

SCHEDULE OF INVESTMENTS

September 30, 2022

TOTAL RETURN BOND FUND

	SHARES	VALUE
COMMON STOCKS[†] - 0.5%		
FINANCIAL - 0.5%		
KKR Acquisition Holdings I Corp. — Class A ^{*1}	3,797,870	\$ 37,371,041
RXR Acquisition Corp. — Class A ^{*1}	843,792	8,302,913
MSD Acquisition Corp. — Class A ^{*1}	626,308	6,200,449
AfterNext HealthTech Acquisition Corp. — Class A ^{*1}	611,700	5,976,309
TPG Pace Beneficial II Corp. ^{*1}	604,770	5,914,590
Conyers Park III Acquisition Corp. — Class A ^{*1}	570,000	5,540,400
Waverley Capital Acquisition Corp. I — Class A ^{*††1}	451,200	4,408,224
Acropolis Infrastructure Acquisition Corp. — Class A ^{*1}	397,100	3,853,856
Blue Whale Acquisition Corp. I — Class A ^{*1}	330,700	3,204,483
Colicity, Inc. — Class A ^{*1}	174,986	1,721,862
Pershing Square Tontine Holdings Ltd. — Class A ^{*†††1}	9,249,470	925
Total Financial		<u>82,495,052</u>
COMMUNICATIONS - 0.0%		
Figs, Inc. — Class A ^{*19}	198,762	1,639,787
Vacasa, Inc. — Class A [*]	361,641	1,110,238
Total Communications		<u>2,750,025</u>

	SHARES	VALUE
INDUSTRIAL - 0.0%		
BP Holdco LLC ^{*†††2}	532	\$ 323
Vector Phoenix Holdings, LP ^{*†††}	532	127
API Heat Transfer Parent LLC ^{*†††}	73,183	7
Total Industrial		<u>457</u>
Total Common Stocks (Cost \$89,815,160)		
		<u>85,245,534</u>
PREFERRED STOCKS^{††} - 5.5%		
FINANCIAL - 5.5%		
Wells Fargo & Co.		
3.90%*	49,600,000	41,943,000
4.70%	2,184,000	40,469,520
4.38%	1,774,000	30,761,160
Bank of America Corp.		
4.13%*	2,218,000	38,193,960
4.38%*	1,552,000	28,370,560
4.38%*	27,700,000	22,229,250
6.13%*	11,550,000	10,914,750
Equitable Holdings, Inc.		
4.95%*	70,950,000	66,515,625
4.30%	1,839,200	30,806,600
Citigroup, Inc.		
3.88%*	89,450,000	73,763,154
4.00%*	26,450,000	22,284,125
First Republic Bank		
4.25%	3,442,000	61,370,860
4.50%	842,800	15,617,084
4.13%	798,800	13,739,360
Markel Corp.		
6.00%*	82,610,000	80,179,813
Bank of New York Mellon Corp.		
3.75%*	65,200,000	50,367,000
4.70%*	16,500,000	15,798,750
Charles Schwab Corp.		
4.00%*	73,350,000	53,881,672
JPMorgan Chase & Co.		
3.65%	37,250,000	30,165,482
4.63%	1,180,000	22,986,400
MetLife, Inc.		
3.85%*	53,200,000	47,592,448

TOTAL RETURN BOND FUND

	SHARES	VALUE		SHARES	VALUE
Public Storage			WARRANTS[†] - 0.0%		
4.63%	1,630,763	\$ 32,859,875	KKR Acquisition		
4.13%	309,501	5,648,393	Holdings I Corp.		
Arch Capital Group Ltd.			Expiring 12/31/27* ¹	949,467	\$ 113,936
4.55%	1,616,000	30,316,160	Ginkgo Bioworks		
W R Berkley Corp.			Holdings, Inc.		
4.13%	1,448,221	25,343,867	Expiring 08/01/26*	100,946	72,681
4.25%	173,779	2,952,505	AfterNext HealthTech		
RenaissanceRe Holdings Ltd.			Acquisition Corp.		
4.20%	1,304,000	23,002,560	Expiring 07/09/23* ¹	203,900	32,624
American Financial Group, Inc.			Conyers Park III		
4.50%	1,161,045	22,977,081	Acquisition Corp.		
Reinsurance Group of America, Inc.			Expiring 08/12/28*	190,000	27,132
7.13%* ²	908,000	22,836,200	Acropolis		
Goldman Sachs Group, Inc.			Infrastructure		
3.80%	25,830,000	20,014,076	Acquisition Corp.		
Kuware US Holdings, Inc.			Expiring 03/31/26* ¹	132,366	13,250
7.00%* ⁴	15,650,000	15,767,375	Blue Whale		
CNO Financial Group, Inc.			Acquisition Corp.		
5.13%	712,000	13,969,440	Expiring 07/09/23* ¹	82,674	12,335
Assurant, Inc.			MSD Acquisition Corp.		
5.25%	558,400	11,882,752	Expiring 05/13/23* ¹	125,260	10,697
Selective Insurance Group, Inc.			Waverley Capital		
4.60%	538,000	9,398,860	Acquisition Corp.		
Globe Life, Inc.			Expiring 04/30/27* ¹	150,400	6,723
4.25%	336,900	5,801,418	RXR Acquisition Corp.		
Depository Trust & Clearing Corp.			Expiring 03/08/26* ¹	168,756	4,236
3.38%* ⁴	4,750,000	<u>3,607,631</u>	Colicity, Inc.		
Total Financial		<u>1,044,328,766</u>	Expiring 12/31/27* ¹	34,995	1,679
GOVERNMENT - 0.0%			Pershing Square		
CoBank ACB			Tontine		
4.25% due 12/31/70* ²	3,300,000	<u>2,770,452</u>	Holdings Ltd.		
INDUSTRIAL - 0.0%			Expiring		
API Heat Transfer			07/24/25* ^{†††1}	1,027,718	<u>103</u>
Intermediate ^{†††}	9	<u>—</u>	Total Warrants		<u>295,396</u>
Total Preferred Stocks			(Cost \$2,495,705)		
(Cost \$1,316,381,503)		<u>1,047,099,218</u>	MUTUAL FUNDS[†] - 0.4%		
			Guggenheim		
			Strategy Fund II ²	1,111,655	26,646,371
			Guggenheim		
			Ultra Short		
			Duration Fund		
			— Institutional		
			Class ²	2,727,504	26,156,766

TOTAL RETURN BOND FUND

	SHARES	VALUE		FACE AMOUNT [†]	VALUE
Guggenheim Strategy Fund III ²	598,806	\$ 14,383,324			
Total Mutual Funds (Cost \$69,805,516)		<u>67,186,461</u>			
CLOSED-END FUNDS[†] - 0.1%					
BlackRock MuniHoldings California Quality Fund, Inc.	1,085,407	<u>11,657,271</u>			
Total Closed-End Funds (Cost \$15,984,039)		<u>11,657,271</u>			
MONEY MARKET FUNDS[†] - 0.7%					
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 2.46% ⁵	97,865,908	97,865,908			
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 2.15% ⁵	25,104,044	25,104,044			
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 2.45% ⁵	10,044,625	<u>10,044,625</u>			
Total Money Market Funds (Cost \$133,014,577)		<u>133,014,577</u>			
			CORPORATE BONDS^{††} - 34.6%		
			FINANCIAL - 14.2%		
			Pershing Square Holdings Ltd. 3.25% due 10/01/31	104,800,000	\$ 78,456,424
			3.25% due 11/15/30 ⁴	64,600,000	49,868,616
			Reliance Standard Life Global Funding II 2.75% due 05/07/25 ⁴	96,010,000	89,584,654
			Macquarie Bank Ltd. 3.62% due 06/03/30 ⁴	93,835,000	75,945,492
			3.05% due 03/03/36 ^{3,4}	16,600,000	12,154,594
			Liberty Mutual Group, Inc. 4.30% due 02/01/61 ⁴	94,150,000	59,101,898
			3.95% due 05/15/60 ⁴	33,870,000	21,393,439
			4.13% due 12/15/51 ^{3,4}	3,600,000	2,781,245
			Nationwide Mutual Insurance Co. 4.35% due 04/30/50 ⁴	111,750,000	83,135,441
			Wilton RE Ltd. 6.00% ^{3,4,6}	93,150,000	81,089,869
			GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	53,354,000	43,612,411
			5.30% due 01/15/29	28,165,000	25,671,179
			3.25% due 01/15/32	4,150,000	3,119,642
			4.00% due 01/15/30	475,000	396,691
			Fairfax Financial Holdings Ltd. 3.38% due 03/03/31	61,210,000	49,427,578
			5.63% due 08/16/32 ⁴	13,100,000	12,078,586
			Reinsurance Group of America, Inc. 3.15% due 06/15/30	69,919,000	58,228,942
			Fidelity National Financial, Inc. 3.40% due 06/15/30	52,430,000	42,741,029
			2.45% due 03/15/31	17,490,000	12,969,354
			FS KKR Capital Corp. 2.63% due 01/15/27	34,850,000	28,139,904
			3.25% due 07/15/27	30,100,000	24,791,766

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Maple Grove Funding Trust I			National Australia Bank Ltd.		
4.16% due 08/15/51 ⁴	77,700,000	\$ 52,619,020	2.33% due 08/21/30 ⁴	22,400,000	\$ 16,678,747
Safehold Operating Partnership, LP			2.99% due 05/21/31 ⁴	19,350,000	14,887,881
2.85% due 01/15/32	39,904,000	29,707,612	3.35% due 01/12/37 ^{3,4}	14,550,000	11,172,256
2.80% due 06/15/31	30,138,000	22,648,321	First American Financial Corp.		
Host Hotels & Resorts, LP			4.00% due 05/15/30	40,560,000	33,817,987
3.50% due 09/15/30	44,458,000	35,454,178	2.40% due 08/15/31	11,875,000	8,483,024
2.90% due 12/15/31	20,200,000	14,825,155	United Wholesale Mortgage LLC		
Global Atlantic Finance Co.			5.50% due 04/15/29 ⁴	32,550,000	24,738,000
4.70% due 10/15/51 ^{3,4}	38,300,000	28,812,054	5.50% due 11/15/25 ⁴	20,100,000	17,532,828
3.13% due 06/15/31 ⁴	28,750,000	21,054,065	OneAmerica Financial Partners, Inc.		
JPMorgan Chase & Co.			4.25% due 10/15/50 ⁴	54,430,000	39,980,808
2.96% due 05/13/31 ³	29,530,000	23,390,598	Bain Capital, LP		
2.52% due 04/22/31 ³	19,520,000	15,429,802	3.41% due 04/15/41 ^{†††}	36,000,000	24,977,510
4.49% due 03/24/31 ³	10,750,000	9,778,657	3.72% due 04/15/42 ^{†††}	20,300,000	14,800,958
Bank of America Corp.			Macquarie Group Ltd.		
2.59% due 04/29/31 ³	56,740,000	44,998,283	2.69% due 06/23/32 ^{3,4}	31,550,000	23,758,928
3.00% (SOFR + 0.73%, Rate Floor: 0.00%) due 10/24/24 ^o	1,660,000	1,645,907	2.87% due 01/14/33 ^{3,4}	17,350,000	13,037,499
1.73% due 07/22/27 ³	1,650,000	1,415,583	5.03% due 01/15/30 ^{3,4}	800,000	752,439
Deloitte LLP			1.63% due 09/23/27 ^{3,4}	720,000	602,605
3.56% due 05/07/30 ^{†††}	30,700,000	26,184,833	1.34% due 01/12/27 ^{3,4}	570,000	487,844
3.76% due 05/07/35 ^{†††}	10,200,000	8,251,129	Iron Mountain, Inc.		
3.66% due 05/07/32 ^{†††}	9,450,000	7,934,858	5.25% due 07/15/30 ⁴	19,359,000	16,018,992
7.33% due 11/20/26 ^{†††}	4,800,000	5,003,457	4.50% due 02/15/31 ⁴	16,291,000	12,595,875
Ares Finance Company II LLC			5.63% due 07/15/32 ⁴	8,350,000	6,680,000
3.25% due 06/15/30 ⁴	53,085,000	43,399,620	4.88% due 09/15/27 ⁴	1,938,000	1,735,741
Nippon Life Insurance Co.			CBS Studio Center		
2.75% due 01/21/51 ^{3,4}	45,350,000	35,340,910	5.29% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{o,†††}	34,100,000	34,441,000
2.90% due 09/16/51 ^{3,4}	10,380,000	8,024,167			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ⁴	46,650,000	\$ 33,814,437	UBS Group AG 2.10% due 02/11/32 ^{3,4}	33,400,000	\$ 24,274,032
LPL Holdings, Inc. 4.00% due 03/15/29 ⁴	30,200,000	25,901,936	Americo Life, Inc. 3.45% due 04/15/31 ⁴	32,210,000	24,181,833
4.38% due 05/15/31 ⁴	9,350,000	7,753,148	Trustage Financial Group, Inc. 4.63% due 04/15/32 ⁴	26,450,000	22,835,300
Sumitomo Life Insurance Co. 3.38% due 04/15/81 ^{3,4}	39,700,000	32,157,000	Kennedy-Wilson, Inc. 4.75% due 03/01/29 4.75% due 02/01/30	21,400,000 8,600,000	16,332,480 6,378,620
Stewart Information Services Corp. 3.60% due 11/15/31	38,800,000	29,906,360	Teachers Insurance & Annuity Association of America 3.30% due 05/15/50 ⁴	33,100,000	22,564,052
Jefferies Group LLC 2.75% due 10/15/32	40,440,000	28,811,227	Westpac Banking Corp. 3.02% due 11/18/36 ³	15,650,000	11,449,296
6.50% due 01/20/43	720,000	675,498	2.96% due 11/16/40	16,600,000	10,597,676
Jefferies Finance LLC / JFIN Company- Issuer Corp. 5.00% due 08/15/28 ⁴	39,450,000	29,094,375	KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ⁴	31,910,000	21,904,106
Belrose Funding Trust 2.33% due 08/15/30 ⁴	38,150,000	28,769,948	Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	26,750,000	21,425,568
Assurant, Inc. 2.65% due 01/15/32	36,760,000	27,075,259	Manulife Financial Corp. 2.48% due 05/19/27	17,800,000	15,867,046
6.75% due 02/15/34	1,450,000	1,447,553	4.06% due 02/24/32 ³	4,815,000	4,275,864
NFP Corp. 6.88% due 08/15/28 ⁴	20,775,000	16,204,500	Arch Capital Group Ltd. 3.64% due 06/30/50	29,500,000	20,082,928
7.50% due 10/01/30 ⁴	11,950,000	11,339,388	Jefferies Group LLC / Jefferies Group Capital Finance, Inc. 2.63% due 10/15/31	27,400,000	19,877,660
PricewaterhouseCoopers LLP 3.43% due 09/13/30 ^{†††}	31,500,000	27,246,597	Brookfield Finance, Inc. 3.50% due 03/30/51	18,720,000	11,810,274
Crown Castle, Inc. 2.90% due 04/01/41	31,750,000	20,613,663	4.70% due 09/20/47	9,750,000	7,749,535
3.30% due 07/01/30	7,657,000	6,411,453	Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	25,000,000	19,143,250
Massachusetts Mutual Life Insurance Co. 3.38% due 04/15/50 ⁴	37,950,000	25,889,265	Corebridge Financial, Inc. 6.88% due 12/15/52 ^{3,4}	15,980,000	14,613,034
Standard Chartered plc 4.64% due 04/01/31 ^{3,4}	27,625,000	24,130,885			
1.32% due 10/14/23 ^{3,4}	1,080,000	1,078,921			

SCHEDULE OF INVESTMENTS (continued)

September 30, 2022

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.35% due 04/05/42 ⁴	4,950,000	\$ 3,808,342	CNO Financial		
Everest Reinsurance			Group, Inc.		
Holdings, Inc.			5.25% due 05/30/29	11,125,000	\$ 10,359,811
3.50% due 10/15/50	27,760,000	18,351,194	KKR Group Finance		
Kemper Corp.			Company X LLC		
2.40% due 09/30/30	22,380,000	17,152,267	3.25% due 12/15/51 ⁴	15,150,000	9,856,652
Societe Generale S.A.			Penn Mutual Life		
2.89% due			Insurance Co.		
06/09/32 ^{3,4}	21,150,000	15,450,045	3.80% due 04/29/61 ⁴	14,970,000	9,651,818
1.79% due			Western & Southern		
06/09/27 ^{3,4}	1,630,000	1,357,014	Life Insurance Co.		
Central Storage Safety			3.75% due 04/28/61 ⁴	13,360,000	9,054,632
Project Trust			Sumitomo Mitsui		
4.82% due 02/01/38 ⁷	18,689,440	15,963,378	Financial Group, Inc.		
GA Global Funding			2.22% due 09/17/31	11,900,000	8,901,112
Trust			Nasdaq, Inc.		
2.90% due 01/06/32 ⁴	17,480,000	13,285,585	3.25% due 04/28/50	13,150,000	8,625,077
1.25% due 12/08/23 ⁴	1,650,000	1,570,517	Fidelity & Guaranty		
AmFam Holdings, Inc.			Life Holdings, Inc.		
2.81% due 03/11/31 ⁴	19,050,000	14,790,424	5.50% due 05/01/25 ⁴	8,050,000	7,906,512
QBE Insurance			American Equity		
Group Ltd.			Investment Life		
5.88% ^{3,4,6}	15,700,000	14,553,272	Holding Co.		
Intercontinental			5.00% due 06/15/27	8,252,000	7,828,741
Exchange, Inc.			Blackstone		
3.00% due 06/15/50	22,190,000	14,505,470	Holdings Finance		
Lincoln National Corp.			Company LLC		
4.38% due 06/15/50 ⁸	18,680,000	14,402,208	3.20% due 01/30/52 ⁴	12,150,000	7,776,453
ABN AMRO Bank N.V.			Ceamar Finance LLC		
2.47% due			6.92% due		
12/13/29 ^{3,4}	18,000,000	14,268,049	05/15/38 ^{†††}	7,500,000	7,191,268
Assured Guaranty US			New York Life		
Holdings, Inc.			Insurance Co.		
3.60% due 09/15/51	13,780,000	8,991,405	3.75% due 05/15/50 ⁴	9,300,000	6,876,362
3.15% due 06/15/31	6,270,000	5,072,384	Citigroup, Inc.		
Prudential			2.52% due 11/03/32 ³	6,900,000	5,228,389
Financial, Inc.			3.29% due 03/17/26 ³	1,580,000	1,491,699
3.70% due 10/01/50 ³	17,050,000	13,466,090	CNO Global Funding		
PartnerRe Finance			1.75% due 10/07/26 ⁴	7,400,000	6,401,791
B LLC			W R Berkley Corp.		
4.50% due 10/01/50 ³	13,970,000	11,718,629	4.00% due 05/12/50	8,105,000	6,118,194
Raymond James			Cooperatieve		
Financial, Inc.			Rabobank UA		
3.75% due 04/01/51	15,300,000	10,791,308	4.66% due		
			08/22/28 ^{3,4}	6,200,000	5,847,212

SCHEDULE OF INVESTMENTS (continued)

September 30, 2022

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NFL Trust XI SPV 3.53% due 10/05/35 ^{†††}	7,000,000	\$ 5,831,566			
Goldman Sachs Group, Inc. 3.65% ^{3,6} 2.83% (SOFR + 0.54%, Rate Floor: 0.00%) due 11/17/23 [◊]	2,450,000	1,880,375			
	1,660,000	1,655,605			
	1,650,000	1,581,965			
Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,356,508			
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	4,682,000	4,342,789			
Brookfield Finance LLC 3.45% due 04/15/50	6,820,000	4,305,652			
HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	4,996,778	3,758,922			
Home Point Capital, Inc. 5.00% due 02/01/26 ⁴	5,454,000	3,415,567			
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁴	1,857,552	1,731,811			
	3,166,955	1,223,063			
Commonwealth Bank of Australia 3.61% due 09/12/34 ^{3,4}	3,550,000	2,947,673			
Old Republic International Corp. 3.85% due 06/11/51	4,100,000	2,814,568			
Primerica, Inc. 2.80% due 11/19/31	3,500,000	2,748,186			
Murphy's Bowl LLC 3.20% due 06/30/56 ^{†††}	3,500,000	2,469,670			
			KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	2,710,000	\$ 2,342,829
			Enstar Group Ltd. 3.10% due 09/01/31	1,670,000	1,185,960
			4.95% due 06/01/29	1,250,000	1,122,108
			Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 ⁴	2,750,000	2,128,755
			New York Life Global Funding 2.51% (SOFR + 0.22%) due 02/02/23 ^{◊,4}	2,070,000	2,067,412
			American National Group, Inc. 6.14% due 06/13/32 ⁴	2,000,000	1,861,377
			Western Group Housing, LP 6.75% due 03/15/57 ⁴	1,469,268	1,565,784
			Bank of Nova Scotia 2.44% due 03/11/24	1,600,000	1,545,819
			Jackson National Life Global Funding 1.75% due 01/12/25 ⁴	1,650,000	1,516,279
			Brighthouse Financial Global Funding 1.00% due 04/12/24 ⁴	1,620,000	1,512,162
			Danske Bank A/S 0.98% due 09/10/25 ^{3,4}	1,660,000	1,503,150
			Ares Finance Company IV LLC 3.65% due 02/01/52 ⁴	2,450,000	1,501,283
			Lloyds Banking Group plc 3.51% due 03/18/26 ³	1,580,000	1,479,133
			Mitsubishi UFJ Financial Group, Inc. 4.08% due 04/19/28 ³	1,580,000	1,470,487
			BNP Paribas S.A. 1.32% due 01/13/27 ^{3,4}	1,640,000	1,397,729

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Mizuho Financial Group, Inc. 5.51% due 09/13/28 ³	1,400,000	\$ 1,368,491			
Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,135,000	1,353,333			
HSBC Holdings plc 5.21% due 08/11/28 ³	1,440,000	1,346,216			
Selective Insurance Group, Inc. 5.38% due 03/01/49	1,510,000	1,284,268			
ING Groep N.V. 1.73% due 04/01/27 ³	1,360,000	1,165,932			
Athene Global Funding 2.67% due 06/07/31 ⁴	1,550,000	1,159,393			
Mid-Atlantic Military Family Communities LLC 5.24% due 08/01/50 ⁴	1,087,287	958,379			
Atlas Mara Ltd. due 12/31/21†††.7.9	2,127,812	744,734			
F&G Global Funding 2.30% due 04/11/27 ⁴	790,000	680,286			
Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 ⁷	754,898	648,258			
Pacific Beacon LLC 5.51% due 07/15/36 ⁴	500,000	479,074			
Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 ^{3,4}	300,000	262,500			
Pine Street Trust I 4.57% due 02/15/29 ⁴	250,000	230,220			
Peachtree Corners Funding Trust 3.98% due 02/15/25 ⁴	215,000	207,473			
Sompo International Holdings Ltd. 4.70% due 10/15/22	140,000	139,987			
Total Financial		<u>2,691,377,887</u>			
			CONSUMER, NON-CYCLICAL - 4.6%		
			Altria Group, Inc. 3.70% due 02/04/51	67,650,000	\$ 40,839,088
			3.40% due 05/06/30	32,920,000	26,656,479
			4.45% due 05/06/50	6,120,000	4,088,608
			CoStar Group, Inc. 2.80% due 07/15/30 ⁴	89,110,000	70,338,259
			Medline Borrower, LP 3.88% due 04/01/29 ⁴	54,700,000	43,852,443
			Global Payments, Inc. 2.90% due 11/15/31	30,265,000	23,139,711
			2.90% due 05/15/30	19,810,000	15,791,046
			5.30% due 08/15/29	4,300,000	4,043,914
			Smithfield Foods, Inc. 2.63% due 09/13/31 ⁴	39,050,000	28,621,627
			3.00% due 10/15/30 ⁴	15,760,000	12,168,933
			5.20% due 04/01/29 ⁴	850,000	793,519
			BAT Capital Corp. 3.98% due 09/25/50	41,450,000	25,357,233
			4.70% due 04/02/27	17,390,000	16,226,038
			DaVita, Inc. 3.75% due 02/15/31 ⁴	38,095,000	27,142,687
			4.63% due 06/01/30 ⁴	14,190,000	10,979,512
			Royalty Pharma plc 3.55% due 09/02/50	39,710,000	24,746,772
			2.20% due 09/02/30	15,800,000	12,042,815
			US Foods, Inc. 6.25% due 04/15/25 ⁴	24,050,000	23,624,316
			4.75% due 02/15/29 ⁴	8,107,000	6,939,592
			4.63% due 06/01/30 ⁴	4,850,000	4,013,399
			Beckle, SAB de CV 2.50% due 10/14/31 ⁴	44,100,000	34,133,400
			JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32 ⁴	29,125,000	21,508,813
			4.38% due 02/02/52 ⁴	10,200,000	6,836,652
			5.13% due 02/01/28 ⁴	2,250,000	2,108,858
			Kraft Heinz Foods Co. 4.88% due 10/01/49	14,525,000	11,971,289
			5.00% due 06/04/42	7,850,000	6,818,802
			4.38% due 06/01/46	8,090,000	6,289,150
			5.20% due 07/15/45	1,930,000	1,676,939

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Triton Container International Ltd.			Spectrum Brands, Inc.		
3.15% due 06/15/31 ⁴	33,500,000	\$ 24,535,443	3.88% due 03/15/31 ⁴	13,475,000	\$ 9,186,985
Emory University			5.50% due 07/15/30 ⁴	850,000	664,642
2.97% due 09/01/50	30,000,000	21,060,656	GXO Logistics, Inc.		
California Institute of Technology			2.65% due 07/15/31	13,725,000	9,717,482
3.65% due 09/01/2119	31,896,000	19,921,399	Bimbo Bakeries USA, Inc.		
Catalent Pharma Solutions, Inc.			4.00% due 05/17/51 ⁴	12,775,000	9,348,106
3.13% due 02/15/29 ⁴	15,911,000	12,271,359	Block, Inc.		
3.50% due 04/01/30 ⁴	9,500,000	7,473,840	2.75% due 06/01/26	10,125,000	8,702,049
Yale-New Haven Health Services Corp.			Nielsen Finance LLC / Nielsen Finance Co.		
2.50% due 07/01/50	32,350,000	19,125,652	4.50% due 07/15/29 ⁴	8,690,000	8,651,547
Kimberly-Clark de Mexico SAB de CV			Moody's Corp.		
2.43% due 07/01/31 ⁴	22,650,000	18,093,726	3.25% due 05/20/50	11,180,000	7,576,144
TriNet Group, Inc.			WW International, Inc.		
3.50% due 03/01/29 ⁴	21,450,000	17,471,025	4.50% due 04/15/29 ⁴	12,900,000	6,741,362
Health Care Service Corporation A Mutual Legal Reserve Co.			OhioHealth Corp.		
3.20% due 06/01/50 ⁴	23,030,000	15,382,130	3.04% due 11/15/50	9,100,000	6,340,872
Universal Health Services, Inc.			Syneos Health, Inc.		
2.65% due 10/15/30 ⁴	18,660,000	13,805,333	3.63% due 01/15/29 ⁴	7,000,000	5,573,960
Sabre GLBL, Inc.			Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
7.38% due 09/01/25 ⁴	12,825,000	11,486,465	5.00% due 12/31/26 ⁴	6,325,000	5,550,504
Prime Security Services Borrower LLC / Prime Finance, Inc.			Johns Hopkins University		
3.38% due 08/31/27 ⁴	13,450,000	11,300,287	2.81% due 01/01/60	8,750,000	5,420,439
Transurban Finance Company Pty Ltd.			Duke University		
2.45% due 03/16/31 ⁴	14,400,000	11,138,298	2.83% due 10/01/55	7,894,000	5,164,177
Cheplapharm Arzneimittel GmbH			HCA, Inc.		
4.38% due 01/15/28	EUR 13,750,000	11,047,113	3.50% due 07/15/51	6,175,000	3,823,372
Central Garden & Pet Co.			3.50% due 09/01/30	1,600,000	1,321,152
4.13% due 04/30/31 ⁴	9,275,000	7,292,469	CPI CG, Inc.		
4.13% due 10/15/30	3,975,000	3,164,001	8.63% due 03/15/26 ⁴	5,524,000	5,134,889
			Children's Hospital Corp.		
			2.59% due 02/01/50	7,100,000	4,335,787
			Children's Health System of Texas		
			2.51% due 08/15/50	6,500,000	3,886,290
			API Group DE, Inc.		
			4.13% due 07/15/29 ⁴	4,150,000	3,288,875
			Avantor Funding, Inc.		
			4.63% due 07/15/28 ⁴	3,659,000	3,256,309

SCHEDULE OF INVESTMENTS (continued)

September 30, 2022

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴	3,900,000	\$ 3,221,868	AmerisourceBergen Corp. 0.74% due 03/15/23	358,000	\$ 352,222
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	2,765,835	Total Consumer, Non-cyclical		<u>878,052,286</u>
BCP V Modular Services Finance II plc 4.75% due 11/30/28	EUR 3,500,000	2,744,291	INDUSTRIAL - 3.9% Boeing Co. 5.81% due 05/01/50	114,650,000	99,629,912
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,552,571	5.71% due 05/01/40	68,110,000	59,491,536
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	3,500,000	2,349,894	3.63% due 02/01/31	21,400,000	17,763,045
Tenet Healthcare Corp. 4.63% due 06/15/28 ⁴	2,056,000	1,796,875	5.04% due 05/01/27	17,150,000	16,521,651
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,717,905	FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	66,638,655	50,098,688
Service Corporation International 4.00% due 05/15/31	2,000,000	1,608,380	TD SYNEX Corp. 2.65% due 08/09/31	40,600,000	30,263,352
Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,515,677	2.38% due 08/09/28	20,500,000	16,531,517
Anheuser-Busch InBev Worldwide, Inc. 8.00% due 11/15/39	1,030,000	1,225,244	Cellnex Finance Company S.A. 3.88% due 07/07/41 ⁴	68,935,000	43,096,783
Aetna, Inc. 6.75% due 12/15/37	1,150,000	1,172,475	Vontier Corp. 2.95% due 04/01/31	34,250,000	24,632,600
Molina Healthcare, Inc. 4.38% due 06/15/28 ⁴	1,290,000	1,164,225	2.40% due 04/01/28	19,150,000	14,953,661
Reynolds American, Inc. 6.15% due 09/15/43	1,340,000	1,118,775	Textron, Inc. 2.45% due 03/15/31	31,150,000	23,895,052
Humana, Inc. 0.65% due 08/03/23	1,000,000	965,590	3.00% due 06/01/30	18,395,000	15,145,969
Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,050,000	776,426	FlowsERVE Corp. 3.50% due 10/01/30	22,340,000	18,369,710
			2.80% due 01/15/32	19,800,000	14,173,559
			Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	31,315,798
			Acuity Brands Lighting, Inc. 2.15% due 12/15/30	34,050,000	25,200,733
			Standard Industries, Inc. 3.38% due 01/15/31 ⁴	14,475,000	10,180,267
			4.38% due 07/15/30 ⁴	8,600,000	6,579,000
			5.00% due 02/15/27 ⁴	6,250,000	5,530,687
			Stadco LA, LLC 3.75% due 05/15/56 ^{†††}	31,000,000	21,953,811

SCHEDULE OF INVESTMENTS (continued)

September 30, 2022

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Ryder System, Inc. 3.35% due 09/01/25	22,380,000	\$ 21,170,629	Mueller Water Products, Inc. 4.00% due 06/15/29 ⁴	5,750,000	\$ 4,893,308
Owens Corning 3.88% due 06/01/30	21,890,000	19,123,013	Huntington Ingalls Industries, Inc. 2.04% due 08/16/28	5,150,000	4,165,372
NFL Ventures, LP 3.02% due 04/15/35 ^{†††}	20,000,000	17,666,797	Virgin Media Vendor Financing Notes III DAC 4.88% due 07/15/28	GBP 5,000,000	4,154,556
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 ⁴	18,961,000	15,787,497	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁴	3,750,000	2,746,324
GATX Corp. 4.00% due 06/30/30 4.70% due 04/01/29	14,265,000 400,000	12,360,289 371,764	Penske Truck Leasing Company, LP / PTL Finance Corp. 1.70% due 06/15/26 ⁴	1,620,000	1,393,197
CNH Industrial Capital LLC 1.88% due 01/15/26	12,960,000	11,539,832	Trimble, Inc. 4.15% due 06/15/23	1,155,000	1,150,823
TFI International, Inc. 3.35% due 01/05/33 ^{†††}	14,000,000	10,791,481	TransDigm, Inc. 6.25% due 03/15/26 ⁴	1,075,000	1,042,750
Weir Group plc 2.20% due 05/13/26 ⁴	12,815,000	10,766,621	Howmet Aerospace, Inc. 5.95% due 02/01/37 6.88% due 05/01/25	525,000 129,000	474,461 129,940
National Basketball Association 2.51% due 12/16/24 ^{†††}	10,500,000	9,865,292	Adevinta ASA 3.00% due 11/15/27	EUR 417,000	349,780
Hardwood Funding LLC 3.19% due 06/07/30 ^{†††}	8,000,000	6,936,869	Martin Marietta Materials, Inc. 0.65% due 07/15/23	360,000	347,584
2.83% due 06/07/31 ^{†††}	2,000,000	1,667,862	JELD-WEN, Inc. 6.25% due 05/15/25 ⁴	300,000	282,000
3.13% due 06/07/36 ^{†††}	1,000,000	788,236	Carlisle Companies, Inc. 0.55% due 09/01/23	220,000	211,145
Airbus SE 3.95% due 04/10/47 ⁴	9,000,000	7,033,606	Fortune Brands Home & Security, Inc. 4.50% due 03/25/52	300,000	206,223
Amcor Flexibles North America, Inc. 2.63% due 06/19/30	8,580,000	6,893,328	Hexcel Corp. 4.20% due 02/15/27	180,000	166,113
Artera Services LLC 9.03% due 12/04/25 ⁴	8,490,000	6,834,450			
Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	6,037,527			
Hillenbrand, Inc. 3.75% due 03/01/31	7,650,000	5,909,625			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Canadian National Railway Co. 6.71% due 07/15/36	110,000	\$ 118,353	Warnermedia Holdings, Inc. 5.14% due 03/15/52 ⁴	27,350,000	\$ 19,878,486
Total Industrial		<u>738,703,978</u>	Ferguson Finance plc 3.25% due 06/02/30 ⁴ 4.65% due 04/20/32 ⁴	17,904,000 5,200,000	14,717,696 4,577,160
CONSUMER, CYCLICAL - 3.3%			Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	24,778,000	17,743,049
Marriott International, Inc. 4.63% due 06/15/30 3.50% due 10/15/32 2.85% due 04/15/31 2.75% due 10/15/33	38,685,000 40,990,000 33,790,000 25,150,000	34,958,870 32,965,071 26,530,626 18,256,272	British Airways Class A Pass Through Trust 2.90% due 03/15/35 ⁴ 4.25% due 11/15/32 ⁴	15,287,839 5,300,004	12,423,520 4,768,343
Alt-2 Structured Trust 2.95% due 05/14/31 ^{o,†††}	54,764,001	48,552,866	American Airlines Class AA Pass Through Trust 3.35% due 10/15/29 3.20% due 06/15/28 3.00% due 10/15/28 3.15% due 02/15/32	8,802,746 5,490,800 3,984,111 159,919	7,676,867 4,774,532 3,439,439 133,362
Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴	46,725,000	47,026,471	Steelcase, Inc. 5.13% due 01/18/29	17,427,000	14,909,077
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴	45,200,000	43,873,681	Whirlpool Corp. 4.60% due 05/15/50	16,920,000	12,665,630
Hyatt Hotels Corp. 5.75% due 04/23/30 5.63% due 04/23/25 1.30% due 10/01/23	23,885,000 18,750,000 1,660,000	23,152,796 18,540,117 1,596,721	Scotts Miracle-Gro Co. 4.00% due 04/01/31	15,750,000	11,088,000
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴	37,002,500	36,217,307	Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc. 4.63% due 01/15/29 ⁴	10,500,000	8,688,750
Hilton Domestic Operating Company, Inc. 3.75% due 05/01/29 ⁴ 4.00% due 05/01/31 ⁴ 3.63% due 02/15/32 ⁴	34,700,000 5,900,000 1,900,000	28,654,566 4,769,147 1,455,207	Air Canada 3.88% due 08/15/26 ⁴	8,650,000	7,428,188
Choice Hotels International, Inc. 3.70% due 01/15/31	40,900,000	33,998,039	Allison Transmission, Inc. 3.75% due 01/30/31 ⁴	7,500,000	5,749,425
1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 ⁴ 3.88% due 01/15/28 ⁴	27,350,000 6,940,000	21,540,313 6,039,258	Levi Strauss & Co. 3.50% due 03/01/31 ⁴	6,100,000	4,758,000
WMG Acquisition Corp. 3.00% due 02/15/31 ⁴ 3.75% due 12/01/29 ⁴	18,650,000 10,750,000	14,158,320 8,931,100	Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.75% due 10/20/28 ⁴	3,800,000	3,539,152
			JB Poindexter & Company, Inc. 7.13% due 04/15/26 ⁴	2,850,000	2,636,250

SCHEDULE OF INVESTMENTS (continued)

September 30, 2022

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Lowe's Companies, Inc. 1.70% due 09/15/28	2,425,000	\$ 1,979,870	4.25% due 11/23/81 ^{3,4}	8,250,000	\$ 6,959,854
United Airlines, Inc. 4.38% due 04/15/26 ⁴	1,750,000	1,561,875	9.63% due 12/15/30	2,310,000	2,668,862
PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 ⁴	1,750,000	1,497,631	Vodafone Group plc 4.13% due 06/04/81 ³	40,375,000	27,959,688
Aramark Services, Inc. 5.00% due 02/01/28 ⁴	1,525,000	1,358,333	UPC Broadband Finco BV 4.88% due 07/15/31 ⁴	31,900,000	24,755,357
HP Communities LLC 5.86% due 09/15/53 ⁴	1,420,000	1,352,253	Rogers Communications, Inc. 4.55% due 03/15/52 ⁴	29,625,000	23,628,046
PulteGroup, Inc. 6.38% due 05/15/33	1,400,000	1,321,787	McGraw-Hill Education, Inc. 5.75% due 08/01/28 ⁴	24,975,000	20,854,524
Lear Corp. 5.25% due 05/15/49	1,360,000	1,077,057	T-Mobile USA, Inc. 2.63% due 04/15/26	13,850,000	12,551,147
JetBlue Class A Pass Through Trust 4.00% due 11/15/32	135,277	<u>120,248</u>	2.88% due 02/15/31	7,250,000	5,842,340
Total Consumer, Cyclical		<u>623,080,728</u>	Go Daddy Operating Company LLC / GD Finance Co., Inc. 3.50% due 03/01/29 ⁴	22,100,000	18,075,148
COMMUNICATIONS - 2.8%			Walt Disney Co. 3.80% due 05/13/60	21,990,000	16,218,849
Level 3 Financing, Inc. 4.25% due 07/01/28 ⁴	34,430,000	26,855,744	CCO Holdings LLC / CCO Holdings Capital Corp. 4.50% due 05/01/32	18,275,000	13,937,794
3.63% due 01/15/29 ⁴	34,600,000	25,617,494	4.25% due 02/01/31 ⁴	2,125,000	1,629,960
3.88% due 11/15/29 ⁴	20,300,000	15,993,583	Altice France S.A. 5.13% due 07/15/29 ⁴	17,600,000	13,149,136
3.75% due 07/15/29 ⁴	13,950,000	10,218,375	5.13% due 01/15/29 ⁴	2,290,000	1,689,425
Paramount Global 4.95% due 01/15/31	32,701,000	28,846,640	LCPR Senior Secured Financing DAC 5.13% due 07/15/29 ⁴	13,750,000	10,354,670
4.95% due 05/19/50	39,600,000	28,141,764	6.75% due 10/15/27 ⁴	5,071,000	4,208,930
Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	53,050,000	40,103,035	CSC Holdings LLC 3.38% due 02/15/31 ⁴	14,175,000	9,993,375
3.90% due 06/01/52	21,650,000	13,403,770	4.13% due 12/01/30 ⁴	5,741,000	4,289,675
2.25% due 01/15/29	2,500,000	1,957,432	Virgin Media Secured Finance plc 4.50% due 08/15/30 ⁴	17,850,000	13,931,039
4.40% due 12/01/61	650,000	414,097	Radiate Holdco LLC / Radiate Finance, Inc. 4.50% due 09/15/26 ⁴	15,050,000	12,344,461
British Telecommunications plc 4.88% due 11/23/81 ^{3,4}	47,450,000	38,575,039			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
VeriSign, Inc.			Qatar Energy		
2.70% due 06/15/31	13,950,000	\$ 10,821,690	3.13% due 07/12/41 ⁴	37,875,000	\$ 27,621,707
Sirius XM Radio, Inc.			3.30% due 07/12/51 ⁴	37,450,000	26,583,508
4.13% due 07/01/30 ⁴	12,010,000	9,762,208	ITT Holdings LLC		
Ziggo BV			6.50% due 08/01/29 ⁴	38,600,000	29,944,714
4.88% due 01/15/30 ⁴	10,125,000	7,998,750	Valero Energy Corp.		
Amazon.com, Inc.			2.80% due 12/01/31	13,230,000	10,522,773
2.70% due 06/03/60	10,180,000	6,005,620	2.15% due 09/15/27	8,920,000	7,711,366
Virgin Media			3.65% due 12/01/51	4,175,000	2,846,278
Vendor Financing			7.50% due 04/15/32	2,530,000	2,744,269
Notes IV DAC			4.00% due 06/01/52	290,000	209,242
5.00% due 07/15/28 ⁴	6,450,000	5,216,438	Occidental		
Lamar Media Corp.			Petroleum Corp.		
3.63% due 01/15/31	5,600,000	4,404,456	5.55% due 03/15/26	5,940,000	5,946,772
AT&T, Inc.			4.30% due 08/15/39	6,600,000	5,360,883
2.75% due 06/01/31	5,360,000	4,290,518	4.40% due 08/15/49	2,500,000	2,044,843
Corning, Inc.			4.40% due 04/15/46	1,400,000	1,150,653
4.38% due 11/15/57	2,500,000	1,855,522	4.63% due 06/15/45	800,000	662,112
Switch Ltd.			Midwest Connector		
3.75% due 09/15/28 ⁴	1,782,000	1,770,862	Capital Company		
Koninklijke KPN N.V.			LLC		
8.38% due 10/01/30	1,140,000	1,257,239	4.63% due 04/01/29 ⁴	15,975,000	14,253,748
Match Group			Cheniere Corpus		
Holdings II LLC			Christi Holdings LLC		
4.13% due 08/01/30 ⁴	1,250,000	1,026,562	2.74% due 12/31/39	19,150,000	13,811,495
Virgin Media			NuStar Logistics, LP		
Finance plc			6.38% due 10/01/30	13,850,000	11,850,975
5.00% due 07/15/30 ⁴	850,000	625,086	5.63% due 04/28/27	1,799,000	1,568,603
Motorola Solutions,			Magellan Midstream		
Inc.			Partners, LP		
5.50% due 09/01/44	360,000	305,999	3.25% due 06/01/30	13,260,000	11,290,355
Total Communications		<u>530,510,203</u>	3.95% due 03/01/50	1,600,000	1,136,014
ENERGY - 2.5%			Parkland Corp.		
Galaxy Pipeline			4.63% due 05/01/30 ⁴	8,000,000	6,485,400
Assets Bidco Ltd.			DCP Midstream		
3.25% due 09/30/40 ⁴	91,750,000	67,070,869	Operating, LP		
2.94% due 09/30/40 ⁴	57,826,599	43,887,011	3.25% due 02/15/32	7,645,000	6,043,509
1.75% due 09/30/27 ⁴	1,828,641	1,661,110	DT Midstream, Inc.		
BP Capital Markets plc			4.30% due 04/15/32 ⁴	3,250,000	2,794,155
4.88% ^{3,6}	114,865,000	98,783,900	4.13% due 06/15/29 ⁴	550,000	464,750
Sabine Pass			Phillips 66		
Liquefaction LLC			3.70% due 04/06/23	2,250,000	2,242,440
4.50% due 05/15/30	63,355,000	57,714,471	Halliburton Co.		
			7.45% due 09/15/39	1,100,000	1,176,284

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Enterprise Products Operating LLC 5.10% due 02/15/45	1,340,000	\$ 1,141,151	Booz Allen Hamilton, Inc. 3.88% due 09/01/28 ⁴	4,550,000	\$ 3,914,198
Enbridge Energy Partners, LP 7.38% due 10/15/45	1,040,000	1,130,181	Microchip Technology, Inc. 0.97% due 02/15/24	1,650,000	1,554,565
ONEOK Partners, LP 6.20% due 09/15/43	680,000	594,810	Skyworks Solutions, Inc. 0.90% due 06/01/23	500,000	485,088
Total Energy		<u>468,450,351</u>	Open Text Holdings, Inc. 4.13% due 02/15/30 ⁴	210,000	167,708
TECHNOLOGY - 1.2%			Total Technology		<u>223,184,829</u>
Broadcom, Inc. 4.93% due 05/15/37 ⁴	33,182,000	27,360,927	BASIC MATERIALS - 1.1%		
4.15% due 11/15/30	19,480,000	16,860,815	Newcrest Finance Pty Ltd. 3.25% due 05/13/30 ⁴	48,900,000	40,747,888
3.19% due 11/15/36 ⁴	3,135,000	2,144,171	4.20% due 05/13/50 ⁴	26,390,000	18,951,948
2.60% due 02/15/33 ⁴	1,660,000	1,185,608	Anglo American Capital plc 5.63% due 04/01/30 ⁴	21,100,000	19,962,621
CDW LLC / CDW Finance Corp. 3.57% due 12/01/31	42,240,000	32,886,906	2.63% due 09/10/30 ⁴	18,000,000	13,855,258
Oracle Corp. 3.95% due 03/25/51	38,750,000	25,699,210	3.95% due 09/10/50 ⁴	14,140,000	9,624,913
6.13% due 07/08/39	1,190,000	1,090,294	2.88% due 03/17/31 ⁴	70,000	54,228
Qorvo, Inc. 4.38% due 10/15/29	21,000,000	17,989,230	Minerals Technologies, Inc. 5.00% due 07/01/28 ⁴	18,630,000	16,214,201
3.38% due 04/01/31 ⁴	8,675,000	6,498,876	Alcoa Nederland Holding BV 4.13% due 03/31/29 ⁴	8,600,000	7,212,517
NetApp, Inc. 2.70% due 06/22/30	22,405,000	18,206,243	5.50% due 12/15/27 ⁴	6,525,000	6,085,541
Leidos, Inc. 2.30% due 02/15/31	20,050,000	14,855,446	6.13% due 05/15/28 ⁴	2,800,000	2,645,487
4.38% due 05/15/30	2,650,000	2,322,492	Valvoline, Inc. 3.63% due 06/15/31 ⁴	18,300,000	13,477,753
MSCI, Inc. 3.63% due 09/01/30 ⁴	17,718,000	14,578,317	Yamana Gold, Inc. 2.63% due 08/15/31	14,350,000	10,613,060
3.88% due 02/15/31 ⁴	1,769,000	1,489,434	4.63% due 12/15/27	3,000,000	2,730,869
Boxer Parent Company, Inc. 6.50% due 10/02/25	EUR 13,500,000	12,371,361	Reliance Steel & Aluminum Co. 2.15% due 08/15/30	12,040,000	9,157,528
CGI, Inc. 2.30% due 09/14/31	16,050,000	11,845,304	Corporation Nacional del Cobre de Chile 3.75% due 01/15/31 ⁴	10,430,000	8,877,703
Workday, Inc. 3.80% due 04/01/32	6,500,000	5,641,882			
TeamSystem SpA 3.50% due 02/15/28	EUR 5,000,000	4,036,754			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
INEOS Quattro Finance 2 plc 2.50% due 01/15/26	EUR 8,500,000	\$ 6,833,657			
Steel Dynamics, Inc. 2.40% due 06/15/25	5,950,000	5,500,916			
Nucor Corp. 2.00% due 06/01/25	5,000,000	4,615,001			
Carpenter Technology Corp. 6.38% due 07/15/28	2,125,000	1,970,725			
Albemarle Corp. 5.45% due 12/01/44	1,500,000	1,302,568			
WR Grace Holdings LLC 4.88% due 06/15/27 ⁴	925,000	<u>795,158</u>			
Total Basic Materials		<u>201,229,540</u>			
UTILITIES - 1.0%					
Cheniere Corpus Christi Holdings LLC 3.52% due 12/31/39 ^{††}	97,100,000	76,053,480			
AES Corp. 3.95% due 07/15/30 ⁴	27,890,000	23,882,207			
3.30% due 07/15/25 ⁴	3,750,000	3,457,987			
NRG Energy, Inc. 2.45% due 12/02/27 ⁴	26,000,000	21,284,834			
Arizona Public Service Co. 3.35% due 05/15/50	23,140,000	15,128,842			
Alexander Funding Trust 1.84% due 11/15/23 ⁴	14,400,000	13,474,468			
Enel Finance International N.V. 2.88% due 07/12/41 ⁴	19,800,000	11,295,871			
Clearway Energy Operating LLC 3.75% due 02/15/31 ⁴	11,150,000	8,856,194			
Entergy Texas, Inc. 1.50% due 09/01/26	1,650,000	1,424,955			
Indiana Michigan Power Co. 6.05% due 03/15/37	1,310,000	1,316,944			
NiSource, Inc. 5.65% due 02/01/45	1,370,000	\$ 1,268,141			
Nevada Power Co. 6.65% due 04/01/36	1,180,000	1,248,654			
Progress Energy, Inc. 6.00% due 12/01/39	1,290,000	1,244,276			
Southern Power Co. 5.25% due 07/15/43	1,350,000	1,167,136			
Consolidated Edison Company of New York, Inc. 5.10% due 06/15/33	1,080,000	1,037,359			
Dominion Energy, Inc. 3.82% (3 Month USD LIBOR + 0.53%) due 09/15/23 ^o	1,030,000	1,025,195			
Atmos Energy Corp. 0.63% due 03/09/23	800,000	787,227			
ONE Gas, Inc. 0.85% due 03/11/23	404,000	397,702			
OGE Energy Corp. 0.70% due 05/26/23	360,000	<u>350,464</u>			
Total Utilities		<u>184,701,936</u>			
Total Corporate Bonds (Cost \$8,366,380,761)		<u>6,539,291,738</u>			
ASSET-BACKED SECURITIES^{††} - 24.9%					
COLLATERALIZED LOAN OBLIGATIONS - 15.5%					
BXMT Ltd. 2020-FL2 A, 3.84% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{o,4}	76,225,000	75,099,538			
2020-FL3 AS, 4.15% (30 Day Average SOFR + 1.86%, Rate Floor: 1.75%) due 11/15/37 ^{o,4}	23,550,000	23,055,214			
2020-FL3 C, 4.95% (30 Day Average SOFR + 2.66%, Rate Floor: 2.55%) due 11/15/37 ^{o,4}	16,125,000	15,550,682			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-FL2 B, 4.34% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 02/15/38 ^{0.4}	16,000,000	\$ 15,395,158		2021-CRE4 C, 4.10% (30 Day Average SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{0.4}	25,982,000 \$ 24,440,849
2020-FL3 B, 4.55% (30 Day Average SOFR + 2.26%, Rate Floor: 2.15%) due 11/15/37 ^{0.7}	10,600,000	10,283,971		2021-CRE6 C, 5.12% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{0.4}	22,825,000 21,203,848
2020-FL2 C, 4.59% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0.7}	5,360,000	5,103,131		2019-CRE2 AS, 4.32% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0.4}	17,640,463 17,488,865
2020-FL2 AS, 4.09% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 02/15/38 ^{0.7}	5,200,000	5,027,734		2021-CRE5 D, 5.82% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0.4}	14,350,000 13,602,510
LCCM Trust				2019-CRE2 B, 4.52% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{0.7}	11,575,000 11,311,988
2021-FL3 A, 4.27% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{0.4}	98,500,000	93,960,706		2021-CRE4 D, 4.90% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 ^{0.7}	5,600,000 5,301,140
2021-FL3 AS, 4.62% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 ^{0.4}	36,950,000	35,139,162		2019-CRE3 B, 4.42% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{0.7}	4,410,000 4,332,473
2021-FL3 B, 5.02% (1 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 11/15/38 ^{0.4}	20,750,000	19,823,027		Cerberus Loan Funding XXX, LP 2020-3A A, 4.36% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0.4}	100,000,000 97,913,950
LoanCore Issuer Ltd. 2021-CRE6 B, 4.72% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/15/38 ^{0.7}	44,000,000	41,358,236			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-3A B, 5.01% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0.4}	10,200,000	\$ 9,859,965			
HERA Commercial Mortgage Ltd. 2021-FL1 B, 4.59% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{0.4}	49,562,000	46,653,325			
2021-FL1 AS, 4.29% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 ^{0.4}	28,000,000	26,752,146			
2021-FL1 C, 4.94% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 ^{0.4}	19,200,000	18,144,657			
2021-FL1 A, 4.04% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{0.7}	10,000,000	9,649,441			
Woodmont Trust 2020-7A A1A, 4.41% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0.4}	83,000,000	81,162,895			
2020-7A B, 5.11% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{0.4}	13,500,000	13,017,769			
2020-7A A2, 4.76% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 ^{0.4}	7,000,000	6,865,328			
			Cerberus Loan Funding XXXII, LP 2021-2A A, 4.13% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0.4}	65,000,000	\$ 62,450,446
			2021-2A C, 5.36% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{0.4}	20,925,000	19,102,424
			2021-2A B, 4.41% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{0.4}	19,200,000	17,936,312
			Golub Capital Partners CLO 33M Ltd. 2021-33A AR2, 4.86% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0.4}	104,600,001	99,371,684
			Palmer Square Loan Funding Ltd. 2022-1A A2, 3.93% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0.4}	23,000,000	21,617,408
			2021-3A B, 4.46% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 ^{0.4}	22,500,000	20,760,682
			2021-1A A2, 3.96% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{0.4}	19,000,000	18,246,405
			2021-2A B, 4.38% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{0.4}	10,500,000	9,640,910

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-1A B, 4.51% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{◊,4}	7,100,000	\$ 6,677,925			
2021-2A C, 5.38% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{◊,4}	7,000,000	6,560,773			
ABPCI Direct Lending Fund CLO II LLC 2021-1A A1R, 4.31% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{◊,4}	83,450,000	81,267,182			
Cerberus Loan Funding XXXI, LP 2021-1A A, 4.01% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{◊,4}	70,250,000	69,343,965			
2021-1A C, 5.11% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{◊,4}	12,000,000	11,336,341			
Golub Capital Partners CLO 36M Ltd. 2018-36A A, 4.13% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{◊,4}	76,300,000	75,177,322			
KREF Funding V LLC 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{◊,††}	67,947,779	67,641,888			
0.15% due 06/25/26 ^{††,10}	313,636,364	12,545			
			ABPCI Direct Lending Fund CLO V Ltd. 2021-5A A1R, 4.21% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{◊,4}	50,650,000	\$ 49,536,206
			2021-5A A2R, 4.61% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{◊,4}	15,975,000	15,215,580
			THL Credit Lake Shore MM CLO I Ltd. 2021-1A A1R, 4.21% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{◊,4}	33,500,000	32,531,803
			2021-1A BR, 4.51% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 ^{◊,4}	30,400,000	28,661,500
			ABPCI Direct Lending Fund CLO I LLC 2021-1A A1A2, 4.41% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{◊,4}	59,500,000	57,964,918
			2021-1A B12, 4.71% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 ^{◊,4}	2,500,000	2,335,536
			Cerberus Loan Funding XXVI, LP 2021-1A AR, 4.01% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{◊,4}	55,700,000	54,644,814

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-1A BR, 4.41% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ^{0.4}	3,250,000	\$ 3,128,227		2021-FL2 C, 4.99% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 05/16/38 ^{0.4}	15,665,000 \$ 14,708,327
ABPCI Direct Lending Fund IX LLC				2021-FL3 B, 4.74% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 ^{0.7}	8,000,000 7,506,552
2021-9A A1R, 4.17% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 ^{0.4}	34,150,000	33,013,126		Fortress Credit Opportunities IX CLO Ltd.	
2021-9A A2R, 4.57% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{0.4}	26,000,000	24,540,680		2021-9A A2TR, 4.31% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0.4}	46,200,000 44,673,266
CHCP Ltd.				2021-9A BR, 4.46% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 10/15/33 ^{0.4}	6,700,000 6,190,898
2021-FL1 A, 4.01% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0.4}	27,978,242	27,445,019		Owl Rock CLO IV Ltd.	
2021-FL1 AS, 4.26% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 ^{0.4}	22,250,000	21,266,000		2021-4A A1R, 4.58% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0.4}	36,500,000 34,800,352
2021-FL1 B, 4.61% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0.7}	5,900,000	5,612,492		2021-4A A2R, 4.88% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{0.4}	16,750,000 15,551,814
2021-FL1 C, 5.06% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{0.7}	2,950,000	2,762,418		Fortress Credit Opportunities XI CLO Ltd.	
FS Rialto				2018-11A A1T, 3.81% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0.4}	44,300,000 43,439,552
2021-FL3 C, 4.99% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{0.4}	31,150,000	29,015,135			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2018-11A C, 5.01% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 ^{◊,4}	2,300,000	\$ 2,139,705			
ABPCI Direct Lending Fund CLO VII, LP					
2021-7A A1R, 4.20% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31 ^{◊,4}	39,500,000	37,725,660			
2021-7A A2R, 4.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 10/20/31 ^{◊,4}	8,250,000	7,805,545			
Cerberus Loan Funding XXXIII, LP					
2021-3A A, 4.07% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{◊,4}	34,500,000	33,172,709			
2021-3A B, 4.36% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{◊,4}	9,500,000	8,520,924			
GoldenTree Loan Management US CLO 1 Ltd.					
2021-9A B, 4.21% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{◊,4}	35,900,000	33,382,793			
2021-9A C, 4.51% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{◊,4}	3,900,000	3,519,396			
			Cerberus Loan Funding XXXV, LP		
			2021-5A A, 4.01% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{◊,4}	30,750,000	\$ 29,436,062
			2021-5A B, 4.36% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 ^{◊,4}	8,000,000	7,431,033
			ACRES Commercial Realty Ltd.		
			2021-FL1 C, 4.94% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{◊,7}	13,092,000	12,210,925
			2021-FL1 D, 5.59% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{◊,7}	11,750,000	10,860,901
			2021-FL2 B, 5.19% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/37 ^{◊,7}	10,100,000	9,745,937
			2021-FL2 AS, 4.69% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 ^{◊,7}	3,500,000	3,360,189
			LCM XXIV Ltd.		
			2021-24A BR, 4.11% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{◊,4}	24,200,000	23,064,589

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-24A CR, 4.61% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 ^{0.4}	13,050,000	\$ 11,823,603			
Golub Capital Partners CLO 16 Ltd.					
2021-16A A1R2, 4.39% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0.4}	26,750,000	25,547,884			
2021-16A A2R2, 4.58% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{0.4}	9,000,000	8,574,564			
GPMT Ltd.					
2019-FL2 C, 5.36% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{0.4}	21,400,000	21,173,811			
2019-FL2 B, 4.91% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 02/22/36 ^{0.7}	11,039,044	10,935,514			
Golub Capital Partners CLO 49M Ltd.					
2021-49A BR, 4.61% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 ^{0.4}	21,695,000	20,139,087			
2021-49A CR, 5.31% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 ^{0.4}	12,600,000	11,327,124			
			Madison Park Funding XLVIII Ltd.		
			2021-48A B, 4.19% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0.4}	27,500,000	\$ 25,920,848
			2021-48A C, 4.74% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0.4}	5,900,000	5,426,626
			BDS Ltd.		
			2021-FL9 C, 4.89% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 ^{0.4}	19,500,000	18,234,493
			2020-FL5 B, 4.84% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 ^{0.7}	4,400,000	4,314,814
			2021-FL9 D, 5.24% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/16/38 ^{0.7}	4,400,000	4,107,565
			2020-FL5 AS, 4.39% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 02/16/37 ^{0.7}	3,200,000	3,124,955
			Golub Capital Partners CLO 17 Ltd.		
			2017-17A A1R, 4.43% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0.4}	29,900,000	29,456,783

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BCC Middle Market CLO LLC 2021-1A A1R, 4.01% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{◊,4}	30,450,000	\$ 29,249,463			
Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A B, 4.14% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{◊,4}	26,700,000	25,072,574			
2021-40A C, 4.49% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{◊,4}	2,000,000	1,822,439			
MidOcean Credit CLO VII 2020-7A BR, 4.11% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{◊,4}	27,500,000	25,941,542			
OCP CLO Ltd. 2020-4A A2RR, 4.23% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{◊,4}	25,500,000	24,948,091			
STWD Ltd. 2019-FL1 B, 4.64% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 07/15/38 ^{◊,7}	11,210,000	10,841,547			
2019-FL1 C, 4.99% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 07/15/38 ^{◊,7}	8,800,000	8,488,505			
			2021-FL2 C, 5.04% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 ^{◊,7}	2,820,000	\$ 2,690,464
			2019-FL1 AS, 4.44% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 07/15/38 ^{◊,7}	2,200,000	2,155,544
			BSPDF Issuer Ltd. 2021-FL1 C, 5.07% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ^{◊,7}	15,300,000	14,642,039
			2021-FL1 B, 4.62% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/36 ^{◊,7}	6,500,000	6,223,468
			2021-FL1 D, 5.57% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ^{◊,7}	3,500,000	3,242,901
			Madison Park Funding LIII Ltd. 2022-53A B, 4.22% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{◊,4}	24,000,000	22,749,430
			Venture XIV CLO Ltd. 2020-14A CRR, 5.29% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{◊,4}	22,725,000	21,451,257
			Magnetite XXIX Ltd. 2021-29A B, 3.91% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{◊,4}	15,100,000	14,234,166

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-29A C, 4.16% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{◊,4}	7,700,000	\$ 6,986,016			
Apres Static CLO Ltd. 2020-1A A2R, 4.21% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{◊,4}	21,750,000	21,123,219			
NewStar Fairfield Fund CLO Ltd. 2018-2A ATN, 3.98% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{◊,4}	21,171,638	20,766,878			
Golub Capital Partners CLO 54M L.P 2021-54A B, 4.68% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{◊,4}	21,000,000	19,465,005			
Marathon CLO V Ltd. 2017-5A A2R, 4.43% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{◊,4}	18,020,137	17,848,919			
2017-5A A1R, 3.85% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{◊,4}	1,465,610	1,461,287			
AMMC CLO XIV Ltd. 2021-14A A2R2, 4.18% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{◊,4}	18,290,000	17,600,319			
			Anchorage Capital CLO 6 Ltd. 2021-6A CRR, 4.71% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 ^{◊,4}	18,585,000	\$ 17,316,059
			Recette CLO Ltd. 2021-1A BRR, 4.11% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{◊,4}	9,800,000	9,114,546
			2021-1A CRR, 4.46% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 ^{◊,4}	9,200,000	8,123,668
			Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A BR, 4.14% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{◊,4}	14,100,000	13,311,202
			2021-32A CR, 4.44% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 ^{◊,4}	4,200,000	3,818,605
			BSPRT Issuer Ltd. 2021-FL7 C, 5.12% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ^{◊,7}	7,250,000	6,805,442
			2021-FL6 C, 4.87% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{◊,7}	5,550,000	5,140,629

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-FL7 B, 4.87% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/38 ^{0.7}	4,875,000	\$ 4,625,197			
Owl Rock CLO VI Ltd. 2021-6A B1, 5.28% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{0.4}	17,450,000	16,393,109			
KREF 2021-FL2 C, 4.94% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0.4}	16,600,000	15,746,465			
Owl Rock CLO II Ltd. 2021-2A ALR, 4.26% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0.4}	15,600,000	14,998,464			
Dryden 36 Senior Loan Fund 2020-36A CR3, 4.56% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{0.4}	15,200,000	14,309,893			
Golub Capital Partners CLO 25M Ltd. 2018-25A AR, 4.21% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0.4}	14,470,880	14,286,046			
Octagon Investment Partners 49 Ltd. 2021-5A B, 4.06% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0.4}	12,800,000	12,021,441			
			Greystone Commercial Real Estate Notes 2021-FL3 C, 4.82% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0.7}	12,000,000	\$ 11,006,670
			Lake Shore MM CLO III LLC 2021-2A A1R, 4.22% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0.4}	10,000,000	9,757,911
			Golub Capital Partners CLO 54M, LP 2021-54A A, 4.36% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0.4}	10,000,000	9,571,987
			Neuberger Berman CLO XVI-S Ltd. 2021-16SA BR, 3.91% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0.4}	10,200,000	9,525,554
			Cerberus Loan Funding XXXVI, LP 2021-6A A, 3.91% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0.4}	8,985,093	8,918,646
			Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 4.10% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0.4}	9,000,000	8,504,584

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Boyce Park CLO Ltd.			VOYA CLO		
2022-1A B1, 2.37%			2021-2A BR, 4.66%		
(3 Month Term			(3 Month USD		
SOFR + 1.75%,			LIBOR + 2.15%,		
Rate Floor: 1.75%)			Rate Floor: 2.15%)		
due 04/21/35 ^{0.4}	8,800,000	\$ 8,179,292	due 06/07/30 ^{0.4}	4,950,000	\$ 4,619,412
Dryden 37 Senior			Atlas Senior Loan		
Loan Fund			Fund III Ltd.		
2015-37A Q, due			2017-1A BR, 4.24%		
01/15/31 ^{4,11}	10,000,000	7,633,047	(3 Month USD		
ACRE Commercial			LIBOR + 1.30%,		
Mortgage Ltd.			Rate Floor: 0.00%)		
2021-FL4 B, 4.39%			due 11/17/27 ^{0.4}	4,300,000	4,163,654
(1 Month USD			Elmwood CLO 19 Ltd.		
LIBOR + 1.40%,			2022-6A B1, due		
Rate Floor: 1.40%)			10/17/34 ^{0.4}	4,000,000	3,997,871
due 12/18/37 ^{0.7}	3,100,000	3,016,548	Northwoods Capital		
2021-FL4 C, 4.74%			XII-B Ltd.		
(1 Month USD			2018-12BA B, 5.14%		
LIBOR + 1.75%,			(3 Month USD		
Rate Floor: 1.75%)			LIBOR + 1.85%,		
due 12/18/37 ^{0.7}	3,100,000	3,003,293	Rate Floor: 1.85%)		
HGI CRE CLO Ltd.			due 06/15/31 ^{0.4}	4,000,000	3,864,778
2021-FL2 B, 4.44%			BRSP Ltd.		
(1 Month USD			2021-FL1 D, 5.69%		
LIBOR + 1.50%,			(1 Month USD		
Rate Floor: 1.50%)			LIBOR + 2.70%,		
due 09/17/36 ^{0.7}	5,000,000	4,781,934	Rate Floor: 2.70%)		
2021-FL2 C, 4.74%			due 08/19/38 ^{0.7}	3,800,000	3,547,967
(1 Month USD			MF1 Multifamily		
LIBOR + 1.80%,			Housing Mortgage		
Rate Floor: 1.80%)			Loan Trust		
due 09/17/36 ^{0.7}	1,000,000	938,110	2021-FL6 D, 5.49%		
Owl Rock CLO I Ltd.			(1 Month USD		
2019-1A A, 4.78%			LIBOR + 2.55%,		
(3 Month USD			Rate Floor: 2.55%)		
LIBOR + 1.80%,			due 07/16/36 ^{0.7}	3,800,000	3,499,728
Rate Floor: 1.80%)			Carlyle Global Market		
due 05/20/31 ^{0.4}	5,650,000	5,452,656	Strategies CLO Ltd.		
Shackleton CLO Ltd.			2012-3A SUB, due		
2017-8A BR, 4.01%			01/14/32 ^{4,11}	8,920,000	2,907,028
(3 Month USD					
LIBOR + 1.30%,					
Rate Floor: 0.00%)					
due 10/20/27 ^{0.4}	5,510,000	5,342,953			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wellfleet CLO Ltd. 2018-2A A2R, 4.29% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0.4}	2,500,000	\$ 2,408,084	Newfleet CLO Ltd. 2018-1A A1R, 3.66% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{0.4}	775,636	\$ 769,221
Diamond CLO Ltd. 2021-1A CR, 5.18% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0.4}	2,300,000	2,282,532	Venture XIII CLO Ltd. 2013-13A SUB, due 09/10/29 ^{4.11}	3,700,000	416,893
2021-1A BR, 4.48% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/25/29 ^{0.4}	74,868	74,801	Great Lakes CLO Ltd. 2014-1A SUB, due 10/15/29 ^{4.11}	461,538	193,615
Allegro CLO VII Ltd. 2018-1A C, 4.41% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0.4}	2,500,000	2,301,229	Babson CLO Ltd. 2014-1A SUB, due 07/20/25 ^{4.11}	1,300,000	81,120
Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4.11}	10,575,071	2,020,896	Atlas Senior Loan Fund IX Ltd. 2018-9A SUB, due 04/20/28 ^{4.11}	1,200,000	70,782
TRTX Issuer Ltd. 2019-FL3 B, 4.79% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0.7}	1,500,000	1,468,649	Avery Point II CLO Ltd. 2013-3X COM , due 01/18/25 ¹¹	2,375,019	60,444
2019-FL3 A, 4.19% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0.7}	438,061	436,493	OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4.11}	1,808,219	1,989
Treman Park CLO Ltd. 2015-1A SUB, due 10/20/28 ^{4.11}	6,859,005	852,780	Copper River CLO Ltd. 2007-1A INC, due 01/20/21 ^{†††.7.11}	1,500,000	630
			Total Collateralized Loan Obligations		<u>2,922,359,794</u>
			FINANCIAL - 2.7%		
			HV Eight LLC 3.36% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 ^{0.†††}	EUR 107,000,000	104,814,697

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Strategic Partners Fund VIII LP			2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{◊,†††}	EUR 11,100,000	\$ 10,876,575
5.04% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{◊,†††}	51,900,000	\$ 51,864,477	Ceamer Finance LLC 3.69% due 03/22/31 ^{†††}	23,066,908	20,971,705
5.06% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{◊,†††}	21,900,000	21,884,020	Thunderbird A 5.50% due 03/01/37 ^{†††}	18,995,745	18,995,745
Madison Avenue Secured Funding Trust			Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††}	19,215,573	18,684,713
2021-1, 4.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{◊,†††,4}	70,150,000	70,150,000	Lightning A 5.50% due 03/01/37 ^{†††}	18,392,346	18,392,346
KKR Core Holding Company LLC			Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{◊,†††}	EUR 9,941,304	9,738,765
4.00% due 08/12/31 ^{†††}	65,584,832	56,123,391	4.40% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{◊,†††}	8,197,841	8,200,084
Project Onyx			Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 ⁴	13,869,459	13,701,756
4.52% (3 Month Term SOFR + 2.40%, Rate Floor: 2.30%) due 01/26/27 ^{◊,†††}	31,000,000	30,988,788	Nassau LLC 2019-1, 3.98% due 08/15/34 ⁴	13,967,545	13,293,924
HarbourVest Structured Solutions IV Holdings, LP			Lam Trade Finance Group LLC 2.50% due 12/29/22	11,000,000	11,000,000
4.60% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{◊,†††}	19,956,425	19,955,851	Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ⁴	2,322,687	2,287,884
			Total Financial		<u>501,924,721</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TRANSPORT-AIRCRAFT - 2.2%			Sapphire Aviation		
AASET Trust			Finance I Ltd.		
2021-1A, 2.95% due 11/16/41 ⁴	67,583,078	\$ 53,895,605	2018-1A, 4.25% due 03/15/40 ⁴	25,160,569	\$ 18,528,819
2021-2A, 2.80% due 01/15/47 ⁴	23,494,895	18,570,513	MAPS Ltd.		
2020-1A, 3.35% due 01/16/40 ⁴	17,711,806	14,289,986	2018-1A, 4.21% due 05/15/43 ⁴	19,393,733	17,275,825
2019-1, 3.84% due 05/15/39 ⁴	9,303,826	6,175,322	WAVE LLC		
2017-1A, 3.97% due 05/16/42 ⁴	5,841,697	4,632,466	2019-1, 3.60% due 09/15/44 ⁴	19,742,578	15,617,721
2019-2, 3.38% due 10/16/39 ⁴	2,021,475	1,437,472	Falcon Aerospace Ltd.		
Castlelake Aircraft Structured Trust			2019-1, 3.60% due 09/15/39 ⁴	11,564,873	9,188,897
2021-1A, 3.47% due 01/15/46 ⁴	55,124,596	48,296,649	2017-1, 4.58% due 02/15/42 ⁴	4,588,991	4,160,996
Navigator Aircraft ABS Ltd.			Castlelake Aircraft Securitization Trust		
2021-1, 2.77% due 11/15/46 ⁴	45,705,552	38,839,632	2018-1, 4.13% due 06/15/43 ⁴	14,066,381	12,307,534
Lunar Structured Aircraft Portfolio Notes			2016-1, 4.45% due 08/15/41	147,417	132,408
2021-1, 2.64% due 10/15/46 ⁴	36,932,887	30,499,706	Raspro Trust		
AASET US Ltd.			2005-1A, 3.64% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{o,4}	10,637,384	9,863,708
2018-2A, 4.45% due 11/18/38 ⁴	36,500,997	30,205,718	Slam Ltd.		
Sprite Ltd.			2021-1A, 3.42% due 06/15/46 ⁴	1,382,850	1,096,778
2021-1, 3.75% due 11/15/46 ⁴	34,936,272	29,493,781	Stripes Aircraft Ltd.		
Sapphire Aviation Finance II Ltd.			2013-1 A1, 6.49% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{o,†††}	156,653	149,833
2020-1A, 3.23% due 03/15/40 ⁴	28,418,408	23,527,293	Total Transport-Aircraft		<u>409,435,518</u>
KDAC Aviation Finance Ltd.			WHOLE BUSINESS - 1.4%		
2017-1A, 4.21% due 12/15/42 ⁴	27,761,132	21,248,856	Arbys Funding LLC		
			2020-1A, 3.24% due 07/30/50 ⁴	95,599,000	80,931,532

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SERVPRO Master Issuer LLC			Applebee's Funding LLC / IHOP Funding LLC		
2021-1A, 2.39% due 04/25/51 ⁴	29,921,250	\$ 23,596,017	2019-1A, 4.19% due 06/05/49 ⁴	3,356,100	\$ 3,179,865
2022-1A, 3.13% due 01/25/52 ⁴	23,382,500	18,566,079	Total Whole Business		<u>266,835,261</u>
Taco Bell Funding LLC			COLLATERALIZED DEBT OBLIGATIONS - 1.0%		
2021-1A, 2.29% due 08/25/51 ⁴	23,393,225	18,692,169	Anchorage Credit Funding 4 Ltd.		
2016-1A, 4.97% due 05/25/46 ⁴	14,544,125	14,000,684	2021-4A AR, 2.72% due 04/27/39 ⁴	108,450,000	99,334,647
Wingstop Funding LLC			2021-4A BR, 3.12% due 04/27/39 ⁷	16,250,000	13,803,763
2020-1A, 2.84% due 12/05/50 ⁴	25,308,750	21,507,401	Anchorage Credit Funding 3 Ltd.		
2022-1A, 3.73% due 03/05/52 ⁴	10,300,000	8,648,673	2021-3A A1R, 2.87% due 01/28/39 ⁴	54,000,000	48,165,176
ServiceMaster Funding LLC			Anchorage Credit Funding Ltd.		
2020-1, 3.34% due 01/30/51 ⁴	28,860,500	22,119,582	2021-13A A1, 2.88% due 07/27/39 ⁴	32,850,000	28,927,766
2020-1, 2.84% due 01/30/51 ⁴	9,653,000	7,864,801	2021-13A B1, 3.23% due 07/27/39 ⁷	6,345,000	5,391,954
Domino's Pizza Master Issuer LLC			2021-13A C2, 3.65% due 07/27/39 ⁷	1,950,000	1,518,886
2021-1A, 3.15% due 04/25/51 ⁴	9,214,363	7,351,062	Total Collateralized Debt Obligations		<u>197,142,192</u>
2017-1A, 4.12% due 07/25/47 ⁴	7,926,500	7,288,441	NET LEASE - 0.9%		
Wendy's Funding LLC			STORE Master Funding I-VII		
2019-1A, 3.78% due 06/15/49 ⁴	12,346,125	11,312,162	2016-1A, 3.96% due 10/20/46 ⁴	27,605,690	25,724,338
2019-1A, 4.08% due 06/15/49 ⁴	1,528,438	1,345,838	2016-1A, 4.32% due 10/20/46 ⁴	11,195,251	10,372,661
DB Master Finance LLC			CF Hippolyta Issuer LLC		
2019-1A, 4.35% due 05/20/49 ⁴	7,656,210	6,964,341	2022-1A, 6.11% due 08/15/62 ⁴	20,500,000	19,425,823
2021-1A, 2.79% due 11/20/51 ⁴	6,699,375	5,255,559	2020-1, 2.28% due 07/15/60 ⁴	10,125,538	8,854,757
Sonic Capital LLC			Capital Automotive REIT		
2021-1A, 2.64% due 08/20/51 ⁴	11,472,120	8,211,055	2020-1A, 3.48% due 02/15/50 ⁴	22,102,328	19,877,660

SCHEDULE OF INVESTMENTS (continued)

September 30, 2022

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
2021-1A, 2.76% due 08/15/51 ⁴	6,594,500	\$ 5,027,814
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁴	19,940,381	17,375,631
2020-1A, 3.25% due 02/15/50 ⁴	3,416,346	2,921,684
CMFT Net Lease		
Master Issuer LLC		
2021-1, 2.91% due 07/20/51 ⁴	10,050,000	8,257,848
2021-1, 3.04% due 07/20/51 ⁴	5,050,000	3,921,021
2021-1, 3.44% due 07/20/51 ⁴	3,215,000	2,507,857
2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,464,120
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ⁴	15,000,000	13,226,531
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁴	9,580,058	9,033,042
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,355,996
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ⁴	4,413,814	3,569,808
STORE Master Funding LLC		
2021-1A, 3.70% due 06/20/51 ⁴	3,560,606	2,844,376
Capital Automotive LLC		
2017-1A, 4.18% due 04/15/47 ⁴	269,209	<u>261,661</u>
Total Net Lease		<u>164,022,628</u>

SINGLE FAMILY RESIDENCE - 0.6%

	FACE AMOUNT	VALUE
FirstKey Homes Trust		
2020-SFR2, 4.50% due 10/19/37 ⁴	21,640,000	\$ 19,633,022
2020-SFR2, 4.00% due 10/19/37 ⁴	20,340,000	18,228,804
2020-SFR2, 3.37% due 10/19/37 ⁴	13,010,000	11,485,315
2021-SFR1, 2.19% due 08/17/38 ⁴	8,174,000	6,918,058
Home Partners of America Trust		
2021-2, 2.65% due 12/17/26 ⁴	47,059,662	40,600,281
2021-3, 2.80% due 01/17/41 ⁴	15,695,303	13,430,474
Tricon Residential Trust		
2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	<u>6,021,840</u>
Total Single Family Residence		<u>116,317,794</u>
INFRASTRUCTURE - 0.3%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	35,779,520
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁴	21,060,635	20,802,008
Hotwire Funding LLC		
2021-1, 2.66% due 11/20/51 ⁴	4,025,000	<u>3,321,684</u>
Total Infrastructure		<u>59,903,212</u>
TRANSPORT-CONTAINER - 0.3%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	53,228,450	48,036,441
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	11,194,986	<u>9,653,863</u>
Total Transport-Container		<u>57,690,304</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
INSURANCE - 0.0%			2.99% due 01/01/40	4,429,000	\$ 3,440,689
JGWPT XXIII LLC			4.24% due 08/01/48	3,400,000	3,313,190
2011-1A, 4.70%			3.50% due 02/01/48	3,817,708	3,284,306
due 10/15/56 ⁴	2,443,497	\$ 2,317,334	2.54% due 12/01/39	3,685,453	2,859,482
JGWPT XXIV LLC			2.34% due 09/01/39	3,632,941	2,679,866
2011-2A, 4.94%			2.42% due 10/01/51	3,442,931	2,498,590
due 09/15/56 ⁴	1,760,725	1,702,719	2.36% due 01/01/42	3,500,000	2,360,099
321 Henderson			2.96% due 10/01/49	2,829,688	2,250,145
Receivables VI LLC			2.50% due 03/01/35	2,341,513	2,127,356
2010-1A, 5.56%			3.26% due 11/01/46	2,363,139	2,010,407
due 07/15/59 ⁴	836,932	827,454	2.69% due 02/01/52	2,477,524	1,846,924
Total Insurance		<u>4,847,507</u>	2.92% due 03/01/50	2,344,128	1,837,802
Total Asset-Backed Securities			2.51% due 07/01/50	2,362,194	1,754,078
(Cost \$5,070,281,116)		<u>4,700,478,931</u>	2.62% due 12/01/51	2,324,162	1,714,633
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 21.5%			2.93% due 03/01/52	2,082,282	1,617,789
GOVERNMENT AGENCY - 9.7%			2.68% due 04/01/50	1,907,306	1,469,825
Uniform MBS 30 Year			3.46% due 08/01/49	1,662,615	1,414,626
due 11/15/52 ¹⁸	1,271,056,934	1,176,921,186	3.50% due 12/01/47	1,443,477	1,319,162
Fannie Mae			3.08% due 02/01/33	1,300,000	1,164,923
4.00% due 07/01/52	226,461,708	211,737,660	3.74% due 02/01/48	1,236,016	1,087,224
2.40% due 03/01/40	27,004,000	19,175,156	4.05% due 09/01/48	1,142,509	1,043,688
3.83% due 05/01/49	19,000,000	16,360,117	2.32% due 07/01/50	1,362,537	979,535
2.27% due 10/01/41	16,935,000	11,292,481	3.13% due 01/01/30	971,937	894,547
3.42% due 09/01/47	12,406,747	10,566,729	2.25% due 10/01/50	1,256,375	876,952
due 12/25/43 ^{12,14}	12,221,159	9,225,939	3.96% due 06/01/49	951,089	816,200
2.07% due 10/01/50	13,049,040	9,196,180	3.60% due 10/01/47	917,426	792,192
2.57% due 08/01/51	12,382,650	8,666,258	3.01% due 04/01/42	1,050,000	770,188
2.00% due 09/01/50	11,710,524	8,150,369	4.00% due 12/01/38	794,843	751,421
2.31% due 10/01/41	9,435,000	6,339,004	2.65% due 12/01/51	989,721	729,649
1.76% due 08/01/40	9,360,000	6,216,321	3.18% due 09/01/42	843,271	700,642
2.17% due 03/01/51	8,638,000	5,907,411	3.50% due 12/01/46	748,295	684,477
2.44% due 10/01/51	8,500,000	5,583,483	4.00% due 08/01/47	714,594	676,751
2.10% due 07/01/50	7,430,256	5,259,775	3.91% due 07/01/49	667,120	639,476
2.43% due 12/01/51	7,401,000	5,103,475	4.50% due 03/01/48	630,682	609,294
2.49% due 12/01/39	6,700,872	5,025,717	3.63% due 01/01/37	704,441	608,063
2.41% due 12/01/41	7,100,000	4,836,717	3.50% due 12/01/45	619,476	569,184
due 10/25/43 ^{12,14}	6,056,761	4,598,415	3.36% due 12/01/39	683,623	562,222
3.05% due 03/01/50	5,991,383	4,554,987	4.00% due 01/01/46	584,557	554,181
2.94% due 03/01/52	5,798,099	4,484,123	2.75% due 11/01/31	613,179	540,907
2.51% due 10/01/46	5,669,694	4,293,400	2.50% due 01/01/35	588,606	535,503
4.07% due 05/01/49	4,671,239	4,243,575	3.00% due 07/01/46	510,008	454,026
2.52% due 12/01/41	5,285,381	4,016,157	2.56% due 05/01/39	595,237	452,871
2.17% due 10/01/50	5,141,061	3,628,139	4.50% due 02/01/45	322,441	315,914
			4.33% due 09/01/48	329,264	310,780
			4.22% due 04/01/49	315,000	282,634

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
5.00% due 12/01/44	253,207	\$ 251,544	2021-RPL7, 1.93%		
3.50% due 08/01/43	223,616	205,377	(WAC) due		
5.00% due 05/01/44	202,190	200,072	07/27/61 ^{0.4}	63,645,706	\$ 58,250,364
4.50% due 05/01/47	182,619	178,638	2021-RPL4, 1.80%		
2.06% due 09/01/36	140,000	99,489	(WAC) due		
2.28% due 01/01/51	69,742	50,140	12/27/60 ^{0.4}	42,558,644	39,588,519
Freddie Mac			2021-RPL1, 1.67%		
4.00% due 06/01/52	178,397,993	166,343,592	(WAC) due		
3.26% due 09/01/45	2,169,818	1,876,135	09/27/60 ^{0.4}	28,992,032	27,228,084
1.96% due 05/01/50	1,555,362	1,052,064	BRAVO Residential		
1.95% due 05/01/50	1,432,900	967,710	Funding Trust		
4.00% due 01/15/46	846,868	836,709	2022-R1, 3.13% due		
3.50% due 01/01/44	874,672	804,282	01/29/70 ^{4,13}	81,887,331	72,339,645
4.00% due 02/01/46	639,659	607,531	2021-C, 1.62% due		
4.00% due 11/01/45	517,083	491,804	03/01/61 ^{4,13}	68,822,848	62,749,741
3.00% due 08/01/46	541,339	482,167	2021-HE1, 3.78% (30		
4.50% due 06/01/48	248,695	240,398	Day Average SOFR		
Fannie Mae-Aces			+ 1.50%, Rate		
1.61% (WAC) due			Floor: 0.00%)		
03/25/35 ^{0.10}	229,938,302	25,773,209	due 01/25/70 ^{0.4}	7,500,000	7,387,708
Freddie Mac Seasoned			FKRT		
Credit Risk			2.21% due		
Transfer Trust			11/30/58 ^{†††††7}	117,200,000	111,472,220
2.00% due 11/25/59	12,012,544	10,202,406	PRPM LLC		
2.00% due 05/25/60	9,781,426	8,307,604	2021-5, 1.79% due		
FARM Mortgage Trust			06/25/26 ^{4,13}	65,608,913	59,007,698
2.18% (WAC) due			2021-8, 1.74% (WAC)		
01/25/51 ^{0.4}	10,946,906	8,925,322	due 09/25/26 ^{0.4}	36,376,957	33,215,520
Freddie Mac			2022-1, 3.72% due		
Multifamily			02/25/27 ^{4,13}	8,898,082	8,282,418
Structured Pass			Legacy Mortgage		
Through Certificates			Asset Trust		
0.64% (WAC) due			2021-GS2, 1.75%		
12/25/24 ^{0.10}	41,888,800	418,038	due 04/25/61 ^{4,13}	42,352,615	39,293,634
FREMF Mortgage Trust			2021-GS3, 1.75%		
0.13% due			due 07/25/61 ^{4,13}	37,811,363	34,436,642
05/25/46 ^{4,10}	660,233,285	167,567	2021-GS5, 2.25%		
Total Government Agency		<u>1,842,066,985</u>	due 07/25/67 ^{4,13}	24,285,480	22,248,137
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.8%			Towd Point		
CSMC Trust			Revolving Trust		
2020-RPL5, 3.02%			4.83% due 09/25/64 ⁷	81,500,000	78,757,525
(WAC) due					
08/25/60 ^{0.4}	73,650,796	70,563,038			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley ABS Capital I Incorporated Trust			2007-NC3, 3.27%		
2006-NC5, 3.23%			(1 Month USD		
(1 Month USD			LIBOR + 0.19%,		
LIBOR + 0.15%,			Rate Floor: 0.19%)		
due 10/25/36 ^o	26,392,189	\$ 14,493,242	due 05/25/37 ^o	3,586,563	\$ 2,739,117
2007-HE5, 3.42%			2007-HE6, 3.14%		
(1 Month USD			(1 Month USD		
LIBOR + 0.34%,			LIBOR + 0.06%,		
Rate Floor: 0.34%)			Rate Floor: 0.06%)		
due 03/25/37 ^o	27,527,956	12,723,471	due 05/25/37 ^o	2,595,276	2,302,077
2006-HE6, 3.56%			2007-HE3, 3.21%		
(1 Month USD			(1 Month USD		
LIBOR + 0.48%,			LIBOR + 0.13%,		
Rate Floor: 0.48%)			Rate Floor: 0.13%)		
due 09/25/36 ^o	23,666,187	9,168,418	due 12/25/36 ^{o,4}	2,108,351	1,318,151
2006-HE5, 3.36%			2006-HE6, 3.38%		
(1 Month USD			(1 Month USD		
LIBOR + 0.28%,			LIBOR + 0.30%,		
Rate Floor: 0.28%)			Rate Floor: 0.30%)		
due 08/25/36 ^o	13,687,855	7,368,335	due 09/25/36 ^o	2,999,939	1,159,374
2006-HE4, 3.56%			LSTAR Securities		
(1 Month USD			Investment Ltd.		
LIBOR + 0.48%,			2021-1, 4.36% (1		
Rate Floor: 0.48%)			Month USD		
due 06/25/36 ^o	8,547,639	4,730,342	LIBOR + 1.80%,		
2006-HE5, 3.58%			Rate Floor: 1.80%)		
(1 Month USD			due 02/01/26 ^{o,7}	40,441,148	37,522,794
LIBOR + 0.50%,			2021-2, 4.26% (1		
Rate Floor: 0.50%)			Month USD		
due 08/25/36 ^o	8,201,661	4,337,750	LIBOR + 1.70%,		
2007-HE2, 3.21%			Rate Floor: 1.70%)		
(1 Month USD			due 03/02/26 ^{o,7}	24,706,520	24,107,728
LIBOR + 0.13%,			OSAT Trust		
Rate Floor: 0.13%)			2021-RPL1, 2.12%		
due 01/25/37 ^o	8,360,500	4,129,555	due 05/25/65 ^{4,13}	62,532,975	58,006,275
2007-HE3, 3.19%			Home Equity		
(1 Month USD			Loan Trust		
LIBOR + 0.11%,			2007-FRE1, 3.27%		
Rate Floor: 0.11%)			(1 Month USD		
due 12/25/36 ^o	5,790,354	3,081,084	LIBOR + 0.19%,		
			Rate Floor: 0.19%)		
			due 04/25/37 ^o	55,125,674	51,324,390

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JP Morgan Mortgage Acquisition Trust			2007-NC1, 3.23%		
2006-WMC4, 3.21%			(1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%)		
(1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%)			due 12/25/46 ^o	5,834,052	\$ 3,001,821
due 12/25/36 ^o	65,025,176	\$ 41,944,145	Alternative Loan Trust		
2006-WMC4, 3.20%			2007-OA4, 3.42%		
(1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%)			(1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%)		
due 12/25/36 ^o	11,963,639	6,559,556	due 05/25/47 ^o	16,798,459	14,420,888
2006-WMC3, 3.56%			2007-OH3, 3.66%		
(1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%)			(1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%)		
due 08/25/36 ^o	1,917,473	1,382,670	due 09/25/47 ^o	6,629,837	5,810,732
NYMT Loan Trust			2006-43CB, 6.00%		
2022-SP1, 5.25%			(1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%)		
due 07/25/62 ^{4,13}	43,055,618	41,247,066	due 02/25/37 ^o	6,237,606	3,679,404
Soundview Home Loan Trust			2007-OA7, 3.44%		
2006-OPT5, 3.36%			(1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%)		
(1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%)			due 05/25/47 ^o	2,463,087	2,091,198
due 07/25/36 ^o	35,702,192	34,077,303	2007-OH3, 3.52%		
GSAMP Trust			(1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%)		
2007-NC1, 3.21%			due 09/25/47 ^o	659,030	568,336
(1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%)			NovaStar Mortgage Funding Trust Series		
due 12/25/46 ^o	26,148,226	14,511,387	2007-2, 3.28%		
2006-HE8, 3.31%			(1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%)		
(1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%)			due 09/25/37 ^o	24,857,542	23,833,342
due 01/25/37 ^o	10,107,000	8,620,898			
2006-NC2, 3.38%					
(1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%)					
due 06/25/36 ^o	6,428,559	3,823,599			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-1, 3.21% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 ^o	2,952,265	\$ 1,985,080			
Citigroup Mortgage Loan Trust, Inc. 2007-AMC1, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 ^{o,4}	21,749,371	12,119,278			
2006-WF1, 5.03% due 03/25/36	14,986,361	7,743,639			
2007-AMC3, 3.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ^o	6,283,732	5,492,594			
Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 ^{o,4}	13,704,724	12,309,756			
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{o,4}	13,471,847	12,038,145			
Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 3.71% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ^o	22,308,681	21,662,131			
2006-BC4, 3.42% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ^o	2,306,751	2,239,752			
			2006-BC6, 3.25% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ^o	154,628	\$ 151,778
			2006-OPT1, 3.34% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 ^o	13,026	12,952
			ACE Securities Corporation Home Equity Loan Trust Series 2006-NC1, 3.70% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 ^o	16,761,000	15,909,040
			2007-ASP1, 3.48% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 ^o	8,409,116	4,085,778
			2007-WM2, 3.29% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ^o	6,486,963	3,055,886
			Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR10, 3.42% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ^o	8,537,449	7,657,437
			2006-AR9, 1.93% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ^o	9,218,049	7,644,892

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-AR9, 1.94% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ^o	4,049,546	\$ 3,280,591	American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ¹⁰	129,546,489	\$ 18,542,999
2006-7, 4.05% due 09/25/36	5,383,421	1,587,951	Credit Suisse Mortgage Capital Certificates 2021-RPL9, 2.44% (WAC) due 02/25/61 ^{o,4}	19,470,501	17,801,634
2006-8, 4.17% due 10/25/36	348,995	127,680	SPS Servicer Advance Receivables Trust 2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	17,593,632
Starwood Mortgage Residential Trust 2020-1, 2.56% (WAC) due 02/25/50 ^{o,4}	11,581,890	11,029,056	Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 3.60% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 ^o	32,796,789	10,865,379
2020-1, 2.41% (WAC) due 02/25/50 ^{o,4}	8,909,147	8,592,393	2006-HE6, 3.36% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 ^o	8,632,581	4,899,665
IXIS Real Estate Capital Trust 2007-HE1, 3.19% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 ^o	33,145,125	8,530,233	Citigroup Mortgage Loan Trust 2022-A, 6.17% due 09/25/62 ^{4,13}	15,257,186	14,946,432
2006-HE1, 3.68% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ^o	12,032,457	6,446,620	Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 ^{o,7}	8,907,905	8,592,161
2007-HE1, 3.31% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ^o	6,290,471	1,619,087	2019-RM3, 2.80% (WAC) due 06/25/69 ^{o,7}	5,330,510	5,176,392
2007-HE1, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ^o	5,907,900	1,520,550	RALI Series Trust 2007-QO4, 3.46% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 ^o	4,119,465	3,693,530
2007-HE1, 3.14% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ^o	4,915,100	1,264,872			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 3.52% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ^o	16,536,210	\$ 3,623,295			
2007-QO2, 3.23% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ^o	7,566,821	2,999,346			
2006-QO2, 3.62% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ^o	5,362,610	1,207,670			
2006-QO6, 3.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ^o	4,717,823	1,118,709			
2007-QO3, 3.40% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 ^o	884,734	770,039			
Ameritrust Mortgage Securities Trust 2006-M3, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ^o	27,480,993	9,388,279			
2006-M3, 3.18% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ^o	11,543,863	3,943,785			
ABFC Trust 2007-WMC1, 4.33% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 ^o	15,935,337	11,622,894			
			Bear Stearns Asset-Backed Securities I Trust 2006-HE9, 3.22% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due 11/25/36 ^o	11,884,831	\$ 11,421,631
			First NLC Trust 2005-4, 3.86% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ^o	9,670,098	9,417,005
			2005-1, 3.54% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 ^o	2,301,413	1,955,791
			GCAT Trust 2022-NQM3, 4.35% (WAC) due 04/25/67 ^{o,4}	12,017,807	11,229,273
			Master Asset-Backed Securities Trust 2006-WMC4, 3.23% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ^o	10,910,350	3,618,167
			2006-NC2, 3.56% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 ^o	7,943,203	3,307,249
			2006-WMC3, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ^o	5,833,616	2,227,323

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-WMC1, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 ^o	6,032,133	\$ 1,955,048	2007-A1, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 ^o	7,442,794	\$ 2,624,768
Securitized Asset- Backed Receivables LLC Trust			Fremont Home Loan Trust		
2006-WM4, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 ^o	30,709,620	9,157,292	2006-E, 3.20% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 01/25/37 ^o	11,980,953	5,426,119
2006-HE2, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ^o	3,396,301	1,585,334	2006-D, 3.23% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ^o	10,727,918	4,001,593
HarborView Mortgage Loan Trust			Securitized Asset- Backed Receivables LLC Trust 2007-BR2		
2006-14, 3.29% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 ^o	6,913,878	6,004,396	2007-BR2, 3.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^{o,4}	10,733,407	8,935,519
2006-12, 3.18% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ^o	5,228,136	4,616,740	Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
First Franklin Mortgage Loan Trust			2006-HE1, 3.68% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 ^o	9,119,517	8,839,534
2006-FF16, 3.36% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 12/25/36 ^o	20,970,210	9,736,961	CFMT LLC		
Merrill Lynch Alternative Note Asset Trust Series			2022-HB9, 3.25% (WAC) due 09/25/37 ^{o,4}	9,250,000	8,416,032
2007-A1, 3.54% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37 ^o	19,626,757	7,006,132			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W4, 3.84% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 ^o	10,032,327	\$ 7,999,617			
Long Beach Mortgage Loan Trust 2006-8, 3.40% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ^o	14,949,585	4,598,719			
2006-6, 3.58% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ^o	4,643,754	1,924,776			
2006-8, 3.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 ^o	3,989,765	1,226,471			
Credit-Based Asset Servicing and Securitization LLC 2006-CB2, 3.46% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ^o	7,566,430	7,083,510			
Lehman XS Trust Series 2007-2N, 3.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^o	5,154,922	4,683,478			
			2007-15N, 3.58% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.00%) due 08/25/37 ^o	1,430,924	\$ 1,304,932
			2006-10N, 3.50% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ^o	328,694	316,787
			WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 3.25% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ^o	5,169,282	3,832,716
			2007-HE4, 3.33% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ^o	3,505,109	2,257,138
			WaMu Mortgage Pass-Through Certificates Series Trust 2007-OA6, 1.91% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	4,799,324	3,930,586
			2006-AR13, 1.98% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ^o	1,475,471	1,261,040
			2006-AR11, 2.02% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ^o	689,932	596,043

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
American Home Mortgage Assets Trust			COLT Mortgage Loan Trust		
2006-4, 3.27% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ^o	7,118,996	\$ 3,922,069	2021-2, 2.38% (WAC) due 08/25/66 ^{o,4}	7,108,000	\$ 4,529,320
2006-6, 3.27% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ^o	2,208,949	1,823,561	OBX Trust		
Deutsche Alt-A Securities Mortgage Loan Trust Series			2022-NQM8, 6.10% due 09/25/62 ^{4,13}	4,250,000	4,194,952
2006-AR4, 3.34% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 ^o	9,984,218	3,685,397	Option One Mortgage Loan Trust		
2007-OA2, 1.87% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ^o	2,246,310	1,975,909	2007-2, 3.33% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ^o	5,101,195	2,655,504
GSAA Home Equity Trust			2007-5, 3.30% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 ^o	2,180,985	1,403,343
2006-5, 3.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 ^o	13,029,065	5,059,431	ASG Resecuritization Trust		
2007-7, 3.62% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ^o	66,056	63,615	2010-3, 2.83% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{o,4}	2,838,066	2,641,929
Impac Secured Assets CMN Owner Trust			Morgan Stanley Capital I Incorporated Trust		
2005-2, 3.58% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 ^o	5,500,698	4,944,736	2006-HE1, 3.66% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ^o	1,972,203	1,894,070
			Countrywide Asset-Backed Certificates		
			2005-15, 3.76% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ^o	1,270,494	1,248,523

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Residential Mortgage			Morgan Stanley		
Loan Trust			Resecuritization		
2020-1, 2.68%			Trust		
(WAC) due			2014-R9, 2.58%		
01/26/60 ^{◊,4}	1,202,903	\$ 1,130,472	(1 Month USD		
Structured Asset			LIBOR + 0.14%,		
Investment			Rate Floor: 0.14%)	291,820	\$ 287,753
Loan Trust			UCFC Manufactured		
2006-3, 3.23% (1			Housing Contract		
Month USD			1997-2, 7.38%		
LIBOR + 0.15%,			due 10/15/28	185,597	178,011
Rate Floor: 0.15%)	396,651	384,010	Morgan Stanley		
2004-BNC2, 4.28%			Re-REMIC Trust		
(1 Month USD			2010-R5, 2.40%		
LIBOR + 1.20%,			due 06/26/36 ⁴	130,595	117,028
Rate Floor: 1.20%)			Irwin Home Equity		
due 12/25/34 [◊]	311,000	304,297	Loan Trust		
Nomura			2007-1, 5.85% due		
Resecuritization			08/25/37 ⁴	788	760
Trust			Total Residential Mortgage-Backed Securities	1,670,426,943	
2015-4R, 2.20%			COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.8%		
(1 Month USD			BX Commercial		
LIBOR + 0.43%,			Mortgage Trust		
Rate Floor: 0.43%)			2021-VOLT, 4.82%		
due 03/26/36 ^{◊,4}	753,971	670,320	(1 Month USD		
Impac Secured			LIBOR + 2.00%,		
Assets Trust			Rate Floor:		
2006-2, 3.42% (1			2.00%) due		
Month USD			09/15/36 ^{◊,4}	60,050,000	55,369,049
LIBOR + 0.34%,			2021-VOLT, 4.47%		
Rate Cap/Floor:			(1 Month USD		
11.50%/0.34%)			LIBOR + 1.65%,		
due 08/25/36 [◊]	620,728	535,002	Rate Floor: 1.65%)		
Alliance Bancorp Trust			due 09/15/36 ^{◊,4}	52,000,000	48,272,156
2007-OA1, 3.56%			2019-XL, 4.82%		
(1 Month USD			(1 Month USD		
LIBOR + 0.48%,			LIBOR + 2.00%,		
Rate Floor: 0.48%)			Rate Floor:		
due 07/25/37 [◊]	571,657	480,858	2.00%) due		
			10/15/36 ^{◊,4}	6,162,500	5,914,646

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2022-LP2, 4.88% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{◊,4}	5,883,098	\$ 5,471,629			
JP Morgan Chase Commercial Mortgage Securities Trust			Citigroup Commercial Mortgage Trust		
2021-NYAH, 4.66% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{◊,4}	14,350,000	13,561,753	2019-GC43, 0.75% (WAC) due 11/10/52 ^{◊,10}	218,829,131	\$ 7,185,451
2016-JP3, 3.57% (WAC) due 08/15/49 [◊]	10,290,000	8,718,227	2019-GC41, 1.17% (WAC) due 08/10/56 ^{◊,10}	103,464,063	4,967,320
2021-NYAH, 5.01% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 ^{◊,4}	8,000,000	7,481,479	2016-C2, 1.88% (WAC) due 08/10/49 ^{◊,10}	32,682,277	1,603,964
2016-JP3, 1.52% (WAC) due 08/15/49 ^{◊,10}	63,938,612	2,537,628	2016-P4, 2.05% (WAC) due 07/10/49 ^{◊,10}	28,423,216	1,482,691
SMRT			2016-P5, 1.53% (WAC) due 10/10/49 ^{◊,10}	25,432,616	1,065,756
2022-MINI, 4.80% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{◊,4}	32,500,000	30,466,072	2016-GC37, 1.84% (WAC) due 04/10/49 ^{◊,10}	17,343,593	762,464
Life Mortgage Trust			2015-GC35, 0.87% (WAC) due 11/10/48 ^{◊,10}	28,597,017	506,107
2021-BMR, 5.17% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 03/15/38 ^{◊,4}	19,167,918	17,570,736	2013-GC15, 4.37% (WAC) due 09/10/46 [◊]	380,000	377,168
2021-BMR, 4.57% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/38 ^{◊,4}	5,160,593	4,824,288	2015-GC29, 1.16% (WAC) due 04/10/48 ^{◊,10}	18,503,262	375,492
			2016-C3, 1.16% (WAC) due 11/15/49 ^{◊,10}	10,243,074	325,225
			Extended Stay America Trust		
			2021-ESH, 5.07% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{◊,4}	12,423,539	11,894,321
			2021-ESH, 4.52% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 ^{◊,4}	6,410,546	6,161,552

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wells Fargo			BENCHMARK		
Commercial			Mortgage Trust		
Mortgage Trust			2019-B14, 0.91%		
2017-C38, 1.12%			(WAC) due		
(WAC) due			12/15/62 ^{◊,10}	108,746,175	\$ 3,603,185
07/15/50 ^{◊,10}	66,051,428	\$ 2,329,350	2020-IG3, 3.23%		
2016-BNK1, 1.86%			(WAC) due		
(WAC) due			09/15/48 ^{◊,4}	5,232,000	3,538,132
08/15/49 ^{◊,10}	35,087,572	1,742,014	2018-B2, 0.57%		
2017-RB1, 1.33%			(WAC) due		
(WAC) due			02/15/51 ^{◊,10}	120,140,703	1,754,775
03/15/50 ^{◊,10}	35,115,407	1,406,937	2018-B6, 0.57%		
2016-C32, 4.88%			(WAC) due		
(WAC) due			10/10/51 ^{◊,10}	60,592,230	928,612
01/15/59 [◊]	1,400,000	1,316,361	2018-B6, 4.76%		
2017-C42, 1.01%			(WAC) due		
(WAC) due			10/10/51 [◊]	750,000	677,192
12/15/50 ^{◊,10}	34,255,400	1,222,486	GS Mortgage		
2016-C35, 2.04%			Securities Trust		
(WAC) due			2020-GC45, 0.79%		
07/15/48 ^{◊,10}	23,035,235	1,220,128	(WAC) due		
2015-NXS4, 1.17%			02/13/53 ^{◊,10}	153,393,707	5,234,392
(WAC) due			2019-GC42, 0.93%		
12/15/48 ^{◊,10}	38,117,399	972,760	(WAC) due		
2017-RC1, 1.63%			09/01/52 ^{◊,10}	69,459,169	2,783,785
(WAC) due			2017-GS6, 1.16%		
01/15/60 ^{◊,10}	19,814,301	931,789	(WAC) due		
2016-NXSS, 1.59%			05/10/50 ^{◊,10}	41,622,896	1,569,221
(WAC) due			2017-GS6, 3.87%		
01/15/59 ^{◊,10}	22,408,387	780,200	due 05/10/50	521,000	463,170
2015-C30, 1.03%			2015-GC28, 1.12%		
(WAC) due			(WAC) due		
09/15/58 ^{◊,10}	29,170,931	602,587	02/10/48 ^{◊,10}	14,931,097	259,782
2015-P2, 1.09%			GS Mortgage Securities		
(WAC) due			Corporation Trust		
12/15/48 ^{◊,10}	22,774,712	553,482	2020-UPTN, 3.35%		
2016-C37, 0.96%			(WAC) due		
(WAC) due			02/10/37 ^{◊,4}	5,350,000	4,718,356
12/15/49 ^{◊,10}	11,715,998	283,152	2020-DUNE, 4.17%		
2015-NXS1, 1.21%			(1 Month USD		
(WAC) due			LIBOR + 1.35%,		
05/15/48 ^{◊,10}	8,161,333	164,155	Rate Floor: 1.35%)		
			due 12/15/36 ^{◊,4}	3,750,000	3,669,447

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-DUNE, 4.72% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{o.4}	1,000,000	\$ 965,486		2014-LC15, 1.22% (WAC) due 04/10/47 ^{o.10}	9,075,640 \$ 98,797
JPMDB Commercial Mortgage Securities Trust 2017-C7, 0.99% (WAC) due 10/15/50 ^{o.10}	129,624,220	3,871,240		DBCS Mortgage Trust 2018-C1, 4.78% (WAC) due 10/15/51 ^o	7,588,000 6,870,570
2016-C4, 3.64% (WAC) due 12/15/49 ^o	2,650,000	2,285,253		KKR Industrial Portfolio Trust 2021-KDIP, 4.37% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 ^{o.4}	6,562,500 6,167,646
2016-C4, 0.88% (WAC) due 12/15/49 ^{o.10}	81,950,671	2,026,534		CSAIL Commercial Mortgage Trust 2019-C15, 1.20% (WAC) due 03/15/52 ^{o.10}	94,670,751 4,252,279
2016-C2, 1.65% (WAC) due 06/15/49 ^{o.10}	23,895,456	948,432		2015-C1, 0.96% (WAC) due 04/15/50 ^{o.10}	49,391,032 672,261
2017-C5, 1.04% (WAC) due 03/15/50 ^{o.10}	7,604,906	217,770		2016-C6, 2.03% (WAC) due 01/15/49 ^{o.10}	4,960,663 248,375
COMM Mortgage Trust 2018-COR3, 0.58% (WAC) due 05/10/51 ^{o.10}	196,332,168	3,954,091		BANK 2020-BN25, 0.53% (WAC) due 01/15/63 ^{o.10}	140,000,000 3,534,776
2015-CR26, 1.06% (WAC) due 10/10/48 ^{o.10}	78,057,068	1,611,496		2017-BNK6, 0.91% (WAC) due 07/15/60 ^{o.10}	39,587,875 1,100,630
2015-CR23, 1.02% (WAC) due 05/10/48 ^{o.10}	38,719,208	665,947		2017-BNK4, 1.49% (WAC) due 05/15/50 ^{o.10}	11,615,685 508,625
2015-CR23, 3.80% due 05/10/48	700,000	659,894		UBS Commercial Mortgage Trust 2017-C2, 1.24% (WAC) due 08/15/50 ^{o.10}	40,008,049 1,575,449
2015-CR24, 0.84% (WAC) due 08/10/48 ^{o.10}	40,161,729	627,788		2017-C5, 1.19% (WAC) due 11/15/50 ^{o.10}	42,619,807 1,471,611
2015-CR27, 1.06% (WAC) due 10/10/48 ^{o.10}	25,626,603	561,371			
2013-CR13, 0.89% (WAC) due 11/10/46 ^{o.10}	34,806,156	239,884			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CD Mortgage Trust					
2017-CD6, 1.02% (WAC) due 11/13/50 ^{0,10}	41,157,564	\$ 1,206,658			
2016-CD1, 1.50% (WAC) due 08/10/49 ^{0,10}	29,561,096	1,129,467			
2016-CD2, 0.70% (WAC) due 11/10/49 ^{0,10}	29,881,022	520,614			
CD Commercial Mortgage Trust					
2017-CD4, 1.38% (WAC) due 05/10/50 ^{0,10}	25,941,533	1,093,752			
2017-CD3, 1.12% (WAC) due 02/10/50 ^{0,10}	32,143,894	1,035,998			
BBCMS Mortgage Trust					
2018-C2, 0.93% (WAC) due 12/15/51 ^{0,10}	57,573,418	2,047,829			
CGMS Commercial Mortgage Trust					
2017-B1, 0.88% (WAC) due 08/15/50 ^{0,10}	59,595,860	1,727,142			
JPMCC Commercial Mortgage Securities Trust					
2017-JP6, 1.20% (WAC) due 07/15/50 ^{0,10}	48,130,279	1,639,356			
JPMBB Commercial Mortgage Securities Trust					
2015-C27, 1.29% (WAC) due 02/15/48 ^{0,10}	67,341,393	1,423,442			
2013-C12, 0.53% (WAC) due 07/15/45 ^{0,10}	29,948,767	42,045			
			Morgan Stanley Bank of America Merrill Lynch Trust		
			2015-C27, 1.02% (WAC) due 12/15/47 ^{0,10}	62,153,751	\$ 1,176,769
			CFCRE Commercial Mortgage Trust		
			2016-C3, 1.14% (WAC) due 01/10/48 ^{0,10}	36,828,377	959,773
			Bank of America Merrill Lynch Commercial Mortgage Trust		
			2017-BNK3, 1.16% (WAC) due 02/15/50 ^{0,10}	21,339,337	744,941
			DBJPM Mortgage Trust		
			2017-C6, 1.05% (WAC) due 06/10/50 ^{0,10}	20,494,075	636,833
			SG Commercial Mortgage Securities Trust		
			2016-C5, 2.04% (WAC) due 10/10/48 ^{0,10}	5,167,680	251,301
			Morgan Stanley Capital I Trust		
			2016-UBS9, 4.75% (WAC) due 03/15/49 ⁰	275,000	249,501
			GS Mortgage Securities Corporation II		
			2013-GC10, 2.94% due 02/10/46	225,000	224,232
			WFRBS Commercial Mortgage Trust		
			2013-C12, 1.22% (WAC) due 03/15/48 ^{0,4,10}	5,131,191	6,423
			Total Commercial Mortgage- Backed Securities		<u>\$ 340,872,905</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
MILITARY HOUSING - 1.2%		
Freddie Mac Military		
Housing Bonds		
Resecuritization		
Trust Certificates		
2015-R1, 4.66%		
(WAC) due		
11/25/55 ^{◊,4}	112,781,520	\$ 103,949,294
2015-R1, 4.44%		
(WAC) due		
11/25/52 ^{◊,4}	21,347,059	19,776,981
2015-R1, 0.70%		
(WAC) due		
11/25/55 ^{◊,4,10}	169,821,662	12,247,912
2015-R1, 4.32%		
(WAC) due		
10/25/52 ^{◊,4}	13,393,531	11,756,035
Capmark Military		
Housing Trust		
2006-RILY, 6.15%		
due 07/10/51 ^{†††,4}	12,694,452	11,700,935
2008-AMCW, 6.90%		
due 07/10/55 ^{†††,4}	8,148,928	8,915,720
2007-AETC, 5.75%		
due 02/10/52 ^{†††,4}	7,223,667	6,611,725
2006-RILY, 3.13%		
(1 Month USD		
LIBOR + 0.37%,		
Rate Floor: 0.37%)		
due 07/10/51 ^{◊,†††,4}	6,829,471	4,411,079
2007-ROBS, 6.06%		
due 10/10/52 ^{†††,4}	4,565,466	4,190,887
2007-AET2, 6.06%		
due 10/10/52 ^{†††,4}	2,999,198	2,816,273
GMAC Commercial		
Mortgage		
Asset Corp.		
2007-HCKM, 6.11%		
due 08/10/52 ^{†††,4}	21,673,194	20,466,106
2005-DRUM, 5.47%		
due 05/10/50 ^{†††,4}	4,407,587	3,839,565
2002-MEAD, 6.85%		
due 05/10/37 ^{†††,4}	3,177,622	3,369,683
2005-BLIS, 5.25%		
due 07/10/50 ^{†††,4}	2,500,000	2,121,229

	FACE AMOUNT	VALUE
Total Military Housing		
		<u>\$ 216,173,424</u>
Total Collateralized Mortgage Obligations		
(Cost \$4,465,722,841)		<u>4,069,540,257</u>
U.S. GOVERNMENT SECURITIES^{††} - 12.2%		
U.S. Treasury Notes		
2.75% due 08/15/32 ⁸	1,040,181,000	951,115,502
2.63% due 05/31/27	244,730,000	229,740,288
2.38% due 03/31/29	7,200,000	6,519,375
2.25% due 08/15/27	3,370,000	3,097,767
0.50% due 05/31/27	2,600,000	2,205,633
1.50% due 10/31/24	2,100,000	1,985,812
2.00% due 04/30/24	2,000,000	1,929,141
1.50% due 01/31/27	2,000,000	1,792,812
2.13% due 05/15/25	880,000	833,559
1.38% due 11/15/31	347,000	281,938
U.S. Treasury Bonds		
2.00% due 08/15/51 ⁸	800,000,000	546,437,504
due 02/15/46 ^{12,14}	354,745,000	136,988,574
due 05/15/44 ^{8,12,14}	302,165,000	124,241,503
due 11/15/51 ^{12,14}	275,000,000	94,193,151
due 02/15/52 ^{12,14}	143,820,000	49,098,349
due 11/15/44 ^{8,12,14}	70,650,000	28,389,085
due 08/15/51 ^{12,14}	43,990,000	15,172,358
2.88% due 08/15/45	2,630,000	2,145,916
2.38% due 11/15/49	2,300,000	1,732,008
3.25% due 05/15/42	1,830,000	1,624,125
1.38% due 08/15/50	2,450,000	1,418,607
2.75% due 11/15/42	700,000	567,082
U.S. Treasury Strip Principal		
due 02/15/51 ^{12,14}	310,000,000	<u>107,931,795</u>
Total U.S. Government Securities		
(Cost \$2,750,714,787)		<u>2,309,441,884</u>
SENIOR FLOATING RATE INTERESTS^{††,◊} - 8.5%		
CONSUMER, CYCLICAL - 2.0%		
MB2 Dental		
Solutions LLC		
9.70% (3 Month		
Term SOFR +		
6.00%, Rate		
Floor: 7.00%)		
due 01/29/27 ^{†††}	76,758,567	75,297,425

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Packers Holdings LLC 6.01% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	36,032,553	\$ 32,992,486			
Verisure Holding AB 3.47% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 30,010,000	26,324,561			
	3.75% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 6,890,000	6,094,507		
BGIS (BIFM CA Buyer, Inc.) 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	32,383,274	31,330,817			
Mavis Tire Express Services TopCo Corp. 7.25% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 05/04/28	28,291,875	26,470,727			
CNT Holdings I Corp. 6.25% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27	23,886,250	22,713,196			
Zephyr Bidco Ltd. 6.44% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 23,950,000	21,931,500			
			Pacific Bells LLC 8.31% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	22,978,165	\$ 21,369,693
			PetSmart LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	19,998,000	18,881,512
			Loire Finco Luxembourg SARL 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	19,406,341	18,177,337
			Flamingo 4.62% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 18,600,000	16,257,271
			Fertitta Entertainment LLC 7.03% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29	13,979,750	12,945,808
			BCP V Modular Services Holdings IV Ltd. 5.69% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 14,800,000	12,714,104

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
New Trojan Parent, Inc. 6.04% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28 ^{†††}	13,874,375	\$ 10,891,384			
Adevinta ASA 4.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/26/28	EUR 9,900,000	9,120,847			
Truck Hero, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28	8,865,000	7,705,192			
PAI Holdco, Inc. 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27	5,085,624	4,810,136			
Power Solutions (Panther) 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	3,931,066	3,709,944			
SP PF Buyer LLC 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,339,440	2,735,002			
OEConnection LLC 7.56% ((1 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%), Rate Floor: 4.00%) due 09/25/26	1,161,042	1,114,600			
			Cast & Crew Payroll LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26	595,806	\$ 579,421
			Rent-A-Center, Inc. 6.06% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	492,500	445,713
			BRE/Everbright M6 Borrower LLC 8.05% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	99,497	96,346
			Total Consumer, Cyclical		<u>384,709,529</u>
			INDUSTRIAL - 1.6%		
			United Airlines, Inc. 6.53% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	40,586,250	38,664,085
			American Bath Group LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27	33,917,494	29,406,467
			Mileage Plus Holdings LLC 8.78% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	28,975,000	29,042,222
			TransDigm, Inc. 5.92% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,650,937	14,014,207

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
5.92% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	5,739,186	\$ 5,498,370			
Merlin Buyer, Inc. 7.03% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	20,049,250	18,946,541			
IFCO Management GmbH 3.73% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 05/29/26	EUR 19,870,000	17,483,380			
SkyMiles IP Ltd. 6.46% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	17,127,651	17,141,010			
Icebox Holdco III, Inc. 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	17,519,107	16,380,365			
Hunter Douglas, Inc. SARL 6.34% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/26/29	19,750,000	16,165,375			
AI Convoxy Luxembourg SARL 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 13,593,008	12,323,368			
			Service Logic Acquisition, Inc. 6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	12,124,438	\$ 11,351,505
			6.97% ((1 Month USD LIBOR + 4.00%) and (2 Month USD LIBOR + 4.00%), Rate Floor: 4.75%) due 10/29/27	123,627	115,746
			Hillman Group, Inc. 5.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	10,669,058	10,167,613
			Fugue Finance BV 3.74% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 10,500,000	9,540,664
			Filtration Group Corp. 4.19% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 7,868,042	7,332,324
			6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,630,039	1,562,295
			CapStone Acquisition Holdings, Inc. 7.87% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{†††}	8,640,428	8,424,417
			Air Canada 6.42% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	8,324,311	7,900,687

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TK Elevator Midco GmbH 6.87% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	8,165,827	\$ 7,812,002			
TricorBraun Holdings, Inc. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	7,457,884	6,989,901			
DXP Enterprises, Inc. 7.87% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	5,843,502	5,552,788			
Charter Next Generation, Inc. 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	4,224,750	4,000,331			
Dispatch Terra Acquisition LLC 7.92% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	3,844,976	3,422,029			
Berlin Packaging LLC 6.38% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%)), Rate Floor: 4.25%) due 03/13/28	2,871,000	2,705,917			
YAK MAT (YAK ACCESS LLC) 13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26 ^{†††}	7,240,000	2,172,000			
			Anchor Packaging LLC 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/18/26	1,933,277	\$ 1,863,196
			BWAY Holding Co. 5.81% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	121,787	113,186
			API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor 0.00%) (in-kind rate was 12.00%) due 01/01/24 ^{†††:15}	53,424	26,712
			12.00% (3 Month USD LIBOR, Rate Floor 0.00%) (in-kind rate was 12.00%) due 10/02/23 ^{†††:15}	9,531	8,102
			Total Industrial		<u>306,126,805</u>
			CONSUMER, NON-CYCLICAL - 1.5%		
			Quirch Foods Holdings LLC 7.93% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/27/27 ^{†††}	38,520,187	35,968,225
			Bombardier Recreational Products, Inc. 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	33,484,848	31,978,030
			PetIQ LLC 7.07% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 ^{†††}	28,538,750	26,255,650

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE	
Southern Veterinary Partners LLC 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	21,873,940	\$ 20,643,531				
National Mentor Holdings, Inc. 7.18% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%)), Rate Floor: 4.50%) due 03/02/28	27,924,401	19,791,419				
	7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	538,426	381,609			
HAH Group Holding Co. LLC 8.71% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	19,464,648	18,491,416				
Mission Veterinary Partners 7.25% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	19,107,000	17,936,696				
Nidda Healthcare Holding GmbH 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	15,912,370				
Women's Care Holdings, Inc. 7.87% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	16,138,320	15,035,589				
			Sigma Holding BV (Flora Food) 3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 17,000,000	\$ 13,297,089	
			Blue Ribbon LLC 8.56% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	14,107,500	12,009,009	
			Medline Borrower LP 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	8,977,500	8,239,639	
			SCP Eye Care Services LLC 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28 ^{†††}	6,558,518	6,525,725	
				7.32% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28 ^{†††}	1,148,293	1,136,810
			Confluent Health LLC 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28 ^{†††}	8,103,471	7,090,537	
			Energizer Holdings, Inc. 5.31% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	7,387,500	7,045,828	
			Elanco Animal Health, Inc. 4.31% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	4,702,467	4,464,428	

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Pearl Intermediate Parent LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	4,751,020	\$ 4,376,878			
Midwest Physician Administrative Services 6.92% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/13/28	4,437,181	4,054,474			
Elsan SAS 4.26% ((1 Month EURIBOR + 3.35%) and (3 Month EURIBOR + 3.35%), Rate Floor: 3.35%) due 06/16/28	EUR 4,500,000	4,041,885			
Kronos Acquisition Holdings, Inc. 6.82% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	3,183,300	2,941,019			
Spectrum Brands, Inc. 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	2,610,043	2,473,015			
IQVIA, Inc. 3.19% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 1,835,451	1,740,144			
			Aveanna Healthcare LLC 6.80% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	481,925	\$ 383,130
			Total Consumer, Non-cyclical		<u>282,214,145</u>
			FINANCIAL - 1.2%		
			Higginbotham Insurance Agency, Inc. 8.37% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26 ^{†††}	25,388,548	24,758,912
			HighTower Holding LLC 6.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	22,678,625	20,963,668
			Nexus Buyer LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	21,861,782	20,946,429
			Jane Street Group LLC 5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	21,013,262	20,124,612
			Alter Domus 6.49% (1 Month SOFR + 3.50%, Rate Floor: 3.50%) due 02/17/28	20,576,650	19,805,026

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Orion Advisor Solutions, Inc. 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	17,371,828	\$ 16,329,518	Duff & Phelps 6.78% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	10,093,484	\$ 9,504,731
HUB International Ltd. 5.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.15%) due 04/25/25	14,582,457	14,002,221	Trans Union LLC 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	9,319,166	9,010,516
USI, Inc. 6.42% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/16/24	6,388,308	6,207,327	Alliant Holdings Intermediate LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	8,063,012	7,714,045
6.92% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	6,123,694	5,883,829	NFP Corp. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,553,392	7,081,305
Cross Financial Corp. 7.13% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	11,968,130	11,589,099	Citadel Securities, LP 5.65% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	3,563,430	3,455,636
Franchise Group, Inc. 7.56% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	12,146,378	11,316,416	AmWINS Group, Inc. 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	3,409,233	3,255,033
Jones Deslauriers Insurance Management, Inc. 7.75% (3 Month Canada Banker Acceptance Rate + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	CAD 11,853,841	7,855,285	Total Financial		<u>222,090,425</u>
11.00% (3 Month Canada Banker Acceptance Rate + 7.50%, Rate Floor: 8.00%) due 03/26/29 ^{†††}	CAD 3,489,000	2,286,817	TECHNOLOGY - 1.1%		
			Datix Bidco Ltd. 6.19% (6 Month GBP LIBOR + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP 45,800,000	49,862,553

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
7.01% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 ^{††}	19,781,561	\$ 19,285,043			
Peraton Corp. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	32,122,028	30,387,438			
Planview Parent, Inc. 7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	29,425,875	27,807,452			
Team.Blue Finco SARL 4.89% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 22,750,000	20,290,601			
Apttus Corp. 7.12% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28 ^{†††}	12,424,500	11,368,417			
Project Boost Purchaser LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,320,000	5,972,400			
6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	4,626,705	4,383,802			
Boxer Parent Co., Inc. 4.69% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 8,212,377	7,425,186			
			Aston FinCo SARL 6.96% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 ^{†††}	GBP 5,727,718	\$ 5,884,619
			Athenahealth Group, Inc. 6.58% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/15/29	6,055,837	5,413,918
			Navicure, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26	5,592,927	5,348,237
			Storable, Inc. 6.38% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/17/28	4,962,500	4,652,344
			Paya Holdings III, LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/23/28	3,366,000	3,265,020
			Sportradar Capital SARL 4.21% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27	EUR 2,776,190	2,554,297
			Emerald TopCo, Inc. (Press Ganey) 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	1,202,170	1,090,969

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Aston FinCo SARL 7.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	632,773	\$ 591,377			
Total Technology		<u>205,583,673</u>			
COMMUNICATIONS - 0.5%					
Syndigo LLC 7.32% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	24,526,500	22,073,850			
Authentic Brands 6.63% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/21/28	21,745,500	20,757,819			
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,023,145	997,310			
McGraw Hill LLC 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	20,147,120	18,535,351			
UPC Broadband Holding BV 5.74% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29	19,200,000	18,288,000			
Xplornet Communications, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	9,900,000	8,684,775			
			Radiate Holdco LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	2,447,249	\$ 2,258,517
			Zayo Group Holdings, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,375,583
			Internet Brands, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	750,947	714,218
			Flight Bidco, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	733,988	685,362
			SFR Group S.A. 6.20% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	614,482	<u>556,106</u>
			Total Communications		<u>94,926,891</u>
			BASIC MATERIALS - 0.4%		
			INEOS Ltd. 3.44% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	26,988,691
			Illuminate Buyer LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	26,705,322	24,134,935

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
Trinseo Materials		
Operating S.C.A.		
5.62% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,961,250	\$ 10,026,146
GrafTech Finance, Inc.		
6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	8,705,065	8,117,473
W.R. Grace		
Holdings LLC		
7.44% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,240,625	1,158,434
Total Basic Materials		<u>70,425,679</u>
ENERGY - 0.1%		
ITT Holdings LLC		
5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28	13,308,570	12,676,413
Venture Global		
Calcasieu Pass LLC		
5.74% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††}	12,016,661	11,986,620
Lotus Midstream, LLC		
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/29/25	528,868	518,952
Total Energy		<u>25,181,985</u>
UTILITIES - 0.1%		
Hamilton Projects		
Acquiror LLC		
8.17% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	25,514,426	25,004,138

	FACE AMOUNT	VALUE
Total Senior Floating Rate Interests		
(Cost \$1,798,909,681)		<u>\$1,616,263,270</u>
FEDERAL AGENCY BONDS^{††} - 1.2%		
Tennessee Valley Authority		
4.25% due 09/15/65	138,205,000	123,146,321
4.63% due 09/15/60	42,258,000	40,712,371
5.38% due 04/01/56	8,960,000	9,678,341
due 09/15/53 ^{10,14}	1,612,000	347,881
due 09/15/55 ^{10,14}	1,612,000	313,046
due 09/15/56 ^{10,14}	1,612,000	296,871
due 03/15/57 ^{10,14}	1,612,000	289,565
due 09/15/57 ^{10,14}	1,612,000	282,439
due 09/15/58 ^{10,14}	1,612,000	270,598
due 03/15/59 ^{10,14}	1,612,000	263,965
due 09/15/59 ^{10,14}	1,612,000	257,494
due 09/15/60 ^{10,14}	1,612,000	245,024
due 09/15/54 ^{10,14}	1,020,000	207,534
due 03/15/61 ^{10,14}	1,020,000	151,239
due 09/15/61 ^{10,14}	1,020,000	147,532
due 09/15/62 ^{10,14}	1,020,000	139,841
due 03/15/63 ^{10,14}	1,020,000	136,406
due 09/15/63 ^{10,14}	1,020,000	133,055
due 09/15/64 ^{10,14}	1,020,000	126,599
due 03/15/65 ^{10,14}	1,020,000	125,034
due 09/15/65 ^{10,14}	1,020,000	121,470
Tennessee Valley Authority Principal Strips		
due 01/15/48 ^{12,14}	38,400,000	11,000,064
due 12/15/42 ^{12,14}	23,785,000	9,005,596
due 01/15/38 ^{12,14}	15,800,000	7,668,577
due 09/15/65 ^{12,14}	3,500,000	416,808
due 09/15/39 ^{12,14}	570,000	253,993
due 04/01/56 ^{12,14}	540,000	101,732
Federal Farm Credit Bank		
3.00% due 03/08/32	5,100,000	4,450,459
2.00% due 05/14/40	3,000,000	1,985,361
2.04% due 12/22/45	2,870,000	1,681,171
2.60% due 06/28/39	2,000,000	1,467,326
1.99% due 07/30/40	2,000,000	1,257,264
2.48% due 11/17/36	1,650,000	1,244,159
2.75% due 02/02/37	1,580,000	1,240,014
3.11% due 08/05/48	1,500,000	1,116,681
2.69% due 11/29/41	1,080,000	771,308
2.43% due 01/29/37	720,000	551,024
2.90% due 12/09/41	720,000	530,855

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.84% due 06/01/46	720,000	\$ 494,400	Wylie Independent		
2.59% due 12/30/41	180,000	126,209	School District		
2.59% due 08/24/46	140,000	92,063	General Obligation		
3.67% due 02/26/44	70,000	59,077	Unlimited		
Freddie Mac			due 08/15/46 ¹⁴	8,885,000	\$ 2,674,955
due 09/15/36 ^{12,14}	2,675,000	1,403,720	Central Texas Regional		
2.05% due 08/19/50	2,010,000	1,121,755	Mobility Authority		
2.02% due 10/05/45	720,000	422,780	Revenue Bonds		
2.25% due 09/15/50	360,000	210,183	3.17% due 01/01/41	3,000,000	2,240,302
Resolution Funding Corporation Principal Strips			Central Texas		
due 01/15/30 ^{12,14}	1,950,000	1,434,102	Turnpike System		
due 04/15/30 ^{12,14}	725,000	527,204	Revenue Bonds		
Federal Home Loan Bank			3.03% due 08/15/41	3,150,000	2,151,367
2.69% due 09/26/34	1,350,000	1,099,270	Tarrant County Cultural		
2.45% due 08/16/41	540,000	373,667	Education Facilities		
3.63% due 06/22/43	350,000	296,383	Finance Corp.		
Total Federal Agency Bonds			Revenue Bonds		
(Cost \$343,064,485)		<u>229,795,831</u>	3.42% due 09/01/50	2,500,000	1,726,413
MUNICIPAL BONDS^{††} - 0.7%			Harris County-Houston		
NEW YORK - 0.3%			Sports Authority		
Westchester County			Revenue Bonds		
Local Development			due 11/15/45 ¹⁴	2,850,000	794,819
Corp. Revenue			due 11/15/41 ¹⁴	1,500,000	537,239
Bonds			Harris County Cultural		
3.85% due 11/01/50	40,000,000	28,810,188	Education Facilities		
Port Authority of New			Finance Corp.		
York & New Jersey			Revenue Bonds		
Revenue Bonds			3.34% due 11/15/37	1,500,000	1,212,275
3.14% due 02/15/51	23,045,000	16,303,358	Dallas/Fort Worth		
Total New York		<u>45,113,546</u>	International Airport		
TEXAS - 0.2%			Revenue Bonds		
Dallas Fort Worth			2.92% due 11/01/50	1,300,000	886,051
International Airport			Grand Parkway		
Revenue Bonds			Transportation Corp.		
3.09% due 11/01/40	13,800,000	10,552,209	Revenue Bonds		
City of San Antonio			3.31% due 10/01/49	1,000,000	680,847
Texas Electric			Total Texas		<u>30,832,180</u>
& Gas Systems			CALIFORNIA - 0.1%		
Revenue Bonds			California Public		
2.91% due 02/01/48	10,500,000	7,375,703	Finance Authority		
			Revenue Bonds		
			3.07% due 10/15/40	8,000,000	5,780,902
			2.55% due 01/01/40	3,600,000	2,617,953

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Oakland Unified School District/ Alameda County General Obligation Unlimited 2.87% due 08/01/35	7,405,000	\$ 5,733,736	MISSISSIPPI - 0.1% Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	\$ 8,258,488
3.12% due 08/01/40	600,000	448,601	ALABAMA - 0.0% Auburn University Revenue Bonds 2.68% due 06/01/50	6,500,000	4,344,397
San Mateo Foster City School District General Obligation Unlimited 3.06% due 08/01/44	6,125,000	4,329,797	NORTH CAROLINA - 0.0% Inlivian Revenue Bonds 3.02% due 01/01/38	4,125,000	3,464,121
California State University Revenue Bonds 2.98% due 11/01/51	5,000,000	3,424,529	OHIO - 0.0% County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	2,566,383
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	952,583	WASHINGTON - 0.0% Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	1,961,195
Hillsborough City School District General Obligation Unlimited due 09/01/37 ¹⁴	1,000,000	455,095	ARIZONA - 0.0% Northern Arizona University Revenue Bonds 3.09% due 08/01/39	2,350,000	1,821,278
due 09/01/39 ¹⁴	1,000,000	400,077	FLORIDA - 0.0% County of Miami- Dade Florida Revenue Bonds due 10/01/41 ¹⁴	4,100,000	1,525,341
Total California		<u>24,143,273</u>	OKLAHOMA - 0.0% Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45	1,000,000	679,821
ILLINOIS - 0.0% State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,524,999	5,410,463			
6.63% due 02/01/35	1,820,000	1,910,131			
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	4,718,606			
Total Illinois		<u>12,039,200</u>			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE	CONTRACTS/ NOTIONAL VALUE	VALUE
Oklahoma				
Development				
Finance Authority				
Revenue Bonds				
4.65% due 08/15/30	450,000	\$ 395,642		
Total Oklahoma		<u>1,075,463</u>		
PENNSYLVANIA - 0.0%				
Pennsylvania Economic				
Development				
Financing Authority				
Revenue Bonds				
due 01/01/41 ¹⁴	995,000	<u>363,650</u>		
IDAHO - 0.0%				
Boise State University				
Revenue Bonds				
3.06% due 04/01/40	250,000	<u>185,112</u>		
Total Municipal Bonds		<u>137,693,627</u>		
(Cost \$186,048,066)				
FOREIGN GOVERNMENT DEBT^{††} - 0.1%				
Panama Government International Bond				
4.50% due 04/16/50	22,700,000	15,814,943		
Bermuda Government International Bond				
3.38% due 08/20/50 ⁴	8,400,000	<u>5,610,228</u>		
Total Foreign Government Debt		<u>21,425,171</u>		
(Cost \$33,816,677)				
U.S. TREASURY BILLS^{††} - 0.1%				
U.S. Treasury Bills				
2.36% due				
12/22/22 ¹⁶	18,000,000	<u>17,872,080</u>		
Total U.S. Treasury Bills		<u>17,872,080</u>		
(Cost \$17,903,199)				
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%				
INDUSTRIAL - 0.0%				
CTL Logistics				
2.65% due 10/10/42	7,051,472	<u>5,402,287</u>		
Total Senior Fixed Rate Interests		<u>5,402,287</u>		
(Cost \$7,051,472)				
LISTED OPTIONS PURCHASED[†] - 0.8%				
Put Options on:				
Equity Options				
S&P 500 Index				
Expiring				
November 2022				
with strike price				
of \$3,800.00				
(Notional Value				
\$832,580,964)			2,322	\$ 58,781,430
S&P 500 Index				
Expiring				
December 2022				
with strike price				
of \$3,600.00				
(Notional Value				
\$920,787,216)			2,568	44,644,680
S&P 500 Index				
Expiring April				
2023 with strike				
price of \$4,000.00				
(Notional Value				
\$340,633,900)			950	<u>43,890,000</u>
Total Listed Options Purchased				<u>147,316,110</u>
(Cost \$95,235,620)				
Total Investments - 111.8%				<u>\$21,139,019,643</u>
(Cost \$24,762,625,205)				
LISTED OPTIONS WRITTEN[†] - (0.2)%				
Call Options on:				
Equity Options				
Figs, Inc. Expiring				
December 2022				
with strike price of				
\$50.00 (Notional				
Value \$120,450)			146	—
Figs, Inc. Expiring				
December 2022				
with strike price of				
\$55.00 (Notional				
Value \$117,150)			142	—
Total Equity Options				<u>—</u>

TOTAL RETURN BOND FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
Put Options on:		
Equity Options		
S&P 500 Index		
Expiring		
December 2022		
with strike price		
of \$3,200.00		
(Notional Value		
\$920,787,216)	2,568	\$ (15,998,640)
S&P 500 Index		
Expiring		
November 2022		
with strike price		
of \$3,400.00		
(Notional Value		
\$832,580,964)	2,322	(17,798,130)
Total Listed Options Written		
(Premiums received		
\$24,261,557)		(33,796,770)

OTC INTEREST RATE SWAPTIONS WRITTEN^{††,††} - 0.0%		
Put Swaptions on:		
Interest Rate Swaptions		
Bank of America,		
N.A. 5-Year		
Interest Rate		
Swap Expiring		
November 2022		
with exercise		
rate of 3.30%	USD 339,100,000	\$ (9,645,978)
Total Interest Rate Swaptions		(9,645,978)
Total OTC Interest Rate Swaptions Written		
(Premiums received \$2,797,575)		(9,645,978)
Other Assets & Liabilities, net - (11.6)%		(2,186,299,131)
Total Net Assets - 100.0%		\$18,909,277,764

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	09/26/32
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.81%	Annually	07/05/32
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27

Notional Amount	Value	Upfront	
		Premiums Paid	Unrealized Depreciation ^{**}
\$237,700,000	\$ (2,114,508)	\$ 2,197	\$ (2,116,705)
700,000,000	(43,748,614)	5,752	(43,754,366)
2,220,000,000	(100,486,124)	9,851	(100,495,975)
	\$ (146,349,246)	\$ 17,800	\$ (146,367,046)

TOTAL RETURN BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	393,690,000	394,276,598 USD	10/17/22	\$ 8,060,491
Morgan Stanley Capital Services LLC	GBP	Sell	76,470,000	88,142,534 USD	10/17/22	2,718,164
Goldman Sachs International	ILS	Sell	28,886,625	8,761,488 USD	11/30/22	606,613
Morgan Stanley Capital Services LLC	CAD	Sell	14,547,000	11,066,860 USD	10/17/22	531,688
Goldman Sachs International	ILS	Buy	28,886,625	7,727,829 USD	11/30/22	427,045
JPMorgan Chase Bank, N.A.	GBP	Buy	680,000	725,730 USD	10/17/22	33,896
Barclays Bank plc	EUR	Buy	4,385,000	4,269,404 USD	10/17/22	32,350
JPMorgan Chase Bank, N.A.	EUR	Buy	2,650,000	2,571,584 USD	10/17/22	28,108
Bank of America, N.A.	EUR	Buy	5,700,000	5,589,121 USD	10/17/22	2,669
Citibank, N.A.	GBP	Buy	768,000	857,571 USD	10/17/22	360
JPMorgan Chase Bank, N.A.	EUR	Sell	10,113,000	9,874,787 USD	12/30/22	(110,020)
						<u>\$ 12,331,364</u>

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								
Bank of America, N.A. 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.30%	11/30/22	3.30%	\$339,100,000	\$(9,645,978)

TOTAL RETURN BOND FUND

- The face amount is denominated in U.S. dollars unless otherwise indicated.
 - * Non-income producing security.
 - ** Includes cumulative appreciation (depreciation).
 - † Value determined based on Level 1 inputs, unless otherwise noted.
 - †† Value determined based on Level 2 inputs, unless otherwise noted.
 - ††† Value determined based on Level 3 inputs.
 - ◇ Variable rate security. Rate indicated is the rate effective at September 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 \$8,399,377,831 (cost \$9,743,493,574), or 44.4% of total net assets.
 - ⁵ Rate indicated is the 7-day yield as of September 30, 2022.
 - ⁶ Perpetual maturity.
 - ⁷ 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 \$567,165,927 (cost \$601,689,110), or 3.0% of total net assets.
 - ⁸ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2022, the total market value of segregated or earmarked securities was \$1,664,585,802.
 - 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 Security is a principal-only strip.
 - ¹³ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2022.
 - ¹⁴ Zero coupon rate security.
 - ¹⁵ Payment-in-kind security.
 - ¹⁶ Rate indicated is the effective yield at the time of purchase.
 - ¹⁷ Swaptions - See additional disclosure in the swaptions table above for more information on swaptions.
 - ¹⁸ Security is unsettled at period end and does not have a stated effective rate.
 - ¹⁹ All or a portion of this security is pledged as collateral for open call options written contracts at September 30, 2022.
- BoFA — Bank of America
 CAD — Canadian Dollar
 CME — Chicago Mercantile Exchange
 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

TOTAL RETURN BOND FUND

- 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