,000	24,182,130
Bank Ltd.			0.59% (U.S. Secured		
2.99% due 05/21/31 ⁴	37,900,000	38,309,006	Overnight		
2.33% due 08/21/30 ⁴	22,400,000	21,630,163	Financing Rate		
Crown Castle			+ 0.54%, Rate		
International Corp.			Floor: 0.00%)		
2.90% due 04/01/41	41,150,000	39,579,140	due 11/17/23 ⁷	1,660,000	1,665,342
3.30% due 07/01/30	17,657,000	18,801,598	Brookfield Finance, Inc.		
Deloitte LLP			3.50% due 03/30/51	37,420,000	38,999,268
3.56% due			4.70% due 09/20/47	10,925,000	13,199,656
05/07/30 ^{†††}	30,700,000	31,974,971	United Wholesale		
3.76% due			Mortgage LLC		
05/07/35 ^{†††}	10,200,000	10,534,254	5.50% due 04/15/29 ⁴	32,550,000	31,602,919
3.66% due			5.50% due 11/15/25 ⁴	20,100,000	20,250,750
05/07/32 ^{†††}	9,450,000	9,902,371	Alleghany Corp.		
7.33% due			3.63% due 05/15/30	43,920,000	48,123,287
11/20/26 ^{†††}	4,800,000	5,821,248	Arch Capital Group Ltd.		
Iron Mountain, Inc.			3.64% due 06/30/50	44,100,000	47,977,507
5.25% due 07/15/30 ⁴	30,050,000	31,889,962	Rocket Mortgage LLC		
5.63% due 07/15/32 ⁴	13,350,000	14,317,875	/ Rocket Mortgage		
4.50% due 02/15/31 ⁴	5,600,000	5,680,080	Company-Issuer, Inc.		
5.00% due 07/15/28 ⁴	3,915,000	4,080,604	3.88% due 03/01/31 ⁴	46,650,000	47,058,187
4.88% due 09/15/27 ⁴	1,938,000	2,011,993	UBS Group AG		
OneAmerica Financial			2.10% due		
Partners, Inc.			02/11/32 ^{4,6}	43,400,000	42,176,605
4.25% due 10/15/50 ⁴	54,430,000	57,798,020	Societe Generale S.A.		
Ares Finance			2.89% due		
Company II LLC			06/09/32 ^{4,6}	39,700,000	39,878,195
3.25% due 06/15/30 ⁴	54,785,000	57,144,014	1.79% due		
Host Hotels &			06/09/27 ^{4,6}	1,630,000	1,620,441
Resorts, LP			Jefferies Group LLC		
3.50% due 09/15/30	54,158,000	56,200,953	2.75% due 10/15/32	40,440,000	40,468,688
			6.50% due 01/20/43	720,000	997,023

SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Belrose Funding Trust 2.33% due 08/15/30 ⁴	41,850,000	\$ 41,236,927	1.34% due 01/12/27 ^{4,6}	570,000	\$ 564,793
Sumitomo Life Insurance Co. 3.38% due 04/15/81 ^{4,6}	39,700,000	41,213,761	PricewaterhouseCoopers LLP 3.43% due 09/13/30 ^{†††}	31,500,000	32,467,995
Everest Reinsurance Holdings, Inc. 3.50% due 10/15/50	37,760,000	40,066,883	Americo Life, Inc. 3.45% due 04/15/31 ⁴	32,210,000	32,405,033
Jefferies Finance LLC / JFIN Company- Issuer Corp. 5.00% due 08/15/28 ⁴	39,450,000	40,041,750	Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	31,500,000	30,870,000
SBA Communications Corp. 3.13% due 02/01/29 ⁴	35,500,000	34,301,875	Kennedy-Wilson, Inc. 4.75% due 03/01/29	21,400,000	21,774,500
Massachusetts Mutual Life Insurance Co. 3.38% due 04/15/50 ⁴	37,950,000	39,643,767	4.75% due 02/01/30	8,600,000	8,750,500
KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ⁴	36,610,000	38,523,518	Stadco LA, LLC 3.75% due 05/15/56 ^{†††}	31,000,000	30,389,610
Assured Guaranty US Holdings, Inc. 3.15% due 06/15/31	23,270,000	24,373,572	Manulife Financial Corp. 2.48% due 05/19/27	27,800,000	29,068,142
3.60% due 09/15/51	13,780,000	13,974,280	Fifth Third Bancorp 2.55% due 05/05/27	27,190,000	28,568,025
Assurant, Inc. 2.65% due 01/15/32	36,760,000	36,391,661	AmFam Holdings, Inc. 2.81% due 03/11/31 ⁴	27,550,000	28,193,432
6.75% due 02/15/34	1,450,000	1,901,448	Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	26,750,000	27,585,135
Safehold Operating Partnership, LP 2.80% due 06/15/31	35,190,000	35,246,402	Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	21,368,000	23,184,280
FS KKR Capital Corp. 2.63% due 01/15/27	34,850,000	34,918,518	Lincoln National Corp. 4.38% due 06/15/50	18,680,000	22,575,842
Bain Capital, LP 3.41% due 04/15/41 ^{†††}	36,000,000	34,039,440	Raymond James Financial, Inc. 3.75% due 04/01/51	20,300,000	22,543,722
Macquarie Group Ltd. 2.69% due 06/23/32 ^{4,6}	31,550,000	31,465,761	Central Storage Safety Project Trust 4.82% due 02/01/38 ⁸	19,896,480	22,413,506
5.03% due 01/15/30 ^{4,6}	800,000	940,595	Kemper Corp. 2.40% due 09/30/30	22,380,000	22,135,259
1.63% due 09/23/27 ^{4,6}	720,000	716,152	NFP Corp. 6.88% due 08/15/28 ⁴	20,775,000	21,212,314
			Bank of New York Mellon Corp. 4.70% ^{5,6}	16,500,000	18,108,750

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Prudential Financial, Inc. 3.70% due 10/01/50 ⁶	17,050,000	\$ 17,751,015	Aviation Capital Group LLC 2.88% due 01/20/22 ⁴	10,691,000	\$ 10,746,864
QBE Insurance Group Ltd. 5.88% ^{4,5,6}	15,700,000	17,505,500	New York Life Insurance Co. 3.75% due 05/15/50 ⁴	9,300,000	10,394,760
Kuvare US Holdings, Inc. 7.00% due 02/17/51 ^{4,6}	15,650,000	16,877,565	American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,074,000	9,294,202
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	16,900,000	16,611,834	Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	8,050,000	9,143,421
Westpac Banking Corp. 2.96% due 11/16/40	16,600,000	16,403,284	NFL Trust XI SPV 3.53% due 10/05/35 ^{†††}	7,000,000	7,416,990
Weyerhaeuser Co. 4.00% due 04/15/30	14,424,000	16,277,202	Hanover Insurance Group, Inc. 2.50% due 09/01/30	7,070,000	7,090,335
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ⁴	14,970,000	15,528,752	Brookfield Finance LLC 3.45% due 04/15/50	6,820,000	7,017,332
W R Berkley Corp. 4.00% due 05/12/50	13,105,000	15,057,832	Home Point Capital, Inc. 5.00% due 02/01/26 ⁴	5,560,000	5,040,251
4.63% due 03/15/22	70,000	71,335	HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	5,000,000	4,992,650
PartnerRe Finance B LLC 4.50% due 10/01/50 ⁶	13,970,000	14,716,098	Depository Trust & Clearing Corp. 3.38% ^{4,5,6}	4,750,000	4,843,575
Apollo Management Holdings, LP 2.65% due 06/05/30 ⁴	14,407,000	14,533,377	Old Republic International Corp. 3.85% due 06/11/51	4,100,000	4,418,971
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ⁴	13,360,000	14,373,635	KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	2,710,000	3,495,866
Nasdaq, Inc. 3.25% due 04/28/50	13,150,000	13,216,947	Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁴	1,880,198	2,193,654
CNO Financial Group, Inc. 5.25% due 05/30/29	10,850,000	12,714,133	0.42% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{4,7}	1,687,480	1,005,039
CNO Global Funding 1.75% due 10/07/26	12,400,000	12,398,264	Atlas Mara Ltd. due 12/31/21 ^{†††,8,9}	6,600,000	3,181,860
Protective Life Corp. 3.40% due 01/15/30 ⁴	11,440,000	12,151,071			
Brown & Brown, Inc. 2.38% due 03/15/31	11,960,000	11,909,150			

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Western Group			Peachtree Corners		
Housing, LP			Funding Trust		
6.75% due 03/15/57 ⁴	1,479,890	\$ 2,135,805	3.98% due 02/15/25 ⁴	215,000	\$ 233,337
New York Life			Sompo International		
Global Funding			Holdings Ltd.		
0.27% (U.S. Secured			4.70% due 10/15/22	140,000	146,188
Overnight			Total Financial		4,720,116,113
Financing Rate					
+ 0.22% due			CONSUMER, NON-CYCLICAL - 5.6%		
02/02/23 ^{4,7}	2,070,000	2,072,705	Altria Group, Inc.		
Transatlantic			3.70% due 02/04/51	67,650,000	63,896,610
Holdings, Inc.			3.40% due 05/06/30	47,320,000	50,023,170
8.00% due 11/30/39	1,135,000	1,746,380	2.35% due 05/06/25	18,290,000	18,957,566
Danske Bank A/S			4.45% due 05/06/50	6,120,000	6,416,937
0.98% due			5.95% due 02/14/49	1,300,000	1,643,083
09/10/25 ^{4,6}	1,660,000	1,658,026	CoStar Group, Inc.		
Brighthouse Financial			2.80% due 07/15/30 ⁴	89,110,000	90,536,228
Global Funding			Mozart Debt Merger		
1.00% due 04/12/24 ⁴	1,620,000	1,629,336	Sub, Inc.		
BNP Paribas S.A.			3.88% due 04/01/29 ⁴	75,750,000	75,750,000
1.32% due			BAT Capital Corp.		
01/13/27 ^{4,6}	1,640,000	1,615,770	3.98% due 09/25/50	41,450,000	40,090,415
Athene Global Funding			4.70% due 04/02/27	22,390,000	25,281,480
2.67% due 06/07/31 ⁴	1,550,000	1,560,658	3.22% due 09/06/26	1,800,000	1,918,232
Enstar Group Ltd.			Zimmer Biomet		
4.95% due 06/01/29	1,250,000	1,420,053	Holdings, Inc.		
ING Groep N.V.			3.55% due 03/20/30	60,550,000	66,160,573
1.73% due 04/01/27 ⁶	1,360,000	1,367,129	Quanta Services, Inc.		
Mid-Atlantic			2.90% due 10/01/30	61,954,000	64,018,314
Military Family			0.95% due 10/01/24	1,660,000	1,660,576
Communities LLC			Sysco Corp.		
5.24% due 08/01/50 ⁴	1,099,630	1,281,122	5.95% due 04/01/30	50,735,000	64,474,004
Janus Capital			Royalty Pharma plc		
Group, Inc.			3.55% due 09/02/50	39,710,000	38,913,396
4.88% due 08/01/25	780,000	874,089	2.20% due 09/02/30	20,800,000	20,310,542
Atlantic Marine			Kraft Heinz Foods Co.		
Corporations			4.88% due 10/01/49	14,525,000	17,676,321
Communities LLC			4.38% due 06/01/46	13,090,000	14,892,433
5.37% due 12/01/50 ⁴	765,716	843,351	5.50% due 06/01/50	9,250,000	12,177,463
Pacific Beacon LLC			5.00% due 06/04/42	7,850,000	9,624,208
5.51% due 07/15/36 ⁴	500,000	584,028	5.20% due 07/15/45	1,930,000	2,417,163
Swiss Re Finance			Smithfield Foods, Inc.		
Luxembourg S.A.			2.63% due 09/13/31 ⁴	39,050,000	37,917,229
5.00% due			3.00% due 10/15/30 ⁴	15,760,000	15,846,274
04/02/49 ^{4,6}	300,000	343,932	5.20% due 04/01/29 ⁴	850,000	975,176

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
DaVita, Inc.			Hologic, Inc.		
3.75% due 02/15/31 ⁴	38,095,000	\$ 37,095,006	3.25% due 02/15/29 ⁴	18,850,000	\$ 18,921,065
4.63% due 06/01/30 ⁴	14,190,000	14,595,987	Service Corporation		
BECLE, S.A.B. DE C.V			International		
2.50% due 10/14/31	43,300,000	42,856,608	3.38% due 08/15/30	11,225,000	11,210,969
California Institute			4.00% due 05/15/31	7,000,000	7,236,250
of Technology			Catalent Pharma		
3.65% due 09/01/19	31,896,000	35,929,583	Solutions, Inc.		
Triton Container			3.50% due 04/01/30 ⁴	9,500,000	9,500,000
International Ltd.			3.13% due 02/15/29 ⁴	8,075,000	7,929,246
3.15% due 06/15/31 ⁴	33,500,000	33,775,920	Cheplapharm		
US Foods, Inc.			Arzneimittel GmbH		
6.25% due 04/15/25 ⁴	24,050,000	25,227,247	4.38% due 01/15/28	EUR 13,750,000	16,545,239
4.75% due 02/15/29 ⁴	8,107,000	8,319,809	Duke University		
Emory University			2.83% due 10/01/55	14,003,000	14,290,255
2.97% due 09/01/50	30,000,000	31,102,777	Bimbo Bakeries		
Yale-New Haven Health			USA, Inc.		
Services Corp.			4.00% due 05/17/51 ⁴	12,775,000	13,807,955
2.50% due 07/01/50	32,350,000	29,907,444	Sabre GBLB, Inc.		
Post Holdings, Inc.			7.38% due 09/01/25 ⁴	12,825,000	13,690,046
4.50% due 09/15/31 ⁴	23,850,000	23,566,900	Spectrum Brands, Inc.		
4.63% due 04/15/30 ⁴	5,725,000	5,769,254	3.88% due 03/15/31 ⁴	13,475,000	13,615,199
TriNet Group, Inc.			GXO Logistics, Inc.		
3.50% due 03/01/29 ⁴	26,450,000	26,516,125	2.65% due 07/15/31 ⁴	13,400,000	13,308,076
Global Payments, Inc.			Prime Security Services		
2.90% due 05/15/30	24,810,000	25,572,112	Borrower LLC /		
Central Garden			Prime Finance, Inc.		
& Pet Co.			3.38% due 08/31/27 ⁴	13,450,000	12,932,175
4.13% due 04/30/31 ⁴	15,675,000	15,918,370	WW International, Inc.		
4.13% due 10/15/30	8,975,000	9,176,938	4.50% due 04/15/29 ⁴	12,900,000	12,609,750
Health Care Service			CPI CG, Inc.		
Corporation A			8.63% due 03/15/26 ⁴	11,250,000	12,206,250
Mutual Legal			Moody's Corp.		
Reserve Co.			3.25% due 05/20/50	11,180,000	11,420,953
3.20% due 06/01/50 ⁴	23,030,000	23,621,948	4.50% due 09/01/22	720,000	739,194
Kimberly-Clark de			Avantor Funding, Inc.		
Mexico SAB de CV			4.63% due 07/15/28 ⁴	11,500,000	12,104,325
2.43% due 07/01/31 ⁴	22,650,000	22,575,255	Square, Inc.		
Universal Health			2.75% due 06/01/26 ⁴	10,125,000	10,263,206
Services, Inc.			OhioHealth Corp.		
2.65% due 10/15/30 ⁴	19,660,000	19,749,257	3.04% due 11/15/50	9,100,000	9,370,882
Transurban Finance			Johns Hopkins		
Company Pty Ltd.			University		
2.45% due 03/16/31 ⁴	19,400,000	19,416,202	2.81% due 01/01/60	8,750,000	8,876,863

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Nielsen Finance LLC / Nielsen Finance Co. 4.50% due 07/15/29 ⁴	8,690,000	\$ 8,497,082	Lamb Weston Holdings, Inc. 4.88% due 11/01/26 ⁴	2,100,000	\$ 2,151,492
University of Chicago 2.76% due 04/01/45	8,000,000	8,141,458	Tenet Healthcare Corp. 4.63% due 06/15/28 ⁴	2,056,000	2,130,345
Endo Luxembourg Finance Company I SARL / Endo US, Inc. 6.13% due 04/01/29 ⁴	7,150,000	7,150,000	HCA, Inc. 3.50% due 09/01/30	1,600,000	1,695,024
Syneos Health, Inc. 3.63% due 01/15/29 ⁴	7,000,000	6,980,400	Mondelez International Holdings Netherlands BV 2.13% due 09/19/22 ⁴	1,440,000	1,465,443
Children's Hospital Corp. 2.59% due 02/01/50	7,100,000	6,754,603	Trustees of the University of Pennsylvania 4.01% due 08/15/47	1,250,000	1,426,919
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc. 5.00% due 12/31/26 ⁴	6,325,000	6,315,639	Molina Healthcare, Inc. 4.38% due 06/15/28 ⁴	1,290,000	1,338,375
Jaguar Holding Company II / PPD Development, LP 4.63% due 06/15/25 ⁴	4,596,000	4,774,095	Humana, Inc. 0.65% due 08/03/23	1,000,000	1,000,637
5.00% due 06/15/28 ⁴	1,300,000	1,399,242	AmerisourceBergen Corp. 0.74% due 03/15/23	810,000	811,247
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	6,029,461	Verisk Analytics, Inc. 4.13% due 09/12/22	696,000	720,629
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	4,131,445	Flowers Foods, Inc. 3.50% due 10/01/26	500,000	541,436
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	4,047,182	Total Consumer, Non-cyclical		<u>1,513,271,663</u>
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴	3,900,000	4,012,125	INDUSTRIAL - 4.6%		
Memorial Sloan- Kettering Cancer Center 2.96% due 01/01/50	3,500,000	3,535,139	Boeing Co. 5.15% due 05/01/30	125,140,000	146,563,941
California Endowment 2.50% due 04/01/51	3,100,000	2,976,176	5.71% due 05/01/40	68,110,000	86,751,707
Gartner, Inc. 3.75% due 10/01/30 ⁴	2,330,000	2,398,036	5.81% due 05/01/50	53,550,000	71,126,753
			5.04% due 05/01/27	33,850,000	38,920,110
			3.63% due 02/01/31	21,400,000	22,899,095
			1.17% due 02/04/23	1,650,000	1,653,797
			Textron, Inc. 2.45% due 03/15/31	52,250,000	52,295,743
			3.00% due 06/01/30	23,395,000	24,557,911
			FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{††}	69,731,410	69,538,254
			SYNNEX Corp. 2.65% due 08/09/31 ⁴	40,600,000	39,660,524

SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.38% due 08/09/28 ⁴	25,500,000	\$ 25,226,445	Boxer Parent Co., Inc.		
Vontier Corp.			6.50% due 10/02/25	EUR 13,500,000	\$ 16,419,954
2.95% due 04/01/31 ⁴	34,250,000	34,034,567	TFI International, Inc.		
2.40% due 04/01/28 ⁴	20,100,000	19,794,480	3.35% due		
Cellnex Finance			01/05/33 ^{†††}	14,000,000	13,651,400
Company S.A.			Weir Group plc		
3.88% due 07/07/41 ⁴	49,820,000	48,933,702	2.20% due 05/13/26 ⁴	12,815,000	12,936,797
Flowserve Corp.			Hardwood Funding LLC		
3.50% due 10/01/30	27,340,000	28,518,313	3.19% due		
2.80% due 01/15/32	19,800,000	19,569,960	06/07/30 ^{†††}	8,000,000	8,419,440
Acuity Brands			2.83% due		
Lighting, Inc.			06/07/31 ^{†††}	2,000,000	2,028,960
2.15% due 12/15/30	44,050,000	42,947,979	3.13% due		
Snap-on, Inc.			06/07/36 ^{†††}	1,000,000	1,019,620
3.10% due 05/01/50	39,459,000	41,266,253	National Basketball		
Dyal Capital			Association		
Partners IV			2.51% due		
3.65% due			12/16/24 ^{†††}	10,500,000	10,817,100
02/22/41 ^{†††}	41,800,000	41,048,687	Airbus SE		
Owens Corning			3.95% due 04/10/47 ⁴	9,000,000	10,255,960
3.88% due 06/01/30	36,890,000	40,630,151	Norfolk Southern Corp.		
Standard Industries,			4.10% due 05/15/21	9,100,000	10,186,168
Inc.			Huntington Ingalls		
4.38% due 07/15/30 ⁴	13,600,000	13,872,000	Industries, Inc.		
3.38% due 01/15/31 ⁴	14,475,000	13,775,858	2.04% due 08/16/28 ⁴	10,150,000	10,003,732
5.00% due 02/15/27 ⁴	6,250,000	6,445,312	Artera Services LLC		
Ardagh Packaging			9.03% due 12/04/25 ⁴	8,490,000	9,211,650
Finance plc / Ardagh			Hillenbrand, Inc.		
Holdings USA, Inc.			3.75% due 03/01/31	7,650,000	7,594,155
4.13% due 08/15/26 ⁴	31,850,000	33,042,146	Virgin Media		
GATX Corp.			Vendor Financing		
4.00% due 06/30/30	28,835,000	32,139,234	Notes III DAC		
4.70% due 04/01/29	400,000	463,294	4.88% due 07/15/28	GBP 5,000,000	6,856,673
CNH Industrial			Mueller Water		
Capital LLC			Products, Inc.		
1.88% due 01/15/26	27,960,000	28,325,423	4.00% due 06/15/29 ⁴	5,750,000	5,952,400
Ryder System, Inc.			Graphic Packaging		
3.35% due 09/01/25	22,380,000	24,110,558	International LLC		
NFL Ventures, LP			3.50% due 03/01/29 ⁴	4,865,000	4,840,675
3.02% due			Oshkosh Corp.		
04/15/35 ^{†††}	20,000,000	20,677,600	3.10% due 03/01/30	3,880,000	4,074,115
Amcor Flexibles North			APi Group DE, Inc.		
America, Inc.			4.13% due 07/15/29 ⁴	4,150,000	4,066,377
2.63% due 06/19/30	18,580,000	18,951,291			

SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Ardagh Metal			JELD-WEN, Inc.		
Packaging Finance			6.25% due 05/15/25 ⁴	300,000	\$ 316,500
USA LLC / Ardagh			Carlisle Companies,		
Metal Packaging			Inc.		
Finance plc			0.55% due 09/01/23	220,000	219,888
4.00% due 09/01/29 ⁴	3,750,000	\$ 3,792,187	Hexcel Corp.		
Berry Global, Inc.			4.20% due 02/15/27	180,000	196,545
1.57% due 01/15/26 ⁴	2,750,000	2,749,285	Canadian National		
Howmet Aerospace,			Railway Co.		
Inc.			6.71% due 07/15/36	110,000	<u>160,343</u>
6.75% due 01/15/28	960,000	1,168,800	Total Industrial		<u>1,245,968,447</u>
5.95% due 02/01/37	475,000	591,375	CONSUMER, CYCLICAL - 3.8%		
6.88% due 05/01/25	129,000	150,933	Marriott International,		
Penske Truck Leasing			Inc.		
Company Lp / PTL			4.63% due 06/15/30	43,685,000	49,859,415
Finance Corp.			3.50% due 10/15/32	45,690,000	48,482,463
1.70% due 06/15/26 ⁴	1,620,000	1,628,165	2.85% due 04/15/31	43,490,000	43,996,290
Burlington Northern			5.75% due 05/01/25	29,691,000	33,943,311
Santa Fe LLC			2.75% due 10/15/33	25,150,000	24,566,106
5.40% due 06/01/41	1,180,000	1,605,839	Delta Air Lines, Inc.		
Princess Juliana			7.00% due 05/01/25 ⁴	136,400,000	159,068,084
International			Hyatt Hotels Corp.		
Airport Operating			5.38% due 04/23/25	26,900,000	30,036,092
Company N.V.			5.75% due 04/23/30	23,885,000	28,645,404
5.50% due			1.30% due 10/01/23	1,660,000	1,662,008
12/20/27 ^{4,8}	1,680,690	1,530,823	Alt-2 Structured Trust		
New Enterprise			2.95% due		
Stone & Lime			05/14/31 ^{†††,7}	60,172,525	59,701,976
Company, Inc.			Hilton Domestic		
6.25% due 03/15/26 ⁴	1,350,000	1,395,900	Operating		
Trimble, Inc.			Company, Inc.		
4.15% due 06/15/23	1,155,000	1,217,614	3.75% due 05/01/29 ⁴	44,400,000	44,844,000
Crown Americas			4.00% due 05/01/31 ⁴	5,750,000	5,836,250
LLC / Crown			3.63% due 02/15/32 ⁴	1,900,000	1,871,500
Americas Capital			Choice Hotels		
Corporation VI			International, Inc.		
4.75% due 02/01/26	1,150,000	1,185,190	3.70% due 01/15/31	45,900,000	49,494,429
TransDigm, Inc.			Delta Air Lines Inc. /		
6.25% due 03/15/26 ⁴	1,075,000	1,124,848	SkyMiles IP Ltd.		
Adevinta ASA			4.50% due 10/20/25 ⁴	45,200,000	48,361,992
3.00% due 11/15/27	EUR 417,000	497,274	1011778 BC ULC / New		
Martin Marietta			Red Finance, Inc.		
Materials, Inc.			4.00% due 10/15/30 ⁴	39,300,000	38,907,000
0.65% due 07/15/23	360,000	360,674	3.88% due 01/15/28 ⁴	6,940,000	6,998,990

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
VF Corp.			Delta Air Lines, Inc.		
2.95% due 04/23/30	41,355,000	\$ 43,486,896	/ SkyMiles IP Ltd.		
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.			4.75% due 10/20/28 ⁴	3,800,000	\$ 4,236,651
6.50% due 06/20/27 ⁴	38,950,000	42,344,395	JB Poindexter & Company, Inc.		
BorgWarner, Inc.			7.13% due 04/15/26 ⁴	2,850,000	2,999,625
2.65% due 07/01/27	34,970,000	36,838,144	PetSmart, Inc. / PetSmart Finance Corp.		
WMC Acquisition Corp.			4.75% due 02/15/28 ⁴	1,750,000	1,803,594
3.00% due 02/15/31 ⁴	28,050,000	27,383,813	United Airlines, Inc.		
Ferguson Finance plc			4.38% due 04/15/26 ⁴	1,750,000	1,795,938
3.25% due 06/02/30 ⁴	25,628,000	27,354,633	HP Communities LLC		
Walgreens Boots Alliance, Inc.			5.86% due 09/15/53 ⁴	1,420,000	1,759,616
4.10% due 04/15/50	24,778,000	27,348,481	Lear Corp.		
Whirlpool Corp.			5.25% due 05/15/49	1,360,000	1,685,505
4.60% due 05/15/50	21,920,000	26,865,877	Aramark Services, Inc.		
British Airways Class A Pass Through Trust			5.00% due 02/01/28 ⁴	1,525,000	1,566,938
2.90% due 03/15/35 ⁴	15,400,000	15,460,202	Hanesbrands, Inc.		
4.25% due 11/15/32 ⁴	5,658,739	6,097,021	5.38% due 05/15/25 ⁴	1,495,000	1,565,085
American Airlines Class AA Pass Through Trust			JetBlue Class A Pass Through Trust		
3.35% due 10/15/29	9,410,810	9,474,002	4.00% due 11/15/32	145,092	157,668
3.20% due 06/15/28	5,823,800	5,858,367	Total Consumer, Cyclical		<u>1,036,352,565</u>
3.00% due 10/15/28	4,250,022	4,235,786	COMMUNICATIONS - 3.5%		
3.15% due 02/15/32	169,963	171,498	ViacomCBS, Inc.		
Scotts Miracle-Gro Co.			4.95% due 01/15/31	69,401,000	82,818,323
4.00% due 04/01/31 ⁴	18,750,000	18,714,750	4.95% due 05/19/50 ¹⁷	39,600,000	49,466,215
Allison Transmission, Inc.			4.75% due 05/15/25	36,350,000	40,681,882
3.75% due 01/30/31 ⁴	12,500,000	12,156,250	Charter Communications Operating LLC / Charter Communications Operating Capital		
Levi Strauss & Co.			2.80% due 04/01/31	71,850,000	71,929,174
3.50% due 03/01/31 ⁴	11,100,000	11,211,000	3.90% due 06/01/52	21,650,000	21,470,704
Air Canada			2.25% due 01/15/29	12,500,000	12,478,587
3.88% due 08/15/26 ⁴	8,650,000	8,723,093	3.85% due 04/01/61	1,000,000	951,983
Lowe's Companies, Inc.			4.40% due 12/01/61	650,000	682,997
1.70% due 09/15/28	7,425,000	7,352,766	Level 3 Financing, Inc.		
Six Flags Theme Parks, Inc.			4.25% due 07/01/28 ⁴	34,430,000	34,696,144
7.00% due 07/01/25 ⁴	5,990,000	6,379,350	3.63% due 01/15/29 ⁴	34,600,000	33,552,312
Smithsonian Institution					
2.65% due 09/01/39	5,000,000	5,050,311			

SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.88% due 11/15/29 ⁴	20,300,000	\$ 21,706,790	Sirius XM Radio, Inc.		
3.75% due 07/15/29 ⁴	13,950,000	13,482,396	4.13% due 07/01/30 ⁴	17,010,000	\$ 17,088,884
T-Mobile USA, Inc.			Lamar Media Corp.		
3.88% due 04/15/30	65,805,000	72,774,401	3.63% due 01/15/31	10,600,000	10,600,000
2.63% due 04/15/26	13,850,000	14,161,625	4.00% due 02/15/30	5,375,000	5,533,563
2.88% due 02/15/31	7,250,000	7,311,624	Radiate Holdco LLC /		
AT&T, Inc.			Radiate Finance, Inc.		
2.75% due 06/01/31	48,660,000	49,851,395	4.50% due 09/15/26 ⁴	15,050,000	15,539,125
2.30% due 06/01/27	6,000,000	6,206,703	Virgin Media		
Vodafone Group plc			Vendor Financing		
4.13% due 06/04/81 ⁶	40,375,000	40,881,303	Notes IV DAC		
UPC Broadband			5.00% due 07/15/28 ⁴	10,100,000	10,431,785
Finco BV			Ziggo BV		
4.88% due 07/15/31 ⁴	36,900,000	37,780,434	4.88% due 01/15/30 ⁴	10,125,000	10,406,475
Walt Disney Co.			Fox Corp.		
3.80% due 05/13/60	31,990,000	36,855,287	3.05% due 04/07/25	7,100,000	7,554,218
Virgin Media Secured			Switch Ltd.		
Finance plc			3.75% due 09/15/28 ⁴	4,200,000	4,263,000
4.50% due 08/15/30 ⁴	35,400,000	35,975,250	British		
Altice France S.A.			Telecommunications		
5.13% due 07/15/29 ⁴	17,600,000	17,283,728	plc		
7.38% due 05/01/26 ⁴	6,600,000	6,848,886	9.63% due 12/15/30	2,310,000	3,532,130
5.13% due 01/15/29 ⁴	2,290,000	2,244,200	Corning, Inc.		
CCO Holdings LLC			4.38% due 11/15/57	2,500,000	2,990,710
/ CCO Holdings			Thomson Reuters Corp.		
Capital Corp.			5.65% due 11/23/43	1,290,000	1,751,232
4.50% due 05/01/32	18,275,000	18,800,406	Koninklijke KPN N.V.		
4.25% due 02/01/31 ⁴	6,025,000	6,115,375	8.38% due 10/01/30	1,140,000	1,608,504
Mav Acquisition Corp.			Match Group		
5.75% due 08/01/28 ⁴	24,975,000	24,537,938	Holdings II LLC		
LCPR Senior Secured			4.13% due 08/01/30 ⁴	1,250,000	1,301,562
Financing DAC			Virgin Media		
5.13% due 07/15/29 ⁴	17,900,000	18,481,750	Finance plc		
6.75% due 10/15/27 ⁴	5,633,000	5,970,980	5.00% due 07/15/30 ⁴	850,000	868,156
Amazon.com, Inc.			Motorola Solutions,		
2.70% due 06/03/60	25,180,000	23,613,442	Inc.		
Go Daddy Operating			5.50% due 09/01/44	360,000	468,074
Company LLC / GD					
Finance Co., Inc.			Total Communications		<u>963,532,026</u>
3.50% due 03/01/29 ⁴	22,100,000	21,906,625	ENERGY - 2.5%		
VeriSign, Inc.			Galaxy Pipeline		
2.70% due 06/15/31	18,950,000	19,259,643	Assets Bidco Ltd.		
CSC Holdings LLC			3.25% due 09/30/40 ⁴	91,750,000	92,492,656
3.38% due 02/15/31 ⁴	14,175,000	13,182,750	2.94% due 09/30/40 ⁴	58,850,000	58,727,291
4.13% due 12/01/30 ⁴	5,741,000	5,633,356	1.75% due 09/30/27 ⁴	2,050,000	2,070,548

SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BP Capital Markets plc 4.88% ^{5,6}	114,865,000	\$ 126,266,514	Midwest Connector Capital Company LLC		
Qatar Petroleum 3.13% due 07/12/41 ⁴	38,595,000	38,576,474	4.63% due 04/01/29 ⁴	13,440,000	\$ 14,434,512
3.30% due 07/12/51 ⁴	37,450,000	37,824,500	Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.		
Sabine Pass Liquefaction LLC			4.49% due 05/01/30	6,300,000	7,362,736
4.50% due 05/15/30	63,355,000	72,953,692	Phillips 66		
ITT Holdings LLC			3.70% due 04/06/23	2,250,000	2,356,712
6.50% due 08/01/29 ⁴	38,600,000	38,937,750	Enbridge Energy Partners, LP		
Valero Energy Corp.			7.38% due 10/15/45	1,040,000	1,642,964
2.15% due 09/15/27	13,920,000	14,010,105	TransCanada Pipelines Ltd.		
2.85% due 04/15/25	12,000,000	12,634,267	6.10% due 06/01/40	1,200,000	1,625,294
4.00% due 04/01/29	7,450,000	8,183,238	ONEOK Partners, LP		
7.50% due 04/15/32	2,530,000	3,507,163	6.20% due 09/15/43	680,000	879,497
Occidental Petroleum Corp.			3.38% due 10/01/22	720,000	735,221
3.00% due 02/15/27	7,480,000	7,474,240	Parkland Corp.		
5.55% due 03/15/26	5,940,000	6,593,400	5.88% due 07/15/27 ⁴	320,000	<u>339,200</u>
4.30% due 08/15/39	6,600,000	6,509,448	Total Energy		<u>679,430,747</u>
3.40% due 04/15/26	5,000,000	5,157,500	TECHNOLOGY - 1.4%		
4.10% due 02/15/47	4,900,000	4,659,410	Broadcom, Inc.		
4.40% due 08/15/49	2,500,000	2,453,125	4.15% due 11/15/30	60,860,000	67,395,117
3.20% due 08/15/26	2,375,000	2,424,733	2.45% due 02/15/31 ⁴	57,120,000	55,336,160
4.40% due 04/15/46	1,400,000	1,394,106	2.60% due 02/15/33 ⁴	1,660,000	1,596,285
4.63% due 06/15/45	800,000	818,000	NetApp, Inc.		
Chevron USA, Inc.			2.70% due 06/22/30	53,505,000	54,927,077
2.34% due 08/12/50	27,250,000	24,491,501	Leidos, Inc.		
4.20% due 10/15/49	3,300,000	4,009,127	2.30% due 02/15/31	34,450,000	33,659,373
Magellan Midstream Partners, LP			3.63% due 05/15/25	9,200,000	9,919,256
3.25% due 06/01/30	23,260,000	24,838,308	4.38% due 05/15/30	2,650,000	3,005,259
3.95% due 03/01/50	1,600,000	1,699,978	Oracle Corp.		
Cheniere Corpus Christi Holdings LLC			3.95% due 03/25/51	38,750,000	41,062,789
2.74% due 12/31/39 ⁴	19,150,000	18,940,372	6.13% due 07/08/39	1,190,000	1,607,699
NuStar Logistics, LP			Qorvo, Inc.		
6.38% due 10/01/30	13,850,000	15,235,000	4.38% due 10/15/29	21,000,000	22,890,000
5.63% due 04/28/27	1,799,000	1,915,935	3.38% due 04/01/31 ⁴	8,675,000	9,146,920
Florida Gas Transmission Company LLC			Apple, Inc.		
2.55% due 07/01/30 ⁴	15,100,000	15,256,230	2.55% due 08/20/60	22,850,000	20,778,857
			CGI, Inc.		
			2.30% due 09/14/31 ⁴	21,050,000	20,426,112

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MSCI, Inc.			Alcoa Nederland		
3.63% due 09/01/30 ⁴	17,718,000	\$ 18,315,983	Holding BV		
3.88% due 02/15/31 ⁴	1,769,000	1,855,239	4.13% due 03/31/29 ⁴	8,600,000	\$ 8,965,500
Analog Devices, Inc.			5.50% due 12/15/27 ⁴	6,525,000	7,004,131
2.95% due 04/01/25	6,100,000	6,504,876	6.13% due 05/15/28 ⁴	2,800,000	3,034,500
TeamSystem SpA			Valvoline, Inc.		
3.50% due 02/15/28	EUR 5,000,000	5,777,282	3.63% due 06/15/31 ⁴	18,300,000	18,071,250
Booz Allen			Reliance Steel &		
Hamilton, Inc.			Aluminum Co.		
3.88% due 09/01/28 ⁴	4,550,000	4,664,296	2.15% due 08/15/30	12,040,000	11,758,063
Presidio Holdings, Inc.			Corporation Nacional		
4.88% due 02/01/27 ⁴	2,300,000	2,374,750	del Cobre de Chile		
Microchip			3.75% due 01/15/31 ⁴	10,430,000	11,157,048
Technology, Inc.			INEOS Quattro		
0.97% due 02/15/24 ⁴	1,650,000	1,650,833	Finance 2 plc		
Citrix Systems, Inc.			2.50% due 01/15/26	EUR 8,500,000	9,912,761
3.30% due 03/01/30	1,500,000	1,530,394	Steel Dynamics, Inc.		
Skyworks Solutions,			2.40% due 06/15/25	5,950,000	6,190,444
Inc.			Nucor Corp.		
1.80% due 06/01/26	540,000	546,919	2.00% due 06/01/25	5,000,000	5,145,362
0.90% due 06/01/23	500,000	500,964	Carpenter Technology		
HP, Inc.			Corp.		
4.05% due 09/15/22	720,000	744,636	6.38% due 07/15/28	2,125,000	2,285,310
Open Text			Southern Copper Corp.		
Holdings, Inc.			7.50% due 07/27/35	1,150,000	1,644,500
4.13% due 02/15/30 ⁴	210,000	215,775	International Paper Co.		
Total Technology		<u>386,432,851</u>	7.30% due 11/15/39	1,030,000	1,581,920
BASIC MATERIALS - 1.1%			WR Grace		
Newcrest Finance			Holdings LLC		
Pty Ltd.			4.88% due 06/15/27 ⁴	925,000	949,864
3.25% due 05/13/30 ⁴	55,600,000	59,028,016	Sherwin-Williams Co.		
4.20% due 05/13/50 ⁴	26,390,000	30,116,478	2.75% due 06/01/22	220,000	222,998
Anglo American			Total Basic Materials		<u>300,173,223</u>
Capital plc			UTILITIES - 0.9%		
5.63% due 04/01/30 ⁴	39,500,000	47,628,725	Cheniere Corpus		
2.63% due 09/10/30 ⁴	18,000,000	17,859,977	Christi Holdings LLC		
3.95% due 09/10/50 ⁴	14,140,000	15,086,685	3.52% due		
2.25% due 03/17/28 ⁴	1,010,000	1,003,067	12/31/39†††	97,100,000	98,021,479
Yamana Gold, Inc.			AES Corp.		
2.63% due 08/15/31 ⁴	19,350,000	18,881,297	3.95% due 07/15/30 ⁴	26,390,000	29,018,972
4.63% due 12/15/27	3,000,000	3,316,702	3.30% due 07/15/25 ⁴	3,750,000	3,983,325
Minerals Technologies,			NRG Energy, Inc.		
Inc.			2.45% due 12/02/27 ⁴	26,000,000	26,365,148
5.00% due 07/01/28 ⁴	18,630,000	19,328,625			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Arizona Public Service Co. 3.35% due 05/15/50	23,140,000	\$ 24,071,228	2020-FL3, 1.92% (30 Day Average U.S. Secured Overnight Financing Rate + 1.86%, Rate Floor: 1.75%) due 03/15/37 ^{4,7}	23,550,000	\$ 23,539,304
Enel Finance International N.V. 2.88% due 07/12/41 ⁴	19,800,000	19,247,487	2020-FL3, 2.72% (30 Day Average U.S. Secured Overnight Financing Rate + 2.66%, Rate Floor: 2.55%) due 03/15/37 ^{4,7}	16,125,000	16,202,635
Alexander Funding Trust 1.84% due 11/15/23 ⁴	14,400,000	14,675,158	2020-FL2, 1.49% (30 Day Average U.S. Secured Overnight Financing Rate + 1.51%, Rate Floor: 1.40%) due 02/15/38 ^{4,7}	16,000,000	15,963,222
Clearway Energy Operating LLC 3.75% due 02/15/31 ⁴	11,150,000	11,177,875	2020-FL3, 2.32% (30 Day Average U.S. Secured Overnight Financing Rate + 2.26%, Rate Floor: 2.15%) due 03/15/37 ^{4,7}	10,600,000	10,627,219
Southern Power Co. 5.25% due 07/15/43	1,350,000	1,680,494	2020-FL2, 1.74% (30 Day Average U.S. Secured Overnight Financing Rate + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{4,7}	5,360,000	5,347,377
Entergy Texas, Inc. 1.50% due 09/01/26	1,650,000	1,624,439			
ONE Gas, Inc. 0.85% due 03/11/23	1,620,000	1,620,290			
Dominion Energy, Inc. 0.65% (3 Month USD LIBOR + 0.53%) due 09/15/23 ⁷	1,030,000	1,030,243			
Atmos Energy Corp. 0.63% due 03/09/23	800,000	800,025			
OGE Energy Corp. 0.70% due 05/26/23	360,000	360,028			
Total Utilities		<u>233,676,191</u>			
Total Corporate Bonds (Cost \$10,640,454,256)		<u>11,078,953,826</u>			
ASSET-BACKED SECURITIES^{††} - 19.9%					
COLLATERALIZED LOAN OBLIGATIONS - 12.6%					
BXMT Ltd. 2020-FL2, 0.99% (30 Day Average U.S. Secured Overnight Financing Rate + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{4,7}	76,225,000	76,129,239			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-FL2, 1.24% (30 Day Average U.S. Secured Overnight Financing Rate + 1.26%, Rate Floor: 1.15%) due 02/15/38 ^{4,7}	5,200,000	\$ 5,188,667			
Dryden 33 Senior Loan Fund			2021-FL1, 1.39% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 ^{4,7}	28,000,000	\$ 27,884,987
2020-33A, 1.13% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29 ^{4,7}	56,002,056	55,992,581	2021-FL1, 2.04% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 ^{4,7}	19,200,000	19,127,900
2020-33A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 ^{4,7}	48,700,000	48,607,402	2021-FL1, 1.14% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{4,7}	10,000,000	9,975,899
2020-33A, 2.13% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/29 ^{4,7}	27,000,000	26,943,583	LoanCore Issuer Ltd. 2021-CRE4, 1.87% (30 Day Average U.S. Secured Overnight Financing Rate + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{4,7}	25,982,000	26,034,143
Cerberus Loan Funding XXX, LP			2019-CRE2, 1.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{4,7}	19,984,000	19,927,811
2020-3A, 1.98% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{4,7}	100,000,000	100,466,180	2018-CRE1, 1.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{4,7}	17,747,000	17,740,851
2020-3A, 2.63% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{4,7}	10,200,000	10,287,111	2021-CRE5, 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{4,7}	14,350,000	14,362,717
HERA Commercial Mortgage Ltd.			2019-CRE2, 1.78% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{4,7}	11,575,000	11,568,215
2021-FL1, 1.69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{4,7}	49,562,000	49,416,070			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-CRE3, 1.13% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34 ^{4,7}	6,359,660	\$ 6,352,630			
2021-CRE4, 2.67% (30 Day Average U.S. Secured Overnight Financing Rate + 2.61%, Rate Floor: 2.50%) due 07/15/35 ^{4,7}	5,600,000	5,611,261			
2019-CRE3, 1.68% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{4,7}	4,410,000	4,374,805			
Cerberus Loan Funding XXXII, LP 2021-2A, 1.75% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{4,7}	65,000,000	65,140,991			
2021-2A, 2.98% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{4,7}	20,925,000	21,019,177			
2021-2A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{4,7}	19,200,000	19,217,343			
Golub Capital Partners CLO 33M Ltd. 2021-33A, 1.98% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{4,7}	104,600,000	104,594,655			
			Woodmont Trust 2020-7A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{4,7}	83,000,000	\$ 83,466,917
			2020-7A, 2.73% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{4,7}	13,500,000	13,658,120
			2020-7A, 2.38% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 ^{4,7}	7,000,000	7,026,176
			Palmer Square Loan Funding Ltd. 2021-3A, 1.92% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 ^{4,7}	22,500,000	22,499,561
			2021-1A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{4,7}	19,000,000	18,926,861
			2018-4A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,7}	12,000,000	12,006,136
			2019-3A, 0.98% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{4,7}	11,021,158	11,022,109
			2021-2A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{4,7}	10,500,000	10,399,535

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2018-4A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,7}	7,289,303	\$ 7,290,349		2020-14A, 2.37% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{4,7}	22,725,000 \$ 22,727,447
2021-1A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{4,7}	7,100,000	7,102,005		ABPCI Direct Lending Fund IX LLC 2020-9A, 2.08% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 ^{4,7}	72,500,000 72,717,928
2021-2A, 2.53% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{4,7}	7,000,000	6,999,925		2020-9A, 2.73% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/18/31 ^{4,7}	15,250,000 15,304,494
MidOcean Credit CLO VII 2020-7A, 1.17% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{4,7}	52,000,000	52,016,110		ABPCI Direct Lending Fund CLO II LLC 2021-1A, 1.73% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{4,7}	83,450,000 83,343,843
2020-7A, 1.73% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{4,7}	27,500,000	27,460,793		Cerberus Loan Funding XXXI, LP 2021-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{4,7}	70,250,000 70,263,917
2020-7A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 ^{4,7}	14,800,000	14,811,566		2021-1A, 2.73% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{4,7}	12,000,000 11,999,920
KREF Funding V LLC 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{†††,7}	81,053,530	80,234,889		GPMT Ltd. 2019-FL2, 1.68% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/22/36 ^{4,7}	24,300,000 24,284,365
0.15% due 06/25/26 ^{†††,12}	313,636,364	385,773			
Venture XIV CLO Ltd. 2020-14A, 1.15% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{4,7}	69,000,000	69,005,927			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-FL2, 2.43% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{4,7}	21,400,000	\$ 21,347,300			
2019-FL2, 1.38% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{4,7}	20,418,639	20,407,705			
2019-FL2, 1.98% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 02/22/36 ^{4,7}	12,750,000	12,727,194			
Parliament Funding II Ltd. 2020-1A, 2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{4,7}	71,650,000	71,916,954			
2020-1A, 3.33% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 08/12/30 ^{4,7}	6,000,000	6,026,298			
Golub Capital Partners CLO 36M Ltd. 2018-36A, 1.42% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,7}	76,300,000	75,878,504			
Fortress Credit Opportunities IX CLO Ltd. due 10/15/33 ^{4,7}	52,900,000	52,900,000			
2017-9A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,7}	11,527,000	11,527,000			
2020-9A, 2.53% due 11/15/29 ⁴	1,250,000	1,250,000			
			THL Credit Lake Shore MM CLO I Ltd. 2021-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{4,7}	33,500,000	\$ 33,552,930
			2021-1A, 2.13% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 ^{4,7}	30,400,000	30,241,151
			ABPCI Direct Lending Fund CLO I LLC 2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{4,7}	59,500,000	59,608,950
			2021-1A, 2.18% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 ^{4,7}	2,500,000	2,487,184
			CHCP Ltd. 2021-FL1, 1.22% (30 Day Average U.S. Secured Overnight Financing Rate + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{4,7}	28,000,000	27,976,693
			2021-FL1, 1.47% (30 Day Average U.S. Secured Overnight Financing Rate + 1.41%, Rate Floor: 1.30%) due 02/15/38 ^{4,7}	22,250,000	22,225,950

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-FL1, 1.82% (30 Day Average U.S. Secured Overnight Financing Rate + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{4,7}	5,900,000	\$ 5,902,903			
2021-FL1, 2.27% (30 Day Average U.S. Secured Overnight Financing Rate + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{4,7}	2,950,000	2,952,613			
Cerberus Loan Funding XXVI, LP 2021-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{4,7}	55,700,000	55,699,866			
2021-1A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ^{4,7}	3,250,000	3,252,178			
Wellfleet CLO Ltd. 2020-2A, 1.19% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{4,7}	52,250,000	52,291,157			
2018-2A, 1.71% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{4,7}	2,500,000	2,500,500			
Owl Rock CLO IV Ltd. 2021-4A, 1.74% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{4,7}	36,500,000	36,536,361			
			2021-4A, 2.04% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{4,7}	16,750,000	\$ 16,687,038
			ABPCI Direct Lending Fund CLO V Ltd. 2021-5A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{4,7}	50,650,000	50,569,208
			Diamond CLO Ltd. 2021-1A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 ^{4,7}	23,825,000	23,807,174
			2018-1A, 1.64% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,7}	18,000,000	17,982,081
			2021-1A, 2.53% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{4,7}	2,300,000	2,295,130
			2021-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/25/29 ^{4,7}	2,150,000	2,147,474
			Fortress Credit Opportunities XI CLO Ltd. 2018-11A, 1.43% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,7}	44,300,000	43,958,044

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2018-11A, 2.63% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 ^{4,7}	2,300,000	\$ 2,268,614			
Whitebox CLO II Ltd. 2020-2A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/24/31 ^{4,7}	36,500,000	36,574,015			
2020-2A, 2.38% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/24/31 ^{4,7}	7,000,000	7,006,580			
Cerberus Loan Funding XXXIII, LP 2021-3A, 1.69% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{4,7}	32,000,000	32,039,514			
2021-3A, 1.98% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{4,7}	9,500,000	9,499,971			
GoldenTree Loan Management US CLO 1 Ltd. 2021-9A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{4,7}	35,900,000	35,793,061			
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{4,7}	3,900,000	3,875,118			
			Cerberus Loan Funding XXXV, LP 2021-5A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{4,7}	30,750,000	\$ 30,750,000
			2021-5A, 1.98% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 ^{4,7}	8,000,000	8,000,000
			LCM XXIV Ltd. 2021-24A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{4,7}	24,200,000	24,149,582
			2021-24A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 ^{4,7}	13,050,000	13,018,518
			Golub Capital Partners CLO 16 Ltd. 2021-16A, 1.70% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{4,7}	26,750,000	26,790,395
			2021-16A, 1.89% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{4,7}	9,000,000	9,045,100
			Golub Capital Partners Clo 49M Ltd. 2021-49A, 2.00% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 ^{4,7}	21,695,000	21,654,059

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-49A, 2.70% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 ^{4,7}	12,600,000	\$ 12,548,854		2017-5A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,7}	8,938,827 \$ 8,932,825
Madison Park Funding XLVIII Ltd.				Denali Capital CLO XI Ltd.	
2021-48A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{4,7}	27,500,000	27,185,491		2018-1A, 1.26% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,7}	25,577,255 25,577,483
2021-48A, 2.13% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{4,7}	5,900,000	5,899,971		OCP CLO Ltd.	
Telos CLO Ltd.				2020-4A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{4,7}	25,500,000 25,501,476
2017-6A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{4,7}	29,691,627	29,697,693		STWD Ltd.	
Neuberger Berman Loan Advisers CLO 40 Ltd.				2019-FL1, 1.68% (30 Day Average U.S. Secured Overnight Financing Rate + 1.71%, Rate Floor: 1.60%) due 07/15/38 ^{4,7}	11,210,000 11,163,984
2021-40A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{4,7}	26,700,000	26,466,949		2019-FL1, 2.03% (30 Day Average U.S. Secured Overnight Financing Rate + 2.06%, Rate Floor: 1.95%) due 07/15/38 ^{4,7}	8,800,000 8,806,093
2021-40A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{4,7}	2,000,000	1,987,638		2021-FL2, 2.18% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 ^{4,7}	2,820,000 2,825,840
Marathon CLO V Ltd.					
2017-5A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,7}	18,020,137	18,002,982			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-FL1, 1.57% (30 Day Average U.S. Secured Overnight Financing Rate + 1.51%, Rate Floor: 1.40%) due 07/15/38 ^{4,7}	2,200,000	\$ 2,191,002			
ACRES Commercial Realty Ltd. 2021-FL1, 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{4,7}	13,092,000	12,960,708			
2021-FL1, 2.73% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{4,7}	11,750,000	11,868,432			
Ares LVII CLO Ltd. 2020-57A, 2.63% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/25/31 ^{4,7}	13,500,000	13,505,890			
2020-57A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/25/31 ^{4,7}	9,500,000	9,501,189			
Voya CLO Ltd. 2020-1A, 1.19% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 ^{4,7}	18,850,000	18,844,304			
2013-1A, due 10/15/30 ^{4,10}	10,575,071	3,450,466			
			Apres Static CLO Ltd. 2020-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{4,7}	21,750,000	\$ 21,716,818
			NewStar Fairfield Fund CLO Ltd. 2018-2A, 1.40% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,7}	21,171,638	21,002,730
			Golub Capital Partners CLO 54M L.P 2021-54A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{4,7}	21,000,000	20,937,298
			Allegro CLO IX Ltd. 2018-3A, 1.29% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{4,7}	20,400,000	20,400,296
			Avery Point VI CLO Ltd. 2021-6A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 ^{4,7}	12,100,000	12,091,267
			2021-6A, 1.47% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/05/27 ^{4,7}	8,000,000	7,991,996
			Recette CLO Ltd. 2021-1A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{4,7}	9,800,000	9,657,162

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-1A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 ^{4,7}	9,200,000	\$ 9,092,946			
Anchorage Capital CLO 6 Ltd. 2021-6A, 2.33% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 ^{4,7}	18,585,000	18,575,908			
AMMC CLO XIV Ltd. 2021-14A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{4,7}	18,290,000	18,289,075			
Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{4,7}	14,100,000	14,085,411			
2021-32A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 ^{4,7}	4,200,000	4,162,859			
Owl Rock CLO VI Ltd. 2021-6A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{4,7}	17,450,000	17,398,709			
KREF 2021-FL2, 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{4,7}	16,600,000	16,607,266			
			ABPCI DIRECT LENDING FUND CLO V Ltd. 2021-5A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{4,7}	15,975,000	\$ 15,934,732
			610 Funding CLO 3 Ltd. 2018-3A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{4,7}	15,816,851	15,817,495
			FS RIALTO 2021-FL2, 2.14% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/16/28 ^{4,7}	15,665,000	15,671,926
			Owl Rock CLO II Ltd. 2021-2A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{4,7}	15,600,000	15,564,427
			Dryden 36 Senior Loan Fund 2020-36A, 2.18% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{4,7}	15,200,000	15,199,942
			Magnetite XXIX Ltd. 2021-29A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{4,7}	15,100,000	15,056,251
			Shackleton CLO Ltd. 2017-8A, 1.43% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{4,7}	5,510,000	5,501,324

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2017-8A, 1.05% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{4,7}	4,851,908	\$ 4,850,745			
2018-6RA, 1.15% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{4,7}	2,646,842	2,645,588			
Octagon Investment Partners 49 Ltd. 2021-5A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{4,7}	12,800,000	12,786,269			
Golub Capital Partners CLO 17 Ltd. 2017-17A, 1.78% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{4,7}	12,600,000	12,601,725			
Greystone Commercial Real Estate Notes 2021-FL3, 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{4,7}	12,000,000	11,994,634			
Benefit Street Partners CLO XXII Ltd. 2020-22A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 01/20/32 ^{4,7}	7,700,000	7,701,196			
2020-22A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 ^{4,7}	4,300,000	4,291,948			
			Columbia Cent CLO 27 Ltd. 2020-27A, 1.83% due 10/25/28 ⁴	12,000,000	\$ 11,959,187
			Halcyon Loan Advisors Funding Ltd. 2017-3A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,7}	10,121,680	10,120,541
			Neuberger Berman CLO XVI-S Ltd. 2021-16SA, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{4,7}	10,200,000	10,055,347
			Golub Capital Partners CLO 54M, LP 2021-54A, 1.65% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{4,7}	10,000,000	10,000,672
			Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{4,10}	13,600,000	9,685,707
			BSPRT Issuer Ltd. 2021-FL6, 2.13% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{4,7}	5,550,000	5,549,996
			2018-FL4, 1.13% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{4,7}	3,562,072	3,556,820
			Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{4,10}	10,000,000	8,469,239

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
KVK CLO Ltd.			Marathon CLO VII Ltd.		
2018-1A, 1.78%			2017-7A, 1.78%		
(3 Month USD			(3 Month USD		
LIBOR + 1.65%,			LIBOR + 1.65%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 05/20/29 ^{4,7}	3,850,000	\$ 3,848,875	due 10/28/25 ^{4,7}	6,622,593	\$ 6,622,165
2017-1A, 1.03%			ACRE Commercial		
(3 Month USD			Mortgage Ltd.		
LIBOR + 0.90%,			2021-FL4, 1.84%		
Rate Floor: 0.00%)			(1 Month USD		
due 01/14/28 ^{4,7}	2,325,959	2,325,960	LIBOR + 1.75%,		
2018-1A, 1.06%			Rate Floor: 1.75%)		
(3 Month USD			due 12/18/37 ^{4,7}	3,100,000	3,096,354
LIBOR + 0.93%,			2021-FL4, 1.49%		
Rate Floor: 0.00%)			(1 Month USD		
due 05/20/29 ^{4,7}	2,059,293	2,057,684	LIBOR + 1.40%,		
Wind River CLO Ltd.			Rate Floor: 1.40%)		
2017-2A, 1.00%			due 12/18/37 ^{4,7}	3,100,000	3,092,473
(3 Month USD			HGI CRE CLO Ltd.		
LIBOR + 0.87%,			2021-FL2, 1.85%		
Rate Floor: 0.00%)			(1 Month USD		
due 10/15/27 ^{4,7}	7,838,759	7,838,071	LIBOR + 1.50%,		
Magnetite Xxix Ltd.			Rate Floor: 1.50%)		
2021-29A, 1.78%			due 09/19/26 ^{4,7}	5,000,000	5,000,000
(3 Month USD			2021-FL2, 1.90%		
LIBOR + 1.65%,			(1 Month USD		
Rate Floor: 1.65%)			LIBOR + 1.80%,		
due 01/15/34 ^{4,7}	7,700,000	7,607,331	Rate Floor: 1.80%)		
BDS Ltd.			due 09/19/26 ^{7,8}	1,000,000	1,000,000
2020-FL5, 1.97%			Owl Rock CLO I Ltd.		
(30 Day Average			2019-1A, 1.93%		
U.S. Secured			(3 Month USD		
Overnight			LIBOR + 1.80%,		
Financing Rate			Rate Floor: 1.80%)		
+ 1.91%, Rate			due 05/20/31 ^{4,7}	5,650,000	5,651,793
Floor: 1.80%)			GoldenTree Loan		
due 02/16/37 ^{4,7}	4,400,000	4,397,893	Opportunities		
2020-FL5, 1.52%			IX Ltd.		
(30 Day Average			2018-9A, 1.24%		
U.S. Secured			(3 Month USD		
Overnight			LIBOR + 1.11%,		
Financing Rate			Rate Floor: 1.11%)		
+ 1.46%, Rate			due 10/29/29 ^{4,7}	5,152,000	5,152,165
Floor: 1.35%)					
due 02/16/37 ^{4,7}	3,200,000	3,200,444			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Catamaran CLO Ltd.			2020-16, 1.08%		
2016-2A, 2.18%			(1 Month USD		
(3 Month USD			LIBOR + 1.00%,		
LIBOR + 2.05%,			Rate Floor: 1.00%)		
Rate Floor: 2.05%)			due 12/22/21 ^{†††4,7}	114,400,000	\$ 114,400,000
due 10/18/26 ^{4,7}	904,987	\$ 904,964	2021-SPT1, 1.83%		
Mountain View			(1 Month USD		
CLO Ltd.			LIBOR + 1.75%,		
2018-1A, 0.93%			Rate Floor: 1.75%)		
(3 Month USD			due 08/17/22 ^{†††4,7}	42,600,000	42,600,000
LIBOR + 0.80%,			2021-WL1, 0.94%		
Rate Floor: 0.80%)			(1 Month USD		
due 10/15/26 ^{4,7}	829,705	829,602	LIBOR + 0.85%,		
Avery Point II CLO Ltd.			Rate Floor: 0.85%)		
2013-3X COM, due			due 01/26/54 ^{†††4,7}	8,850,000	8,850,000
01/18/25 ¹⁰	2,375,019	384,278	2021-WL1, 1.14%		
Great Lakes CLO Ltd.			(1 Month USD		
2014-1A, due			LIBOR + 1.05%,		
10/15/29 ^{4,10}	461,538	177,896	Rate Floor: 1.05%)		
Babson CLO Ltd.			due 01/26/54 ^{†††4,7}	6,750,000	6,750,000
2014-1A, due			2021-WL2, 2.09%		
07/20/25 ^{4,10}	1,300,000	153,140	(1 Month USD		
Atlas Senior Loan			LIBOR + 2.00%,		
Fund IX Ltd.			Rate Floor:		
2018-9A, due			2.00%) due		
04/20/28 ^{4,10}	1,200,000	110,063	03/25/54 ^{†††4,7}	5,250,000	5,250,000
Copper River CLO Ltd.			2021-WL2, 1.34%		
2007-1A, due			(1 Month USD		
01/20/21 ^{8,10}	1,500,000	51,345	LIBOR + 1.25%,		
OHA Credit Partners			Rate Floor: 1.25%)		
IX Ltd.			due 03/25/54 ^{†††4,7}	4,250,000	4,250,000
2013-9A, due			2021-WL1, 1.34%		
10/20/25 ^{4,10}	1,808,219	<u>2,025</u>	(1 Month USD		
Total Collateralized Loan Obligations	<u>3,427,688,427</u>		LIBOR + 1.25%,		
FINANCIAL - 2.6%			Rate Floor: 1.25%)		
Station Place			due 01/26/54 ^{†††4,7}	3,400,000	3,400,000
Securitization Trust			HV Eight LLC		
2021-3, 0.98% (1			2.90% (3 Month		
Month USD			EURIBOR +		
LIBOR + 0.90%,			2.75%, Rate		
Rate Floor: 0.90%)			Floor: 2.75%) due		
due 02/16/22 ^{†††4,7}	144,500,000	144,500,000	12/28/25 ^{†††7}	EUR 107,000,000	123,785,067

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Strategic Partners Fund VIII LP 3.09% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 ^{†††.7}	51,900,000	\$ 51,904,671			
2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 ^{†††.7}	21,900,000	21,900,438			
HarbourVest Structured Solutions IV Holdings, LP due 09/15/26 ⁷	20,700,000	20,700,000			
due 09/15/26 ⁷	EUR 11,100,000	12,859,129			
Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††.7}	EUR 21,283,503	24,643,692			
Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 ⁴	23,750,000	24,350,937			
Ceamer Finance LLC 3.69% due 03/22/31 ^{†††}	23,275,000	22,848,602			
Madison Avenue Secured Funding Trust Series 2020-1, 1.71% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 ^{†††.4,7}	20,050,000	20,050,000			
Nassau LLC 2019-1, 3.98% due 08/15/34 ⁴	17,499,849	17,685,781			
KKR Core Holding Company LLC 4.00% due 07/15/31 ^{†††}	16,760,000	16,533,741			
			Aesf Vi Verdi LP 2.30% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††.7}	13,170,173	\$ 13,169,383
			Lam Trade Finance Group LLC 2.50% due 09/29/22	11,000,000	11,000,000
			Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ⁴	2,869,293	3,113,119
			Total Financial		<u>714,544,560</u>
			TRANSPORT-AIRCRAFT - 1.4%		
			Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ⁴	74,916,212	77,379,397
			AASET Trust 2020-1A, 3.35% due 01/16/40 ⁴	29,896,404	29,551,696
			2019-1, 3.84% due 05/15/39 ⁴	12,133,409	12,068,086
			2017-1A, 3.97% due 05/16/42 ⁴	6,918,784	6,344,139
			2019-2, 3.38% due 10/16/39 ⁴	2,144,542	2,086,216
			AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁴	46,511,467	45,176,690
			KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁴	33,684,045	33,557,689
			Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁴	31,538,532	31,271,489
			Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁴	30,504,115	30,119,165

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	24,524,259	\$ 24,456,977
2016-1, 4.45% due 08/15/41	324,299	324,281
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	21,240,139	21,416,974
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	21,297,467	21,210,408
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁴	12,909,076	12,797,034
2017-1, 4.58% due 02/15/42 ⁴	5,073,311	5,054,702
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁴	14,800,616	12,567,203
Raspro Trust		
2005-1A, 1.06% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,7}	7,984,070	7,984,063
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁴	1,476,600	1,482,184
Stripes Aircraft Ltd.		
2013-1 A1, 3.59% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{†††,7}	473,402	456,384
Airplanes Pass Through Trust		
2001-1A, 1.26% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{†††,7,8,9}	409,604	41
Total Transport-Aircraft		<u>375,304,818</u>

	FACE AMOUNT	VALUE
WHOLE BUSINESS - 1.1%		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁴	96,574,500	\$ 100,115,887
Taco Bell Funding LLC		
2021-1A, 2.29% due 08/25/51 ⁴	24,800,000	24,685,994
2016-1A, 4.97% due 05/25/46 ⁴	14,697,625	15,740,201
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 ⁴	29,153,500	30,169,325
2020-1, 2.84% due 01/30/51 ⁴	9,751,000	9,920,287
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁴	30,124,500	30,248,252
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ⁴	25,372,500	26,087,573
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 ⁴	10,373,750	11,133,544
2021-1A, 3.15% due 04/25/51 ⁴	9,307,673	9,810,343
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	12,616,725	13,332,787
2019-1A, 4.08% due 06/15/49 ⁴	1,561,938	1,689,531
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51 ⁴	11,250,000	11,251,260
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ⁴	7,735,140	8,401,228
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/07/49 ⁴	3,356,100	<u>3,414,597</u>
Total Whole Business		<u>296,000,809</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COLLATERALIZED DEBT OBLIGATIONS - 0.9%					
Anchorage Credit Funding 4 Ltd.			2021-1, 3.04% due 07/20/51 ⁴	5,050,000	\$ 5,004,388
2021-4A, 2.72% due 04/27/39 ⁴	108,450,000	\$ 108,465,291	2021-1, 3.44% due 07/20/51 ⁴	3,215,000	3,208,911
2021-4A, 3.12% due 04/27/39 ⁴	23,000,000	22,989,567	2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,985,392
Anchorage Credit Funding 3 Ltd.			CARS-DB4, LP		
2021-3A, 2.87% due 01/28/39 ⁴	54,000,000	54,001,696	2020-1A, 3.81% due 02/15/50 ⁴	20,024,006	21,490,963
Anchorage Credit Funding Ltd.			2020-1A, 3.25% due 02/15/50 ⁴	3,464,819	3,635,815
2021-13A, 2.88% due 07/27/39 ⁴	32,850,000	32,856,150	CF Hippolyta LLC		
2021-13A, 3.23% due 07/27/39 ⁴	6,345,000	6,342,285	2020-1, 2.28% due 07/15/60 ⁴	10,436,665	10,586,574
2021-13A, 3.65% due 07/27/39 ⁸	1,950,000	<u>1,949,816</u>	2020-1, 2.60% due 07/15/60 ⁴	4,549,437	4,583,920
Total Collateralized Debt Obligations		<u>226,604,805</u>	Oak Street Investment Grade Net Lease Fund Series		
NET LEASE - 0.8%			2020-1A, 2.26% due 11/20/50 ⁴	15,000,000	14,854,152
Capital Automotive LLC			STORE Master Funding I LLC		
2017-1A, 3.87% due 04/15/47 ⁴	49,137,196	49,258,565	2015-1A, 4.17% due 04/20/45 ⁴	9,629,803	10,031,103
2017-1A, 4.18% due 04/15/47 ⁴	271,226	271,526	STORE Master Funding LLC		
Store Master Funding I-VII			2014-1A, 5.00% due 04/20/44 ⁴	4,335,000	4,485,526
2016-1A, 3.96% due 10/20/46 ⁴	28,274,330	29,697,753	2021-1A, 3.70% due 06/20/51 ⁴	3,578,521	3,696,008
2016-1A, 4.32% due 10/20/46 ⁴	11,457,840	12,180,081	2013-3A, 5.21% due 11/20/43 ⁴	646,567	<u>660,835</u>
Capital Automotive REIT			Total Net Lease		<u>221,956,416</u>
2020-1A, 3.48% due 02/15/50 ⁴	22,195,020	22,833,306	TRANSPORT-CONTAINER - 0.3%		
2021-1A, 2.76% due 08/15/51 ⁴	6,600,000	6,573,574	Textainer Marine Containers VII Ltd.		
CMFT Net Lease Master Issuer LLC			2020-1A, 2.73% due 08/21/45 ⁴	61,022,148	61,835,109
2021-1, 2.91% due 07/20/51 ⁴	10,050,000	10,035,066	CAL Funding IV Ltd.		
2021-1, 2.57% due 07/20/51 ⁴	5,904,117	5,882,958	2020-1A, 2.22% due 09/25/45 ⁴	20,130,000	<u>20,288,554</u>
			Total Transport-Container		<u>82,123,663</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
INFRASTRUCTURE - 0.1%		
Secured Tenant Site		
Contract Revenue		
Notes Series		
2018-1A, 3.97%		
due 06/15/48 ⁴	21,577,011	\$ 21,975,389
Diamond Issuer LLC		
2020-1A, 2.74%		
due 07/20/50 ⁴	7,900,000	<u>7,863,005</u>
Total Infrastructure		<u>29,838,394</u>
DIVERSIFIED PAYMENT RIGHTS - 0.1%		
Bib Merchant Voucher		
Receivables Ltd.		
4.18% due		
04/07/28 ^{††}	21,400,000	22,731,294
CCR Incorporated		
MT100 Payment		
Rights Master Trust		
2012-CA, 4.75%		
due 07/10/22 ⁴	113,095	<u>114,873</u>
Total Diversified Payment Rights		<u>22,846,167</u>
SINGLE FAMILY RESIDENCE - 0.0%		
FirstKey Homes Trust		
2021-SFR1, 2.19%		
due 08/17/38 ⁴	8,174,000	<u>8,136,458</u>
INSURANCE - 0.0%		
321 Henderson		
Receivables VI LLC		
2010-1A, 5.56%		
due 07/15/59 ⁴	1,049,083	1,148,828
JGWPT XXV LLC		
2012-1A, 4.21%		
due 02/16/65 ⁴	469,956	529,554
JG Wentworth		
XXXV LLC		
2015-2A, 3.87%		
due 03/15/58 ⁴	37,415	<u>41,752</u>
Total Insurance		<u>1,720,134</u>
Total Asset-Backed Securities		
(Cost \$5,387,019,807)		<u>5,406,764,651</u>

	FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 14.5%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 7.1%		
CSMC Trust		
2020-RPL5, 3.02%		
(WAC) due		
08/25/60 ^{4,7}	91,856,452	\$ 93,114,132
2021-RPL7, 1.93%		
due 06/27/61 ⁴	75,550,000	75,581,731
2021-RPL4, 1.80%		
(WAC) due		
12/27/60 ^{4,7}	49,599,142	49,754,799
2021-RPL1, 1.67%		
(WAC) due		
09/27/60 ^{4,7}	36,524,748	36,622,978
FKRT		
2.21% due 11/30/58	117,200,000	117,231,644
2020-C2A, 3.25%		
due 12/30/23 ^{††,8}	97,396,890	97,396,890
PRPM LLC 2021-5,		
1.79% due		
06/25/26 ^{4,11}	75,149,984	75,214,764
2021-8, 1.74% (WAC)		
due 09/25/26 ^{4,7}	48,945,000	48,883,589
LSTAR Securities		
Investment Ltd.		
2021-1, 1.89% (1		
Month USD		
LIBOR + 1.80%,		
Rate Floor: 1.80%)	63,569,774	63,763,344
2021-2, 1.79% (1		
Month USD		
LIBOR + 1.70%,		
Rate Floor: 1.70%)	33,458,671	33,472,422
due 03/02/26 ^{7,8}		
BRAVO Residential		
Funding Trust		
2021-C, 1.62% due		
03/01/61 ^{4,11}	87,750,000	87,710,723

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-HE1, 1.55% (30 Day Average U.S. Secured Overnight Financing Rate + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{4,7}	7,500,000	\$ 7,491,039			
Legacy Mortgage Asset Trust			2021-HE3, 0.20% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ⁷	6,376,002	\$ 4,216,376
2021-GS2, 1.75% due 04/25/61 ^{4,11}	50,112,205	50,160,819	2021-HE6, 0.15% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁷	3,055,848	2,791,703
2021-GS3, 1.75% due 07/25/61 ^{4,11}	42,930,063	42,964,918	2027-NC3, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 ⁷	2,418,636	2,131,986
OSAT Trust			2007-HE3, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ^{4,7}	2,333,956	1,705,652
2021-RPL1, 2.12% due 05/25/65 ^{4,11}	74,534,397	74,528,293	2006-HE6, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 09/25/36 ⁷	3,164,915	1,496,986
Morgan Stanley ABS Capital I Incorporated Trust			Home Equity Loan Trust		
2006-NC5, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁷	28,433,240	18,348,650	2007-FRE1, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷	69,625,455	66,532,163
2007-HE5, 0.43% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 ⁷	30,612,018	17,858,118	JP Morgan Mortgage Acquisition Trust		
2006-HE6, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 09/25/36 ⁷	24,967,664	12,067,172	2006-WMC4, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ⁷	71,614,262	53,678,198
2006-HE4, 0.57% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁷	9,505,655	6,371,805	2006-WMC4, 0.21% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁷	12,966,840	8,314,719
2007-HE2, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 ⁷	9,095,183	5,551,862			

SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-WMC3, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 08/25/36 ⁷	2,182,966	\$ 1,772,552			
ZH Trust due 10/17/27 ^{A,7}	45,250,000	45,223,755			
2021-1, 2.25% due 02/18/27 ^A	17,750,000	17,769,543			
Soundview Home Loan Trust 2006-OPT5, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁷	49,102,204	48,392,230			
GSAMP Trust 2007-NC1, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁷	29,012,104	20,193,657			
2006-HE8, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁷	10,107,000	9,258,217			
2006-NC2, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ⁷	7,200,734	5,188,828			
2007-NC1, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 ⁷	6,473,024	4,409,464			
NovaStar Mortgage Funding Trust Series 2007-2, 0.29% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁷	33,826,346	33,322,946			
			2007-1, 0.22% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 ⁷	3,361,080	\$ 2,610,638
			Alternative Loan Trust 2007-OA4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁷	19,893,393	19,019,695
			2007-OH3, 0.38% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁷	7,686,003	7,395,419
			2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 ⁷	6,991,371	5,270,023
			2007-OA7, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁷	3,116,479	2,991,197
			2007-OH3, 0.31% (1 Month USD LIBOR + 0.22%, Rate Cap/Floor: 10.00%/0.22%) due 09/25/47 ⁷	764,016	730,329
			Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 0.72% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁷	29,200,242	29,149,825

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-BC4, 0.43% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ⁷	3,464,788	\$ 3,427,975			
2006-BC6, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁷	302,262	300,553			
2006-OPT1, 0.35% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 ⁷	81,963	81,739			
Citigroup Mortgage Loan Trust, Inc. 2007-AMC1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 ^{4,7}	25,089,202	16,802,439			
2007-AMC3, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ⁷	7,605,078	7,006,101			
2006-WF1, 5.08% due 03/25/36	8,926,139	5,746,836			
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR10, 0.43% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁷	10,535,311	10,323,954			
2006-AR9, 0.92% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁷	10,596,685	9,737,502			
			2006-AR9, 0.93% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	4,646,242	\$ 4,044,657
			2006-7, 4.15% due 09/25/36	5,647,468	2,280,677
			2006-8, 4.22% due 10/25/36	377,501	181,571
			ACE Securities Corporation Home Equity Loan Trust Series 2006-NC1, 0.70% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 ⁷	16,761,000	16,557,932
			2007-ASP1, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/37 ⁷	9,227,705	5,621,835
			2007-WM2, 0.30% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ⁷	7,121,810	4,124,882
			IXIS Real Estate Capital Trust 2007-HE1, 0.20% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 ⁷	34,386,216	11,577,843
			2006-HE1, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁷	13,026,245	8,651,779
			2007-HE1, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁷	6,526,012	2,247,159

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-HE1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ⁷	6,129,116	\$ 2,083,179			
2007-HE1, 0.15% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁷	5,099,142	1,700,659			
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ¹²	146,664,875	23,836,474			
Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 ^{7,8}	12,253,352	12,712,974			
2019-RM3, 2.80% (WAC) due 06/25/69 ^{7,8}	9,947,493	10,089,159			
Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 0.61% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 ⁷	34,206,104	14,966,631			
2006-HE6, 0.37% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 ⁷	9,614,221	6,503,993			
Starwood Mortgage Residential Trust 2020-1, 2.56% (WAC) due 02/25/50 ^{4,7}	12,023,568	12,106,920			
2020-1, 2.41% (WAC) due 02/25/50 ^{4,7}	9,248,898	9,323,296			
			SPS Servicer Advance Receivables Trust 2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	\$ 20,155,568
			Lehman XS Trust Series 2007-4N, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/47 ⁷	10,328,327	10,520,071
			2007-2N, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁷	5,816,002	5,832,451
			2007-15N, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁷	2,091,382	2,053,078
			2006-10N, 0.51% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ⁷	406,617	420,215
			RALI Series Trust 2007-QO4, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 ⁷	5,367,989	5,204,947
			2006-QO2, 0.53% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁷	17,415,327	5,044,302
			2007-QO2, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁷	8,376,376	4,172,764

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ⁷	5,647,703	\$ 1,671,452			
2006-QO6, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁷	4,933,353	1,532,496			
2007-QO3, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 ⁷	1,103,303	1,077,491			
Amerquest Mortgage Securities Trust 2006-M3, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁷	29,195,087	12,532,549			
2006-M3, 0.19% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁷	12,263,897	5,219,173			
Bear Stearns Asset Backed Securities I Trust 2006-HE9, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due 11/25/36 ⁷	17,482,822	17,232,739			
First NLC Trust 2005-4, 0.87% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ⁷	14,319,318	14,261,174			
			2005-1, 0.55% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 ⁷	2,598,013	\$ 2,505,709
			ABFC Trust 2007-WMC1, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 ⁷	17,777,752	15,814,062
			Master Asset Backed Securities Trust 2006-WMC4, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁷	11,503,438	5,091,040
			2006-NC2, 0.57% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 ⁷	8,597,704	4,529,939
			2006-WMC3, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ⁷	6,203,632	2,815,575
			2007-WMC1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 ⁷	6,324,072	2,439,677
			HarborView Mortgage Loan Trust 2006-14, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁷	8,392,029	7,973,131

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-12, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁷	6,366,852	\$ 6,160,868			
Securitized Asset Backed Receivables LLC Trust			Long Beach Mortgage Loan Trust		
2006-WM4, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 ⁷	31,899,998	11,922,946	2006-8, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ⁷	15,861,961	\$ 6,193,896
2006-HE2, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁷	3,648,346	2,070,726	2006-6, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ⁷	4,959,147	2,651,558
New Residential Mortgage Loan Trust			2006-8, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 ⁷	4,233,261	1,624,434
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,7}	9,225,348	9,844,245	Credit-Based Asset Servicing and Securitization LLC		
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,7}	2,302,737	2,393,405	2006-CB2, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ⁷	10,540,901	10,368,545
Merrill Lynch Alternative Note Asset Trust Series			Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2007-A1, 0.55% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁷	21,203,525	8,807,321	2005-W4, 0.85% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 ⁷	11,132,624	10,285,970
2007-A1, 0.39% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 ⁷	8,040,730	3,274,097	Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
			2006-HE1, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 ⁷	10,072,000	9,988,558

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	5,669,493	\$ 4,772,733			
2007-HE4, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁷	3,990,527	2,992,079			
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE2A, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{4,7}	4,469,462	4,270,542			
2007-HE1, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,7}	3,621,017	3,474,933			
Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR4, 0.35% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 ⁷	10,895,052	5,024,384			
2007-OA2, 0.86% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁷	2,588,045	2,583,045			
			WaMu Mortgage Pass- Through Certificates Series Trust 2007-OA6, 0.90% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁷	5,607,300	\$ 5,085,557
			2006-AR13, 0.97% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁷	1,704,303	1,642,813
			2006-AR11, 1.01% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁷	848,032	818,380
			COLT Mortgage Loan Trust 2021-2, 2.38% (WAC) due 08/25/66 ^{4,7}	7,108,000	7,068,520
			Impac Secured Assets CMN Owner Trust 2005-2, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 ⁷	7,352,538	6,879,267
			GSAA Home Equity Trust 2006-5, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 ⁷	14,235,486	6,559,909
			2007-7, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁷	97,705	97,198

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
American Home Mortgage Assets Trust 2006-4, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁷	8,062,465	\$ 5,165,042			
2006-6, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁷	1,701,817	1,479,763			
Option One Mortgage Loan Trust 2007-2, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ⁷	5,630,092	3,605,886			
2007-5, 0.31% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 ⁷	2,460,372	1,879,146			
Fremont Home Loan Trust 2006-D, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ⁷	11,376,601	5,484,030			
ASG Resecuritization Trust 2010-3, 0.67% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{4,7}	3,562,972	3,548,993			
			Morgan Stanley Capital I Incorporated Trust 2006-HE1, 0.67% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁷	2,708,838	\$ 2,684,368
			Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 02/25/24 ^{4,7}	2,601,143	2,615,729
			Finance of America HECM Buyout 2021-HB1, 2.08% (WAC) due 02/25/31 ^{4,7}	2,600,000	2,594,165
			Morgan Stanley Resecuritization Trust 2014-R9, 0.22% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{4,7}	1,633,689	1,584,319
			Countrywide Asset- Backed Certificates 2005-15, 0.54% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁷	1,500,000	1,488,842
			Nomura Resecuritization Trust 2015-4R, 1.38% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,7}	1,044,579	1,054,210
			2015-4R, 0.55% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{4,7}	271,655	269,446

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Structured Asset			Fannie Mae		
Investment			2.40% due 03/01/40	27,004,000	\$ 26,667,677
Loan Trust			3.40% due 02/01/33	25,000,000	26,422,844
2006-3, 0.39% (1			3.83% due 05/01/49	19,000,000	21,666,477
Month USD			2.81% due 09/01/39	20,780,000	21,586,812
LIBOR + 0.15%,			4.17% due 02/01/49	16,500,000	19,665,648
Rate Floor: 0.15%)			4.08% due 04/01/49	12,879,000	15,156,056
due 06/25/36 ⁷	568,279	\$ 561,055	2013-124, due		
2004-BNC2, 1.29%			12/25/43 ¹³	16,575,850	14,980,154
(1 Month USD			3.42% due 09/01/47	12,641,230	13,808,094
LIBOR + 1.20%,			2.57% due 08/01/51	12,596,407	12,833,092
Rate Floor: 1.20%)			2.07% due 10/01/50	13,300,701	12,704,159
due 12/25/34 ⁷	502,635	505,503	4.21% due 10/01/48	9,750,000	11,632,798
Impac Secured			2.00% due 09/01/50	11,946,864	11,301,230
Assets Trust			3.43% due 03/01/33	8,100,000	9,013,195
2006-2, 0.43% (1			1.76% due 08/01/40	9,360,000	8,665,400
Month USD			2.17% due 03/01/51	8,638,000	8,319,070
LIBOR + 0.34%,			2013-100, due		
Rate Cap/Floor:			10/25/43 ¹³	8,184,698	7,408,954
11.50%/0.34%)			2.10% due 07/01/50	7,581,297	7,276,553
due 08/25/36 ⁷	935,557	835,968	3.29% due 03/01/33	6,700,000	7,274,581
Alliance Bancorp Trust			4.04% due 08/01/48	6,100,000	7,120,063
2007-OA1, 0.33%			3.61% due 04/01/39	6,193,000	7,020,396
(1 Month USD			3.56% due 02/01/38	6,290,074	6,944,666
LIBOR + 0.24%,			2.15% due 09/01/29	6,683,000	6,896,827
Rate Floor: 0.24%)			2.79% due 01/01/32	6,425,430	6,884,949
due 07/25/37 ⁷	652,233	624,715	3.05% due 03/01/50	6,098,366	6,445,961
UCFC Manufactured			4.07% due 05/01/49	4,744,722	5,485,361
Housing Contract			4.27% due 12/01/33	4,552,577	5,310,026
1997-2, 7.38%			3.16% due 11/01/30	4,850,407	5,227,458
due 10/15/28	262,057	266,500	2.17% due 10/01/50	5,236,176	5,066,593
Morgan Stanley			3.71% due 04/01/31	4,200,000	4,771,134
Re-REMIC Trust			2.99% due 01/01/40	4,429,000	4,712,977
2010-R5, 1.76%			3.76% due 03/01/37	4,000,000	4,678,863
due 06/26/36 ⁴	161,983	150,780	3.37% due 06/01/39	4,067,000	4,602,249
Irwin Home Equity			3.50% due 02/01/48	3,942,619	4,329,422
Loan Trust			4.24% due 08/01/48	3,400,000	3,828,282
2007-1, 6.35% due			3.92% due 04/01/39	3,198,000	3,736,987
08/25/37 ⁴	6,859	6,997	2.50% due 04/01/35	3,268,415	3,409,152
Total Residential Mortgage			2.96% due 10/01/49	2,877,536	3,087,157
Backed Securities		<u>1,931,055,501</u>	3.94% due 06/01/35	2,600,000	3,037,514
GOVERNMENT AGENCY - 5.1%			2.34% due 09/01/39	2,794,000	2,833,602
Uniform MBS 30 Year			2.62% due 11/01/28	2,600,000	2,772,040
due 11/10/21 ²⁰	815,600,000	838,857,650	2.86% due 01/01/33	2,524,000	2,730,832
			3.26% due 11/01/46	2,417,565	2,593,035

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.92% due 03/01/50	2,383,214	\$ 2,544,425	2.44% due 10/01/51	8,500,000	\$ 8,421,205
2.49% due 09/01/51	2,472,000	2,491,176	2.51% due 10/01/46	5,800,000	5,919,625
2.51% due 07/01/50	2,404,987	2,451,040	2.42% due 10/01/51	3,500,000	3,499,895
2.69% due 10/01/34	2,265,923	2,407,406	2.56% due 05/01/39	600,000	606,696
3.51% due 11/01/37	2,150,000	2,387,962	Fannie Mae-Aces		
2.68% due 04/01/50	1,946,699	2,040,672	2020-M23, 1.58%		
3.50% due 12/01/47	1,828,134	1,976,440	(WAC) due		
3.17% due 02/01/30	1,750,000	1,939,215	03/25/35 ^{7,12}	290,222,868	36,829,079
3.46% due 08/01/49	1,692,426	1,892,343	Freddie Mac Seasoned		
2.77% due 02/01/36	1,755,854	1,873,787	Credit Risk		
3.08% due 02/01/33	1,300,000	1,429,967	Transfer Trust		
3.74% due 02/01/48	1,257,327	1,410,462	2020-2, 2.00%		
3.27% due 08/01/34	1,271,945	1,388,358	due 11/25/59	14,533,164	14,649,114
2.32% due 07/01/50	1,386,054	1,368,125	2020-3, 2.00%		
4.05% due 09/01/48	1,160,844	1,336,875	due 05/25/60	11,556,777	11,600,709
2.89% due 05/01/33	1,221,787	1,315,907	Freddie Mac		
4.00% due 12/01/38	1,164,579	1,256,172	3.55% due 10/01/33	4,526,396	4,987,866
2.25% due 10/01/50	1,279,584	1,252,053	2018-4762, 4.00%		
3.50% due 12/01/46	1,074,322	1,144,898	due 01/15/46	3,984,888	4,052,416
3.96% due 06/01/49	967,030	1,098,305	3.26% due 09/01/45	2,220,205	2,366,402
4.50% due 03/01/48	1,009,260	1,092,051	1.96% due 05/01/50	1,580,972	1,476,851
3.13% due 01/01/30	988,986	1,089,644	1.95% due 05/01/50	1,456,494	1,361,741
4.00% due 08/01/47	950,101	1,036,717	3.50% due 01/01/44	1,122,207	1,218,022
3.60% due 10/01/47	935,837	1,032,040	3.40% due 04/01/31	982,619	1,095,236
4.00% due 01/01/46	879,710	958,513	4.00% due 02/01/46	923,324	1,006,924
3.18% due 09/01/42	865,541	911,786	4.00% due 11/01/45	721,028	787,765
3.50% due 12/01/45	818,711	884,098	3.00% due 08/01/46	712,880	753,101
2.50% due 01/01/35	812,693	847,947	4.50% due 06/01/48	480,584	521,327
3.63% due 01/01/37	713,522	782,980	FARM Mortgage Trust		
3.36% due 12/01/39	693,185	771,931	due 01/25/51 ^{4,7}	12,185,000	12,192,555
3.91% due 07/01/49	678,142	756,452	FREMF Mortgage Trust		
3.00% due 07/01/46	679,770	718,186	2013-K29, 0.13%		
2.75% due 11/01/31	625,992	667,210	due 05/25/46 ^{4,12}	718,918,905	852,494
4.50% due 02/01/45	458,863	512,227	Freddie Mac		
5.00% due 12/01/44	392,607	440,112	Multifamily		
4.33% due 09/01/48	334,869	394,891	Structured Pass		
4.22% due 04/01/49	315,000	367,420	Through Certificates		
3.50% due 08/01/43	295,512	320,898	2015-K043, 0.65%		
4.50% due 05/01/47	272,737	298,482	(WAC) due		
5.00% due 05/01/44	261,278	290,016	12/25/24 ^{7,12}	42,652,952	645,139
2.06% due 09/01/36	140,000	135,955	Total Government Agency		<u>1,399,082,433</u>
2.28% due 01/01/51	71,112	69,336			
2.27% due 10/01/41	16,935,000	16,829,383			
3.61% due 04/01/39	9,435,000	9,258,418			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2017-C5, 1.09% (WAC) due 03/15/50 ^{7,12}	8,213,815	\$ 343,726			
COMM Mortgage Trust					
2018-COR3, 0.58% (WAC) due 05/10/51 ^{7,12}	197,069,442	5,317,919			
2015-CR26, 1.08% (WAC) due 10/10/48 ^{7,12}	82,745,977	2,577,405			
2015-CR24, 0.90% (WAC) due 08/10/48 ^{7,12}	46,054,474	1,172,984			
2015-CR23, 1.03% (WAC) due 05/10/48 ^{7,12}	40,239,410	988,030			
2015-CR27, 1.06% (WAC) due 10/10/48 ^{7,12}	26,477,881	858,455			
2015-CR23, 3.80% due 05/10/48	700,000	756,319			
2013-CR13, 0.91% (WAC) due 11/10/46 ^{7,12}	35,746,444	520,822			
2014-LC15, 1.23% (WAC) due 04/10/47 ^{7,12}	9,412,049	204,034			
GS Mortgage Securities Corporation Trust					
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{4,7}	5,350,000	5,485,428			
2020-DUNE, 1.43% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{4,7}	3,750,000	3,755,424			
2020-DUNE, 1.98% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{4,7}	1,000,000	996,729			
			KKR Industrial Portfolio Trust		
			2021-KDIP, 1.63% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 ^{4,7}	8,750,000	\$ 8,733,338
			DBCS Mortgage Trust		
			2018-C1, 4.78% (WAC) due 10/15/51 ⁷	7,588,000	8,646,156
			CSAIL Commercial Mortgage Trust		
			2019-C15, 1.21% (WAC) due 03/15/52 ^{7,12}	96,832,306	5,764,447
			2015-C1, 0.97% (WAC) due 04/15/50 ^{7,12}	50,428,834	1,130,559
			2016-C6, 2.03% (WAC) due 01/15/49 ^{7,12}	5,054,624	363,137
			BANK		
			2020-BN25, 0.53% (WAC) due 01/15/63 ^{7,12}	140,000,000	4,873,918
			2017-BNK6, 0.95% (WAC) due 07/15/60 ^{7,12}	42,247,470	1,539,105
			2017-BNK4, 1.55% (WAC) due 05/15/50 ^{7,12}	12,768,908	707,616
			UBS Commercial Mortgage Trust		
			2017-C2, 1.20% (WAC) due 08/15/50 ^{7,12}	50,044,389	2,358,497
			2017-C5, 1.14% (WAC) due 11/15/50 ^{7,12}	53,047,840	2,284,394
			CD Mortgage Trust		
			2017-CD6, 1.06% (WAC) due 11/13/50 ^{7,12}	44,905,820	1,734,842

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-CD1, 1.53% (WAC) due 08/10/49 ^{7,12}	31,538,040	\$ 1,702,603	CFCRE Commercial Mortgage Trust 2016-C3, 1.15% (WAC) due 01/10/48 ^{7,12}	38,375,315	\$ 1,438,061
2016-CD2, 0.72% (WAC) due 11/10/49 ^{7,12}	30,908,138	749,742	Banc of America Commercial Mortgage Trust 2017-BNK3, 1.24% (WAC) due 02/15/50 ^{7,12}	23,676,612	1,069,634
CD Commercial Mortgage Trust 2017-CD4, 1.44% (WAC) due 05/10/50 ^{7,12}	31,543,922	1,606,933	DBJPM Mortgage Trust 2017-C6, 1.11% (WAC) due 06/10/50 ^{7,12}	23,088,447	924,886
2017-CD3, 1.14% (WAC) due 02/10/50 ^{7,12}	33,344,799	1,475,441	Cam Commercial Mortgage Corp. 2002-CAM2, 6.16% due 12/14/21 ⁴	361,714	361,714
BBCMS Mortgage Trust 2018-C2, 0.93% (WAC) due 12/15/51 ^{7,12}	57,940,132	2,770,286	SG Commercial Mortgage Securities Trust 2016-C5, 2.07% (WAC) due 10/10/48 ^{7,12}	5,779,757	359,371
JPMCC Commercial Mortgage Securities Trust 2017-JP6, 1.28% (WAC) due 07/15/50 ^{7,12}	57,155,586	2,581,969	Morgan Stanley Capital I Trust 2016-UBS9, 4.70% (WAC) due 03/15/49 ⁷	275,000	289,850
JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.29% (WAC) due 02/15/48 ^{7,12}	69,165,942	2,263,525	GS Mortgage Securities Corporation II 2013-GC10, 2.94% due 02/10/46	225,000	230,862
2013-C12, 0.57% (WAC) due 07/15/45 ^{7,12}	33,804,634	180,294	WFRBS Commercial Mortgage Trust 2013-C12, 1.25% (WAC) due 03/15/48 ^{4,7,12}	6,629,724	77,584
CGMS Commercial Mortgage Trust 2017-B1, 0.96% (WAC) due 08/15/50 ^{7,12}	64,941,135	2,404,608	Total Commercial Mortgage Backed Securities		<u>346,503,294</u>
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 1.03% (WAC) due 12/15/47 ^{7,12}	64,456,912	1,806,998			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
MILITARY HOUSING - 1.0%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 3.48% (WAC) due 11/25/55 ^{4,7}	114,434,082	\$ 135,454,038
2015-R1, 4.11% (WAC) due 11/25/52 ^{4,7}	21,841,824	24,629,199
2015-R1, 4.32% (WAC) due 10/25/52 ^{4,7}	13,539,247	15,187,500
2015-R1, 0.52% (WAC) due 11/25/55 ^{4,7,12}	172,310,020	11,448,416
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ⁴	12,844,194	13,758,996
2008-AMCW, 6.90% due 07/10/55 ⁴	8,209,239	11,101,359
2007-AETC, 5.75% due 02/10/52 ⁴	7,312,392	7,980,435
2007-ROBS, 6.06% due 10/10/52 ⁴	4,615,532	5,048,375
2006-RILY, 2.09% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{4,7}	6,906,888	4,028,110
2007-AET2, 6.06% due 10/10/52 ⁴	3,032,062	3,411,144
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁴	21,914,374	25,376,040
2005-BLIS, 5.25% due 07/10/50 ⁴	2,500,000	2,769,842

	FACE AMOUNT	VALUE
GMAC Commercial Mortgage Asset Corp.		
2005-DRUM, 5.47% due 05/10/50 ^{†††4}	4,469,590	\$ 4,796,763
Total Military Housing		<u>264,990,217</u>
Total Collateralized Mortgage Obligations (Cost \$3,936,190,925)		<u>3,941,631,446</u>
U.S. GOVERNMENT SECURITIES^{††} - 14.4%		
U.S. Treasury Notes		
1.25% due 08/15/31 ¹⁷	2,265,600,000	2,207,898,000
0.75% due 03/31/26	370,000,000	367,253,904
0.25% due 03/15/24	20,000,000	19,928,906
1.25% due 03/31/28	13,000,000	12,990,859
2.00% due 04/30/24	12,460,000	12,963,267
1.50% due 10/31/24	3,820,000	3,931,317
2.25% due 08/15/27	3,370,000	3,579,704
0.50% due 05/31/27	2,600,000	2,510,016
2.13% due 05/15/25	880,000	924,619
U.S. Treasury Bonds		
2.00% due 08/15/51 ¹⁹	800,000,000	786,250,000
1.88% due 02/15/51	330,000,000	313,809,375
8.00% due 11/15/21	5,600,000	5,654,370
2.88% due 08/15/45	2,630,000	3,025,938
2.38% due 11/15/49	2,300,000	2,441,234
1.38% due 08/15/50	2,450,000	2,061,445
2.75% due 11/15/42	700,000	785,559
U.S. Treasury Strips		
due 02/15/51 ^{13,14}	310,000,000	<u>165,651,042</u>
Total U.S. Government Securities (Cost \$3,949,421,257)		<u>3,911,659,555</u>
SENIOR FLOATING RATE INTERESTS^{††,7} - 7.2%		
CONSUMER, CYCLICAL - 1.3%		
MB2 Dental Solutions LLC		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	44,807,222	44,011,377

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
7.19% (3 Month USD LIBOR + 6.00% and Commercial Prime Lending Rate + 5.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	11,108,551	\$ 10,911,246			
Verisure Holding AB 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 30,010,000	34,542,094			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 6,890,000	7,937,388			
Packers Holdings LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	33,992,379	33,815,279			
BGIS (BIFM CA Buyer, Inc.) 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/01/26	32,801,662	32,637,654			
Zephyr Bidco Ltd. 4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 23,950,000	32,098,254			
Mavis Tire Express Services TopCo Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	28,578,375	28,630,388			
CNT Holdings I Corp.					
			4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	24,128,750	\$ 24,143,951
			Flamingo 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 18,600,000	21,369,961
			PetSmart LLC 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	20,200,000	20,228,886
			Loire Finco Luxembourg SARL 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	19,601,623	19,454,611
			New Trojan Parent, Inc. 3.75% (1 Week USD LIBOR + 3.25% and 3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	14,014,875	13,973,951
			Adevinta ASA 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/26/28	EUR 11,000,000	12,724,676
			Truck Hero, Inc. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	8,955,000	8,930,732

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Power Solutions (Panther) 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	3,919,792	\$ 3,900,193			
SP PF Buyer LLC 4.58% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,374,046	3,312,469			
Cast & Crew Payroll LLC 3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	2,385,451	2,374,526			
1011778 BC Unlimited Liability Co. 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	1,033,226	1,019,876			
OEConnection LLC 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/25/26	696,780	694,167			
Rent-A-Center, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/17/28†††	498,750	501,867			
Total Consumer, Cyclical		<u>357,213,546</u>			
INDUSTRIAL - 1.3%					
United Airlines, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	40,894,500	41,145,592	American Bath Group LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	34,168,300	\$ 34,040,169
			Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	30,500,000	32,387,340
			Berry Global, Inc. 1.86% (2 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	24,306,026	24,154,113
			IFCO Management GmbH 3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/29/26	EUR 19,870,000	22,886,179
			SkyMiles IP Ltd. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	20,345,893	21,626,463
			TransDigm, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,801,589	14,616,569
			2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	5,798,201	5,725,144
			TK Elevator Midco GmbH 4.00% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	12,753,866	12,771,594

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.63% (3 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR 3,000,000	\$ 3,478,047			
AI Convoy Luxembourg SARL			Service Logic Acquisition, Inc.		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 13,593,008	15,655,422	4.75% (2 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	10,370,702	\$ 10,390,199
Pelican Products, Inc.			CapStone Acquisition Holdings, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	14,934,536	14,869,273	5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	8,283,228	8,283,228
Air Canada			TricorBraun Holdings, Inc.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	13,150,000	13,193,789	3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,637,299	6,596,679
Fugue Finance BV			DXP Enterprises, Inc.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 10,500,000	11,923,314	5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	5,955,000	5,930,823
Filtration Group Corp.			Diversitech Holdings, Inc.		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 7,968,042	9,207,741	4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/02/24	5,731,246	5,727,693
3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,652,240	1,642,954	Dispatch Terra Acquisition LLC		
Hillman Group, Inc.			5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	5,705,700	5,705,700
3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	10,776,315	10,760,151	YAK MAT (YAK ACCESS LLC)		
			10.13% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	7,240,000	5,013,700

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	4,278,500	\$ 4,285,859			
Berlin Packaging LLC 4.25% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 03/13/28	3,500,000	3,494,890			
Anchor Packaging LLC 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	1,953,259	1,949,606			
CHI Overhead Doors, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 07/31/25	1,435,500	1,435,055			
Fly Funding II SARL 2.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.50%) due 08/11/25	638,152	629,377			
CPG International LLC 3.25% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 05/06/24	508,112	508,020			
BWAY Holding Co. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	123,072	120,437			
			API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 ^{†††.15}	48,843	\$ 17,095
			12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 ^{†††.15}	8,455	<u>6,130</u>
			Total Industrial		<u>350,178,345</u>
			TECHNOLOGY - 1.2%		
			Datix Bidco Ltd. 4.50% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25	GBP 45,800,000	60,484,045
			Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	54,227,250	54,254,364
			Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	33,680,750	33,686,139
			Planview Parent, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	29,725,375	29,781,259
			Cologix Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/01/28	25,885,125	25,893,149

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Team.Blue Finco SARL 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 21,520,270	\$ 24,872,965			
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	23,191,875	23,114,646			
Apttus Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	12,550,000	12,597,062			
Project Boost Purchaser LLC 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,384,000	6,380,553			
3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	3,341,405	3,323,127			
Boxer Parent Co., Inc. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 8,276,789	9,576,509			
Aston FinCo SARL 4.83% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 5,785,500	7,635,569			
4.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	639,263	634,468			
			Cloudera, Inc. 3.25% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 12/22/27	7,960,000	\$ 7,950,050
			Transact Holdings, Inc. 4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	7,304,145	7,219,709
			Provation Software Group, Inc. 5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27	6,467,500	6,386,656
			Sportradar Capital SARL 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27	EUR 5,300,000	6,150,689
			Navicure, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26	5,664,632	5,664,632
			Storable, Inc. 3.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 04/17/28	5,000,000	4,983,350
			Paya Holdings III, LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/23/28 ^{†††}	3,400,000	3,395,750

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Informatica LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27	1,906,247	\$ 1,899,099			
Total Technology		<u>335,883,790</u>			
CONSUMER, NON-CYCLICAL - 1.2%					
Bombardier Recreational Products, Inc. 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	33,828,283	33,521,799			
PetIQ LLC 4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28	28,827,750	28,611,542			
Nidda Healthcare Holding GmbH 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	20,888,175			
Sunshine Investments BV 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 18,059,706	20,760,921			
Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	19,406,383	19,479,157			
			Mission Veterinary Partners 4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	19,300,000	\$ 19,300,000
			Sigma Holding BV (Flora Food) 3.50% (1 Month EURIBOR + 3.50% and 6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 17,000,000	19,123,424
			HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	17,414,530	17,414,530
			National Mentor Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	16,442,687	16,438,576
			Women's Care Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	16,342,603	16,317,108
			Blue Ribbon LLC 6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	14,664,375	14,371,088

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Callaway Golf Company 4.59% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	2,504,437	\$ 2,515,907			
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27 ^{†††}	2,208,995	2,208,995			
Hostess Brands LLC 3.00% (1 Month USD LIBOR + 2.25% and 3 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 08/04/25	821,616	818,642			
Atkins Nutritionals, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/24	143,666	<u>143,924</u>			
Total Consumer, Non-cyclical		<u>332,147,256</u>			
FINANCIAL - 1.2%					
Citadel Securities, LP 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	62,685,000	62,080,717			
Jane Street Group LLC 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	37,139,184	36,749,222			
			Nexus Buyer LLC 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	25,923,020	\$ 25,913,688
			USI, Inc. 3.38% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	18,858,651	18,723,057
			3.13% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	6,455,553	6,408,299
			Higginbotham 6.25% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 ^{†††}	23,020,027	22,724,370
			Alter Domus 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/17/28	20,837,775	20,749,214
			Orion Advisor Solutions, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	17,548,193	17,548,193
			HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	15,360,000	15,340,800
			HUB International Ltd. 2.88% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	14,772,829	14,623,623

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	13,333,000	\$ 13,248,069			
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	12,394,764	12,441,244			
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	12,089,326	12,114,472			
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	10,196,742	10,217,441			
Alliant Holdings Intermediate LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	8,168,274	8,107,012			
NFP Corp. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,630,863	7,546,389			
Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	CAD 8,561,000	6,768,558			
			PAI Holdco, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	5,124,250	\$ 5,126,402
			Jones Deslauriers Insurance Management, Inc. 8.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 3,171,000	<u>2,518,045</u>
			Total Financial		<u>318,948,815</u>
			COMMUNICATIONS - 0.4%		
			Xplornet Communications, Inc. 4.84% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,037,957	21,011,660
			due 09/28/28	10,000,000	9,950,000
			Syndigo LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{††††}	24,775,500	24,837,439
			UPC Broadband Holding BV 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	18,900,000	18,833,094
			McGraw Hill LLC 5.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	18,750,000	18,790,125

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ProQuest LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26	17,460,903	\$ 17,440,649			
Radiate Holdco LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	2,233,125	2,229,909			
Zayo Group Holdings, Inc. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,636,680			
Authentic Brands 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,023,145	1,021,068			
Titan US Finco LLC 4.13% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	977,131	975,304			
Internet Brands, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24	760,828	758,233			
Telenet Financing USD LLC 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	620,000	612,510			
			Flight Bidco, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	281,728	\$ 277,736
			Total Communications		<u>118,374,407</u>
			BASIC MATERIALS - 0.3%		
			INEOS Ltd. 2.75% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	35,758,515
			Illuminate Buyer LLC 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	26,990,252	26,934,112
			GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	17,790,264	17,790,264
			Trinseo Materials Operating S.C.A. 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	11,072,250	11,030,729
			W.R. Grace Holdings LLC due 09/22/28	1,250,000	<u>1,253,912</u>
			Total Basic Materials		<u>92,767,532</u>
			UTILITIES - 0.2%		
			Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	53,260,095	<u>53,426,799</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ENERGY - 0.1%					
ITT Holdings LLC			due 03/15/65 ^{12,14}	1,020,000	\$ 300,650
3.25% (1 Month USD			due 09/15/65 ^{12,14}	1,020,000	296,454
LIBOR + 2.75%,			Freddie Mac Principal Strips		
Rate Floor: 3.25%)			due 07/15/32 ^{13,14}	123,250,000	100,857,200
due 07/10/28	16,435,000	\$ 16,400,815	Fannie Mae Principal Strips		
Venture Global			due 07/15/37 ^{13,14}	89,850,000	63,296,989
Calcasieu Pass LLC			due 11/15/30 ^{13,14}	37,570,000	32,028,162
2.46% (1 Month USD			due 08/06/38 ^{13,14}	5,850,000	4,005,460
LIBOR + 2.38%,			Tennessee Valley Authority Principal Strips		
Rate Floor: 2.38%)			due 01/15/48 ^{13,14}	38,400,000	18,869,606
due 08/19/26 ^{†††}	11,350,093	10,725,838	due 12/15/42 ^{13,14}	23,785,000	13,635,512
Lotus Midstream, LLC			due 01/15/38 ^{13,14}	15,800,000	10,641,916
3.33% (1 Month USD			due 09/15/65 ^{13,14}	3,500,000	1,017,243
LIBOR + 3.25%,			due 09/15/39 ^{13,14}	570,000	364,799
Rate Floor: 3.25%)			due 04/01/56 ^{13,14}	540,000	206,835
due 09/29/25	546,159	<u>534,554</u>	Federal Farm Credit Bank		
Total Energy		<u>27,661,207</u>	2.43% due 01/29/37	13,720,000	14,413,601
Total Senior Floating Rate Interests			3.58% due 04/11/47	4,900,000	5,913,834
(Cost \$1,983,769,983)		<u>1,986,601,697</u>	2.00% due 05/14/40	3,000,000	2,847,867
FEDERAL AGENCY BONDS^{††} - 2.5%			2.04% due 12/22/45	2,870,000	2,649,584
Tennessee Valley Authority			2.60% due 06/28/39	2,000,000	2,003,940
4.25% due 09/15/65	138,205,000	194,452,224	1.99% due 07/30/40	2,000,000	1,884,980
4.63% due 09/15/60	42,258,000	62,714,887	3.11% due 08/05/48	1,500,000	1,677,790
5.38% due 04/01/56	8,960,000	14,540,637	3.79% due 05/18/44	1,000,000	1,238,811
due 03/15/33 ^{12,14}	3,000,000	2,383,800	2.88% due 10/01/40	100,000	109,392
due 01/15/28 ^{12,14}	2,011,000	1,835,518	3.67% due 02/26/44	70,000	85,143
due 03/15/35 ^{12,14}	1,142,000	842,757	Freddie Mac Coupon Strips		
due 09/15/53 ^{12,14}	1,612,000	669,019	due 03/15/30 ^{12,14}	12,050,000	10,445,458
due 09/15/55 ^{12,14}	1,612,000	626,862	due 07/15/30 ^{12,14}	8,600,000	7,393,618
due 09/15/56 ^{12,14}	1,612,000	607,568	due 01/15/31 ^{12,14}	7,750,000	6,569,411
due 03/15/57 ^{12,14}	1,612,000	599,147	due 09/15/30 ^{12,14}	2,906,000	2,486,786
due 09/15/57 ^{12,14}	1,612,000	590,842	due 03/15/31 ^{12,14}	2,500,000	2,108,935
due 09/15/58 ^{12,14}	1,612,000	574,576	due 07/15/31 ^{12,14}	1,800,000	1,506,429
due 03/15/59 ^{12,14}	1,612,000	566,613	due 01/15/30 ^{12,14}	1,050,000	913,503
due 09/15/59 ^{12,14}	1,612,000	558,760	Freddie Mac		
due 09/15/60 ^{12,14}	1,612,000	543,378	due 01/02/34 ¹⁴	18,000,000	14,127,084
due 09/15/54 ^{12,14}	1,020,000	409,165	due 09/15/36 ¹⁴	7,355,000	5,293,732
due 03/15/61 ^{12,14}	1,020,000	339,059	due 11/15/38 ¹⁴	6,000,000	4,075,938
due 09/15/61 ^{12,14}	1,020,000	334,360	2.05% due 08/19/50	2,010,000	1,770,050
due 09/15/62 ^{12,14}	1,020,000	323,845	2.02% due 10/05/45	720,000	663,067
due 03/15/63 ^{12,14}	1,020,000	319,341	U.S. International Development Finance Corp.		
due 09/15/63 ^{12,14}	1,020,000	314,898	3.17% due 10/05/34	10,968,625	12,237,729
due 09/15/64 ^{12,14}	1,020,000	304,906	1.79% due 10/15/29	9,186,680	9,457,500
			Fannie Mae		
			due 01/15/32 ¹⁴	9,413,000	7,790,566

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
due 07/15/32 ¹⁴	3,963,000	\$ 3,239,515	California Public		
due 01/15/35 ¹⁴	2,250,000	1,705,221	Finance Authority		
due 02/06/33 ¹⁴	1,456,000	1,169,925	Revenue Bonds		
due 01/15/33 ¹⁴	1,450,000	1,166,415	3.07% due 10/15/40	8,000,000	\$ 8,215,966
Federal Home Loan Bank			Freddie Mac		
3.63% due 06/22/43	4,850,000	5,847,417	Multifamily		
3.25% due 06/10/39	4,500,000	5,200,682	ML Certificates		
2.69% due 09/26/34	1,350,000	1,379,241	Revenue Bonds		
Resolution Funding Corporation Principal Strips			2.49% due 07/25/35	6,840,106	7,064,486
due 01/15/30 ^{13,14}	1,950,000	1,700,718	San Mateo Foster		
due 04/15/30 ^{13,14}	725,000	<u>628,647</u>	City School District		
Total Federal Agency Bonds			General Obligation		
(Cost \$621,400,292)		<u>671,675,517</u>	Unlimited		
			3.06% due 08/01/44	6,125,000	6,181,237
MUNICIPAL BONDS^{††} - 0.8%			Cypress School District		
NEW YORK - 0.3%			General Obligation		
Westchester County			Unlimited		
Local Development			due 08/01/48 ¹⁴	14,450,000	5,872,824
Corp. Revenue			California State		
Bonds			University		
3.85% due 11/01/50	40,000,000	41,974,076	Revenue Bonds		
New York Power			2.98% due 11/01/51	5,000,000	5,111,434
Authority			San Bernardino		
Revenue Bonds			Community College		
2.82% due 11/15/39	16,500,000	16,803,960	District General		
New York City Water			Obligation Unlimited		
& Sewer System			due 08/01/44 ¹⁴	4,750,000	2,447,124
Revenue Bonds			Upland Unified School		
5.00% due 06/15/49	650,000	<u>807,133</u>	District General		
Total New York		<u>59,585,169</u>	Obligation Unlimited		
			due 08/01/50 ¹⁴	5,040,000	2,257,655
CALIFORNIA - 0.1%			Hanford Joint Union		
Newport Mesa Unified			High School District		
School District			General Obligation		
General Obligation			Unlimited		
Unlimited			due 08/01/41 ¹⁴	4,125,000	1,943,898
due 08/01/45 ¹⁴	8,565,000	3,774,142	San Marcos Unified		
due 08/01/39 ¹⁴	4,000,000	2,300,179	School District		
due 08/01/40 ¹⁴	2,500,000	1,374,022	General Obligation		
due 08/01/41 ¹⁴	2,000,000	1,048,538	Unlimited		
due 08/01/43 ¹⁴	1,900,000	912,425	due 08/01/47 ¹⁴	3,600,000	1,837,720
due 08/01/46 ¹⁴	800,000	337,580			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Hillsborough City School District General Obligation Unlimited due 09/01/37 ¹⁴	1,000,000	\$ 634,896			
due 09/01/39 ¹⁴	1,000,000	579,311			
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	1,187,743			
Wiseburn School District General Obligation Unlimited due 08/01/34 ¹⁴	900,000	690,192			
Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹⁴	700,000	<u>529,702</u>			
Total California		<u>54,301,074</u>			
TEXAS - 0.2%					
Dallas Fort Worth International Airport Revenue Bonds 3.09% due 11/01/40	13,800,000	14,192,762			
City of San Antonio Texas Electric & Gas Systems Revenue Bonds 2.91% due 02/01/48	10,500,000	10,520,568			
Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹⁴	8,885,000	3,557,662			
due 08/15/43 ¹⁴	3,555,000	1,623,803			
Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41	3,150,000	3,154,732			
			Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	\$ 2,557,166
			Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹⁴	2,850,000	1,068,328
			due 11/15/41 ¹⁴	1,500,000	693,326
			Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 3.34% due 11/15/37	1,500,000	1,580,718
			Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,300,000	1,303,196
			Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,000,000	<u>1,018,112</u>
			Total Texas		<u>41,270,373</u>
			OHIO - 0.1%		
			Northeast Ohio Regional Sewer District Revenue Bonds 3.30% due 11/15/49	10,750,000	11,128,560
			Ohio Turnpike & Infrastructure Commission Revenue Bonds 3.20% due 02/15/48	5,200,000	5,332,756
			County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	<u>3,932,117</u>
			Total Ohio		<u>20,393,433</u>
			ILLINOIS - 0.0%		
			State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,850,000	7,108,473
			6.63% due 02/01/35	1,820,000	2,314,213

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	<u>\$ 6,437,099</u>
Total Illinois		<u>15,859,785</u>
MISSISSIPPI - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	<u>11,664,206</u>
ALABAMA - 0.0%		
Auburn University Revenue Bonds 2.68% due 06/01/50	6,500,000	<u>6,145,835</u>
NORTH CAROLINA - 0.0%		
Inlivan Revenue Bonds 3.02% due 01/01/38	4,125,000	<u>4,136,420</u>
Total North Carolina		<u>4,136,420</u>
WASHINGTON - 0.0%		
Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	2,446,015
Klickitat County Public Utility District No. 1 Revenue Bonds 5.25% due 12/01/21	15,000	<u>14,971</u>
Total Washington		<u>2,460,986</u>
ARIZONA - 0.0%		
Northern Arizona University Revenue Bonds 3.09% due 08/01/39	2,350,000	<u>2,451,898</u>
FLORIDA - 0.0%		
County of Miami- Dade Florida Revenue Bonds due 10/01/41 ¹⁴	4,100,000	<u>2,242,672</u>

	FACE AMOUNT	VALUE
OKLAHOMA - 0.0%		
Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45	1,000,000	\$ 982,878
Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30	450,000	<u>527,482</u>
Total Oklahoma		<u>1,510,360</u>
PENNSYLVANIA - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹⁴	995,000	601,752
due 01/01/37 ¹⁴	570,000	<u>395,137</u>
Total Pennsylvania		<u>996,889</u>
IDAHO - 0.0%		
Boise State University Revenue Bonds 3.06% due 04/01/40	250,000	<u>256,255</u>
Total Municipal Bonds (Cost \$212,366,986)		<u>223,275,355</u>
FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
Panama Government International Bond 4.50% due 04/16/50	22,700,000	24,607,481
Bermuda Government International Bond 3.38% due 08/20/50 ⁴	8,400,000	<u>8,417,640</u>
Total Foreign Government Debt (Cost \$33,873,606)		<u>33,025,121</u>
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
INDUSTRIAL - 0.0%		
CTL Logistics 2.65% due 10/10/42	7,057,887	<u>6,865,207</u>
Total Senior Fixed Rate Interests (Cost \$7,057,887)		<u>6,865,207</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
FEDERAL AGENCY NOTES^{††} - 0.0%		
Federal Home Loan Bank 2.45% due 08/16/41	540,000	\$ 529,984
Freddie Mac 2.25% due 09/15/50	360,000	327,630
Federal Farm Credit Banks Funding Corp. 2.59% due 08/24/46	140,000	<u>136,683</u>
Total Federal Agency Notes (Cost \$1,020,803)		<u>994,297</u>

	FACE AMOUNT	VALUE
COMMERCIAL PAPER^{††} - 1.2%		
Societe Generale S.A. 0.04% due 10/01/21 ¹⁶	200,000,000	200,000,000
Amphenol Corp. 0.07% due 10/01/21 ¹⁶	75,200,000	75,200,000
Reed Elsevier, Inc. 0.11% due 10/01/21 ^{4,16}	34,600,000	34,600,000
Cintas Corporation No. 2 0.11% due 10/01/21 ¹⁶	11,000,000	<u>11,000,000</u>
Total Commercial Paper (Cost \$320,800,000)		<u>320,800,000</u>

	NOTIONAL VALUE	VALUE

OTC OPTIONS PURCHASED^{††} - 0.3%

Call Options on:

Interest Rate Options

Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	\$ 6,229,100,000	35,318,997
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	1,402,500,000	7,952,175

Goldman Sachs International 2Y- 10 CMS CAP Expiring July 2022 with strike price of \$0.61	\$ 1,880,100,000	\$ 7,445,196
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	630,100,000	<u>2,495,196</u>
Total Interest Rate Options		<u>53,211,564</u>

CONTRACTS

Put Options on:

Equity Options

Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$4,340.00 (Notional Value \$859,784,984)	1,996	<u>26,776,340</u>
Total Equity Options		<u>26,776,340</u>

Total OTC Options Purchased

(Cost \$47,755,360)		<u>79,987,904</u>
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Total Investments - 105.6%

(Cost \$28,197,406,808)		<u>\$ 28,744,871,795</u>
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**FACE
AMOUNT**

COLLATERALIZED MORTGAGE OBLIGATIONS

SOLD SHORT^{†††} - (3.2)%

GOVERNMENT AGENCY - (3.2)%

Uniform MBS 30 Year due 11/10/21 ²⁰	\$ 815,600,000	<u>(863,532,812)</u>
Total Collateralized Mortgage Obligations Sold Short (Proceeds \$864,431,737)		<u>(863,532,812)</u>

TOTAL RETURN BOND FUND

CONTRACTS	VALUE	CONTRACTS	VALUE
LISTED OPTIONS WRITTEN[†] - (0.0)%		OTC OPTIONS WRITTEN^{††} - (0.0)%	
Call Options on:		Put Options on:	
Equity Options		Equity Options	
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$527,388)	142 \$ (73,130)	Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$3,980.00 (Notional Value \$859,784,984)	1,996 \$ (9,331,300)
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$542,244)	146 <u>(89,790)</u>	Total OTC Options Written (Premiums received \$11,507,718)	<u>(9,331,300)</u>
Total Equity Options	<u>(162,920)</u>	Other Assets & Liabilities, net - (2.4)%	<u>(664,353,637)</u>
Total Listed Options Written (Premiums received \$304,076)	<u>(162,920)</u>	Total Net Assets - 100.0%	<u>\$ 27,207,491,126</u>

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

Counterparty	Exchange	Index	Protection			Maturity Date	Notional Amount
			Premium Rate	Payment Frequency			
BofA Securities, Inc.	ICE	CDX.NA.HY.36.V1	5.00%	Quarterly	06/20/26	\$ 232,300,000	
					Upfront		
					Premiums	Unrealized	
					Value	Depreciation^{**}	
					<u>\$ (21,412,633)</u>	<u>\$ (21,226,908)</u>	
						<u>\$ (185,725)</u>	

TOTAL RETURN BOND FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.65%	Quarterly	08/13/30	\$463,000,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.53%	Quarterly	08/06/30	243,000,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/25/50	70,000,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.45%	Quarterly	07/13/27	300,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	09/30/31	1,570,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.27%	Annually	02/07/23	82,400,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.22%	Quarterly	07/13/23	500,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.82%	Annually	04/01/26	600,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	175,200,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	11/27/21	164,500,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.59%	Annually	03/07/22	150,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.47%	Annually	03/09/25	498,005,000

Counterparty	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
	\$ 33,062,835	\$ 3,550	\$ 33,059,285
	19,816,652	1,984	19,814,668
	14,256,201	1,383	14,254,818
	12,639,003	1,732	12,637,271
	4,858,475	(370,530)	5,229,005
	1,276,307	228	1,276,079
	1,040,005	918	1,039,087
	562,896	2,698	560,198
	420,068	64	420,004
	346,766	55	346,711
	336,730	144	336,586
	(2,266,869)	1,644	(2,268,513)
	<u>\$ 86,349,069</u>	<u>\$ (356,130)</u>	<u>\$ 86,705,199</u>

TOTAL RETURN BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Goldman Sachs International	ILS	Buy	239,980,850	65,373,467 USD	01/31/22	\$ 9,275,539
Morgan Stanley Capital Services LLC	EUR	Sell	393,125,000	464,339,987 USD	10/18/21	8,787,850
Goldman Sachs International	JPY	Sell	4,532,865,300	44,786,734 USD	12/20/21	4,025,405
Goldman Sachs International	ILS	Buy	67,282,219	18,074,471 USD	08/01/22	2,926,876
Bank of America, N.A.	GBP	Sell	69,380,000	95,750,783 USD	10/18/21	2,254,880
JPMorgan Chase Bank, N.A.	GBP	Sell	44,884,000	61,983,547 USD	10/18/21	1,498,247
Goldman Sachs International	ILS	Buy	28,886,625	7,727,829 USD	11/30/22	1,307,126
Citibank, N.A.	EUR	Sell	21,305,000	24,939,486 USD	12/31/21	207,022
JPMorgan Chase Bank, N.A.	EUR	Sell	4,475,000	5,250,535 USD	10/18/21	64,918
Goldman Sachs International	ILS	Buy	356,625	95,100 USD	11/30/21	15,721
Bank of America, N.A.	EUR	Buy	400,000	463,908 USD	10/18/21	(389)
Goldman Sachs International	ILS	Sell	356,625	106,446 USD	11/30/21	(4,375)
Citibank, N.A.	EUR	Buy	220,000	260,125 USD	10/18/21	(5,190)
Goldman Sachs International	CAD	Sell	11,866,000	9,350,257 USD	10/18/21	(19,455)
Goldman Sachs International	ILS	Sell	28,886,625	8,761,488 USD	11/30/22	(273,468)
Goldman Sachs International	ILS	Sell	67,282,219	20,296,295 USD	08/01/22	(705,052)
Bank of America, N.A.	ILS	Sell	75,749,000	22,457,456 USD	01/31/22	(1,105,205)
Barclays Bank plc	JPY	Buy	4,532,865,300	43,207,180 USD	12/20/21	(2,445,852)
Goldman Sachs International	ILS	Sell	164,231,850	48,573,458 USD	01/31/22	(2,512,885)
						<u>\$ 23,291,713</u>

TOTAL RETURN BOND FUND

- ˘ The face amount is denominated in U.S. dollars unless otherwise indicated.
 - * Non-income producing security.
 - ** Includes cumulative appreciation (depreciation).
 - † Value determined based on Level 1 inputs, unless otherwise noted.
 - †† Value determined based on Level 2 inputs, unless otherwise noted.
 - ††† Value determined based on Level 3 inputs.
 - ¹ Special Purpose Acquisition Company (SPAC).
 - ² Affiliated issuer.
 - ³ Rate indicated is the 7-day yield as of September 30, 2021.
 - ⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$11,013,161,027 (cost \$10,873,092,947), or 40.5% of total net assets.
 - ⁵ Perpetual maturity.
 - ⁶ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
 - ⁷ Variable rate security. Rate indicated is the rate effective at September 30, 2021. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
 - ⁸ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$251,887,926 (cost \$253,056,719), or 0.9% of total net assets.
 - ⁹ Security is in default of interest and/or principal obligations.
 - ¹⁰ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
 - ¹¹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2021.
 - ¹² Security is an interest-only strip.
 - ¹³ Security is a principal-only strip.
 - ¹⁴ Zero coupon rate security.
 - ¹⁵ Payment-in-kind security.
 - ¹⁶ Rate indicated is the effective yield at the time of purchase.
 - ¹⁷ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2021, the total market value of segregated or earmarked securities was \$2,257,364,215.
 - ¹⁸ All or a portion of this security is pledged as listed options collateral at September 30, 2021.
 - ¹⁹ All or a portion of this security is pledged as interest rate swap collateral at September 30, 2021.
 - ²⁰ Security is unsettled at period end and does not have a stated effective rate.
- BoFA — Bank of America
 CAD — Canadian Dollar
 CDX.NA.HY.36.V1 — Credit Default Swap North American High Yield Series XX Index Version X
 CME — Chicago Mercantile Exchange
 CMS — Constant Maturity Swap
 CMT — Constant Maturity Treasury
 EUR — Euro
 EURIBOR — European Interbank Offered Rate
 GBP — British Pound
 ICE — Intercontinental Exchange

TOTAL RETURN BOND FUND

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon