

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Shares	Value
COMMON STOCKS[†] - 1.4%		
Financial - 1.4%		
Pershing Square Tontine Holdings Ltd. — Class A ^{*,1}	9,249,470	\$ 184,711,916
KKR Acquisition Holdings I Corp. — Class A ^{*,1}	3,797,870	37,181,147
RXR Acquisition Corp. — Class A ^{*,1}	843,792	8,260,724
MSD Acquisition Corp. — Class A ^{*,1}	626,308	6,137,818
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	611,700	5,939,607
TPG Pace Beneficial II Corp. ^{*,1}	604,770	5,884,412
Conyers Park III Acquisition Corp. — Class A ^{*,1}	570,000	5,500,500
Waverley Capital Acquisition Corp. I — Class A ^{*,1}	451,200	4,363,104
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	397,100	3,839,957
Blue Whale Acquisition Corp. I — Class A ^{*,1}	330,700	3,197,869
Colicity, Inc. — Class A ^{*,1}	174,986	1,716,613
Total Financial		<u>266,733,667</u>
Communications - 0.0%		
Figs, Inc. — Class A [*]	198,762	1,810,722
Vacasa, Inc. — Class A [*]	361,641	1,041,526
Total Communications		<u>2,852,248</u>
Industrial - 0.0%		
BP Holdeo LLC ^{*,††,2}	532	375
Vector Phoenix Holdings, LP ^{*,†††}	532	147
API Heat Transfer Parent LLC ^{*,†††}	73,183	7
Total Industrial		<u>529</u>
Total Common Stocks (Cost \$268,968,144)		<u>269,586,444</u>
PREFERRED STOCKS^{††} - 5.2%		
Financial - 5.2%		
Wells Fargo & Co.		
3.90%	49,600,000	42,718,000
4.70%	2,184,000	42,216,720
4.38%	1,774,000	31,949,740
Equitable Holdings, Inc.		
4.95%	70,950,000	66,672,710
4.30%	1,839,200	32,940,072
Citigroup, Inc.		
3.88%	89,450,000	74,243,500
4.00%	26,450,000	22,879,250
Bank of America Corp.		
4.13%*	2,218,000	41,232,620
4.38%*	1,552,000	29,627,680
4.38%	27,700,000	22,984,629
First Republic Bank		
4.25%	3,442,000	61,129,920
4.50%	842,800	15,591,800
4.13%	798,800	13,979,000
Markel Corp.		
6.00%	82,610,000	81,474,112
Bank of New York Mellon Corp.		
3.75%	65,200,000	53,224,669
4.70%	16,500,000	16,120,500
Charles Schwab Corp.		
4.00%	73,350,000	56,461,163
JPMorgan Chase & Co.		
3.65%*	37,250,000	30,507,750
4.63%	1,180,000	23,434,800
MetLife, Inc.		
3.85%	53,200,000	47,372,142
Public Storage		
4.63%	1,630,763	35,860,478
4.13%	309,501	6,022,890
Arch Capital Group Ltd.		
4.55%	1,616,000	31,108,000
W R Berkley Corp.		
4.13% due 03/30/61	1,448,221	24,894,919
4.25% due 09/30/60	173,779	3,056,773
RenaissanceRe Holdings Ltd.		
4.20%	1,304,000	23,211,200
American Financial Group, Inc.		
4.50% due 09/15/60	1,161,045	22,431,389
Goldman Sachs Group, Inc.		
3.80% ³	25,830,000	20,146,920
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 ^{*,4}	15,650,000	15,689,125
CNO Financial Group, Inc.		
5.13% due 11/25/60	712,000	13,620,560
Assurant, Inc.		
5.25% due 01/15/61	558,400	12,424,400
Selective Insurance Group, Inc.		
4.60%	538,000	9,996,040
Globe Life, Inc.		
4.25% due 06/15/61	338,000	6,469,320
Depository Trust & Clearing Corp.		
3.38% ^{*,4}	4,750,000	3,745,224
Total Financial		<u>1,035,438,015</u>
Government - 0.0%		
CoBank ACB		
4.25%	3,300,000	2,814,084

Industrial - 0.0%

API Heat Transfer Intermediate ^{*,†††}	9	–
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Total Preferred Stocks

(Cost \$1,282,244,874)		<u>1,038,252,099</u>
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WARRANTS[†] - 0.0%

Pershing Square Tontine Holdings Ltd.

Expiring 07/24/25 ^{*,1}	1,027,719	442,022
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KKR Acquisition Holdings I Corp.

Expiring 12/31/27 ^{*,1}	949,467	341,808
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Ginkgo Bioworks Holdings, Inc.

Expiring 08/01/26 [*]	100,946	53,501
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Conyers Park III Acquisition Corp.

Expiring 08/12/28 [*]	190,000	45,600
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WARRANTS[†] - 0.0% (continued)		
AfterNext HealthTech Acquisition Corp. Expiring 07/09/23 ^{*,1}	203,900	\$ 38,741
MSD Acquisition Corp. Expiring 05/13/23 ^{*,1}	125,260	37,691
Waverley Capital Acquisition Corp. Expiring 04/30/27 ^{*,1}	150,400	31,765
Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26 ^{*,1}	132,366	26,473
RXR Acquisition Corp. Expiring 03/08/26 ^{*,1}	168,756	19,069
Blue Whale Acquisition Corp. Expiring 07/09/23 ^{*,1}	82,674	17,362
Colicity, Inc. Expiring 12/31/27 ^{*,1}	34,995	7,594
Total Warrants (Cost \$8,332,121)		<u>1,061,626</u>
EXCHANGE-TRADED FUNDS[†] - 0.0%		
iShares iBoxx High Yield Corporate Bond ETF	109,131	8,033,133
Total Exchange-Traded Funds (Cost \$8,057,142)		<u>8,033,133</u>
MUTUAL FUNDS[†] - 0.3%		
Guggenheim Strategy Fund II ²	1,102,688	26,618,895
Guggenheim Ultra Short Duration Fund — Institutional Class ²	2,708,562	26,137,624
Guggenheim Strategy Fund III ²	593,843	14,376,949
Total Mutual Funds (Cost \$69,286,856)		<u>67,133,468</u>
CLOSED-END FUNDS[†] - 0.1%		
BlackRock MuniHoldings California Quality Fund, Inc.	1,085,407	12,992,322
Total Closed-End Funds (Cost \$15,984,039)		<u>12,992,322</u>
MONEY MARKET FUNDS[†] - 0.4%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 1.32% ⁵	64,868,867	64,868,867
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.97% ⁵	5,401,210	5,401,210
Total Money Market Funds (Cost \$70,270,077)		<u>70,270,077</u>
	Face	
	Amount[~]	
CORPORATE BONDS^{††} - 36.0%		
Financial - 14.8%		
Pershing Square Holdings Ltd. 3.25% due 10/01/31	104,800,000	82,662,048
3.25% due 11/15/30 ⁴	64,600,000	52,678,716
Macquarie Bank Ltd. 3.62% due 06/03/30 ⁴	93,835,000	81,832,027
3.05% due 03/03/36 ^{3,4}	16,600,000	13,163,402
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 ⁴	111,750,000	92,906,392
Reliance Standard Life Global Funding II 2.75% due 05/07/25 ⁴	96,010,000	91,853,863
Liberty Mutual Group, Inc. 4.30% due 02/01/61 ⁶	94,150,000	63,670,419
3.95% due 05/15/60 ⁴	33,870,000	24,344,511
4.13% due 12/15/51 ^{3,4}	3,600,000	2,870,371
Wilton RE Ltd. 6.00% ^{†††,3,4,7}	93,150,000	80,258,972
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	53,354,000	46,014,017
5.30% due 01/15/29	28,165,000	26,900,699
3.25% due 01/15/32	4,150,000	3,326,101
4.00% due 01/15/30	475,000	415,982
Bank of America Corp. 2.59% due 04/29/31 ³	56,740,000	48,123,637
6.13% ^{*,3,7}	11,550,000	11,138,531
1.43% (SOFR + 0.73%, Rate Floor: 0.00%) due 10/24/24 ⁰	1,660,000	1,644,000
1.73% due 07/22/27 ³	1,650,000	1,466,678
Reinsurance Group of America, Inc. 3.15% due 06/15/30	69,919,000	61,767,728
Maple Grove Funding Trust I 4.16% due 08/15/51 ⁴	77,700,000	60,448,254
Fidelity National Financial, Inc. 3.40% due 06/15/30	52,430,000	45,872,316
2.45% due 03/15/31	17,490,000	13,919,386
Safehold Operating Partnership, LP 2.85% due 01/15/32	39,904,000	32,031,178
2.80% due 06/15/31	30,138,000	24,510,958
FS KKR Capital Corp. 2.63% due 01/15/27	34,850,000	29,306,772
3.25% due 07/15/27	30,100,000	25,612,431
Host Hotels & Resorts, LP		

3.50% due 09/15/30	44,458,000	37,977,870
2.90% due 12/15/31	20,200,000	16,038,126
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{3,4}	38,300,000	30,739,439
3.13% due 06/15/31 ⁴	28,750,000	22,870,282
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	61,210,000	52,907,357
JPMorgan Chase & Co.		
2.96% due 05/13/31 ³	29,530,000	25,495,719
2.52% due 04/22/31 ³	19,520,000	16,625,546
4.49% due 03/24/31 ³	10,750,000	10,498,593

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CORPORATE BONDS^{††} - 36.0% (continued)		
Financial - 14.8% (continued)		
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 ⁴	37,950,000	\$ 29,345,888
3.20% due 12/01/61 ⁴	30,450,000	20,812,986
Ares Finance Company II LLC		
3.25% due 06/15/30 ⁴	53,085,000	47,021,627
Iron Mountain, Inc.		
5.25% due 07/15/30 ⁴	20,998,000	18,255,556
4.50% due 02/15/31 ⁴	14,652,000	11,972,809
5.63% due 07/15/32 ⁴	13,350,000	11,288,441
5.00% due 07/15/28 ⁴	3,915,000	3,467,464
4.88% due 09/15/27 ⁴	1,938,000	1,751,080
National Australia Bank Ltd.		
2.33% due 08/21/30 ⁴	22,400,000	18,006,254
2.99% due 05/21/31 ⁴	19,350,000	16,169,261
3.35% due 01/12/37 ^{3,4}	14,550,000	12,209,346
First American Financial Corp.		
4.00% due 05/15/30	40,560,000	36,428,936
2.40% due 08/15/31	11,875,000	9,156,159
Deloitte LLP		
3.56% due 05/07/30 ^{†††}	30,700,000	27,900,154
3.76% due 05/07/35 ^{†††}	10,200,000	8,976,842
3.66% due 05/07/32 ^{†††}	9,450,000	8,522,087
7.33% due 11/20/26 ^{†††}	4,800,000	5,192,545
Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{3,4}	45,350,000	36,676,812
2.90% due 09/16/51 ^{3,4}	10,380,000	8,394,558
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁴	54,430,000	44,093,273
United Wholesale Mortgage LLC		
5.50% due 04/15/29 ⁴	32,550,000	24,921,908
5.50% due 11/15/25 ⁴	20,100,000	17,217,459
Macquarie Group Ltd.		
2.69% due 06/23/32 ^{3,4}	31,550,000	25,379,251
2.87% due 01/14/33 ^{3,4}	17,350,000	14,152,710
5.03% due 01/15/30 ^{3,4}	800,000	797,838
1.63% due 09/23/27 ^{3,4}	720,000	625,545
1.34% due 01/12/27 ^{3,4}	570,000	500,968
LPL Holdings, Inc.		
4.00% due 03/15/29 ⁴	35,200,000	30,115,685
4.38% due 05/15/31 ⁴	9,350,000	7,988,500
American International Group, Inc.		
4.38% due 06/30/50	42,005,000	37,247,666
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	46,650,000	34,954,379
CBS Studio Center		
3.78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††}	34,100,000	34,441,000
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 ^{3,4}	39,700,000	34,014,839
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁴	39,450,000	32,447,625
Stewart Information Services Corp.		
3.60% due 11/15/31	38,800,000	32,183,048
Jefferies Group LLC		
2.75% due 10/15/32	40,440,000	30,705,405
6.50% due 01/20/43	720,000	711,777
Belrose Funding Trust		
2.33% due 08/15/30 ⁴	38,150,000	30,575,541
Assurant, Inc.		
2.65% due 01/15/32	36,760,000	28,733,154
6.75% due 02/15/34	1,450,000	1,578,647
Crown Castle International Corp.		
2.90% due 04/01/41	31,750,000	22,884,013
3.30% due 07/01/30	7,657,000	6,752,829
PricewaterhouseCoopers LLP		
3.43% due 09/13/30 ^{†††}	31,500,000	28,482,519
Bain Capital, LP		
3.41% due 04/15/41 ^{†††}	36,000,000	28,010,408
3.72% due 04/15/42 ^{†††}	20,300,000	16,258,679
Standard Chartered plc		
4.64% due 04/01/31 ^{3,4}	27,625,000	26,328,163
1.32% due 10/14/23 ^{3,4}	1,080,000	1,072,194
UBS Group AG		
2.10% due 02/11/32 ^{3,4}	33,400,000	26,518,973
Americo Life, Inc.		
3.45% due 04/15/31 ⁴	32,210,000	26,172,659
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 ⁴	33,100,000	25,249,734
Westpac Banking Corp.		
3.02% due 11/18/36 ³	15,650,000	12,595,635
2.96% due 11/16/40	16,600,000	12,009,560
Trustage Financial Group, Inc.		
4.63% due 04/15/32 ⁴	26,450,000	24,233,196
Kennedy-Wilson, Inc.		

4.75% due 03/01/29	21,400,000	17,334,000
4.75% due 02/01/30	8,600,000	6,729,500
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 ⁴	31,910,000	23,916,534
Dyal Capital Partners III		
4.40% due 06/15/40 ^{†††}	26,750,000	23,259,837
Arch Capital Group Ltd.		
3.64% due 06/30/50	29,500,000	22,936,216
Brookfield Finance, Inc.		
3.50% due 03/30/51	18,720,000	13,466,681
4.70% due 09/20/47	9,750,000	8,540,374
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁴	25,000,000	21,250,000
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.		
2.63% due 10/15/31	27,400,000	21,146,285

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CORPORATE BONDS^{††} - 36.0% (continued)		
Financial - 14.8% (continued)		
Everest Reinsurance Holdings, Inc. 3.50% due 10/15/50	27,760,000	\$ 21,051,716
Manulife Financial Corp. 2.48% due 05/19/27	17,800,000	16,246,688
4.06% due 02/24/32 ³	4,815,000	4,452,236
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,780,000	10,350,801
3.15% due 06/15/31	10,970,000	9,518,474
Primerica, Inc. 2.80% due 11/19/31	23,625,000	19,769,268
Societe Generale S.A. 2.89% due 06/09/32 ^{3,4}	21,150,000	16,888,417
1.79% due 06/09/27 ^{3,4}	1,630,000	1,421,768
Kemper Corp. 2.40% due 09/30/30	22,380,000	18,100,263
NFP Corp. 6.88% due 08/15/28 ⁴	20,775,000	17,140,206
Central Storage Safety Project Trust 4.82% due 02/01/38 ⁶	18,991,200	17,032,524
Intercontinental Exchange, Inc. 3.00% due 06/15/50	22,190,000	16,204,114
GA Global Funding Trust 2.90% due 01/06/32 ⁴	17,480,000	14,524,213
1.25% due 12/08/23 ⁴	1,650,000	1,583,657
AmFam Holdings, Inc. 2.81% due 03/11/31 ⁴	19,050,000	16,025,610
Lincoln National Corp. 4.38% due 06/15/50 ⁸	18,680,000	16,012,093
Fifth Third Bancorp 2.55% due 05/05/27	17,190,000	15,753,571
ABN AMRO Bank N.V. 2.47% due 12/13/29 ^{3,4}	18,000,000	15,341,687
QBE Insurance Group Ltd. 5.88% ^{3,4,7}	15,700,000	15,268,250
Prudential Financial, Inc. 3.70% due 10/01/50 ³	17,050,000	14,271,703
Raymond James Financial, Inc. 3.75% due 04/01/51	15,300,000	12,440,562
PartnerRe Finance B LLC 4.50% due 10/01/50 ³	13,970,000	11,623,894
CNO Financial Group, Inc. 5.25% due 05/30/29	11,125,000	10,786,412
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ⁴	14,970,000	10,782,114
KKR Group Finance Company X LLC 3.25% due 12/15/51 ⁴	15,150,000	10,723,496
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ⁴	13,360,000	10,169,131
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	11,900,000	9,619,595
Nasdaq, Inc. 3.25% due 04/28/50	13,150,000	9,566,355
Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 ⁴	12,150,000	8,844,429
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	8,050,000	8,191,279
American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,252,000	8,146,409
CNO Global Funding 1.75% due 10/07/26 ⁴	7,400,000	6,541,331
2.65% due 01/06/29 ⁴	1,650,000	1,437,376
New York Life Insurance Co. 3.75% due 05/15/50 ⁴	9,300,000	7,595,954
Citigroup, Inc. 2.52% due 11/03/32 ³	6,900,000	5,598,334
3.29% due 03/17/26 ³	1,580,000	1,527,527
W R Berkley Corp. 4.00% due 05/12/50	8,105,000	6,763,175
NFL Trust XI SPV 3.53% due 10/05/35 ^{†††}	7,000,000	6,273,557
Goldman Sachs Group, Inc. 3.65% ^{3,7}	2,450,000	1,901,987
1.34% (SOFR + 0.54%, Rate Floor: 0.00%) due 11/17/23 ⁹	1,660,000	1,645,414
1.22% due 12/06/23	1,650,000	1,589,618
Brookfield Finance LLC 3.45% due 04/15/50	6,820,000	4,878,564
Atlas Mara Ltd. due 12/31/21 ^{†††,9}	6,600,000	4,719,000
Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,475,825
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	4,682,000	4,348,408
Corebridge Financial, Inc. 4.35% due 04/05/42 ⁴	4,950,000	4,221,270
HS Wildcat LLC		

3.83% due 12/31/50 ^{†††}	5,000,000	4,026,706
Home Point Capital, Inc.		
5.00% due 02/01/26 ⁴	5,560,000	3,836,400
Commonwealth Bank of Australia		
3.61% due 09/12/34 ^{3,4}	3,550,000	3,159,166
Old Republic International Corp.		
3.85% due 06/11/51	4,100,000	3,094,546
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 ⁴	1,863,340	1,811,793
1.66% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{0,4}	1,672,949	1,146,701

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CORPORATE BONDS^{††} - 36.0% (continued)		
Financial - 14.8% (continued)		
Murphy's Bowl LLC		
3.20% due 06/30/56 ^{†††}	3,500,000	\$ 2,757,686
KKR Group Finance Company III LLC		
5.13% due 06/01/44 ⁴	2,710,000	2,586,297
Enstar Group Ltd.		
3.10% due 09/01/31	1,670,000	1,331,827
4.95% due 06/01/29	1,250,000	1,195,953
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 ⁴	2,750,000	2,219,560
New York Life Global Funding		
0.94% (SOFR + 0.22%) due 02/02/23 ^{0,4}	2,070,000	2,063,295
American National Group, Inc.		
6.14% due 06/13/32 ⁴	2,000,000	1,978,789
Western Group Housing, LP		
6.75% due 03/15/57 ⁴	1,474,680	1,724,358
Ares Finance Company IV LLC		
3.65% due 02/01/52 ⁴	2,450,000	1,722,065
Bank of Nova Scotia		
2.44% due 03/11/24	1,600,000	1,566,151
Jackson National Life Global Funding		
1.75% due 01/12/25 ⁴	1,650,000	1,556,055
Mitsubishi UFJ Financial Group, Inc.		
4.08% due 04/19/28 ³	1,580,000	1,538,902
Lloyds Banking Group plc		
3.51% due 03/18/26 ³	1,580,000	1,538,220
Brighthouse Financial Global Funding		
1.00% due 04/12/24 ⁴	1,620,000	1,529,341
Danske Bank A/S		
0.98% due 09/10/25 ^{3,4}	1,660,000	1,528,632
Transatlantic Holdings, Inc.		
8.00% due 11/30/39	1,135,000	1,462,338
BNP Paribas S.A.		
1.32% due 01/13/27 ^{3,4}	1,640,000	1,448,864
Athene Global Funding		
2.67% due 06/07/31 ⁴	1,550,000	1,242,941
ING Groep N.V.		
1.73% due 04/01/27 ³	1,360,000	1,214,252
Mid-Atlantic Military Family Communities LLC		
5.24% due 08/01/50 ⁴	1,092,964	1,047,669
Janus Henderson US Holdings, Inc.		
4.88% due 08/01/25	780,000	784,816
F&G Global Funding		
2.30% due 04/11/27 ⁴	790,000	704,784
Atlantic Marine Corporations Communities LLC		
5.37% due 12/01/50 ⁶	754,898	695,506

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 36.0% (continued)		
Financial - 14.8% (continued)		
Pacific Beacon LLC		
5.51% due 07/15/36 ⁴	500,000	\$ 505,951
Swiss Re Finance Luxembourg S.A.		
5.00% due 04/02/49 ^{3,4}	300,000	283,875
Pine Street Trust I		
4.57% due 02/15/29 ⁴	250,000	241,467
Peachtree Corners Funding Trust		
3.98% due 02/15/25 ⁴	215,000	212,690
Sompo International Holdings Ltd.		
4.70% due 10/15/22	140,000	140,501
Total Financial		<u>2,947,241,705</u>
Consumer, Non-cyclical - 5.0%		
Altria Group, Inc.		
3.70% due 02/04/51	67,650,000	43,238,560
3.40% due 05/06/30	32,920,000	27,924,830
4.45% due 05/06/50	6,120,000	4,406,720
5.95% due 02/14/49	1,300,000	1,139,136
CoStar Group, Inc.		
2.80% due 07/15/30 ⁴	89,110,000	74,192,327
Medline Borrower, LP		
3.88% due 04/01/29 ⁴	59,700,000	50,847,087
BAT Capital Corp.		
3.98% due 09/25/50	41,450,000	28,557,028
4.70% due 04/02/27	17,390,000	16,986,741
Smithfield Foods, Inc.		
2.63% due 09/13/31 ⁴	39,050,000	30,834,939
3.00% due 10/15/30 ⁴	15,760,000	13,064,993
5.20% due 04/01/29 ⁴	850,000	834,905
Global Payments, Inc.		
2.90% due 11/15/31	30,265,000	24,785,225
2.90% due 05/15/30	19,810,000	16,715,381
Royalty Pharma plc		
3.55% due 09/02/50	39,710,000	27,726,834
2.20% due 09/02/30	15,800,000	12,745,761
DaVita, Inc.		
3.75% due 02/15/31 ⁴	38,095,000	27,313,734
4.63% due 06/01/30 ⁴	14,190,000	11,066,242
Kraft Heinz Foods Co.		
4.88% due 10/01/49	14,525,000	12,829,222
5.50% due 06/01/50	9,250,000	8,879,205
5.00% due 06/04/42	7,850,000	7,171,727
4.38% due 06/01/46	8,090,000	6,742,249
5.20% due 07/15/45	1,930,000	1,786,067
Beckle, SAB de CV		
2.50% due 10/14/31 ⁴	44,100,000	35,242,435
US Foods, Inc.		
6.25% due 04/15/25 ⁴	24,050,000	23,989,875
4.75% due 02/15/29 ⁴	8,107,000	7,087,058
4.63% due 06/01/30 ⁴	4,850,000	4,088,750
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.00% due 05/15/32 ⁴	29,125,000	22,366,859
4.38% due 02/02/52 ⁴	10,200,000	7,213,644
5.13% due 02/01/28 ⁴	2,250,000	2,197,170
Triton Container International Ltd.		
3.15% due 06/15/31 ⁴	33,500,000	27,076,920
California Institute of Technology		
3.65% due 09/01/19	31,896,000	24,085,192
Emory University		
2.97% due 09/01/50	30,000,000	23,821,018
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	22,285,422
TriNet Group, Inc.		
3.50% due 03/01/29 ⁴	26,450,000	21,786,072
Post Holdings, Inc.		
4.50% due 09/15/31 ⁴	23,850,000	19,505,723
4.63% due 04/15/30 ⁴	1,325,000	1,117,995
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 ⁴	22,650,000	18,817,620
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50 ⁴	23,030,000	17,319,079
Universal Health Services, Inc.		
2.65% due 10/15/30 ⁴	18,660,000	14,923,235
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁴	9,275,000	7,445,649
4.13% due 10/15/30	8,975,000	7,364,077
Catalent Pharma Solutions, Inc.		
3.50% due 04/01/30 ⁴	9,500,000	7,751,328
3.13% due 02/15/29 ⁴	8,075,000	6,624,999
Cheplapharm Arzneimittel GmbH		
4.38% due 01/15/28	EUR 13,750,000	12,242,298
Sabre GLBL, Inc.		
7.38% due 09/01/25 ⁴	12,825,000	11,895,188
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 ⁴	14,400,000	11,807,721

Spectrum Brands, Inc.		
3.88% due 03/15/31 ⁴	13,475,000	10,857,953
5.50% due 07/15/30 ⁴	850,000	764,965
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	13,450,000	11,079,437
GXO Logistics, Inc.		
2.65% due 07/15/31	13,725,000	10,827,836
Avantor Funding, Inc.		
4.63% due 07/15/28 ⁴	11,500,000	10,542,050
Bimbo Bakeries USA, Inc.		
4.00% due 05/17/51 ⁴	12,775,000	10,348,772
Block, Inc.		
2.75% due 06/01/26 ⁴	10,125,000	8,983,204
WW International, Inc.		
4.50% due 04/15/29 ⁴	12,900,000	8,590,755

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 36.0% (continued)		
Consumer, Non-cyclical - 5.0% (continued)		
Moody's Corp. 3.25% due 05/20/50	11,180,000	\$ 8,298,507
Nielsen Finance LLC / Nielsen Finance Co. 4.50% due 07/15/29 ⁴	8,690,000	7,850,418
OhioHealth Corp. 3.04% due 11/15/50	9,100,000	7,043,516
Johns Hopkins University 2.81% due 01/01/60	8,750,000	6,382,846
Duke University 2.83% due 10/01/55	7,894,000	6,019,970
Service Corporation International 4.00% due 05/15/31	7,000,000	5,976,250
Syneos Health, Inc. 3.63% due 01/15/29 ⁴	7,000,000	5,927,799
HCA, Inc. 3.50% due 07/15/51	6,175,000	4,217,130
	1,600,000	1,361,136
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc. 5.00% due 12/31/26 ⁴	6,325,000	5,407,938
CPI CG, Inc. 8.63% due 03/15/26 ⁴	5,524,000	5,220,180
Children's Hospital Corp. 2.59% due 02/01/50	7,100,000	4,911,375
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	4,399,438
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴	3,900,000	3,347,444
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	3,327,029
APi Group DE, Inc. 4.13% due 07/15/29 ⁴	4,150,000	3,295,930
BCP V Modular Services Finance II plc 4.75% due 11/30/28	EUR 3,500,000	2,910,248
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,884,886
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	3,500,000	2,671,601
Gartner, Inc. 3.75% due 10/01/30 ⁴	2,330,000	1,983,412
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,956,745
Tenet Healthcare Corp. 4.63% due 06/15/28 ⁴	2,056,000	1,790,324
Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,535,258
Aetna, Inc. 6.75% due 12/15/37	1,150,000	1,315,189
Anheuser-Busch InBev Worldwide, Inc. 8.00% due 11/15/39	1,030,000	1,312,875
Reynolds American, Inc. 6.15% due 09/15/43	1,340,000	1,240,303
Molina Healthcare, Inc. 4.38% due 06/15/28 ⁴	1,290,000	1,152,320
Humana, Inc. 0.65% due 08/03/23	1,000,000	967,443
Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,050,000	854,736
Verisk Analytics, Inc. 4.13% due 09/12/22	696,000	697,204
AmerisourceBergen Corp. 0.74% due 03/15/23	544,000	533,492
Bio-Rad Laboratories, Inc. 3.30% due 03/15/27	180,000	169,838
Total Consumer, Non-cyclical		<u>986,801,992</u>
Industrial - 4.0%		
Boeing Co. 5.81% due 05/01/50	114,650,000	105,302,784
	68,110,000	63,530,728
	21,400,000	18,471,617
	17,150,000	16,940,227
	1,650,000	1,631,259
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	68,244,915	58,260,342
TD SYNEX Corp. 2.65% due 08/09/31 ⁴	40,600,000	32,751,271
	20,500,000	17,283,022
Cellnex Finance Company S.A. 3.88% due 07/07/41 ⁴	68,935,000	47,207,377
Vontier Corp. 2.95% due 04/01/31	34,250,000	26,847,205
	19,150,000	16,051,512
Textron, Inc. 2.45% due 03/15/31	31,150,000	25,590,806
	18,395,000	16,000,487
Flowserve Corp. 3.50% due 10/01/30	22,340,000	19,186,161
	19,800,000	15,594,852

Dyal Capital Partners IV		
3.65% due 02/22/41 ^{†††}	41,800,000	34,072,775
Standard Industries, Inc.		
4.38% due 07/15/30 ⁴	13,600,000	10,727,000
3.38% due 01/15/31 ⁴	14,475,000	10,677,022
5.00% due 02/15/27 ⁴	6,250,000	5,578,479
Acuity Brands Lighting, Inc.		
2.15% due 12/15/30	34,050,000	26,922,682
Stadco LA, LLC		
3.75% due 05/15/56 ^{†††}	31,000,000	24,347,624
Ryder System, Inc.		
3.35% due 09/01/25	22,380,000	21,695,398

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 36.0% (continued)		
Industrial - 4.0% (continued)		
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26 ⁴	23,961,000	\$ 20,299,999
Owens Corning		
3.88% due 06/01/30	21,890,000	19,987,278
NFL Ventures, LP		
3.02% due 04/15/35 ^{†††}	20,000,000	18,267,072
GATX Corp.		
4.00% due 06/30/30	14,265,000	13,156,829
4.70% due 04/01/29	400,000	394,151
CNH Industrial Capital LLC		
1.88% due 01/15/26	12,960,000	11,746,732
TFI International, Inc.		
3.35% due 01/05/33 ^{†††}	14,000,000	11,656,288
Weir Group plc		
2.20% due 05/13/26 ⁴	12,815,000	11,266,647
National Basketball Association		
2.51% due 12/16/24 ^{†††}	10,500,000	10,127,318
Hardwood Funding LLC		
3.19% due 06/07/30 ^{†††}	8,000,000	7,377,992
2.83% due 06/07/31 ^{†††}	2,000,000	1,773,184
3.13% due 06/07/36 ^{†††}	1,000,000	858,516
Airbus SE		
3.95% due 04/10/47 ⁴	9,000,000	7,928,782
Amcort Flexibles North America, Inc.		
2.63% due 06/19/30	8,580,000	7,035,235
Norfolk Southern Corp.		
4.10% due 05/15/21	9,100,000	6,843,099
Artera Services LLC		
9.03% due 12/04/25 ⁴	8,490,000	6,841,242
Hillenbrand, Inc.		
3.75% due 03/01/31	7,650,000	6,177,375
Mueller Water Products, Inc.		
4.00% due 06/15/29 ⁴	5,750,000	5,015,955
Virgin Media Vendor Financing Notes III DAC		
4.88% due 07/15/28	GBP 5,000,000	4,869,201
Huntington Ingalls Industries, Inc.		
2.04% due 08/16/28	5,150,000	4,392,454
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
4.00% due 09/01/29 ⁴	3,750,000	3,009,375
Penske Truck Leasing Company, LP / PTL Finance Corp.		
1.70% due 06/15/26 ⁴	1,620,000	1,443,918
Graphic Packaging International LLC		
3.50% due 03/01/29 ⁴	1,658,000	1,392,216
Burlington Northern Santa Fe LLC		
5.40% due 06/01/41	1,180,000	1,249,161
Trimble, Inc.		
4.15% due 06/15/23	1,155,000	1,152,506
TransDigm, Inc.		
6.25% due 03/15/26 ⁴	1,075,000	1,036,031
Howmet Aerospace, Inc.		
5.95% due 02/01/37	525,000	495,075
6.88% due 05/01/25	129,000	132,522
Adevinta ASA		
3.00% due 11/15/27	EUR 417,000	364,869
Martin Marietta Materials, Inc.		
0.65% due 07/15/23	360,000	347,889
JELD-WEN, Inc.		
6.25% due 05/15/25 ⁴	300,000	288,000
Carlisle Companies, Inc.		
0.55% due 09/01/23	220,000	212,188
Hexcel Corp.		
4.20% due 02/15/27	180,000	168,835
Canadian National Railway Co.		
6.71% due 07/15/36	110,000	127,828
Total Industrial		802,106,392
Consumer, Cyclical - 3.3%		
Marriott International, Inc.		
4.63% due 06/15/30	38,685,000	37,086,702
3.50% due 10/15/32	40,990,000	35,356,925
2.85% due 04/15/31	33,790,000	28,021,398
2.75% due 10/15/33	25,150,000	19,777,400
Alt-2 Structured Trust		
2.95% due 05/14/31 ^{†††}	56,131,072	51,337,269
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁴	46,725,000	47,294,511
Hyatt Hotels Corp.		
5.75% due 04/23/30	23,885,000	24,049,040
5.63% due 04/23/25	18,750,000	18,991,358
1.30% due 10/01/23	1,660,000	1,607,499
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25 ⁴	45,200,000	43,919,160
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁴	38,950,000	38,280,060
Choice Hotels International, Inc.		
3.70% due 01/15/31	40,900,000	36,249,794
Hilton Domestic Operating Company, Inc.		

3.75% due 05/01/29 ⁴	34,700,000	29,430,760
4.00% due 05/01/31 ⁴	5,900,000	4,902,900
3.63% due 02/15/32 ⁴	1,900,000	1,509,313

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 36.0% (continued)		
Consumer, Cyclical - 3.3% (continued)		
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 ⁴	32,350,000	\$ 25,960,875
3.88% due 01/15/28 ⁴	6,940,000	6,023,365
WMG Acquisition Corp.		
3.00% due 02/15/31 ⁴	18,650,000	14,466,059
3.75% due 12/01/29 ⁴	10,750,000	8,976,250
Magallanes, Inc.		
5.14% due 03/15/52 ⁴	27,350,000	22,956,223
Ferguson Finance plc		
3.25% due 06/02/30 ⁴	17,904,000	15,494,794
4.65% due 04/20/32 ⁴	5,200,000	4,903,052
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	24,778,000	19,544,164
British Airways Class A Pass Through Trust		
2.90% due 03/15/35 ⁴	15,357,008	13,522,725
4.25% due 11/15/32 ⁴	5,389,688	5,180,901
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	8,802,746	8,085,486
3.20% due 06/15/28	5,490,800	5,018,723
3.00% due 10/15/28	3,984,111	3,610,812
3.15% due 02/15/32	164,941	145,795
Steelcase, Inc.		
5.13% due 01/18/29	17,427,000	16,218,612
Whirlpool Corp.		
4.60% due 05/15/50	16,920,000	14,514,315
Scotts Miracle-Gro Co.		
4.00% due 04/01/31	18,750,000	14,015,625
Allison Transmission, Inc.		
3.75% due 01/30/31 ⁴	12,500,000	10,018,000
Levi Strauss & Co.		
3.50% due 03/01/31 ⁴	11,100,000	9,074,250
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 ⁴	10,500,000	8,951,250
Air Canada		
3.88% due 08/15/26 ⁴	8,650,000	7,316,948
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 ⁴	3,800,000	3,589,397
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁴	2,850,000	2,736,000
Lowe's Companies, Inc.		
1.70% due 09/15/28	2,425,000	2,064,549
United Airlines, Inc.		
4.38% due 04/15/26 ⁴	1,750,000	1,542,048
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 ⁴	1,750,000	1,514,170
HP Communities LLC		
5.86% due 09/15/53 ⁴	1,420,000	1,446,116
Aramark Services, Inc.		
5.00% due 02/01/28 ⁴	1,525,000	1,381,970
Lear Corp.		
5.25% due 05/15/49	1,360,000	1,178,578
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32	135,277	125,699
Total Consumer, Cyclical		667,390,840
Communications - 2.8%		
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁴	34,430,000	27,587,037
3.63% due 01/15/29 ⁴	34,600,000	26,678,403
3.88% due 11/15/29 ⁴	20,300,000	16,765,725
3.75% due 07/15/29 ⁴	13,950,000	10,786,210
Paramount Global		
4.95% due 05/19/50 ⁸	39,600,000	33,191,253
4.95% due 01/15/31	32,701,000	31,131,673
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	53,050,000	42,485,507
3.90% due 06/01/52	21,650,000	15,029,739
2.25% due 01/15/29	2,500,000	2,054,169
3.85% due 04/01/61	1,000,000	657,636
4.40% due 12/01/61	650,000	467,485
British Telecommunications plc		
4.88% due 11/23/81 ^{3,6}	47,450,000	40,332,500
4.25% due 11/23/81 ^{3,4}	8,250,000	7,181,077
9.63% due 12/15/30	2,310,000	2,874,610
Vodafone Group plc		
4.13% due 06/04/81 ³	40,375,000	30,195,722
UPC Broadband Finco BV		
4.88% due 07/15/31 ⁴	36,900,000	30,073,500
McGraw-Hill Education, Inc.		
5.75% due 08/01/28 ⁴	24,975,000	21,385,584
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 ⁴	17,900,000	14,946,500
6.75% due 10/15/27 ⁴	5,071,000	4,730,381
Go Daddy Operating Company LLC / GD Finance Co., Inc.		
3.50% due 03/01/29 ⁴	22,100,000	18,632,289

T-Mobile USA, Inc.		
2.63% due 04/15/26	13,850,000	12,568,875
2.88% due 02/15/31	7,250,000	6,019,168
Walt Disney Co.		
3.80% due 05/13/60	21,990,000	18,383,004
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 05/01/32	18,275,000	14,797,267
4.25% due 02/01/31 ⁴	2,125,000	1,731,875
Altice France S.A.		
5.13% due 07/15/29 ⁴	17,600,000	13,288,000
5.13% due 01/15/29 ⁴	2,290,000	1,734,927
CSC Holdings LLC		
3.38% due 02/15/31 ⁴	14,175,000	10,479,719
4.13% due 12/01/30 ⁴	5,741,000	4,477,980

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 36.0% (continued)		
Communications - 2.8% (continued)		
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	17,850,000	\$ 14,667,524
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁴	15,050,000	12,977,314
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁴	15,085,000	12,598,841
VeriSign, Inc.		
2.70% due 06/15/31	13,950,000	11,226,156
Ziggo BV		
4.88% due 01/15/30 ⁴	10,125,000	8,585,412
Lamar Media Corp.		
3.63% due 01/15/31	8,600,000	7,038,412
4.00% due 02/15/30	1,575,000	1,322,450
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁴	10,100,000	8,357,435
Amazon.com, Inc.		
2.70% due 06/03/60	10,180,000	6,895,215
AT&T, Inc.		
2.75% due 06/01/31	5,360,000	4,628,402
Switch Ltd.		
3.75% due 09/15/28 ⁴	4,200,000	4,154,430
Corning, Inc.		
4.38% due 11/15/57	2,500,000	2,045,321
Koninklijke KPN N.V.		
8.38% due 10/01/30	1,140,000	1,366,547
Match Group Holdings II LLC		
4.13% due 08/01/30 ⁴	1,250,000	1,043,881
Virgin Media Finance plc		
5.00% due 07/15/30 ⁴	850,000	673,625
Motorola Solutions, Inc.		
5.50% due 09/01/44	360,000	335,098
Total Communications		<u>558,583,878</u>
Energy - 2.5%		
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ⁴	91,750,000	72,416,220
2.94% due 09/30/40 ⁴	57,826,599	47,167,956
1.75% due 09/30/27 ⁴	1,828,641	1,698,374
BP Capital Markets plc		
4.88% ^{3,7}	114,865,000	100,006,734
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30	63,355,000	60,714,220
Qatar Energy		
3.13% due 07/12/41 ⁴	37,875,000	29,675,063
3.30% due 07/12/51 ⁴	37,450,000	28,901,513
Valero Energy Corp.		
2.80% due 12/01/31	13,230,000	11,101,177
2.15% due 09/15/27	8,920,000	7,939,336
4.00% due 04/01/29	7,450,000	7,047,634
3.65% due 12/01/51	4,175,000	3,122,106
7.50% due 04/15/32	2,530,000	2,909,813
2.85% due 04/15/25	2,936,000	2,837,382
4.00% due 06/01/52	290,000	231,331
ITT Holdings LLC		
6.50% due 08/01/29 ⁴	38,600,000	30,880,000
Cheniere Corpus Christi Holdings LLC		
2.74% due 12/31/39	19,150,000	15,112,635
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	15,975,000	15,065,719
Occidental Petroleum Corp.		
5.55% due 03/15/26	5,940,000	5,898,598
4.30% due 08/15/39	6,600,000	5,373,413
4.40% due 08/15/49	2,500,000	2,000,022
4.40% due 04/15/46	1,400,000	1,131,183
4.63% due 06/15/45	800,000	654,976
NuStar Logistics, LP		
6.38% due 10/01/30	13,850,000	12,033,239
5.63% due 04/28/27	1,799,000	1,610,123
Magellan Midstream Partners, LP		
3.25% due 06/01/30	13,260,000	11,788,037
3.95% due 03/01/50	1,600,000	1,261,950
Parkland Corp.		
4.63% due 05/01/30 ⁴	8,000,000	6,489,860
5.88% due 07/15/27 ⁴	395,000	358,463
DCP Midstream Operating, LP		
3.25% due 02/15/32	7,990,000	6,267,196
DT Midstream, Inc.		
4.30% due 04/15/32 ⁴	3,250,000	2,979,653
4.13% due 06/15/29 ⁴	550,000	466,125
Phillips 66		
3.70% due 04/06/23	2,250,000	2,249,832
ONEOK Partners, LP		
3.38% due 10/01/22	720,000	720,029
6.20% due 09/15/43	680,000	638,703
Halliburton Co.		
7.45% due 09/15/39	1,100,000	1,282,317
Enterprise Products Operating LLC		

5.10% due 02/15/45	1,340,000	1,260,374
Enbridge Energy Partners, LP		
7.38% due 10/15/45	1,040,000	1,238,823
Total Energy		<u>502,530,129</u>
Technology - 1.5%		
Broadcom, Inc.		
4.93% due 05/15/37 ⁴	33,182,000	29,749,080
4.15% due 11/15/30	19,480,000	17,847,838
3.19% due 11/15/36 ⁴	3,135,000	2,383,149
2.60% due 02/15/33 ⁴	1,660,000	1,276,387
Citrix Systems, Inc.		
1.25% due 03/01/26	36,622,000	35,430,423
3.30% due 03/01/30	1,500,000	1,463,064
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	42,240,000	34,897,209
Oracle Corp.		
3.95% due 03/25/51	38,750,000	28,461,750
6.13% due 07/08/39	1,190,000	1,191,510

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 36.0% (continued)		
Technology - 1.5% (continued)		
Qorvo, Inc.		
4.38% due 10/15/29	21,000,000	\$ 18,467,820
3.38% due 04/01/31 ⁴	8,675,000	6,821,500
NetApp, Inc.		
2.70% due 06/22/30	22,405,000	18,880,032
Leidos, Inc.		
2.30% due 02/15/31	20,050,000	15,972,869
4.38% due 05/15/30	2,650,000	2,451,171
MSCI, Inc.		
3.63% due 09/01/30 ⁴	17,718,000	14,771,128
3.88% due 02/15/31 ⁴	1,769,000	1,512,495
Apple, Inc.		
2.55% due 08/20/60	22,850,000	15,648,208
Boxer Parent Company, Inc.		
6.50% due 10/02/25	EUR 13,500,000	13,246,721
CGI, Inc.		
2.30% due 09/14/31	16,050,000	12,877,312
Workday, Inc.		
3.80% due 04/01/32	7,500,000	6,852,565
TeamSystem SpA		
3.50% due 02/15/28	EUR 5,000,000	4,404,799
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁴	4,550,000	4,026,750
Microchip Technology, Inc.		
0.97% due 02/15/24	1,650,000	1,566,618
Skyworks Solutions, Inc.		
0.90% due 06/01/23	500,000	483,256
Open Text Holdings, Inc.		
4.13% due 02/15/30 ⁴	210,000	181,661
Total Technology		<u>290,865,315</u>
Basic Materials - 1.1%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ⁴	48,900,000	43,201,677
4.20% due 05/13/50 ⁴	26,390,000	21,596,852
Anglo American Capital plc		
5.63% due 04/01/30 ⁴	21,100,000	21,247,544
2.63% due 09/10/30 ⁴	18,000,000	14,812,690
3.95% due 09/10/50 ⁴	14,140,000	10,836,709
2.25% due 03/17/28 ⁴	1,010,000	870,383
2.88% due 03/17/31 ⁴	70,000	58,245
Alcoa Nederland Holding BV		
4.13% due 03/31/29 ⁴	8,600,000	7,689,604
5.50% due 12/15/27 ⁴	6,525,000	6,182,438
6.13% due 05/15/28 ⁴	2,800,000	2,723,000
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	18,630,000	16,213,689
Valvoline, Inc.		
3.63% due 06/15/31 ⁴	18,300,000	14,640,000
Yamana Gold, Inc.		
2.63% due 08/15/31	14,350,000	11,511,011
4.63% due 12/15/27	3,000,000	2,882,934
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	12,040,000	9,755,109
Corporation Nacional del Cobre de Chile		
3.75% due 01/15/31 ⁴	10,430,000	9,341,755
INEOS Quattro Finance 2 plc		
2.50% due 01/15/26	EUR 8,500,000	7,469,757
Steel Dynamics, Inc.		
2.40% due 06/15/25	5,950,000	5,628,267
Nucor Corp.		
2.00% due 06/01/25	5,000,000	4,705,186
Carpenter Technology Corp.		
6.38% due 07/15/28	2,125,000	1,896,795
Southern Copper Corp.		
7.50% due 07/27/35	1,150,000	1,360,462
WR Grace Holdings LLC		
4.88% due 06/15/27 ⁴	925,000	804,972
Total Basic Materials		<u>215,429,079</u>
Utilities - 1.0%		
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 ^{†††}	97,100,000	82,649,867
AES Corp.		
3.95% due 07/15/30 ⁴	27,890,000	25,148,413
3.30% due 07/15/25 ⁴	3,750,000	3,517,425
NRG Energy, Inc.		
2.45% due 12/02/27 ⁴	26,000,000	22,324,473
Arizona Public Service Co.		
3.35% due 05/15/50	23,140,000	16,986,716
Alexander Funding Trust		
1.84% due 11/15/23 ⁴	14,400,000	13,786,605
Enel Finance International N.V.		
2.88% due 07/12/41 ⁴	19,800,000	13,332,061
Clearway Energy Operating LLC		
3.75% due 02/15/31 ⁴	11,150,000	8,989,353
ONE Gas, Inc.		

0.85% due 03/11/23	1,620,000	1,584,380
Entergy Texas, Inc.		
1.50% due 09/01/26	1,650,000	1,462,153
NiSource, Inc.		
5.65% due 02/01/45	1,370,000	1,374,625
Progress Energy, Inc.		
6.00% due 12/01/39	1,290,000	1,358,780
Nevada Power Co.		
6.65% due 04/01/36	1,180,000	1,355,272
Southern Power Co.		
5.25% due 07/15/43	1,350,000	1,279,414
Consolidated Edison Company of New York, Inc.		
5.10% due 06/15/33	1,080,000	1,094,266
Dominion Energy, Inc.		
2.36% (3 Month USD LIBOR + 0.53%) due 09/15/23 ^o	1,030,000	1,025,359
Atmos Energy Corp.		
0.63% due 03/09/23	800,000	785,798
OGE Energy Corp.		
0.70% due 05/26/23	360,000	350,804
Total Utilities		<u>198,405,764</u>
Total Corporate Bonds		
(Cost \$8,618,762,165)		<u>7,169,355,094</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3%		
Collateralized Loan Obligations - 15.3%		
LCCM Trust		
2021-FL3 A, 2.77% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{0.4}	98,500,000	\$ 95,625,110
2021-FL3 AS, 3.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 ^{0.4}	36,950,000	35,205,860
2021-FL3 B, 3.52% (1 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 11/15/38 ^{0.4}	20,750,000	19,872,256
BXMT Ltd.		
2020-FL2 A, 2.49% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{0.4}	76,225,000	74,771,267
2020-FL3 AS, 2.64% (30 Day Average SOFR + 1.86%, Rate Floor: 1.75%) due 11/15/37 ^{0.4}	23,550,000	22,768,309
2020-FL3 C, 3.44% (30 Day Average SOFR + 2.66%, Rate Floor: 2.55%) due 11/15/37 ^{0.4}	16,125,000	15,579,340
2020-FL2 B, 2.99% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 02/15/38 ^{0.6}	16,000,000	15,406,278
2020-FL3 B, 3.04% (30 Day Average SOFR + 2.26%, Rate Floor: 2.15%) due 11/15/37 ^{0.6}	10,600,000	10,298,112
2020-FL2 C, 3.24% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0.6}	5,360,000	5,105,674
2020-FL2 AS, 2.74% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 02/15/38 ^{0.6}	5,200,000	5,028,522
LoanCore Issuer Ltd.		
2021-CRE6 B, 3.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/15/38 ^{0.6}	44,000,000	41,487,719
2021-CRE4 C, 2.59% (30 Day Average SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{0.4}	25,982,000	24,393,637
2021-CRE6 C, 3.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{0.4}	22,825,000	21,208,750
2019-CRE2 AS, 2.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.4}	19,984,000	19,619,420
2021-CRE5 D, 4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0.4}	14,350,000	13,206,916
2019-CRE2 B, 3.02% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{0.6}	11,575,000	11,222,196
2021-CRE4 D, 3.39% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 ^{0.6}	5,600,000	5,198,360
2019-CRE3 B, 2.92% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{0.6}	4,410,000	4,309,078
Cerberus Loan Funding XXX, LP		
2020-3A A, 2.89% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0.4}	100,000,000	98,923,910
2020-3A B, 3.54% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0.4}	10,200,000	9,933,077
Woodmont Trust		
2020-7A A1A, 2.94% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0.4}	83,000,000	82,392,980
2020-7A B, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{0.4}	13,500,000	13,147,836

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
Golub Capital Partners CLO 33M Ltd.		
2020-7A A2, 3.29% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 ^{0,4}	7,000,000	\$ 6,930,998
2021-33A AR2, 3.38% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0,4}	104,600,000	101,501,204
Cerberus Loan Funding XXXII, LP		
2021-2A A, 2.66% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0,4}	65,000,000	62,947,482
2021-2A C, 3.89% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{0,4}	20,925,000	19,835,161
2021-2A B, 2.94% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{0,4}	19,200,000	17,969,585
HERA Commercial Mortgage Ltd.		
2021-FL1 B, 3.21% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{0,4}	49,562,000	46,722,628
2021-FL1 AS, 2.91% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 ^{0,4}	28,000,000	26,530,244
2021-FL1 C, 3.56% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 ^{0,4}	19,200,000	17,661,335
2021-FL1 A, 2.66% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{0,6}	10,000,000	9,651,404
Palmer Square Loan Funding Ltd.		
2022-1A A2, 1.74% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0,4}	23,000,000	22,002,552
2021-3A B, 2.81% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 ^{0,4}	22,500,000	21,313,112
2021-1A A2, 2.31% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{0,4}	19,000,000	18,427,902
2021-2A B, 2.88% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{0,4}	10,500,000	9,955,659
2021-1A B, 2.86% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{0,4}	7,100,000	6,818,312
2021-2A C, 3.88% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{0,4}	7,000,000	6,500,815
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 2.66% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{0,4}	83,450,000	82,247,519
Cerberus Loan Funding XXXI, LP		
2021-1A A, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{0,4}	70,250,000	69,505,793
2021-1A C, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{0,4}	12,000,000	11,593,110
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 2.66% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{0,4}	76,300,000	75,540,853
KREF Funding V LLC		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0,†††}	73,905,083	73,598,779
0.15% due 06/25/26 ^{†††,10}	313,636,364	75,273

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A1R, 2.56% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{0,4}	50,650,000	\$ 49,878,114
2021-5A A2R, 2.96% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{0,4}	15,975,000	15,224,549
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 2.74% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0,4}	33,500,000	33,246,690
2021-1A BR, 3.04% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 ^{0,4}	30,400,000	29,520,735
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 2.76% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0,4}	59,500,000	58,552,177
2021-1A B12, 3.06% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 ^{0,4}	2,500,000	2,341,993
GPMT Ltd.		
2019-FL2 AS, 3.23% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/22/36 ^{0,4}	24,300,000	24,153,002
2019-FL2 C, 3.98% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{0,4}	21,400,000	20,961,617
2019-FL2 B, 3.53% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 02/22/36 ^{0,6}	12,750,000	12,564,498
2019-FL2 A, 2.93% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{0,6}	2,290,740	2,285,105
Cerberus Loan Funding XXVI, LP		
2021-1A AR, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{0,4}	55,700,000	54,908,096
2021-1A BR, 2.94% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ^{0,4}	3,250,000	3,161,816
ABPCI Direct Lending Fund IX LLC		
2021-9A A1R, 2.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 ^{0,4}	34,150,000	33,446,414
2021-9A A2R, 3.03% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{0,4}	26,000,000	24,587,311
CHCP Ltd.		
2021-FL1 A, 2.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0,4}	28,000,000	27,442,962
2021-FL1 AS, 2.75% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 ^{0,4}	22,250,000	21,238,359
2021-FL1 B, 3.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,6}	5,900,000	5,605,001
2021-FL1 C, 3.55% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{0,6}	2,950,000	2,950,337
ABPCI Direct Lending Fund CLO IV LLC		
3.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/06/29 ^{0,†††}	53,500,000	53,550,969
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 2.84% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,4}	46,200,000	45,308,520

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
2021-9A BR, 2.99% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 10/15/33 ^{0,4}	6,700,000	\$ 6,201,235
FS Rialto		
2021-FL3 C, 3.56% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{0,4}	31,150,000	28,928,890
2021-FL2 C, 3.56% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 05/16/38 ^{0,6}	15,665,000	14,580,230
2021-FL3 B, 3.31% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 ^{0,6}	8,000,000	7,465,710
Owl Rock CLO IV Ltd.		
2021-4A A1R, 3.08% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0,4}	36,500,000	34,860,949
2021-4A A2R, 3.38% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{0,4}	16,750,000	15,553,331
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A A1R, 2.66% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31 ^{0,4}	39,500,000	38,772,078
2021-7A A2R, 3.08% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 10/20/31 ^{0,4}	8,250,000	7,811,060
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 2.34% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	44,300,000	43,711,342
2018-11A C, 3.54% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	2,300,000	2,190,181
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 2.60% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{0,4}	32,000,000	31,155,779
2021-3A B, 2.89% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{0,4}	9,500,000	8,824,953
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A B, 2.56% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{0,4}	35,900,000	34,288,693
2021-9A C, 2.86% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0,4}	3,900,000	3,627,645
Cerberus Loan Funding XXXV, LP		
2021-5A A, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{0,4}	30,750,000	29,696,613
2021-5A B, 2.89% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 ^{0,4}	8,000,000	7,425,720
ACRES Commercial Realty Ltd.		
2021-FL1 C, 3.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{0,6}	13,092,000	12,233,236
2021-FL1 D, 4.17% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{0,6}	11,750,000	10,626,598
2021-FL2 B, 3.77% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/37 ^{0,6}	10,100,000	9,650,738
2021-FL2 AS, 3.27% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 ^{0,6}	3,500,000	3,309,772

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
LCM XXIV Ltd.		
2021-24A BR, 2.46% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{0.4}	24,200,000	\$ 23,005,677
2021-24A CR, 2.96% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 ^{0.4}	13,050,000	12,362,585
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 2.79% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0.4}	26,750,000	25,592,742
2021-16A A2R2, 2.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{0.4}	9,000,000	8,798,742
Golub Capital Partners CLO 49M Ltd.		
2021-49A BR, 2.96% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 ^{0.4}	21,695,000	20,107,184
2021-49A CR, 3.66% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 ^{0.4}	12,600,000	11,731,302
Madison Park Funding XLVIII Ltd.		
2021-48A B, 2.49% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0.4}	27,500,000	26,025,101
2021-48A C, 3.04% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0.4}	5,900,000	5,604,168
BDS Ltd.		
2021-FL9 C, 3.51% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 ^{0.4}	19,500,000	18,536,160
2020-FL5 B, 3.42% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 ^{0.6}	4,400,000	4,190,923
2021-FL9 D, 3.86% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/16/38 ^{0.6}	4,400,000	4,040,681
2020-FL5 AS, 2.97% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 02/16/37 ^{0.6}	3,200,000	3,029,018
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 2.83% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0.4}	29,900,000	29,614,007
BCC Middle Market CLO LLC		
2021-1A A1R, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0.4}	30,450,000	29,535,599
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A B, 2.44% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{0.4}	26,700,000	25,064,825
2021-40A C, 2.79% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{0.4}	2,000,000	1,869,915
MidOcean Credit CLO VII		
2020-7A BR, 2.64% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{0.4}	27,500,000	26,317,497
OCP CLO Ltd.		
2020-4A A2RR, 2.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{0.4}	25,500,000	24,911,973
STWD Ltd.		
2019-FL1 B, 3.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 07/15/38 ^{0.6}	11,210,000	10,786,941
2019-FL1 C, 3.40% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 07/15/38 ^{0.6}	8,800,000	8,287,102

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount~	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
2021-FL2 C, 3.62% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 ^{0.6}	2,820,000	\$ 2,614,643
2019-FL1 AS, 2.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 07/15/38 ^{0.6}	2,200,000	2,139,285
BSPDF Issuer Ltd.		
2021-FL1 C, 3.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ^{0.6}	15,300,000	14,088,061
2021-FL1 B, 3.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/36 ^{0.6}	6,500,000	6,116,224
2021-FL1 D, 4.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ^{0.6}	3,500,000	3,096,452
Madison Park Funding LIII Ltd.		
2022-53A B, 1.94% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0.4}	24,000,000	22,592,633
Venture XIV CLO Ltd.		
2020-14A CRR, 3.85% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0.4}	22,725,000	21,976,173
Magnetite XXIX Ltd.		
2021-29A B, 2.44% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{0.4}	15,100,000	14,268,744
2021-29A C, 2.69% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{0.4}	7,700,000	7,196,057
Apres Static CLO Ltd.		
2020-1A A2R, 2.74% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{0.4}	21,750,000	21,235,821

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 2.33% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{0,4}	21,171,638	\$ 20,910,318
Marathon CLO V Ltd.		
2017-5A A2R, 2.96% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	18,020,137	17,807,445
2017-5A A1R, 2.38% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	2,490,902	2,481,613
Golub Capital Partners CLO 54M L.P.		
2021-54A B, 3.21% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{0,4}	21,000,000	19,444,872
Anchorage Capital CLO 6 Ltd.		
2021-6A CRR, 3.24% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 ^{0,4}	18,585,000	17,974,330
AMMC CLO XIV Ltd.		
2021-14A A2R2, 2.58% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{0,4}	18,290,000	17,640,948
Recette CLO Ltd.		
2021-1A BRR, 2.46% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{0,4}	9,800,000	9,070,207
2021-1A CRR, 2.81% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 ^{0,4}	9,200,000	8,431,969
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 2.44% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{0,4}	14,100,000	13,349,336
2021-32A CR, 2.74% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 ^{0,4}	4,200,000	3,925,399
BSPRT Issuer Ltd.		
2021-FL7 C, 3.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ^{0,6}	7,250,000	6,751,578
2021-FL6 C, 3.37% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{0,6}	5,550,000	5,145,716
2021-FL7 B, 3.37% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/38 ^{0,6}	4,875,000	4,581,756
Owl Rock CLO VI Ltd.		
2021-6A B1, 3.85% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{0,4}	17,450,000	16,348,729
KREF		
2021-FL2 C, 3.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0,4}	16,600,000	15,637,532
Owl Rock CLO II Ltd.		
2021-2A ALR, 2.61% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,4}	15,600,000	15,273,412
Dryden 36 Senior Loan Fund		
2020-36A CR3, 3.09% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{0,4}	15,200,000	14,659,879
Golub Capital Partners CLO 25M Ltd.		
2018-25A AR, 2.74% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4}	14,537,000	14,376,685

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 2.44% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4}	14,128,597	\$ 14,060,047
Octagon Investment Partners 49 Ltd.		
2021-5A B, 2.59% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4}	12,800,000	12,050,318
Diamond CLO Ltd.		
2021-1A A2R, 2.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 ^{0,4}	7,021,280	7,018,627
2021-1A CR, 3.58% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0,4}	2,300,000	2,281,073
2021-1A BR, 2.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/25/29 ^{0,4}	2,150,000	2,149,553
Greystone Commercial Real Estate Notes		
2021-FL3 C, 3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0,6}	12,000,000	11,205,478
Lake Shore MM CLO III LLC		
2021-2A A1R, 2.52% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4}	10,000,000	9,899,694
Golub Capital Partners CLO 54M, LP		
2021-54A A, 2.89% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4}	10,000,000	9,724,611
Neuberger Berman CLO XVI-S Ltd.		
2021-16SA BR, 2.44% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4}	10,200,000	9,467,455
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A B, 2.05% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4}	9,000,000	8,637,323
Boyce Park CLO Ltd.		
2022-1A B1, 2.37% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4}	8,800,000	8,206,964
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{4,11}	10,000,000	7,762,642
ACRE Commercial Mortgage Ltd.		
2021-FL4 B, 3.01% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,6}	3,100,000	2,981,604
2021-FL4 C, 3.36% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 12/18/37 ^{0,6}	3,100,000	2,979,845
HGI CRE CLO Ltd.		
2021-FL2 B, 3.01% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 ^{0,6}	5,000,000	4,797,040
2021-FL2 C, 3.31% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 ^{0,6}	1,000,000	920,703
Owl Rock CLO I Ltd.		
2019-1A A, 3.28% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{0,4}	5,650,000	5,617,542
Shackleton CLO Ltd.		
2017-8A BR, 2.36% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{0,4}	5,510,000	5,386,222
VOYA CLO		
2021-2A BR, 3.19% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{0,4}	4,950,000	4,747,823

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Collateralized Loan Obligations - 15.3% (continued)		
Atlas Senior Loan Fund III Ltd.		
2017-1A BR, 2.74% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{0,4}	4,300,000	\$ 4,195,278
Northwoods Capital XII-B Ltd.		
2018-12BA B, 3.68% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4}	4,000,000	3,855,611
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 D, 4.07% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,6}	3,800,000	3,619,530
BRSP Ltd.		
2021-FL1 D, 4.31% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,6}	3,800,000	3,519,370
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{4,11}	8,920,000	2,764,308
TRTX Issuer Ltd.		
2019-FL3 B, 3.34% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,6}	1,500,000	1,455,873
2019-FL3 A, 2.74% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,6}	1,209,689	1,204,485
Wellfleet CLO Ltd.		
2018-2A A2R, 2.64% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4}	2,500,000	2,419,622
Allegro CLO VII Ltd.		
2018-1A C, 2.94% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4}	2,500,000	2,344,589
Voya CLO Ltd.		
2013-1A INC, due 10/15/30 ^{4,11}	10,575,071	2,331,803
Newfleet CLO Ltd.		
2018-1A A1R, 2.01% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{0,4}	1,075,230	\$ 1,068,217
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 ^{4,11}	6,859,005	1,067,261
Telos CLO Ltd.		
2017-6A B2R, 2.79% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{0,4}	1,064,968	1,064,287
Halcyon Loan Advisors Funding Ltd.		
2017-3A A1R, 1.94% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{0,4}	722,008	721,574
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 ^{4,11}	3,700,000	518,740
KVK CLO Ltd.		
2017-1A AR, 1.94% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{0,4}	471,901	471,697
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 ^{4,11}	461,538	184,399
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 ^{4,11}	1,300,000	88,920
Atlas Senior Loan Fund IX Ltd.		
2018-9A SUB, due 04/20/28 ^{4,11}	1,200,000	77,280
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹¹	2,375,019	17,338
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{4,11}	1,808,219	1,989
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{6,11}	1,500,000	318
Total Collateralized Loan Obligations		<u>3,045,312,357</u>
Financial - 2.6%		
HV Eight LLC		
3.36% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 ^{0,†††}	EUR 107,000,000	111,835,315

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Financial - 2.6% (continued)		
Strategic Partners Fund VIII LP		
4.20% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	73,800,000	\$ 73,466,586
Madison Avenue Secured Funding Trust Series		
2021-1, 2.47% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{0,†††,4}	70,150,000	70,150,000
Station Place Securitization Trust		
2021-SP1, 3.38% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{0,†††,4}	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 ^{0,†††}	19,956,425	19,959,191
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	EUR 11,100,000	11,608,045
Project Onyx		
2.50% (90 Day Average SOFR + 2.30%, Rate Floor: 2.30%) due 01/26/27 ^{0,†††}	31,000,000	31,006,423
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	32,280,813	28,512,286
Ceamer Finance LLC		
3.69% due 03/22/31 ^{†††}	23,066,908	21,362,626
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	19,951,298	19,435,015
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR 10,084,873	10,523,836
3.16% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	8,197,841	8,200,212
Oxford Finance Funding		
2020-1A, 3.10% due 02/15/28 ⁴	17,448,141	17,289,026
Thunderbird A		
5.50% due 03/01/37 ^{†††}	16,733,000	16,733,000
Lightning A		
5.50% due 03/01/37 ^{†††}	16,733,000	16,733,000
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	15,238,043	14,781,420
Lam Trade Finance Group LLC		
2.50% due 09/29/22 ^{†††}	11,000,000	10,988,024
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁴	2,462,015	2,460,530
Total Financial		527,644,535
Transport-Aircraft - 2.2%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁴	71,837,606	60,100,217
2021-2A, 2.80% due 01/15/47 ⁴	23,878,367	20,363,318
2020-1A, 3.35% due 01/16/40 ⁴	17,808,499	14,937,417
2019-1, 3.84% due 05/15/39 ⁴	9,899,264	6,801,904
2017-1A, 3.97% due 05/16/42 ⁴	6,350,477	5,270,127
2019-2, 3.38% due 10/16/39 ⁴	2,047,999	1,557,137
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁴	57,113,370	50,827,724
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 ⁴	46,570,639	41,459,264
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	40,558,228	34,449,985
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 ⁴	37,580,906	34,205,168
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	35,795,466	32,376,902
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	29,149,518	25,489,481
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁴	30,137,065	23,958,967
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	26,945,665	22,475,853
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	19,610,250	18,167,799
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	20,010,919	16,299,534

Total Return Bond Fund
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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Transport-Aircraft - 2.2% (continued)		
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁴	12,044,330	\$ 10,170,848
2017-1, 4.58% due 02/15/42 ⁴	5,031,208	4,668,112
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	14,607,317	13,128,318
2016-1, 4.45% due 08/15/41	166,284	152,821
Raspro Trust		
2005-1A, 1.99% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,†††,4}	10,637,384	10,130,293
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁴	1,406,250	1,188,507
Stripes Aircraft Ltd.		
2013-1 A1, 5.11% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{0,†††}	237,922	233,365
Total Transport-Aircraft		<u>448,413,061</u>
Whole Business - 1.4%		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁴	95,842,876	86,108,977
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁴	29,997,000	25,684,571
2022-1A, 3.13% due 01/25/52 ⁴	23,441,250	20,355,233
Taco Bell Funding LLC		
2021-1A, 2.29% due 08/25/51 ⁴	23,452,150	19,665,425
2016-1A, 4.97% due 05/25/46 ⁴	14,582,500	14,488,020
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 ⁴	28,933,750	24,164,687
2020-1, 2.84% due 01/30/51 ⁴	9,677,500	8,328,679
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ⁴	25,372,500	22,541,183
2022-1A, 3.73% due 03/05/52 ⁴	10,300,000	9,175,003
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 ⁴	10,293,125	9,835,441
2021-1A, 3.15% due 04/25/51 ⁴	9,237,690	7,892,257
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	12,379,950	11,892,230
2019-1A, 4.08% due 06/15/49 ⁴	1,532,625	1,441,202
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ⁴	7,675,943	7,155,928
2021-1A, 2.79% due 11/20/51 ⁴	6,716,250	5,533,270
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51 ⁴	11,501,090	9,199,630
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 ⁴	3,356,100	3,255,793
Total Whole Business		<u>286,717,529</u>
Collateralized Debt Obligations - 1.0%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ⁴	108,450,000	94,811,491
2021-4A BR, 3.12% due 04/27/39 ⁶	16,250,000	13,785,653
Anchorage Credit Funding 3 Ltd.		
2021-3A A1R, 2.87% due 01/28/39 ⁴	54,000,000	47,876,227
Anchorage Credit Funding Ltd.		
2021-13A A1, 2.88% due 07/27/39 ⁴	32,850,000	28,763,204
2021-13A B1, 3.23% due 07/27/39 ⁶	6,345,000	5,374,131
2021-13A C2, 3.65% due 07/27/39 ⁶	1,950,000	1,617,855
Total Collateralized Debt Obligations		<u>192,228,561</u>
Net Lease - 0.8%		
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	27,775,362	26,309,556
2016-1A, 4.32% due 10/20/46 ⁴	11,261,885	10,677,969
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁴	22,130,135	20,649,729
2021-1A, 2.76% due 08/15/51 ⁴	6,598,625	5,342,494
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁴	19,965,469	18,201,608
2020-1A, 3.25% due 02/15/50 ⁴	3,420,878	3,047,443
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51 ⁴	10,050,000	8,751,189
2021-1, 3.04% due 07/20/51 ⁴	5,050,000	4,232,144

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 24.3% (continued)		
Net Lease - 0.8% (continued)		
2021-1, 3.44% due 07/20/51 ⁴	3,215,000	\$ 2,731,100
2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,592,383
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ⁴	15,000,000	13,768,422
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁴	9,592,494	9,306,910
CF Hippolyta Issuer LLC		
2020-1, 2.28% due 07/15/60 ⁴	10,125,538	9,082,855
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,655,803
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ⁴	4,413,814	3,751,558
STORE Master Funding LLC		
2021-1A, 3.70% due 06/20/51 ⁴	3,565,085	3,037,308
Capital Automotive LLC		
2017-1A, 4.18% due 04/15/47 ⁴	269,920	270,010
Total Net Lease		<u>150,408,481</u>
Single Family Residence - 0.4%		
Home Partners of America Trust		
2021-2, 2.65% due 12/17/26 ⁴	47,371,579	42,062,121
2021-3, 2.80% due 01/17/41 ⁴	15,991,336	14,314,825
FirstKey Homes Trust		
2021-SFR1, 2.19% due 08/17/38 ⁴	8,174,000	7,205,228
Tricon Residential Trust		
2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	6,251,991
Total Single Family Residence		<u>69,834,165</u>
Transport-Container - 0.3%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	55,802,260	52,300,316
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	11,496,658	10,204,543
Total Transport-Container		<u>62,504,859</u>
Infrastructure - 0.3%		
VB-S1 Issuer LLC		
2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	37,077,445
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁴	21,232,760	20,981,878
Hotwire Funding LLC		
2021-1, 2.66% due 11/20/51 ⁴	4,025,000	3,545,821
Total Infrastructure		<u>61,605,144</u>
Insurance - 0.0%		
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 ⁴	2,510,326	2,501,677
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56 ⁴	1,810,799	1,849,705
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 ⁴	879,794	893,541
Total Insurance		<u>5,244,923</u>
Diversified Payment Rights - 0.0%		
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁴	11,310	11,260
Total Asset-Backed Securities		<u>4,849,924,875</u>
(Cost \$5,144,645,410)		
U.S. GOVERNMENT SECURITIES^{††} - 14.5%		
U.S. Treasury Bonds		
2.00% due 08/15/51	800,000,000	618,281,248
1.88% due 02/15/51 ⁸	330,000,000	247,538,673
due 02/15/46 ^{8,12,13}	354,745,000	156,524,956
due 05/15/44 ^{12,13}	302,165,000	140,220,569
due 11/15/51 ^{12,13}	275,000,000	110,003,429
1.88% due 11/15/51	100,000,000	75,031,250
due 02/15/52 ^{12,13}	143,820,000	57,668,037
due 11/15/44 ^{12,13}	70,650,000	32,155,142
due 08/15/51 ^{12,13}	43,990,000	17,670,259
2.88% due 08/15/45	2,630,000	2,389,191
2.38% due 11/15/49	2,300,000	1,942,602
1.38% due 08/15/50	2,450,000	1,612,693
2.75% due 11/15/42	700,000	626,801
U.S. Treasury Notes		
2.88% due 05/15/32 ⁸	1,056,780,000	1,044,891,225
2.63% due 05/31/27 ⁸	244,730,000	240,103,073
2.38% due 03/31/29	7,200,000	6,892,031
2.25% due 08/15/27	3,370,000	3,236,911

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
U.S. GOVERNMENT SECURITIES^{††} - 14.5% (continued)		
0.50% due 05/31/27	2,600,000	\$ 2,296,125
1.50% due 10/31/24	2,100,000	2,028,879
2.00% due 04/30/24	2,000,000	1,965,078
1.50% due 01/31/27	2,000,000	1,867,344
2.13% due 05/15/25	880,000	858,447
1.38% due 11/15/31	347,000	300,968
U.S. Treasury Strip Principal due 02/15/51 ^{12,13}	310,000,000	125,809,371
Total U.S. Government Securities (Cost \$3,201,591,206)		<u>2,891,914,302</u>
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0%		
Residential Mortgage-Backed Securities - 8.5%		
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{0,4}	77,274,497	74,535,927
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0,4}	66,695,257	61,981,449
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{0,4}	44,158,973	41,526,873
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{0,4}	30,247,864	28,626,720
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{4,14}	82,679,582	74,743,764
2021-C, 1.62% due 03/01/61 ^{4,14}	70,879,355	65,648,671
2021-HE1, 2.43% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{0,4}	7,500,000	7,383,158
FKRT		
2.21% due 11/30/58 ^{†††,6}	117,200,000	112,243,952
PRPM LLC		
2021-5, 1.79% due 06/25/26 ^{4,14}	67,937,423	63,577,424
2021-8, 1.74% (WAC) due 09/25/26 ^{0,4}	38,228,554	35,560,966
2022-1, 3.72% due 02/25/27 ^{4,14}	9,320,629	8,954,604
Legacy Mortgage Asset Trust		
2021-GS2, 1.75% due 04/25/61 ^{4,14}	44,090,659	41,333,013
2021-GS3, 1.75% due 07/25/61 ^{4,14}	39,286,182	36,134,515
2021-GS5, 2.25% due 07/25/67 ^{4,14}	25,102,182	23,387,695
Towd Point Revolving Trust		
4.83% due 09/25/64 ⁶	81,500,000	78,885,097
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁰	26,590,041	14,764,631
2007-HE5, 1.96% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 ⁰	28,002,401	13,226,573
2006-HE6, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 09/25/36 ⁰	23,997,200	9,644,184
2006-HE5, 1.90% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/36 ⁰	13,888,407	7,684,457
2006-HE4, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁰	8,725,297	4,991,761
2006-HE5, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 08/25/36 ⁰	8,321,830	4,558,622
2007-HE2, 1.75% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 ⁰	8,485,432	4,438,318
2007-HE3, 1.73% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ⁰	5,903,758	3,207,148
2007-NC3, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 ⁰	3,656,641	2,790,127
2007-HE6, 1.68% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁰	2,661,383	2,338,153
2007-HE3, 1.75% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ^{0,4}	2,147,299	1,396,499
2006-HE6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36 ⁰	3,041,899	1,210,137
LSTAR Securities Investment Ltd.		
2021-1, 2.86% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/01/26 ^{0,6}	41,840,028	40,786,203
2021-2, 2.76% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 03/02/26 ^{0,6}	26,552,973	26,063,206

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Residential Mortgage-Backed Securities - 8.5% (continued)		
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 ^{4,14}	65,522,471	\$ 61,556,101
Home Equity Loan Trust		
2007-FRE1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 [◊]	57,612,979	53,940,417
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 1.75% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 [◊]	65,954,799	45,065,226
2006-WMC4, 1.74% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 [◊]	12,089,492	6,950,384
2006-WMC3, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 [◊]	1,948,912	1,441,993
Soundview Home Loan Trust		
2006-OPT5, 1.76% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 [◊]	37,879,081	36,069,544
GSAMP Trust		
2007-NC1, 1.75% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 [◊]	26,691,505	15,333,076
2006-HE8, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 [◊]	10,107,000	8,793,713
2006-NC2, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 [◊]	6,566,141	4,008,948
2007-NC1, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 [◊]	5,955,265	3,118,362
Alternative Loan Trust		
2007-OA4, 1.96% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 05/25/47 [◊]	17,337,601	15,143,495
2007-OH3, 2.20% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 [◊]	6,788,332	6,034,224

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Residential Mortgage-Backed Securities - 8.5% (continued)		
2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 [◊]	6,301,790	\$ 3,973,791
2007-OA7, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 [◊]	2,648,937	2,288,508
2007-OH3, 2.06% (1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 [◊]	674,784	594,868
NovaStar Mortgage Funding Trust Series		
2007-2, 1.82% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 [◊]	26,524,907	25,547,770
2007-1, 1.75% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 [◊]	3,014,494	2,116,485
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{◊,4}	14,018,269	13,338,254
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{◊,4}	13,780,064	13,036,071
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 [◊]	23,229,301	22,666,666
2006-BC4, 1.96% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 [◊]	2,506,194	2,437,168
2006-BC6, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 [◊]	187,211	184,535
2006-OPT1, 1.88% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 [◊]	21,992	21,853
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 2.24% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 [◊]	16,761,000	15,981,867
2007-ASP1, 2.02% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/37 [◊]	8,477,246	4,222,887
2007-WM2, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 [◊]	6,607,170	3,249,780
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC1, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 ^{◊,4}	22,340,899	12,687,285
2007-AMC3, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 [◊]	6,556,494	5,720,903
2006-WF1, 5.05% due 03/25/36	8,320,960	4,598,640
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.31% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 [◊]	9,661,556	8,247,096
2006-AR10, 1.96% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 [◊]	8,816,536	8,141,986
2006-AR9, 1.32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 [◊]	4,140,669	3,425,782
2006-7, 4.06% due 09/25/36	5,402,982	1,787,874
2006-8, 4.17% due 10/25/36	356,113	143,343
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 ^{◊,4}	12,023,568	11,587,905
2020-1, 2.41% (WAC) due 02/25/50 ^{◊,4}	9,248,898	8,958,929

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Residential Mortgage-Backed Securities - 8.5% (continued)		
IXIS Real Estate Capital Trust		
2007-HE1, 1.73% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 [◊]	33,468,951	\$ 8,907,015
2006-HE1, 2.22% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 [◊]	12,229,756	6,710,284
2007-HE1, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 [◊]	6,351,928	1,696,855
2007-HE1, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 [◊]	5,965,620	1,590,513
2007-HE1, 1.68% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 [◊]	4,963,120	1,318,237
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ¹⁰	131,792,435	19,762,236
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61 ^{◊,4}	20,058,196	18,671,531
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	18,240,544
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 2.14% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 [◊]	33,194,977	11,153,124
2006-HE6, 1.90% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 [◊]	8,918,605	5,444,948
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{◊,6}	9,733,720	9,549,372
2019-RM3, 2.80% (WAC) due 06/25/69 ^{◊,6}	5,974,768	5,805,989
Lehman XS Trust Series		
2007-4N, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/47 [◊]	9,006,588	8,619,313
2007-2N, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 [◊]	5,240,561	4,906,971
2007-15N, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 [◊]	1,588,451	1,466,329
2006-10N, 2.04% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 [◊]	337,669	331,220
RALI Series Trust		
2007-QO4, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 [◊]	4,444,625	4,068,354
2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 [◊]	16,587,266	3,780,903
2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 [◊]	7,658,028	3,166,640
2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 [◊]	5,379,167	1,263,079
2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 [◊]	4,735,048	1,175,544
2007-QO3, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 [◊]	904,537	812,970
Ameriquest Mortgage Securities Trust		
2006-M3, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 [◊]	27,777,006	9,908,883
2006-M3, 1.72% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 [◊]	11,668,208	4,157,216
First NLC Trust		
2005-4, 2.40% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 [◊]	10,888,602	10,625,884

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Residential Mortgage-Backed Securities - 8.5% (continued)		
2005-1, 2.08% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 [◊] ABFC Trust	2,347,559	\$ 2,123,304
2007-WMC1, 2.87% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 [◊] Bear Stearns Asset-Backed Securities I Trust	16,301,896	12,277,794
2006-HE9, 1.76% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due 11/25/36 [◊] Securitized Asset-Backed Receivables LLC Trust	12,433,459	12,022,468
2006-WM4, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 [◊] 2006-HE2, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 [◊]	30,974,604	10,234,576
GCAT 2022-NQM3 Trust	3,427,836	1,620,198
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{◊,4} HarborView Mortgage Loan Trust	12,217,763	11,641,017
2006-14, 1.91% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 [◊] 2006-12, 1.79% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 [◊]	7,067,664	6,248,707
Merrill Lynch Alternative Note Asset Trust Series	5,396,665	4,871,839
2007-A1, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37 [◊] 2007-A1, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 [◊]	19,981,876	7,549,586
First Franklin Mortgage Loan Trust	7,577,461	2,829,183
2006-FF16, 1.90% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 12/25/36 [◊]	21,299,936	10,208,440

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Residential Mortgage-Backed Securities - 8.5% (continued)		
Fremont Home Loan Trust		
2006-E, 1.74% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 01/25/37 [◇]	12,294,716	\$ 5,756,569
2006-D, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 [◇]	10,789,357	4,240,090
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 2.22% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 [◇]	9,852,545	9,584,166
Securitized Asset-Backed Receivables LLC Trust 2007-BR2		
2007-BR2, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^{◇,4}	11,116,644	9,379,214
Master Asset-Backed Securities Trust		
2006-WMC4, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 [◇]	11,006,406	3,864,921
2006-NC2, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 [◇]	8,015,237	3,370,626
2007-WMC1, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 [◇]	6,086,418	2,015,700
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 2.38% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 [◇]	10,195,989	8,242,521
Long Beach Mortgage Loan Trust		
2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 [◇]	15,049,503	4,801,912
2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 [◇]	4,683,660	1,997,590
2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 [◇]	4,016,431	1,275,431
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 [◇]	8,503,951	8,010,898
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 [◇]	5,230,068	4,006,346
2007-HE4, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 [◇]	3,589,275	2,361,110
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.29% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 [◇]	4,884,474	4,094,133
2006-AR13, 1.36% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 [◇]	1,523,878	1,336,144
2006-AR11, 1.40% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 [◇]	712,126	628,169
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AR4, 1.88% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 [◇]	10,110,060	3,923,088
2007-OA2, 1.25% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 [◇]	2,270,798	2,101,834
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 ^{◇,4}	7,108,000	5,530,362
GSAA Home Equity Trust		
2006-5, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 [◇]	13,187,009	5,321,351
2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 [◇]	68,044	66,299

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Residential Mortgage-Backed Securities - 8.5% (continued)		
Impac Secured Assets CMN Owner Trust		
2005-2, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 [◊]	5,874,752	\$ 5,360,084
American Home Mortgage Assets Trust		
2006-4, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 [◊]	7,275,756	4,149,655
2006-6, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 [◊]	1,416,809	1,195,079
Option One Mortgage Loan Trust		
2007-2, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 [◊]	5,144,977	2,887,372
2007-5, 1.84% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 [◊]	2,233,081	1,488,941
ASG Resecuritization Trust		
2010-3, 1.59% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{◊,4}	2,897,535	2,746,689
Master Asset-Backed Securities Trust		
2006-WMC3, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 [◊]	5,870,309	2,293,604
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 2.20% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 [◊]	2,060,904	1,993,485
Countrywide Asset-Backed Certificates		
2005-15, 2.07% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 [◊]	1,439,470	1,415,612
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{◊,4}	1,425,302	1,373,370
Structured Asset Investment Loan Trust		
2006-3, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 [◊]	428,253	415,747
2004-BNC2, 2.82% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 [◊]	338,695	333,460
Nomura Resecuritization Trust		
2015-4R, 2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{◊,4}	813,150	739,082
Impac Secured Assets Trust		
2006-2, 1.96% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 [◊]	674,755	599,447
Morgan Stanley Resecuritization Trust		
2014-R9, 1.14% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{◊,4}	569,990	561,967
Alliance Bancorp Trust		
2007-OA1, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 [◊]	575,461	496,649
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	205,167	198,926
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.55% due 06/26/36 ⁴	137,814	124,597
Irwin Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 ⁴	1,154	1,127

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Residential Mortgage-Backed Securities - 8.5% (continued)		
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.70% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47 ⁰	21	\$ 21
Total Residential Mortgage-Backed Securities		1,689,084,030
Commercial Mortgage-Backed Securities - 1.8%		
BX Commercial Mortgage Trust		
2021-VOLT, 3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{0,4}	60,050,000	55,939,193
2021-VOLT, 2.97% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 ^{0,4}	52,000,000	48,618,981
2019-XL, 3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36 ^{0,4}	6,162,500	5,914,494
2022-LP2, 3.30% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{0,4}	5,883,098	5,471,779
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 3.16% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{0,4}	14,350,000	13,137,758
2016-JP3, 3.57% (WAC) due 08/15/49 ⁰	10,290,000	9,190,792
2021-NYAH, 3.51% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 ^{0,4}	8,000,000	7,289,423
2016-JP3, 1.52% (WAC) due 08/15/49 ^{0,10}	64,167,156	2,791,746
SMRT		
2022-MINI, 3.23% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	32,500,000	30,385,888
Life Mortgage Trust		
2021-BMR, 3.67% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 03/15/38 ^{0,4}	19,167,918	17,845,297
2021-BMR, 3.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/38 ^{0,4}	5,160,593	4,810,677
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.75% (WAC) due 11/10/52 ^{0,10}	218,956,599	7,751,392
2019-GC41, 1.18% (WAC) due 08/10/56 ^{0,10}	104,389,965	5,487,572
2016-C2, 1.88% (WAC) due 08/10/49 ^{0,10}	32,823,885	1,767,277
2016-P4, 2.05% (WAC) due 07/10/49 ^{0,10}	28,783,110	1,668,779
2016-P5, 1.53% (WAC) due 10/10/49 ^{0,10}	25,545,431	1,170,456
2016-GC37, 1.84% (WAC) due 04/10/49 ^{0,10}	18,636,678	911,470
2015-GC35, 0.87% (WAC) due 11/10/48 ^{0,10}	28,670,883	566,253
2015-GC29, 1.16% (WAC) due 04/10/48 ^{0,10}	18,607,567	427,157
2013-GC15, 4.37% (WAC) due 09/10/46 ⁰	380,000	379,730
2016-C3, 1.16% (WAC) due 11/15/49 ^{0,10}	10,284,434	357,045
Extended Stay America Trust		
2021-ESH, 3.58% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{0,4}	12,423,539	11,986,780
2021-ESH, 3.03% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 ^{0,4}	6,410,546	6,201,265
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.14% (WAC) due 07/15/50 ^{0,10}	66,247,149	2,537,988
2016-BNK1, 1.86% (WAC) due 08/15/49 ^{0,10}	35,256,833	1,932,166
2017-RB1, 1.34% (WAC) due 03/15/50 ^{0,10}	35,234,077	1,533,796
2016-C32, 4.88% (WAC) due 01/15/59 ⁰	1,400,000	1,368,206
2016-C35, 2.04% (WAC) due 07/15/48 ^{0,10}	23,165,778	1,332,398

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Commercial Mortgage-Backed Securities - 1.8% (continued)		
2017-C42, 1.02% (WAC) due 12/15/50 ^{◊,10}	34,658,380	\$ 1,329,717
2015-NXS4, 1.18% (WAC) due 12/15/48 ^{◊,10}	38,340,704	1,081,982
2017-RC1, 1.63% (WAC) due 01/15/60 ^{◊,10}	19,915,017	1,000,148
2016-NXS5, 1.59% (WAC) due 01/15/59 ^{◊,10}	23,038,607	889,949
2015-C30, 1.03% (WAC) due 09/15/58 ^{◊,10}	29,360,879	672,405
2015-P2, 1.09% (WAC) due 12/15/48 ^{◊,10}	22,906,979	615,156
2016-C37, 0.96% (WAC) due 12/15/49 ^{◊,10}	11,796,221	313,542
2015-NXS1, 1.21% (WAC) due 05/15/48 ^{◊,10}	8,222,213	189,466
BENCHMARK Mortgage Trust		
2020-IG3, 3.23% (WAC) due 09/15/48 ^{◊,4}	5,232,000	4,040,240
2019-B14, 0.91% (WAC) due 12/15/62 ^{◊,10}	108,872,277	3,924,737
2018-B2, 0.54% (WAC) due 02/15/51 ^{◊,10}	120,423,805	1,942,857
2018-B6, 0.57% (WAC) due 10/10/51 ^{◊,10}	60,684,667	1,010,661
2018-B6, 4.76% (WAC) due 10/10/51 [◊]	750,000	725,303
GS Mortgage Securities Trust		
2020-GC45, 0.79% (WAC) due 02/13/53 ^{◊,10}	153,526,516	5,593,186
2019-GC42, 0.93% (WAC) due 09/01/52 ^{◊,10}	69,509,617	2,984,361
2017-GS6, 1.16% (WAC) due 05/10/50 ^{◊,10}	41,711,979	1,711,726
2017-GS6, 3.87% due 05/10/50	521,000	490,136
2015-GC28, 1.12% (WAC) due 02/10/48 ^{◊,10}	15,021,236	300,356
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.99% (WAC) due 10/15/50 ^{◊,10}	130,961,389	4,314,981
2016-C4, 3.64% (WAC) due 12/15/49 [◊]	2,650,000	2,421,317
2016-C4, 0.88% (WAC) due 12/15/49 ^{◊,10}	82,275,747	2,225,691
2016-C2, 1.70% (WAC) due 06/15/49 ^{◊,10}	26,140,475	1,047,653
2017-C5, 1.04% (WAC) due 03/15/50 ^{◊,10}	7,635,388	238,901
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{◊,4}	5,350,000	4,863,217

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Commercial Mortgage-Backed Securities - 1.8% (continued)		
2020-DUNE, 2.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4}	3,750,000	\$ 3,671,274
2020-DUNE, 3.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4}	1,000,000	964,170
COMM Mortgage Trust		
2018-COR3, 0.58% (WAC) due 05/10/51 ^{0,10}	196,515,699	4,304,185
2015-CR26, 1.06% (WAC) due 10/10/48 ^{0,10}	79,070,491	1,831,083
2015-CR24, 0.89% (WAC) due 08/10/48 ^{0,10}	44,379,316	840,806
2015-CR23, 1.02% (WAC) due 05/10/48 ^{0,10}	39,146,399	762,454
2015-CR23, 3.80% due 05/10/48	700,000	683,748
2015-CR27, 1.06% (WAC) due 10/10/48 ^{0,10}	25,769,169	624,696
2013-CR13, 0.89% (WAC) due 11/10/46 ^{0,10}	35,041,620	310,665
2014-LC15, 1.22% (WAC) due 04/10/47 ^{0,10}	9,158,508	124,539
DBGS Mortgage Trust		
2018-C1, 4.78% (WAC) due 10/15/51 ⁰	7,588,000	7,359,288
KKR Industrial Portfolio Trust		
2021-KDIP, 2.87% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 ^{0,4}	6,562,500	6,199,858
CSAIL Commercial Mortgage Trust		
2019-C15, 1.20% (WAC) due 03/15/52 ^{0,10}	94,798,187	4,602,670
2015-C1, 0.96% (WAC) due 04/15/50 ^{0,10}	49,650,796	785,034
2016-C6, 2.03% (WAC) due 01/15/49 ^{0,10}	4,984,069	275,714
BANK		
2020-BN25, 0.53% (WAC) due 01/15/63 ^{0,10}	140,000,000	3,784,998
2017-BNK6, 0.92% (WAC) due 07/15/60 ^{0,10}	39,741,840	1,198,455
2017-BNK4, 1.49% (WAC) due 05/15/50 ^{0,10}	11,668,755	554,756
UBS Commercial Mortgage Trust		
2017-C2, 1.15% (WAC) due 08/15/50 ^{0,10}	46,810,215	1,836,711
2017-C5, 1.12% (WAC) due 11/15/50 ^{0,10}	46,982,474	1,748,072
CD Mortgage Trust		
2017-CD6, 1.06% (WAC) due 11/13/50 ^{0,10}	44,392,126	1,317,549
2016-CD1, 1.50% (WAC) due 08/10/49 ^{0,10}	29,698,281	1,244,477
2016-CD2, 0.70% (WAC) due 11/10/49 ^{0,10}	29,960,249	573,038
CD Commercial Mortgage Trust		
2017-CD4, 1.39% (WAC) due 05/10/50 ^{0,10}	30,468,635	1,199,858
2017-CD3, 1.12% (WAC) due 02/10/50 ^{0,10}	32,237,440	1,094,239
BBCMS Mortgage Trust		
2018-C2, 0.93% (WAC) due 12/15/51 ^{0,10}	57,667,659	2,210,419
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.20% (WAC) due 07/15/50 ^{0,10}	49,898,643	1,893,768
CGMS Commercial Mortgage Trust		
2017-B1, 0.89% (WAC) due 08/15/50 ^{0,10}	59,744,721	1,883,697
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.29% (WAC) due 02/15/48 ^{0,10}	67,804,625	1,635,949
2013-C12, 0.53% (WAC) due 07/15/45 ^{0,10}	31,191,244	80,364
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.02% (WAC) due 12/15/47 ^{0,10}	62,671,729	1,336,562
CFCRE Commercial Mortgage Trust		
2016-C3, 1.15% (WAC) due 01/10/48 ^{0,10}	37,447,149	1,081,444
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.16% (WAC) due 02/15/50 ^{0,10}	21,404,604	815,098
DBJPM Mortgage Trust		
2017-C6, 1.10% (WAC) due 06/10/50 ^{0,10}	20,672,073	711,223
SG Commercial Mortgage Securities Trust		
2016-C5, 2.06% (WAC) due 10/10/48 ^{0,10}	5,602,385	276,351
Morgan Stanley Capital I Trust		
2016-UBS9, 4.76% (WAC) due 03/15/49 ⁰	275,000	257,451

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Commercial Mortgage-Backed Securities - 1.8% (continued)		
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	\$ 223,586
WFRBS Commercial Mortgage Trust		
2013-C12, 1.22% (WAC) due 03/15/48 ^{0,4,10}	5,222,251	20,785
Total Commercial Mortgage-Backed Securities		353,022,480
Government Agency - 1.6%		
Fannie Mac		
2.40% due 03/01/40	27,004,000	20,803,590
3.83% due 05/01/49	19,000,000	18,089,943
2.27% due 10/01/41	16,935,000	12,972,385
3.42% due 09/01/47	12,465,205	11,429,863
due 12/25/43 ¹³	12,783,048	10,272,461
2.07% due 10/01/50	13,111,835	10,008,313
2.57% due 08/01/51	12,435,870	9,635,032
2.00% due 09/01/50	11,769,543	8,858,298
2.31% due 10/01/41	9,435,000	7,279,855
1.76% due 08/01/40	9,360,000	6,871,586
2.17% due 03/01/51	8,638,000	6,460,412
2.44% due 10/01/51	8,500,000	6,336,647
2.10% due 07/01/50	7,467,978	5,714,574
2.43% due 12/01/51	7,401,000	5,664,929
2.41% due 12/01/41	7,100,000	5,553,718
2.49% due 12/01/39	6,720,141	5,517,505
due 10/25/43 ¹³	6,428,887	5,185,675
3.05% due 03/01/50	6,018,586	5,056,372
2.94% due 03/01/52	5,824,176	4,916,477
2.51% due 10/01/46	5,705,679	4,723,137
4.07% due 05/01/49	4,689,467	4,585,543
2.52% due 12/01/41	5,309,326	4,418,775
2.17% due 10/01/50	5,164,775	3,958,859
2.99% due 01/01/40	4,429,000	3,891,041
3.50% due 02/01/48	3,841,224	3,557,712
4.24% due 08/01/48	3,400,000	3,478,079
2.54% due 12/01/39	3,701,687	3,134,923
2.34% due 09/01/39	3,646,202	2,921,375
2.42% due 10/01/51	3,458,466	2,726,568
2.36% due 01/01/42	3,500,000	2,711,778
2.96% due 10/01/49	2,841,587	2,436,689
2.50% due 03/01/35	2,454,404	2,349,603
3.26% due 11/01/46	2,376,966	2,174,938
2.69% due 02/01/52	2,486,870	2,026,760
2.92% due 03/01/50	2,353,846	2,001,975
2.51% due 07/01/50	2,372,855	1,917,008
2.62% due 12/01/51	2,334,187	1,881,663
2.93% due 03/01/52	2,091,186	1,773,359
2.68% due 04/01/50	1,917,146	1,594,711
3.46% due 08/01/49	1,670,040	1,531,111
3.50% due 12/01/47	1,498,092	1,464,890
3.08% due 02/01/33	1,300,000	1,234,905
3.74% due 02/01/48	1,241,316	1,175,423
4.05% due 09/01/48	1,147,058	1,122,071
2.32% due 07/01/50	1,368,390	1,068,616
2.25% due 10/01/50	1,262,162	976,818
3.13% due 01/01/30	976,183	950,033
3.01% due 04/01/42	1,050,000	898,400
3.96% due 06/01/49	955,152	880,961
3.60% due 10/01/47	922,112	857,068
4.00% due 12/01/38	831,529	834,224
2.65% due 12/01/51	993,099	801,045
3.18% due 09/01/42	848,858	767,644
3.50% due 12/01/46	780,137	762,307
4.00% due 08/01/47	749,940	752,683
4.50% due 03/01/48	673,059	680,277
3.91% due 07/01/49	669,859	677,504
3.63% due 01/01/37	706,680	669,475
3.50% due 12/01/45	645,593	632,278
3.36% due 12/01/39	685,986	617,841
4.00% due 01/01/46	608,561	612,564
2.50% due 01/01/35	618,198	594,096
2.75% due 11/01/31	616,380	573,971
3.00% due 07/01/46	530,833	502,940
2.56% due 05/01/39	596,781	496,719
4.50% due 02/01/45	345,642	355,865
4.33% due 09/01/48	330,657	330,425
4.22% due 04/01/49	315,000	304,699
5.00% due 12/01/44	265,999	276,589
5.00% due 05/01/44	226,860	235,941
3.50% due 08/01/43	233,729	229,681
4.50% due 05/01/47	190,318	194,797
2.06% due 09/01/36	140,000	108,986
2.28% due 01/01/51	70,084	54,691
Fannie Mae-Aces		
1.56% (WAC) due 03/25/35 ^{0,10}	234,285,929	27,529,721
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 11/25/59	12,350,039	11,072,838
2.00% due 05/25/60	10,034,392	8,997,019
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 ^{0,4}	11,127,823	9,862,750

Freddie Mac

3.26% due 09/01/45	2,182,427	2,008,823
4.00% due 01/15/46	1,156,386	1,150,351
1.96% due 05/01/50	1,561,727	1,148,975
1.95% due 05/01/50	1,438,764	1,056,881
3.50% due 01/01/44	905,941	890,035
4.00% due 02/01/46	668,386	673,743
4.00% due 11/01/45	540,406	544,674
3.00% due 08/01/46	562,454	533,233
4.50% due 06/01/48	275,488	278,442
Freddie Mac Multifamily Structured Pass Through Certificates		
0.64% (WAC) due 12/25/24 ^{0,10}	42,081,331	484,945

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.0% (continued)		
Government Agency - 1.6% (continued)		
FREMF Mortgage Trust		
0.13% due 05/25/46 ^{4,10}	678,513,380	\$ 204,843
Total Government Agency		<u>315,556,942</u>
Military Housing - 1.1%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{0,4}	113,044,958	110,947,224
2015-R1, 4.44% (WAC) due 11/25/52 ^{0,4}	21,478,549	21,101,693
2015-R1, 4.32% (WAC) due 10/25/52 ^{0,4}	13,427,415	12,609,401
2015-R1, 0.70% (WAC) due 11/25/55 ^{0,4,10}	170,218,336	12,291,943
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{††,4}	12,770,475	12,734,732
2008-AMCW, 6.90% due 07/10/55 ^{††,4}	8,164,409	9,781,622
2007-AETC, 5.75% due 02/10/52 ^{††,4}	7,246,341	7,195,828
2006-RILY, 1.57% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{0,††,4}	6,849,302	4,559,129
2007-ROBS, 6.06% due 10/10/52 ^{††,4}	4,578,276	4,554,253
2007-AET2, 6.06% due 10/10/52 ^{††,4}	3,007,607	3,065,523
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{††,4}	21,734,900	22,255,195
2005-DRUM, 5.47% due 05/10/50 ^{††,4}	4,423,490	4,155,089
2002-MEAD, 6.85% due 05/10/37 ^{††,4}	3,207,691	3,621,566
2005-BLIS, 5.25% due 07/10/50 ^{††,4}	2,500,000	2,327,205
Total Military Housing		<u>231,200,403</u>
Total Collateralized Mortgage Obligations		<u>2,588,863,855</u>
(Cost \$2,880,626,453)		
SENIOR FLOATING RATE INTERESTS^{††,0} - 9.1%		
Consumer, Cyclical - 2.0%		
MB2 Dental Solutions LLC		
7.24% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	44,469,479	43,790,552
7.43% ((3 Month USD LIBOR + 6.00%) and (Commercial Prime Lending Rate + 5.00%), Rate Floor: 7.00%) due 01/29/27 ^{†††}	15,900,487	15,657,731
7.49% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	13,852,034	13,640,552
Verisure Holding AB		
3.47% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 30,010,000	28,286,697
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 6,890,000	6,523,371
Packers Holdings LLC		
4.44% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	36,122,509	32,984,547
BGIS (BIFM CA Buyer, Inc.)		
5.07% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 ^{†††}	32,466,952	29,788,428
Mavis Tire Express Services TopCo Corp.		
5.75% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28	28,373,683	26,174,723
Zephyr Bidco Ltd.		
5.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP 23,950,000	25,374,773
CNT Holdings I Corp.		
4.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	23,946,875	22,684,635
Pacific Bells, LLC		
6.79% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	23,035,443	21,250,196
PetSmart LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	20,048,500	18,815,517

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 9.1% (continued)		
Consumer, Cyclical - 2.0% (continued)		
Loire Finco Luxembourg SARL		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	19,454,978	\$ 18,255,190
Flamingo		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 18,600,000	17,124,747
BCP V Modular Services Holdings IV Ltd.		
4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 14,800,000	13,812,558
Fertitta Entertainment LLC		
5.53% (1 Month SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29	14,050,000	12,920,802
New Trojan Parent, Inc.		
4.75% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%), Rate Floor: 3.75%) due 01/06/28	13,909,500	12,367,910
Adevinta ASA		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/26/28	EUR 11,000,000	10,744,797
Truck Hero, Inc.		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28	8,887,500	7,927,650
PAI Holdco, Inc.		
4.99% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	5,085,624	4,786,844
Power Solutions (Panther)		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	3,931,066	3,660,805
SP PF Buyer LLC		
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,348,092	2,829,137
OEConnection LLC		
5.65% (1 Month USD LIBOR + 4.00%) due 09/25/26	1,164,009	1,076,708
1011778 BC Unlimited Liability Co.		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	1,025,338	976,891
Cast & Crew Payroll LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26	597,349	565,493
Rent-A-Center, Inc.		
4.94% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	493,750	442,835
BRE/Everbright M6 Borrower LLC		
6.67% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	99,749	96,632
Total Consumer, Cyclical		<u>392,560,721</u>
Industrial - 1.7%		
United Airlines, Inc.		
5.39% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	40,586,250	37,618,583
Mileage Plus Holdings LLC		
7.31% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	30,500,000	30,073,000
American Bath Group LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	34,001,096	29,765,239
Berry Global, Inc.		
3.00% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	24,306,026	23,431,738
SkyMiles IP Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	20,345,893	20,199,606
TransDigm, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,688,600	13,897,031
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	5,768,694	5,469,702
Merlin Buyer, Inc.		
5.53% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	20,099,625	18,918,772

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 9.1% (continued)		
Industrial - 1.7% (continued)		
IFCO Management GmbH		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 05/29/26	EUR 19,870,000	\$ 18,342,531
Hunter Douglas, Inc.		
4.84% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	19,750,000	16,948,068
Icebox Holdco III, Inc.		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	17,563,125	16,465,430
AI Convoy Luxembourg SARL		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 13,593,008	13,033,220
Service Logic Acquisition, Inc.		
5.24% ((1 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%), Rate Floor: 4.75%) due 10/29/27	11,803,970	11,199,017
TK Elevator Midco GmbH		
4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	8,186,293	7,649,108
3.63% (1 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR 3,000,000	2,819,491
Fugue Finance BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 10,500,000	10,115,781
Hillman Group, Inc.		
4.39% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	10,695,999	9,987,389
CapStone Acquisition Holdings, Inc.		
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{†††}	8,663,570	8,555,276
Air Canada		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	8,324,311	7,658,366
Filtration Group Corp.		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 ^{†††}	EUR 7,908,042	7,540,939
TricorBraun Holdings, Inc.		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	7,476,765	6,936,045
DXP Enterprises, Inc.		
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	5,858,333	5,636,185
Charter Next Generation, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	4,246,250	3,987,951
YAK MAT (YAK ACCESS LLC)		
12.18% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	7,240,000	3,832,711
Dispatch Terra Acquisition LLC		
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	3,854,710	3,488,513
Berlin Packaging LLC		
4.89% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.25%) due 03/13/28	2,878,250	2,671,966
Anchor Packaging LLC		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	1,938,272	1,836,513
Filtration Group Corp.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,634,479	1,544,877
BWAY Holding Co.		
4.31% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	122,108	114,603

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 9.1% (continued)		
Industrial - 1.7% (continued)		
API Heat Transfer		
12.00% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 01/01/24 ^{†††}	51,851	\$ 15,555
12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 10/02/23 ^{†††,15}	9,251	6,938
Total Industrial		<u>339,760,144</u>
Financial - 1.7%		
Citadel Securities, LP		
4.14% (1 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 02/02/28	62,370,000	59,855,865
Jane Street Group LLC		
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	36,858,535	35,356,550
Trans Union LLC		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	29,529,500	28,096,138
Higginbotham Insurance Agency, Inc.		
7.17% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 ^{†††}	25,452,498	25,173,018
HighTower Holding LLC		
5.10% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	22,735,750	21,068,537
Nexus Buyer LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	21,917,982	20,624,821
Alter Domus		
5.20% (1 Month Term SOFR + 4.01%, Rate Floor: 4.01%) due 02/17/28	20,681,100	19,026,612
USI, Inc.		
5.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26 ^{†††}	18,404,819	16,978,446
Orion Advisor Solutions, Inc.		
4.99% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	17,460,011	16,383,252
HUB International Ltd.		
4.21% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.15%) due 04/25/25	14,620,531	13,814,940
AmWINS Group, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	13,199,078	12,445,674
Cross Financial Corp.		
4.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	11,998,429	11,378,470
Franchise Group, Inc.		
6.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	12,394,764	11,268,948
Jones Deslauriers Insurance Management, Inc.		
6.06% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 11,883,749	8,541,953
9.31% (3 Month Canada Banker Acceptance + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 3,489,000	2,514,646
Duff & Phelps		
5.28% (1 Month SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	10,145,113	9,472,999
Alliant Holdings Intermediate LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	8,084,065	7,593,281
NFP Corp.		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,572,760	6,982,084
USI, Inc.		
5.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	6,405,119	6,128,931
Total Financial		<u>332,705,165</u>
Consumer, Non-cyclical - 1.6%		
Quirch Foods Holdings LLC		
6.82% (3 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{†††}	38,618,203	36,494,202

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 9.1% (continued)		
Consumer, Non-cyclical - 1.6% (continued)		
Bombardier Recreational Products, Inc.		
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	33,570,707	\$ 30,912,914
PetIQ LLC		
5.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 ^{†††}	28,611,000	26,608,230
National Mentor Holdings, Inc.		
5.75% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	27,995,275	24,156,003
6.01% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	538,426	464,586
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	21,985,258	20,849,280
Sunshine Investments BV		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 18,059,706	18,664,346
HAH Group Holding Co. LLC		
7.21% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	19,470,170	18,545,337
Mission Veterinary Partners		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	19,155,250	18,101,711
Nidda Healthcare Holding GmbH		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	17,029,924
Women's Care Holdings, Inc.		
5.74% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	16,179,177	15,078,993
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	13,547,626

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 9.1% (continued)		
Consumer, Non-cyclical - 1.6% (continued)		
Blue Ribbon LLC		
7.06% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	14,293,125	\$ 13,006,744
Medline Borrower LP		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	8,977,500	8,311,190
Confluent Health LLC		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	7,948,948	7,366,052
Energizer Holdings, Inc.		
3.88% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	7,406,250	7,012,830
SCP Eye Care Services LLC		
6.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28	6,558,518	6,246,988
Elanco Animal Health, Inc.		
2.81% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	6,594,174	6,215,009
IQVIA, Inc.		
2.00% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 4,683,039	4,687,995
Pearl Intermediate Parent LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	4,763,265	4,481,423
Elsan SAS		
3.35% (6 Month EURIBOR + 3.35%, Rate Floor: 3.35%) due 06/16/28	EUR 4,500,000	4,319,396
Midwest Physician Administrative Services		
5.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/13/28	4,448,443	4,052,532
Spectrum Brands, Inc.		
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	3,950,000	3,796,937
Avantor Funding, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	3,134,443	3,006,621
Kronos Acquisition Holdings, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	3,191,400	2,889,813
Callaway Golf Company		
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	2,477,066	2,447,663
Hostess Brands LLC		
3.60% ((1 Month USD LIBOR + 2.25%) and (3 Month USD LIBOR + 2.25%), Rate Floor: 3.00%) due 08/04/25	815,328	779,511
Aveanna Healthcare LLC		
5.35% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	483,142	423,353
Atkins Nutritionals, Inc.		
4.73% (3 Month Term SOFR + 3.25%, Rate Floor: 3.85%) due 07/07/24	127,931	127,212
Endo Luxembourg Finance Company I SARL		
6.69% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	10,649	8,119
Total Consumer, Non-cyclical		319,632,540
Technology - 1.0%		
Datix Bidco Ltd.		
6.19% (6 Month GBP LIBOR + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP 45,800,000	55,527,997
Peraton Corp.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	32,821,382	30,752,322
Planview Parent, Inc.		
5.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	29,575,625	27,801,087

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,◊} - 9.1% (continued)		
Technology - 1.0% (continued)		
Team.Blue Finco SARL		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/30/28	EUR 22,750,000	\$ 21,544,915
Apttus Corp.		
5.62% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	12,455,875	11,646,243
Project Boost Purchaser LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,336,000	5,872,712
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	4,638,629	4,302,328
Boxer Parent Co., Inc.		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 8,228,480	7,926,777
Aston FinCo SARL		
5.96% (1 Month GBP SONIA + 4.77%, Rate Floor: 4.77%) due 10/09/26	GBP 5,742,145	6,553,045
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	634,395	598,076
Athenahealth Group, Inc.		
5.01% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29	6,071,014	5,573,981
Navicure, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26	5,607,268	5,305,878
Sportradar Capital SARL		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27 ^{†††}	EUR 5,300,000	5,081,735
Storable, Inc.		
5.38% ((3 Month Term SOFR + 3.50%) and (6 Month Term SOFR + 3.50%), Rate Floor: 4.00%) due 04/17/28	4,975,000	4,659,933
Paya Holdings III, LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/23/28 ^{†††}	3,374,500	3,205,775
Emerald TopCo, Inc. (Press Ganey)		
4.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	1,202,170	1,122,826
TIBCO Software, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	882,000	862,711
Transact Holdings, Inc.		
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 04/30/26	72,382	69,071
Total Technology		<u>198,407,412</u>
Communications - 0.5%		
Syndigo LLC		
5.82% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	24,651,000	23,171,940
Authentic Brands		
5.65% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/21/28	21,800,000	20,328,500
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,023,145	978,894
McGraw Hill LLC		
5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	20,197,997	18,245,456
UPC Broadband Holding BV		
4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	19,200,000	18,207,936
Xplornet Communications, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	9,925,000	9,038,797
Radiate Holdco LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	2,453,413	2,275,541
Zayo Group Holdings, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,518,456

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 9.1% (continued)		
Communications - 0.5% (continued)		
Internet Brands, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	752,923	\$ 707,281
Flight Bidco, Inc.		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	735,900	683,776
Telenet Financing USD LLC		
3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	620,000	572,464
SFR Group S.A.		
4.73% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	616,094	559,106
Total Communications		<u>96,288,147</u>
Basic Materials - 0.4%		
INEOS Ltd.		
2.75% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	29,914,400
Illuminate Buyer LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	26,776,555	24,682,360
GrafTech Finance, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	11,986,458	11,589,467
Trinseo Materials Operating S.C.A.		
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,989,000	10,348,891
W.R. Grace Holdings LLC		
6.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,243,750	1,177,209
Total Basic Materials		<u>77,712,327</u>
Utilities - 0.1%		
Hamilton Projects Acquiror LLC		
6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	32,953,717	31,511,992
Energy - 0.1%		
ITT Holdings LLC		
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28	13,342,178	12,741,779
Venture Global Calcasieu Pass LLC		
4.00% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	12,016,661	11,956,578
Lotus Midstream, LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/29/25	528,868	511,469
Total Energy		<u>25,209,826</u>
Total Senior Floating Rate Interests		
(Cost \$1,979,240,738)		<u>1,813,788,274</u>
FEDERAL AGENCY BONDS^{††} - 1.3%		
Tennessee Valley Authority		
4.25% due 09/15/65	138,205,000	138,858,710
4.63% due 09/15/60	42,258,000	45,608,595
5.38% due 04/01/56	8,960,000	10,838,867
due 09/15/53 ^{10,12}	1,612,000	417,572
due 09/15/55 ^{10,12}	1,612,000	384,190
due 09/15/56 ^{10,12}	1,612,000	366,720
due 03/15/57 ^{10,12}	1,612,000	358,868
due 09/15/57 ^{10,12}	1,612,000	351,184
due 09/15/58 ^{10,12}	1,612,000	335,119
due 03/15/59 ^{10,12}	1,612,000	327,928
due 09/15/59 ^{10,12}	1,612,000	320,890
due 09/15/60 ^{10,12}	1,612,000	307,267
due 09/15/54 ^{10,12}	1,020,000	253,027
due 03/15/61 ^{10,12}	1,020,000	190,252
due 09/15/61 ^{10,12}	1,020,000	186,169
due 09/15/62 ^{10,12}	1,020,000	177,566
due 03/15/63 ^{10,12}	1,020,000	173,747
due 09/15/63 ^{10,12}	1,020,000	170,009
due 09/15/64 ^{10,12}	1,020,000	162,776
due 03/15/65 ^{10,12}	1,020,000	159,275
due 09/15/65 ^{10,12}	1,020,000	155,192
Tennessee Valley Authority Principal Strips		
due 01/15/48 ^{12,13}	38,400,000	12,744,154
due 12/15/42 ^{12,13}	23,785,000	9,950,502
due 01/15/38 ^{12,13}	15,800,000	8,275,092
due 09/15/65 ^{12,13}	3,500,000	532,521
due 09/15/39 ^{12,13}	570,000	275,259
due 04/01/56 ^{12,13}	540,000	125,293
Federal Farm Credit Bank		
3.00% due 03/08/32	5,100,000	4,729,062
2.00% due 05/14/40	3,000,000	2,150,145
2.04% due 12/22/45	2,870,000	1,886,408
2.60% due 06/28/39	2,000,000	1,591,362
1.99% due 07/30/40	2,000,000	1,420,628
2.48% due 11/17/36	1,650,000	1,351,134
2.75% due 02/02/37	1,580,000	1,346,218
3.11% due 08/05/48	1,500,000	1,243,141
2.69% due 11/29/41	1,080,000	835,136
2.43% due 01/29/37	720,000	601,173
2.90% due 12/09/41	720,000	574,301
2.84% due 06/01/46	720,000	546,217

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount~	Value
FEDERAL AGENCY BONDS^{††} - 1.3% (continued)		
2.59% due 12/30/41	180,000	\$ 137,494
2.59% due 08/24/46	140,000	101,649
3.67% due 02/26/44	70,000	64,777
Freddie Mac		
due 09/15/36 ¹²	2,675,000	1,546,276
2.05% due 08/19/50	2,010,000	1,255,179
2.02% due 10/05/45	720,000	471,906
2.25% due 09/15/50	360,000	234,710
Resolution Funding Corporation Principal Strips		
due 01/15/30 ^{12,13}	1,950,000	1,511,537
due 04/15/30 ^{12,13}	725,000	556,384
Federal Home Loan Bank		
2.69% due 09/26/34	1,350,000	1,176,958
2.45% due 08/16/41	540,000	404,101
3.63% due 06/22/43	350,000	323,610
Total Federal Agency Bonds		258,066,250
(Cost \$342,860,001)		
MUNICIPAL BONDS^{††} - 0.8%		
New York - 0.3%		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50	40,000,000	32,467,396
Port Authority of New York & New Jersey Revenue Bonds		
3.14% due 02/15/51	23,045,000	18,223,875
Total New York		50,691,271
Texas - 0.2%		
Dallas Fort Worth International Airport Revenue Bonds		
3.09% due 11/01/40	13,800,000	11,504,657
City of San Antonio Texas Electric & Gas Systems Revenue Bonds		
2.91% due 02/01/48	10,500,000	8,180,822
Wylie Independent School District General Obligation Unlimited		
due 08/15/46 ¹²	8,885,000	3,310,804
Central Texas Regional Mobility Authority Revenue Bonds		
3.17% due 01/01/41	3,000,000	2,371,987
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	2,332,797
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.42% due 09/01/50	2,500,000	1,818,961
Harris County-Houston Sports Authority Revenue Bonds		
due 11/15/45 ¹²	2,850,000	893,224
due 11/15/41 ¹²	1,500,000	589,191
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.34% due 11/15/37	1,500,000	1,284,401
Dallas/Fort Worth International Airport Revenue Bonds		
2.92% due 11/01/50	1,300,000	1,021,822
Grand Parkway Transportation Corp. Revenue Bonds		
3.31% due 10/01/49	1,000,000	771,144
Total Texas		34,079,810
California - 0.2%		
California Public Finance Authority Revenue Bonds		
3.07% due 10/15/40	8,000,000	6,289,202
2.55% due 01/01/40	3,600,000	2,932,455
Oakland Unified School District/Alameda County General Obligation Unlimited		
2.87% due 08/01/35	7,405,000	5,912,034
3.12% due 08/01/40	600,000	459,811
San Mateo Foster City School District General Obligation Unlimited		
3.06% due 08/01/44	6,125,000	4,821,531
California State University Revenue Bonds		
2.98% due 11/01/51	5,000,000	3,938,289
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	1,022,275
Hillsborough City School District General Obligation Unlimited		
due 09/01/37 ¹²	1,000,000	474,300
due 09/01/39 ¹²	1,000,000	415,228
Total California		26,265,125
Illinois - 0.0%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	5,524,999	5,686,014
6.63% due 02/01/35	1,820,000	1,998,136
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	5,059,590
Total Illinois		12,743,740
Mississippi - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds		
2.92% due 06/01/41	11,800,000	9,168,974
Alabama - 0.0%		
Auburn University Revenue Bonds		
2.68% due 06/01/50	6,500,000	4,493,063

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
MUNICIPAL BONDS^{††} - 0.8% (continued)		
North Carolina - 0.0%		
Inlivan Revenue Bonds 3.02% due 01/01/38	\$ 4,125,000	\$ 3,688,198
Total North Carolina		<u>3,688,198</u>
Ohio - 0.0%		
County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	2,914,219
Washington - 0.0%		
Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	2,167,099
Arizona - 0.0%		
Northern Arizona University Revenue Bonds 3.09% due 08/01/39	2,350,000	1,958,580
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ¹²	4,100,000	1,704,303
Oklahoma - 0.0%		
Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45	1,000,000	753,858
Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30	450,000	418,960
Total Oklahoma		<u>1,172,818</u>
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹²	995,000	422,625
Idaho - 0.0%		
Boise State University Revenue Bonds 3.06% due 04/01/40	250,000	211,399
Total Municipal Bonds (Cost \$186,003,590)		<u>151,681,224</u>
FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
Panama Government International Bond 4.50% due 04/16/50	22,700,000	18,471,917
Bermuda Government International Bond 3.38% due 08/20/50 ⁴	8,400,000	6,085,117
Chile Government International Bond 4.34% due 03/07/42	360,000	320,495
Total Foreign Government Debt (Cost \$34,192,564)		<u>24,877,529</u>
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
Industrial - 0.0%		
CTL Logistics 2.65% due 10/10/42	7,057,887	5,906,159
Total Senior Fixed Rate Interests (Cost \$7,057,887)		<u>5,906,159</u>
	Contracts/Notional Value	
LISTED OPTIONS PURCHASED[†] - 0.2%		
Put Options on:		
Equity Options		
S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$359,611,100)	950	38,707,750
Total Listed Options Purchased (Cost \$22,612,640)		<u>38,707,750</u>
OTC OPTIONS PURCHASED^{††} - 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	124,582
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 1,402,500,000	28,050
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 1,880,100,000	2,350
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 630,100,000	788
Total OTC Options Purchased (Cost \$23,214,540)		<u>155,770</u>
Total Investments - 106.7% (Cost \$24,163,950,447)		<u>\$ 21,260,570,251</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Contracts/Notional Value	Value
LISTED OPTIONS WRITTEN[†] - 0.0%		
Call Options on:		
Equity Options		
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$133,006)	146 \$	-
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$129,362)	142	-
Total Listed Options Written (Premiums received \$304,075)		-
OTC INTEREST RATE SWAPTIONS WRITTEN^{††,16} - 0.0%		
Put Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 5-Year Interest Rate Swap Expiring July 2022 with exercise rate of 2.80%	USD 238,850,000	(808,579)
UBS AG 5-Year Interest Rate Swap Expiring September 2022 with exercise rate of 3.30%	USD 203,600,000	(1,054,654)
Total Interest Rate Swaptions		(1,863,233)
Total OTC Interest Rate Swaptions Written (Premiums received \$3,526,275)		(1,863,233)
Other Assets & Liabilities, net - (6.7)%		(1,326,734,184)
Total Net Assets - 100.0%		\$ 19,931,972,834

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating		Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Premiums Received	Unrealized Depreciation ^{**}
		Rate Type	Rate Index							
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	09/30/31	\$ 300,000,000	\$ (35,269,353)	\$ (65,508)	\$ (35,203,845)

Forward Foreign Currency Exchange Contracts^{††}

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	\$ 1,255,073
Goldman Sachs International	ILS	Sell	67,282,219	20,296,295 USD	08/01/22	966,751
Goldman Sachs International	ILS	Buy	28,886,625	7,727,829 USD	11/30/22	666,308
Goldman Sachs International	ILS	Sell	28,886,625	8,761,488 USD	11/30/22	367,350
UBS AG	EUR	Sell	10,126,000	10,732,730 USD	09/30/22	53,432
Goldman Sachs International	CAD	Sell	14,895,000	11,586,661 USD	07/15/22	12,272
Barclays Bank plc	GBP	Sell	78,325,000	95,363,390 USD	07/15/22	927
Morgan Stanley Capital Services LLC	CAD	Buy	150,000	116,044 USD	07/15/22	516
JPMorgan Chase Bank, N.A.	CAD	Buy	103,000	79,967 USD	07/15/22	70
Goldman Sachs International	GBP	Buy	955,000	1,171,694 USD	07/15/22	(8,960)
Barclays Bank plc	EUR	Buy	13,674,000	14,446,681 USD	07/15/22	(108,057)
Barclays Bank plc	EUR	Sell	414,968,000	434,698,110 USD	07/15/22	(439,333)
						\$ 2,766,349

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
BNP Paribas								
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.80%	07/06/22	2.80%	\$ 238,850,000	\$ (808,579)
UBS AG								
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.30%	09/27/22	3.30%	203,600,000	(1,054,654)
								<u>\$ (1,863,233)</u>

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted.

†† Value determined based on Level 2 inputs, unless otherwise noted.

††† Value determined based on Level 3 inputs.

◊ Variable rate security. Rate indicated is the rate effective at June 30, 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.

¹ Special Purpose Acquisition Company (SPAC).

² Affiliated issuer.

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

⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$8,647,536,506 (cost \$9,706,644,125), or 43.4% of total net assets.

⁵ Rate indicated is the 7-day yield as of June 30, 2022.

⁶ 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 \$712,373,601 (cost \$781,727,661), or 3.6% of total net assets.

⁷ Perpetual maturity.

⁸ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2022, the total market value of segregated or earmarked securities was \$1,738,261,273.

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

¹⁰ Security is an interest-only strip.

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

¹² Zero coupon rate security.

¹³ Security is a principal-only strip.

¹⁴ 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 June 30, 2022.

¹⁵ Payment-in-kind security.

¹⁶ Swaptions - See additional disclosure in the swaptions table above for more information on swaptions.

BofA — Bank of America

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ILS — Israeli New Shekel

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon