

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 1.0%</b>		
<b>Financial - 1.0%</b>		
Pershing Square Tontine Holdings Ltd. — Class A <sup>*,1</sup>	9,249,470	\$ 182,399,548
KKR Acquisition Holdings I Corp. — Class A <sup>*,1</sup>	3,797,870	36,991,254
RXR Acquisition Corp. — Class A <sup>*,1</sup>	843,792	8,226,972
MSD Acquisition Corp. — Class A <sup>*,1</sup>	626,308	6,200,449
AfterNext HealthTech Acquisition Corp. — Class A <sup>*,1</sup>	611,700	5,964,075
TPG Pace Beneficial II Corp. <sup>*,1</sup>	604,770	5,926,746
Conyers Park III Acquisition Corp. — Class A <sup>*,1</sup>	570,000	5,557,500
Acropolis Infrastructure Acquisition Corp. — Class A <sup>*,1</sup>	397,100	3,847,899
Blue Whale Acquisition Corp. <sup>*,1</sup>	330,700	3,204,483
Waverley Capital Acquisition Corp. I <sup>*,1</sup>	225,600	2,231,184
Waverley Capital Acquisition Corp. I - Class A <sup>*,1</sup>	225,600	2,188,320
Colicity, Inc. — Class A <sup>*,1</sup>	174,986	1,706,114
<b>Total Financial</b>		<b>264,444,544</b>
<b>Communications - 0.0%</b>		
Figs, Inc. — Class A <sup>*,2</sup>	198,762	5,477,881
Vacasa, Inc. — Class A <sup>*</sup>	361,641	3,008,853
<b>Total Communications</b>		<b>8,486,734</b>
<b>Industrial - 0.0%</b>		
BP Holdco LLC <sup>*,†††,3</sup>	532	375
Vector Phoenix Holdings, LP <sup>*,†††</sup>	532	147
API Heat Transfer Parent LLC <sup>*,†††</sup>	73,183	7
<b>Total Industrial</b>		<b>529</b>
<b>Total Common Stocks</b> (Cost \$269,004,285)		<b>272,931,807</b>
<b>PREFERRED STOCKS<sup>††</sup> - 4.7%</b>		
<b>Financial - 4.7%</b>		
Wells Fargo & Co.		
4.70%	2,184,000	56,347,200
3.90% <sup>*,4</sup>	48,500,000	49,833,751
4.38%	1,774,000	44,882,200
First Republic Bank		
4.25%	3,442,000	88,459,400
4.50% <sup>*</sup>	842,800	21,912,800
4.13%	798,800	20,217,628
Equitable Holdings, Inc.		
4.95% <sup>*,4</sup>	70,950,000	74,320,125
4.30%	1,839,200	46,439,800
Citigroup, Inc.		
3.88% <sup>*,4</sup>	86,450,000	86,450,000
4.00% <sup>*,4</sup>	26,450,000	26,648,375
Bank of America Corp.		
4.13%	2,218,000	56,359,380
4.38%	1,552,000	39,700,160
Markel Corp.		
6.00% <sup>*,4</sup>	82,610,000	90,561,214
Bank of New York Mellon Corp.		
3.75% <sup>*,4</sup>	65,200,000	65,432,764
4.70% <sup>*,4</sup>	16,500,000	17,601,375
Charles Schwab Corp.		
4.00% <sup>*,4</sup>	71,500,000	72,215,000
JPMorgan Chase & Co.		
3.65% <sup>*,4</sup>	37,250,000	37,156,875
4.63%	1,180,000	30,809,800
MetLife, Inc.		
3.85% <sup>*,4</sup>	53,200,000	54,264,000
Public Storage		
4.63%	1,630,763	43,671,833
4.13%	309,501	7,821,090
Arch Capital Group Ltd.		
4.55%	1,616,000	41,789,760
W R Berkley Corp.		
4.13% due 03/30/61	1,448,221	36,958,600
4.25% due 09/30/60	173,779	4,603,406
RenaissanceRe Holdings Ltd.		
4.20%	1,304,000	32,717,360
American Financial Group, Inc.		
4.50% due 09/15/60	1,161,045	31,336,605
Goldman Sachs Group, Inc.		
3.80% <sup>*,4</sup>	25,830,000	25,700,850
CNO Financial Group, Inc.		
5.13% due 11/25/60	712,000	18,903,600
Kuvar US Holdings, Inc.		
7.00% due 02/17/51 <sup>*,4,5</sup>	15,650,000	16,980,250
Assurant, Inc.		
5.25% due 01/15/61	558,400	15,060,048
Selective Insurance Group, Inc.		
4.60%	538,000	13,934,200
Globe Life, Inc.		
4.25% due 06/15/61	338,000	8,754,200
Depository Trust & Clearing Corp.		
3.38% <sup>*,4,5</sup>	4,750,000	4,791,563
<b>Total Financials</b>		<b>1,282,635,212</b>
<b>Government - 0.0%</b>		
CoBank ACB		
4.25% <sup>*,4</sup>	3,300,000	3,374,250
<b>Industrial - 0.0%</b>		
API Heat Transfer Intermediate <sup>*,†††</sup>	9	—
<b>Total Preferred Stocks</b> (Cost \$1,248,921,292)		<b>1,286,009,462</b>
<b>WARRANTS<sup>†</sup> - 0.0%</b>		
Pershing Square Tontine Holdings, Ltd.		
Expiring 07/24/25 <sup>*,1</sup>	1,027,719	1,356,692
KKR Acquisition Holdings I Corp. - Class A		
Expiring 12/31/27 <sup>*,1</sup>	949,467	948,138
Ginkgo Bioworks Holdings, Inc.		
Expiring 12/31/27 <sup>*</sup>	100,946	226,119
Conyers Park III Acquisition Corp.		
Expiring 08/12/28 <sup>*</sup>	190,000	167,200
MSD Acquisition Corp.		
Expiring 05/13/23 <sup>*,1</sup>	125,260	143,423

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	Shares	Value
<b>WARRANTS<sup>†</sup> - 0.0% (continued)</b>		
AfterNext HealthTech Acquisition Corp. Expiring 07/09/23 <sup>*</sup>	203,900	\$ 142,648
RXR Acquisition Corp. Expiring 03/08/26 <sup>*,1</sup>	168,756	118,079
Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26 <sup>*,1</sup>	132,366	106,038
Blue Whale Acquisition Corp. Expiring 07/30/26 <sup>*,1</sup>	82,674	70,265
Waverley Capital Acquisition Corp. I - Class A Expiring 04/30/27 <sup>*,1</sup>	75,200	48,135
Colicity, Inc. - Class A Expiring 12/31/27 <sup>*,1</sup>	34,995	26,946
<b>Total Warrants</b> (Cost \$8,295,980)		<u>3,353,683</u>
<b>MUTUAL FUNDS<sup>†</sup> - 0.2%</b>		
Guggenheim Strategy Fund II <sup>3</sup>	1,093,360	27,202,799
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>3</sup>	2,692,561	26,710,209
Guggenheim Strategy Fund III <sup>3</sup>	588,739	14,736,136
<b>Total Mutual Funds</b> (Cost \$68,777,125)		<u>68,649,144</u>
<b>CLOSED-END FUNDS<sup>†</sup> - 0.1%</b>		
BlackRock MuniHoldings California Quality Fund, Inc.	628,042	9,696,968
BlackRock MuniYield California Quality Fund, Inc.	446,793	7,104,009
<b>Total Closed-End Funds</b> (Cost \$15,899,389)		<u>16,800,977</u>
<b>MONEY MARKET FUND<sup>†</sup> - 0.2%</b>		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 0.01% <sup>6</sup>	51,576,698	51,576,698
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% <sup>6</sup>	6,877,825	6,877,825
<b>Total Money Market Fund</b> (Cost \$58,454,523)		<u>58,454,523</u>
	<b>Face</b>	
	<b>Amount</b>	
<b>CORPORATE BONDS<sup>††</sup> - 39.8%</b>		
<b>Financial - 16.4%</b>		
Pershing Square Holdings Ltd. 3.25% due 10/01/31	104,800,000	104,914,442
3.25% due 11/15/30 <sup>5</sup>	68,200,000	68,401,425
5.50% due 07/15/22 <sup>5</sup>	21,300,000	21,692,602
Bank of America Corp. 2.59% due 04/29/31 <sup>4</sup>	100,240,000	101,259,927
2.68% due 06/19/41 <sup>4</sup>	43,300,000	41,679,226
0.78% (U.S. Secured Overnight Financing Rate + 0.73%, Rate Floor: 0.00%) due 10/24/24 <sup>7</sup>	1,660,000	1,668,790
1.73% due 07/22/27 <sup>4</sup>	1,650,000	1,637,984
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>5</sup>	116,750,000	133,723,978
Wells Fargo & Co. 3.07% due 04/30/41 <sup>4</sup>	126,490,000	129,718,660
Liberty Mutual Group, Inc. 4.30% due 02/01/61 <sup>5</sup>	94,150,000	88,501,000
3.95% due 05/15/60 <sup>5</sup>	33,870,000	37,185,926
4.13% due 12/15/51 <sup>4,5</sup>	3,600,000	3,591,000
Macquarie Bank Ltd. 3.62% due 06/03/30 <sup>5</sup>	93,835,000	97,902,090
3.05% due 03/03/36 <sup>4,5</sup>	16,600,000	16,364,717
Reliance Standard Life Global Funding II 2.75% due 05/07/25 <sup>5</sup>	96,010,000	99,482,683
Wilton RE Ltd. 6.00% <sup>††</sup> 4.5,8	93,150,000	97,952,814
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	53,354,000	56,928,184
5.30% due 01/15/29	28,165,000	31,972,908
3.25% due 01/15/32	4,150,000	4,172,368
4.00% due 01/15/30	475,000	502,572
Citigroup, Inc. 2.57% due 06/03/31 <sup>4</sup>	72,390,000	73,016,087
2.52% due 11/03/32 <sup>4</sup>	16,900,000	16,879,984
Reinsurance Group of America, Inc. 3.15% due 06/15/30	84,319,000	87,826,382
JPMorgan Chase & Co. 2.96% due 05/13/31 <sup>4</sup>	29,530,000	30,574,583
4.49% due 03/24/31 <sup>4</sup>	25,750,000	29,798,118
2.52% due 04/22/31 <sup>4</sup>	24,520,000	24,783,163
1.47% due 09/22/27 <sup>4</sup>	1,650,000	1,617,374
American International Group, Inc. 4.38% due 06/30/50	65,480,000	81,621,816
2.50% due 06/30/25	2,370,000	2,443,697
Maple Grove Funding Trust I 4.16% due 08/15/51 <sup>3</sup>	77,700,000	80,004,242
Host Hotels & Resorts, LP 3.50% due 09/15/30	54,158,000	55,595,331
2.90% due 12/15/31	20,200,000	19,488,168
Intercontinental Exchange, Inc. 3.00% due 06/15/50	37,190,000	37,606,193
2.65% due 09/15/40	34,550,000	33,364,313
2.35% due 09/15/22	1,535,000	1,550,959

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<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Financial - 16.4% (continued)</b>		
Fidelity National Financial, Inc.		
3.40% due 06/15/30	52,430,000	\$ 55,350,077
2.45% due 03/15/31	17,490,000	17,163,239
Safehold Operating Partnership, LP		
2.85% due 01/15/32	39,904,000	39,116,279
2.80% due 06/15/31	31,778,000	31,352,179
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 <sup>5</sup>	37,950,000	40,019,971
3.20% due 12/01/61 <sup>5</sup>	30,450,000	29,987,940
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	68,010,000	70,003,382
Global Atlantic Finance Co.		
4.70% due 10/15/51 <sup>4,5</sup>	38,300,000	38,845,995
3.13% due 06/15/31 <sup>5</sup>	28,750,000	28,459,104
Nippon Life Insurance Co.		
2.75% due 01/21/51 <sup>4,5</sup>	50,350,000	49,343,000
2.90% due 09/16/51 <sup>4,5</sup>	17,300,000	17,107,738
First American Financial Corp.		
4.00% due 05/15/30	45,560,000	49,866,809
2.40% due 08/15/31	14,175,000	13,868,078
National Australia Bank Ltd.		
2.99% due 05/21/31 <sup>5</sup>	38,150,000	38,260,776
2.33% due 08/21/30 <sup>5</sup>	22,400,000	21,458,795
Standard Chartered plc		
4.64% due 04/01/31 <sup>4,5</sup>	51,325,000	58,071,864
1.32% due 10/14/23 <sup>4,5</sup>	1,080,000	1,080,881
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 <sup>5</sup>	54,430,000	59,007,615
Crown Castle International Corp.		
2.90% due 04/01/41	41,150,000	40,019,468
3.30% due 07/01/30	17,657,000	18,624,708
Deloitte LLP		
3.56% due 05/07/30 <sup>†††</sup>	30,700,000	31,767,159
3.76% due 05/07/35 <sup>†††</sup>	10,200,000	10,501,197
3.66% due 05/07/32 <sup>†††</sup>	9,450,000	9,882,284
7.33% due 11/20/26 <sup>†††</sup>	4,800,000	5,702,858
Iron Mountain, Inc.		
5.25% due 07/15/30 <sup>5</sup>	30,050,000	31,667,336
5.63% due 07/15/32 <sup>5</sup>	13,350,000	14,286,956
4.50% due 02/15/31 <sup>5</sup>	5,600,000	5,659,864
5.00% due 07/15/28 <sup>5</sup>	3,915,000	4,022,663
4.88% due 09/15/27 <sup>5</sup>	1,938,000	2,009,667
Ares Finance Company II LLC		
3.25% due 06/15/30 <sup>5</sup>	54,785,000	56,470,304
LPL Holdings, Inc.		
4.00% due 03/15/29 <sup>5</sup>	44,950,000	46,017,563
4.38% due 05/15/31 <sup>5</sup>	9,350,000	9,563,975
Brookfield Finance, Inc.		
3.50% due 03/30/51	37,420,000	39,213,756
4.70% due 09/20/47	11,075,000	13,600,166
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 <sup>5</sup>	50,500,000	52,664,928
United Wholesale Mortgage LLC		
5.50% due 04/15/29 <sup>5</sup>	32,550,000	31,939,688
5.50% due 11/15/25 <sup>5</sup>	20,100,000	20,476,875
Five Corners Funding Trust II		
2.85% due 05/15/30 <sup>5</sup>	49,598,000	51,392,963
Macquarie Group Ltd.		
2.69% due 06/23/32 <sup>4,5</sup>	31,550,000	31,466,152
2.87% due 01/14/33 <sup>4,5</sup>	17,350,000	17,297,513
5.03% due 01/15/30 <sup>4,5</sup>	800,000	924,270
1.63% due 09/23/27 <sup>4,5</sup>	720,000	705,482
1.34% due 01/12/27 <sup>4,5</sup>	570,000	554,577
Alleghany Corp.		
3.63% due 05/15/30	43,920,000	47,614,432
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 <sup>5</sup>	46,650,000	47,349,750
Arch Capital Group Ltd.		
3.64% due 06/30/50	44,100,000	47,177,571
UBS Group AG		
2.10% due 02/11/32 <sup>4,5</sup>	43,400,000	42,000,444
ABN AMRO Bank N.V.		
2.47% due 12/13/29 <sup>4,5</sup>	41,800,000	41,799,801
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 <sup>4,5</sup>	39,700,000	41,486,500
Societe Generale S.A.		
2.89% due 06/09/32 <sup>4,5</sup>	39,950,000	39,850,817
1.79% due 06/09/27 <sup>4,5</sup>	1,630,000	1,595,109
Belrose Funding Trust		
2.33% due 08/15/30 <sup>5</sup>	41,850,000	41,032,880
Jefferies Group LLC		
2.75% due 10/15/32	40,440,000	39,995,873
6.50% due 01/20/43	720,000	994,269
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 <sup>5</sup>	39,450,000	40,436,250
Assurant, Inc.		
2.65% due 01/15/32	36,760,000	36,050,424
4.90% due 03/27/28	1,750,000	2,004,800
6.75% due 02/15/34	1,450,000	1,879,625
SBA Communications Corp.		
3.13% due 02/01/29 <sup>5</sup>	35,500,000	34,080,000
3.88% due 02/15/27	5,425,000	5,587,750
Everest Reinsurance Holdings, Inc.		
3.50% due 10/15/50	37,760,000	39,610,123
Stewart Information Services Corp.		
3.60% due 11/15/31	38,800,000	39,287,603
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 <sup>5</sup>	36,610,000	38,310,082

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<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Financial - 16.4% (continued)</b>		
Assured Guaranty US Holdings, Inc.		
3.15% due 06/15/31	22,770,000	\$ 23,508,435
3.60% due 09/15/51	13,780,000	14,329,450
CubeSmart, LP		
2.50% due 02/15/32	37,300,000	37,134,807
Westpac Banking Corp.		
3.02% due 11/18/36 <sup>4</sup>	20,650,000	20,404,362
2.96% due 11/16/40	16,600,000	16,281,111
Bain Capital, LP		
3.41% due 04/15/41 <sup>†††</sup>	36,000,000	35,305,187
FS KKR Capital Corp.		
2.63% due 01/15/27	34,850,000	34,392,492
Manulife Financial Corp.		
2.48% due 05/19/27	27,800,000	28,454,196
4.06% due 02/24/32 <sup>4</sup>	4,815,000	5,180,303
PricewaterhouseCoopers LLP		
3.43% due 09/13/30 <sup>†††</sup>	31,500,000	32,567,081
Americo Life, Inc.		
3.45% due 04/15/31 <sup>5</sup>	32,210,000	31,305,743
Hunt Companies, Inc.		
5.25% due 04/15/29 <sup>5</sup>	31,500,000	31,027,500
Kennedy-Wilson, Inc.		
4.75% due 03/01/29	21,400,000	21,881,500
4.75% due 02/01/30	8,600,000	8,717,863
Primerica, Inc.		
2.80% due 11/19/31	28,625,000	28,933,416
AmFam Holdings, Inc.		
2.81% due 03/11/31 <sup>5</sup>	27,550,000	28,130,400
Fifth Third Bancorp		
2.55% due 05/05/27	27,190,000	28,045,387
Dyal Capital Partners III		
4.40% due 06/15/40 <sup>†††</sup>	26,750,000	27,383,583
Goldman Sachs Group, Inc.		
3.50% due 04/01/25	22,500,000	23,792,262
0.59% (U.S. Secured Overnight Financing Rate + 0.54%, Rate Floor: 0.00%) due 11/17/23 <sup>7</sup>	1,660,000	1,660,149
1.22% due 12/06/23	1,650,000	1,654,214
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.		
2.63% due 10/15/31	27,400,000	26,949,771
Lincoln National Corp.		
4.38% due 06/15/50	18,680,000	22,641,569
Raymond James Financial, Inc.		
3.75% due 04/01/51	20,300,000	22,421,182
Central Storage Safety Project Trust		
4.82% due 02/01/38 <sup>9</sup>	19,594,720	22,321,209
Kemper Corp.		
2.40% due 09/30/30	22,380,000	21,678,403
NFP Corp.		
6.88% due 08/15/28 <sup>5</sup>	20,775,000	20,828,600
Prudential Financial, Inc.		
3.70% due 10/01/50 <sup>4</sup>	17,050,000	17,247,570
QBE Insurance Group Ltd.		
5.88% <sup>4,5,8</sup>	15,700,000	16,956,000
Sumitomo Mitsui Financial Group, Inc.		
2.22% due 09/17/31	16,900,000	16,576,311
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61 <sup>5</sup>	14,970,000	16,194,979
Weyerhaeuser Co.		
4.00% due 04/15/30	14,424,000	16,085,606
KKR Group Finance Company X LLC		
3.25% due 12/15/51 <sup>5</sup>	15,150,000	15,097,435
W R Berkley Corp.		
4.00% due 05/12/50	13,105,000	14,993,965
4.63% due 03/15/22	70,000	70,554
Western & Southern Life Insurance Co.		
3.75% due 04/28/61 <sup>5</sup>	13,360,000	14,886,405
PartnerRe Finance B LLC		
4.50% due 10/01/50 <sup>4</sup>	13,970,000	14,698,698
Apollo Management Holdings, LP		
2.65% due 06/05/30 <sup>5</sup>	14,407,000	14,530,134
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 <sup>5</sup>	12,581,000	13,461,670
Nasdaq, Inc.		
3.25% due 04/28/50	13,150,000	13,370,144
CNO Financial Group, Inc.		
5.25% due 05/30/29	11,125,000	12,775,935
CNO Global Funding		
1.75% due 10/07/26 <sup>5</sup>	12,400,000	12,249,944
Protective Life Corp.		
3.40% due 01/15/30 <sup>5</sup>	11,440,000	12,109,268
Brown & Brown, Inc.		
2.38% due 03/15/31	11,960,000	11,649,190
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	9,502,000	10,759,249
New York Life Insurance Co.		
3.75% due 05/15/50 <sup>5</sup>	9,300,000	10,584,169
Fidelity & Guaranty Life Holdings, Inc.		
5.50% due 05/01/25 <sup>5</sup>	8,050,000	8,988,409
NFL Trust XI SPV		
3.53% due 10/05/35 <sup>†††</sup>	7,000,000	7,519,570
Brookfield Finance LLC		
3.45% due 04/15/50	6,820,000	7,100,902
Hanover Insurance Group, Inc.		
2.50% due 09/01/30	7,070,000	7,029,752
Home Point Capital, Inc.		
5.00% due 02/01/26 <sup>5</sup>	5,560,000	5,156,900

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Financial - 16.4% (continued)</b>		
HS Wildcat LLC	5,000,000	\$ 5,032,688
3.83% due 12/31/50 <sup>†††</sup>		
Horace Mann Educators Corp.	4,560,000	4,923,209
4.50% due 12/01/25		
Old Republic International Corp.	4,100,000	4,409,083
3.85% due 06/11/51		
Atlas Mara Ltd.	6,600,000	4,283,400
due 12/31/21 <sup>†††</sup> 9.10		
Commonwealth Bank of Australia	3,550,000	3,711,551
3.61% due 09/12/34 <sup>4,5</sup>		
Murphy's Bowl LLC	3,500,000	3,586,516
3.20% due 06/30/56 <sup>†††</sup>		
KKR Group Finance Company III LLC	2,710,000	3,495,902
5.13% due 06/01/44 <sup>3</sup>		
Fort Knox Military Housing Privatization Project	1,874,662	2,183,585
5.82% due 02/15/52 <sup>3</sup>		
0.45% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.00%) due 02/15/52 <sup>5,7</sup>	1,682,711	988,547
Iron Mountain Information Management Services, Inc.	2,750,000	2,814,543
5.00% due 07/15/32 <sup>5</sup>		
Western Group Housing, LP	1,479,890	2,164,309
6.75% due 03/15/57 <sup>3</sup>		
New York Life Global Funding	2,070,000	2,070,676
0.27% (U.S. Secured Overnight Financing Rate + 0.22%, Rate Floor: 0.00%) due 02/02/23 <sup>5,7</sup>		
Transatlantic Holdings, Inc.	1,135,000	1,779,739
8.00% due 11/30/39		
GA Global Funding Trust	1,650,000	1,649,050
1.25% due 12/08/23 <sup>3</sup>		
Danske Bank A/S	1,660,000	1,634,421
0.98% due 09/10/25 <sup>4,5</sup>		
BrightHouse Financial Global Funding	1,620,000	1,606,122
1.00% due 04/12/24 <sup>3</sup>		
BNP Paribas S.A.	1,640,000	1,595,819
1.32% due 01/13/27 <sup>4,5</sup>		
Athene Global Funding	1,550,000	1,535,606
2.67% due 06/07/31 <sup>3</sup>		
Enstar Group Ltd.	1,250,000	1,390,664
4.95% due 06/01/29		
ING Groep N.V.	1,360,000	1,350,862
1.73% due 04/01/27 <sup>4</sup>		
Mid-Atlantic Military Family Communities LLC	1,099,630	1,332,146
5.24% due 08/01/50 <sup>3</sup>		
Atlantic Marine Corporations Communities LLC	760,268	866,720
5.37% due 12/01/50 <sup>9</sup>		
Janus Capital Group, Inc.	780,000	854,748
4.88% due 08/01/25		
Pacific Beacon LLC	500,000	574,693
5.51% due 07/15/36 <sup>3</sup>		
Swiss Re Finance Luxembourg S.A.	300,000	335,625
5.00% due 04/02/49 <sup>4,5</sup>		
Pine Street Trust I	250,000	282,107
4.57% due 02/15/29 <sup>3</sup>		
Peachtree Corners Funding Trust	215,000	228,997
3.98% due 02/15/25 <sup>3</sup>		
Sompo International Holdings Ltd.	140,000	143,945
4.70% due 10/15/22		
<b>Total Financial</b>		<b>4,512,212,110</b>
<b>Consumer, Non-cyclical - 5.3%</b>		
Altria Group, Inc.	67,650,000	63,057,916
3.70% due 02/04/51		
3.40% due 05/06/30	47,320,000	48,958,932
2.35% due 05/06/25	18,290,000	18,719,341
4.45% due 05/06/50	6,120,000	6,313,219
5.95% due 02/14/49	1,300,000	1,622,310
CoStar Group, Inc.	89,110,000	89,131,065
2.80% due 07/15/30 <sup>3</sup>		
Mozart Debt Merger Sub, Inc.	75,750,000	75,482,603
3.88% due 04/01/29 <sup>3</sup>		
BAT Capital Corp.	41,450,000	39,843,515
3.98% due 09/25/50	22,390,000	24,630,079
4.70% due 04/02/27	1,800,000	1,873,152
3.22% due 09/06/26		
Quanta Services, Inc.	61,954,000	63,003,320
2.90% due 10/01/30	1,660,000	1,641,987
0.95% due 10/01/24		
Royalty Pharma plc	39,710,000	39,371,237
3.55% due 09/02/50	20,800,000	20,133,146
2.20% due 09/02/30		
Kraft Heinz Foods Co.	14,525,000	18,242,562
4.88% due 10/01/49	13,090,000	15,328,394
4.38% due 06/01/46	9,250,000	12,523,442
5.50% due 06/01/50	7,850,000	9,765,066
5.00% due 06/04/42	1,930,000	2,453,943
5.20% due 07/15/45		
Global Payments, Inc.	30,265,000	30,697,344
2.90% due 11/15/31	24,810,000	25,260,356
2.90% due 05/15/30		
Smithfield Foods, Inc.	39,050,000	37,782,086
2.63% due 09/13/31 <sup>3</sup>		
3.00% due 10/15/30 <sup>3</sup>	15,760,000	15,695,413
5.20% due 04/01/29 <sup>3</sup>	850,000	970,837
DaVita, Inc.	38,095,000	37,117,101
3.75% due 02/15/31 <sup>3</sup>		
4.63% due 06/01/30 <sup>3</sup>	14,190,000	14,527,012
BECLC, SAB de CV	44,100,000	43,391,754
2.50% due 10/14/31 <sup>3</sup>		

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Consumer, Non-cyclical - 5.3% (continued)</b>		
US Foods, Inc.		
6.25% due 04/15/25 <sup>5</sup>	24,050,000	\$ 25,042,062
4.75% due 02/15/29 <sup>5</sup>	8,107,000	8,238,739
4.63% due 06/01/30 <sup>5</sup>	4,850,000	4,904,077
California Institute of Technology		
3.65% due 09/01/19	31,896,000	37,109,498
Triton Container International Ltd.		
3.15% due 06/15/31 <sup>5</sup>	33,500,000	33,784,603
Emory University		
2.97% due 09/01/50	30,000,000	31,520,082
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	29,902,555
Post Holdings, Inc.		
4.50% due 09/15/31 <sup>5</sup>	23,850,000	23,671,125
4.63% due 04/15/30 <sup>5</sup>	5,725,000	5,830,912
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.00% due 05/15/32 <sup>5</sup>	29,125,000	29,125,000
TriNet Group, Inc.		
3.50% due 03/01/29 <sup>5</sup>	26,450,000	26,350,812
Central Garden & Pet Co.		
4.13% due 04/30/31 <sup>5</sup>	15,675,000	15,753,375
4.13% due 10/15/30	8,975,000	9,053,531
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50 <sup>5</sup>	23,030,000	23,431,865
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 <sup>5</sup>	22,650,000	22,382,956
Olympus Corp.		
2.14% due 12/08/26 <sup>5</sup>	20,450,000	20,593,964
Universal Health Services, Inc.		
2.65% due 10/15/30 <sup>5</sup>	19,660,000	19,500,835
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 <sup>5</sup>	19,400,000	19,211,864
Hologic, Inc.		
3.25% due 02/15/29 <sup>5</sup>	18,850,000	18,850,000
Service Corporation International		
3.38% due 08/15/30	11,225,000	11,018,123
4.00% due 05/15/31	7,000,000	7,087,500
Catalent Pharma Solutions, Inc.		
3.50% due 04/01/30 <sup>5</sup>	9,500,000	9,473,068
3.13% due 02/15/29 <sup>5</sup>	8,075,000	7,965,180
Cheplapharm Arzneimittel GmbH		
4.38% due 01/15/28	EUR 13,750,000	16,311,595
Spectrum Brands, Inc.		
3.88% due 03/15/31 <sup>5</sup>	13,475,000	13,306,563
5.50% due 07/15/30 <sup>5</sup>	850,000	911,625
Bimbo Bakeries USA, Inc.		
4.00% due 05/17/51 <sup>5</sup>	12,775,000	13,825,741
GXO Logistics, Inc.		
2.65% due 07/15/31 <sup>5</sup>	13,725,000	13,555,633
Sabre GBLB, Inc.		
7.38% due 09/01/25 <sup>5</sup>	12,825,000	13,402,125
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 <sup>5</sup>	13,450,000	12,984,496
WW International, Inc.		
4.50% due 04/15/29 <sup>5</sup>	12,900,000	12,348,525
Avantor Funding, Inc.		
4.63% due 07/15/28 <sup>5</sup>	11,500,000	11,988,750
CPI CG, Inc.		
8.63% due 03/15/26 <sup>5</sup>	11,250,000	11,897,663
Moody's Corp.		
3.25% due 05/20/50	11,180,000	11,675,045
Block, Inc.		
2.75% due 06/01/26 <sup>5</sup>	10,125,000	10,137,049
OhioHealth Corp.		
3.04% due 11/15/50	9,100,000	9,564,059
Johns Hopkins University		
2.81% due 01/01/60	8,750,000	8,966,355
Nielsen Finance LLC / Nielsen Finance Co.		
4.50% due 07/15/29 <sup>5</sup>	8,690,000	8,548,701
Duke University		
2.83% due 10/01/55	7,894,000	8,170,289
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
6.13% due 04/01/29 <sup>5</sup>	7,150,000	7,007,000
Syneos Health, Inc.		
3.63% due 01/15/29 <sup>5</sup>	7,000,000	6,912,500
Children's Hospital Corp.		
2.59% due 02/01/50	7,100,000	6,790,961
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26 <sup>5</sup>	6,325,000	6,248,025
Children's Health System of Texas		
2.51% due 08/15/50	6,500,000	6,134,942
APi Group DE, Inc.		
4.13% due 07/15/29 <sup>5</sup>	4,150,000	4,170,750
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	3,775,000	4,125,453
Providence St. Joseph Health Obligated Group		
2.70% due 10/01/51	4,250,000	4,107,664
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 <sup>5</sup>	3,900,000	3,978,000
Memorial Sloan-Kettering Cancer Center		
2.96% due 01/01/50	3,500,000	3,575,056

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Consumer, Non-cyclical - 5.3% (continued)</b>		
California Endowment 2.50% due 04/01/51	3,100,000	\$ 3,041,465
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	2,661,756
Gartner, Inc. 3.75% due 10/01/30 <sup>5</sup>	2,330,000	2,382,192
Tenet Healthcare Corp. 4.63% due 06/15/28 <sup>5</sup>	2,056,000	2,112,540
HCA, Inc. 3.50% due 09/01/30	1,600,000	1,691,000
Thermo Fisher Scientific, Inc. 1.22% due 10/18/24	1,650,000	1,648,169
Mondelez International Holdings Netherlands BV 2.13% due 09/19/22 <sup>5</sup>	1,440,000	1,455,105
Molina Healthcare, Inc. 4.38% due 06/15/28 <sup>5</sup>	1,290,000	1,328,700
Zimmer Biomet Holdings, Inc. 1.45% due 11/22/24	1,000,000	997,137
Humana, Inc. 0.65% due 08/03/23	1,000,000	994,807
AmerisourceBergen Corp. 0.74% due 03/15/23	810,000	807,880
Verisk Analytics, Inc. 4.13% due 09/12/22	696,000	711,799
<b>Total Consumer, Non-cyclical</b>		<b>1,447,815,973</b>
<b>Industrial - 4.5%</b>		
Boeing Co. 5.15% due 05/01/30	125,140,000	145,800,735
5.71% due 05/01/40	68,110,000	87,480,990
5.81% due 05/01/50	53,550,000	72,513,440
5.04% due 05/01/27	33,850,000	38,114,918
3.63% due 02/01/31	21,400,000	22,820,634
1.17% due 02/04/23	1,650,000	1,650,169
Textron, Inc. 2.45% due 03/15/31	50,750,000	49,871,629
3.00% due 06/01/30	23,395,000	24,142,282
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 <sup>†††</sup>	69,731,410	68,588,157
Cellnex Finance Company S.A. 3.88% due 07/07/41 <sup>5</sup>	68,935,000	65,923,919
TD SYNEX Corp. 2.65% due 08/09/31 <sup>5</sup>	40,600,000	39,030,359
2.38% due 08/09/28 <sup>5</sup>	25,500,000	24,752,785
Vontier Corp. 2.95% due 04/01/31 <sup>5</sup>	34,250,000	33,926,338
2.40% due 04/01/28 <sup>5</sup>	20,100,000	19,418,610
Flowserve Corp. 3.50% due 10/01/30	27,340,000	28,244,700
2.80% due 01/15/32	19,800,000	19,265,563
Acuity Brands Lighting, Inc. 2.15% due 12/15/30	44,050,000	42,936,634
Dyal Capital Partners IV 3.65% due 02/22/41 <sup>†††</sup>	41,800,000	40,980,995
Owens Corning 3.88% due 06/01/30	36,890,000	40,232,748
Standard Industries, Inc. 3.38% due 01/15/31 <sup>5</sup>	14,475,000	13,943,622
4.38% due 07/15/30 <sup>5</sup>	13,600,000	13,878,868
5.00% due 02/15/27 <sup>5</sup>	6,250,000	6,433,750
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 <sup>5</sup>	31,850,000	32,566,624
GATX Corp. 4.00% due 06/30/30	28,835,000	32,100,361
4.70% due 04/01/29	400,000	459,347
Stadco LA, LLC 3.75% due 05/15/56 <sup>†††</sup>	31,000,000	30,648,267
CNH Industrial Capital LLC 1.88% due 01/15/26	27,960,000	27,971,905
Ryder System, Inc. 3.35% due 09/01/25	22,380,000	23,644,967
NFL Ventures, LP 3.02% due 04/15/35 <sup>†††</sup>	20,000,000	20,580,839
Amcort Flexibles North America, Inc. 2.63% due 06/19/30	18,580,000	18,646,213
Boxer Parent Co., Inc. 6.50% due 10/02/25	EUR 13,500,000	16,110,523
TFI International, Inc. 3.35% due 01/05/33 <sup>†††</sup>	14,000,000	13,764,420
Weir Group plc 2.20% due 05/13/26 <sup>5</sup>	12,815,000	12,636,120
Hardwood Funding LLC 3.19% due 06/07/30 <sup>†††</sup>	8,000,000	8,430,207
2.83% due 06/07/31 <sup>†††</sup>	2,000,000	2,053,484
3.13% due 06/07/36 <sup>†††</sup>	1,000,000	1,028,962
National Basketball Association 2.51% due 12/16/24 <sup>†††</sup>	10,500,000	10,688,778
Airbus SE 3.95% due 04/10/47 <sup>5</sup>	9,000,000	10,294,167
Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	10,288,066
Huntington Ingalls Industries, Inc. 2.04% due 08/16/28 <sup>5</sup>	10,150,000	9,936,413
Artera Services LLC 9.03% due 12/04/25 <sup>5</sup>	8,490,000	8,981,868
Hillenbrand, Inc. 3.75% due 03/01/31	7,650,000	7,669,125
Virgin Media Vendor Financing Notes III DAC 4.88% due 07/15/28	GBP 5,000,000	6,760,214
Mueller Water Products, Inc. 4.00% due 06/15/29 <sup>5</sup>	5,750,000	5,807,500
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 <sup>5</sup>	3,750,000	3,715,312

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Industrial - 4.5% (continued)</b>		
Berry Global, Inc. 1.57% due 01/15/26	2,750,000	\$ 2,690,930
Howmet Aerospace, Inc. 6.75% due 01/15/28	960,000	1,138,742
5.95% due 02/01/37	475,000	561,688
6.88% due 05/01/25	129,000	148,313
Graphic Packaging International LLC 3.50% due 03/01/29 <sup>5</sup>	1,658,000	1,645,565
Penske Truck Leasing Company LP / PTL Finance Corp. 1.70% due 06/15/26 <sup>5</sup>	1,620,000	1,601,352
Burlington Northern Santa Fe LLC 5.40% due 06/01/41	1,180,000	1,592,922
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 <sup>9</sup>	1,623,900	1,492,072
Trimble, Inc. 4.15% due 06/15/23	1,155,000	1,201,146
Crown Americas LLC / Crown Americas Capital Corporation VI 4.75% due 02/01/26	1,150,000	1,178,750
TransDigm, Inc. 6.25% due 03/15/26 <sup>5</sup>	1,075,000	1,117,328
Adevinta ASA 3.00% due 11/15/27	EUR 417,000	486,064
Martin Marietta Materials, Inc. 0.65% due 07/15/23	360,000	358,704
JELD-WEN, Inc. 6.25% due 05/15/25 <sup>5</sup>	300,000	313,500
Carlisle Companies, Inc. 0.55% due 09/01/23	220,000	218,028
Hexcel Corp. 4.20% due 02/15/27	180,000	193,267
Canadian National Railway Co. 6.71% due 07/15/36	110,000	158,448
<b>Total Industrial</b>		<u>1,230,832,346</u>
<b>Consumer, Cyclical - 3.7%</b>		
Marriott International, Inc. 4.63% due 06/15/30	43,685,000	49,143,240
3.50% due 10/15/32	45,690,000	47,849,049
2.85% due 04/15/31	43,490,000	43,356,931
5.75% due 05/01/25	29,691,000	33,421,428
2.75% due 10/15/33	25,150,000	24,396,538
Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>5</sup>	136,400,000	155,961,083
Hyatt Hotels Corp. 5.38% due 04/23/25	26,900,000	29,817,341
5.75% due 04/23/30	23,885,000	28,491,367
1.30% due 10/01/23	1,660,000	1,659,922
Alt-2 Structured Trust 2.95% due 05/14/31 <sup>†††</sup>	58,835,261	57,457,670
Hilton Domestic Operating Company, Inc. 3.75% due 05/01/29 <sup>5</sup>	44,400,000	44,733,000
4.00% due 05/01/31 <sup>5</sup>	8,600,000	8,793,844
3.63% due 02/15/32 <sup>5</sup>	1,900,000	1,890,006
Choice Hotels International, Inc. 3.70% due 01/15/31	45,900,000	48,659,967
1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 <sup>5</sup>	42,150,000	41,412,375
3.88% due 01/15/28 <sup>5</sup>	6,940,000	7,028,554
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 <sup>5</sup>	45,200,000	47,505,720
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>5</sup>	38,950,000	41,579,125
WGM Acquisition Corp. 3.00% due 02/15/31 <sup>5</sup>	28,050,000	26,857,875
3.75% due 12/01/29 <sup>5</sup>	10,750,000	10,723,125
BorgWarner, Inc. 2.65% due 07/01/27	34,970,000	36,128,287
Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	24,778,000	27,773,768
Whirlpool Corp. 4.60% due 05/15/50	21,920,000	27,108,740
British Airways Class A Pass Through Trust 2.90% due 03/15/35 <sup>5</sup>	15,398,522	15,337,540
4.25% due 11/15/32 <sup>5</sup>	5,569,056	5,924,773
Steelcase, Inc. 5.13% due 01/18/29	17,427,000	19,693,639
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	9,106,778	9,262,507
3.20% due 06/15/28	5,657,300	5,686,153
3.00% due 10/15/28	4,117,716	4,090,820
3.15% due 02/15/32	169,963	171,616
Ferguson Finance plc 3.25% due 06/02/30 <sup>5</sup>	17,904,000	18,818,718
Scotts Miracle-Gro Co. 4.00% due 04/01/31 <sup>5</sup>	18,750,000	18,515,625
Allison Transmission, Inc. 3.75% due 01/30/31 <sup>5</sup>	12,500,000	12,187,500
Levi Strauss & Co. 3.50% due 03/01/31 <sup>5</sup>	11,100,000	11,317,893
Air Canada 3.88% due 08/15/26 <sup>5</sup>	8,650,000	8,823,000
Lowe's Companies, Inc. 1.70% due 09/15/28	7,425,000	7,275,474
Six Flags Theme Parks, Inc. 7.00% due 07/01/25 <sup>5</sup>	5,990,000	6,396,975
Smithsonian Institution 2.65% due 09/01/39	5,000,000	5,050,797



**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Consumer, Cyclical - 3.7% (continued)</b>		
Delta Air Lines, Inc. / SkyMiles IP Ltd.	3,800,000	\$ 4,149,529
4.75% due 10/20/28 <sup>5</sup>		
JB Poindexter & Company, Inc.	2,850,000	2,982,012
7.13% due 04/15/26 <sup>5</sup>		
United Airlines, Inc.	1,750,000	1,824,786
4.38% due 04/15/26 <sup>5</sup>		
PetSmart, Inc. / PetSmart Finance Corp.	1,750,000	1,795,938
4.75% due 02/15/28 <sup>5</sup>		
HP Communities LLC	1,420,000	1,777,338
5.86% due 09/15/53 <sup>†††5</sup>		
Lear Corp.	1,360,000	1,717,025
5.25% due 05/15/49		
Aramark Services, Inc.	1,525,000	1,576,469
5.00% due 02/01/28 <sup>5</sup>		
JetBlue Class A Pass Through Trust	140,184	151,200
4.00% due 11/15/32		
<b>Total Consumer, Cyclical</b>		<b>1,006,276,282</b>
<b>Communications - 3.6%</b>		
ViacomCBS, Inc.		
4.95% due 01/15/31	69,401,000	82,674,642
4.95% due 05/19/50 <sup>11</sup>	39,600,000	50,479,992
4.75% due 05/15/25	36,350,000	39,864,340
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	71,850,000	71,095,020
3.90% due 06/01/52	21,650,000	21,709,895
2.25% due 01/15/29	12,500,000	12,196,220
3.85% due 04/01/61	1,000,000	943,010
4.40% due 12/01/61	650,000	672,430
Level 3 Financing, Inc.		
4.25% due 07/01/28 <sup>5</sup>	34,430,000	34,085,700
3.63% due 01/15/29 <sup>5</sup>	34,600,000	32,870,000
3.88% due 11/15/29 <sup>5</sup>	20,300,000	20,655,250
3.75% due 07/15/29 <sup>5</sup>	13,950,000	13,252,500
T-Mobile USA, Inc.		
3.88% due 04/15/30	65,805,000	71,974,448
2.63% due 04/15/26	13,850,000	13,919,250
2.88% due 02/15/31	7,250,000	7,160,100
British Telecommunications plc		
4.88% due 11/23/81 <sup>4,5</sup>	47,450,000	47,763,645
4.25% due 11/23/81 <sup>4,5</sup>	8,250,000	8,280,938
9.63% due 12/15/30	2,310,000	3,382,696
AT&T, Inc.		
2.75% due 06/01/31	48,660,000	49,645,527
2.30% due 06/01/27	6,000,000	6,104,122
Vodafone Group plc		
4.13% due 06/04/81 <sup>4</sup>	40,375,000	39,969,635
UPC Broadband Finco BV		
4.88% due 07/15/31 <sup>5</sup>	36,900,000	37,638,000
Walt Disney Co.		
3.80% due 05/13/60	31,990,000	37,059,216
Virgin Media Secured Finance plc		
4.50% due 08/15/30 <sup>5</sup>	35,400,000	35,623,374
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 05/01/32	18,275,000	18,800,406
4.25% due 02/01/31 <sup>5</sup>	6,025,000	6,077,899
McGraw-Hill Education, Inc.		
5.75% due 08/01/28 <sup>5</sup>	24,975,000	24,725,250
Amazon.com, Inc.		
2.70% due 06/03/60	25,180,000	24,263,571
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 <sup>5</sup>	17,900,000	17,989,500
6.75% due 10/15/27 <sup>5</sup>	5,071,000	5,324,550
Go Daddy Operating Company LLC / GD Finance Co., Inc.		
3.50% due 03/01/29 <sup>5</sup>	22,100,000	21,930,824
Altice France S.A.		
5.13% due 07/15/29 <sup>5</sup>	17,600,000	17,167,920
5.13% due 01/15/29 <sup>5</sup>	2,290,000	2,232,750
VeriSign, Inc.		
2.70% due 06/15/31	18,950,000	19,044,750
CSC Holdings LLC		
3.38% due 02/15/31 <sup>5</sup>	14,175,000	13,271,344
4.13% due 12/01/30 <sup>5</sup>	5,741,000	5,604,651
Sirius XM Radio, Inc.		
4.13% due 07/01/30 <sup>5</sup>	17,010,000	17,010,000
Lamar Media Corp.		
3.63% due 01/15/31	10,600,000	10,322,280
4.00% due 02/15/30	5,375,000	5,452,938
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 <sup>5</sup>	15,050,000	15,200,500
Ziggo BV		
4.88% due 01/15/30 <sup>5</sup>	10,125,000	10,384,200
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 <sup>5</sup>	10,100,000	10,176,204
Fox Corp.		
3.05% due 04/07/25	7,100,000	7,452,757
Switch Ltd.		
3.75% due 09/15/28 <sup>5</sup>	4,200,000	4,231,500
Corning, Inc.		
4.38% due 11/15/57	2,500,000	2,972,064
Thomson Reuters Corp.		
5.65% due 11/23/43	1,290,000	1,773,817
Koninklijke KPN N.V.		
8.38% due 10/01/30	1,140,000	1,617,347
Match Group Holdings II LLC		
4.13% due 08/01/30 <sup>5</sup>	1,250,000	1,262,500
Virgin Media Finance plc		
5.00% due 07/15/30 <sup>5</sup>	850,000	845,750

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Communications - 3.6% (continued)</b>		
Motorola Solutions, Inc. 5.50% due 09/01/44	360,000	\$ 468,600
<b>Total Communications</b>		<u>1,004,623,822</u>
<b>Energy - 2.5%</b>		
Galaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 <sup>5</sup>	91,750,000	92,624,239
2.94% due 09/30/40 <sup>5</sup>	58,850,000	58,568,414
1.75% due 09/30/27 <sup>5</sup>	2,006,233	2,008,380
BP Capital Markets plc 4.88% 4.8	114,865,000	124,054,200
Qatar Energy 3.13% due 07/12/41 <sup>5</sup>	38,595,000	39,004,724
3.30% due 07/12/51 <sup>5</sup>	37,450,000	38,549,832
Sabine Pass Liquefaction LLC 4.50% due 05/15/30	63,355,000	71,465,893
Valero Energy Corp. 2.80% due 12/01/31	20,650,000	20,585,570
2.15% due 09/15/27	13,920,000	13,866,753
2.85% due 04/15/25	12,000,000	12,430,382
4.00% due 04/01/29	7,450,000	8,106,885
7.50% due 04/15/32	2,530,000	3,490,068
Occidental Petroleum Corp. 3.00% due 02/15/27	7,480,000	7,592,200
5.55% due 03/15/26	5,940,000	6,613,002
4.30% due 08/15/39	6,600,000	6,581,982
3.40% due 04/15/26	6,250,000	6,410,500
4.10% due 02/15/47	4,900,000	4,802,000
4.40% due 08/15/49	2,500,000	2,531,250
3.20% due 08/15/26	2,375,000	2,447,485
4.40% due 04/15/46	1,400,000	1,435,000
4.63% due 06/15/45	800,000	830,000
ITT Holdings LLC 6.50% due 08/01/29 <sup>5</sup>	38,600,000	38,214,000
Magellan Midstream Partners, LP 3.25% due 06/01/30	23,260,000	24,428,850
3.95% due 03/01/50	1,600,000	1,694,807
Cheniere Corpus Christi Holdings LLC 2.74% due 12/31/39 <sup>5</sup>	19,150,000	18,682,653
NuStar Logistics, LP 6.38% due 10/01/30	13,850,000	15,373,500
5.63% due 04/28/27	1,799,000	1,902,443
Midwest Connector Capital Company LLC 4.63% due 04/01/29 <sup>5</sup>	14,675,000	15,795,357
Florida Gas Transmission Company LLC 2.55% due 07/01/30 <sup>5</sup>	15,100,000	15,145,596
Parkland Corp. 4.63% due 05/01/30 <sup>5</sup>	8,000,000	7,950,000
5.88% due 07/15/27 <sup>5</sup>	320,000	337,600
DCP Midstream Operating, LP 3.25% due 02/15/32	7,990,000	8,049,925
Phillips 66 3.70% due 04/06/23	2,250,000	2,325,952
TransCanada PipeLines Ltd. 6.10% due 06/01/40	1,200,000	1,662,668
Enbridge Energy Partners, LP 7.38% due 10/15/45	1,040,000	1,621,810
ONEOK Partners, LP 6.20% due 09/15/43	680,000	877,701
3.38% due 10/01/22	720,000	728,600
DT Midstream, Inc. 4.13% due 06/15/29 <sup>5</sup>	550,000	563,062
<b>Total Energy</b>		<u>679,353,283</u>
<b>Technology - 1.7%</b>		
Broadcom, Inc. 4.15% due 11/15/30	57,725,000	64,020,268
2.45% due 02/15/31 <sup>5</sup>	57,120,000	56,006,907
3.19% due 11/15/36 <sup>5</sup>	3,135,000	3,129,539
2.60% due 02/15/33 <sup>5</sup>	1,660,000	1,618,327
NetApp, Inc. 2.70% due 06/22/30	53,505,000	53,545,801
Leidos, Inc. 2.30% due 02/15/31	34,450,000	33,167,771
3.63% due 05/15/25	9,200,000	9,769,664
4.38% due 05/15/30	2,650,000	2,952,418
CDW LLC / CDW Finance Corp. 3.57% due 12/01/31	43,190,000	44,934,228
Oracle Corp. 3.95% due 03/25/51	38,750,000	40,226,656
6.13% due 07/08/39	1,190,000	1,577,268
Citrix Systems, Inc. 1.25% due 03/01/26	36,370,000	35,419,999
3.30% due 03/01/30	1,500,000	1,521,695
Qorvo, Inc. 4.38% due 10/15/29	21,000,000	22,286,250
3.38% due 04/01/31 <sup>5</sup>	8,675,000	8,830,630
Apple, Inc. 2.55% due 08/20/60	22,850,000	21,458,544
CGI, Inc. 2.30% due 09/14/31 <sup>5</sup>	21,050,000	20,271,268
MSCI, Inc. 3.63% due 09/01/30 <sup>5</sup>	17,718,000	18,116,655
3.88% due 02/15/31 <sup>5</sup>	1,769,000	1,841,971
Analog Devices, Inc. 2.95% due 04/01/25	6,100,000	6,405,683
TeamSystem SpA 3.50% due 02/15/28	EUR 5,000,000	5,634,609
Booz Allen Hamilton, Inc. 3.88% due 09/01/28 <sup>5</sup>	4,550,000	4,629,625
Presidio Holdings, Inc. 4.88% due 02/01/27 <sup>5</sup>	2,300,000	2,369,000
Microchip Technology, Inc. 0.97% due 02/15/24	1,650,000	1,635,487
HP, Inc. 4.05% due 09/15/22	720,000	735,233
Skyworks Solutions, Inc. 0.90% due 06/01/23	500,000	497,425

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 39.8% (continued)</b>		
<b>Technology - 1.7% (continued)</b>		
Open Text Holdings, Inc.		
4.13% due 02/15/30 <sup>5</sup>	210,000	\$ 216,300
<b>Total Technology</b>		<b>462,819,221</b>
<b>Basic Materials - 1.2%</b>		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 <sup>5</sup>	55,600,000	58,230,713
4.20% due 05/13/50 <sup>5</sup>	26,390,000	29,889,230
Anglo American Capital plc		
5.63% due 04/01/30 <sup>5</sup>	39,500,000	46,801,475
2.63% due 09/10/30 <sup>5</sup>	18,000,000	17,650,079
3.95% due 09/10/50 <sup>5</sup>	14,140,000	15,000,969
2.25% due 03/17/28 <sup>5</sup>	1,010,000	991,853
Newmont Corp.		
2.60% due 07/15/32	28,000,000	28,059,909
Yamana Gold, Inc.		
2.63% due 08/15/31 <sup>5</sup>	19,350,000	18,572,290
4.63% due 12/15/27	3,000,000	3,238,433
Minerals Technologies, Inc.		
5.00% due 07/01/28 <sup>5</sup>	18,630,000	19,310,927
Alcoa Nederland Holding BV		
4.13% due 03/31/29 <sup>5</sup>	8,600,000	8,858,000
5.50% due 12/15/27 <sup>5</sup>	6,525,000	6,981,750
6.13% due 05/15/28 <sup>5</sup>	2,800,000	3,013,500
Valvoline, Inc.		
3.63% due 06/15/31 <sup>5</sup>	18,300,000	17,719,890
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	12,040,000	11,698,834
Corporation Nacional del Cobre de Chile		
3.75% due 01/15/31 <sup>5</sup>	10,430,000	11,109,281
INEOS Quattro Finance 2 plc		
2.50% due 01/15/26	EUR 8,500,000	9,604,110
Steel Dynamics, Inc.		
2.40% due 06/15/25	5,950,000	6,087,376
Nucor Corp.		
2.00% due 06/01/25	5,000,000	5,098,134
Carpenter Technology Corp.		
6.38% due 07/15/28	2,125,000	2,259,077
Southern Copper Corp.		
7.50% due 07/27/35	1,150,000	1,643,063
International Paper Co.		
7.30% due 11/15/39	1,030,000	1,578,168
WR Grace Holdings LLC		
4.88% due 06/15/27 <sup>5</sup>	925,000	950,095
Sherwin-Williams Co.		
2.75% due 06/01/22	220,000	221,515
<b>Total Basic Materials</b>		<b>324,568,671</b>
<b>Utilities - 0.9%</b>		
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 <sup>†††</sup>	97,100,000	97,707,751
AES Corp.		
3.95% due 07/15/30 <sup>5</sup>	27,890,000	29,714,006
3.30% due 07/15/25 <sup>5</sup>	3,750,000	3,882,750
NRG Energy, Inc.		
2.45% due 12/02/27 <sup>5</sup>	26,000,000	25,762,338
Arizona Public Service Co.		
3.35% due 05/15/50	23,140,000	23,557,862
Enel Finance International N.V.		
2.88% due 07/12/41 <sup>5</sup>	19,800,000	18,983,718
Alexander Funding Trust		
1.84% due 11/15/23 <sup>5</sup>	14,400,000	14,448,894
Xcel Energy, Inc.		
2.35% due 11/15/31	11,610,000	11,547,888
Clearway Energy Operating LLC		
3.75% due 02/15/31 <sup>5</sup>	11,150,000	11,122,125
American Transmission Systems, Inc.		
2.65% due 01/15/32 <sup>5</sup>	7,710,000	7,781,615
Southern Power Co.		
5.25% due 07/15/43	1,350,000	1,688,256
ONE Gas, Inc.		
0.85% due 03/11/23	1,620,000	1,618,114
Entergy Texas, Inc.		
1.50% due 09/01/26	1,650,000	1,603,438
Oncor Electric Delivery Company LLC		
7.00% due 05/01/32	850,000	1,174,419
Dominion Energy, Inc.		
0.73% (3 Month USD LIBOR + 0.53%, Rate Floor: 0.00%) due 09/15/23 <sup>7</sup>	1,030,000	1,029,080
Atmos Energy Corp.		
0.63% due 03/09/23	800,000	796,931
OGE Energy Corp.		
0.70% due 05/26/23	360,000	358,340
<b>Total Utilities</b>		<b>252,777,525</b>
<b>Total Corporate Bonds</b> (Cost \$10,593,982,618)		<b>10,921,279,233</b>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2%</b>		
<b>Collateralized Loan Obligations - 13.4%</b>		
BXMT Ltd.		
2020-FL2, 1.07% (30 Day Average U.S. Secured Overnight Financing Rate + 1.01%, Rate Floor: 0.90%) due 02/15/38 <sup>5,7</sup>	76,225,000	76,052,930
2020-FL3, 1.92% (30 Day Average U.S. Secured Overnight Financing Rate + 1.86%, Rate Floor: 1.75%) due 11/15/37 <sup>5,7</sup>	23,550,000	23,552,720
2020-FL3, 2.72% (30 Day Average U.S. Secured Overnight Financing Rate + 2.66%, Rate Floor: 2.55%) due 11/15/37 <sup>5,7</sup>	16,125,000	16,127,033

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
2020-FL2, 1.57% (30 Day Average U.S. Secured Overnight Financing Rate + 1.51%, Rate Floor: 1.40%) due 02/15/38 <sup>5,7</sup>	16,000,000	\$ 15,993,326
2020-FL3, 2.32% (30 Day Average U.S. Secured Overnight Financing Rate + 2.26%, Rate Floor: 2.15%) due 11/15/37 <sup>7,9</sup>	10,600,000	10,601,307
2020-FL2, 1.82% (30 Day Average U.S. Secured Overnight Financing Rate + 1.76%, Rate Floor: 1.65%) due 02/15/38 <sup>7,9</sup>	5,360,000	5,354,547
2020-FL2, 1.32% (30 Day Average U.S. Secured Overnight Financing Rate + 1.26%, Rate Floor: 1.15%) due 02/15/38 <sup>7,9</sup>	5,200,000	5,184,821
LCCM Trust		
2021-FL3, 1.55% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 <sup>5,7</sup>	98,500,000	98,434,576
2021-FL3, 1.90% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 <sup>5,7</sup>	36,950,000	36,893,001
Dryden 33 Senior Loan Fund		
2020-33A, 1.12% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29 <sup>5,7</sup>	55,208,711	55,170,865
2020-33A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 <sup>5,7</sup>	48,700,000	48,613,299
2020-33A, 2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/29 <sup>5,7</sup>	27,000,000	26,999,860
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 <sup>5,7</sup>	25,982,000	25,947,969
2021-CRE6, 2.41% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 <sup>5,7</sup>	22,825,000	22,763,338
2019-CRE2, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 <sup>5,7</sup>	19,984,000	19,977,074
2018-CRE1, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 <sup>5,7</sup>	17,747,000	17,746,991
2021-CRE5, 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 <sup>7,9</sup>	14,350,000	14,295,688
2019-CRE2, 1.81% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 <sup>7,9</sup>	11,575,000	11,551,370
2019-CRE3, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34 <sup>7,9</sup>	6,348,651	6,345,286
2021-CRE4, 2.67% (30 Day Average U.S. Secured Overnight Financing Rate + 2.61%, Rate Floor: 2.50%) due 07/15/35 <sup>7,9</sup>	5,600,000	5,589,435
2019-CRE3, 1.71% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 <sup>7,9</sup>	4,410,000	4,395,743
Cerberus Loan Funding XXX, LP		
2020-3A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 <sup>5,7</sup>	100,000,000	100,494,500

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
2020-3A, 2.62% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 <sup>5,7</sup>	10,200,000	\$ 10,284,732
HERA Commercial Mortgage Ltd.		
2021-FL1, 1.70% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 <sup>5,7</sup>	49,562,000	49,155,393
2021-FL1, 1.40% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 <sup>5,7</sup>	28,000,000	27,825,510
2021-FL1, 2.05% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 <sup>5,7</sup>	19,200,000	19,011,756
2021-FL1, 1.15% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 <sup>7,9</sup>	10,000,000	9,922,246
Cerberus Loan Funding XXXII, LP		
2021-2A, 1.74% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 <sup>5,7</sup>	65,000,000	65,227,377
2021-2A, 2.97% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 <sup>5,7</sup>	20,925,000	21,014,906
2021-2A, 2.02% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 <sup>5,7</sup>	19,200,000	19,270,877
Golub Capital Partners CLO 33M Ltd.		
2021-33A, 2.04% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 <sup>5,7</sup>	104,600,000	104,599,529
Woodmont Trust		
2020-7A, 2.02% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 <sup>5,7</sup>	83,000,000	83,370,006
2020-7A, 2.72% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 <sup>5,7</sup>	13,500,000	13,607,690
2020-7A, 2.37% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 <sup>5,7</sup>	7,000,000	7,057,456
MidOcean Credit CLO VII		
2020-7A, 1.16% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 <sup>5,7</sup>	52,000,000	51,999,381
2020-7A, 1.72% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 <sup>5,7</sup>	27,500,000	27,462,438
2020-7A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 <sup>5,7</sup>	14,800,000	14,740,081
Palmer Square Loan Funding Ltd.		
2021-3A, 1.92% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 <sup>5,7</sup>	22,500,000	22,289,814
2021-1A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 <sup>5,7</sup>	19,000,000	18,933,582
2018-4A, 1.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 <sup>5,7</sup>	12,000,000	11,997,812
2021-2A, 1.56% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 <sup>5,7</sup>	10,500,000	10,397,475
2019-3A, 1.01% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 <sup>5,7</sup>	8,932,326	8,928,765
2021-1A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 <sup>5,7</sup>	7,100,000	7,070,757
2021-2A, 2.56% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 <sup>5,7</sup>	7,000,000	6,999,927
2018-4A, 1.06% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>5,7</sup>	5,511,384	5,506,822
Venture XIV CLO Ltd.		
2020-14A, 1.21% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 <sup>5,7</sup>	69,000,000	69,004,671

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
2020-14A, 2.43% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 <sup>5,7</sup>	22,725,000	\$ 22,716,808
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 <sup>5,7</sup>	83,450,000	83,441,730
Cerberus Loan Funding XXXI, LP		
2021-1A, 1.62% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 <sup>5,7</sup>	70,250,000	70,310,626
2021-1A, 2.72% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 <sup>5,7</sup>	12,000,000	11,999,904
Golub Capital Partners CLO 36M Ltd.		
2018-36A, 1.44% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>5,7</sup>	76,300,000	75,991,260
KREF Funding V LLC		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 <sup>††,7</sup>	75,718,482	75,672,027
0.15% due 06/25/26 <sup>††,12</sup>	313,636,364	255,300
GPMT Ltd.		
2019-FL2, 1.70% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/22/36 <sup>5,7</sup>	24,300,000	24,209,577
2019-FL2, 2.45% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 <sup>5,7</sup>	21,400,000	21,320,963
2019-FL2, 2.00% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 02/22/36 <sup>7,9</sup>	12,750,000	12,675,205
2019-FL2, 1.40% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 <sup>7,9</sup>	12,037,318	12,030,289
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 <sup>5,7</sup>	50,650,000	50,659,856
2021-5A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 <sup>5,7</sup>	15,975,000	15,980,542
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A, 1.82% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 <sup>5,7</sup>	33,500,000	33,583,546
2021-1A, 2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 <sup>5,7</sup>	30,400,000	30,417,550
ABPCI Direct Lending Fund CLO I LLC		
2021-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 <sup>5,7</sup>	59,500,000	59,763,103
2021-1A, 2.13% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 <sup>5,7</sup>	2,500,000	2,506,131
ABPCI Direct Lending Fund IX LLC		
2021-9A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 <sup>5,7</sup>	34,150,000	34,149,966
2021-9A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 <sup>5,7</sup>	26,000,000	25,999,961
Cerberus Loan Funding XXVI, LP		
2021-1A, 1.62% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 <sup>5,7</sup>	55,700,000	55,760,941
2021-1A, 2.02% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 <sup>5,7</sup>	3,250,000	3,255,446
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 <sup>5,7</sup>	28,000,000	27,892,466
2021-FL1, 1.47% (30 Day Average U.S. Secured Overnight Financing Rate + 1.41%, Rate Floor: 1.30%) due 02/15/38 <sup>5,7</sup>	22,250,000	22,191,066

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
2021-FL1, 1.82% (30 Day Average U.S. Secured Overnight Financing Rate + 1.76%, Rate Floor: 1.65%) due 02/15/38 <sup>7,9</sup>	5,900,000	\$ 5,881,027
2021-FL1, 2.27% (30 Day Average U.S. Secured Overnight Financing Rate + 2.21%, Rate Floor: 2.10%) due 02/15/38 <sup>7,9</sup>	2,950,000	2,938,043
Wellfleet CLO Ltd.		
2020-2A, 1.19% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 <sup>5,7</sup>	52,250,000	52,254,170
2018-2A, 1.71% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 <sup>5,7</sup>	2,500,000	2,494,795
FS Rialto		
2021-FL3, 2.16% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 <sup>5,7</sup>	31,150,000	31,076,551
2021-FL2, 2.16% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/16/28 <sup>7,9</sup>	15,665,000	15,645,301
2021-FL3, 1.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 <sup>7,9</sup>	8,000,000	7,987,154
ABPCI Direct Lending Fund CLO IV LLC		
2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/08/29 <sup>††,7</sup>	53,500,000	53,531,220
Owl Rock CLO IV Ltd.		
2021-4A, 1.74% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 <sup>5,7</sup>	36,500,000	36,535,047
2021-4A, 2.04% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 <sup>5,7</sup>	16,750,000	16,689,110
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 <sup>5,7</sup>	46,200,000	46,146,510
2021-9A, 2.07% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 10/15/33 <sup>5,7</sup>	6,700,000	6,691,807
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A, 1.94% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31 <sup>5,7</sup>	39,500,000	39,500,024
2021-7A, 2.78% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 10/20/31 <sup>5,7</sup>	8,250,000	8,250,006
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 1.42% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>5,7</sup>	44,300,000	44,213,615
2018-11A, 2.62% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 <sup>5,7</sup>	2,300,000	2,268,745
Diamond CLO Ltd.		
2021-1A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 <sup>5,7</sup>	23,825,000	23,820,428
2018-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 <sup>5,7</sup>	18,000,000	17,994,523
2021-1A, 2.52% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 <sup>5,7</sup>	2,300,000	2,291,518
2021-1A, 1.82% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/25/29 <sup>5,7</sup>	2,150,000	2,144,715
LoanCore 2021-CRE6 Issuer Ltd.		
2021-CRE6, 2.01% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/15/38 <sup>5,7</sup>	44,000,000	43,921,130
Cerberus Loan Funding XXXIII, LP		
2021-3A, 1.68% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 <sup>5,7</sup>	32,000,000	32,093,552
2021-3A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 <sup>5,7</sup>	9,500,000	9,517,531
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 <sup>5,7</sup>	35,900,000	35,795,721

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 <sup>5,7</sup>	3,900,000	\$ 3,875,610
FS Rialto		
2021-FL3, 2.16% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 <sup>5,7</sup>	31,150,000	31,076,551
2021-FL2, 2.16% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/16/28 <sup>7,9</sup>	15,665,000	15,645,301
2021-FL3, 1.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 <sup>7,9</sup>	8,000,000	7,987,154
Cerberus Loan Funding XXXV, LP		
2021-5A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 <sup>5,7</sup>	30,750,000	30,722,236
2021-5A, 1.98% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 <sup>5,7</sup>	8,000,000	7,990,387
ACRES Commercial Realty Ltd.		
2021-FL1, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 <sup>7,9</sup>	13,092,000	13,003,509
2021-FL1, 2.76% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 <sup>7,9</sup>	11,750,000	11,716,438
2021-FL2, 2.34% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/37 <sup>7,9</sup>	10,100,000	10,104,652
2021-FL2, 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 <sup>7,9</sup>	3,500,000	3,501,619
LCM XXIV Ltd.		
2021-24A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 <sup>5,7</sup>	24,200,000	24,131,144
2021-24A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 <sup>5,7</sup>	13,050,000	13,015,236
Golub Capital Partners CLO 16 Ltd.		
2021-16A, 1.73% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 <sup>5,7</sup>	26,750,000	26,800,456
2021-16A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 <sup>5,7</sup>	9,000,000	9,043,787
Golub Capital Partners Clo 49M Ltd.		
2021-49A, 2.00% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 <sup>5,7</sup>	21,695,000	21,566,973
2021-49A, 2.70% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 <sup>5,7</sup>	12,600,000	12,442,783
Madison Park Funding XLVIII Ltd.		
2021-48A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 <sup>5,7</sup>	27,500,000	27,196,931
2021-48A, 2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 <sup>5,7</sup>	5,900,000	5,865,593
BDS Ltd.		
2021-FL9, 2.00% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 <sup>5,7</sup>	19,500,000	19,421,799
2021-FL9, 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/16/38 <sup>7,9</sup>	4,400,000	4,385,831
2020-FL5, 1.97% (30 Day Average U.S. Secured Overnight Financing Rate + 1.91%, Rate Floor: 1.80%) due 02/16/37 <sup>7,9</sup>	4,400,000	4,389,442
2020-FL5, 1.52% (30 Day Average U.S. Secured Overnight Financing Rate + 1.46%, Rate Floor: 1.35%) due 02/16/37 <sup>7,9</sup>	3,200,000	3,194,165
BCC Middle Market CLO LLC		
2021-1A, 1.66% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 <sup>5,7</sup>	30,450,000	30,375,559
Golub Capital Partners CLO 17 Ltd.		
2017-17A, 1.77% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 <sup>5,7</sup>	29,900,000	29,904,617
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 <sup>5,7</sup>	26,700,000	26,475,311



**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
2021-40A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 <sup>5,7</sup> OCP CLO Ltd.	2,000,000	\$ 1,992,885
2020-4A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 <sup>5,7</sup> BSPDF Issuer Ltd.	25,500,000	25,447,001
2021-FL1, 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 <sup>7,9</sup>	15,300,000	15,216,202
2021-FL1, 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 <sup>7,9</sup>	3,500,000	3,480,856
2021-FL1, 1.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/36 <sup>7,9</sup> STWD Ltd.	6,500,000	6,484,449
2019-FL1, 1.71% (30 Day Average U.S. Secured Overnight Financing Rate + 1.71%, Rate Floor: 1.60%) due 07/15/38 <sup>7,9</sup>	11,210,000	11,190,435
2019-FL1, 2.06% (30 Day Average U.S. Secured Overnight Financing Rate + 2.06%, Rate Floor: 1.95%) due 07/15/38 <sup>7,9</sup>	8,800,000	8,777,740
2021-FL2, 2.21% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 <sup>7,9</sup>	2,820,000	2,813,474
2019-FL1, 1.57% (30 Day Average U.S. Secured Overnight Financing Rate + 1.51%, Rate Floor: 1.40%) due 07/15/38 <sup>7,9</sup> Marathon CLO V Ltd.	2,200,000	2,200,161
2017-5A, 1.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 <sup>5,7</sup>	18,020,137	18,006,636
2017-5A, 1.03% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 <sup>5,7</sup> Voya CLO Ltd.	5,577,602	5,574,994
2020-1A, 1.18% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 <sup>5,7</sup>	18,850,000	18,802,654
2013-1A, due 10/15/30 <sup>5,13</sup> Apres Static CLO Ltd.	10,575,071	3,721,367
2020-1A, 1.82% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 <sup>5,7</sup> NewStar Fairfield Fund CLO Ltd.	21,750,000	21,720,335
2018-2A, 1.40% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>5,7</sup> Cerberus Loan Funding XXXVI, LP	21,171,638	21,017,229
2021-6A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 <sup>5,7</sup> Golub Capital Partners CLO 54M L.P.	21,000,000	20,999,971
2021-54A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 <sup>5,7</sup> LCCM 2021-FL3 Trust	21,000,000	20,817,625
2021-FL3, 2.30% (1 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 11/15/38 <sup>5,7</sup> Allegro CLO IX Ltd.	20,750,000	20,722,942
2018-3A, 1.29% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 <sup>5,7</sup> Avery Point VI CLO Ltd.	20,400,000	20,400,275
2021-6A, 1.94% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 <sup>5,7</sup>	12,100,000	12,091,795
2021-6A, 1.49% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/05/27 <sup>5,7</sup> Denali Capital CLO XI Ltd.	8,000,000	7,992,553
2018-1A, 1.26% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 <sup>5,7</sup>	20,037,167	20,037,293

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
Telos CLO Ltd.		
2017-6A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 <sup>5,7</sup>	18,677,598	18,680,607
Recette CLO Ltd.		
2021-1A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 <sup>5,7</sup>	9,800,000	9,627,926
2021-1A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 <sup>5,7</sup>	9,200,000	9,027,763
BSPRT Issuer Ltd.		
2021-FL7, 2.40% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 <sup>7,9</sup>	7,250,000	7,249,995
2021-FL6, 2.16% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 <sup>7,9</sup>	5,550,000	5,529,310
2021-FL7, 2.15% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/38 <sup>7,9</sup>	4,875,000	4,874,998
2018-FL4, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 <sup>7,9</sup>	1,444,491	1,444,491
Anchorage Capital CLO 6 Ltd.		
2021-6A, 2.32% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 <sup>5,7</sup>	18,585,000	18,544,425
AMMC CLO XIV Ltd.		
2021-14A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 <sup>5,7</sup>	18,290,000	18,202,559
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 <sup>5,7</sup>	14,100,000	14,001,719
2021-32A, 1.82% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 <sup>5,7</sup>	4,200,000	4,163,952
Owl Rock CLO VI Ltd.		
2021-6A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 <sup>5,7</sup>	17,450,000	17,401,220
KREF		
2021-FL2, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 <sup>5,7</sup>	16,600,000	16,518,436
Owl Rock CLO II Ltd.		
2021-2A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 <sup>5,7</sup>	15,600,000	15,520,209
Dryden 36 Senior Loan Fund		
2020-36A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 <sup>5,7</sup>	15,200,000	15,201,233
Magnetite XXIX Ltd.		
2021-29A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 <sup>5,7</sup>	15,100,000	15,057,848
Golub Capital Partners CLO 25M Ltd.		
2018-25A, 1.52% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 <sup>5,7</sup>	14,537,000	14,512,203

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
Octagon Investment Partners 49 Ltd.		
2021-5A, 1.67% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 <sup>5,7</sup>	12,800,000	\$ 12,729,688
Shackleton CLO Ltd.		
2017-8A, 1.43% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 <sup>5,7</sup>	5,510,000	5,502,062
2017-8A, 1.05% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>5,7</sup>	4,463,669	4,463,857
2018-6RA, 1.14% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 <sup>5,7</sup>	2,505,930	2,506,353
Benefit Street Partners CLO XXII Ltd.		
2020-22A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 01/20/32 <sup>5,7</sup>	7,700,000	7,693,412
2020-22A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 <sup>5,7</sup>	4,300,000	4,292,096
Greystone Commercial Real Estate Notes		
2021-FL3, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 <sup>7,9</sup>	12,000,000	11,939,248
Neuberger Berman CLO XVI-S Ltd.		
2021-16SA, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 <sup>5,7</sup>	10,200,000	10,071,191
Golub Capital Partners CLO 54M, LP		
2021-54A, 1.65% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 <sup>5,7</sup>	10,000,000	10,006,435
Lake Shore MM CLO III LLC		
2021-2A, 1.60% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 <sup>5,7</sup>	10,000,000	9,999,981
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>5,13</sup>	13,600,000	9,393,782
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 <sup>5,13</sup>	10,000,000	8,405,041
Magnetite Xxix Ltd.		
2021-29A, 1.77% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 <sup>5,7</sup>	7,700,000	7,609,209
KVK CLO Ltd.		
2018-1A, 1.81% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 <sup>5,7</sup>	3,850,000	3,849,982
2018-1A, 1.09% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 <sup>5,7</sup>	1,721,166	1,719,782
2017-1A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 <sup>5,7</sup>	1,621,190	1,621,189
ACRE Commercial Mortgage Ltd.		
2021-FL4, 1.50% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 <sup>7,9</sup>	3,100,000	3,099,999
2021-FL4, 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 12/18/37 <sup>7,9</sup>	3,100,000	3,087,937

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
HGI CRE CLO Ltd.		
2021-FL2, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 <sup>7,9</sup>	5,000,000	\$ 4,967,206
2021-FL2, 1.91% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 <sup>7,9</sup>	1,000,000	993,916
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 1.02% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 <sup>5,7</sup>	5,816,868	5,816,489
Owl Rock CLO I Ltd.		
2019-1A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 <sup>5,7</sup>	5,650,000	5,653,152
GoldenTree Loan Opportunities IX Ltd.		
2018-9A, 1.24% (3 Month USD LIBOR + 1.11%, Rate Floor: 1.11%) due 10/29/29 <sup>5,7</sup>	5,152,000	5,151,020
VOYA CLO		
2021-2A, 2.27% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 <sup>5,7</sup>	4,950,000	4,921,563
Atlas Senior Loan Fund III Ltd.		
2017-1A, 1.46% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 <sup>5,7</sup>	4,300,000	4,288,589
Northwoods Capital XII-B Ltd.		
2018-12BA, 2.05% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 <sup>5,7</sup>	4,000,000	4,000,656
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6, 2.66% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 <sup>7,9</sup>	3,800,000	3,788,675
BRSP Ltd.		
2021-FL1, 2.80% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 <sup>7,9</sup>	3,800,000	3,785,489
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 <sup>5,13</sup>	8,920,000	3,708,222
TRTX Issuer Ltd.		
2019-FL3, 1.32% (30 Day Average U.S. Secured Overnight Financing Rate + 1.26%, Rate Floor: 1.15%) due 10/15/34 <sup>7,9</sup>	2,092,946	2,090,655
2019-FL3, 1.92% (30 Day Average U.S. Secured Overnight Financing Rate + 1.86%, Rate Floor: 1.75%) due 10/15/34 <sup>7,9</sup>	1,500,000	1,497,841
ACRES Commercial Realty Corp.		
2020-RS08, 1.62% (30 Day Average U.S. Secured Overnight Financing Rate + 1.56%, Rate Floor: 1.45%) due 03/15/35 <sup>7,9</sup>	3,000,000	2,997,915
TICP CLO III-2 Ltd.		
2018-3R, 0.97% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 <sup>5,7</sup>	2,882,656	2,881,427
Allegro CLO VII Ltd.		
2018-1A, 2.02% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 <sup>5,7</sup>	2,500,000	2,482,277
Ivy Hill Middle Market Credit Fund IX Ltd.		
2017-9A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 <sup>5,7</sup>	1,000,000	995,316

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>5,7</sup> - 21.2% (continued)</b>		
<b>Collateralized Loan Obligations - 13.4% (continued)</b>		
2017-9A, 2.47% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 <sup>5,7</sup>	1,000,000	\$ 990,457
Newfleet CLO Ltd.		
2018-1A, 1.08% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 <sup>5,7</sup>	1,698,726	1,697,849
First Eagle Clarendon Fund CLO LLC		
2019-1A, 3.17% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 <sup>5,7</sup>	1,542,557	1,542,596
TCP Waterman CLO Ltd.		
2016-1A, 2.25% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/28 <sup>5,7</sup>	1,517,011	1,517,010
Oaktree CLO Ltd.		
2017-1A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/20/27 <sup>5,7</sup>	1,195,493	1,194,928
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 <sup>5,13</sup>	3,700,000	1,127,020
Wind River CLO Ltd.		
2017-2A, 0.99% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 <sup>5,7</sup>	1,101,921	1,101,846
Catamaran CLO Ltd.		
2016-2A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 <sup>5,7</sup>	313,854	313,874
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 <sup>5,13</sup>	1,200,000	203,040
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 <sup>5,13</sup>	461,538	186,923
Ready Capital Mortgage Financing LLC		
2019-FL3, 1.10% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/25/34 <sup>7,9</sup>	156,535	155,963
Babson CLO Ltd.		
2014-1A, due 07/20/25 <sup>5,13</sup>	1,300,000	139,360
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>13</sup>	2,375,019	39,663
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>5,13</sup>	1,808,219	2,061
Copper River CLO Ltd.		
2007-1A, due 01/20/21 <sup>9,13</sup>	1,500,000	300
<b>Total Collateralized Loan Obligations</b>		<b>3,668,647,574</b>
<b>Financial - 2.3%</b>		
Station Place Securitization Trust		
2021-3, 1.00% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 <sup>†††,5,7</sup>	144,500,000	144,500,000
2021-SP1, 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 <sup>†††,5,7</sup>	42,600,000	42,600,000
2021-WL2, 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 03/25/54 <sup>†††,5,7</sup>	5,250,000	5,250,000
2021-WL2, 1.35% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 03/25/54 <sup>†††,5,7</sup>	4,250,000	4,250,000
2021-WL1, 0.95% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 <sup>†††,5,7</sup>	2,950,000	2,950,000
2021-WL1, 1.15% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 01/26/54 <sup>†††,5,7</sup>	2,250,000	2,250,000
2021-WL1, 1.35% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/26/54 <sup>†††,5,7</sup>	1,133,333	1,133,333
HV Eight LLC		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 <sup>†††,7</sup>	EUR 107,000,000	121,677,436
Strategic Partners Fund VIII LP		
3.09% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 <sup>†††,7</sup>	51,900,000	51,905,305

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Financial - 2.3% (continued)</b>		
2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 <sup>††.7</sup>	21,900,000	\$ 21,900,920
Madison Avenue Secured Funding Trust Series		
2021-1, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 <sup>5.7</sup>	70,150,000	70,150,000
Acsf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>††.7</sup>	EUR 21,138,577	24,054,238
2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>††.7</sup>	9,996,267	9,997,313
HarbourVest Structured Solutions IV Holdings, LP		
2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>††.7</sup>	19,956,425	19,957,634
2.45% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>††.7</sup>	EUR 11,100,000	12,709,026
Oxford Finance Funding		
2020-1A, 3.10% due 02/15/28 <sup>5</sup>	23,750,000	23,998,672
Ceamer Finance LLC		
3.69% due 03/22/31 <sup>†††</sup>	23,275,000	22,517,091
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>5</sup>	17,499,849	17,684,461
KKR Core Holding Company LLC		
4.00% due 08/12/31 <sup>†††</sup>	16,760,000	16,414,397
Lam Trade Finance Group LLC		
2.50% due 09/29/22 <sup>†††</sup>	11,000,000	10,991,351
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 <sup>5</sup>	2,735,295	2,919,643
<b>Total Financial</b>		<b>629,810,820</b>
<b>Transport-Aircraft - 2.0%</b>		
AASET Trust		
2021-1A, 2.95% due 11/16/41 <sup>5</sup>	77,620,422	76,068,898
2020-1A, 3.35% due 01/16/40 <sup>5</sup>	26,090,448	24,482,481
2019-1, 3.84% due 05/15/39 <sup>5</sup>	11,845,052	10,612,425
2017-1A, 3.97% due 05/16/42 <sup>5</sup>	6,566,281	5,920,901
2019-2, 3.38% due 10/16/39 <sup>5</sup>	2,139,561	2,037,055
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 <sup>5</sup>	65,394,599	66,129,700
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 <sup>5</sup>	48,192,684	48,009,031
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 <sup>5</sup>	44,796,929	42,770,822
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 <sup>5</sup>	40,832,949	40,599,768
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 <sup>5</sup>	37,513,476	36,860,197
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 <sup>5</sup>	30,617,571	29,726,596
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>5</sup>	32,444,947	28,567,873
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>5</sup>	29,336,255	26,378,447
Aaset 2021-2 Trust		
2021-2A, 2.80% due 01/15/47 <sup>5</sup>	24,595,000	24,407,451
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>5</sup>	21,443,180	21,003,130
2016-1, 4.45% due 08/15/41	292,783	289,937
WAVE LLC		
2019-1, 3.60% due 09/15/44 <sup>5</sup>	20,989,208	20,466,552
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>5</sup>	20,725,801	20,296,847
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 <sup>5</sup>	12,909,076	12,583,751
2017-1, 4.58% due 02/15/42 <sup>5</sup>	5,073,311	5,018,465
Raspro Trust		
2005-1A, 1.06% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>5.7</sup>	7,099,035	7,090,430
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 <sup>5</sup>	1,453,200	1,431,968

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Transport-Aircraft - 2.0% (continued)</b>		
Stripes Aircraft Ltd.		
2013-1 A1, 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 <sup>†††,7</sup>	396,273	\$ 384,185
Airplanes Pass Through Trust due 03/15/19 <sup>†††,9,10</sup>	409,604	41
<b>Total Transport-Aircraft</b>		<u>551,136,951</u>
<b>Whole Business - 1.1%</b>		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 <sup>5</sup>	96,330,625	98,256,756
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 <sup>5</sup>	29,080,250	29,264,444
2020-1, 2.84% due 01/30/51 <sup>5</sup>	9,726,500	9,633,028
Taco Bell Funding LLC		
2021-1A, 2.29% due 08/25/51 <sup>5</sup>	23,570,000	23,299,416
2016-1A, 4.97% due 05/25/46 <sup>5</sup>	14,659,250	15,294,773
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 <sup>5</sup>	30,049,000	29,527,470
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 <sup>5</sup>	25,372,500	25,333,274
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 <sup>5</sup>	10,346,875	10,827,632
2021-1A, 3.15% due 04/25/51 <sup>5</sup>	9,284,345	9,489,483
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 <sup>5</sup>	7,715,408	8,257,616
2021-1A, 2.79% due 11/20/51 <sup>5</sup>	6,750,000	6,732,936
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 <sup>5</sup>	12,447,600	12,896,112
2019-1A, 4.08% due 06/15/49 <sup>5</sup>	1,541,000	1,641,820
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51 <sup>5</sup>	11,559,030	11,300,616
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 <sup>5</sup>	3,356,100	3,393,084
<b>Total Whole Business</b>		<u>295,148,460</u>
<b>Collateralized Debt Obligations - 0.8%</b>		
Anchorage Credit Funding 4 Ltd.		
2021-4A, 2.72% due 04/27/39 <sup>5</sup>	108,450,000	108,456,496
2021-4A, 3.12% due 04/27/39 <sup>5</sup>	23,000,000	22,946,573
Anchorage Credit Funding 3 Ltd.		
2021-3A, 2.87% due 01/28/39 <sup>5</sup>	54,000,000	53,997,311
Anchorage Credit Funding Ltd.		
2021-13A, 2.88% due 07/27/39 <sup>5</sup>	32,850,000	32,854,727
2021-13A, 3.23% due 07/27/39 <sup>9</sup>	6,345,000	6,342,170
2021-13A, 3.65% due 07/27/39 <sup>9</sup>	1,950,000	1,947,176
<b>Total Collateralized Debt Obligations</b>		<u>226,544,453</u>
<b>Net Lease - 0.8%</b>		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 <sup>5</sup>	49,158,375	49,164,982
2017-1A, 4.18% due 04/15/47 <sup>5</sup>	271,343	268,959
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 <sup>5</sup>	28,109,665	29,056,722
2016-1A, 4.32% due 10/20/46 <sup>5</sup>	11,393,173	11,817,148
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 <sup>5</sup>	22,181,116	22,760,300
2021-1A, 2.76% due 08/15/51 <sup>5</sup>	6,600,000	6,522,141
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 <sup>5</sup>	20,011,462	21,257,532
2020-1A, 3.25% due 02/15/50 <sup>5</sup>	3,433,952	3,547,159
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51 <sup>5</sup>	10,050,000	9,752,698
2021-1, 3.04% due 07/20/51 <sup>5</sup>	5,050,000	4,890,201
2021-1, 3.44% due 07/20/51 <sup>5</sup>	3,215,000	3,129,023
2021-1, 2.51% due 07/20/51 <sup>5</sup>	3,000,000	2,917,888

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.2% (continued)</b>		
<b>Net Lease - 0.8% (continued)</b>		
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 <sup>5</sup>	15,000,000	\$ 14,731,618
CF Hippolyta LLC		
2020-1, 2.28% due 07/15/60 <sup>5</sup>	10,125,538	10,114,493
2020-1, 2.60% due 07/15/60 <sup>5</sup>	4,413,814	4,397,616
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61 <sup>5</sup>	10,000,000	10,023,041
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 <sup>5</sup>	9,617,367	9,854,293
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 <sup>5</sup>	4,329,375	4,397,724
2021-1A, 3.70% due 06/20/51 <sup>5</sup>	3,574,043	3,729,942
<b>Total Net Lease</b>		<u>222,333,480</u>
<b>Single Family Residence - 0.3%</b>		
Home Partners of America Trust		
2021-2, 2.65% due 12/17/26 <sup>5</sup>	48,221,685	47,537,351
Home Partners of America Trust		
2021-3, 2.80% due 01/17/41 <sup>5</sup>	16,661,000	16,587,895
FirstKey Homes Trust		
2021-SFR1, 2.19% due 08/17/38 <sup>5</sup>	8,174,000	8,011,693
Tricon Residential Trust		
2021-SFR1, 2.59% due 07/17/38 <sup>5</sup>	7,000,000	6,896,984
<b>Total Single Family Residence</b>		<u>79,033,923</u>
<b>Transport-Container - 0.3%</b>		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 <sup>5</sup>	59,307,168	59,447,560
MC Ltd.		
2021-1, 2.63% due 11/05/35 <sup>5</sup>	12,100,000	12,142,265
<b>Total Transport-Container</b>		<u>71,589,825</u>
<b>Infrastructure - 0.1%</b>		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 <sup>5</sup>	21,462,261	21,664,470
Hotwire Funding LLC		
2021-1, 2.66% due 11/20/51 <sup>5</sup>	2,275,000	2,265,227
<b>Total Infrastructure</b>		<u>23,929,697</u>
<b>Diversified Payment Rights - 0.1%</b>		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	21,400,000	22,141,468
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 <sup>5</sup>	79,167	80,195
<b>Total Diversified Payment Rights</b>		<u>22,221,663</u>
<b>Insurance - 0.0%</b>		
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 <sup>5</sup>	2,681,570	3,006,383
JGWPT XXV LLC		
2012-1A, 4.21% due 02/16/65 <sup>5</sup>	2,205,255	2,453,052
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56 <sup>5</sup>	1,914,081	2,212,622
JGWPT XXXI LLC		
2014-1A, 3.96% due 03/15/63 <sup>5</sup>	1,056,090	1,155,264
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 <sup>5</sup>	997,635	1,074,803
JG Wentworth XXXV LLC		
2015-2A, 3.87% due 03/15/58 <sup>5</sup>	36,247	40,140
<b>Total Insurance</b>		<u>9,942,264</u>
<b>Total Asset-Backed Securities</b>		<u>5,800,339,110</u>
(Cost \$5,811,280,483)		
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 15.3%</b>		
U.S. Treasury Notes		
1.38% due 11/15/31 <sup>11</sup>	2,377,933,000	2,347,837,285
0.75% due 03/31/26	370,000,000	362,975,779
0.25% due 03/15/24	20,000,000	19,760,938
1.25% due 03/31/28	13,000,000	12,884,219
2.00% due 04/30/24	12,460,000	12,797,783
1.50% due 10/31/24	3,820,000	3,879,837
2.25% due 08/15/27	3,370,000	3,535,077
0.50% due 05/31/27	2,600,000	2,489,601
2.13% due 05/15/25	880,000	910,903
U.S. Treasury Bonds		
2.00% due 08/15/51 <sup>11</sup>	800,000,000	815,500,000
1.88% due 02/15/51	330,000,000	326,493,750
1.88% due 11/15/51	100,000,000	99,687,500
2.88% due 08/15/45	2,630,000	3,087,887
2.38% due 11/15/49	2,300,000	2,526,586
1.38% due 08/15/50	2,450,000	2,146,143
2.75% due 11/15/42	700,000	797,781
U.S. Treasury Strips		
due 02/15/51 <sup>14,15</sup>	310,000,000	177,100,570
<b>Total U.S. Government Securities</b>		<u>4,194,411,639</u>
(Cost \$4,141,565,763)		



**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0%</b>		
<b>Residential Mortgage-Backed Securities - 6.5%</b>		
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 <sup>5,7</sup>	86,238,671	\$ 86,711,086
2021-RPL7, 1.93% (WAC) due 07/27/61 <sup>5,7</sup>	73,037,434	72,249,973
2021-RPL4, 1.80% (WAC) due 12/27/60 <sup>5,7</sup>	47,807,281	47,798,881
2021-RPL1, 1.67% (WAC) due 09/27/60 <sup>5,7</sup>	34,602,636	34,312,068
Legacy Mortgage Asset Trust		
2021-GS2, 1.75% due 04/25/61 <sup>5,16</sup>	48,146,286	47,726,614
2021-GS3, 1.75% due 07/25/61 <sup>5,16</sup>	41,535,940	41,146,607
2021-GS5, 2.25% due 07/25/67 <sup>5,16</sup>	28,300,000	28,214,172
PRPM LLC		
2021-5, 1.79% due 06/25/26 <sup>5,16</sup>	72,807,310	72,103,671
2021-8, 1.74% (WAC) due 09/25/26 <sup>5,7</sup>	44,736,289	44,193,852
FKRT		
2.21% due 11/30/58 <sup>†††,9</sup>	117,200,000	116,250,680
BRAVO Residential Funding Trust		
2021-C, 1.62% due 03/01/61 <sup>5,16</sup>	77,296,809	76,291,309
2021-HE1, 1.55% (30 Day Average U.S. Secured Overnight Financing Rate + 1.50%, Rate Floor: 0.00%) due 01/25/70 <sup>5,7</sup>	7,500,000	7,483,989
LSTAR Securities Investment Ltd.		
2021-1, 1.90% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/01/26 <sup>7,9</sup>	46,266,691	46,398,921
2021-2, 1.80% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 03/02/26 <sup>7,9</sup>	30,975,336	31,065,505
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 <sup>5,16</sup>	71,947,483	71,284,192
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 <sup>7</sup>	27,966,551	17,890,583
2007-HE5, 0.44% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 <sup>7</sup>	29,677,538	17,011,865
2006-HE6, 0.58% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 09/25/36 <sup>7</sup>	24,547,811	11,724,634
2006-HE4, 0.58% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 <sup>7</sup>	9,231,051	6,115,511
2007-HE2, 0.23% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 <sup>7</sup>	8,886,291	5,316,695
2007-HE3, 0.21% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 <sup>7</sup>	6,210,920	4,066,477
2007-HE6, 0.16% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>7</sup>	2,908,674	2,648,737
2007-NC3, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 <sup>7</sup>	2,323,984	2,028,634
2007-HE3, 0.23% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 <sup>5,7</sup>	2,262,759	1,643,505
2006-HE6, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36 <sup>7</sup>	3,111,694	1,455,996
Home Equity Loan Trust		
2007-FRE1, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>7</sup>	65,284,451	63,249,907
ZH Trust		
2021-2, 2.35% due 10/17/27 <sup>5</sup>	45,250,000	44,900,987
2021-1, 2.25% due 02/18/27 <sup>5</sup>	17,750,000	17,478,780

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.5% (continued)</b>		
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.23% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 <sup>7</sup>	69,041,166	\$ 51,863,427
2006-WMC4, 0.22% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>7</sup>	12,704,851	8,090,058
2006-WMC3, 0.58% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 <sup>7</sup>	2,079,825	1,685,261
Soundview Home Loan Trust		
2006-OPT5, 0.24% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>7</sup>	45,107,969	44,445,274
GSAMP Trust		
2007-NC1, 0.23% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>7</sup>	28,149,575	18,630,954
2006-HE8, 0.33% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>7</sup>	10,107,000	9,514,472
2006-NC2, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 <sup>7</sup>	7,061,889	5,060,284
2007-NC1, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 <sup>7</sup>	6,280,582	4,061,791
Alternative Loan Trust		
2007-OA4, 0.44% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 <sup>7</sup>	19,102,256	18,331,186
2007-OH3, 0.39% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 <sup>7</sup>	7,466,292	7,169,018
2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 <sup>7</sup>	6,718,819	4,991,768
2007-OA7, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 <sup>7</sup>	2,980,094	2,853,594
2007-OH3, 0.32% (1 Month USD LIBOR + 0.22%, Rate Cap/Floor: 10.00%/0.22%) due 09/25/47 <sup>7</sup>	742,176	707,911
NovaStar Mortgage Funding Trust Series		
2007-2, 0.30% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>7</sup>	31,360,538	30,856,941
2007-1, 0.23% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 <sup>7</sup>	3,241,570	2,497,957
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 0.73% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>7</sup>	26,506,781	26,422,872
2006-BC4, 0.44% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 <sup>7</sup>	3,045,256	3,010,978
2006-BC6, 0.27% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 <sup>7</sup>	260,698	259,213
2006-OPT1, 0.36% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 <sup>7</sup>	62,711	62,552
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC1, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 <sup>5,7</sup>	24,188,940	16,033,622
2007-AMC3, 0.28% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 <sup>7</sup>	7,266,594	6,674,749
2006-WF1, 7.00% due 03/25/36	8,699,563	5,532,828

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.5% (continued)</b>		
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 0.72% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 <sup>7</sup>	16,761,000	\$ 16,548,440
2007-ASP1, 0.30% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/37 <sup>7</sup>	8,976,768	5,379,146
2007-WM2, 0.31% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 <sup>7</sup>	6,917,230	3,956,481
IXIS Real Estate Capital Trust		
2007-HE1, 0.21% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 <sup>7</sup>	34,148,145	11,238,711
2006-HE1, 0.70% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>7</sup>	12,751,289	8,365,490
2007-HE1, 0.33% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>7</sup>	6,480,830	2,178,274
2007-HE1, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>7</sup>	6,086,682	2,020,962
2007-HE1, 0.16% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>7</sup>	5,063,838	1,651,838
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR10, 0.44% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 <sup>7</sup>	9,803,337	9,575,782
2006-AR9, 0.91% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 <sup>7</sup>	10,335,949	9,469,228
2006-AR9, 0.92% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>7</sup>	4,534,522	3,930,703
2006-7, 6.92% due 09/25/36	5,589,074	2,209,326
2006-8, 5.77% due 10/25/36	369,143	175,156
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 <sup>12</sup>	142,412,335	23,346,138
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 <sup>5,7</sup>	12,023,568	12,072,455
2020-1, 2.41% (WAC) due 02/25/50 <sup>5,7</sup>	9,248,898	9,284,665
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61 <sup>3,7</sup>	21,305,345	21,306,090
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 0.62% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 <sup>7</sup>	33,821,677	14,538,708
2006-HE6, 0.38% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 <sup>7</sup>	9,454,057	6,333,883
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 <sup>7,9</sup>	11,289,794	11,579,931
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>7,9</sup>	8,808,514	8,844,830
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 <sup>5</sup>	20,000,000	19,844,692
Lehman XS Trust Series		
2007-4N, 0.30% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/47 <sup>7</sup>	9,786,619	9,991,070
2007-2N, 0.28% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 <sup>7</sup>	5,589,916	5,605,877
2007-15N, 0.35% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 <sup>7</sup>	1,965,849	1,925,957
2006-10N, 0.52% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 <sup>7</sup>	374,614	388,684
Ameriquest Mortgage Securities Trust		
2006-M3, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 <sup>7</sup>	28,898,369	12,175,207

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.5% (continued)</b>		
2006-M3, 0.20% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>7</sup>	12,139,256	\$ 5,068,735
RALI Series Trust		
2007-QO4, 0.48% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 <sup>7</sup>	4,933,284	4,783,904
2006-QO2, 0.54% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>7</sup>	16,974,381	4,606,740
2007-QO2, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>7</sup>	8,077,897	3,898,037
2006-QO2, 0.64% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 <sup>7</sup>	5,504,706	1,527,917
2006-QO6, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 <sup>7</sup>	4,826,182	1,462,396
2007-QO3, 0.42% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 <sup>7</sup>	988,740	943,288
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 0.24% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 <sup>7</sup>	15,851,626	15,612,500
ABFC Trust		
2007-WMC1, 1.35% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 <sup>7</sup>	17,132,090	15,319,186
First NLC Trust		
2005-4, 0.88% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 <sup>7</sup>	12,744,103	12,674,790
2005-1, 0.56% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 <sup>7</sup>	2,498,937	2,402,129
Morgan Stanley ABS Capital I Incorporated Trust 2006-HE5		
2006-HE5, 0.24% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 08/25/36 <sup>7</sup>	14,526,602	9,044,045
2006-HE5, 0.35% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 08/25/36 <sup>7</sup>	8,673,622	5,400,831
Master Asset Backed Securities Trust		
2006-WMC4, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 <sup>7</sup>	11,241,500	4,826,182
2006-NC2, 0.58% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 <sup>7</sup>	8,339,140	4,293,779
2006-WMC3, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 <sup>7</sup>	6,037,237	2,684,228
2007-WMC1, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 <sup>7</sup>	6,252,536	2,386,191
Securitized Asset Backed Receivables LLC Trust		
2006-WM4, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 <sup>7</sup>	31,374,078	11,470,940
2006-HE2, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>7</sup>	3,570,594	1,987,543
HarborView Mortgage Loan Trust		
2006-14, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 <sup>7</sup>	7,942,349	7,509,092
2006-12, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 <sup>7</sup>	6,021,985	5,862,645
Merrill Lynch Alternative Note Asset Trust Series		
2007-A1, 0.56% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37 <sup>7</sup>	20,835,581	8,741,091

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.5% (continued)</b>		
2007-A1, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 <sup>7</sup>	7,901,200	\$ 3,275,699
New Residential Mortgage Loan Trust		
2018-1A, 4.00% (WAC) due 12/25/57 <sup>5,7</sup>	8,596,036	9,046,162
2018-2A, 3.50% (WAC) due 02/25/58 <sup>5,7</sup>	2,059,189	2,111,892
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 0.86% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 <sup>7</sup>	10,822,347	9,991,094
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 0.70% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 <sup>7</sup>	10,072,000	9,983,690
Long Beach Mortgage Loan Trust		
2006-8, 0.42% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>7</sup>	15,502,001	5,831,994
2006-6, 0.60% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 <sup>7</sup>	4,837,294	2,530,633
2006-8, 0.28% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>7</sup>	4,137,195	1,529,264
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 0.48% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 <sup>7</sup>	9,930,213	9,771,341
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 0.27% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>7</sup>	5,572,485	4,674,634
2007-HE4, 0.35% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>7</sup>	3,866,576	2,892,189
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AR4, 0.36% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 <sup>7</sup>	10,559,177	4,833,504
2007-OA2, 0.85% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 <sup>7</sup>	2,469,420	2,457,970
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 0.89% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>7</sup>	5,438,814	4,894,493
2006-AR13, 0.96% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 <sup>7</sup>	1,645,552	1,579,058
2006-AR11, 1.00% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 <sup>7</sup>	795,849	765,177
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 <sup>5,7</sup>	7,108,000	7,005,785
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE2A, 0.23% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 <sup>5,7</sup>	4,068,776	3,890,068
2007-HE1, 0.24% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>5,7</sup>	3,202,286	3,097,019
American Home Mortgage Assets Trust		
2006-4, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 <sup>7</sup>	7,745,867	4,880,985
2006-6, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 <sup>7</sup>	1,585,470	1,408,483
Impac Secured Assets CMN Owner Trust		
2005-2, 0.60% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 <sup>7</sup>	6,714,604	6,285,126

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.5% (continued)</b>		
GSAA Home Equity Trust		
2006-5, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 <sup>7</sup>	13,867,444	\$ 6,189,587
2007-7, 0.64% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>7</sup>	83,485	83,136
Fremont Home Loan Trust		
2006-D, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>7</sup>	11,184,835	5,340,952
Option One Mortgage Loan Trust		
2007-2, 0.35% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>7</sup>	5,486,721	3,467,704
2007-5, 0.32% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 <sup>7</sup>	2,386,903	1,814,903
ASG Resecuritization Trust		
2010-3, 0.67% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 <sup>5,7</sup>	3,453,189	3,421,704
Finance of America HECM Buyout		
2021-HB1, 2.08% (WAC) due 02/25/31 <sup>5,7</sup>	2,600,000	2,563,846
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 0.68% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 <sup>7</sup>	2,481,405	2,454,609
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 <sup>5,7</sup>	2,187,448	2,187,035
Countrywide Asset-Backed Certificates		
2005-15, 0.55% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 <sup>7</sup>	1,500,000	1,488,607
Morgan Stanley Resecuritization Trust		
2014-R9, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 <sup>5,7</sup>	1,393,016	1,359,934
Nomura Resecuritization Trust		
2015-4R, 2.20% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>5,7</sup>	966,659	956,613
2015-4R, 0.57% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 <sup>5,7</sup>	150,327	149,629
Structured Asset Investment Loan Trust		
2006-3, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 <sup>7</sup>	504,816	498,206
2004-BNC2, 1.30% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 <sup>7</sup>	466,675	468,851
Impac Secured Assets Trust		
2006-2, 0.44% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 <sup>7</sup>	821,133	741,762
Alliance Bancorp Trust		
2007-OA1, 0.34% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>7</sup>	640,759	612,443
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	245,154	247,466
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.42% due 06/26/36 <sup>5</sup>	154,213	143,560
Irwin Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 <sup>5</sup>	3,389	3,433
<b>Total Residential Mortgage-Backed Securities</b>		<b>1,790,894,694</b>
<b>Government Agency - 2.2%</b>		
Fannie Mae		
2.40% due 03/01/40	27,004,000	26,861,617
3.40% due 02/01/33	25,000,000	26,362,389
3.83% due 05/01/49	19,000,000	21,864,405
2.81% due 09/01/39	20,780,000	21,749,370
4.17% due 02/01/49	16,500,000	19,829,834
2.27% due 10/01/41	16,935,000	16,685,637
4.08% due 04/01/49	12,879,000	15,242,136
3.42% due 09/01/47	12,603,179	14,129,228
due 12/25/43 <sup>14,15</sup>	15,016,643	13,543,037

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Government Agency - 2.2% (continued)</b>		
2.57% due 08/01/51	12,543,441	\$ 12,880,842
2.07% due 10/01/50	13,238,335	12,701,956
4.21% due 10/01/48	9,750,000	11,710,061
2.00% due 09/01/50	11,888,277	11,302,858
2.31% due 10/01/41	9,435,000	9,400,571
3.43% due 03/01/33	8,100,000	8,977,467
1.76% due 08/01/40	9,360,000	8,781,639
2.44% due 10/01/51	8,500,000	8,505,592
2.17% due 03/01/51	8,638,000	8,331,735
2.43% due 12/01/51	7,401,000	7,418,256
2.10% due 07/01/50	7,543,857	7,276,161
3.29% due 03/01/33	6,700,000	7,266,442
4.04% due 08/01/48	6,100,000	7,155,349
3.61% due 04/01/39	6,193,000	7,097,252
2.41% due 12/01/41	7,100,000	6,995,003
2.49% due 12/01/39	6,759,000	6,911,508
2.79% due 01/01/32	6,397,822	6,812,111
3.56% due 02/01/38	6,269,538	6,804,906
due 10/25/43 <sup>14,15</sup>	7,498,129	6,765,453
3.05% due 03/01/50	6,072,074	6,457,114
2.51% due 10/01/46	5,776,641	5,825,877
4.07% due 05/01/49	4,726,549	5,481,929
4.27% due 12/01/33	4,533,058	5,296,035
3.16% due 11/01/30	4,837,769	5,165,255
2.17% due 10/01/50	5,212,613	5,068,938
2.99% due 01/01/40	4,429,000	4,747,639
3.71% due 04/01/31	4,200,000	4,729,634
3.76% due 03/01/37	4,000,000	4,672,138
3.37% due 06/01/39	4,067,000	4,650,585
3.50% due 02/01/48	3,908,638	4,404,942
2.54% due 12/01/39	3,734,466	3,872,533
4.24% due 08/01/48	3,400,000	3,847,186
3.92% due 04/01/39	3,198,000	3,757,567
3.29% due 01/01/42	3,500,000	3,504,993
2.42% due 10/01/51	3,489,806	3,494,684
2.96% due 10/01/49	2,869,785	3,091,186
3.94% due 06/01/35	2,600,000	3,034,317
2.50% due 04/01/35	2,852,251	2,949,660
2.34% due 09/01/39	2,784,715	2,828,584
2.62% due 11/01/28	2,600,000	2,740,565
2.86% due 01/01/33	2,524,000	2,734,155
3.26% due 11/01/46	2,404,177	2,622,010
2.92% due 03/01/50	2,373,540	2,544,578
2.51% due 07/01/50	2,394,394	2,451,130
2.62% due 12/01/51	2,353,924	2,422,078
3.51% due 11/01/37	2,150,000	2,390,327
2.69% due 10/01/34	2,258,341	2,258,341
2.68% due 04/01/50	1,936,935	2,052,327
3.17% due 02/01/30	1,750,000	1,924,148
2.77% due 02/01/36	1,751,644	1,870,775
3.46% due 08/01/49	1,685,048	1,868,130
3.50% due 12/01/47	1,686,849	1,805,958
3.08% due 02/01/33	1,300,000	1,424,536
3.74% due 02/01/48	1,252,061	1,418,151
3.27% due 08/01/34	1,267,280	1,379,906
2.32% due 07/01/50	1,380,231	1,369,001
4.05% due 09/01/48	1,156,311	1,335,792
2.25% due 10/01/50	1,273,835	1,255,016
3.13% due 01/01/30	984,763	1,077,676
4.00% due 12/01/38	1,003,101	1,074,044
3.60% due 10/01/47	931,316	1,057,058
2.65% due 12/01/51	1,000,000	1,034,928
3.50% due 12/01/46	946,783	1,006,765
3.96% due 06/01/49	963,122	984,445
4.00% due 08/01/47	873,137	947,644
4.50% due 03/01/48	846,903	908,176
3.18% due 09/01/42	860,055	906,935
4.00% due 01/01/46	779,472	843,898
3.50% due 12/01/45	750,037	804,231
3.63% due 01/01/37	711,272	777,019
3.91% due 07/01/49	675,416	757,269
2.50% due 01/01/35	712,686	738,109
3.36% due 12/01/39	690,818	704,438
2.75% due 11/01/31	622,825	664,281
3.00% due 07/01/46	612,688	643,377
2.56% due 05/01/39	600,000	616,336
4.50% due 02/01/45	412,430	454,539
5.00% due 12/01/44	362,036	402,204
4.33% due 09/01/48	333,963	397,284
4.22% due 04/01/49	315,000	367,971
3.50% due 08/01/43	263,567	283,589
5.00% due 05/01/44	255,043	282,090
4.50% due 05/01/47	241,104	261,480
2.06% due 09/01/36	140,000	137,013
2.28% due 01/01/51	70,772	69,339
Fannie Mae-Aces		
1.48% (WAC) due 03/25/35 <sup>7,12</sup>	290,092,956	35,721,525
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 11/25/59	13,689,333	13,662,981
2.00% due 05/25/60	10,905,090	10,857,360
Freddie Mac		
3.55% due 10/01/33	4,510,514	4,952,703
4.00% due 01/15/46	2,770,376	2,803,071
3.26% due 09/01/45	2,207,756	2,358,099
1.96% due 05/01/50	1,574,633	1,478,292
1.95% due 05/01/50	1,450,654	1,363,089
3.50% due 01/01/44	1,027,482	1,106,573
3.40% due 04/01/31	978,779	1,091,036
4.00% due 02/01/46	825,050	896,173
4.00% due 11/01/45	643,851	699,392
3.00% due 08/01/46	639,467	671,817
4.50% due 06/01/48	411,413	442,159
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 <sup>†††,5,7</sup>	11,983,813	11,949,919
Freddie Mac Multifamily ML Certificates Revenue Bonds		
2.49% due 07/25/35	6,813,820	7,161,762
Fannie Mae		
2.52% due 01/01/42 <sup>†††</sup>	5,350,000	5,460,458
FREMF Mortgage Trust		
0.13% due 05/25/46 <sup>5,12</sup>	703,819,667	636,323

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Government Agency - 2.2% (continued)</b>		
Freddie Mac Multifamily Structured Pass Through Certificates		
0.52% (WAC) due 12/25/24 <sup>7,12</sup>	42,468,556	\$ 603,559
<b>Total Government Agency</b>		<b>586,228,964</b>
<b>Commercial Mortgage Backed Securities - 1.3%</b>		
BX Commercial Mortgage Trust		
2021-VOLT, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 <sup>5,7</sup>	60,050,000	59,519,753
2021-VOLT, 1.76% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 <sup>5,7</sup>	52,000,000	51,540,731
2019-XL, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36 <sup>5,7</sup>	6,162,500	6,127,850
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 1.95% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 <sup>5,7</sup>	14,350,000	14,269,258
2016-JP3, 3.45% (WAC) due 08/15/49 <sup>7</sup>	10,290,000	10,248,950
2016-JP3, 1.40% (WAC) due 08/15/49 <sup>7,12</sup>	64,629,466	3,371,260
Life Mortgage Trust		
2021-BMR, 2.46% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 03/15/38 <sup>5,7</sup>	19,500,000	19,450,103
2021-BMR, 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/38 <sup>5,7</sup>	5,250,000	5,197,304
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.63% (WAC) due 11/10/52 <sup>7,12</sup>	219,213,794	9,173,527
2019-GC41, 1.06% (WAC) due 08/10/56 <sup>7,12</sup>	104,514,237	6,538,829
2016-C2, 1.74% (WAC) due 08/10/49 <sup>7,12</sup>	33,109,625	2,140,749
2016-P4, 1.90% (WAC) due 07/10/49 <sup>7,12</sup>	29,139,344	2,032,064
2016-P5, 1.39% (WAC) due 10/10/49 <sup>7,12</sup>	25,772,837	1,432,173
2016-GC37, 1.69% (WAC) due 04/10/49 <sup>7,12</sup>	19,424,295	1,132,244
2015-GC35, 0.72% (WAC) due 11/10/48 <sup>7,12</sup>	28,871,796	697,961
2015-GC29, 1.02% (WAC) due 04/10/48 <sup>7,12</sup>	18,785,161	532,963
2016-C3, 1.08% (WAC) due 11/15/49 <sup>7,12</sup>	10,367,676	437,722
2013-GC15, 4.37% (WAC) due 09/10/46 <sup>7</sup>	380,000	397,676
Extended Stay America Trust		
2021-ESH, 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 <sup>5,7</sup>	12,435,306	12,435,294
2021-ESH, 1.81% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 <sup>5,7</sup>	6,416,618	6,416,614
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.02% (WAC) due 07/15/50 <sup>7,12</sup>	70,632,223	3,042,518
2016-BNK1, 1.72% (WAC) due 08/15/49 <sup>7,12</sup>	35,597,250	2,298,821
2017-RB1, 1.18% (WAC) due 03/15/50 <sup>7,12</sup>	35,402,904	1,847,419
2016-C35, 1.89% (WAC) due 07/15/48 <sup>7,12</sup>	23,792,387	1,646,057
2017-C42, 0.88% (WAC) due 12/15/50 <sup>7,12</sup>	34,772,907	1,585,224
2016-C32, 4.71% (WAC) due 01/15/59 <sup>7</sup>	1,400,000	1,504,643
2015-NXS4, 1.03% (WAC) due 12/15/48 <sup>7,12</sup>	38,758,204	1,302,892
2017-RC1, 1.46% (WAC) due 01/15/60 <sup>7,12</sup>	21,677,979	1,276,516
2016-NXS5, 1.43% (WAC) due 01/15/59 <sup>7,12</sup>	23,313,583	1,091,465
2015-P2, 0.96% (WAC) due 12/15/48 <sup>7,12</sup>	26,023,941	880,523
2015-C30, 0.89% (WAC) due 09/15/58 <sup>7,12</sup>	29,736,794	822,787
2016-C37, 0.81% (WAC) due 12/15/49 <sup>7,12</sup>	12,017,326	391,766
2015-NXS1, 1.09% (WAC) due 05/15/48 <sup>7,12</sup>	8,689,989	243,580
GS Mortgage Securities Trust		
2020-GC45, 0.67% (WAC) due 02/13/53 <sup>7,12</sup>	153,759,710	6,814,846



**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Commercial Mortgage Backed Securities - 1.3% (continued)</b>		
2019-GC42, 0.81% (WAC) due 09/01/52 <sup>7,12</sup>	69,603,383	\$ 3,619,884
2017-GS6, 1.02% (WAC) due 05/10/50 <sup>7,12</sup>	41,855,624	2,042,421
2017-GS6, 3.87% due 05/10/50	521,000	557,753
2015-GC28, 0.99% (WAC) due 02/10/48 <sup>7,12</sup>	15,483,843	398,220
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.85% (WAC) due 10/15/50 <sup>7,12</sup>	131,505,822	5,177,305
2016-C4, 3.64% (WAC) due 12/15/49 <sup>7</sup>	2,650,000	2,727,596
2016-C4, 0.76% (WAC) due 12/15/49 <sup>7,12</sup>	82,917,499	2,675,001
2016-C2, 1.55% (WAC) due 06/15/49 <sup>7,12</sup>	26,337,141	1,305,000
2017-C5, 0.94% (WAC) due 03/15/50 <sup>7,12</sup>	8,184,946	323,112
COMM Mortgage Trust		
2018-COR3, 0.44% (WAC) due 05/10/51 <sup>7,12</sup>	196,887,065	4,949,445
2015-CR26, 0.92% (WAC) due 10/10/48 <sup>7,12</sup>	81,844,421	2,357,897
2015-CR24, 0.75% (WAC) due 08/10/48 <sup>7,12</sup>	45,535,454	1,067,738
2015-CR23, 0.88% (WAC) due 05/10/48 <sup>7,12</sup>	39,877,491	964,605
2015-CR27, 0.91% (WAC) due 10/10/48 <sup>7,12</sup>	26,335,402	792,993
2015-CR23, 3.80% due 05/10/48	700,000	741,448
2013-CR13, 0.74% (WAC) due 11/10/46 <sup>7,12</sup>	35,514,565	450,623
2014-LC15, 1.06% (WAC) due 04/10/47 <sup>7,12</sup>	9,324,946	177,480
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 <sup>5,7</sup>	5,350,000	5,374,812
2020-DUNE, 1.46% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 <sup>5,7</sup>	3,750,000	3,744,660
2020-DUNE, 2.01% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 <sup>5,7</sup>	1,000,000	991,250
Benchmark Mortgage Trust		
2019-B14, 0.78% (WAC) due 12/15/62 <sup>7,12</sup>	109,126,194	4,785,969
2018-B2, 0.41% (WAC) due 02/15/51 <sup>7,12</sup>	130,568,791	2,370,959
2018-B6, 0.41% (WAC) due 10/10/51 <sup>7,12</sup>	60,860,088	1,232,539
2018-B6, 4.61% (WAC) due 10/10/51 <sup>7</sup>	750,000	826,406
DBGS Mortgage Trust		
2018-C1, 4.63% (WAC) due 10/15/51 <sup>7</sup>	7,588,000	8,495,000
JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYAH		
2021-NYAH, 2.30% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 <sup>5,7</sup>	8,000,000	7,950,166
CSAIL Commercial Mortgage Trust		
2019-C15, 1.04% (WAC) due 03/15/52 <sup>7,12</sup>	95,054,547	5,472,594
2015-C1, 0.82% (WAC) due 04/15/50 <sup>7,12</sup>	50,172,416	1,022,439
2016-C6, 1.87% (WAC) due 01/15/49 <sup>7,12</sup>	5,031,407	337,400
BANK		
2020-BN25, 0.44% (WAC) due 01/15/63 <sup>7,12</sup>	140,000,000	4,710,104
2017-BNK6, 0.80% (WAC) due 07/15/60 <sup>7,12</sup>	41,958,299	1,434,676
2017-BNK4, 1.38% (WAC) due 05/15/50 <sup>7,12</sup>	12,723,478	664,587
KKR Industrial Portfolio Trust		
2021-KDIP, 1.66% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 <sup>5,7</sup>	6,562,500	6,471,988
Benchmark Mortgage Trust		
2020-IG3, 3.13% (WAC) due 09/15/48 <sup>5,7</sup>	5,232,000	5,083,378
UBS Commercial Mortgage Trust		
2017-C2, 1.05% (WAC) due 08/15/50 <sup>7,12</sup>	49,837,165	2,206,735
2017-C5, 0.99% (WAC) due 11/15/50 <sup>7,12</sup>	52,898,754	2,137,856
CD Mortgage Trust		
2017-CD6, 0.92% (WAC) due 11/13/50 <sup>7,12</sup>	44,736,513	1,621,547
2016-CD1, 1.39% (WAC) due 08/10/49 <sup>7,12</sup>	31,394,301	1,590,705
2016-CD2, 0.57% (WAC) due 11/10/49 <sup>7,12</sup>	30,119,915	682,960
CD Commercial Mortgage Trust		
2017-CD4, 1.27% (WAC) due 05/10/50 <sup>7,12</sup>	31,439,769	1,499,513

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 11.0% (continued)</b>		
<b>Commercial Mortgage Backed Securities - 1.3% (continued)</b>		
2017-CD3, 0.98% (WAC) due 02/10/50 <sup>7,12</sup>	32,706,034	\$ 1,388,280
BBCMS Mortgage Trust		
2018-C2, 0.76% (WAC) due 12/15/51 <sup>7,12</sup>	57,854,720	2,651,412
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.13% (WAC) due 07/15/50 <sup>7,12</sup>	56,964,126	2,347,315
CGMS Commercial Mortgage Trust		
2017-B1, 0.81% (WAC) due 08/15/50 <sup>7,12</sup>	64,792,954	2,256,680
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.15% (WAC) due 02/15/48 <sup>7,12</sup>	68,712,606	2,094,711
2013-C12, 0.45% (WAC) due 07/15/45 <sup>7,12</sup>	33,457,105	157,202
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 0.88% (WAC) due 12/15/47 <sup>7,12</sup>	63,709,641	1,681,903
CFCRE Commercial Mortgage Trust		
2016-C3, 0.99% (WAC) due 01/10/48 <sup>7,12</sup>	37,776,671	1,319,294
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.09% (WAC) due 02/15/50 <sup>7,12</sup>	23,606,311	1,003,037
DBJPM Mortgage Trust		
2017-C6, 0.97% (WAC) due 06/10/50 <sup>7,12</sup>	23,040,947	841,976
SG Commercial Mortgage Securities Trust		
2016-C5, 1.90% (WAC) due 10/10/48 <sup>7,12</sup>	5,662,539	335,260
Morgan Stanley Capital I Trust		
2016-UBS9, 4.76% (WAC) due 03/15/49 <sup>7</sup>	275,000	284,225
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	228,750
WFRBS Commercial Mortgage Trust		
2013-C12, 1.09% (WAC) due 03/15/48 <sup>5,7,12</sup>	5,333,486	51,172
<b>Total Commercial Mortgage Backed Securities</b>		<b>355,520,063</b>
<b>Military Housing - 1.0%</b>		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 <sup>††-5,7</sup>	113,879,296	134,649,876
2015-R1, 4.44% (WAC) due 11/25/52 <sup>††-5,7</sup>	21,725,748	24,547,204
2015-R1, 4.32% (WAC) due 10/25/52 <sup>††-5,7</sup>	13,500,265	15,271,756
2015-R1, 0.70% (WAC) due 11/25/55 <sup>††-5,7,12</sup>	171,474,647	13,134,190
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 <sup>††-5</sup>	12,844,194	13,869,502
2008-AMCW, 6.90% due 07/10/55 <sup>††-5</sup>	8,194,560	11,161,563
2007-AETC, 5.75% due 02/10/52 <sup>††-5</sup>	7,290,699	7,983,836
2007-ROBS, 6.06% due 10/10/52 <sup>††-5</sup>	4,603,306	5,071,375
2006-RILY, 2.09% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 <sup>††-5,7</sup>	6,888,006	4,041,189
2007-AET2, 6.06% due 10/10/52 <sup>††-5</sup>	3,024,037	3,428,762
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 <sup>††-5</sup>	21,855,476	26,055,745
2005-DRUM, 5.47% due 05/10/50 <sup>††-5</sup>	4,454,438	4,748,324
2002-MEAD, 6.85% due 05/10/37 <sup>††-5</sup>	3,266,215	4,097,173
2005-BLIS, 5.25% due 07/10/50 <sup>††-5</sup>	2,500,000	2,864,676
<b>Total Military Housing</b>		<b>270,925,171</b>
<b>Total Collateralized Mortgage Obligations</b>		<b>3,003,568,892</b>
(Cost \$3,007,725,928)		

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>†††</sup> - 7.4%</b>		
<b>Consumer, Cyclical - 1.5%</b>		
MB2 Dental Solutions LLC		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>	48,355,810	\$ 47,537,583
7.11% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>	15,980,575	15,710,169
Verisure Holding AB		
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 30,010,000	33,911,915
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 6,890,000	7,789,920
Packers Holdings LLC		
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	36,392,379	36,128,534
BGIS (BIFM CA Buyer, Inc.)		
3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/01/26	32,717,985	32,390,805
Zephyr Bidco Ltd.		
4.93% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 23,950,000	31,970,473
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	28,578,375
CNT Holdings I Corp.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	24,128,750	24,124,407
Pacific Bells, LLC		
5.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 11/10/28	22,911,340	22,796,784
Flamingo		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 18,600,000	20,991,277
PetSmart LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	20,149,500	20,162,194
Loire Finco Luxembourg SARL		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	19,552,619	19,430,415
BCP V Modular Services Holdings IV Ltd.		
due 10/06/28	EUR 14,800,000	16,827,755
New Trojan Parent, Inc.		
3.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	13,979,750	13,912,787
Adevinta ASA		
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR 11,000,000	12,550,569
Truck Hero, Inc.		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	8,932,500	8,874,617
PAI Holdeo, Inc.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	5,111,375	5,098,596
Power Solutions (Panther)		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	3,931,066	3,904,531
SP PF Buyer LLC		
4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,365,394	3,258,139
Cast & Crew Payroll LLC		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26	1,222,309	1,220,561
1011778 BC Unlimited Liability Co.		
1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	1,030,596	1,015,138
OEConnection LLC		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/25/26	846,623	842,746

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 7.4% (continued)</b>		
<b>Consumer, Cyclical - 1.5% (continued)</b>		
Rent-A-Center, Inc.		
3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	496,250	\$ 494,702
<b>Total Consumer, Cyclical</b>		<b>409,522,992</b>
<b>Industrial - 1.4%</b>		
United Airlines, Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	40,894,500	40,950,117
American Bath Group LLC		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	34,084,698	33,897,232
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	30,500,000	32,120,465
Berry Global, Inc.		
1.86% (2 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	24,306,026	24,129,807
IFCO Management GmbH		
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/29/26	EUR 19,870,000	22,481,557
SkyMiles IP Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	20,345,893	21,490,349
TransDigm, Inc.		
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,763,926	14,548,077
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	5,783,448	5,699,298
Merlin Buyer, Inc.		
4.50% (3 Month USD SOFR + 4.00%, Rate Floor: 4.50%) due 12/10/28	20,150,000	20,049,250
DiversiTech Holdings		
due 12/14/28	17,607,143	17,574,217
TK Elevator Mideco GmbH		
4.00% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	12,721,981	12,720,200
3.63% (3 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR 3,000,000	3,398,702
AI Convoy Luxembourg SARL		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 13,593,008	15,331,904
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	14,934,536	14,859,864
Air Canada		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	13,150,000	13,095,953
Fugue Finance BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 10,500,000	11,785,844
Service Logic Acquisition, Inc.		
4.75% (2 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 <sup>†††</sup>	11,543,581	11,500,293
Hillman Group, Inc.		
3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	10,776,315	10,722,434
Filtration Group Corp.		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 7,948,042	9,008,776
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,647,800	1,631,832
CapStone Acquisition Holdings, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	8,706,359	8,695,476
TricorBraun Holdings, Inc.		
3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	7,514,526	7,453,959

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 7.4% (continued)</b>		
<b>Industrial - 1.4% (continued)</b>		
DXP Enterprises, Inc. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	5,955,000	\$ 5,910,337
YAK MAT (YAK ACCESS LLC) 10.21% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	7,240,000	4,706,000
Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	4,257,000	4,262,321
Dispatch Terra Acquisition LLC 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,883,913	3,874,203
Berlin Packaging LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 03/13/28	2,900,000	2,894,200
Anchor Packaging LLC 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/18/26	1,948,264	1,923,910
CHI Overhead Doors, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 07/31/25	1,431,875	1,431,431
Fly Funding II SARL 1.90% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/11/25	627,826	612,325
CPG International LLC 3.25% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 05/05/24	508,112	507,670
BWAY Holding Co. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	122,751	120,997
API Heat Transfer 12.00% (in-kind rate was 12.00%) due 01/01/24 <sup>†††-17</sup>	48,843	15,874
12.00% (in-kind rate was 12.00%) due 10/02/23 <sup>†††-17</sup>	8,981	6,287
<b>Total Industrial</b>		<b>379,411,161</b>
<b>Consumer, Non-cyclical - 1.4%</b>		
Quirch Foods Holdings LLC 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 10/27/27 <sup>†††</sup>	38,814,234	38,911,270
Bombardier Recreational Products, Inc. 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	33,742,424	33,294,325
PetiQ LLC 4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 <sup>†††</sup>	28,755,500	28,539,834
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	28,742,687	28,399,499
Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	22,096,576	22,124,197
Nidda Healthcare Holding GmbH 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	20,596,007
Sunshine Investments BV 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 18,059,706	20,248,500
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	19,623,525	19,574,467

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 7.4% (continued)</b>		
<b>Consumer, Non-cyclical - 1.4% (continued)</b>		
Mission Veterinary Partners 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	19,251,750	\$ 19,155,491
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	18,752,641
Women's Care Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/15/28	16,260,890	16,203,977
Blue Ribbon LLC 6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	14,664,375	14,627,714
Endo Luxembourg Finance Company I SARL 5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	12,505,500	12,136,588
Medline Borrower LP 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	9,000,000	8,996,040
Avantor Funding, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	7,723,643	7,713,988
Confluent Health LLC 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 11/30/28	7,695,133	7,682,282
Energizer Holdings, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	7,443,750	7,413,528
SCP Eye Care Services LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28	7,311,222	7,315,828
Elanco Animal Health, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	6,743,793	6,648,976
IQVIA, Inc. 2.00% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 4,683,039	5,282,707
Elsan SAS 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 06/16/28	EUR 4,500,000	5,107,428
Pearl Intermediate Parent LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	4,800,000	4,794,000
Midwest Physician Administrative Services 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/12/28	4,081,221	4,052,081
Spectrum Brands, Inc. 2.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	3,970,000	3,955,112
Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	3,215,700	3,114,212
Callaway Golf Company 4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	2,497,594	2,498,643
Hostess Brands LLC 3.00% ((1 Month USD LIBOR + 2.25%) and (3 Month USD LIBOR + 2.25%)), Rate Floor: 3.00% due 08/03/25	819,520	816,365
Aveanna Healthcare LLC 5.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	486,792	483,838

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 7.4% (continued)</b>		
<b>Consumer, Non-cyclical - 1.4% (continued)</b>		
Atkins Nutritionals, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/24	135,799	\$ 136,689
<b>Total Consumer, Non-cyclical</b>		<u>368,576,227</u>
<b>Financial - 1.3%</b>		
Citadel Securities, LP 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	62,527,500	62,089,182
Jane Street Group LLC 2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	37,045,634	36,729,265
Trans Union LLC 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	34,100,000	33,989,175
USI, Inc. 3.47% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	19,798,183	19,646,134
3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	6,438,742	6,384,721
Nexus Buyer LLC 3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	25,791,431	25,648,547
Higginbotham 6.25% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 <sup>†††</sup>	23,995,172	23,702,055
HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	22,850,000	22,792,875
Alter Domus 4.06% (3 Month USD SOFR + 3.75%, Rate Floor: 3.75%) due 02/17/28	20,785,550	20,724,856
Orion Advisor Solutions, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	17,504,102	17,520,556
HUB International Ltd. 2.87% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	14,734,754	14,553,959
AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	13,299,519	13,188,734
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	12,059,027	12,114,257
Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month Canada Bankers Acceptances + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 11,943,565	9,389,001
8.00% (3 Month Canada Bankers Acceptances + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 3,171,000	2,517,851
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	11,173,870	11,145,935
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	10,196,742	10,201,534
Franchise Group, Inc. 4.95% (3 Month USD SOFR + 4.75%, Rate Floor: 4.75%) due 11/22/23 <sup>†††</sup>	9,008,006	8,962,966
Alliant Holdings Intermediate LLC 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	8,126,169	8,038,407
NFP Corp. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,611,495	7,479,512
<b>Total Financial</b>		<u>366,819,522</u>
<b>Technology - 0.9%</b>		
Datix Bideo Ltd. 4.96% (6 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	GBP 45,800,000	61,645,006

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 7.4% (continued)</b>		
<b>Technology - 0.9% (continued)</b>		
Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	33,596,125	\$ 33,584,030
Planview Parent, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	29,650,500	29,638,047
Team.Blue Finco SARL 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 22,750,000	25,839,276
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	23,133,750	23,075,916
Apttus Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	12,518,625	12,529,015
Project Boost Purchaser LLC 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,368,000	6,362,715
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	4,662,478	4,656,650
Boxer Parent Co., Inc. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 8,260,686	9,397,376
Aston FinCo SARL 4.99% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 5,771,000	7,653,277
4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	637,640	632,590
Transact Holdings, Inc. 4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	7,285,512	7,216,300
Sportradar Capital SARL 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27	EUR 5,300,000	6,023,139
Navicure, Inc. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26	5,635,950	5,626,538
Storable, Inc. 3.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 04/17/28	5,000,000	4,981,250
Paya Holdings III, LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/25/28 <sup>†††</sup>	3,400,000	3,383,000
Emerald TopCo, Inc. (Press Ganey) 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	1,208,350	1,201,934
TIBCO Software, Inc. 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	886,500	879,062
<b>Total Technology</b>		<b>244,325,121</b>
<b>Basic Materials - 0.3%</b>		
INEOS Ltd. 2.75% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	35,102,921
Illuminate Buyer LLC 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	26,919,019	26,732,201
GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	15,026,547	15,007,764
Trinseo Materials Operating S.C.A. 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	11,044,500	10,959,678



**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 7.4% (continued)</b>		
<b>Basic Materials - 0.3% (continued)</b>		
W.R. Grace Holdings LLC		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,250,000	\$ 1,250,938
<b>Total Basic Materials</b>		<u>89,053,502</u>
<b>Communications - 0.3%</b>		
Syndigo LLC		
5.25% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 <sup>††</sup>	24,713,250	24,651,467
UPC Broadband Holding BV		
3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	19,200,000	19,123,968
McGraw Hill LLC		
5.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	18,703,125	18,598,014
Xplornet Communications, Inc.		
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	10,000,000	9,979,200
Authentic Brands		
due 12/10/28 <sup>†††</sup>	2,602,985	2,589,970
Radiate Holdco LLC		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	2,465,742	2,455,731
Zayo Group Holdings, Inc.		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,628,684
Authentic Brands		
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,023,145	1,018,397
Internet Brands, Inc.		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24	756,875	752,523
Flight Bidco, Inc.		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	739,722	728,627
<b>Communications - 0.3% (continued)</b>		
SFR Group S.A.		
3.81% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	619,320	613,282
Telenet Financing USD LLC		
2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/30/28	620,000	608,375
<b>Total Communications</b>		<u>82,748,238</u>
<b>Utilities - 0.2%</b>		
Hamilton Projects Acquiror LLC		
6.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	53,260,095	53,182,335
<b>Energy - 0.1%</b>		
ITT Holdings LLC		
3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28	13,409,393	13,328,936
Venture Global Calcasieu Pass LLC		
2.48% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 <sup>†††</sup>	9,079,784	8,988,986
Lotus Midstream, LLC		
3.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/29/25	546,159	544,794
<b>Total Energy</b>		<u>22,862,716</u>
<b>Total Senior Floating Rate Interests</b>		<u>2,016,501,814</u>
(Cost \$2,023,034,877)		

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 2.5%</b>		
Tennessee Valley Authority		
4.25% due 09/15/65	138,205,000	\$ 201,673,038
4.63% due 09/15/60	42,258,000	64,689,331
5.38% due 04/01/56	8,960,000	14,746,368
due 03/15/33 <sup>12,14</sup>	3,000,000	2,395,638
due 01/15/28 <sup>12,14</sup>	2,011,000	1,828,727
due 03/15/35 <sup>12,14</sup>	1,142,000	846,785
due 09/15/53 <sup>12,14</sup>	1,612,000	684,557
due 09/15/55 <sup>12,14</sup>	1,612,000	644,250
due 09/15/56 <sup>12,14</sup>	1,612,000	624,811
due 03/15/57 <sup>12,14</sup>	1,612,000	616,335
due 09/15/57 <sup>12,14</sup>	1,612,000	607,975
due 09/15/58 <sup>12,14</sup>	1,612,000	589,457
due 03/15/59 <sup>12,14</sup>	1,612,000	581,432
due 09/15/59 <sup>12,14</sup>	1,612,000	573,517
due 09/15/60 <sup>12,14</sup>	1,612,000	555,884
due 09/15/54 <sup>12,14</sup>	1,020,000	421,610
due 03/15/61 <sup>12,14</sup>	1,020,000	346,933
due 09/15/61 <sup>12,14</sup>	1,020,000	342,193
due 09/15/62 <sup>12,14</sup>	1,020,000	332,908
due 03/15/63 <sup>12,14</sup>	1,020,000	328,359
due 09/15/63 <sup>12,14</sup>	1,020,000	323,873
due 09/15/64 <sup>12,14</sup>	1,020,000	313,761
due 03/15/65 <sup>12,14</sup>	1,020,000	309,459
due 09/15/65 <sup>12,14</sup>	1,020,000	303,904
Freddie Mac Principal Strips		
due 07/15/32 <sup>12,14</sup>	123,250,000	101,109,493
Fannie Mae Principal Strips		
due 07/15/37 <sup>14,15</sup>	84,825,000	60,197,758
due 11/15/30 <sup>14,15</sup>	37,570,000	32,167,246
due 08/06/38 <sup>14</sup>	5,850,000	4,022,548
Tennessee Valley Authority Principal Strips		
due 01/15/48 <sup>14,15</sup>	38,400,000	19,349,760
due 12/15/42 <sup>14,15</sup>	23,785,000	13,872,554
due 01/15/38 <sup>14,15</sup>	15,800,000	10,675,807
due 09/15/65 <sup>14,15</sup>	3,500,000	1,042,808
due 09/15/39 <sup>14,15</sup>	570,000	365,182
due 04/01/56 <sup>14,15</sup>	540,000	212,641
Federal Farm Credit Bank		
2.43% due 01/29/37	13,720,000	14,335,040
3.58% due 04/11/47	4,900,000	5,980,127
2.00% due 05/14/40	3,000,000	2,816,283
2.04% due 12/22/45	2,870,000	2,598,751
2.60% due 06/28/39	2,000,000	1,993,138
1.99% due 07/30/40	2,000,000	1,857,108
3.11% due 08/05/48	1,500,000	1,714,770
3.79% due 05/18/44	1,000,000	1,251,060
2.90% due 12/09/41	720,000	716,695
2.59% due 12/30/41	180,000	178,755
2.88% due 10/01/40	100,000	109,323
3.67% due 02/26/44	70,000	86,129
Freddie Mac Coupon Strips		
due 03/15/30 <sup>12,14</sup>	12,050,000	10,472,281
due 07/15/30 <sup>12,14</sup>	8,600,000	7,418,919
due 01/15/31 <sup>12,14</sup>	7,750,000	6,616,167
due 09/15/30 <sup>12,14</sup>	2,906,000	2,497,527
due 03/15/31 <sup>12,14</sup>	2,500,000	2,124,152
due 07/15/31 <sup>12,14</sup>	1,800,000	1,517,517
due 01/15/30 <sup>12,14</sup>	1,050,000	915,858
Freddie Mac		
due 01/02/34 <sup>14</sup>	18,000,000	14,179,140
due 11/15/38 <sup>14</sup>	11,265,000	7,646,874
due 09/15/36 <sup>14</sup>	7,355,000	5,347,556
2.05% due 08/19/50	2,010,000	1,753,339
2.02% due 10/05/45	720,000	650,211
U.S. International Development Finance Corp.		
3.17% due 10/05/34	10,751,015	11,697,128
1.79% due 10/15/29	8,847,691	8,957,241
Fannie Mae		
due 01/15/32 <sup>14</sup>	9,413,000	7,818,259
due 07/15/32 <sup>14</sup>	3,963,000	3,247,698
due 01/15/35 <sup>14</sup>	2,250,000	1,720,633
due 02/06/33 <sup>14</sup>	1,456,000	1,175,499
due 01/15/33 <sup>14</sup>	1,450,000	1,171,973
Federal Home Loan Bank		
3.63% due 06/22/43	4,850,000	5,922,980
3.25% due 06/10/39	4,500,000	5,165,725
2.69% due 09/26/34	1,350,000	1,359,503
Resolution Funding Corporation Principal		
due 01/15/30 <sup>14,15</sup>	1,950,000	1,698,195
due 04/15/30 <sup>14,15</sup>	725,000	627,148
<b>Total Federal Agency Bonds</b> (Cost \$624,408,893)		<b>683,035,604</b>
<b>MUNICIPAL BONDS<sup>††</sup> - 1.0%</b>		
<b>New York - 0.5%</b>		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50	40,000,000	42,392,768
Port Authority of New York & New Jersey Revenue Bonds		
3.14% due 02/15/51	42,000,000	41,771,898
New York Power Authority Revenue Bonds		
2.82% due 11/15/39	16,500,000	16,832,879
<b>Total New York</b>		<b>100,997,545</b>
<b>California - 0.1%</b>		
California Public Finance Authority Revenue Bonds		
3.07% due 10/15/40	8,000,000	8,276,319
2.55% due 01/01/40	3,600,000	3,569,989
Oakland Unified School District/Alameda County General Obligation Unlimited		
2.87% due 08/01/35	7,405,000	7,591,003
3.12% due 08/01/40	600,000	610,259
San Mateo Foster City School District General Obligation Unlimited		
3.06% due 08/01/44	6,125,000	6,230,242
Cypress School District General Obligation Unlimited		
due 08/01/48 <sup>14</sup>	14,450,000	6,192,442
California State University Revenue Bonds		
2.98% due 11/01/51	5,000,000	5,099,800
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45 <sup>14</sup>	8,565,000	3,801,005
due 08/01/43 <sup>14</sup>	1,900,000	918,784
due 08/01/46 <sup>14</sup>	800,000	340,008
San Bernardino Community College District General Obligation Unlimited		
due 08/01/44 <sup>14</sup>	4,750,000	2,500,385

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>MUNICIPAL BONDS<sup>††</sup> - 1.0% (continued)</b>		
<b>California - 0.1% (continued)</b>		
Upland Unified School District General Obligation Unlimited due 08/01/50 <sup>14</sup>	5,040,000	\$ 2,332,526
San Marcos Unified School District General Obligation Unlimited due 08/01/47 <sup>14</sup>	3,600,000	1,959,538
Hillsborough City School District General Obligation Unlimited due 09/01/37 <sup>14</sup>	1,000,000	636,660
due 09/01/39 <sup>14</sup>	1,000,000	580,664
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	1,192,210
Wiseburn School District General Obligation Unlimited due 08/01/34 <sup>14</sup>	900,000	703,987
Santa Ana Unified School District General Obligation Unlimited due 08/01/35 <sup>14</sup>	700,000	535,754
<b>Total California</b>		<u>53,071,575</u>
<b>Texas - 0.2%</b>		
Dallas Fort Worth International Airport Revenue Bonds 3.09% due 11/01/40	13,800,000	14,143,474
City of San Antonio Texas Electric & Gas Systems Revenue Bonds 2.91% due 02/01/48	10,500,000	10,563,205
Wylie Independent School District General Obligation Unlimited due 08/15/46 <sup>14</sup>	8,885,000	3,569,778
due 08/15/43 <sup>14</sup>	3,555,000	1,628,969
Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41	3,150,000	3,150,492
Central Texas Regional Mobility Authority Revenue Bonds 3.17% due 01/01/41	3,000,000	3,032,397
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	2,589,580
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 <sup>14</sup>	2,850,000	1,098,713
due 11/15/41 <sup>14</sup>	1,500,000	711,874
<b>Texas - 0.2% (continued)</b>		
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 3.34% due 11/15/37	1,500,000	1,578,976
Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,300,000	1,329,446
Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,000,000	1,007,208
<b>Total Texas</b>		<u>44,404,112</u>
<b>Ohio - 0.1%</b>		
Northeast Ohio Regional Sewer District Revenue Bonds 3.30% due 11/15/49	10,750,000	11,232,541
Ohio Turnpike & Infrastructure Commission Revenue Bonds 3.20% due 02/15/48	5,200,000	5,383,382
County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	4,054,588
<b>Total Ohio</b>		<u>20,670,511</u>
<b>Illinois - 0.0%</b>		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,850,000	7,077,330
6.63% due 02/01/35	1,820,000	2,293,430
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	6,359,629
<b>Total Illinois</b>		<u>15,730,389</u>
<b>Mississippi - 0.1%</b>		
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	11,806,072
<b>Alabama - 0.0%</b>		
Auburn University Revenue Bonds 2.68% due 06/01/50	6,500,000	6,389,565
<b>North Carolina - 0.0%</b>		
Inlivan Revenue Bonds 3.02% due 01/01/38	4,125,000	4,140,868
<b>Washington - 0.0%</b>		
Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	2,514,055
<b>Arizona - 0.0%</b>		
Northern Arizona University Revenue Bonds 3.09% due 08/01/39	2,350,000	2,483,401

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

	Face Amount	Value
<b>MUNICIPAL BONDS<sup>††</sup> - 1.0% (continued)</b>		
<b>Florida - 0.0%</b>		
County of Miami-Dade Florida Revenue Bonds		
due 10/01/41 <sup>14</sup>	4,100,000	\$ 2,430,387
<b>Oklahoma - 0.0%</b>		
Tulsa Airports Improvement Trust Revenue Bonds		
3.10% due 06/01/45	1,000,000	965,108
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	522,025
<b>Total Oklahoma</b>		<b>1,487,133</b>
<b>Pennsylvania - 0.0%</b>		
Pennsylvania Economic Development Financing Authority Revenue Bonds		
due 01/01/41 <sup>14</sup>	995,000	628,165
due 01/01/37 <sup>14</sup>	570,000	407,242
<b>Total Pennsylvania</b>		<b>1,035,407</b>
<b>Idaho - 0.0%</b>		
Boise State University Revenue Bonds		
3.06% due 04/01/40	250,000	258,041
<b>Total Municipal Bonds</b>		<b>258,041</b>
(Cost \$255,423,174)		267,419,061

<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.1%</b>		
Panama Government International Bond		
4.50% due 04/16/50	22,700,000	25,004,277
Bermuda Government International Bond		
3.38% due 08/20/50 <sup>5</sup>	8,400,000	8,389,500
<b>Total Foreign Government Debt</b>		<b>33,393,777</b>
(Cost \$33,860,262)		

<b>SENIOR FIXED RATE INTERESTS<sup>†††</sup> - 0.0%</b>		
<b>Industrial - 0.0%</b>		
CTL Logistics		
2.65% due 10/10/42	7,057,887	6,775,045
<b>Total Senior Fixed Rate Interests</b>		<b>6,775,045</b>
(Cost \$7,057,888)		

<b>FEDERAL AGENCY NOTES<sup>††</sup> - 0.0%</b>		
Federal Farm Credit Bank		
2.48% due 11/17/36	1,650,000	1,636,091
2.69% due 11/29/41	1,080,000	1,071,766
2.59% due 08/24/46	140,000	134,410
Federal Home Loan Bank		
2.45% due 08/16/41	540,000	525,506
Freddie Mac		
2.25% due 09/15/50	360,000	324,415
<b>Total Federal Agency Notes</b>		<b>3,692,188</b>
(Cost \$3,749,573)		

	Contracts/ Notional Value	
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.1%</b>		
<b>Call Options on:</b>		
<b>Interest Rate Options</b>		
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring July 2022 with strike price of \$0.40	USD 6,229,100,000	12,084,454
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP		
Expiring July 2022 with strike price of \$0.40	USD 1,402,500,000	2,720,850
Goldman Sachs International 2Y-10 CMS CAP		
Expiring July 2022 with strike price of \$0.61	USD 1,880,100,000	2,049,309
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring July 2022 with strike price of \$0.61	USD 630,100,000	686,809
<b>Total OTC Options Purchased</b>		<b>17,541,422</b>
(Cost \$23,214,540)		
<b>Total Investments - 104.6%</b>		<b>\$ 28,654,157,381</b>
(Cost \$28,194,656,593)		

<b>LISTED OPTIONS WRITTEN<sup>†</sup> - 0.0%</b>		
<b>Call Options on:</b>		
<b>Equity Options</b>		
Figs, Inc.		
Expiring December 2022 with strike price of \$55.00 (Notional Value \$391,352)	142	\$ (24,850)
Figs, Inc.		
Expiring December 2022 with strike price of \$50.00 (Notional Value \$402,376)	146	(32,485)
<b>Total Listed Options Written</b>		<b>(57,335)</b>
(Premiums received \$304,075)		
<b>Other Assets &amp; Liabilities, net - (4.6)%</b>		<b>(1,253,556,081)</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 27,400,543,965</b>

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation**
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.45%	Quarterly	07/13/27	\$300,000,000	\$15,225,486	\$ 1,657	\$ 15,223,829
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.22%	Quarterly	07/13/23	500,000,000	4,070,735	788	4,069,947
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	09/30/31	300,000,000	885,579	(69,018)	954,597
								\$20,181,800	\$ (66,573)	\$ 20,248,373

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2021

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

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	\$ 12,099,605
Goldman Sachs International	ILS	Buy	67,282,219	18,074,471 USD	08/01/22	3,782,529
Goldman Sachs International	ILS	Buy	28,886,625	7,727,829 USD	11/30/22	1,696,981
Goldman Sachs International	EUR	Sell	21,210,000	24,162,156 USD	03/31/22	(29,201)
Barclays Bank plc	CAD	Sell	11,858,000	9,226,760 USD	01/14/22	(153,622)
Goldman Sachs International	ILS	Sell	28,886,625	8,761,488 USD	11/30/22	(663,323)
Goldman Sachs International	ILS	Sell	67,282,219	20,296,295 USD	08/01/22	(1,560,705)
Bank of America, N.A.	ILS	Sell	75,749,000	22,457,456 USD	01/31/22	(1,996,610)
JPMorgan Chase Bank, N.A.	GBP	Sell	80,565,000	106,563,003 USD	01/14/22	(2,387,632)
Goldman Sachs International	ILS	Sell	164,231,850	48,573,459 USD	01/31/22	(4,445,547)
Morgan Stanley Capital Services LLC	EUR	Sell	412,400,000	464,785,110 USD	01/14/22	(4,804,705)
						\$ 1,537,770

– 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.

<sup>1</sup> Special Purpose Acquisition Company (SPAC).

<sup>2</sup> All or a portion of this security is pledged as listed options collateral at December 31, 2021.

<sup>3</sup> Affiliated issuer.

<sup>4</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>5</sup> 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 \$11,314,735,357 (cost \$11,244,960,954), or 41.3% of total net assets.

<sup>6</sup> Rate indicated is the 7-day yield as of December 31, 2021.

<sup>7</sup> Variable rate security. Rate indicated is the rate effective at December 31, 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.

<sup>8</sup> Perpetual maturity.

<sup>9</sup> 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 \$539,753,028 (cost \$540,516,265), or 2.0% of total net assets.

<sup>10</sup> Security is in default of interest and/or principal obligations.

<sup>11</sup> All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At December 31, 2021, the total market value of segregated or earmarked securities was \$3,219,295,158.

<sup>12</sup> Security is an interest-only strip.

<sup>13</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>14</sup> Zero coupon rate security.

<sup>15</sup> Security is a principal-only strip.

<sup>16</sup> 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 December 31, 2021.

<sup>17</sup> Payment-in-kind security.

BofA — Bank of America

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ILS — Israeli New Shekel

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

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon