

**TOTAL RETURN BOND FUND**

		SHARES	VALUE			SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 1.1%</b>							
<b>FINANCIAL - 1.1%</b>							
Pershing Square Tontine Holdings Ltd. — Class A <sup>*1</sup>	9,249,470		\$ 183,971,958				
KKR Acquisition Holdings I Corp. — Class A <sup>*1</sup>	3,797,870		37,333,062				
RXR Acquisition Corp. — Class A <sup>*1</sup>	843,792		8,226,972				
MSD Acquisition Corp. — Class A <sup>*1</sup>	626,308		6,150,345				
TPG Pace Beneficial II Corp. <sup>*1</sup>	604,770		5,938,842				
AfterNext HealthTech Acquisition Corp. — Class A <sup>*1</sup>	611,700		5,921,256				
Conyers Park III Acquisition Corp. — Class A <sup>*1</sup>	570,000		5,557,500				
Waverley Capital Acquisition Corp. I — Class A <sup>*1</sup>	451,200		4,340,544				
Acropolis Infrastructure Acquisition Corp. — Class A <sup>*1</sup>	397,100		3,855,841				
Blue Whale Acquisition Corp. I — Class A <sup>*1</sup>	330,700		3,207,790				
Colicity, Inc. — Class A <sup>*1</sup>	174,986		1,707,863				
<b>Total Financial</b>			<u>266,211,973</u>				
<b>COMMUNICATIONS - 0.0%</b>							
Figs, Inc. — Class A <sup>*</sup>	198,762		4,277,358				
Vacasa, Inc. — Class A <sup>*</sup>	361,641		2,990,771				
<b>Total Communications</b>			<u>7,268,129</u>				
<b>INDUSTRIAL - 0.0%</b>							
BP Holdco LLC <sup>*†††.2</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>			<u>529</u>
				<b>Total Common Stocks</b> (Cost \$268,968,144)			<u>273,480,631</u>
				<b>PREFERRED STOCKS<sup>††</sup> - 4.9%</b>			
				<b>FINANCIAL - 4.9%</b>			
				Wells Fargo & Co.			
				4.70%	2,184,000		48,157,200
				3.90% due 12/31/70 <sup>3</sup>	49,600,000		47,544,080
				4.38%	1,774,000		37,165,300
				Citigroup, Inc.			
				3.88% due 12/31/70 <sup>*</sup>	89,450,000		84,306,625
				4.00% due 12/31/70 <sup>*</sup>	26,450,000		25,392,000
				Bank of America Corp.			
				4.13% <sup>*</sup>	2,218,000		47,265,580
				4.38% <sup>*</sup>	1,552,000		33,600,800
				4.38% <sup>*</sup>	27,700,000		26,032,460
				First Republic Bank			
				4.25%	3,442,000		71,455,920
				4.50%	842,800		18,609,024
				4.13%	798,800		16,471,256
				Equitable Holdings, Inc.			
				4.95% due 12/31/70 <sup>*</sup>	70,950,000		69,708,375
				4.30%	1,839,200		36,563,296
				Markel Corp.			
				6.00% due 12/31/70 <sup>*</sup>	82,610,000		85,501,350
				Bank of New York Mellon Corp.			
				3.75% due 12/31/70 <sup>*</sup>	65,200,000		60,270,880
				4.70% due 12/31/70 <sup>*</sup>	16,500,000		16,896,000
				Charles Schwab Corp.			
				4.00% due 12/31/70 <sup>*</sup>	73,350,000		65,877,102
				JPMorgan Chase & Co.			
				3.65% <sup>*</sup>	37,250,000		34,828,750
				4.63%	1,180,000		25,971,800
				MetLife, Inc.			
				3.85% due 12/31/70 <sup>*</sup>	53,200,000		52,465,840
				Public Storage			
				4.63%	1,630,763		37,964,163
				4.13%	309,501		6,734,742
				W R Berkley Corp.			
				4.13% due 03/30/61	1,448,221		32,150,506
				4.25% due 09/30/60	173,779		3,694,542

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SHARES		VALUE	SHARES		VALUE
Arch Capital Group Ltd. 4.55%	1,616,000	\$ 34,113,760			
RenaissanceRe Holdings Ltd. 4.20%	1,304,000	27,527,440			
American Financial Group, Inc. 4.50% due 09/15/60	1,161,045	26,425,384			
Goldman Sachs Group, Inc. 3.80%*	25,830,000	23,941,181			
Kuvaré US Holdings, Inc. 7.00% due 02/17/51** <sup>4</sup>	15,650,000	16,276,000			
CNO Financial Group, Inc. 5.13% due 11/25/60	712,000	15,806,400			
Assurant, Inc. 5.25% due 01/15/61	558,400	12,966,048			
Selective Insurance Group, Inc. 4.60%	538,000	11,271,100			
Globe Life, Inc. 4.25% due 06/15/61	338,000	7,496,840			
Depository Trust & Clearing Corp. 3.38%* <sup>4</sup>	4,750,000	4,370,000			
<b>Total Financial</b>		<u>1,164,821,744</u>			
<b>GOVERNMENT - 0.0%</b>					
CoBank ACB 4.25% due 12/31/70** <sup>3</sup>	3,300,000	3,102,000			
<b>INDUSTRIAL - 0.0%</b>					
API Heat Transfer Intermediate** <sup>†††</sup>	9	—			
<b>Total Preferred Stocks</b> (Cost \$1,282,186,075)		<u>1,167,923,744</u>			
<b>WARRANTS<sup>†</sup> - 0.0%</b>					
Pershing Square Tontine Holdings Ltd. Expiring 07/24/25** <sup>1</sup>	1,027,719	966,056			
KKR Acquisition Holdings I Corp. Expiring 12/31/27** <sup>1</sup>	949,467	626,648			
MSD Acquisition Corp. Expiring 05/13/23** <sup>1</sup>	125,260	97,703			
Conyers Park III Acquisition Corp. Expiring 08/12/28**	190,000	97,090			
Ginkgo Bioworks Holdings, Inc. Expiring 12/31/27*	100,946	\$ 88,863			
AfterNext HealthTech Acquisition Corp. Expiring 07/09/23*	203,900	85,638			
RXR Acquisition Corp. Expiring 03/08/26** <sup>1</sup>	168,756	75,940			
Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26** <sup>1</sup>	132,366	62,913			
Waverley Capital Acquisition Corp. 1 Expiring 04/30/27** <sup>1</sup>	150,400	57,152			
Blue Whale Acquisition Corp. Expiring 07/30/26** <sup>1</sup>	82,674	41,420			
Colicity, Inc. Expiring 12/31/27** <sup>1</sup>	34,995	13,648			
<b>Total Warrants</b> (Cost \$8,332,121)		<u>2,213,071</u>			
<b>MUTUAL FUNDS<sup>‡</sup> - 0.3%</b>					
Guggenheim Strategy Fund II <sup>2</sup>	1,097,033	26,932,154			
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	2,699,217	26,425,331			
Guggenheim Strategy Fund III <sup>2</sup>	590,858	14,558,753			
<b>Total Mutual Funds</b> (Cost \$68,985,847)		<u>67,916,238</u>			
<b>CLOSED-END FUNDS<sup>†</sup> - 0.1%</b>					
BlackRock MuniHoldings California Quality Fund, Inc.	630,470	8,246,548			
BlackRock MuniYield California Quality Fund, Inc.	450,161	5,915,115			
<b>Total Closed-End Funds</b> (Cost \$15,984,039)		<u>14,161,663</u>			



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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Host Hotels & Resorts, LP			Standard Chartered plc		
3.50% due 09/15/30	54,158,000	\$ 51,637,501	4.64% due		
2.90% due 12/15/31	20,200,000	18,055,858	04/01/31 <sup>3,4</sup>	51,325,000	\$ 52,921,483
JPMorgan Chase & Co.			1.32% due		
2.96% due 05/13/31 <sup>3</sup>	29,530,000	27,631,123	10/14/23 <sup>3,4</sup>	1,080,000	1,069,824
2.52% due 04/22/31 <sup>3</sup>	24,520,000	22,730,504	Iron Mountain, Inc.		
4.49% due 03/24/31 <sup>3</sup>	15,750,000	16,694,025	5.25% due 07/15/30 <sup>4</sup>	22,638,000	22,185,240
Fidelity National Financial, Inc.			5.63% due 07/15/32 <sup>4</sup>	13,350,000	13,153,488
3.40% due 06/15/30	52,430,000	50,489,996	4.50% due 02/15/31 <sup>4</sup>	13,012,000	12,016,712
2.45% due 03/15/31	17,490,000	15,490,470	5.00% due 07/15/28 <sup>4</sup>	3,915,000	3,816,616
Fairfax Financial Holdings Ltd.			4.88% due 09/15/27 <sup>4</sup>	1,938,000	1,916,197
3.38% due 03/03/31	68,010,000	63,429,900	Ares Finance Company II LLC		
Global Atlantic Finance Co.			3.25% due 06/15/30 <sup>4</sup>	54,785,000	52,534,340
4.70% due			OneAmerica Financial Partners, Inc.		
10/15/51 <sup>3,4</sup>	38,300,000	36,097,750	4.25% due 10/15/50 <sup>4</sup>	54,430,000	52,397,002
3.13% due 06/15/31 <sup>4</sup>	28,750,000	25,724,637	LPL Holdings, Inc.		
Safehold Operating Partnership, LP			4.00% due 03/15/29 <sup>4</sup>	44,950,000	42,656,588
2.85% due 01/15/32	39,904,000	35,157,193	4.38% due 05/15/31 <sup>4</sup>	9,350,000	9,040,936
2.80% due 06/15/31	30,138,000	26,465,065	Crown Castle International Corp.		
FS KKR Capital Corp.			2.90% due 04/01/41	41,150,000	34,062,369
2.63% due 01/15/27	34,850,000	31,914,848	3.30% due 07/01/30	17,657,000	16,885,884
3.25% due 07/15/27	30,100,000	27,784,614	Intercontinental Exchange, Inc.		
Massachusetts Mutual Life Insurance Co.			2.65% due 09/15/40	34,550,000	29,480,478
3.38% due 04/15/50 <sup>4</sup>	37,950,000	34,090,494	3.00% due 06/15/50	22,190,000	19,435,156
3.20% due 12/01/61 <sup>4</sup>	30,450,000	24,860,151	United Wholesale Mortgage LLC		
First American Financial Corp.			5.50% due 04/15/29 <sup>4</sup>	32,550,000	29,002,701
4.00% due 05/15/30	45,560,000	45,630,166	5.50% due 11/15/25 <sup>4</sup>	20,100,000	19,497,000
2.40% due 08/15/31	14,175,000	12,410,072	Deloitte LLP		
Nippon Life Insurance Co.			3.56% due		
2.75% due			05/07/30 <sup>†††</sup>	30,700,000	29,371,357
01/21/51 <sup>3,4</sup>	50,350,000	45,189,125	3.76% due		
2.90% due			05/07/35 <sup>†††</sup>	10,200,000	9,700,349
09/16/51 <sup>3,4</sup>	10,380,000	9,396,670	3.66% due		
			05/07/32 <sup>†††</sup>	9,450,000	9,068,844
			Five Corners Funding Trust II		
			2.85% due 05/15/30 <sup>4</sup>	49,598,000	47,002,770

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Macquarie Group Ltd.			Assurant, Inc.		
2.69% due 06/23/32 <sup>3,4</sup>	31,550,000	\$ 27,768,924	2.65% due 01/15/32	36,760,000	\$ 32,089,761
2.87% due 01/14/33 <sup>3,4</sup>	17,350,000	15,399,286	4.90% due 03/27/28	1,750,000	1,824,815
5.03% due 01/15/30 <sup>3,4</sup>	800,000	838,572	6.75% due 02/15/34	1,450,000	1,700,942
1.63% due 09/23/27 <sup>3,4</sup>	720,000	649,795	Stewart Information Services Corp.		
1.34% due 01/12/27 <sup>3,4</sup>	570,000	519,315	3.60% due 11/15/31	38,800,000	35,312,477
Teachers Insurance & Annuity Association of America			Assured Guaranty US Holdings, Inc.		
3.30% due 05/15/50 <sup>4</sup>	50,500,000	44,709,262	3.15% due 06/15/31	22,770,000	21,477,438
Brookfield Finance, Inc.			3.60% due 09/15/51	13,780,000	11,888,613
3.50% due 03/30/51	37,420,000	33,274,963	Westpac Banking Corp.		
4.70% due 09/20/47	9,750,000	10,333,994	3.02% due 11/18/36 <sup>3</sup>	20,650,000	18,348,514
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.			2.96% due 11/16/40	16,600,000	13,949,451
3.88% due 03/01/31 <sup>4</sup>	46,650,000	42,218,250	KKR Group Finance Company VIII LLC		
ABN AMRO Bank N.V.			3.50% due 08/25/50 <sup>4</sup>	36,610,000	31,934,479
2.47% due 12/13/29 <sup>3,4</sup>	41,800,000	38,205,055	Bain Capital, LP		
Sumitomo Life Insurance Co.			3.41% due 04/15/41 <sup>†††</sup>	36,000,000	31,748,116
3.38% due 04/15/81 <sup>3,4</sup>	39,700,000	38,159,640	Manulife Financial Corp.		
Jefferies Finance LLC / JFIN Company- Issuer Corp.			2.48% due 05/19/27	27,800,000	26,741,139
5.00% due 08/15/28 <sup>4</sup>	39,450,000	37,772,586	4.06% due 02/24/32 <sup>3</sup>	4,815,000	4,807,006
Societe Generale S.A.			Arch Capital Group Ltd.		
2.89% due 06/09/32 <sup>3,4</sup>	39,950,000	35,797,649	3.64% due 06/30/50	34,100,000	31,237,034
1.79% due 06/09/27 <sup>3,4</sup>	1,630,000	1,468,744	PricewaterhouseCoopers LLP		
Jefferies Group LLC			3.43% due 09/13/30 <sup>†††</sup>	31,500,000	30,045,055
2.75% due 10/15/32	40,440,000	36,188,747	SBA Communications Corp.		
6.50% due 01/20/43	720,000	862,585	3.13% due 02/01/29	26,600,000	24,195,892
Belrose Funding Trust			3.88% due 02/15/27	5,425,000	5,291,681
2.33% due 08/15/30 <sup>4</sup>	41,850,000	36,654,605	UBS Group AG		
			2.10% due 02/11/32 <sup>3,4</sup>	33,400,000	29,202,880
			Americo Life, Inc.		
			3.45% due 04/15/31 <sup>4</sup>	32,210,000	29,037,859
			Kennedy-Wilson, Inc.		
			4.75% due 03/01/29	21,400,000	20,632,382
			4.75% due 02/01/30	8,600,000	8,177,826
			Trustage Financial Group, Inc.		
			4.63% due 04/15/32 <sup>4</sup>	28,250,000	28,345,696

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Goldman Sachs Group, Inc.			QBE Insurance Group Ltd.		
3.50% due 04/01/25	22,500,000	\$ 22,667,805	5.88% <sup>3,4,6</sup>	15,700,000	\$ 16,072,875
3.65% <sup>3,6</sup>	2,450,000	2,241,750	Prudential Financial, Inc.		
0.59% (SOFR + 0.54%, Rate Floor: 0.00%) due 11/17/23 <sup>o</sup>	1,660,000	1,651,639	3.70% due 10/01/50 <sup>3</sup>	17,050,000	15,624,620
1.22% due 12/06/23	1,650,000	1,610,116	Corebridge Financial, Inc.		
Primerica, Inc.			3.90% due 04/05/32 <sup>4</sup>	10,200,000	10,184,904
2.80% due 11/19/31	28,625,000	26,407,464	4.35% due 04/05/42 <sup>4</sup>	4,850,000	4,848,691
Fifth Third Bancorp			Sumitomo Mitsui Financial Group, Inc.		
2.55% due 05/05/27	27,190,000	26,269,969	2.22% due 09/17/31	16,900,000	14,951,322
AmFam Holdings, Inc.			PartnerRe Finance B LLC		
2.81% due 03/11/31 <sup>4</sup>	27,550,000	25,435,506	4.50% due 10/01/50 <sup>3</sup>	13,970,000	13,481,050
Dyal Capital Partners III			Apollo Management Holdings, LP		
4.40% due 06/15/40 <sup>†††</sup>	26,750,000	24,919,058	2.65% due 06/05/30 <sup>4</sup>	14,407,000	13,444,417
Everest Reinsurance Holdings, Inc.			Penn Mutual Life Insurance Co.		
3.50% due 10/15/50	27,760,000	24,752,028	3.80% due 04/29/61 <sup>4</sup>	14,970,000	13,297,628
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.			CNO Global Funding		
2.63% due 10/15/31	27,400,000	24,702,196	1.75% due 10/07/26 <sup>4</sup>	12,400,000	11,432,099
GA Global Funding Trust			2.65% due 01/06/29 <sup>4</sup>	1,650,000	1,525,563
2.90% due 01/06/32 <sup>4</sup>	24,480,000	22,260,746	W R Berkley Corp.		
1.25% due 12/08/23 <sup>4</sup>	1,650,000	1,592,918	4.00% due 05/12/50	13,105,000	12,713,813
Hunt Companies, Inc.			KKR Group Finance Company X LLC		
5.25% due 04/15/29 <sup>4</sup>	25,000,000	23,816,250	3.25% due 12/15/51 <sup>4</sup>	15,150,000	12,626,453
NFP Corp.			Western & Southern Life Insurance Co.		
6.88% due 08/15/28 <sup>4</sup>	20,775,000	19,840,125	3.75% due 04/28/61 <sup>4</sup>	13,360,000	12,065,285
Raymond James Financial, Inc.			Weyerhaeuser Co.		
3.75% due 04/01/51	20,300,000	19,838,388	4.00% due 04/15/30	11,433,000	11,773,354
Kemper Corp.			CNO Financial Group, Inc.		
2.40% due 09/30/30	22,380,000	19,506,087	5.25% due 05/30/29	11,125,000	11,703,445
Lincoln National Corp.			Nasdaq, Inc.		
4.38% due 06/15/50 <sup>7</sup>	18,680,000	19,229,338	3.25% due 04/28/50	13,150,000	11,350,680
Central Storage Safety Project Trust			Protective Life Corp.		
4.82% due 02/01/38 <sup>8</sup>	19,292,960	17,306,789	3.40% due 01/15/30 <sup>4</sup>	11,440,000	11,306,088

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Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 <sup>4</sup>	12,150,000	\$ 10,515,462	Commonwealth Bank of Australia 3.61% due 09/12/34 <sup>3,4</sup>	3,550,000	\$ 3,407,957
Brown & Brown, Inc. 2.38% due 03/15/31	11,960,000	10,507,151	Murphy's Bowl LLC 3.20% due 06/30/56 <sup>†††</sup>	3,500,000	3,186,020
American Equity Investment Life Holding Co. 5.00% due 06/15/27	9,502,000	9,913,660	Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 <sup>4</sup>	1,869,043	1,999,255
New York Life Insurance Co. 3.75% due 05/15/50 <sup>4</sup>	9,300,000	9,015,012	0.74% (1 Month USD LIBOR + 0.34%, Rate Floor 0.00%) due 02/15/52 <sup>◊,4</sup>	1,677,867	1,048,315
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 <sup>4</sup>	8,050,000	8,428,018	KKR Group Finance Company III LLC 5.13% due 06/01/44 <sup>4</sup>	2,710,000	3,024,403
NFL Trust XI SPV 3.53% due 10/05/35 <sup>†††</sup>	7,000,000	6,927,768	Enstar Group Ltd. 3.10% due 09/01/31 4.95% due 06/01/29	1,670,000 1,250,000	1,493,633 1,297,577
Hanover Insurance Group, Inc. 2.50% due 09/01/30	7,070,000	6,426,211	Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 <sup>4</sup>	2,750,000	2,578,125
Brookfield Finance LLC 3.45% due 04/15/50	6,820,000	5,988,566	Ares Finance Company IV LLC 3.65% due 02/01/52 <sup>4</sup>	2,450,000	2,080,781
Deloitte & Touche LLP 7.33% due 11/20/26 <sup>†††</sup>	4,800,000	5,355,672	New York Life Global Funding 0.39% (SOFR + 0.22%, Rate Floor: 0.00%) due 02/02/23 <sup>◊,4</sup>	2,070,000	2,067,725
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>4</sup>	4,682,000	4,892,690	Western Group Housing, LP 6.75% due 03/15/57 <sup>4</sup>	1,474,680	1,911,126
Atlas Mara Ltd. due 12/31/21 <sup>†††,8,9</sup>	6,600,000	4,719,000	Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,135,000	1,635,602
Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,689,206	Bank of Nova Scotia 2.44% due 03/11/24	1,600,000	1,592,780
Home Point Capital, Inc. 5.00% due 02/01/26 <sup>4</sup>	5,560,000	4,555,364	Jackson National Life Global Funding 1.75% due 01/12/25 <sup>4</sup>	1,650,000	1,580,060
HS Wildcat LLC 3.83% due 12/31/50 <sup>†††</sup>	5,000,000	4,535,117			
Old Republic International Corp. 3.85% due 06/11/51	4,100,000	3,804,690			

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Lloyds Banking Group plc 3.51% due 03/18/26 <sup>3</sup>	1,580,000	\$ 1,572,257			
Danske Bank A/S 0.98% due 09/10/25 <sup>3,4</sup>	1,660,000	1,555,647			
Brighthouse Financial Global Funding 1.00% due 04/12/24 <sup>4</sup>	1,620,000	1,551,474			
BNP Paribas S.A. 1.32% due 01/13/27 <sup>3,4</sup>	1,640,000	1,493,331			
Athene Global Funding 2.67% due 06/07/31 <sup>4</sup>	1,550,000	1,391,332			
ING Groep N.V. 1.73% due 04/01/27 <sup>3</sup>	1,360,000	1,254,388			
Mid-Atlantic Military Family Communities LLC 5.24% due 08/01/50 <sup>4</sup>	1,092,964	1,202,434			
Janus Henderson US Holdings, Inc. 4.88% due 08/01/25	780,000	816,094			
Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 <sup>8</sup>	760,268	792,863			
F&G Global Funding 2.30% due 04/11/27 <sup>4</sup>	790,000	738,451			
Pacific Beacon LLC 5.51% due 07/15/36 <sup>4</sup>	500,000	536,307			
Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 <sup>3,4</sup>	300,000	310,500			
Pine Street Trust I 4.57% due 02/15/29 <sup>4</sup>	250,000	260,071			
Peachtree Corners Funding Trust 3.98% due 02/15/25 <sup>4</sup>	215,000	217,730			
Sompo International Holdings Ltd. 4.70% due 10/15/22	140,000	141,105			
<b>Total Financial</b>		<u>4,012,053,166</u>			
			<b>CONSUMER, NON-CYCLICAL - 5.3%</b>		
			Altria Group, Inc. 3.70% due 02/04/51	67,650,000	\$ 54,643,025
			3.40% due 05/06/30	47,320,000	45,509,441
			2.35% due 05/06/25	18,290,000	17,764,268
			4.45% due 05/06/50	6,120,000	5,553,594
			5.95% due 02/14/49	1,300,000	1,407,320
			CoStar Group, Inc. 2.80% due 07/15/30 <sup>4</sup>	89,110,000	81,443,902
			Mozart Debt Merger Sub, Inc. 3.88% due 04/01/29 <sup>4</sup>	69,350,000	64,148,750
			BAT Capital Corp. 3.98% due 09/25/50	41,450,000	33,590,590
			4.70% due 04/02/27	22,390,000	22,964,240
			Royalty Pharma plc 3.55% due 09/02/50	39,710,000	32,986,349
			2.20% due 09/02/30	20,800,000	18,185,296
			Global Payments, Inc. 2.90% due 11/15/31	30,265,000	27,573,441
			2.90% due 05/15/30	24,810,000	22,898,209
			Quanta Services, Inc. 2.90% due 10/01/30	51,954,000	48,068,634
			0.95% due 10/01/24	1,660,000	1,573,820
			Smithfield Foods, Inc. 2.63% due 09/13/31 <sup>4</sup>	39,050,000	34,288,083
			3.00% due 10/15/30 <sup>4</sup>	15,760,000	14,303,173
			5.20% due 04/01/29 <sup>4</sup>	850,000	891,728
			Kraft Heinz Foods Co. 4.88% due 10/01/49	14,525,000	15,303,976
			4.38% due 06/01/46	13,090,000	12,928,208
			5.50% due 06/01/50	9,250,000	10,503,652
			5.00% due 06/04/42	7,850,000	8,384,585
			5.20% due 07/15/45	1,930,000	2,089,225
			DaVita, Inc. 3.75% due 02/15/31 <sup>4</sup>	38,095,000	33,333,125
			4.63% due 06/01/30 <sup>4</sup>	14,190,000	13,250,622
			Becle, SAB de CV 2.50% due 10/14/31 <sup>4</sup>	44,100,000	39,121,110
			US Foods, Inc. 6.25% due 04/15/25 <sup>4</sup>	24,050,000	24,651,250
			4.75% due 02/15/29 <sup>4</sup>	8,107,000	7,732,051
			4.63% due 06/01/30 <sup>4</sup>	4,850,000	4,486,808



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 <sup>4</sup>	29,125,000	\$ 26,212,791			
4.38% due 02/02/52 <sup>4</sup>	10,200,000	8,872,811			
Triton Container International Ltd. 3.15% due 06/15/31 <sup>4</sup>	33,500,000	30,628,559			
California Institute of Technology 3.65% due 09/01/19	31,896,000	27,355,468			
Emory University 2.97% due 09/01/50	30,000,000	26,612,920			
Yale-New Haven Health Services Corp. 2.50% due 07/01/50	32,350,000	25,307,694			
TriNet Group, Inc. 3.50% due 03/01/29 <sup>4</sup>	26,450,000	24,300,938			
Post Holdings, Inc. 4.50% due 09/15/31 <sup>4</sup>	23,850,000	21,130,862			
4.63% due 04/15/30 <sup>4</sup>	1,325,000	1,193,096			
Kimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 <sup>4</sup>	22,650,000	20,510,481			
Health Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 <sup>4</sup>	23,030,000	20,140,775			
Olympus Corp. 2.14% due 12/08/26 <sup>4</sup>	19,550,000	18,408,185			
Universal Health Services, Inc. 2.65% due 10/15/30 <sup>4</sup>	19,660,000	17,847,595			
Transurban Finance Company Pty Ltd. 2.45% due 03/16/31 <sup>4</sup>	19,400,000	17,201,650			
Service Corporation International 3.38% due 08/15/30	11,225,000	10,112,378			
4.00% due 05/15/31	7,000,000	6,512,310			
Central Garden & Pet Co. 4.13% due 04/30/31 <sup>4</sup>	9,275,000	8,347,500			
4.13% due 10/15/30	8,975,000	8,099,937			
			Catalent Pharma Solutions, Inc. 3.50% due 04/01/30 <sup>4</sup>	9,500,000	\$ 8,668,750
			3.13% due 02/15/29 <sup>4</sup>	8,075,000	7,339,489
			Cheplapharm Arzneimittel GmbH 4.38% due 01/15/28	EUR 13,750,000	15,025,645
			Sabre G.L.B.L., Inc. 7.38% due 09/01/25 <sup>4</sup>	12,825,000	13,392,250
			Spectrum Brands, Inc. 3.88% due 03/15/31 <sup>4</sup>	13,475,000	11,887,645
			5.50% due 07/15/30 <sup>4</sup>	850,000	816,000
			Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 <sup>4</sup>	13,450,000	12,305,270
			Bimbo Bakeries USA, Inc. 4.00% due 05/17/51 <sup>4</sup>	12,775,000	11,920,650
			GXO Logistics, Inc. 2.65% due 07/15/31 <sup>4</sup>	13,725,000	11,900,947
			HCA, Inc. 3.63% due 03/15/32 <sup>4</sup>	10,050,000	9,848,546
			3.50% due 09/01/30	1,600,000	1,545,702
			Avantor Funding, Inc. 4.63% due 07/15/28 <sup>4</sup>	11,500,000	11,373,500
			WW International, Inc. 4.50% due 04/15/29 <sup>4</sup>	12,900,000	10,445,517
			CPI CG, Inc. 8.63% due 03/15/26 <sup>4</sup>	10,524,000	10,242,799
			Hologic, Inc. 3.25% due 02/15/29 <sup>4</sup>	10,750,000	10,038,028
			Moody's Corp. 3.25% due 05/20/50	11,180,000	9,995,571
			Block, Inc. 2.75% due 06/01/26 <sup>4</sup>	10,125,000	9,570,352
			Nielsen Finance LLC / Nielsen Finance Co. 4.50% due 07/15/29 <sup>4</sup>	8,690,000	8,668,275
			OhioHealth Corp. 3.04% due 11/15/50	9,100,000	8,106,427
			Johns Hopkins University 2.81% due 01/01/60	8,750,000	7,292,949
			Duke University 2.83% due 10/01/55	7,894,000	6,928,529

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Endo Luxembourg Finance Company I SARL / Endo US, Inc. 6.13% due 04/01/29 <sup>4</sup>	7,150,000	\$ 6,524,375			
Syneos Health, Inc. 3.63% due 01/15/29 <sup>4</sup>	7,000,000	6,466,250			
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc. 5.00% due 12/31/26 <sup>4</sup>	6,325,000	5,834,813			
Children's Hospital Corp. 2.59% due 02/01/50	7,100,000	5,679,874			
Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	6,050,000	5,572,837			
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	5,093,957			
APi Group DE, Inc. 4.13% due 07/15/29 <sup>4</sup>	4,150,000	3,824,640			
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 <sup>4</sup>	3,900,000	3,773,250			
BCP V Modular Services Finance II plc 4.75% due 11/30/28	EUR 3,500,000	3,706,212			
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	3,666,484			
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	3,356,832			
Memorial Sloan- Kettering Cancer Center 2.96% due 01/01/50	3,500,000	3,016,141			
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	2,329,174			
			Gartner, Inc. 3.75% due 10/01/30 <sup>4</sup>	2,330,000	\$ 2,187,287
			Tenet Healthcare Corp. 4.63% due 06/15/28 <sup>4</sup>	2,056,000	2,017,450
			Anheuser-Busch InBev Worldwide, Inc. 8.00% due 11/15/39	1,030,000	1,501,423
			Aetna, Inc. 6.75% due 12/15/37	1,150,000	1,469,231
			Reynolds American, Inc. 6.15% due 09/15/43	1,340,000	1,416,672
			Molina Healthcare, Inc. 4.38% due 06/15/28 <sup>4</sup>	1,290,000	1,276,610
			Humana, Inc. 0.65% due 08/03/23	1,000,000	975,589
			AmerisourceBergen Corp. 0.74% due 03/15/23	810,000	798,070
			Verisk Analytics, Inc. 4.13% due 09/12/22	696,000	702,709
			Bio-Rad Laboratories, Inc. 3.30% due 03/15/27	180,000	177,102
			<b>Total Consumer, Non-cyclical</b>		<u>1,287,054,248</u>
			<b>INDUSTRIAL - 4.4%</b>		
			Boeing Co. 5.15% due 05/01/30	125,140,000	133,456,532
			5.71% due 05/01/40	68,110,000	76,109,553
			5.81% due 05/01/50	53,550,000	61,836,167
			5.04% due 05/01/27	33,850,000	35,644,482
			3.63% due 02/01/31	21,400,000	20,829,593
			1.17% due 02/04/23	1,650,000	1,636,886
			FLNG Liquefaction 3 LLC 3.08% due 06/30/39 <sup>†††</sup>	68,244,915	62,072,245
			Textron, Inc. 2.45% due 03/15/31	40,750,000	36,893,416
			3.00% due 06/01/30	23,395,000	22,326,021
			TD SYNEX Corp. 2.65% due 08/09/31 <sup>4</sup>	40,600,000	34,864,968
			2.38% due 08/09/28 <sup>4</sup>	25,500,000	22,951,778

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cellnex Finance Company S.A. 3.88% due 07/07/41 <sup>4</sup>	68,935,000	\$ 55,997,279	TFI International, Inc. 3.35% due 01/05/33 <sup>†††</sup>	14,000,000	\$ 13,047,846
Vontier Corp. 2.95% due 04/01/31	34,250,000	30,415,712	CNH Industrial Capital LLC 1.88% due 01/15/26	12,960,000	12,269,434
2.40% due 04/01/28	20,100,000	17,671,920	Weir Group plc 2.20% due 05/13/26 <sup>4</sup>	12,815,000	11,968,247
FlowsERVE Corp. 3.50% due 10/01/30	27,340,000	25,892,513	Hardwood Funding LLC 3.19% due 06/07/30 <sup>†††</sup>	8,000,000	7,780,066
2.80% due 01/15/32	19,800,000	17,512,270	2.83% due 06/07/31 <sup>††††</sup>	2,000,000	1,887,461
Dyal Capital Partners IV 3.65% due 02/22/41 <sup>†††</sup>	41,800,000	36,850,635	3.13% due 06/07/36 <sup>†††</sup>	1,000,000	947,334
Acuity Brands Lighting, Inc. 2.15% due 12/15/30	39,050,000	34,286,270	National Basketball Association 2.51% due 12/16/24 <sup>†††</sup>	10,500,000	10,219,684
Standard Industries, Inc. 3.38% due 01/15/31 <sup>4</sup>	14,475,000	12,665,625	Huntington Ingalls Industries, Inc. 2.04% due 08/16/28 <sup>4</sup>	10,150,000	9,175,424
4.38% due 07/15/30 <sup>4</sup>	13,600,000	12,456,988	Airbus SE 3.95% due 04/10/47 <sup>4</sup>	9,000,000	8,953,368
5.00% due 02/15/27 <sup>4</sup>	6,250,000	6,195,500	Artera Services LLC 9.03% due 12/04/25 <sup>4</sup>	8,490,000	8,483,760
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 <sup>4</sup>	31,850,000	30,685,086	Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	8,468,828
Stadco LA, LLC 3.75% due 05/15/56 <sup>†††</sup>	31,000,000	27,609,013	Hillenbrand, Inc. 3.75% due 03/01/31	7,650,000	6,999,750
Owens Corning 3.88% due 06/01/30	26,890,000	27,153,878	Virgin Media Vendor Financing Notes III DAC 4.88% due 07/15/28	GBP 5,000,000	6,182,347
GATX Corp. 4.00% due 06/30/30	23,835,000	24,162,425	Mueller Water Products, Inc. 4.00% due 06/15/29 <sup>4</sup>	5,750,000	5,446,572
4.70% due 04/01/29	400,000	423,924	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 <sup>4</sup>	3,750,000	3,379,313
Ryder System, Inc. 3.35% due 09/01/25	22,380,000	22,382,932	Berry Global, Inc. 1.57% due 01/15/26	2,750,000	2,561,840
NFL Ventures, LP 3.02% due 04/15/35 <sup>†††</sup>	20,000,000	19,262,138			
Amcor Flexibles North America, Inc. 2.63% due 06/19/30	18,580,000	17,122,478			
Boxer Parent Company, Inc. 6.50% due 10/02/25	EUR 13,500,000	15,061,829			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Graphic Packaging International LLC					
3.50% due 03/01/29 <sup>4</sup>	1,658,000	\$ 1,525,360			
Penske Truck Leasing Company, LP / PTL Finance Corp.					
1.70% due 06/15/26 <sup>4</sup>	1,620,000	1,503,167			
Burlington Northern Santa Fe LLC					
5.40% due 06/01/41	1,180,000	1,424,400			
Princess Juliana International Airport Operating Company N.V.					
5.50% due 12/20/27 <sup>8</sup>	1,566,329	1,391,433			
Trimble, Inc.					
4.15% due 06/15/23	1,155,000	1,171,031			
Crown Americas LLC / Crown Americas Capital Corporation VI					
4.75% due 02/01/26	1,150,000	1,162,282			
TransDigm, Inc.					
6.25% due 03/15/26 <sup>4</sup>	1,075,000	1,103,638			
Howmet Aerospace, Inc.					
5.95% due 02/01/37	525,000	559,592			
6.88% due 05/01/25	129,000	140,081			
Adevinta ASA					
3.00% due 11/15/27	EUR 417,000	446,135			
Martin Marietta Materials, Inc.					
0.65% due 07/15/23	360,000	351,449			
JELD-WEN, Inc.					
6.25% due 05/15/25 <sup>4</sup>	300,000	309,111			
Carlisle Companies, Inc.					
0.55% due 09/01/23	220,000	213,139			
Hexcel Corp.					
4.20% due 02/15/27	180,000	181,034			
Canadian National Railway Co.					
6.71% due 07/15/36	110,000	142,669			
<b>Total Industrial</b>		<u>1,071,825,851</u>			
			<b>CONSUMER, CYCLICAL - 4.1%</b>		
			Marriott International, Inc.		
			4.63% due 06/15/30	43,685,000	\$ 45,244,151
			3.50% due 10/15/32	45,690,000	43,490,887
			2.85% due 04/15/31	43,490,000	39,693,016
			5.75% due 05/01/25	29,691,000	31,523,974
			2.75% due 10/15/33	25,150,000	22,195,460
			Delta Air Lines, Inc.		
			7.00% due 05/01/25 <sup>4</sup>	136,400,000	146,100,093
			Magallanes, Inc.		
			4.28% due 03/15/32 <sup>4</sup>	55,700,000	55,947,791
			5.14% due 03/15/52 <sup>4</sup>	27,350,000	27,981,637
			Hyatt Hotels Corp.		
			5.38% due 04/23/25	26,900,000	28,237,099
			5.75% due 04/23/30	23,885,000	26,391,437
			1.30% due 10/01/23	1,660,000	1,617,652
			Alt-2 Structured Trust		
			2.95% due 05/14/31 <sup>o,†††</sup>	57,488,134	53,462,970
			Hilton Domestic Operating Company, Inc.		
			3.75% due 05/01/29 <sup>4</sup>	44,400,000	41,676,726
			4.00% due 05/01/31 <sup>4</sup>	5,900,000	5,568,125
			3.63% due 02/15/32 <sup>4</sup>	1,900,000	1,724,250
			Delta Air Lines Inc. / SkyMiles IP Ltd.		
			4.50% due 10/20/25 <sup>4</sup>	45,200,000	45,462,590
			Choice Hotels International, Inc.		
			3.70% due 01/15/31	45,900,000	44,631,322
			1011778 BC ULC / New Red Finance, Inc.		
			4.00% due 10/15/30 <sup>4</sup>	42,150,000	38,020,775
			3.88% due 01/15/28 <sup>4</sup>	6,940,000	6,575,893
			Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
			6.50% due 06/20/27 <sup>4</sup>	38,950,000	40,605,375
			WGM Acquisition Corp.		
			3.00% due 02/15/31 <sup>4</sup>	18,650,000	16,691,750
			3.75% due 12/01/29 <sup>4</sup>	10,750,000	10,105,000

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	24,778,000	\$ 24,135,837			
Whirlpool Corp. 4.60% due 05/15/50	21,920,000	23,001,256			
British Airways Class A Pass Through Trust 2.90% due 03/15/35 <sup>4</sup> 4.25% due 11/15/32 <sup>4</sup>	15,389,739 5,479,372	14,140,054 5,473,802			
BorgWarner, Inc. 2.65% due 07/01/27	19,970,000	19,283,647			
Steelcase, Inc. 5.13% due 01/18/29	17,427,000	18,258,046			
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29 3.20% due 06/15/28 3.00% due 10/15/28 3.15% due 02/15/32	9,106,778 5,657,300 4,117,716 164,941	8,727,522 5,368,688 3,826,150 154,936			
Ferguson Finance plc 3.25% due 06/02/30 <sup>4</sup>	17,904,000	17,039,755			
Scotts Miracle-Gro Co. 4.00% due 04/01/31	18,750,000	16,349,719			
Allison Transmission, Inc. 3.75% due 01/30/31 <sup>4</sup>	12,500,000	11,339,375			
Levi Strauss & Co. 3.50% due 03/01/31 <sup>4</sup>	11,100,000	10,164,936			
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc. 4.63% due 01/15/29 <sup>4</sup>	10,500,000	9,948,750			
Air Canada 3.88% due 08/15/26 <sup>4</sup>	8,650,000	8,163,438			
Lowe's Companies, Inc. 1.70% due 09/15/28	7,425,000	6,719,866			
Six Flags Theme Parks, Inc. 7.00% due 07/01/25 <sup>4</sup>	5,990,000	6,252,063			
Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.75% due 10/20/28 <sup>4</sup>	3,800,000	3,829,095			
			JB Poindexter & Company, Inc. 7.13% due 04/15/26 <sup>4</sup>	2,850,000	\$ 2,896,313
			United Airlines, Inc. 4.38% due 04/15/26 <sup>4</sup>	1,750,000	1,721,431
			HP Communities LLC 5.86% due 09/15/53 <sup>††††4</sup>	1,420,000	1,712,737
			PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 <sup>4</sup>	1,750,000	1,691,209
			Aramark Services, Inc. 5.00% due 02/01/28 <sup>4</sup>	1,525,000	1,479,250
			Lear Corp. 5.25% due 05/15/49	1,360,000	1,459,608
			JetBlue Class A Pass Through Trust 4.00% due 11/15/32	140,184	140,081
			<b>Total Consumer, Cyclical</b>		<u>996,225,537</u>
			<b>COMMUNICATIONS - 3.3%</b>		
			Paramount Global 4.95% due 01/15/31	59,401,000	63,142,099
			4.95% due 05/19/50	39,600,000	41,387,898
			4.75% due 05/15/25	36,350,000	37,764,394
			Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	71,850,000	64,757,975
			3.90% due 06/01/52	21,650,000	18,257,666
			2.25% due 01/15/29	12,500,000	11,248,353
			3.85% due 04/01/61	1,000,000	803,960
			4.40% due 12/01/61	650,000	565,808
			Level 3 Financing, Inc. 4.25% due 07/01/28 <sup>4</sup>	34,430,000	31,606,998
			3.63% due 01/15/29 <sup>4</sup>	34,600,000	30,275,000
			3.88% due 11/15/29 <sup>4</sup>	20,300,000	18,676,000
			3.75% due 07/15/29 <sup>4</sup>	13,950,000	12,362,908

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
British			CSC Holdings LLC		
Telecommunications			3.38% due 02/15/31 <sup>4</sup>	14,175,000	\$ 11,942,438
plc			4.13% due 12/01/30 <sup>4</sup>	5,741,000	5,034,082
4.88% due			Sirius XM Radio, Inc.		
11/23/81 <sup>3,4</sup>	47,450,000	\$ 45,077,500	4.13% due 07/01/30 <sup>4</sup>	17,010,000	15,924,252
4.25% due			Radiate Holdco LLC /		
11/23/81 <sup>3,4</sup>	8,250,000	7,875,202	Radiate Finance, Inc.		
9.63% due 12/15/30	2,310,000	3,151,679	4.50% due 09/15/26 <sup>4</sup>	15,050,000	14,523,250
AT&T, Inc.			Lamar Media Corp.		
2.75% due 06/01/31	33,660,000	31,562,271	3.63% due 01/15/31	10,600,000	9,732,178
2.30% due 06/01/27	6,000,000	5,716,634	4.00% due 02/15/30	1,575,000	1,498,219
Vodafone Group plc			Virgin Media		
4.13% due 06/04/81 <sup>3</sup>	40,375,000	36,658,078	Vendor Financing		
UPC Broadband			Notes IV DAC		
Finco BV			5.00% due 07/15/28 <sup>4</sup>	10,100,000	9,696,000
4.88% due 07/15/31 <sup>4</sup>	36,900,000	34,644,303	Ziggo BV		
Virgin Media Secured			4.88% due 01/15/30 <sup>4</sup>	10,125,000	9,535,016
Finance plc			Amazon.com, Inc.		
4.50% due 08/15/30 <sup>4</sup>	27,600,000	25,737,000	2.70% due 06/03/60	10,180,000	8,407,264
McGraw-Hill			Fox Corp.		
Education, Inc.			3.05% due 04/07/25	7,100,000	7,096,305
5.75% due 08/01/28 <sup>4</sup>	24,975,000	23,820,406	Switch Ltd.		
LCPR Senior Secured			3.75% due 09/15/28 <sup>4</sup>	4,200,000	4,072,929
Financing DAC			Corning, Inc.		
5.13% due 07/15/29 <sup>4</sup>	17,900,000	17,089,041	4.38% due 11/15/57	2,500,000	2,526,531
6.75% due 10/15/27 <sup>4</sup>	5,071,000	5,209,438	Koninklijke KPN N.V.		
Walt Disney Co.			8.38% due 10/01/30	1,140,000	1,465,028
3.80% due 05/13/60	21,990,000	22,127,546	Match Group		
Go Daddy Operating			Holdings II LLC		
Company LLC / GD			4.13% due 08/01/30 <sup>4</sup>	1,250,000	1,171,337
Finance Co., Inc.			Virgin Media		
3.50% due 03/01/29 <sup>4</sup>	22,100,000	20,320,287	Finance plc		
T-Mobile USA, Inc.			5.00% due 07/15/30 <sup>4</sup>	850,000	802,821
2.63% due 04/15/26	13,850,000	13,229,797	Motorola Solutions,		
2.88% due 02/15/31	7,250,000	6,531,743	Inc.		
CCO Holdings LLC			5.50% due 09/01/44	360,000	395,853
/ CCO Holdings			<b>Total Communications</b>		<u>787,043,268</u>
Capital Corp.			<b>ENERGY - 2.5%</b>		
4.50% due 05/01/32	18,275,000	16,716,143	Galaxy Pipeline		
4.25% due 02/01/31 <sup>4</sup>	2,125,000	1,928,437	Assets Bidco Ltd.		
Altice France S.A.			3.25% due 09/30/40 <sup>4</sup>	91,750,000	82,826,871
5.13% due 07/15/29 <sup>4</sup>	17,600,000	15,774,000	2.94% due 09/30/40 <sup>4</sup>	58,850,000	53,063,442
5.13% due 01/15/29 <sup>4</sup>	2,290,000	2,051,451	1.75% due 09/30/27 <sup>4</sup>	2,006,233	1,923,162
VeriSign, Inc.			BP Capital Markets plc		
2.70% due 06/15/31	18,950,000	17,149,750	4.88% <sup>3,6</sup>	114,865,000	115,152,162

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Qatar Energy			DT Midstream, Inc.		
3.13% due 07/12/41 <sup>4</sup>	37,875,000	\$ 34,460,645	4.30% due 04/15/32 <sup>4</sup>	3,250,000	\$ 3,258,482
3.30% due 07/12/51 <sup>4</sup>	37,450,000	34,372,434	4.13% due 06/15/29 <sup>4</sup>	550,000	527,343
Sabine Pass			Phillips 66		
Liquefaction LLC			3.70% due 04/06/23	2,250,000	2,281,284
4.50% due 05/15/30	63,355,000	66,254,601	Halliburton Co.		
Valero Energy Corp.			7.45% due 09/15/39	1,100,000	1,472,398
2.80% due 12/01/31	20,650,000	19,058,939	ONEOK Partners, LP		
2.15% due 09/15/27	13,920,000	13,017,626	6.20% due 09/15/43	680,000	746,354
4.00% due 04/01/29	7,450,000	7,598,747	3.38% due 10/01/22	720,000	722,220
7.50% due 04/15/32	2,530,000	3,193,337	Enterprise Products		
2.85% due 04/15/25	2,936,000	2,900,868	Operating LLC		
4.00% due 06/01/52	290,000	272,543	5.10% due 02/15/45	1,340,000	1,461,024
ITT Holdings LLC			Enbridge Energy		
6.50% due 08/01/29 <sup>4</sup>	38,600,000	35,655,592	Partners, LP		
Occidental			7.38% due 10/15/45	1,040,000	1,442,117
Petroleum Corp.			<b>Total Energy</b>		<u>602,290,596</u>
3.00% due 02/15/27	7,480,000	7,311,700	<b>TECHNOLOGY - 1.7%</b>		
5.55% due 03/15/26	5,940,000	6,296,400	Broadcom, Inc.		
4.30% due 08/15/39	6,600,000	6,237,000	4.15% due 11/15/30	57,725,000	58,503,645
3.40% due 04/15/26	6,250,000	6,210,937	2.45% due 02/15/31 <sup>4</sup>	42,120,000	37,574,329
4.40% due 08/15/49	2,500,000	2,350,000	3.19% due 11/15/36 <sup>4</sup>	3,135,000	2,721,459
3.20% due 08/15/26	2,375,000	2,333,438	2.60% due 02/15/33 <sup>4</sup>	1,660,000	1,441,151
4.40% due 04/15/46	1,400,000	1,330,000	Leidos, Inc.		
4.63% due 06/15/45	800,000	776,000	2.30% due 02/15/31	34,450,000	29,862,983
Magellan Midstream			3.63% due 05/15/25	9,200,000	9,197,700
Partners, LP			4.38% due 05/15/30	2,650,000	2,679,561
3.25% due 06/01/30	23,260,000	22,640,507	NetApp, Inc.		
3.95% due 03/01/50	1,600,000	1,513,510	2.70% due 06/22/30	43,505,000	40,141,838
Cheniere Corpus			CDW LLC / CDW		
Christi Holdings LLC			Finance Corp.		
2.74% due 12/31/39 <sup>4</sup>	19,150,000	16,662,640	3.57% due 12/01/31	43,190,000	40,013,375
Midwest Connector			Citrix Systems, Inc.		
Capital Company			1.25% due 03/01/26	36,622,000	35,604,548
LLC			3.30% due 03/01/30	1,500,000	1,483,676
4.63% due 04/01/29 <sup>4</sup>	15,975,000	16,143,634	Oracle Corp.		
NuStar Logistics, LP			3.95% due 03/25/51	38,750,000	33,875,839
6.38% due 10/01/30	13,850,000	14,037,529	6.13% due 07/08/39	1,190,000	1,357,839
5.63% due 04/28/27	1,799,000	1,760,097	Qorvo, Inc.		
Parkland Corp.			4.38% due 10/15/29	21,000,000	21,007,035
4.63% due 05/01/30 <sup>4</sup>	8,000,000	7,440,000	3.38% due 04/01/31 <sup>4</sup>	8,675,000	7,888,611
5.88% due 07/15/27 <sup>4</sup>	395,000	394,013	Apple, Inc.		
DCP Midstream			2.55% due 08/20/60	22,850,000	18,726,070
Operating, LP			CGI, Inc.		
3.25% due 02/15/32	7,990,000	7,191,000	2.30% due 09/14/31 <sup>4</sup>	21,050,000	18,359,750

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MSCI, Inc.			Valvoline, Inc.		
3.63% due 09/01/30 <sup>4</sup>	17,718,000	\$ 16,608,588	3.63% due 06/15/31 <sup>4</sup>	18,300,000	\$ 15,809,004
3.88% due 02/15/31 <sup>4</sup>	1,769,000	1,677,286	Newmont Corp.		
Workday, Inc.			2.60% due 07/15/32	13,000,000	11,959,071
3.80% due 04/01/32	12,500,000	12,476,213	Reliance Steel & Aluminum Co.		
TeamSystem SpA			2.15% due 08/15/30	12,040,000	10,792,611
3.50% due 02/15/28	EUR 5,000,000	5,207,757	Corporation Nacional del Cobre de Chile		
Booz Allen Hamilton, Inc.			3.75% due 01/15/31 <sup>4</sup>	10,430,000	10,438,614
3.88% due 09/01/28 <sup>4</sup>	4,550,000	4,392,069	INEOS Quattro Finance 2 plc		
Presidio Holdings, Inc.			2.50% due 01/15/26	EUR 8,500,000	8,869,647
4.88% due 02/01/27 <sup>4</sup>	2,300,000	2,265,500	Steel Dynamics, Inc.		
Microchip Technology, Inc.			2.40% due 06/15/25	5,950,000	5,751,688
0.97% due 02/15/24	1,650,000	1,581,361	Nucor Corp.		
Skyworks Solutions, Inc.			2.00% due 06/01/25	5,000,000	4,839,921
0.90% due 06/01/23	500,000	488,839	Carpenter Technology Corp.		
Open Text Holdings, Inc.			6.38% due 07/15/28	2,125,000	2,133,606
4.13% due 02/15/30 <sup>4</sup>	210,000	199,121	Southern Copper Corp.		
<b>Total Technology</b>		<u>405,336,143</u>	7.50% due 07/27/35	1,150,000	1,480,786
<b>BASIC MATERIALS - 1.2%</b>			WR Grace Holdings LLC		
Newcrest Finance Pty Ltd.			4.88% due 06/15/27 <sup>4</sup>	925,000	905,067
3.25% due 05/13/30 <sup>4</sup>	55,600,000	53,170,900	Sherwin-Williams Co.		
4.20% due 05/13/50 <sup>4</sup>	26,390,000	25,665,593	2.75% due 06/01/22	220,000	220,290
Anglo American Capital plc			<b>Total Basic Materials</b>		<u>282,359,127</u>
5.63% due 04/01/30 <sup>4</sup>	39,500,000	43,536,588	<b>UTILITIES - 1.0%</b>		
2.63% due 09/10/30 <sup>4</sup>	18,000,000	16,320,783	Cheniere Corpus Christi Holdings LLC		
3.95% due 09/10/50 <sup>4</sup>	14,140,000	13,240,902	3.52% due 12/31/39 <sup>†††</sup>	97,100,000	89,030,307
2.25% due 03/17/28 <sup>4</sup>	1,010,000	922,404	AES Corp.		
2.88% due 03/17/31 <sup>4</sup>	70,000	64,512	3.95% due 07/15/30 <sup>4</sup>	27,890,000	27,629,413
Yamana Gold, Inc.			3.30% due 07/15/25 <sup>4</sup>	3,750,000	3,679,125
2.63% due 08/15/31	19,350,000	17,332,537	NRG Energy, Inc.		
4.63% due 12/15/27	3,000,000	3,045,233	2.45% due 12/02/27 <sup>4</sup>	26,000,000	23,979,894
Alcoa Nederland Holding BV			Arizona Public Service Co.		
4.13% due 03/31/29 <sup>4</sup>	8,600,000	8,427,398	3.35% due 05/15/50	23,140,000	20,130,636
5.50% due 12/15/27 <sup>4</sup>	6,525,000	6,753,897	Enel Finance International N.V.		
6.13% due 05/15/28 <sup>4</sup>	2,800,000	2,933,000	2.88% due 07/12/41 <sup>4</sup>	19,800,000	16,316,828
Minerals Technologies, Inc.					
5.00% due 07/01/28 <sup>4</sup>	18,630,000	17,745,075			



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alexander Funding Trust			Bain Capital, LP		
1.84% due 11/15/23 <sup>4</sup>	14,400,000	\$ 13,957,641	3.72% due		
Xcel Energy, Inc.			04/15/42 <sup>†††</sup>	20,300,000	\$ 18,406,135
2.35% due 11/15/31	11,610,000	10,555,214	<b>Total Financial Institutions</b>		<u>52,573,170</u>
Clearway Energy Operating LLC			<b>Total Corporate Bonds</b>		
3.75% due 02/15/31 <sup>4</sup>	11,150,000	10,426,309	(Cost \$10,394,906,117)		<u>9,726,068,456</u>
ONE Gas, Inc.			<b>ASSET-BACKED SECURITIES<sup>††</sup> - 22.3%</b>		
0.85% due 03/11/23	1,620,000	1,597,897	<b>COLLATERALIZED LOAN OBLIGATIONS - 14.3%</b>		
NiSource, Inc.			LCCM Trust		
5.65% due 02/01/45	1,370,000	1,552,757	2021-FL3, 1.85%		
Progress Energy, Inc.			(1 Month USD		
6.00% due 12/01/39	1,290,000	1,536,749	LIBOR + 1.45%,		
Entergy Texas, Inc.			Rate Floor: 1.45%)		
1.50% due 09/01/26	1,650,000	1,513,120	due 11/15/38 <sup>◊,4</sup>	98,500,000	97,450,039
Nevada Power Co.			2021-FL3, 2.20%		
6.65% due 04/01/36	1,180,000	1,508,774	(1 Month USD		
Southern Power Co.			LIBOR + 1.80%,		
5.25% due 07/15/43	1,350,000	1,444,439	Rate Floor: 1.80%)		
Consolidated Edison Company of New York, Inc.			due 11/15/38 <sup>◊,4</sup>	36,950,000	36,395,621
5.10% due 06/15/33	1,080,000	1,184,173	2021-FL3, 2.60%		
Oncor Electric Delivery Company LLC			(1 Month USD		
7.00% due 05/01/32	850,000	1,095,154	LIBOR + 2.20%,		
Dominion Energy, Inc.			Rate Floor: 2.20%)		
1.36% (3 Month USD			due 11/15/38 <sup>◊,4</sup>	20,750,000	20,388,686
LIBOR + 0.53%,			LoanCore Issuer Ltd.		
Rate Floor: 0.00%)			2021-CRE6, 2.09%		
due 09/15/23 <sup>◊</sup>	1,030,000	1,028,131	(1 Month USD		
Atmos Energy Corp.			LIBOR + 1.90%,		
0.63% due 03/09/23	800,000	788,104	Rate Floor: 1.90%)		
OGE Energy Corp.			due 11/15/38 <sup>◊,4</sup>	44,000,000	43,489,855
0.70% due 05/26/23	360,000	<u>352,685</u>	2021-CRE4, 1.86%		
<b>Total Utilities</b>		<u>229,307,350</u>	(30 Day Average		
<b>FINANCIAL INSTITUTIONS - 0.2%</b>			SOFR + 1.81%,		
CBS Studio Center			Rate Floor: 1.70%)		
3.06% (30 Day			due 07/15/35 <sup>◊,4</sup>	25,982,000	25,523,566
Average SOFR			2021-CRE6, 2.49%		
+ 3.00%, Rate			(1 Month USD		
Floor: 3.00%) due			LIBOR + 2.30%,		
01/09/24 <sup>◊,†††</sup>	34,100,000	34,167,035	Rate Floor: 2.30%)		
			due 11/15/38 <sup>◊,4</sup>	22,825,000	22,336,960
			2019-CRE2, 1.90%		
			(1 Month USD		
			LIBOR + 1.50%,		
			Rate Floor: 1.50%)		
			due 05/15/36 <sup>◊,4</sup>	19,984,000	19,939,410

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-CRE5, 3.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 <sup>0.4</sup>	14,350,000	\$ 14,101,982			
2019-CRE2, 2.10% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 <sup>0.8</sup>	11,575,000	11,474,649			
2021-CRE4, 2.66% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 <sup>0.8</sup>	5,600,000	5,506,861			
2019-CRE3, 1.45% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34 <sup>0.8</sup>	4,983,336	4,968,234			
2019-CRE3, 2.00% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 <sup>0.8</sup>	4,410,000	4,359,543			
BXMT Ltd.					
2020-FL2, 1.07% (30 Day Average SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 <sup>0.4</sup>	76,225,000	75,504,597			
2020-FL3, 1.92% (30 Day Average SOFR + 1.86%, Rate Floor: 1.75%) due 11/15/37 <sup>0.4</sup>	23,550,000	23,334,541			
2020-FL3, 2.72% (30 Day Average SOFR + 2.66%, Rate Floor: 2.55%) due 11/15/37 <sup>0.4</sup>	16,125,000	15,911,940			
2020-FL2, 1.57% (30 Day Average SOFR + 1.51%, Rate Floor: 1.40%) due 02/15/38 <sup>0.4</sup>	16,000,000	15,852,533			
			2020-FL3, 2.32% (30 Day Average SOFR + 2.26%, Rate Floor: 2.15%) due 11/15/37 <sup>0.8</sup>	10,600,000	\$ 10,514,223
			2020-FL2, 1.82% (30 Day Average SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 <sup>0.8</sup>	5,360,000	5,241,734
			2020-FL2, 1.32% (30 Day Average SOFR + 1.26%, Rate Floor: 1.15%) due 02/15/38 <sup>0.8</sup>	5,200,000	5,118,804
			Cerberus Loan		
			Funding XXX, LP		
			2020-3A, 2.09% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 <sup>0.4</sup>	100,000,000	100,448,130
			2020-3A, 2.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 <sup>0.4</sup>	10,200,000	10,278,878
			HERA Commercial Mortgage Ltd.		
			2021-FL1, 2.07% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 <sup>0.4</sup>	49,562,000	48,715,972
			2021-FL1, 1.77% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 <sup>0.4</sup>	28,000,000	27,524,423
			2021-FL1, 2.42% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 <sup>0.4</sup>	19,200,000	18,615,045

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-FL1, 1.52% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 <sup>0.8</sup>	10,000,000	\$ 9,876,355			
Cerberus Loan Funding XXXII, LP 2021-2A, 1.86% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 <sup>0.4</sup>	65,000,000	64,799,962			
2021-2A, 3.09% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 <sup>0.4</sup>	20,925,000	20,843,108			
2021-2A, 2.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 <sup>0.4</sup>	19,200,000	18,912,889			
Golub Capital Partners CLO 33M Ltd. 2021-33A, 2.36% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 <sup>0.4</sup>	104,600,000	104,549,478			
Woodmont Trust 2020-7A, 2.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 <sup>0.4</sup>	83,000,000	83,345,488			
2020-7A, 2.84% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 <sup>0.4</sup>	13,500,000	13,602,781			
2020-7A, 2.49% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 <sup>0.4</sup>	7,000,000	7,055,050			
			Palmer Square Loan Funding Ltd. 2022-1A, 1.74% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 <sup>0.4</sup>	23,000,000	\$ 23,000,000
			2021-3A, 2.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 <sup>0.4</sup>	22,500,000	22,046,252
			2021-1A, 1.50% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 <sup>0.4</sup>	19,000,000	18,807,997
			2021-2A, 1.88% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 <sup>0.4</sup>	10,500,000	10,255,708
			2021-1A, 2.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 <sup>0.4</sup>	7,100,000	7,059,867
			2019-3A, 1.33% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 <sup>0.4</sup>	6,917,247	6,888,685
			2021-2A, 2.88% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 <sup>0.4</sup>	7,000,000	6,742,835
			MidOcean Credit CLO VII 2020-7A, 1.28% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 <sup>0.4</sup>	48,940,008	48,709,643

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-7A, 1.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 <sup>0.4</sup>	27,500,000	\$ 27,233,286			
2020-7A, 1.69% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 <sup>0.4</sup>	14,800,000	14,676,037			
Venture XIV CLO Ltd. 2020-14A, 1.54% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 <sup>0.4</sup>	67,164,167	66,794,428			
2020-14A, 2.76% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 <sup>0.4</sup>	22,725,000	22,371,369			
ABPCI Direct Lending Fund CLO II LLC 2021-1A, 1.85% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 <sup>0.4</sup>	83,450,000	83,458,370			
Cerberus Loan Funding XXXI, LP 2021-1A, 1.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 <sup>0.4</sup>	70,250,000	69,978,659			
2021-1A, 2.84% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 <sup>0.4</sup>	12,000,000	11,867,809			
			KREF Funding V LLC 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 <sup>0.†††</sup>	75,718,482	\$ 75,246,709
			0.15% due 06/25/26 <sup>†††.10</sup>	313,636,364	153,682
			Golub Capital Partners CLO 36M Ltd. 2018-36A, 1.62% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>0.4</sup>	76,300,000	75,178,436
			GPMT Ltd. 2019-FL2, 2.05% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/22/36 <sup>0.4</sup>	24,300,000	24,179,943
			2019-FL2, 2.80% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 <sup>0.4</sup>	21,400,000	21,267,517
			2019-FL2, 2.35% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 02/22/36 <sup>0.8</sup>	12,750,000	12,685,203
			2019-FL2, 1.47% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 <sup>0.8</sup>	9,272,738	9,242,810
			ABPCI Direct Lending Fund CLO V Ltd. 2021-5A, 1.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 <sup>0.4</sup>	50,650,000	50,336,841

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-5A, 2.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 <sup>◊,4</sup>	15,975,000	\$ 15,980,122			
THL Credit Lake Shore MM CLO I Ltd. 2021-1A, 1.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 <sup>◊,4</sup>	33,500,000	33,577,382			
2021-1A, 2.24% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 <sup>◊,4</sup>	30,400,000	30,416,416			
ABPCI Direct Lending Fund CLO I LLC 2021-1A, 1.95% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 <sup>◊,4</sup>	59,500,000	59,745,503			
2021-1A, 2.25% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 <sup>◊,4</sup>	2,500,000	2,505,783			
ABPCI Direct Lending Fund IX LLC 2021-9A, 1.67% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 <sup>◊,4</sup>	34,150,000	33,553,806			
2021-9A, 2.07% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 <sup>◊,4</sup>	26,000,000	25,574,559			
			Cerberus Loan Funding XXVI, LP 2021-1A, 1.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 <sup>◊,4</sup>	55,700,000	\$ 55,417,116
			2021-1A, 2.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 <sup>◊,4</sup>	3,250,000	3,254,928
			CHCP Ltd. 2021-FL1, 1.22% (30 Day Average SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 <sup>◊,4</sup>	28,000,000	27,836,435
			2021-FL1, 1.47% (30 Day Average SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 <sup>◊,4</sup>	22,250,000	21,884,408
			2021-FL1, 1.82% (30 Day Average SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 <sup>◊,8</sup>	5,900,000	5,798,920
			2021-FL1, 2.27% (30 Day Average SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 <sup>◊,8</sup>	2,950,000	2,884,350
			ABPCI Direct Lending Fund CLO IV LLC 2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/06/29 <sup>◊,†††</sup>	53,500,000	53,560,172

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FS Rialto			Wellfleet CLO Ltd.		
2021-FL3, 2.48%			2020-2A, 1.31%		
(1 Month USD			(3 Month USD		
LIBOR + 2.05%,			LIBOR + 1.06%,		
Rate Floor: 2.05%)			Rate Floor: 0.00%)		
due 11/16/36 <sup>0.4</sup>	31,150,000	\$ 30,189,926	due 10/20/29 <sup>0.4</sup>	49,919,985	\$ 49,725,442
2021-FL2, 2.48%			2018-2A, 1.83%		
(1 Month USD			(3 Month USD		
LIBOR + 2.05%,			LIBOR + 1.58%,		
Rate Floor: 2.05%)			Rate Floor: 1.58%)		
due 05/16/38 <sup>0.4</sup>	15,665,000	15,469,045	due 10/20/28 <sup>0.4</sup>	2,500,000	2,483,681
2021-FL3, 2.23%			ABPCI Direct Lending		
(1 Month USD			Fund CLO VII, LP		
LIBOR + 1.80%,			2021-7A, 1.70%		
Rate Floor: 1.80%)			(3 Month USD		
due 11/16/36 <sup>0.8</sup>	8,000,000	7,861,380	LIBOR + 1.43%,		
Owl Rock CLO IV Ltd.			Rate Floor: 1.43%)		
2021-4A, 2.08%			due 10/20/31 <sup>0.4</sup>	39,500,000	39,158,349
(3 Month USD			2021-7A, 2.12%		
LIBOR + 1.60%,			(3 Month USD		
Rate Floor: 1.60%)			LIBOR + 1.85%,		
due 08/20/33 <sup>0.4</sup>	36,500,000	36,532,379	Rate Floor: 1.85%)		
2021-4A, 2.38%			due 10/20/31 <sup>0.4</sup>	8,250,000	8,134,946
(3 Month USD			Fortress Credit		
LIBOR + 1.90%,			Opportunities		
Rate Floor: 1.90%)			XI CLO Ltd.		
due 08/20/33 <sup>0.4</sup>	16,750,000	16,692,358	2018-11A, 1.54%		
Fortress Credit			(3 Month USD		
Opportunities			LIBOR + 1.30%,		
IX CLO Ltd.			Rate Floor: 0.00%)		
2021-9A, 1.92%			due 04/15/31 <sup>0.4</sup>	44,300,000	43,606,262
(3 Month USD			2018-11A, 2.74%		
LIBOR + 1.80%,			(3 Month USD		
Rate Floor: 1.80%)			LIBOR + 2.50%,		
due 10/15/33 <sup>0.4</sup>	46,200,000	46,145,110	Rate Floor: 0.00%)		
2021-9A, 2.07%			due 04/15/31 <sup>0.4</sup>	2,300,000	2,275,383
(3 Month USD			Cerberus Loan Funding		
LIBOR + 1.95%,			XXXIII, LP		
Rate Floor: 1.95%)			2021-3A, 1.80%		
due 10/15/33 <sup>0.4</sup>	6,700,000	6,691,569	(3 Month USD		
			LIBOR + 1.56%,		
			Rate Floor: 1.56%)		
			due 07/23/33 <sup>0.4</sup>	32,000,000	31,818,928

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-3A, 2.09% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 <sup>0.4</sup>	9,500,000	\$ 9,340,646			
GoldenTree Loan Management US CLO 1 Ltd. 2021-9A, 1.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 <sup>0.4</sup>	35,900,000	35,394,043			
2021-9A, 2.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 <sup>0.4</sup>	3,900,000	3,804,151			
Cerberus Loan Funding XXXV, LP 2021-5A, 1.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 <sup>0.4</sup>	30,750,000	30,397,258			
2021-5A, 2.09% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 <sup>0.4</sup>	8,000,000	7,850,337			
ACRES Commercial Realty Ltd. 2021-FL1, 2.44% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 <sup>0.4</sup>	13,092,000	12,879,993			
2021-FL1, 3.09% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 <sup>0.8</sup>	11,750,000	11,366,514			
			2021-FL2, 2.69% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/37 <sup>0.8</sup>	10,100,000	\$ 9,925,223
			2021-FL2, 2.19% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 <sup>0.8</sup>	3,500,000	3,440,230
			LCM XXIV Ltd. 2021-24A, 1.65% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 <sup>0.4</sup>	24,200,000	23,882,832
			2021-24A, 2.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 <sup>0.4</sup>	13,050,000	12,754,844
			Golub Capital Partners CLO 16 Ltd. 2021-16A, 1.87% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 <sup>0.4</sup>	26,750,000	26,628,448
			2021-16A, 2.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 <sup>0.4</sup>	9,000,000	9,041,676
			Golub Capital Partners CLO 49M Ltd. 2021-49A, 2.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 <sup>0.4</sup>	21,695,000	21,571,913
			2021-49A, 2.85% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 <sup>0.4</sup>	12,600,000	12,308,515

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Madison Park Funding XLVIII Ltd. 2021-48A, 1.70% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 <sup>0.4</sup>	27,500,000	\$ 27,125,271			
2021-48A, 2.25% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 <sup>0.4</sup>	5,900,000	5,877,727			
BDS Ltd. 2021-FL9, 2.37% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 <sup>0.4</sup>	19,500,000	18,775,107			
2020-FL5, 1.97% (30 Day Average SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 <sup>0.8</sup>	4,400,000	4,381,529			
2021-FL9, 2.72% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/16/38 <sup>0.8</sup>	4,400,000	4,172,120			
2020-FL5, 1.52% (30 Day Average SOFR + 1.46%, Rate Floor: 1.35%) due 02/16/37 <sup>0.8</sup>	3,200,000	3,155,227			
BCC Middle Market CLO LLC 2021-1A, 1.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 <sup>0.4</sup>	30,450,000	30,070,590			
			Golub Capital Partners CLO 17 Ltd. 2017-17A, 1.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 <sup>0.4</sup>	29,900,000	\$ 29,904,120
			Diamond CLO Ltd. 2021-1A, 1.71% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 <sup>0.4</sup>	23,825,000	23,814,055
			2021-1A, 2.66% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 <sup>0.4</sup>	2,300,000	2,293,358
			2021-1A, 1.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/25/29 <sup>0.4</sup>	2,150,000	2,146,720
			2018-1A, 1.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 <sup>0.4</sup>	74,873	74,862
			Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A, 1.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 <sup>0.4</sup>	26,700,000	26,257,333
			2021-40A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 <sup>0.4</sup>	2,000,000	1,953,171



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
OCP CLO Ltd.			Madison Park		
2020-4A, 1.71%			Funding LIII Ltd.		
(3 Month USD			2022-53A, 1.94%		
LIBOR + 1.45%,			(3 Month Term		
Rate Floor: 1.45%)			SOFR + 1.75%,		
due 04/24/29 <sup>0.4</sup>	25,500,000	\$ 25,340,107	Rate Floor: 1.75%)	24,000,000	\$ 23,924,904
			due 04/21/35 <sup>0.4</sup>		
BSPDF Issuer Ltd.			Magnetite XXIX Ltd.		
2021-FL1, 2.44%			2021-29A, 1.64%		
(1 Month USD			(3 Month USD		
LIBOR + 2.25%,			LIBOR + 1.40%,		
Rate Floor: 2.25%)			Rate Floor: 1.40%)		
due 10/15/36 <sup>0.4</sup>	15,300,000	14,943,987	due 01/15/34 <sup>0.4</sup>	15,100,000	14,888,398
2021-FL1, 1.99%			2021-29A, 1.89%		
(1 Month USD			(3 Month USD		
LIBOR + 1.80%,			LIBOR + 1.65%,		
Rate Floor: 1.80%)			Rate Floor: 1.65%)		
due 10/15/36 <sup>0.8</sup>	6,500,000	6,434,439	due 01/15/34 <sup>0.4</sup>	7,700,000	7,586,014
2021-FL1, 2.94%			Marathon CLO V Ltd.		
(1 Month USD			2017-5A, 1.93%		
LIBOR + 2.75%,			(3 Month USD		
Rate Floor: 2.75%)			LIBOR + 1.45%,		
due 10/15/36 <sup>0.8</sup>	3,500,000	3,390,293	Rate Floor: 0.00%)		
			due 11/21/27 <sup>0.4</sup>	18,020,137	17,964,626
STWD Ltd.			2017-5A, 1.35%		
2019-FL1, 2.02%			(3 Month USD		
(1 Month Term			LIBOR + 0.87%,		
SOFR + 1.71%,			Rate Floor: 0.00%)		
Rate Floor: 1.60%)			due 11/21/27 <sup>0.4</sup>	4,108,715	4,101,145
due 07/15/38 <sup>0.8</sup>	11,210,000	11,106,264	Apres Static CLO Ltd.		
2019-FL1, 2.37%			2020-1A, 1.94%		
(1 Month Term			(3 Month USD		
SOFR + 2.06%,			LIBOR + 1.70%,		
Rate Floor: 1.95%)			Rate Floor: 0.00%)		
due 07/15/38 <sup>0.8</sup>	8,800,000	8,647,500	due 10/15/28 <sup>0.4</sup>	21,750,000	21,697,900
2021-FL2, 2.57%			Voya CLO Ltd.		
(1 Month USD			2020-1A, 1.30%		
LIBOR + 2.10%,			(3 Month USD		
Rate Floor: 2.10%)			LIBOR + 1.06%,		
due 04/18/38 <sup>0.8</sup>	2,820,000	2,745,222	Rate Floor: 1.06%)		
2019-FL1, 1.82%			due 04/15/31 <sup>0.4</sup>	18,850,000	18,707,569
(1 Month Term			2013-1A, due		
SOFR + 1.51%,			10/15/30 <sup>4,11</sup>	10,575,071	2,775,956
Rate Floor: 1.40%)					
due 07/15/38 <sup>0.8</sup>	2,200,000	2,188,635			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NewStar Fairfield Fund CLO Ltd. 2018-2A, 1.52% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>0.4</sup>	21,171,638	\$ 21,094,061	Anchorage Capital CLO 6 Ltd. 2021-6A, 2.44% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 <sup>0.4</sup>	18,585,000	\$ 18,510,169
Golub Capital Partners CLO 54M L.P 2021-54A, 2.17% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 <sup>0.4</sup>	21,000,000	20,825,862	AMMC CLO XIV Ltd. 2021-14A, 1.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 <sup>0.4</sup>	18,290,000	18,090,438
Allegro CLO IX Ltd. 2018-3A, 1.41% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 <sup>0.4</sup>	20,400,000	20,306,407	Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A, 1.65% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 <sup>0.4</sup>	14,100,000	13,897,004
Avery Point VI CLO Ltd. 2021-6A, 2.12% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 <sup>0.4</sup>	12,100,000	12,012,116	2021-32A, 1.95% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 <sup>0.4</sup>	4,200,000	4,110,360
2021-6A, 1.67% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/05/27 <sup>0.4</sup>	8,000,000	7,947,001	Owl Rock CLO VI Ltd. 2021-6A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 <sup>0.4</sup>	17,450,000	17,402,838
Recette CLO Ltd. 2021-1A, 1.65% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 <sup>0.4</sup>	9,800,000	9,608,922	BSPRT Issuer Ltd. 2021-FL7, 2.70% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 <sup>0.8</sup>	7,250,000	7,095,056
2021-1A, 2.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 <sup>0.4</sup>	9,200,000	8,914,617	2021-FL6, 2.45% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 <sup>0.8</sup>	5,550,000	5,379,961

**SCHEDULE OF INVESTMENTS** (Unaudited) (continued)

March 31, 2022

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-FL7, 2.45% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/38 <sup>0.8</sup>	4,875,000	\$ 4,820,210			
Cerberus Loan Funding XXXVI, LP			Octagon Investment Partners 49 Ltd.		
2021-6A, 1.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 <sup>0.4</sup>	16,529,834	16,442,185	2021-5A, 1.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 <sup>0.4</sup>	12,800,000	\$ 12,659,612
KREF			Greystone Commercial Real Estate Notes		
2021-FL2, 2.44% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 <sup>0.4</sup>	16,600,000	16,053,520	2021-FL3, 2.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 <sup>0.8</sup>	12,000,000	11,638,828
Owl Rock CLO II Ltd.			Neuberger Berman CLO XVI-S Ltd.		
2021-2A, 1.80% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 <sup>0.4</sup>	15,600,000	15,526,496	2021-16SA, 1.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 <sup>0.4</sup>	10,200,000	10,005,022
Dryden 36 Senior Loan Fund			Lake Shore MM CLO III LLC		
2020-36A, 2.29% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 <sup>0.4</sup>	15,200,000	15,041,938	2021-2A, 1.72% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 <sup>0.4</sup>	10,000,000	9,921,166
Golub Capital Partners CLO 25M Ltd.			Golub Capital Partners CLO 54M, LP		
2018-25A, 1.70% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 <sup>0.4</sup>	14,537,000	14,406,812	2021-54A, 1.85% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 <sup>0.4</sup>	10,000,000	9,921,018
Denali Capital CLO XI Ltd.			Shackleton CLO Ltd.		
2018-1A, 1.38% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 <sup>0.4</sup>	14,411,578	14,392,605	2017-8A, 1.55% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 <sup>0.4</sup>	5,510,000	5,454,900

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2017-8A, 1.17% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>0.4</sup>	3,724,805	\$ 3,707,871	HGI CRE CLO Ltd. 2021-FL2, 1.93% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 <sup>0.8</sup>	5,000,000	\$ 4,864,500
Treman Park CLO Ltd. 2015-1A, due 10/20/28 <sup>4.11</sup>	13,600,000	8,962,416	2021-FL2, 2.23% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 <sup>0.8</sup>	1,000,000	983,160
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A, 1.97% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 <sup>0.4</sup>	9,000,000	8,912,813	Owl Rock CLO I Ltd. 2019-1A, 2.28% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 <sup>0.4</sup>	5,650,000	5,652,857
Telos CLO Ltd. 2017-6A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 <sup>0.4</sup>	8,738,368	8,738,278	GoldenTree Loan Opportunities IX Ltd. 2018-9A, 1.41% (3 Month USD LIBOR + 1.11%, Rate Floor: 1.11%) due 10/29/29 <sup>0.4</sup>	5,016,093	4,996,862
Boyce Park CLO Ltd. 2022-1A, 2.37% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 <sup>0.4</sup>	8,800,000	8,690,787	VOYA CLO 2021-2A, 2.39% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 <sup>0.4</sup>	4,950,000	4,893,005
Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 <sup>4.11</sup>	10,000,000	8,209,444	Atlas Senior Loan Fund III Ltd. 2017-1A, 1.77% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 <sup>0.4</sup>	4,300,000	4,254,441
ACRE Commercial Mortgage Ltd. 2021-FL4, 1.87% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 <sup>0.8</sup>	3,100,000	3,049,737	Northwoods Capital XII-B Ltd. 2018-12BA, 2.68% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 <sup>0.4</sup>	4,000,000	3,969,339
2021-FL4, 1.89% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 12/18/37 <sup>0.8</sup>	3,100,000	3,038,604			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BRSP Ltd.			Halcyon Loan Advisors		
2021-FL1, 3.15%			Funding Ltd.		
(1 Month USD			2017-3A, 1.14%		
LIBOR + 2.70%,			(3 Month USD		
Rate Floor: 2.70%)			LIBOR + 0.90%,		
due 08/19/38 <sup>0.8</sup>	3,800,000	\$ 3,765,274	Rate Floor: 0.00%)		
			due 10/18/27 <sup>0.4</sup>	2,355,275	\$ 2,354,418
MF1 Multifamily			Newfleet CLO Ltd.		
Housing Mortgage			2018-1A, 1.20%		
Loan Trust			(3 Month USD		
2021-FL6, 3.02%			LIBOR + 0.95%,		
(1 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.55%,			due 04/20/28 <sup>0.4</sup>	1,337,756	1,334,109
Rate Floor: 2.55%)					
due 07/16/36 <sup>0.8</sup>	3,800,000	3,739,565	KVK CLO Ltd.		
			2017-1A, 1.14%		
Carlyle Global Market			(3 Month USD		
Strategies CLO Ltd.			LIBOR + 0.90%,		
2012-3A, due			Rate Floor: 0.00%)		
01/14/32 <sup>4.11</sup>	8,920,000	3,624,196	due 01/14/28 <sup>0.4</sup>	905,465	904,840
			Oaktree CLO Ltd.		
TRTX Issuer Ltd.			2017-1A, 1.12%		
2019-FL3, 1.32%			(3 Month USD		
(30 Day Average			LIBOR + 0.87%)		
SOFR + 1.26%,			due 10/20/27 <sup>0.4</sup>	781,416	780,202
Rate Floor: 1.15%)					
due 10/15/34 <sup>0.8</sup>	1,934,453	1,914,878	Venture XIII CLO Ltd.		
			2013-13A, due		
2019-FL3, 1.92%			09/10/29 <sup>4.11</sup>	3,700,000	508,750
(30 Day Average			Great Lakes CLO Ltd.		
SOFR + 1.86%,			2014-1A, due		
Rate Floor: 1.75%)			10/15/29 <sup>4.11</sup>	461,538	291,178
due 10/15/34 <sup>0.8</sup>	1,500,000	1,491,530	Atlas Senior Loan		
			Fund IX Ltd.		
Allegro CLO VII Ltd.			2018-9A, due		
2018-1A, 2.14%			04/20/28 <sup>4.11</sup>	1,200,000	161,640
(3 Month USD			Babson CLO Ltd.		
LIBOR + 1.90%,			2014-1A, due		
Rate Floor: 1.90%)			07/20/25 <sup>4.11</sup>	1,300,000	130,520
due 06/13/31 <sup>0.4</sup>	2,500,000	2,450,000	Avery Point II CLO Ltd.		
			2013-3X COM, due		
TICPCLO III-2 Ltd.			01/18/25 <sup>11</sup>	2,269,464	44,935
2018-3R, 1.09%			OHA Credit Partners		
(3 Month USD			IX Ltd.		
LIBOR + 0.84%,			2013-9A, due		
Rate Floor: 0.84%)			10/20/25 <sup>4.11</sup>	1,808,219	2,025
due 04/20/28 <sup>0.4</sup>	2,383,358	2,370,627			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Copper River CLO Ltd. 2007-1A, due 01/20/21 <sup>8,11</sup>	1,500,000	\$ 300			
<b>Total Collateralized Loan Obligations</b>		<u>3,450,241,078</u>			
<b>FINANCIAL - 2.1%</b>					
HV Eight LLC 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 <sup>0,†††</sup>	EUR 107,000,000	118,224,124			
Strategic Partners Fund VIII LP 3.45% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 <sup>0,†††</sup>	51,900,000	51,873,386			
2.95% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 <sup>0,†††</sup>	21,900,000	21,887,166			
Madison Avenue Secured Funding Trust Series 2021-1, 1.96% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 <sup>0,†††,4</sup>	70,150,000	70,150,000			
Station Place Securitization Trust 2021-SP1, 1.93% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 <sup>0,†††,4</sup>	42,600,000	42,600,000			
HarbourVest Structured Solutions IV Holdings, LP 2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	19,956,425	19,953,930			
			2.45% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	EUR 11,100,000	\$ 12,263,608
			Project Onyx 2.50% (90 Day Average SOFR + 2.30%, Rate Floor: 2.30%) due 01/26/27 <sup>0,†††</sup>	31,000,000	30,899,648
			KKR Core Holding Company LLC 4.00% due 08/12/31 <sup>†††</sup>	32,280,813	30,555,664
			Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 <sup>4</sup>	22,718,910	22,739,905
			Ceamar Finance LLC 3.69% due 03/22/31 <sup>†††</sup>	23,175,174	21,509,795
			Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>0,†††</sup>	EUR 10,104,427	11,166,302
			2.37% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>0,†††</sup>	9,996,267	9,999,912
			Nassau LLC 2019-1, 3.98% due 08/15/34 <sup>4</sup>	15,238,043	14,970,525
			Lightning A 5.50% due 03/01/37 <sup>†††</sup>	12,694,000	12,694,000
			Thunderbird A 5.50% due 03/01/37 <sup>†††</sup>	11,540,000	11,540,000
			Lam Trade Finance Group LLC 2.50% due 09/29/22 <sup>†††</sup>	11,000,000	10,973,460

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 <sup>4</sup>	2,599,543	<u>\$ 2,660,861</u>	Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 <sup>4</sup>	29,829,981	\$ 26,901,948
<b>Total Financial</b>		<u>516,662,286</u>	Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 <sup>4</sup>	28,644,612	24,553,078
<b>TRANSPORT-AIRCRAFT - 2.0%</b>			MAPS Ltd. 2018-1A, 4.21% due 05/15/43 <sup>4</sup>	19,909,064	18,616,484
AASET Trust			WAVE LLC 2019-1, 3.60% due 09/15/44 <sup>4</sup>	20,358,794	17,949,143
2021-1A, 2.95% due 11/16/41 <sup>4</sup>	75,652,221	62,559,167	Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 <sup>4</sup>	17,601,050	16,233,501
2020-1A, 3.35% due 01/16/40 <sup>4</sup>	25,761,157	22,653,293	2016-1, 4.45% due 08/15/41	205,701	197,505
2021-2A, 2.80% due 01/15/47 <sup>4</sup>	24,240,607	22,299,126	Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 <sup>4</sup>	12,402,520	11,183,333
2019-1, 3.84% due 05/15/39 <sup>4</sup>	11,427,407	7,324,109	2017-1, 4.58% due 02/15/42 <sup>4</sup>	5,073,311	4,911,003
2017-1A, 3.97% due 05/16/42 <sup>4</sup>	6,413,951	5,415,521	Raspro Trust 2005-1A, 1.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>0,4</sup>	6,212,574	6,183,216
2019-2, 3.38% due 10/16/39 <sup>4</sup>	2,123,515	1,685,153	Slam Ltd. 2021-1A, 3.42% due 06/15/46 <sup>4</sup>	1,429,650	1,315,259
Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 <sup>4</sup>	63,802,082	59,039,295	Stripes Aircraft Ltd. 2013-1 A1, 3.95% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 <sup>0,†††</sup>	317,788	309,979
Navigator Aircraft ABS Ltd. 2021-1, 2.77% due 11/15/46 <sup>4</sup>	47,435,731	43,683,119			
AASET US Ltd. 2018-2A, 4.45% due 11/18/38 <sup>4</sup>	43,561,312	37,565,311			
Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 <sup>4</sup>	38,224,517	35,007,289			
Sprite Ltd. 2021-1, 3.75% due 11/15/46 <sup>4</sup>	36,654,660	33,768,428			
KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 <sup>4</sup>	30,771,989	26,936,495			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Airplanes Pass Through Trust 2001-1A, due 03/15/19 <sup>o,†††,9</sup>	409,604	\$ 4			
<b>Total Transport-Aircraft</b>		<u>486,290,759</u>			
<b>WHOLE BUSINESS - 1.3%</b>					
Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 <sup>4</sup>	96,086,750	91,653,499			
SERVPRO Master Issuer LLC 2021-1A, 2.39% due 04/25/51 <sup>4</sup>	30,072,750	27,041,778			
2022-1A, 3.13% due 01/25/52 <sup>4</sup>	23,500,000	21,823,157			
Taco Bell Funding LLC 2021-1A, 2.29% due 08/25/51 <sup>4</sup>	23,511,075	20,963,415			
2016-1A, 4.97% due 05/25/46 <sup>4</sup>	14,620,875	14,866,915			
ServiceMaster Funding LLC 2020-1, 3.34% due 01/30/51 <sup>4</sup>	29,007,000	26,229,377			
2020-1, 2.84% due 01/30/51 <sup>4</sup>	9,702,000	8,784,909			
Wingstop Funding LLC 2020-1A, 2.84% due 12/05/50 <sup>4</sup>	25,372,500	23,532,385			
2022-1A, 3.73% due 03/05/52 <sup>4</sup>	10,300,000	9,862,012			
Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 <sup>4</sup>	10,320,000	10,233,993			
2021-1A, 3.15% due 04/25/51 <sup>4</sup>	9,261,018	8,448,400			
			Wendy's Funding LLC 2019-1A, 3.78% due 06/15/49 <sup>4</sup>	12,413,775	\$ 12,255,661
			2019-1A, 4.08% due 06/15/49 <sup>4</sup>	1,536,813	1,532,807
			DB Master Finance LLC 2019-1A, 4.35% due 05/20/49 <sup>4</sup>	7,695,675	7,688,680
			2021-1A, 2.79% due 11/20/51 <sup>4</sup>	6,733,125	6,031,015
			Sonic Capital LLC 2021-1A, 2.64% due 08/20/51 <sup>4</sup>	11,530,060	9,800,874
			Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.19% due 06/05/49 <sup>4</sup>	3,356,100	<u>3,330,557</u>
			<b>Total Whole Business</b>		<u>304,079,434</u>
			<b>COLLATERALIZED DEBT OBLIGATIONS - 0.9%</b>		
			Anchorage Credit Funding 4 Ltd. 2021-4A, 2.72% due 04/27/39 <sup>4</sup>	108,450,001	105,695,652
			2021-4A, 3.12% due 04/27/39 <sup>4</sup>	16,250,000	15,913,313
			Anchorage Credit Funding 3 Ltd. 2021-3A, 2.87% due 01/28/39 <sup>4</sup>	54,000,000	51,257,869
			Anchorage Credit Funding Ltd. 2021-13A, 2.88% due 07/27/39 <sup>4</sup>	32,850,000	32,220,640
			2021-13A, 3.23% due 07/27/39 <sup>8</sup>	6,345,000	6,246,403
			2021-13A, 3.65% due 07/27/39 <sup>8</sup>	1,950,000	<u>1,908,717</u>
			<b>Total Collateralized Debt Obligations</b>		<u>213,242,594</u>



**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>NET LEASE - 0.7%</b>					
STORE Master			New Economy Assets		
Funding I-VII			Phase 1 Sponsor LLC		
2016-1A, 3.96%			2021-1, 2.41% due		
due 10/20/46 <sup>4</sup>	27,943,348	\$ 27,484,845	10/20/61 <sup>4</sup>	10,000,000	\$ 9,434,337
2016-1A, 4.32%			STORE Master		
due 10/20/46 <sup>4</sup>	11,327,857	11,198,995	Funding LLC		
Capital Automotive			2014-1A, 5.00%		
REIT			due 04/20/44 <sup>4</sup>	4,323,750	4,329,427
2020-1A, 3.48%			2021-1A, 3.70%		
due 02/15/50 <sup>4</sup>	22,157,943	21,505,221	due 06/20/51 <sup>4</sup>	3,569,564	3,427,677
2021-1A, 2.76%			Capital Automotive LLC		
due 08/15/51 <sup>4</sup>	6,600,000	6,029,631	2017-1A, 4.18%		
CARS-DB4, LP			due 04/15/47 <sup>4</sup>	270,632	<u>270,755</u>
2020-1A, 3.81%			<b>Total Net Lease</b>		<u>163,409,096</u>
due 02/15/50 <sup>4</sup>	19,990,556	19,797,987	<b>SINGLE FAMILY RESIDENCE - 0.3%</b>		
2020-1A, 3.25%			Home Partners of		
due 02/15/50 <sup>4</sup>	3,425,410	3,328,531	America Trust		
CMFT Net Lease			2021-2, 2.65% due		
Master Issuer LLC			12/17/26 <sup>4</sup>	47,923,306	43,811,596
2021-1, 2.91% due			2021-3, 2.80%		
07/20/51 <sup>4</sup>	10,050,000	9,273,123	due 01/17/41 <sup>4</sup>	16,520,994	15,493,206
2021-1, 3.04% due			FirstKey Homes Trust		
07/20/51 <sup>4</sup>	5,050,000	4,582,698	2021-SFR1, 2.19%		
2021-1, 3.44% due			due 08/17/38 <sup>4</sup>	8,174,000	7,421,344
07/20/51 <sup>4</sup>	3,215,000	2,935,590	Tricon Residential Trust		
2021-1, 2.51% due			2021-SFR1, 2.59%		
07/20/51 <sup>4</sup>	3,000,000	2,754,764	due 07/17/38 <sup>4</sup>	7,000,000	<u>6,456,187</u>
Oak Street Investment			<b>Total Single Family Residence</b>		<u>73,182,333</u>
Grade Net Lease			<b>TRANSPORT-CONTAINER - 0.3%</b>		
Fund Series			Textainer Marine		
2020-1A, 2.26%			Containers VII Ltd.		
due 11/20/50 <sup>4</sup>	15,000,000	14,009,912	2020-1A, 2.73%		
CF Hippolyta LLC			due 08/21/45 <sup>4</sup>	57,550,861	55,750,445
2020-1, 2.28%			MC Ltd.		
due 07/15/60 <sup>4</sup>	10,125,538	9,549,376	2021-1, 2.63% due		
2020-1, 2.60%			11/05/35 <sup>4</sup>	11,795,014	<u>11,087,384</u>
due 07/15/60 <sup>4</sup>	4,413,814	4,059,144	<b>Total Transport-Container</b>		<u>66,837,829</u>
STORE Master			<b>INFRASTRUCTURE - 0.3%</b>		
Funding I LLC			VB-S1 Issuer LLC		
2015-1A, 4.17%			2022-1A, 4.29%		
due 04/20/45 <sup>4</sup>	9,604,930	9,437,083	due 02/15/52 <sup>4</sup>	40,900,000	39,836,976

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE
Secured Tenant Site		
Contract Revenue		
Notes Series		
2018-1A, 3.97%		
due 06/15/48 <sup>4</sup>	21,347,510	\$ 21,407,397
Hotwire Funding LLC		
2021-1, 2.66% due		
11/20/51 <sup>4</sup>	4,025,000	<u>3,766,987</u>
<b>Total Infrastructure</b>		<u>65,011,360</u>
<b>DIVERSIFIED PAYMENT RIGHTS - 0.1%</b>		
Bib Merchant Voucher		
Receivables Ltd.		
4.18% due 04/07/28 <sup>††</sup>	20,679,419	20,077,726
CCR Incorporated		
MT100 Payment		
Rights Master Trust		
2012-CA, 4.75%		
due 07/10/22 <sup>4</sup>	45,238	<u>45,420</u>
<b>Total Diversified Payment Rights</b>		<u>20,123,146</u>
<b>INSURANCE - 0.0%</b>		
JGWPT XXIII LLC		
2011-1A, 4.70%		
due 10/15/56 <sup>4</sup>	2,603,698	2,751,974
JGWPT XXV LLC		
2012-1A, 4.21%		
due 02/16/65 <sup>4</sup>	2,137,228	2,230,358
JGWPT XXIV LLC		
2011-2A, 4.94%		
due 09/15/56 <sup>4</sup>	1,861,141	2,020,181
JGWPT XXXI LLC		
2014-1A, 3.96%		
due 03/15/63 <sup>4</sup>	1,035,027	1,061,055
321 Henderson		
Receivables VI LLC		
2010-1A, 5.56%		
due 07/15/59 <sup>4</sup>	938,759	975,630
JG Wentworth		
XXXV LLC		
2015-2A, 3.87%		
due 03/15/58 <sup>4</sup>	35,486	<u>36,431</u>
<b>Total Insurance</b>		<u>9,075,629</u>
<b>Total Asset-Backed Securities</b>		
(Cost \$5,508,243,284)		<u>5,368,155,544</u>

**U.S. GOVERNMENT SECURITIES<sup>††</sup> - 12.9%**

	FACE AMOUNT	VALUE
U.S. Treasury Notes		
1.88% due 02/15/32 <sup>7</sup>	1,900,000,000	\$1,824,593,750
2.00% due 04/30/24	9,160,000	9,089,869
2.25% due 08/15/27	3,370,000	3,333,667
0.50% due 05/31/27	2,600,000	2,353,000
1.50% due 10/31/24	2,100,000	2,048,812
1.50% due 01/31/27	2,000,000	1,911,250
2.13% due 05/15/25	880,000	869,275
1.38% due 11/15/31	347,000	318,373
U.S. Treasury Bonds		
2.00% due 08/15/51	800,000,000	721,750,000
1.88% due 02/15/51	330,000,000	288,350,390
due 02/15/51 <sup>12,13</sup>	310,000,000	153,281,475
1.88% due 11/15/51	100,000,000	87,718,750
2.88% due 08/15/45	2,630,000	2,741,364
2.38% due 11/15/49	2,300,000	2,249,867
1.38% due 08/15/50	2,450,000	1,885,734
2.75% due 11/15/42	700,000	<u>710,883</u>
<b>Total U.S. Government Securities</b>		
(Cost \$3,277,701,085)		<u>3,103,206,459</u>

**COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 12.5%**

**RESIDENTIAL MORTGAGE-BACKED SECURITIES - 7.7%**

	FACE AMOUNT	VALUE
CSMC Trust		
2020-RPL5, 3.02%		
(WAC) due		
08/25/60 <sup>◊,4</sup>	81,548,848	79,897,802
2021-RPL7, 1.93%		
(WAC) due		
07/27/61 <sup>◊,4</sup>	70,085,664	66,372,673
2021-RPL4, 1.80%		
(WAC) due		
12/27/60 <sup>◊,4</sup>	46,015,603	43,798,447
2021-RPL1, 1.67%		
(WAC) due		
09/27/60 <sup>◊,4</sup>	32,433,777	31,166,699
BRAVO Residential		
Funding Trust		
2022-R1, 3.13% due		
01/29/70 <sup>4,14</sup>	83,471,833	78,934,112
2021-C, 1.62% due		
03/01/61 <sup>4,14</sup>	73,447,060	69,214,512



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
LSTAR Securities			Soundview Home		
Investment Ltd.			Loan Trust		
2021-1, 2.03% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/01/26 <sup>0.8</sup>	43,859,265	\$ 43,498,873	2006-OPT5, 0.60% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>0</sup>	41,254,030	\$ 40,364,131
2021-2, 1.93% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 03/02/26 <sup>0.8</sup>	28,678,838	28,473,282	GSAMP Trust		
OSAT Trust			2007-NC1, 0.59% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>0</sup>	27,408,635	17,453,791
2021-RPL1, 2.12% due 05/25/65 <sup>4.14</sup>	68,825,936	65,854,129	2006-HE8, 0.69% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>0</sup>	10,107,000	9,266,876
ZH Trust			2006-NC2, 0.76% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 <sup>0</sup>	6,882,972	4,730,417
2021-2, 2.35% due 10/17/27 <sup>4</sup>	45,250,000	44,441,749	2007-NC1, 0.61% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 <sup>0</sup>	6,115,267	3,678,727
2021-1, 2.25% due 02/18/27 <sup>4</sup>	17,750,000	17,427,628	Alternative Loan Trust		
Home Equity			2007-OA4, 0.80% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 05/25/47 <sup>0</sup>	18,316,402	17,234,870
Loan Trust			2007-OH3, 1.04% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 <sup>0</sup>	7,079,178	6,653,623
2007-FRET, 0.65% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup>	61,898,330	59,188,904	2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 <sup>0</sup>	6,504,406	4,614,443
JP Morgan Mortgage					
Acquisition Trust					
2006-WMC4, 0.59% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 <sup>0</sup>	67,648,543	48,607,014			
2006-WMC4, 0.58% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>0</sup>	12,470,700	7,533,333			
2006-WMC3, 0.94% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 <sup>0</sup>	2,000,818	1,593,675			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-OA7, 0.64% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 <sup>o</sup>	2,760,893	\$ 2,510,785			
2007-OH3, 0.90% (1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 <sup>o</sup>	703,696	657,067			
NovaStar Mortgage Funding Trust Series 2007-2, 0.66% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>o</sup>	28,831,405	28,125,612			
2007-1, 0.59% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 <sup>o</sup>	3,142,129	2,345,946			
Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 <sup>o,4</sup>	14,477,000	14,293,908			
2022-NQM2, 4.20% (WAC) due 03/25/67 <sup>o,4</sup>	14,231,000	14,044,742			
Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 1.09% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>o</sup>	24,693,815	24,408,029			
			2006-BC4, 0.80% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 <sup>o</sup>	2,703,458	\$ 2,655,059
			2006-BC6, 0.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 <sup>o</sup>	222,728	220,647
			2006-OPT1, 0.72% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 <sup>o</sup>	41,562	41,405
			Citigroup Mortgage Loan Trust, Inc. 2007-AMC1, 0.62% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 <sup>o,4</sup>	23,318,825	15,096,575
			2007-AMC3, 0.64% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 <sup>o</sup>	6,859,643	6,249,954
			2006-WF1, 5.07% due 03/25/36	8,513,207	5,166,847
			ACE Securities Corporation Home Equity Loan Trust Series 2006-NC1, 1.07% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 <sup>o</sup>	16,761,000	16,287,259
			2007-ASPT, 0.66% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/37 <sup>o</sup>	8,627,714	4,876,523

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-WM2, 0.67% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 <sup>o</sup>	6,790,946	\$ 3,629,726			
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 0.97% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 <sup>o</sup>	10,149,434	9,605,996			
2006-AR10, 0.80% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 <sup>o</sup>	9,193,426	8,883,914			
2006-AR9, 0.98% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>o</sup>	4,231,112	3,664,676			
2006-7, 4.12% due 09/25/36	5,488,348	2,039,493			
2006-8, 4.19% due 10/25/36	364,097	165,426			
IXIS Real Estate Capital Trust 2007-HE1, 0.57% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 <sup>o</sup>	33,855,539	10,267,728			
2006-HE1, 1.06% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>o</sup>	12,432,668	7,629,879			
2007-HE1, 0.69% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>o</sup>	6,425,297	1,974,895			
			2007-HE1, 0.62% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>o</sup>	6,034,526	\$ 1,840,589
			2007-HE1, 0.52% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>o</sup>	5,020,447	1,513,905
			American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 <sup>10</sup>	136,830,121	21,467,620
			Starwood Mortgage Residential Trust 2020-1, 2.56% (WAC) due 02/25/50 <sup>o,4</sup>	12,023,568	11,760,925
			2020-1, 2.41% (WAC) due 02/25/50 <sup>o,4</sup>	9,248,898	9,044,913
			Credit Suisse Mortgage Capital Certificates 2021-RPL9, 2.44% (WAC) due 02/25/61 <sup>o,4</sup>	20,801,302	19,775,999
			Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 0.98% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 <sup>o</sup>	33,408,568	12,925,224
			2006-HE6, 0.74% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 <sup>o</sup>	9,042,368	5,817,205
			SPS Servicer Advance Receivables Trust 2020-T2, 1.83% due 11/15/55 <sup>4</sup>	20,000,000	18,700,686

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cascade Funding			2006-QO2, 1.00%		
Mortgage Trust			(1 Month USD		
2018-RM2, 4.00%			LIBOR + 0.54%,		
(WAC) due			Rate Floor: 0.54%)		
10/25/68 <sup>0.8</sup>	10,674,391	\$ 10,690,254	due 02/25/46 <sup>0</sup>	5,463,923	\$ 1,399,235
2019-RM3, 2.80%			2006-QO6, 0.82%		
(WAC) due			(1 Month USD		
06/25/69 <sup>0.8</sup>	7,888,676	7,751,004	LIBOR + 0.36%,		
Lehman XS Trust Series			Rate Floor: 0.36%)		
2007-4N, 0.66%			due 02/25/46 <sup>0</sup>	4,776,900	1,277,646
(1 Month USD			2007-QO3, 0.78%		
LIBOR + 0.20%,			(1 Month USD		
Rate Floor: 0.20%)			LIBOR + 0.32%,		
due 03/25/47 <sup>0</sup>	9,385,550	9,455,206	Rate Floor: 0.32%)		
2007-2N, 0.82%			due 03/25/47 <sup>0</sup>	928,697	873,250
(1 Month USD			Ameriquest Mortgage		
LIBOR + 0.18%,			Securities Trust		
Rate Floor: 0.18%)			2006-M3, 0.62%		
due 02/25/37 <sup>0</sup>	5,446,075	5,377,726	(1 Month USD		
2007-15N, 0.71%			LIBOR + 0.16%,		
(1 Month USD			Rate Floor: 0.16%)		
LIBOR + 0.25%,			due 10/25/36 <sup>0</sup>	28,265,165	10,876,218
Rate Floor: 0.00%)			2006-M3, 0.56%		
due 08/25/37 <sup>0</sup>	1,759,660	1,699,996	(1 Month USD		
2006-10N, 0.88%			LIBOR + 0.10%,		
(1 Month USD			Rate Floor: 0.10%)		
LIBOR + 0.42%,			due 10/25/36 <sup>0</sup>	11,873,268	4,543,048
Rate Floor: 0.42%)			First NLC Trust		
due 07/25/46 <sup>0</sup>	349,302	354,346	2005-4, 1.24% (1		
RALI Series Trust			Month USD		
2007-QO4, 0.84%			LIBOR + 0.78%,		
(1 Month USD			Rate Cap/Floor:		
LIBOR + 0.38%,			14.00%/0.78%)		
Rate Floor: 0.38%)			due 02/25/36 <sup>0</sup>	11,924,116	11,774,768
due 05/25/47 <sup>0</sup>	4,625,323	4,418,998	2005-1, 0.92% (1		
2006-QO2, 0.90%			Month USD		
(1 Month USD			LIBOR + 0.46%,		
LIBOR + 0.44%,			Rate Cap/Floor:		
Rate Floor: 0.44%)			14.00%/0.46%)		
due 02/25/46 <sup>0</sup>	16,848,620	4,190,014	due 05/25/35 <sup>0</sup>	2,440,017	2,293,096
2007-QO2, 0.61%					
(1 Month USD					
LIBOR + 0.15%,					
Rate Floor: 0.15%)					
due 02/25/47 <sup>0</sup>	7,788,671	3,425,141			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Bear Stearns Asset Backed Securities I Trust			2006-HE9, 0.60% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due 11/25/36°	3,480,306	\$ 1,787,168
	13,552,725	\$ 13,265,450	HarborView Mortgage Loan Trust		
ABFC Trust			2006-14, 0.60% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47°	7,359,949	6,817,765
2007-WMC1, 1.71% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37°	16,683,422	13,246,999	2006-12, 0.64% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38°	5,716,869	5,408,976
Master Asset Backed Securities Trust			Fremont Home Loan Trust		
2006-WMC4, 0.61% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36°	11,107,028	4,366,979	2006-E, 0.58% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 01/25/37°	12,679,129	\$ 6,856,344
2006-NC2, 0.94% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36°	8,179,080	3,932,130	2006-D, 0.61% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36°	10,961,508	4,915,318
2006-WMC3, 0.62% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36°	5,915,604	2,484,669	First Franklin Mortgage Loan Trust		
2007-WMC1, 0.62% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37°	6,133,597	2,188,948	2006-FF16, 0.74% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 12/25/36°	21,702,094	11,424,885
Securitized Asset Backed Receivables LLC Trust			Merrill Lynch Alternative Note Asset Trust Series		
2006-WM4, 0.62% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36°	31,203,182	11,154,576	2007-A1, 0.92% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37°	20,244,570	8,097,042



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-A1, 0.76% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 <sup>o</sup>	7,677,079	\$ 3,034,458			
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 1.06% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 <sup>o</sup>	10,072,000	9,889,088			
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W4, 1.22% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 <sup>o</sup>	10,505,257	9,455,660			
Long Beach Mortgage Loan Trust 2006-8, 0.78% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>o</sup>	15,281,923	5,449,590			
2006-6, 0.96% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 <sup>o</sup>	4,753,914	2,294,185			
2006-8, 0.64% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>o</sup>	4,078,460	1,443,364			
			Credit-Based Asset Servicing and Securitization LLC 2006-CB2, 0.84% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 <sup>o</sup>	9,274,183	\$ 9,044,138
			WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 0.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>o</sup>	5,426,434	4,376,107
			2007-HE4, 0.71% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>o</sup>	3,748,751	2,731,756
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR4, 0.72% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 <sup>o</sup>	10,360,966	4,607,623
			2007-OA2, 0.91% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 <sup>o</sup>	2,331,815	2,279,867
			WaMu Mortgage Pass- Through Certificates Series Trust 2007-OA6, 0.95% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>o</sup>	5,186,214	4,585,356

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-AR13, 1.02% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 <sup>o</sup>	1,593,207	\$ 1,494,347			
2006-AR11, 1.06% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 <sup>o</sup>	753,244	700,555			
COLT Mortgage Loan Trust					
2021-2, 2.38% (WAC) due 08/25/66 <sup>o,4</sup>	7,108,000	6,335,537			
Wachovia Asset Securitization Issuance II LLC Trust					
2007-HE2A, 0.59% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 <sup>o,4</sup>	3,592,465	3,451,385			
2007-HE1, 0.60% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>o,4</sup>	2,882,462	2,846,449			
Impac Secured Assets CMN Owner Trust					
2005-2, 0.96% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 <sup>o</sup>	6,280,435	5,896,541			
American Home Mortgage Assets Trust					
2006-4, 0.65% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 <sup>o</sup>	7,465,286	4,576,482			
			2006-6, 0.65% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 <sup>o</sup>	1,444,963	\$ 1,266,291
			GSAA Home Equity Trust		
			2006-5, 0.82% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 <sup>o</sup>	13,378,444	5,690,339
			2007-7, 1.00% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>o</sup>	76,311	75,626
			Option One Mortgage Loan Trust		
			2007-2, 0.71% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>o</sup>	5,315,293	3,230,533
			2007-5, 0.68% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 <sup>o</sup>	2,308,533	1,668,077
			ASG Resecuritization Trust		
			2010-3, 0.69% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 <sup>o,4</sup>	3,099,852	3,036,758
			Morgan Stanley Capital I Incorporated Trust		
			2006-HE1, 1.04% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 <sup>o</sup>	2,236,091	2,190,506

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 01/26/60 <sup>o,4</sup>	1,795,641	\$ 1,740,363			
Countrywide Asset- Backed Certificates 2005-15, 0.91% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 <sup>o</sup>	1,500,000	1,482,902			
Morgan Stanley Resecuritization Trust 2014-R9, 0.32% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 <sup>o,4</sup>	1,158,197	1,141,548			
Structured Asset Investment Loan Trust 2006-3, 0.76% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 <sup>o</sup>	466,571	457,324			
2004-BNC2, 1.66% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 <sup>o</sup>	430,500	429,967			
Nomura Resecuritization Trust 2015-4R, 2.27% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>o,4</sup>	872,371	813,374			
			2015-4R, 0.78% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 <sup>o,4</sup>	33,254	\$ 33,193
			Impac Secured Assets Trust 2006-2, 0.63% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 <sup>o</sup>	789,310	717,497
			Alliance Bancorp Trust 2007-OA1, 0.94% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 <sup>o</sup>	605,199	559,279
			UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	224,926	222,361
			Morgan Stanley Re-REMIC Trust 2010-R5, 2.24% due 06/26/36 <sup>4</sup>	148,171	136,433
			Irwin Home Equity Loan Trust 2007-1, 6.35% due 08/25/37 <sup>4</sup>	2,050	<u>2,039</u>
			<b>Total Residential Mortgage- Backed Securities</b>		<u>1,865,910,602</u>
			<b>GOVERNMENT AGENCY - 2.2%</b>		
			Fannie Mae 3.40% due 02/01/33	25,000,000	24,122,591
			2.40% due 03/01/40	27,004,000	23,877,262
			3.83% due 05/01/49	19,000,000	20,045,041
			2.81% due 09/01/39	20,780,000	19,760,726
			4.17% due 02/01/49	16,500,000	18,043,255
			2.27% due 10/01/41	16,935,000	14,422,250
			4.08% due 04/01/49	12,879,000	13,891,544
			3.42% due 09/01/47	12,522,972	12,496,227
			due 12/25/43 <sup>12,13</sup>	13,855,527	11,745,948

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.57% due 08/01/51	12,488,537	\$ 11,054,073	2.69% due 02/01/52	2,496,106	\$ 2,254,370
2.07% due 10/01/50	13,174,032	11,033,439	3.51% due 11/01/37	2,150,000	2,228,347
4.21% due 10/01/48	9,750,000	10,663,166	2.92% due 03/01/50	2,363,446	2,212,667
2.00% due 09/01/50	11,828,033	9,777,652	2.51% due 07/01/50	2,383,398	2,135,594
3.43% due 03/01/33	8,100,000	8,324,046	2.62% due 12/01/51	2,344,108	2,088,027
2.31% due 10/01/41	9,435,000	8,092,883	2.93% due 03/01/52	2,100,000	1,964,453
1.76% due 08/01/40	9,360,000	7,558,533	3.17% due 02/01/30	1,750,000	1,782,769
2.17% due 03/01/51	8,638,000	7,192,808	2.68% due 04/01/50	1,926,899	1,752,918
2.44% due 10/01/51	8,500,000	7,175,270	2.77% due 02/01/36	1,742,593	1,698,020
3.29% due 03/01/33	6,700,000	6,734,110	3.46% due 08/01/49	1,677,379	1,681,896
4.04% due 08/01/48	6,100,000	6,581,293	3.50% due 12/01/47	1,585,054	1,606,847
3.61% due 04/01/39	6,193,000	6,402,487	3.08% due 02/01/33	1,300,000	1,308,987
3.56% due 02/01/38	6,226,531	6,353,054	3.74% due 02/01/48	1,246,543	1,290,733
2.43% due 12/01/51	7,401,000	6,345,050	3.27% due 08/01/34	1,257,560	1,261,279
2.10% due 07/01/50	7,505,361	6,300,123	4.05% due 09/01/48	1,151,544	1,236,333
2.79% due 01/01/32	6,369,125	6,241,310	2.32% due 07/01/50	1,374,177	1,183,768
2.41% due 12/01/41	7,100,000	6,181,945	2.25% due 10/01/50	1,267,889	1,118,031
2.49% due 12/01/39	6,739,231	6,160,802	3.13% due 01/01/30	980,384	994,833
3.05% due 03/01/50	6,045,482	5,824,164	3.60% due 10/01/47	926,742	937,822
due 10/25/43 <sup>12,13</sup>	6,843,826	5,813,583	4.00% due 12/01/38	907,028	936,687
2.94% due 03/01/52	5,850,000	5,448,145	3.96% due 06/01/49	959,163	907,196
2.51% due 10/01/46	5,741,327	5,281,843	2.65% due 12/01/51	996,432	892,982
4.07% due 05/01/49	4,707,447	5,071,767	3.50% due 12/01/46	844,266	854,353
4.27% due 12/01/33	4,512,699	4,959,809	3.18% due 09/01/42	854,369	829,188
2.52% due 12/01/41	5,333,045	4,828,512	4.00% due 08/01/47	801,942	828,835
3.16% due 11/01/30	4,810,838	4,740,012	4.50% due 03/01/48	746,969	776,904
3.71% due 04/01/31	4,200,000	4,397,468	3.63% due 01/01/37	708,888	742,383
2.17% due 10/01/50	5,188,248	4,382,468	4.00% due 01/01/46	683,023	709,727
2.99% due 01/01/40	4,429,000	4,284,318	3.91% due 07/01/49	672,563	706,230
3.76% due 03/01/37	4,000,000	4,227,413	3.50% due 12/01/45	688,909	701,263
3.37% due 06/01/39	4,067,000	4,082,453	2.50% due 01/01/35	649,023	642,411
3.50% due 02/01/48	3,867,326	3,894,718	3.36% due 12/01/39	688,317	642,137
4.24% due 08/01/48	3,400,000	3,597,623	2.75% due 11/01/31	619,542	609,700
2.54% due 12/01/39	3,717,762	3,509,342	3.00% due 07/01/46	560,332	556,958
3.92% due 04/01/39	3,198,000	3,475,162	2.56% due 05/01/39	598,299	555,761
2.34% due 09/01/39	3,659,332	3,205,930	4.50% due 02/01/45	371,867	393,961
2.42% due 10/01/51	3,473,851	3,031,013	4.33% due 09/01/48	332,033	367,339
2.36% due 01/01/42	3,500,000	3,021,715	5.00% due 12/01/44	320,503	342,940
3.94% due 06/01/35	2,600,000	2,783,369	4.22% due 04/01/49	315,000	337,013
2.96% due 10/01/49	2,853,340	2,687,077	5.00% due 05/01/44	253,083	271,063
2.50% due 03/01/35	2,604,222	2,577,690	3.50% due 08/01/43	244,461	249,357
2.62% due 11/01/28	2,600,000	2,560,605	4.50% due 05/01/47	211,870	222,879
2.86% due 01/01/33	2,524,000	2,502,203	2.06% due 09/01/36	140,000	124,314
3.26% due 11/01/46	2,390,644	2,331,335	2.28% due 01/01/51	70,423	60,485

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE
Fannie Mae-Aces		
1.46% (WAC) due 03/25/35 <sup>◊,10</sup>	269,761,424	\$ 31,686,150
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 11/25/59	12,950,990	12,162,587
2.00% due 05/25/60	10,440,739	9,778,995
Freddie Mac		
3.55% due 10/01/33	4,493,885	4,505,175
3.26% due 09/01/45	2,194,891	2,142,311
4.00% due 01/15/46	1,884,401	1,892,363
1.96% due 05/01/50	1,568,016	1,275,294
1.95% due 05/01/50	1,444,558	1,173,118
3.40% due 04/01/31	976,022	1,004,010
3.50% due 01/01/44	952,679	971,510
4.00% due 02/01/46	736,385	766,921
4.00% due 11/01/45	581,110	605,189
3.00% due 08/01/46	593,458	590,149
4.50% due 06/01/48	315,634	328,882
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 <sup>◊,4</sup>	11,424,639	10,589,104
Fannie Mae		
3.01% due 04/01/42 <sup>†††</sup>	1,000,000	964,777
Freddie Mac Multifamily Structured Pass Through Certificates		
0.52% (WAC) due 12/25/24 <sup>◊,10</sup>	42,271,876	538,138
FREMF Mortgage Trust		
0.13% due 05/25/46 <sup>4,10</sup>	683,759,755	411,692
<b>Total Government Agency</b>		<u>525,482,750</u>

**COMMERCIAL MORTGAGE BACKED SECURITIES - 1.6%**

	FACE AMOUNT	VALUE
BX Commercial Mortgage Trust		
2021-VOLT, 2.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 <sup>◊,4</sup>	60,050,000	\$ 57,770,010
2021-VOLT, 2.05% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 <sup>◊,4</sup>	52,000,000	50,124,828
2022-LP2, 2.01% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 <sup>◊,4</sup>	6,300,000	6,157,904
2019-XL, 2.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36 <sup>◊,4</sup>	6,162,500	6,046,257
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 2.24% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 <sup>◊,4</sup>	14,350,000	13,917,385
2016-JP3, 3.44% (WAC) due 08/15/49 <sup>◊</sup>	10,290,000	9,596,478
2021-NYAH, 2.59% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 <sup>◊,4</sup>	8,000,000	7,709,014
2016-JP3, 1.38% (WAC) due 08/15/49 <sup>◊,10</sup>	64,393,015	3,054,174

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SMRT			2016-C3, 1.03%		
2022-MINI, 2.25%			(WAC) due		
(1 Month Term			11/15/49 <sup>◊,10</sup>	10,325,308	\$ 396,998
SOFR + 1.95%,			2013-GC15, 4.37%		
Rate Floor: 1.95%)			(WAC) due		
due 01/15/24 <sup>◊,4</sup>	32,500,000	\$ 31,909,995	09/10/46 <sup>◊</sup>	380,000	386,395
Life Mortgage Trust			Extended Stay		
2021-BMR, 2.75%			America Trust		
(1 Month USD			2021-ESH, 2.65%		
LIBOR + 2.35%,			(1 Month USD		
Rate Floor: 2.35%)			LIBOR + 2.25%,		
due 03/15/38 <sup>◊,4</sup>	19,167,918	18,352,191	Rate Floor: 2.25%)		
2021-BMR, 2.15%			due 07/15/38 <sup>◊,4</sup>	12,423,539	12,236,362
(1 Month USD			2021-ESH, 2.10%		
LIBOR + 1.75%,			(1 Month USD		
Rate Floor: 1.75%)			LIBOR + 1.70%,		
due 03/15/38 <sup>◊,4</sup>	5,160,593	4,960,360	Rate Floor: 1.70%)		
Citigroup Commercial			due 07/15/38 <sup>◊,4</sup>	6,410,546	6,317,978
Mortgage Trust			Wells Fargo		
2019-GC43, 0.63%			Commercial		
(WAC) due			Mortgage Trust		
11/10/52 <sup>◊,10</sup>	219,082,731	8,435,978	2017-C38, 1.01%		
2019-GC41, 1.06%			(WAC) due		
(WAC) due			07/15/50 <sup>◊,10</sup>	69,292,774	2,763,922
08/10/56 <sup>◊,10</sup>	104,450,651	5,986,975	2016-BNK1, 1.72%		
2016-C2, 1.74%			(WAC) due		
(WAC) due			08/15/49 <sup>◊,10</sup>	35,424,105	2,093,919
08/10/49 <sup>◊,10</sup>	32,963,747	1,937,184	2017-RB1, 1.18%		
2016-P4, 1.90%			(WAC) due		
(WAC) due			03/15/50 <sup>◊,10</sup>	35,328,078	1,682,782
07/10/49 <sup>◊,10</sup>	28,918,527	1,829,947	2016-C35, 1.89%		
2016-P5, 1.38%			(WAC) due		
(WAC) due			07/15/48 <sup>◊,10</sup>	23,586,691	1,497,934
10/10/49 <sup>◊,10</sup>	25,656,928	1,283,121	2017-C42, 0.87%		
2016-GC37, 1.69%			(WAC) due		
(WAC) due			12/15/50 <sup>◊,10</sup>	34,714,390	1,448,322
04/10/49 <sup>◊,10</sup>	18,730,343	991,629	2016-C32, 4.72%		
2015-GC35, 0.72%			(WAC) due		
(WAC) due			01/15/59 <sup>◊</sup>	1,400,000	1,414,750
11/10/48 <sup>◊,10</sup>	28,768,010	627,068	2015-NXS4, 0.51%		
2015-GC29, 1.02%			(WAC) due		
(WAC) due			12/15/48 <sup>◊,10</sup>	38,561,290	1,179,571
04/10/48 <sup>◊,10</sup>	18,694,334	476,075	2017-RC1, 1.47%		
			(WAC) due		
			01/15/60 <sup>◊,10</sup>	20,014,423	1,169,435

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-NXSS, 1.43% (WAC) due 01/15/59 <sup>o.10</sup>	23,173,314	\$ 982,368	2015-GC28, 0.98% (WAC) due 02/10/48 <sup>o.10</sup>	15,394,393	\$ 350,935
2015-P2, 0.95% (WAC) due 12/15/48 <sup>o.10</sup>	24,485,968	740,985	JPMDB Commercial Mortgage Securities Trust		
2015-C30, 0.89% (WAC) due 09/15/58 <sup>o.10</sup>	29,545,735	738,357	2017-C7, 0.85% (WAC) due 10/15/50 <sup>o.10</sup>	131,229,143	4,712,675
2016-C37, 0.81% (WAC) due 12/15/49 <sup>o.10</sup>	11,878,850	350,615	2016-C4, 3.64% (WAC) due 12/15/49 <sup>o</sup>	2,650,000	2,547,581
2015-NXST, 1.08% (WAC) due 05/15/48 <sup>o.10</sup>	8,368,688	214,668	2016-C4, 0.75% (WAC) due 12/15/49 <sup>o.10</sup>	82,591,294	2,431,248
<b>BENCHMARK</b>			2016-C2, 1.55% (WAC) due 06/15/49 <sup>o.10</sup>	26,217,778	1,130,217
Mortgage Trust			2017-C5, 0.94% (WAC) due 03/15/50 <sup>o.10</sup>	7,665,495	261,055
2020-IG3, 3.13% (WAC) due 09/15/48 <sup>o.4</sup>	5,232,000	4,545,958	<b>COMM Mortgage Trust</b>		
2019-B14, 0.78% (WAC) due 12/15/62 <sup>o.10</sup>	108,997,057	4,365,637	2018-COR3, 0.44% (WAC) due 05/10/51 <sup>o.10</sup>	196,696,994	4,588,587
2018-B2, 0.40% (WAC) due 02/15/51 <sup>o.10</sup>	130,292,149	2,138,394	2015-CR26, 0.92% (WAC) due 10/10/48 <sup>o.10</sup>	81,405,926	2,110,994
2018-B6, 0.41% (WAC) due 10/10/51 <sup>o.10</sup>	60,775,431	1,120,170	2015-CR24, 0.75% (WAC) due 08/10/48 <sup>o.10</sup>	44,712,734	936,602
2018-B6, 4.61% (WAC) due 10/10/51 <sup>o</sup>	750,000	760,780	2015-CR23, 0.88% (WAC) due 05/10/48 <sup>o.10</sup>	39,365,137	851,732
<b>GS Mortgage</b>			2015-CR27, 0.91% (WAC) due 10/10/48 <sup>o.10</sup>	26,080,631	707,252
Securities Trust			2015-CR23, 3.80% due 05/10/48	700,000	701,098
2020-GC45, 0.67% (WAC) due 02/13/53 <sup>o.10</sup>	153,644,118	6,259,554	2013-CRT13, 0.74% (WAC) due 11/10/46 <sup>o.10</sup>	35,273,959	378,602
2019-GC42, 0.81% (WAC) due 09/01/52 <sup>o.10</sup>	69,555,846	3,280,782	2014-LC15, 1.06% (WAC) due 04/10/47 <sup>o.10</sup>	9,240,311	150,104
2017-GS6, 1.02% (WAC) due 05/10/50 <sup>o.10</sup>	41,790,729	1,864,088			
2017-GS6, 3.87% due 05/10/50	521,000	515,378			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GS Mortgage Securities Corporation Trust			2017-BNK4, 1.33% (WAC) due 05/15/50 <sup>0.10</sup>	11,711,600	\$ 604,342
2020-UPTN, 3.25% (WAC) due 02/10/37 <sup>0.4</sup>	5,350,000	\$ 5,012,295	UBS Commercial Mortgage Trust		
2020-DUNE, 1.75% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 <sup>0.4</sup>	3,750,000	3,715,155	2017-C2, 1.05% (WAC) due 08/15/50 <sup>0.10</sup>	49,355,333	2,000,243
2020-DUNE, 2.30% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 <sup>0.4</sup>	1,000,000	983,269	2017-C5, 0.98% (WAC) due 11/15/50 <sup>0.10</sup>	52,743,632	1,924,990
DBGS Mortgage Trust			CD Mortgage Trust		
2018-C1, 4.63% (WAC) due 10/15/51 <sup>0</sup>	7,588,000	7,842,190	2017-CD6, 0.92% (WAC) due 11/13/50 <sup>0.10</sup>	44,561,169	1,428,751
KKR Industrial Portfolio Trust			2016-CD1, 1.37% (WAC) due 08/10/49 <sup>0.10</sup>	29,833,937	1,359,503
2021-KDIP, 1.95% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 <sup>0.4</sup>	6,562,500	6,389,739	2016-CD2, 0.56% (WAC) due 11/10/49 <sup>0.10</sup>	30,038,592	623,586
CSAIL Commercial Mortgage Trust			CD Commercial Mortgage Trust		
2019-C15, 1.04% (WAC) due 03/15/52 <sup>0.10</sup>	94,923,925	5,011,841	2017-CD4, 1.27% (WAC) due 05/10/50 <sup>0.10</sup>	31,322,265	1,364,745
2015-C1, 0.82% (WAC) due 04/15/50 <sup>0.10</sup>	49,907,392	896,756	2017-CD3, 0.98% (WAC) due 02/10/50 <sup>0.10</sup>	32,329,825	1,239,458
2016-C6, 1.87% (WAC) due 01/15/49 <sup>0.10</sup>	5,007,168	303,882	BBCMS Mortgage Trust		
BANK			2018-C2, 0.76% (WAC) due 12/15/51 <sup>0.10</sup>	57,759,519	2,418,610
2020-BN25, 0.44% (WAC) due 01/15/63 <sup>0.10</sup>	140,000,000	4,271,470	JPMCC Commercial Mortgage Securities Trust		
2017-BNK6, 0.80% (WAC) due 07/15/60 <sup>0.10</sup>	41,249,570	1,300,974	2017-JP6, 1.13% (WAC) due 07/15/50 <sup>0.10</sup>	55,862,449	2,068,145
			CGMS Commercial Mortgage Trust		
			2017-B1, 0.81% (WAC) due 08/15/50 <sup>0.10</sup>	64,639,404	2,050,905



**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.14% (WAC) due 02/15/48 <sup>0.10</sup>	68,262,716	\$ 1,850,595			
2013-C12, 0.44% (WAC) due 07/15/45 <sup>0.10</sup>	32,755,444	113,707			
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 0.87% (WAC) due 12/15/47 <sup>0.10</sup>	63,183,415	1,495,337			
CFCRE Commercial Mortgage Trust 2016-C3, 0.99% (WAC) due 01/10/48 <sup>0.10</sup>	37,611,537	1,190,860			
Banc of America Commercial Mortgage Trust 2017-BNK3, 1.01% (WAC) due 02/15/50 <sup>0.10</sup>	21,538,400	893,085			
DBJPM Mortgage Trust 2017-C6, 0.97% (WAC) due 06/10/50 <sup>0.10</sup>	22,991,558	758,303			
SG Commercial Mortgage Securities Trust 2016-C5, 1.90% (WAC) due 10/10/48 <sup>0.10</sup>	5,631,741	302,847			
Morgan Stanley Capital I Trust 2016-UBS9, 4.76% (WAC) due 03/15/49 <sup>0</sup>	275,000	267,270			
GS Mortgage Securities Corporation II 2013-GC10, 2.94% due 02/10/46	225,000	225,241			
			WFRBS Commercial Mortgage Trust 2013-C12, 1.09% (WAC) due 03/15/48 <sup>0.4,10</sup>	5,277,334	\$ 35,709
			<b>Total Commercial Mortgage Backed Securities</b>		<u>373,435,160</u>
			<b>MILITARY HOUSING - 1.0%</b>		
			Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 4.66% (WAC) due 11/25/55 <sup>0.4</sup>	70,858,555	75,512,346
			2015-R1, 4.44% (WAC) due 11/25/52 <sup>0.4</sup>	21,598,316	22,668,155
			2015-R1, 4.32% (WAC) due 10/25/52 <sup>0.4</sup>	13,467,447	13,731,090
			Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 4.66% (WAC) due 11/25/55 <sup>0.111.4</sup>	42,765,752	47,152,553
			2015-R1, 0.70% (WAC) due 11/25/55 <sup>0.111.4,10</sup>	171,090,695	12,947,731
			Capmark Military Housing Trust 2006-RILY, 6.15% due 07/10/51 <sup>111.4</sup>	12,770,475	13,961,676
			2008-AMCW, 6.90% due 07/10/55 <sup>111.4</sup>	8,179,618	10,826,949
			2007-AETC, 5.75% due 02/10/52 <sup>111.4</sup>	7,268,683	7,671,226
			2007-ROBS, 6.06% due 10/10/52 <sup>111.4</sup>	4,590,888	4,998,822

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-RILY, 0.69% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 <sup>o,†††.4</sup>	6,868,812	\$ 4,623,256	Packers Holdings LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	36,302,422	\$ 35,712,508
2007-AET2, 6.06% due 10/10/52 <sup>††.4</sup>	3,015,886	3,268,963	BGIS (BIFM CA Buyer, Inc.) 3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 <sup>†††</sup>	32,550,629	31,980,993
GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 <sup>††.4</sup>	21,795,656	23,733,495	Zephyr Bidco Ltd. 5.47% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.23%) due 07/23/25	GBP 23,950,000	30,662,066
2005-DRUM, 5.47% due 05/10/50 <sup>††.4</sup>	4,439,072	4,362,515	Mavis Tire Express Services TopCo Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	28,506,750	28,288,958
2002-MEAD, 6.85% due 05/10/37 <sup>††.4</sup>	3,237,219	3,782,985	CNT Holdings I Corp. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	24,007,500	23,852,412
2005-BLIS, 5.25% due 07/10/50 <sup>††.4</sup>	2,500,000	<u>2,578,940</u>	Pacific Bells, LLC 5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 11/10/28 <sup>†††</sup>	22,854,062	22,596,954
<b>Total Military Housing</b>		<u>251,820,702</u>	Flamingo 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 18,600,000	20,118,955
<b>Total Collateralized Mortgage Obligations</b> (Cost \$3,177,753,700)		<u>3,016,649,214</u>			
<b>SENIOR FLOATING RATE INTERESTS<sup>††.o</sup> - 8.3%</b>					
<b>CONSUMER, CYCLICAL - 1.7%</b>					
MB2 Dental Solutions LLC 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>	51,950,413	51,114,080			
7.16% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>	15,940,531	15,683,910			
Verisure Holding AB 3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 30,010,000	32,392,669			
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 6,890,000	7,450,303			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
PetSmart LLC 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	20,099,000	\$ 20,015,187	Truck Hero, Inc. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	8,910,000	\$ 8,620,425
Loire Finco Luxembourg SARL 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	19,503,738	19,235,561	PAI Holdco, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	5,111,375	5,053,872
BCP V Modular Services Holdings IV Ltd. 4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 10/06/28	EUR 14,800,000	16,131,460	Power Solutions (Panther) 3.71% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	3,931,066	3,877,014
Fertitta Entertainment LLC 4.50% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29	14,050,000	13,962,188	SP PF Buyer LLC 4.96% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,356,743	3,184,710
New Trojan Parent, Inc. 3.75% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%), Rate Floor: 3.75%) due 01/06/28	13,944,625	13,473,994	Cast & Crew Payroll LLC 3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26	1,219,167	1,209,584
Adevinta ASA 3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR 11,000,000	12,024,167	OEConnection LLC 4.46% ((1 Month USD LIBOR + 4.00%) and (Commercial Prime Lending Rate + 3.00%), Rate Floor: 4.00%) due 09/25/26	1,169,943	1,148,978
			1011778 BC Unlimited Liability Co. 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	1,027,967	1,004,622

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Rent-A-Center, Inc. 3.81% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	496,250	\$ 485,397			
<b>Total Consumer, Cyclical</b>		<u>419,280,967</u>			
<b>INDUSTRIAL - 1.6%</b>					
United Airlines, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	40,689,000	40,146,616			
American Bath Group LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	34,001,096	32,986,503			
Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	30,500,000	31,605,625			
Berry Global, Inc. 2.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	24,306,026	23,930,012			
IFCO Management GmbH 3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/29/26	EUR 19,870,000	21,503,003			
SkyMiles IP Ltd. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	20,345,893	20,978,446			
			TransDigm, Inc. 2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,726,263	\$ 14,468,553
			2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	5,768,694	5,658,743
			Merlin Buyer, Inc. 4.65% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	20,150,000	19,646,250
			Hunter Douglas, Inc. 4.00% (3 Month USD Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	19,750,000	19,330,313
			Icebox Holdco III, Inc. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	17,607,143	17,343,036
			TK Elevator Midco GmbH 4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	12,690,176	12,555,406
			3.63% (1 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR 3,000,000	3,265,741
			AI Convoy Luxembourg SARL 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 13,593,008	14,768,953

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Air Canada			DXP Enterprises, Inc.		
4.25% (1 Month USD			5.75% (1 Month USD		
LIBOR + 3.50%,			LIBOR + 4.75%,		
Rate Floor: 4.25%)			Rate Floor: 5.75%)		
due 08/11/28	13,150,000	\$ 13,012,977	due 12/23/27	5,940,000	\$ 5,876,917
Fugue Finance BV			YAK MAT (YAK		
3.25% (3 Month			ACCESS LLC)		
EURIBOR +			10.95% (3 Month		
3.25%, Rate			USD LIBOR +		
Floor: 3.25%)			10.00%, Rate		
due 08/30/24	EUR 10,500,000	11,457,978	Floor: 10.00%)		
Service Logic			due 07/10/26	7,240,000	4,627,591
Acquisition, Inc.			Charter Next		
4.75% (3 Month USD			Generation, Inc.		
LIBOR + 4.00%,			4.50% (1 Month		
Rate Floor: 4.75%)			USD LIBOR +		
due 10/29/27	11,514,722	11,380,345	3.75%, Rate		
Hillman Group, Inc.			Floor: 4.50%)		
3.25% (1 Month USD			due 12/01/27	4,257,000	4,230,394
LIBOR + 2.75%,			Dispatch Terra		
Rate Floor: 3.25%)			Acquisition LLC		
due 07/14/28	10,749,374	10,536,644	5.26% (3 Month USD		
Filtration Group Corp.			LIBOR + 4.25%,		
3.50% (3 Month			Rate Floor: 5.00%)		
EURIBOR +			due 03/27/28	3,864,444	3,777,494
3.50%, Rate			Berlin Packaging LLC		
Floor: 3.50%)			4.28% ((1 Month		
due 03/31/25	EUR 7,928,042	8,614,958	USD LIBOR +		
3.46% (1 Month USD			3.75%) and (3		
LIBOR + 3.00%,			Month USD		
Rate Floor: 3.00%)			LIBOR + 3.75%),		
due 03/31/25	1,643,359	1,617,509	Rate Floor: 4.25%)		
CapStone Acquisition			due 03/13/28	2,892,750	2,862,376
Holdings, Inc.			Anchor Packaging LLC		
5.75% (1 Month USD			4.46% (1 Month USD		
LIBOR + 4.75%,			LIBOR + 4.00%,		
Rate Floor: 5.75%)			Rate Floor: 4.00%)		
due 11/12/27	8,706,359	8,691,819	due 07/20/26	1,943,268	1,904,403
TricorBraun			CHI Overhead		
Holdings, Inc.			Doors, Inc.		
3.75% (6 Month USD			4.50% (1 Month		
LIBOR + 3.25%,			USD LIBOR +		
Rate Floor: 3.75%)			3.50%, Rate		
due 03/03/28	7,495,645	7,296,786	Floor: 4.50%)		
			due 07/31/25	1,428,250	1,409,683

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fly Funding II SARL 2.11% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/11/25	611,866	\$ 594,580	USI, Inc. 4.26% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	19,747,761	\$ 19,566,674
CPG International LLC 3.25% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 05/05/24	508,112	503,285	4.01% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	6,421,931	6,373,638
BWAY Holding Co. 3.48% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	122,429	120,541	Nexus Buyer LLC 4.21% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	25,725,637	25,449,086
API Heat Transfer 12.00% (3 Month USD LIBOR 0.00%) (in-kind rate was 12.00%) due 01/01/24 <sup>†††.15</sup>	50,341	15,102	Higginbotham Insurance Agency, Inc. 6.25% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 <sup>†††</sup>	25,318,672	25,024,938
12.00% (3 Month USD LIBOR 0.00%) (in-kind rate was 12.00%) due 10/02/23 <sup>†††.15</sup>	9,251	<u>6,938</u>	HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	22,735,750	22,508,392
<b>Total Industrial</b>		<u>376,725,520</u>	Alter Domus 4.50% (3 Month USD SOFR + 3.75%, Rate Floor: 4.50%) due 02/17/28	20,733,325	20,461,304
<b>FINANCIAL - 1.5%</b>			Orion Advisor Solutions, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	17,460,011	17,290,824
Citadel Securities, LP 2.93% (1 Month USD Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	62,527,500	62,114,193	HUB International Ltd. 3.27% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	14,696,680	14,514,441
Jane Street Group LLC 3.21% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	36,952,085	36,374,893			
Trans Union LLC 2.75% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	29,614,750	29,355,621			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	13,232,558	\$ 13,000,988			
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	12,394,764	12,363,777			
Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 11,913,657	9,246,403			
8.24% (3 Month Canada Banker Acceptance + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 3,171,000	2,480,099			
8.38% (3 Month Canada Banker Acceptance + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 318,000	248,714			
Cross Financial Corp. 4.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	12,028,728	11,928,529			
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	10,145,113	10,081,706			
			Franchise Group, Inc. 5.29% (1 Month USD Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/22/23 <sup>†††</sup>	9,008,006	\$ 8,962,966
			Alliant Holdings Intermediate LLC 3.71% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	8,105,117	8,006,721
			NFP Corp. 3.71% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,592,127	<u>7,445,068</u>
			<b>Total Financial</b>		<u>362,798,975</u>
			<b>CONSUMER, NON-CYCLICAL - 1.5%</b>		
			Quirch Foods Holdings LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 10/27/27	38,716,219	38,425,847
			Bombardier Recreational Products, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	33,656,566	32,975,020
			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

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
National Mentor Holdings, Inc. 4.64% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%)), Rate Floor: 4.50%) due 03/02/28	28,137,023	\$ 27,171,642			
4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	538,426	519,952			
Southern Veterinary Partners LLC 5.00% (6 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	21,985,258	21,792,887			
Sunshine Investments BV 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 18,059,706	19,791,935			
Nidda Healthcare Holding GmbH 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	19,334,823			
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	19,519,448	19,226,656			
			Mission Veterinary Partners 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	19,203,500	\$ 18,963,456
			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	17,560,584
			Women's Care Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	16,220,033	15,976,733
			Blue Ribbon LLC 6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	14,478,750	14,174,696
			Endo Luxembourg Finance Company I SARL 5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	12,474,000	11,656,703
			Medline Borrower LP 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	9,000,000	8,905,500
			Avantor Funding, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	7,704,285	7,634,099



**SCHEDULE OF INVESTMENTS** (Unaudited) (continued)

March 31, 2022

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Confluent Health LLC 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	7,695,133	\$ 7,598,944	Midwest Physician Administrative Services 4.26% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/13/28	4,459,705	\$ 4,397,269
Energizer Holdings, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	7,425,000	7,295,062	Spectrum Brands, Inc. 2.50% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	3,960,000	3,903,095
SCP Eye Care Services LLC 6.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.00%) due 03/16/28	7,274,574	7,147,269	Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	3,207,600	2,980,406
Elanco Animal Health, Inc. 1.98% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	6,611,674	6,498,019	Callaway Golf Company 4.96% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	2,483,909	2,477,699
IQVIA, Inc. 2.00% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 4,683,039	5,095,273	Hostess Brands LLC 3.00% ((1 Month USD LIBOR + 2.25%) and (3 Month USD LIBOR + 2.25%), Rate Floor: 3.00%) due 08/04/25	817,424	805,890
Elsan SAS 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 06/16/28	EUR 4,500,000	4,920,422	Aveanna Healthcare LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	485,575	472,101
Pearl Intermediate Parent LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	4,775,510	4,745,663	Atkins Nutritionals, Inc. 3.85% (1 Month USD Term SOFR + 3.25%, Rate Floor: 3.85%) due 07/07/24	135,799	134,866
			<b>Total Consumer, Non-cyclical</b>	<u>361,122,345</u>	

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>TECHNOLOGY - 1.0%</b>					
Datix Bidco Ltd.			Boxer Parent Co., Inc.		
4.96% (6 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	GBP 45,800,000	\$ 59,901,553	4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 8,244,583	\$ 9,090,389
Peraton Corp.			Aston FinCo SARL		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	32,906,007	32,628,280	5.46% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/09/26 <sup>†††</sup>	GBP 5,756,573	7,429,763
Planview Parent, Inc.			Transact Holdings, Inc.		
5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	29,575,625	29,168,960	5.21% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	7,266,879	7,189,705
Team.Blue Finco SARL			Athenahealth Group, Inc.		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 22,750,000	24,796,669	4.00% (1 Month USD Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29	6,071,014	5,996,645
Valkyr Purchaser, LLC			Sportradar Capital SARL		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	23,017,500	22,959,956	3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27	EUR 5,300,000	5,731,003
Apttus Corp.			Navicure, Inc.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	12,487,250	12,435,178	4.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26	5,635,950	5,614,815
Project Boost Purchaser LLC			Storable, Inc.		
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,352,000	6,272,600	4.05% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/17/28	4,987,500	4,909,595
3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	4,650,553	4,594,607	Paya Holdings III, LLC		
			4.26% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/23/28	3,383,000	3,349,170

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Emerald TopCo, Inc. (Press Ganey) 3.80% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	1,208,350	\$ 1,190,793			
TIBCO Software, Inc. 4.21% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	884,250	878,723			
Aston FinCo SARL 4.71% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	636,018	<u>628,996</u>			
<b>Total Technology</b>		<u>244,767,400</u>			
<b>BASIC MATERIALS - 0.4%</b>					
INEOS Ltd. 2.75% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	33,287,703			
Illuminate Buyer LLC 3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	26,847,787	25,925,028			
GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	13,091,945	12,911,931			
Trinseo Materials Operating S.C.A. 2.96% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	11,016,750	10,810,186			
			W.R. Grace Holdings LLC 4.81% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,246,875	<u>\$ 1,234,406</u>
			<b>Total Basic Materials</b>		<u>84,169,254</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>	24,651,000	24,281,235
			McGraw Hill LLC 5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	20,248,873	20,014,796
			UPC Broadband Holding BV 3.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	19,200,000	18,920,064
			Xplornet Communications, Inc. 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	9,950,000	9,748,910
			Authentic Brands due 12/10/28 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	2,602,985	2,557,433
				1,023,145	1,013,762

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Radiate Holdco LLC			<b>ENERGY - 0.1%</b>		
4.00% (3 Month			ITT Holdings LLC		
USD LIBOR +			3.25% (1 Month USD		
3.25%, Rate			LIBOR + 2.75%,		
Floor: 4.00%)			Rate Floor: 3.25%)		
due 09/25/26	2,459,578	\$ 2,435,917	due 07/10/28	13,375,785	\$ 13,175,148
Zayo Group			Venture Global		
Holdings, Inc.			Calcasieu Pass LLC		
3.46% (1 Month USD			2.83% (1 Month USD		
LIBOR + 3.00%,			LIBOR + 2.38%,		
Rate Floor: 3.00%)			Rate Floor: 2.38%)		
due 03/09/27	1,652,094	1,606,249	due 08/19/26 <sup>††</sup>	10,726,864	10,673,229
Internet Brands, Inc.			Lotus Midstream, LLC		
3.96% (1 Month USD			3.71% (1 Month USD		
LIBOR + 3.50%,			LIBOR + 3.25%,		
Rate Floor: 3.50%)			Rate Floor: 3.25%)		
due 09/13/24	754,899	744,731	due 09/29/25	543,351	533,615
Flight Bidco, Inc.			<b>Total Energy</b>		<u>24,381,992</u>
3.96% (1 Month USD			<b>Total Senior Floating Rate Interests</b>		
LIBOR + 3.50%,			(Cost \$2,048,529,481)		<u>2,008,508,293</u>
Rate Floor: 3.50%)			<b>FEDERAL AGENCY BONDS<sup>††</sup> - 1.5%</b>		
due 07/23/25	737,811	712,298	Tennessee Valley Authority		
Telenet Financing			4.25% due 09/15/65	138,205,000	168,002,827
USD LLC			4.63% due 09/15/60	42,258,000	54,619,226
2.40% (1 Month			5.38% due 04/01/56	8,960,000	12,811,707
USD LIBOR +			due 09/15/53 <sup>10,12</sup>	1,612,000	546,142
2.00%, Rate			due 09/15/55 <sup>10,12</sup>	1,612,000	511,501
Floor: 2.00%)			due 09/15/56 <sup>10,12</sup>	1,612,000	490,912
due 04/28/28	620,000	604,940	due 03/15/57 <sup>10,12</sup>	1,612,000	484,175
SFR Group S.A.			due 09/15/57 <sup>10,12</sup>	1,612,000	475,917
3.93% (3 Month USD			due 09/15/58 <sup>10,12</sup>	1,612,000	458,176
LIBOR + 3.69%,			due 03/15/59 <sup>10,12</sup>	1,612,000	450,338
Rate Floor: 3.69%)			due 09/15/59 <sup>10,12</sup>	1,612,000	442,634
due 02/02/26	617,707	<u>602,845</u>	due 09/15/60 <sup>10,12</sup>	1,612,000	426,814
<b>Total Communications</b>		<u>83,243,180</u>	due 09/15/54 <sup>10,12</sup>	1,020,000	333,885
<b>UTILITIES - 0.2%</b>			due 03/15/61 <sup>10,12</sup>	1,020,000	265,442
Hamilton Projects			due 09/15/61 <sup>10,12</sup>	1,020,000	260,895
Acquiror LLC			due 09/15/62 <sup>10,12</sup>	1,020,000	250,037
5.51% (3 Month USD			due 03/15/63 <sup>10,12</sup>	1,020,000	245,730
LIBOR + 4.50%,			due 09/15/63 <sup>10,12</sup>	1,020,000	241,497
Rate Floor: 5.50%)			due 09/15/64 <sup>10,12</sup>	1,020,000	233,249
due 06/17/27	53,125,259	<u>52,018,660</u>	due 03/15/65 <sup>10,12</sup>	1,020,000	229,231
			due 09/15/65 <sup>10,12</sup>	1,020,000	224,321

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>Tennessee Valley Authority Principal Strips</b>			<b>Freddie Mac Coupon Strips</b>		
due 01/15/48 <sup>12,13</sup>	38,400,000	\$ 15,931,430	due 09/15/30 <sup>10,12</sup>	2,906,000	\$ 2,318,535
due 12/15/42 <sup>12,13</sup>	23,785,000	11,856,608	due 03/15/31 <sup>10,12</sup>	2,500,000	1,968,150
due 01/15/38 <sup>12,13</sup>	15,800,000	9,481,469	due 07/15/31 <sup>10,12</sup>	1,800,000	1,396,807
due 09/15/65 <sup>12,13</sup>	3,500,000	769,731	due 01/15/30 <sup>10,12</sup>	1,050,000	853,443
due 09/15/39 <sup>12,13</sup>	570,000	320,230	<b>Fannie Mae Principal Strips</b>		
due 04/01/56 <sup>12,13</sup>	540,000	167,614	due 08/06/38 <sup>12,13</sup>	5,850,000	3,514,932
<b>Federal Farm Credit Bank</b>			<b>Resolution Funding Corporation Principal Strips</b>		
3.58% due 04/11/47	4,900,000	5,227,129	due 01/15/30 <sup>12,13</sup>	1,950,000	1,578,837
3.00% due 03/08/32	5,100,000	4,965,437	due 04/15/30 <sup>12,13</sup>	725,000	582,602
2.00% due 05/14/40	3,000,000	2,478,618	<b>Total Federal Agency Bonds</b>		
2.04% due 12/22/45	2,870,000	2,255,639	(Cost \$400,396,341)		<u>364,877,239</u>
2.60% due 06/28/39	2,000,000	1,801,296	<b>MUNICIPAL BONDS<sup>††</sup> - 0.7%</b>		
1.99% due 07/30/40	2,000,000	1,628,982	<b>NEW YORK - 0.3%</b>		
2.48% due 11/17/36	1,650,000	1,498,946	Westchester County		
3.11% due 08/05/48	1,500,000	1,478,509	Local Development		
2.75% due 02/02/37	1,580,000	1,473,784	Corp. Revenue		
3.79% due 05/18/44	1,000,000	1,091,902	Bonds		
2.69% due 11/29/41	1,080,000	957,327	3.85% due 11/01/50	40,000,000	37,088,300
2.43% due 01/29/37	720,000	678,045	Port Authority of New		
2.90% due 12/09/41	720,000	645,373	York & New Jersey		
2.84% due 06/01/46	720,000	634,441	Revenue Bonds		
2.59% due 12/30/41	180,000	158,250	3.14% due 02/15/51	23,045,000	<u>20,710,834</u>
2.59% due 08/24/46	140,000	118,172	<b>Total New York</b>		
2.88% due 10/01/40	100,000	96,621			<u>57,799,134</u>
3.67% due 02/26/44	70,000	75,188	<b>TEXAS - 0.2%</b>		
<b>Freddie Mac</b>			Dallas Fort Worth		
due 01/02/34 <sup>12</sup>	18,000,000	12,834,324	International Airport		
due 11/15/38 <sup>12</sup>	11,265,000	6,699,769	Revenue Bonds		
due 09/15/36 <sup>12</sup>	7,355,000	4,788,723	3.09% due 11/01/40	13,800,000	12,746,380
2.05% due 08/19/50	2,010,000	1,522,641	City of San Antonio		
2.02% due 10/05/45	720,000	559,573	Texas Electric		
2.25% due 09/15/50	360,000	283,083	& Gas Systems		
<b>Federal Home Loan Bank</b>			Revenue Bonds		
3.63% due 06/22/43	4,850,000	5,175,891	2.91% due 02/01/48	10,500,000	8,927,653
3.25% due 06/10/39	4,500,000	4,603,369	Wylie Independent		
2.69% due 09/26/34	1,350,000	1,272,388	School District		
2.45% due 08/16/41	540,000	463,928	General Obligation		
<b>Fannie Mae</b>			Unlimited		
due 07/15/32 <sup>12</sup>	3,963,000	2,968,283	due 08/15/46 <sup>12</sup>	8,885,000	3,388,324
due 01/15/35 <sup>12</sup>	2,250,000	1,553,236	Central Texas		
due 02/06/33 <sup>12</sup>	1,456,000	1,072,426	Turnpike System		
due 01/15/33 <sup>12</sup>	1,450,000	1,070,902	Revenue Bonds		
			3.03% due 08/15/41	3,150,000	2,737,172

**SCHEDULE OF INVESTMENTS** (Unaudited) (continued)

March 31, 2022

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Central Texas Regional Mobility Authority Revenue Bonds 3.17% due 01/01/41	3,000,000	\$ 2,668,413	San Mateo Foster City School District General Obligation Unlimited 3.06% due 08/01/44	6,125,000	\$ 5,647,464
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	2,243,396	California State University Revenue Bonds 2.98% due 11/01/51	5,000,000	4,460,814
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 <sup>12</sup> due 11/15/41 <sup>12</sup>	2,850,000 1,500,000	998,131 654,718	Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	1,120,117
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 3.34% due 11/15/37	1,500,000	1,443,813	Hillsborough City School District General Obligation Unlimited due 09/01/37 <sup>12</sup> due 09/01/39 <sup>12</sup>	1,000,000 1,000,000	525,178 468,234
Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,300,000	1,167,170	<b>Total California</b>		<u>29,980,799</u>
Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,000,000	<u>896,208</u>	<b>ILLINOIS - 0.0%</b> State of Illinois General Obligation Unlimited 5.65% due 12/01/38 6.63% due 02/01/35	5,524,999 1,820,000	6,241,522 2,147,682
<b>Total Texas</b>		<u>37,871,378</u>	City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	<u>5,230,046</u>
<b>CALIFORNIA - 0.1%</b> California Public Finance Authority Revenue Bonds 3.07% due 10/15/40 2.55% due 01/01/40	8,000,000 3,600,000	7,178,465 3,250,235	<b>Total Illinois</b>		<u>13,619,250</u>
Oakland Unified School District/ Alameda County General Obligation Unlimited 2.87% due 08/01/35 3.12% due 08/01/40	7,405,000 600,000	6,787,145 543,147	<b>MISSISSIPPI - 0.1%</b> Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	<u>10,359,100</u>
			<b>ALABAMA - 0.0%</b> Auburn University Revenue Bonds 2.68% due 06/01/50	6,500,000	<u>5,396,495</u>

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>NORTH CAROLINA - 0.0%</b>			<b>IDAHO - 0.0%</b>		
Inlivan Revenue Bonds			Boise State University		
3.02% due 01/01/38	4,125,000	\$ 3,890,868	Revenue Bonds		
<b>Total North Carolina</b>		<u>3,890,868</u>	3.06% due 04/01/40	250,000	\$ 232,488
<b>OHIO - 0.0%</b>			<b>Total Municipal Bonds</b>		
County of Franklin			(Cost \$185,915,482)		<u>170,581,277</u>
Ohio Revenue Bonds			<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.1%</b>		
2.88% due 11/01/50	4,000,000	<u>3,198,044</u>	Panama Government International Bond		
<b>WASHINGTON - 0.0%</b>			4.50% due 04/16/50	22,700,000	22,419,655
Central Washington			Bermuda Government International Bond		
University			3.38% due 08/20/50 <sup>4</sup>	8,400,000	7,373,520
Revenue Bonds			Chile Government International Bond		
6.95% due 05/01/40	1,750,000	<u>2,343,300</u>	4.34% due 03/07/42	360,000	<u>369,565</u>
<b>ARIZONA - 0.0%</b>			<b>Total Foreign Government Debt</b>		
Northern Arizona			(Cost \$34,205,132)		<u>30,162,740</u>
University			<b>SENIOR FIXED RATE INTERESTS<sup>†††</sup> - 0.0%</b>		
Revenue Bonds			<b>INDUSTRIAL - 0.0%</b>		
3.09% due 08/01/39	2,350,000	<u>2,145,841</u>	CTL Logistics		
<b>FLORIDA - 0.0%</b>			2.65% due 10/10/42	7,057,887	<u>6,324,170</u>
County of Miami-			<b>Total Senior Fixed Rate Interests</b>		
Dade Florida			(Cost \$7,057,887)		<u>6,324,170</u>
Revenue Bonds					
due 10/01/41 <sup>12</sup>	4,100,000	<u>1,906,964</u>			
<b>OKLAHOMA - 0.0%</b>					
Tulsa Airports					
Improvement Trust					
Revenue Bonds					
3.10% due 06/01/45	1,000,000	880,455			
Oklahoma					
Development					
Finance Authority					
Revenue Bonds					
4.65% due 08/15/30	450,000	<u>472,589</u>			
<b>Total Oklahoma</b>		<u>1,353,044</u>			
<b>PENNSYLVANIA - 0.0%</b>					
Pennsylvania Economic					
Development					
Financing Authority					
Revenue Bonds					
due 01/01/41 <sup>12</sup>	995,000	<u>484,572</u>			

CONTRACTS/  
NOTIONAL VALUE

**OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%**

**Call Options on:**

**Interest Rate Options**

Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 6,229,100,000	809,783
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 1,402,500,000	182,325

**TOTAL RETURN BOND FUND**

	CONTRACTS/ NOTIONAL VALUE	VALUE
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 1,880,100,000	\$ 94,005
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 630,100,000	31,505
<b>Total OTC Options Purchased</b> (Cost \$23,214,539)		<u>1,117,618</u>
<b>Total Investments - 105.6%</b> (Cost \$26,812,408,557)		<u>\$25,431,375,640</u>

	CONTRACTS/ NOTIONAL VALUE	VALUE
<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 \$305,584)	142	\$ (7,100)
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$314,192)	146	<u>(9,855)</u>
<b>Total Listed Options Written</b> (Premiums received \$304,075)		<u>(16,955)</u>
<b>Other Assets &amp; Liabilities, net - (5.6)%</b>		<u>(1,347,700,587)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$24,083,658,098</u>

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	09/30/31	\$300,000,000
				<b>Value</b>		<b>Upfront Premiums Received</b>	<b>Unrealized Depreciation<sup>**</sup></b>
				\$ (19,787,766)		\$ (67,272)	\$ (19,720,494)



**TOTAL RETURN BOND FUND**

**Total Return Swap Agreements**

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
<b>OTC Credit Index Swap Agreements<sup>††</sup></b>								
Goldman Sachs International	iShares iBoxx \$ High Yield Corporate Bond ETF	Receive	(0.72)% (Federal Funds Rate - 1.05%)	At Maturity	06/23/22	636,284	\$52,359,810	\$ 451,762
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	Receive	(0.77)% (Federal Funds Rate - 1.10%)	At Maturity	06/23/22	252,716	<u>20,796,000</u>	<u>179,428</u>
							<u>\$73,155,810</u>	<u>\$ 631,190</u>

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

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Goldman Sachs International	ILS	Buy	67,282,219	18,074,471 USD	08/01/22	\$ 3,151,434
Goldman Sachs International	ILS	Buy	28,886,625	7,727,829 USD	11/30/22	1,460,643
JPMorgan Chase Bank, N.A.	EUR	Sell	9,405,000	10,466,448 USD	06/30/22	21,780
Morgan Stanley Capital Services LLC	EUR	Sell	4,485,000	4,975,843 USD	04/14/22	11,423
Morgan Stanley Capital Services LLC	CAD	Buy	183,000	143,219 USD	04/14/22	3,196
Citibank, N.A.	CAD	Sell	213,000	170,085 USD	04/14/22	(333)
JPMorgan Chase Bank, N.A.	CAD	Sell	318,000	252,538 USD	04/14/22	(1,888)
Barclays Bank plc	CAD	Sell	14,780,000	11,599,223 USD	04/14/22	(226,023)
Goldman Sachs International	ILS	Sell	28,886,625	8,761,488 USD	11/30/22	(426,984)
Barclays Bank plc	GBP	Sell	80,360,000	104,691,915 USD	04/14/22	(866,405)
Goldman Sachs International	ILS	Sell	67,282,219	20,296,295 USD	08/01/22	(929,610)
Bank of America, N.A.	EUR	Sell	420,840,000	459,605,677 USD	04/14/22	<u>(6,219,613)</u>
						<u>\$ (4,022,380)</u>

**TOTAL RETURN BOND FUND**

<sup>-</sup> The face amount is denominated in U.S. dollars unless otherwise indicated.

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 input, unless otherwise noted.

<sup>††</sup> Value determined based on Level 2 input, unless otherwise noted.

<sup>†††</sup> Value determined based on Level 3 inputs.

◊ Variable rate security. Rate indicated is the rate effective at March 31, 2022. 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>1</sup> Special Purpose Acquisition Company (SPAC).

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>4</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 \$10,507,914,752 (cost \$11,036,917,472), or 43.6% of total net assets.

<sup>5</sup> Rate indicated is the 7-day yield as of March 31, 2022.

<sup>6</sup> Perpetual maturity.

<sup>7</sup> All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2022, the total market value of segregated or earmarked securities was \$1,843,823,088.

<sup>8</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 \$535,477,610 (cost \$547,904,121), or 2.2% of total net assets.

<sup>9</sup> Security is in default of interest and/or principal obligations.

<sup>10</sup> Security is an interest-only strip.

<sup>11</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>12</sup> Zero coupon rate security.

<sup>13</sup> Security is a principal-only strip.

<sup>14</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 March 31, 2022.

<sup>15</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

**TOTAL RETURN BOND FUND**

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon