

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Shares	Value
COMMON STOCKS[†] - 0.2%		
Financial - 0.2%		
MSD Acquisition Corp. — Class A ^{*,1}	626,308	\$ 6,325,711
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	611,700	6,129,234
TPG Pace Beneficial II Corp. ^{*,1}	604,770	5,941,865
Conyers Park III Acquisition Corp. — Class A ^{*,1}	570,000	5,620,200
Waverley Capital Acquisition Corp. 1 — Class A ^{*,1}	451,200	4,521,024
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	397,100	3,935,261
Blue Whale Acquisition Corp. I — Class A ^{*,1}	330,700	3,237,553
Pershing Square Tontine Holdings, Ltd. — Class A ^{*,†††,1}	9,249,470	925
Total Financial		35,711,773
Communications - 0.0%		
Figs, Inc. — Class A [*]	198,762	1,337,668
Vacasa, Inc. — Class A [*]	361,641	455,668
Total Communications		1,793,336
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		457
Total Common Stocks (Cost \$42,840,226)		37,505,566
PREFERRED STOCKS^{††} - 5.5%		
Financial - 5.5%		
Wells Fargo & Co.		
3.90% [*]	49,600,000	43,413,144
4.70%	2,184,000	40,163,760
4.38%	1,774,000	30,211,220
Equitable Holdings, Inc.		
4.95% [*]	70,950,000	66,884,565
4.30%	1,839,200	32,535,448
Citigroup, Inc.		
3.88% [*]	89,450,000	76,256,125
4.00% [*]	26,450,000	23,041,124
First Republic Bank		
4.25%	3,357,425	55,162,493
4.50%	812,800	14,028,928
4.13%	711,090	11,377,440
Markel Corp.		
6.00% [*]	82,610,000	79,925,175
Charles Schwab Corp.		
4.00% [*]	73,350,000	58,492,957
Bank of America Corp.		
4.38% [*]	28,318,707	34,318,292
6.13% [*]	11,550,000	11,333,437
4.13%	558,511	9,327,134
Bank of New York Mellon Corp.		
3.75% [*]	65,200,000	52,515,787
MetLife, Inc.		
3.85% [*]	53,200,000	49,409,500
JPMorgan Chase & Co.		
3.65% [*]	37,250,000	31,895,312
W R Berkley Corp.		
4.13%	1,448,221	25,676,959
4.25%	173,779	3,218,387
Arch Capital Group Ltd.		
4.55%	1,537,290	26,548,998
Reinsurance Group of America, Inc.		
7.13%	908,000	23,562,600
American Financial Group, Inc.		
4.50%	1,161,045	21,583,827
Goldman Sachs Group, Inc.		
3.80% [*]	25,830,000	21,043,745
Public Storage		
4.63%	1,089,465	20,819,676
RenaissanceRe Holdings Ltd.		
4.20%	1,253,775	20,348,768
Kuvare US Holdings, Inc.		
7.00% ⁴	15,650,000	15,806,500
Lincoln National Corp.		
9.25% [*]	13,350,000	14,184,375
CNO Financial Group, Inc.		
5.13%	712,000	12,039,920
Assurant, Inc.		
5.25%	558,400	11,274,096
Selective Insurance Group, Inc.		
4.60%	538,000	9,011,500
Globe Life, Inc.		
4.25%	336,900	6,030,510
Depository Trust & Clearing Corp.		
3.38% ^{*,4}	4,750,000	3,752,500
Total Financial		955,194,202
Government - 0.0%		
CoBank ACB		
4.25% due 12/31/70 [*]	3,300,000	2,799,476
Industrial - 0.0%		
API Heat Transfer Intermediate ^{*,†††}	9	—
Total Preferred Stocks (Cost \$1,189,447,692)		957,993,678
WARRANTS[†] - 0.0%		
Conyers Park III Acquisition Corp. — Class A		
Expiring 08/12/28 ^{*,1}	190,000	28,310
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26 [*]	100,946	20,189
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26 ^{*,1}	132,366	15,884
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23 ^{*,1}	203,900	15,292
MSD Acquisition Corp. — Class A		
Expiring 05/13/23 ^{*,1}	125,260	9,395
Waverley Capital Acquisition Corp. 1 — Class A		
Expiring 04/30/27 ^{*,††,1}	150,400	6,031
Blue Whale Acquisition Corp. I — Class A		
Expiring 07/09/23 ^{*,1}	82,674	5,895
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25 ^{*,†††,1}	1,027,718	103
Total Warrants (Cost \$1,295,606)		101,099

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	Shares	Value
EXCHANGE-TRADED FUNDS[†] - 0.2%		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	400,000	42,172,000
Total Exchange-Traded Funds (Cost \$43,466,305)		42,172,000
MUTUAL FUNDS[†] - 0.4%		
Guggenheim Strategy Fund II ²	1,124,907	27,042,754
Guggenheim Ultra Short Duration Fund — Institutional Class ²	2,754,769	26,555,977
Guggenheim Strategy Fund III ²	606,460	14,591,428
Total Mutual Funds (Cost \$70,569,136)		68,190,159
MONEY MARKET FUNDS[†] - 2.5%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.90% ⁵	310,706,016	310,706,016
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.17% ⁵	123,722,531	123,722,531
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.82% ⁵	6,430,723	6,430,722
Total Money Market Funds (Cost \$440,859,269)		440,859,269
	Face	
	Amount[†]	
CORPORATE BONDS^{††} - 31.1%		
Financial - 14.1%		
Pershing Square Holdings Ltd. 3.25% due 10/01/31	104,800,000	78,834,752
3.25% due 11/15/30 ⁴	64,600,000	50,295,622
Macquarie Bank Ltd. 3.62% due 06/03/30 ⁴	93,835,000	75,847,132
3.05% due 03/03/36 ^{3,4}	16,600,000	12,006,879
Reliance Standard Life Global Funding II 2.75% due 05/07/25 ⁴	93,191,000	87,472,739

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 31.1% (continued)		
Financial - 14.1% (continued)		
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁴	111,750,000	\$ 83,467,959
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ⁴	94,150,000	57,431,500
3.95% due 05/15/60 ⁴	33,870,000	22,182,598
4.13% due 12/15/51 ^{3,4}	3,600,000	2,932,560
Wilton RE Ltd.		
6.00% ^{3,4,6}	93,150,000	80,655,791
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	54,554,000	46,796,421
5.30% due 01/15/29	28,165,000	26,653,666
3.25% due 01/15/32	4,150,000	3,317,447
4.00% due 01/15/30	475,000	416,012
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	61,210,000	50,151,316
5.63% due 08/16/32 ⁴	13,100,000	12,295,827
Fidelity National Financial, Inc.		
3.40% due 06/15/30	48,875,000	41,254,308
2.45% due 03/15/31	17,490,000	13,342,392
FS KKR Capital Corp.		
2.63% due 01/15/27	34,850,000	29,094,006
3.25% due 07/15/27	30,100,000	25,319,037
Safehold Operating Partnership, LP		
2.85% due 01/15/32	39,904,000	30,284,926
2.80% due 06/15/31	30,138,000	23,129,592
Host Hotels & Resorts, LP		
3.50% due 09/15/30	44,458,000	36,689,762
2.90% due 12/15/31	20,200,000	15,452,275
Maple Grove Funding Trust I		
4.16% due 08/15/51 ⁴	77,700,000	52,068,783
Jefferies Financial Group, Inc.		
2.75% due 10/15/32	40,440,000	30,411,398
2.63% due 10/15/31	27,400,000	20,901,802
6.50% due 01/20/43	720,000	701,459
JPMorgan Chase & Co.		
2.96% due 05/13/31 ³	29,530,000	24,331,414
2.52% due 04/22/31 ³	19,520,000	15,972,960
4.49% due 03/24/31 ³	10,750,000	10,040,032
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{3,4}	38,300,000	29,171,876
3.13% due 06/15/31 ⁴	28,750,000	21,093,970
Bank of America Corp.		
2.59% due 04/29/31 ³	56,740,000	46,211,094
4.68% (SOFR + 0.73%, Rate Floor: 0.00%) due 10/24/24 ⁰	1,660,000	1,644,601
1.73% due 07/22/27 ³	1,650,000	1,445,592
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	57,971,000	49,237,142

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 31.1% (continued)		
Financial - 14.1% (continued)		
Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{3,4}	45,350,000	\$ 36,393,272
2.90% due 09/16/51 ^{3,4}	10,380,000	8,302,236
United Wholesale Mortgage LLC		
5.50% due 04/15/29 ⁴	32,550,000	25,892,881
5.50% due 11/15/25 ⁴	20,100,000	18,102,460
Ares Finance Company II LLC		
3.25% due 06/15/30 ⁴	53,085,000	43,792,429
National Australia Bank Ltd.		
2.33% due 08/21/30 ⁴	22,400,000	17,052,650
2.99% due 05/21/31 ⁴	19,350,000	15,146,685
3.35% due 01/12/37 ^{3,4}	14,550,000	11,064,652
First American Financial Corp.		
4.00% due 05/15/30	40,560,000	33,967,457
2.40% due 08/15/31	11,875,000	8,677,464
Macquarie Group Ltd.		
2.69% due 06/23/32 ^{3,4}	31,550,000	24,210,035
2.87% due 01/14/33 ^{3,4}	17,350,000	13,310,620
5.03% due 01/15/30 ^{3,4}	800,000	752,374
1.63% due 09/23/27 ^{3,4}	720,000	613,290
1.34% due 01/12/27 ^{3,4}	570,000	496,786
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁴	54,430,000	38,728,727
Bain Capital, LP		
3.41% due 04/15/41 ^{†††}	36,000,000	23,787,360
3.72% due 04/15/42 ^{†††}	20,300,000	13,819,834
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	46,650,000	35,606,799
CBS Studio Center		
6.81% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{9,†††}	34,100,000	34,441,000
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 ^{3,4}	39,700,000	33,119,265
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁴	39,450,000	32,180,548
Belrose Funding Trust		
2.33% due 08/15/30 ⁴	38,150,000	28,890,489
Assurant, Inc.		
2.65% due 01/15/32	36,760,000	27,187,978
6.75% due 02/15/34	1,450,000	1,451,056
Stewart Information Services Corp.		
3.60% due 11/15/31	37,100,000	28,430,740
NFP Corp.		
6.88% due 08/15/28 ⁴	17,334,000	14,288,052
7.50% due 10/01/30 ⁴	11,950,000	11,237,585
UBS Group AG		
2.10% due 02/11/32 ^{3,4}	33,400,000	25,146,625
Standard Chartered plc		
4.64% due 04/01/31 ^{3,4}	27,625,000	24,824,846
Americo Life, Inc.		
3.45% due 04/15/31 ⁴	32,210,000	24,494,566
Iron Mountain, Inc.		
4.50% due 02/15/31 ⁴	18,748,000	15,409,731
5.63% due 07/15/32 ⁴	8,350,000	7,236,245
4.88% due 09/15/27 ⁴	1,938,000	1,782,185
Trustage Financial Group, Inc.		
4.63% due 04/15/32 ⁴	26,450,000	22,802,499
Westpac Banking Corp.		
3.02% due 11/18/36 ³	15,650,000	11,635,262
2.96% due 11/16/40	16,600,000	10,960,399
Dyal Capital Partners III		
4.40% due 06/15/40 ^{†††}	26,750,000	21,960,145
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁴	25,000,000	21,012,810
LPL Holdings, Inc.		
4.00% due 03/15/29 ⁴	17,588,000	15,303,319
4.38% due 05/15/31 ⁴	6,241,000	5,305,783
Manulife Financial Corp.		
2.48% due 05/19/27	17,800,000	15,975,135
4.06% due 02/24/32 ³	4,815,000	4,384,204
Toronto-Dominion Bank		
8.13% due 10/31/82 ³	19,200,000	19,968,000
Brookfield Finance, Inc.		
3.50% due 03/30/51	18,720,000	11,882,417
4.70% due 09/20/47	9,750,000	7,835,915
Corebridge Financial, Inc.		
6.88% due 12/15/52 ^{3,4}	15,980,000	14,766,074
4.35% due 04/05/42 ⁴	4,950,000	4,060,728
Everest Reinsurance Holdings, Inc.		
3.50% due 10/15/50	27,760,000	18,789,257
Societe Generale S.A.		
2.89% due 06/09/32 ^{3,4}	21,150,000	16,271,273
1.79% due 06/09/27 ^{3,4}	1,630,000	1,402,468
Central Storage Safety Project Trust		
4.82% due 02/01/38 ⁷	18,387,680	16,530,344
GA Global Funding Trust		
2.90% due 01/06/32 ⁴	17,480,000	13,837,080
1.25% due 12/08/23 ⁴	1,650,000	1,583,126
Bank of Nova Scotia		
8.63% due 10/27/82 ³	13,100,000	13,619,243
2.44% due 03/11/24	1,600,000	1,544,741
Kemper Corp.		
2.40% due 09/30/30	19,241,000	14,959,363
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 ⁴	22,210,000	14,847,796
AmFam Holdings, Inc.		
2.81% due 03/11/31 ⁴	19,050,000	14,801,291
QBE Insurance Group Ltd.		
5.88% ^{3,4,6}	15,700,000	14,800,047
ABN AMRO Bank N.V.		
2.47% due 12/13/29 ^{3,4}	18,000,000	14,555,296

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CORPORATE BONDS^{††} - 31.1% (continued)		
Financial - 14.1% (continued)		
Prudential Financial, Inc. 3.70% due 10/01/50 ³	17,050,000	\$ 14,388,325
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,780,000	8,966,063
3.15% due 06/15/31	6,270,000	5,277,096
Lincoln National Corp. 4.38% due 06/15/50	18,680,000	13,903,418
Kennedy-Wilson, Inc. 4.75% due 03/01/29	16,062,000	12,729,887
PartnerRe Finance B LLC 4.50% due 10/01/50 ³	13,970,000	12,088,230
CNO Financial Group, Inc. 5.25% due 05/30/29	11,125,000	10,598,837
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ⁴	14,970,000	9,872,809
KKR Group Finance Company X LLC 3.25% due 12/15/51 ⁴	15,150,000	9,589,357
Accident Fund Insurance Company of America 8.50% due 08/01/32 ⁴	9,000,000	9,211,693
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	11,900,000	9,177,786
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ⁴	13,360,000	8,913,634
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	8,050,000	7,931,713
American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,142,000	7,709,618
Ceamer Finance LLC 6.92% due 05/15/38 ^{†††}	7,500,000	7,169,325
CNO Global Funding 1.75% due 10/07/26 ⁴	7,400,000	6,488,241
Cooperatieve Rabobank UA 4.66% due 08/22/28 ^{3,4}	6,200,000	5,950,639
NFL Trust XI SPV 3.53% due 10/05/35 ^{†††}	7,000,000	5,660,270
Citigroup, Inc. 2.52% due 11/03/32 ³	6,900,000	5,365,915
Deloitte LLP 7.33% due 11/20/26 ^{†††}	4,800,000	5,043,264
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	4,682,000	4,468,313
Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,369,890
Brookfield Finance LLC 3.45% due 04/15/50	6,820,000	4,307,504
HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	4,993,960	3,732,436
Goldman Sachs Group, Inc. 3.65% ^{3,6}	2,450,000	1,978,375
1.22% due 12/06/23	1,650,000	1,592,768
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁴	1,851,678	1,777,903
4.66% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{3,4}	1,662,884	1,187,550
Commonwealth Bank of Australia 3.61% due 09/12/34 ^{3,4}	3,550,000	2,938,407
Enstar Group Ltd. 3.10% due 09/01/31	1,670,000	1,219,492
4.95% due 06/01/29	1,250,000	1,145,540
KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	2,710,000	2,351,809
Old Republic International Corp. 3.85% due 06/11/51	3,229,000	2,214,618
New York Life Global Funding 4.28% (SOFR + 0.22%) due 02/02/23 ^{3,4}	2,070,000	2,069,533
Home Point Capital, Inc. 5.00% due 02/01/26 ⁴	2,991,000	2,068,247
American National Group, Inc. 6.14% due 06/13/32 ⁴	2,000,000	1,891,364
Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,265,000	1,567,863
Jackson National Life Global Funding 1.75% due 01/12/25 ⁴	1,650,000	1,531,342
Brighthouse Financial Global Funding 1.00% due 04/12/24 ⁴	1,620,000	1,525,457
Danske Bank A/S 0.98% due 09/10/25 ^{3,4}	1,660,000	1,515,568
Western Group Housing, LP 6.75% due 03/15/57 ⁴	1,469,268	1,502,914
Athene Global Funding 2.67% due 06/07/31 ⁴	1,550,000	1,196,136
2.65% due 10/04/31 ⁴	400,000	305,582
Lloyds Banking Group plc 3.51% due 03/18/26 ³	1,580,000	1,501,053
Ares Finance Company IV LLC 3.65% due 02/01/52 ⁴	2,450,000	1,490,249
Mitsubishi UFJ Financial Group, Inc. 4.08% due 04/19/28 ³	1,580,000	1,489,486
BNP Paribas S.A. 1.32% due 01/13/27 ^{3,4}	1,640,000	1,433,402
Mizuho Financial Group, Inc. 5.51% due 09/13/28 ³	1,400,000	1,400,256

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Financial - 14.1% (continued)		
Blackstone Holdings Finance Company LLC		
3.20% due 01/30/52 ⁴	2,150,000	\$ 1,371,612
Selective Insurance Group, Inc.		
5.38% due 03/01/49	1,510,000	1,292,433
ING Groep N.V.		
1.73% due 04/01/27 ³	1,360,000	1,200,171
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 ⁴	1,417,000	1,177,102
Hartford Financial Services Group, Inc.		
6.10% due 10/01/41	1,165,000	1,175,895
Mid-Atlantic Military Family Communities LLC		
5.24% due 08/01/50 ⁴	1,087,287	973,302
Atlas Mara Ltd.		
due 12/31/21 ^{†††,7,8}	2,127,812	714,945
F&G Global Funding		
2.30% due 04/11/27 ⁴	790,000	694,412
Atlantic Marine Corporations Communities LLC		
5.37% due 12/01/50 ⁷	749,139	667,164
Pacific Beacon LLC		
5.51% due 07/15/36 ⁴	500,000	476,418
Swiss Re Finance Luxembourg S.A.		
5.00% due 04/02/49 ^{3,4}	300,000	276,222
Markel Corp.		
4.30% due 11/01/47	350,000	273,515
Pine Street Trust I		
4.57% due 02/15/29 ⁴	250,000	231,190
Peachtree Corners Funding Trust		
3.98% due 02/15/25 ⁴	215,000	207,535
Total Financial		2,476,330,672
Consumer, Non-cyclical - 4.1%		
Altria Group, Inc.		
3.70% due 02/04/51	67,650,000	42,370,591
3.40% due 05/06/30	32,920,000	28,138,442
4.45% due 05/06/50	6,120,000	4,333,536
CoStar Group, Inc.		
2.80% due 07/15/30 ⁴	89,110,000	72,775,217
Global Payments, Inc.		
2.90% due 11/15/31	30,265,000	23,866,021
2.90% due 05/15/30	19,810,000	16,231,668
5.30% due 08/15/29	4,300,000	4,157,113
BAT Capital Corp.		
3.98% due 09/25/50	41,450,000	27,123,077
4.70% due 04/02/27	17,390,000	16,669,900
Smithfield Foods, Inc.		
2.63% due 09/13/31 ⁴	39,050,000	27,928,830
3.00% due 10/15/30 ⁴	15,400,000	11,725,453
5.20% due 04/01/29 ⁴	850,000	776,475
DaVita, Inc.		
3.75% due 02/15/31 ⁴	37,328,000	27,859,753
4.63% due 06/01/30 ⁴	14,190,000	11,414,815
Becle, SAB de CV		
2.50% due 10/14/31 ⁴	44,100,000	34,265,700
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.00% due 05/15/32 ⁴	29,125,000	22,334,525
4.38% due 02/02/52 ⁴	10,200,000	7,210,628
5.13% due 02/01/28 ⁴	2,250,000	2,131,589
Triton Container International Ltd.		
3.15% due 06/15/31 ⁴	34,700,000	27,012,584
Royalty Pharma plc		
3.55% due 09/02/50	39,710,000	25,376,814
Medline Borrower, LP		
3.88% due 04/01/29 ⁴	29,591,000	23,849,162
Catalent Pharma Solutions, Inc.		
3.13% due 02/15/29 ⁴	19,570,000	15,582,123
3.50% due 04/01/30 ⁴	9,500,000	7,501,105
California Institute of Technology		
3.65% due 09/01/2119	31,896,000	20,315,813
Emory University		
2.97% due 09/01/50	30,000,000	20,276,716
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	19,351,609
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 ⁴	22,650,000	18,106,636
Universal Health Services, Inc.		
2.65% due 10/15/30 ⁴	18,660,000	14,850,992
Sabre GBLB, Inc.		
7.38% due 09/01/25 ⁴	12,825,000	12,325,338
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	13,450,000	11,609,833
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 ⁴	14,400,000	11,326,716
Spectrum Brands, Inc.		
3.88% due 03/15/31 ⁴	13,475,000	10,480,314
5.50% due 07/15/30 ⁴	717,000	632,777
TriNet Group, Inc.		
3.50% due 03/01/29 ⁴	12,470,000	10,252,834
US Foods, Inc.		
6.25% due 04/15/25 ⁴	8,464,000	8,375,408
Block, Inc.		
2.75% due 06/01/26	8,915,000	7,964,661
WW International, Inc.		
4.50% due 04/15/29 ⁴	12,900,000	6,444,711
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁴	7,732,000	6,400,743

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	Face Amount	Value
CORPORATE BONDS^{††} - 31.1% (continued)		
Consumer, Non-cyclical - 4.1% (continued)		
OhioHealth Corp. 3.04% due 11/15/50	9,100,000	\$ 6,384,570
Syneos Health, Inc. 3.63% due 01/15/29 ⁴	7,000,000	5,574,415
Johns Hopkins University 2.81% due 01/01/60	8,750,000	5,463,369
HCA, Inc. 3.50% due 07/15/51	6,175,000	3,961,679
	1,600,000	1,379,962
Duke University 2.83% due 10/01/55	7,894,000	5,324,732
Children's Hospital Corp. 2.59% due 02/01/50	7,100,000	4,321,653
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	3,881,630
APi Group DE, Inc. 4.13% due 07/15/29 ⁴	4,150,000	3,439,603
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴	3,900,000	3,274,831
CPI CG, Inc. 8.63% due 03/15/26 ⁴	3,332,000	3,274,281
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	2,571,839
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,513,115
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	3,500,000	2,318,693
Tenet Healthcare Corp. 4.63% due 06/15/28 ⁴	2,056,000	1,839,587
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,664,266
Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,528,726
Aetna, Inc. 6.75% due 12/15/37	1,150,000	1,233,486
Reynolds American, Inc. 6.15% due 09/15/43	1,340,000	1,195,189
Molina Healthcare, Inc. 4.38% due 06/15/28 ⁴	1,290,000	1,177,241
Humana, Inc. 0.65% due 08/03/23	1,000,000	974,210
Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,050,000	810,653
AmerisourceBergen Corp. 0.74% due 03/15/23	358,000	354,984
Total Consumer, Non-cyclical		723,812,936
Industrial - 3.3%		
Boeing Co. 5.81% due 05/01/50	114,650,000	106,300,711
	68,110,000	64,947,140
	7,150,000	7,071,190
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	66,638,655	51,023,885
TD SYNEX Corp. 2.65% due 08/09/31	40,600,000	30,751,912
	20,500,000	16,537,934
Cellnex Finance Company S.A. 3.88% due 07/07/41 ⁴	68,935,000	47,151,540
Vontier Corp. 2.95% due 04/01/31	34,250,000	24,747,954
	19,150,000	15,301,531
Flowerserve Corp. 3.50% due 10/01/30	22,340,000	18,621,723
	19,800,000	14,831,092
Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	32,065,198
Acuity Brands Lighting, Inc. 2.15% due 12/15/30	34,050,000	26,148,660
Stadco LA, LLC 3.75% due 05/15/56 ^{†††}	31,000,000	21,365,200
Owens Corning 3.88% due 06/01/30	21,890,000	19,450,120
GATX Corp. 4.00% due 06/30/30	14,265,000	12,640,726
	1,650,000	1,381,360
	400,000	379,934
Weir Group plc 2.20% due 05/13/26 ⁴	12,815,000	11,364,929
TFI International, Inc. 3.35% due 01/05/33 ^{†††}	14,000,000	10,904,320
Artera Services LLC 9.03% due 12/04/25 ⁴	8,490,000	7,072,934
Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	6,293,294
Hillenbrand, Inc. 3.75% due 03/01/31	7,650,000	6,273,000
Mueller Water Products, Inc. 4.00% due 06/15/29 ⁴	5,750,000	5,052,812
Virgin Media Vendor Financing Notes III DAC 4.88% due 07/15/28	GBP 5,000,000	4,866,417
Huntington Ingalls Industries, Inc. 2.04% due 08/16/28	5,150,000	4,244,879
Penske Truck Leasing Company, LP / PTL Finance Corp. 1.70% due 06/15/26 ⁴	1,620,000	1,417,155
Trimble, Inc. 4.15% due 06/15/23	1,155,000	1,146,976

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	Face Amount	Value
CORPORATE BONDS^{††} - 31.1% (continued)		
Industrial - 3.3% (continued)		
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁴	677,000	\$ 536,541
Howmet Aerospace, Inc. 5.95% due 02/01/37	525,000	509,642
Adevinta ASA 3.00% due 11/15/27	EUR 417,000	394,134
Martin Marietta Materials, Inc. 0.65% due 07/15/23	360,000	350,718
JELD-WEN, Inc. 6.25% due 05/15/25 ⁴	300,000	280,603
Fortune Brands Innovations, Inc. 4.50% due 03/25/52	300,000	225,227
Carlisle Companies, Inc. 0.55% due 09/01/23	220,000	212,874
Hexcel Corp. 4.20% due 02/15/27	180,000	166,233
Canadian National Railway Co. 6.71% due 07/15/36	110,000	121,266
Total Industrial		<u>572,151,764</u>
Consumer, Cyclical - 3.2%		
Marriott International, Inc. 4.63% due 06/15/30	38,685,000	36,097,512
2.85% due 04/15/31	33,790,000	27,362,556
3.50% due 10/15/32	25,885,000	21,532,787
2.75% due 10/15/33	25,150,000	19,187,134
Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴	46,725,000	47,750,181
Alt-2 Structured Trust 2.95% due 05/14/31 ^{0,†††}	53,386,849	47,053,567
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴	45,200,000	44,096,297
Hyatt Hotels Corp. 6.00% due 04/23/30	23,885,000	23,364,908
5.63% due 04/23/25	18,750,000	18,605,331
1.30% due 10/01/23	1,660,000	1,613,611
Hilton Domestic Operating Company, Inc. 3.75% due 05/01/29 ⁴	34,089,000	29,486,985
4.00% due 05/01/31 ⁴	5,900,000	4,936,117
3.63% due 02/15/32 ⁴	1,900,000	1,521,520
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴	35,057,259	34,853,992
Choice Hotels International, Inc. 3.70% due 01/15/31	40,900,000	34,669,044
Ferguson Finance plc 3.25% due 06/02/30 ⁴	17,904,000	15,180,123
4.65% due 04/20/32 ⁴	5,200,000	4,732,326
Warnermedia Holdings, Inc. 5.14% due 03/15/52 ⁴	27,350,000	19,882,532
British Airways Class A Pass Through Trust 2.90% due 03/15/35 ⁴	15,153,927	12,335,704
4.25% due 11/15/32 ⁴	5,210,321	4,660,817
1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 ⁴	13,135,000	10,636,854
3.88% due 01/15/28 ⁴	6,940,000	6,208,146
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	8,498,715	7,336,833
3.20% due 06/15/28	5,324,300	4,617,352
3.00% due 10/15/28	3,852,680	3,338,269
3.15% due 02/15/32	159,919	132,342
Steelcase, Inc. 5.13% due 01/18/29	17,427,000	15,182,577
Whirlpool Corp. 4.60% due 05/15/50	16,920,000	13,449,681
Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	15,178,000	11,165,618
WGM Acquisition Corp. 3.00% due 02/15/31 ⁴	12,444,000	9,943,876
Air Canada 3.88% due 08/15/26 ⁴	8,650,000	7,661,588
Levi Strauss & Co. 3.50% due 03/01/31 ⁴	6,100,000	4,841,509
Allison Transmission, Inc. 3.75% due 01/30/31 ⁴	5,411,000	4,450,548
Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.75% due 10/20/28 ⁴	3,800,000	3,571,898
JB Poindexter & Company, Inc. 7.13% due 04/15/26 ⁴	2,850,000	2,750,250
United Airlines, Inc. 4.38% due 04/15/26 ⁴	1,750,000	1,622,121
Brunswick Corp. 5.10% due 04/01/52	2,030,000	1,458,746
PulteGroup, Inc. 6.38% due 05/15/33	1,400,000	1,396,575
HP Communities LLC 5.86% due 09/15/53 ⁴	1,420,000	1,349,621
Lear Corp. 5.25% due 05/15/49	1,360,000	1,113,492
NVR, Inc. 3.00% due 05/15/30	1,200,000	1,007,391
JetBlue Class A Pass Through Trust 4.00% due 11/15/32	130,369	115,906
Total Consumer, Cyclical		<u>562,274,237</u>
Communications - 2.3%		
Level 3 Financing, Inc. 3.63% due 01/15/29 ⁴	34,600,000	25,335,539
4.25% due 07/01/28 ⁴	30,998,000	24,417,125
3.88% due 11/15/29 ⁴	20,300,000	16,019,448
3.75% due 07/15/29 ⁴	13,950,000	10,035,214

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	Face Amount	Value
CORPORATE BONDS^{††} - 31.1% (continued)		
Communications - 2.3% (continued)		
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	53,050,000	\$ 41,299,836
3.90% due 06/01/52	21,650,000	13,592,443
2.25% due 01/15/29	2,500,000	2,012,193
British Telecommunications plc		
4.88% due 11/23/81 ^{3,4}	47,450,000	37,328,592
4.25% due 11/23/81 ^{3,4}	8,250,000	6,901,781
9.63% due 12/15/30	2,310,000	2,766,292
Vodafone Group plc		
4.13% due 06/04/81 ³	40,375,000	29,966,782
Paramount Global		
4.95% due 05/19/50	39,600,000	28,805,755
Rogers Communications, Inc.		
4.55% due 03/15/52 ⁴	29,625,000	22,967,849
Altice France S.A.		
5.13% due 07/15/29 ⁴	17,600,000	13,195,480
5.13% due 01/15/29 ⁴	2,290,000	1,721,876
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	17,850,000	14,912,336
Go Daddy Operating Company LLC / GD Finance Co., Inc.		
3.50% due 03/01/29 ⁴	16,888,000	14,138,497
CSC Holdings LLC		
3.38% due 02/15/31 ⁴	14,175,000	9,244,018
4.13% due 12/01/30 ⁴	5,741,000	4,052,170
T-Mobile USA, Inc.		
2.63% due 04/15/26	13,850,000	12,692,294
VeriSign, Inc.		
2.70% due 06/15/31	13,162,000	10,719,349
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁴	12,010,000	9,910,772
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 ⁴	10,838,000	8,978,288
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁴	11,415,000	8,386,600
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁴	6,450,000	5,637,992
McGraw-Hill Education, Inc.		
5.75% due 08/01/28 ⁴	6,033,000	5,069,952
Lamar Media Corp.		
3.63% due 01/15/31	3,876,000	3,204,396
UPC Broadband Finco BV		
4.88% due 07/15/31 ⁴	3,450,000	2,869,693
Corning, Inc.		
4.38% due 11/15/57	2,500,000	1,938,283
Interpublic Group of Companies, Inc.		
3.38% due 03/01/41	1,950,000	1,368,238
2.40% due 03/01/31	350,000	276,259
Ziggo BV		
4.88% due 01/15/30 ⁴	1,958,000	1,638,396
Koninklijke KPN N.V.		
8.38% due 10/01/30	1,140,000	1,272,946
Match Group Holdings II LLC		
4.13% due 08/01/30 ⁴	1,250,000	1,020,460
Virgin Media Finance plc		
5.00% due 07/15/30 ⁴	850,000	681,751
Motorola Solutions, Inc.		
5.50% due 09/01/44	360,000	324,138
Total Communications		394,703,033
Energy - 1.3%		
BP Capital Markets plc		
4.88% ^{3,6}	114,865,000	100,506,875
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ⁴	43,921,000	33,959,191
2.94% due 09/30/40 ⁴	20,010,071	16,066,035
ITT Holdings LLC		
6.50% due 08/01/29 ⁴	38,356,000	32,301,122
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	15,975,000	14,431,741
NuStar Logistics, LP		
6.38% due 10/01/30	13,028,000	12,046,532
5.63% due 04/28/27	1,799,000	1,682,168
Parkland Corp.		
4.63% due 05/01/30 ⁴	8,000,000	6,620,000
DT Midstream, Inc.		
4.30% due 04/15/32 ⁴	3,250,000	2,855,271
4.13% due 06/15/29 ⁴	550,000	472,510
Valero Energy Corp.		
7.50% due 04/15/32	2,530,000	2,843,647
4.00% due 06/01/52	290,000	217,856
Halliburton Co.		
7.45% due 09/15/39	1,100,000	1,240,393
Enterprise Products Operating LLC		
5.10% due 02/15/45	1,340,000	1,204,256
Magellan Midstream Partners, LP		
3.95% due 03/01/50	1,600,000	1,170,832
Enbridge Energy Partners, LP		
7.38% due 10/15/45	1,040,000	1,161,653
ONEOK Partners, LP		
6.20% due 09/15/43	680,000	645,590
ONEOK, Inc.		
4.50% due 03/15/50	850,000	632,925
Total Energy		230,058,597
Basic Materials - 1.2%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ⁴	48,900,000	40,809,282
4.20% due 05/13/50 ⁴	26,390,000	18,641,236
Anglo American Capital plc		
5.63% due 04/01/30 ⁴	21,100,000	20,946,730
2.63% due 09/10/30 ⁴	18,000,000	14,628,329
3.95% due 09/10/50 ⁴	14,140,000	10,326,930
2.88% due 03/17/31 ⁴	70,000	57,156

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 31.1% (continued)		
Basic Materials - 1.2% (continued)		
Alcoa Nederland Holding BV		
4.13% due 03/31/29 ⁴	8,600,000	\$ 7,629,564
5.50% due 12/15/27 ⁴	6,525,000	6,287,886
6.13% due 05/15/28 ⁴	2,800,000	2,758,336
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	18,630,000	16,591,878
Valvoline, Inc.		
3.63% due 06/15/31 ⁴	18,300,000	15,015,699
Yamana Gold, Inc.		
2.63% due 08/15/31	14,350,000	10,715,474
4.63% due 12/15/27	3,000,000	2,808,220
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	12,040,000	9,481,066
INEOS Quattro Finance 2 plc		
2.50% due 01/15/26	EUR 8,500,000	7,714,763
Steel Dynamics, Inc.		
2.40% due 06/15/25	5,950,000	5,579,197
Nucor Corp.		
2.00% due 06/01/25	5,000,000	4,653,185
Southern Copper Corp.		
7.50% due 07/27/35	1,250,000	1,451,888
Albemarle Corp.		
5.45% due 12/01/44	1,500,000	1,355,457
ArcelorMittal S.A.		
6.75% due 03/01/41	1,000,000	964,300
Total Basic Materials		198,416,576
Technology - 1.1%		
Broadcom, Inc.		
4.93% due 05/15/37 ⁴	33,182,000	28,946,824
4.15% due 11/15/30	19,480,000	17,457,044
3.19% due 11/15/36 ⁴	3,135,000	2,251,833
2.60% due 02/15/33 ⁴	1,660,000	1,245,991
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	42,240,000	34,807,289
Oracle Corp.		
3.95% due 03/25/51	38,750,000	27,607,021
6.13% due 07/08/39	1,190,000	1,183,658
Qorvo, Inc.		
4.38% due 10/15/29	21,000,000	18,569,040
3.38% due 04/01/31 ⁴	8,675,000	6,969,833
Leidos, Inc.		
2.30% due 02/15/31	20,050,000	15,359,412
4.38% due 05/15/30	2,650,000	2,389,662
MSCI, Inc.		
3.63% due 09/01/30 ⁴	17,718,000	14,728,087
3.88% due 02/15/31 ⁴	1,769,000	1,470,791
CGI, Inc.		
2.30% due 09/14/31	16,050,000	12,186,659
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁴	4,550,000	4,031,130
Microchip Technology, Inc.		
0.97% due 02/15/24	1,650,000	1,566,886
Skyworks Solutions, Inc.		
0.90% due 06/01/23	500,000	490,109
Total Technology		191,261,269
Utilities - 0.5%		
AES Corp.		
3.95% due 07/15/30 ⁴	27,890,000	24,598,980
3.30% due 07/15/25 ⁴	3,750,000	3,535,877
NRG Energy, Inc.		
2.45% due 12/02/27 ⁴	26,000,000	21,542,426
Alexander Funding Trust		
1.84% due 11/15/23 ⁴	14,400,000	13,794,506
Enel Finance America LLC		
2.88% due 07/12/41 ⁴	19,800,000	11,877,573
Clearway Energy Operating LLC		
3.75% due 02/15/31 ⁴	9,430,000	7,829,248
Entergy Texas, Inc.		
1.50% due 09/01/26	1,650,000	1,434,390
Indiana Michigan Power Co.		
6.05% due 03/15/37	1,310,000	1,350,288
Nevada Power Co.		
6.65% due 04/01/36	1,180,000	1,285,810
Southern Power Co.		
5.25% due 07/15/43	1,350,000	1,216,891
Consolidated Edison Company of New York, Inc.		
5.10% due 06/15/33	1,080,000	1,033,540
Dominion Energy, Inc.		
5.30% (3 Month USD LIBOR + 0.53%) due 09/15/23 ⁰	1,030,000	1,027,963
Atmos Energy Corp.		
0.63% due 03/09/23	800,000	794,115
OGE Energy Corp.		
0.70% due 05/26/23	360,000	353,619
IPALCO Enterprises, Inc.		
4.25% due 05/01/30	212,000	188,335
Total Utilities		91,863,561
Collateralized Loan Obligations - 0.0%		
Fontainebleau Vegas		
2.29% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 09/30/25 ⁰	5,263,449	5,277,976
Total Corporate Bonds		5,446,150,621
(Cost \$6,796,518,236)		
ASSET-BACKED SECURITIES^{††} - 25.8%		
Collateralized Loan Obligations - 16.5%		
LCCM Trust		
2021-FL3 A, 5.77% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{0,4}	98,500,000	94,445,760

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	Face Amount	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
2021-FL3 AS, 6.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 ^{0,4}	36,950,000	\$ 34,824,241
2021-FL3 B, 6.52% (1 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 11/15/38 ^{0,4}	21,450,000	20,270,020
LoanCore Issuer Ltd.		
2021-CRE6 B, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/15/38 ^{0,4}	44,000,000	41,926,438
2021-CRE4 C, 5.62% (30 Day Average SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{0,4}	25,982,000	24,767,778
2021-CRE6 C, 6.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{0,4}	22,825,000	21,530,982
2019-CRE2 AS, 5.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,4}	17,461,429	17,272,196
2021-CRE5 D, 7.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0,4}	14,350,000	13,088,675
2019-CRE2 B, 6.02% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{0,4}	11,575,000	11,237,524
2021-CRE4 D, 6.42% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 ^{0,7}	5,600,000	5,370,235
2019-CRE3 B, 5.92% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{0,7}	4,410,000	4,371,750
BXMT Ltd.		
2020-FL2 A, 5.34% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{0,4}	58,600,454	57,861,537
2020-FL3 AS, 5.67% (30 Day Average SOFR + 1.86%, Rate Floor: 1.75%) due 11/15/37 ^{0,4}	23,550,000	22,891,789
2020-FL2 B, 5.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 02/15/38 ^{0,4}	16,000,000	15,560,827
2020-FL3 C, 6.47% (30 Day Average SOFR + 2.66%, Rate Floor: 2.55%) due 11/15/37 ^{0,4}	16,125,000	15,392,237
2020-FL3 B, 6.07% (30 Day Average SOFR + 2.26%, Rate Floor: 2.15%) due 11/15/37 ^{0,4,7}	10,600,000	10,295,172
2020-FL2 C, 6.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,4,7}	5,360,000	5,160,817
2020-FL2 AS, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 02/15/38 ^{0,4,7}	5,200,000	5,100,439
Cerberus Loan Funding XXX, LP		
2020-3A A, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0,4}	100,000,001	97,817,890
2020-3A B, 6.58% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0,4}	10,200,000	9,777,808
Woodmont Trust		
2020-7A A1A, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0,4}	83,000,000	82,250,087
2020-7A B, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{0,4}	13,500,000	13,060,661
2020-7A A2, 6.33% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 ^{0,4}	7,000,000	6,849,752

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
Cerberus Loan Funding XXXII, LP		
2021-2A A, 5.70% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0.4}	65,000,000	\$ 62,475,471
2021-2A C, 6.93% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{0.4}	20,925,000	19,410,769
2021-2A B, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{0.4}	19,200,000	18,180,259
HERA Commercial Mortgage Ltd.		
2021-FL1 B, 5.94% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{0.4}	49,562,000	46,143,659
2021-FL1 AS, 5.64% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 ^{0.4}	28,000,000	26,163,704
2021-FL1 C, 6.29% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 ^{0.4}	19,200,000	17,946,518
2021-FL1 A, 5.39% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{0.7}	10,000,000	9,649,236
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 6.62% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0.4}	104,600,000	97,437,002
Palmer Square Loan Funding Ltd.		
2022-1A A2, 5.46% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0.4}	23,000,000	22,129,195
2021-3A B, 5.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 ^{0.4}	22,500,000	21,302,561
2021-1A A2, 5.49% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{0.4}	19,000,000	18,443,610
2021-2A B, 6.08% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{0.4}	10,500,000	10,030,538
2021-1A B, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{0.4}	7,100,000	6,808,653
2021-2A C, 7.08% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{0.4}	7,000,000	6,663,274
ABPCI Direct Lending Fund CLO II LLC		
2021-1A AIR, 5.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{0.4}	83,450,000	80,399,427
Cerberus Loan Funding XXXI, LP		
2021-1A A, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{0.4}	68,987,961	67,852,295
2021-1A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{0.4}	12,000,000	11,393,968
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 5.83% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{0.4}	76,300,000	74,721,193
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A AIR, 5.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{0.4}	50,650,000	49,317,946
2021-5A A2R, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{0.4}	15,975,000	15,221,237

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 5.78% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0,4}	33,500,000	\$ 32,685,588
2021-1A BR, 6.08% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 ^{0,4}	30,400,000	28,826,894
KREF Funding V LLC		
6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0,†††}	61,764,895	61,465,336
0.15% due 06/25/26 ^{†††,9}	313,636,364	12,545
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 5.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0,4}	59,500,000	57,205,995
2021-1A B12, 6.24% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 ^{0,4}	2,500,000	2,347,243
ABPCI Direct Lending Fund IX LLC		
2021-9A A1R, 5.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 ^{0,4}	34,150,000	33,172,569
2021-9A A2R, 6.16% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{0,4}	26,000,000	24,946,329
Cerberus Loan Funding XXVI, LP		
2021-1A AR, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{0,4}	55,700,000	54,879,684
2021-1A BR, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ^{0,4}	3,250,000	3,170,638
CHCP Ltd.		
2021-FL1 A, 5.49% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0,4}	26,274,365	25,495,753
2021-FL1 AS, 5.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 ^{0,4}	22,250,000	21,346,156
2021-FL1 B, 6.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,4,7}	6,600,000	6,303,528
2021-FL1 C, 6.54% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{0,4,7}	2,950,000	2,734,272
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 5.88% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,4}	46,200,000	43,326,568
2021-9A BR, 6.03% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 10/15/33 ^{0,4}	6,700,000	6,145,915
2021-9A A1TR, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 10/15/33 ^{0,4}	3,450,000	3,299,072
FS Rialto		
2021-FL3 C, 6.38% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{0,4}	31,150,000	29,451,300
2021-FL2 C, 6.38% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 05/16/38 ^{0,4}	15,665,000	14,923,615
2021-FL3 B, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 ^{0,7}	8,000,000	7,613,849

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
Owl Rock CLO IV Ltd.		
2021-4A AIR, 6.28% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0,4}	36,500,000	\$ 34,873,852
2021-4A A2R, 6.58% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{0,4}	16,750,000	15,654,661
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A AIR, 5.79% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31 ^{0,4}	39,500,000	38,066,983
2021-7A A2R, 6.21% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 10/20/31 ^{0,4}	8,250,000	7,820,057
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 5.38% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	44,300,000	43,270,012
2018-11A C, 6.58% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	2,300,000	2,155,197
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 5.64% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{0,4}	34,500,000	33,068,974
2021-3A B, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{0,4}	9,500,000	8,702,557
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A B, 5.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{0,4}	35,900,000	34,524,840
2021-9A C, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0,4}	3,900,000	3,641,973
Cerberus Loan Funding XXXV, LP		
2021-5A A, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{0,4}	30,750,000	29,320,964
2021-5A B, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 ^{0,4}	8,000,000	7,490,776
ACRES Commercial Realty Ltd.		
2021-FL1 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{0,4}	13,092,000	12,402,071
2021-FL1 D, 6.98% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{0,4}	11,750,000	11,133,970
2021-FL2 B, 6.58% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/37 ^{0,7}	10,100,000	9,751,862
2021-FL2 AS, 6.08% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 ^{0,7}	3,500,000	3,345,217
LCM XXIV Ltd.		
2021-24A BR, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{0,4}	24,200,000	23,351,807
2021-24A CR, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 ^{0,4}	13,050,000	12,078,943
Golub Capital Partners CLO 16 Ltd.		
2021-16A AIR2, 5.97% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0,4}	26,750,000	25,627,351

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
2021-16A A2R2, 6.16% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{0,4} Madison Park Funding XLVIII Ltd.	9,000,000	\$ 8,590,318
2021-48A B, 5.68% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0,4}	27,500,000	26,590,789
2021-48A C, 6.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0,4}	5,900,000	5,591,592
Golub Capital Partners CLO 49M Ltd.		
2021-49A BR, 6.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 ^{0,4}	21,695,000	19,843,386
2021-49A CR, 6.84% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 ^{0,4} BDS Ltd.	12,600,000	10,997,596
2021-FL9 C, 6.24% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 ^{0,4}	19,500,000	18,203,851
2020-FL5 B, 6.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 ^{0,7}	4,400,000	4,318,580
2021-FL9 D, 6.59% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/16/38 ^{0,7}	4,400,000	4,024,814
2020-FL5 AS, 5.79% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 02/16/37 ^{0,7} Golub Capital Partners CLO 17 Ltd.	3,200,000	3,146,057
2017-17A A1R, 6.01% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,4} BCC Middle Market CLO LLC	29,900,000	29,415,378
2021-1A A1R, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0,4} Neuberger Berman Loan Advisers CLO 40 Ltd.	30,450,000	29,398,787
2021-40A B, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{0,4}	26,700,000	25,731,116
2021-40A C, 5.83% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{0,4} MidOcean Credit CLO VII	2,000,000	1,868,480
2020-7A BR, 5.68% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{0,4} OCP CLO Ltd.	27,500,000	26,503,606
2020-4A A2RR, 5.78% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{0,4} STWD Ltd.	25,500,000	24,992,397
2019-FL1 B, 6.04% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 07/15/38 ^{0,4}	11,210,000	10,959,933
2019-FL1 C, 6.39% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 07/15/38 ^{0,7}	8,800,000	8,540,491
2021-FL2 C, 6.43% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 ^{0,7}	2,820,000	2,630,241
2019-FL1 AS, 5.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 07/15/38 ^{0,7} BSPDF Issuer Ltd.	2,200,000	2,162,170
2021-FL1 C, 6.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ^{0,4}	15,300,000	14,277,440

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
2021-FL1 B, 6.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/36 ^{0,7}	6,500,000	\$ 6,126,817
2021-FL1 D, 7.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ^{0,7}	3,500,000	3,107,684
Madison Park Funding LIII Ltd.		
2022-53A B, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4}	24,000,000	22,834,049
Venture XIV CLO Ltd.		
2020-14A CRR, 6.99% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0,4}	22,725,000	21,942,846
Magnetite XXIX Ltd.		
2021-29A B, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{0,4}	15,100,000	14,575,141
2021-29A C, 5.73% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{0,4}	7,700,000	7,228,721
Apres Static CLO Ltd.		
2020-1A A2R, 5.78% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{0,4}	21,750,000	21,400,778
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.51% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{0,4}	21,171,638	20,863,785
Golub Capital Partners CLO 54M L.P		
2021-54A B, 6.38% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{0,4}	21,000,000	19,586,820
Marathon CLO V Ltd.		
2017-5A A2R, 6.13% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	18,020,137	17,894,738
2017-5A A1R, 5.55% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	519,506	518,294
AMMC CLO XIV Ltd.		
2021-14A A2R2, 5.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{0,4}	18,290,000	17,968,336
Recette CLO Ltd.		
2021-1A BRR, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{0,4}	9,800,000	9,308,694
2021-1A CRR, 5.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 ^{0,4}	9,200,000	8,417,856
Anchorage Capital CLO 6 Ltd.		
2021-6A CRR, 6.28% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 ^{0,4}	18,585,000	17,641,252
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 5.63% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{0,4}	14,100,000	13,628,956
2021-32A CR, 5.93% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 ^{0,4}	4,200,000	3,932,899
BSPRT Issuer Ltd.		
2021-FL7 C, 6.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ^{0,7}	7,250,000	6,903,691
2021-FL6 C, 6.37% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{0,7}	5,550,000	5,221,721

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
2021-FL7 B, 6.37% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/38 ^{0,7} Owl Rock CLO VI Ltd.	4,875,000	\$ 4,685,241
2021-6A B1, 6.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{0,4} KREF	17,450,000	16,809,065
2021-FL2 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0,4} Owl Rock CLO II Ltd.	16,600,000	15,863,279
2021-2A ALR, 5.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,4} Dryden 36 Senior Loan Fund	15,600,000	15,068,001
2020-36A CR3, 6.13% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{0,4} GPMT Ltd.	15,200,000	14,567,695
2019-FL2 C, 6.70% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{0,4} Golub Capital Partners CLO 25M Ltd.	13,587,897	13,543,177
2018-25A AR, 5.91% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4} Octagon Investment Partners 49 Ltd.	13,078,511	12,856,307
2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4} Greystone Commercial Real Estate Notes	12,800,000	12,328,187
2021-FL3 C, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/15/39 ^{0,4} Lake Shore MM CLO III LLC	12,000,000	11,042,752
2021-2A AIR, 5.56% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4} Neuberger Berman CLO XVI-S Ltd.	10,000,000	9,798,668
2021-16SA BR, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4} Golub Capital Partners CLO 54M, LP	10,200,000	9,719,892
2021-54A A, 6.06% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4} Neuberger Berman Loan Advisers CLO 47 Ltd.	10,000,000	9,533,537
2022-47A B, 5.63% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4} Boyce Park CLO Ltd.	9,000,000	8,561,020
2022-1A B1, 5.74% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4} Cerberus Loan Funding XXXVI, LP	8,800,000	8,388,266
2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4} Dryden 37 Senior Loan Fund	7,880,261	7,845,283
2015-37A Q, due 01/15/31 ^{4,10} ACRE Commercial Mortgage Ltd.	10,000,000	7,772,664
2021-FL4 B, 5.74% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{0,7}	3,100,000	2,960,778
2021-FL4 C, 6.09% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 12/18/37 ^{0,7}	3,100,000	2,917,296

Total Return Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
HGI CRE CLO Ltd.		
2021-FL2 B, 5.83% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 ^{0,7}	5,000,000	\$ 4,697,005
2021-FL2 C, 6.13% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 ^{0,7}	1,000,000	945,384
Owl Rock CLO I Ltd.		
2019-1A A, 6.48% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{0,4}	5,650,000	5,528,099
Shackleton CLO Ltd.		
2017-8A BR, 5.54% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{0,4}	5,510,000	5,414,755
VOYA CLO		
2021-2A BR, 6.23% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{0,4}	4,950,000	4,671,173
Stratus CLO Ltd.		
2021-1A B, 5.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{0,4}	4,500,000	4,311,970
Atlas Senior Loan Fund III Ltd.		
2017-1A BR, 5.95% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{0,4}	4,300,000	4,222,591
Elmwood CLO 19 Ltd.		
2022-6A B1, 6.67% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{0,4}	4,000,000	3,997,074
Northwoods Capital XII-B Ltd.		
2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4}	4,000,000	3,770,923
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{0,7}	3,800,000	3,553,434
BRSP Ltd.		
2021-FL1 D, 7.04% (1 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 08/19/38 ^{0,7}	3,800,000	3,495,065
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{4,10}	8,920,000	2,666,188
Wellfleet CLO Ltd.		
2018-2A A2R, 5.82% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4}	2,500,000	2,443,184
Allegro CLO VII Ltd.		
2018-1A C, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4}	2,500,000	2,336,722
FS Rialto Issuer LLC		
2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,7}	2,000,000	1,986,029
TRTX Issuer Ltd.		
2019-FL3 B, 6.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,7}	1,500,000	1,444,158
2019-FL3 A, 5.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 10/15/34 ^{0,7}	411,464	406,938
Voya CLO Ltd.		
2013-1A INC, due 10/15/30 ^{4,10}	10,575,071	1,750,280
Diamond CLO Ltd.		
2021-1A CR, 6.76% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0,4}	1,385,209	1,370,868

Total Return Bond Fund
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December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 25.8% (continued)		
Collateralized Loan Obligations - 16.5% (continued)		
Newfleet CLO Ltd.		
2018-1A AIR, 5.19% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{0,4}	584,857	\$ 582,899
Tremar Park CLO Ltd.		
2015-1A SUB, due 10/20/28 ^{4,10}	6,859,005	410,374
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 ^{4,10}	3,700,000	269,193
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 ^{4,10}	461,538	169,509
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 ^{4,10}	1,300,000	61,100
Atlas Senior Loan Fund IX Ltd.		
2018-9A SUB, due 04/20/28 ^{4,10}	1,200,000	59,208
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹⁰	2,375,019	17,005
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{4,10}	1,808,219	1,971
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{†††,7,10}	1,500,000	587
Total Collateralized Loan Obligations		2,890,184,940
Financial - 2.6%		
Strategic Partners Fund VIII LP		
6.68% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	51,900,000	51,941,001
6.33% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	21,900,000	21,917,301
Madison Avenue Secured Funding Trust		
2021-1, 5.07% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{0,†††,4}	70,150,000	70,150,000
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	82,344,832	69,918,174
HV Eight LLC		
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{0,†††}	EUR 51,600,000	55,264,003
HarbourVest Structured Solutions IV Holdings, LP		
6.12% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	19,956,425	19,962,611
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	EUR 11,100,000	11,888,187
Project Onyx		
5.99% (3 Month Term SOFR + 2.40%, Rate Floor: 2.30%) due 01/26/27 ^{0,†††}	31,000,000	31,033,150
Thunderbird A		
5.50% due 03/01/37 ^{†††}	21,650,699	21,109,432
Ceamar Finance LLC		
3.69% due 03/22/31 ^{†††}	22,568,371	20,675,110
Lightning A		
5.50% due 03/01/37 ^{†††}	21,167,980	20,638,781
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	18,472,160	17,749,529
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	12,950,968	12,319,278
Aesf Vi Verdi, LP		
5.82% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	7,705,292	7,710,121
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR 3,871,856	4,146,788
Oxford Finance Funding		
2020-1A, 3.10% due 02/15/28 ⁴	10,666,127	10,548,242
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁴	2,181,535	2,135,291
Total Financial		449,106,999
Transport-Aircraft - 2.2%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁴	64,924,383	51,857,104
2021-2A, 2.80% due 01/15/47 ⁴	23,114,195	18,604,031
2020-1A, 3.35% due 01/16/40 ⁴	16,352,593	13,098,947
2019-1, 3.84% due 05/15/39 ⁴	7,707,258	5,029,127
2017-1A, 3.97% due 05/16/42 ⁴	4,656,929	3,611,474
2019-2, 3.38% due 10/16/39 ⁴	1,961,469	1,451,541

Total Return Bond Fund
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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 25.8% (continued)		
Transport-Aircraft - 2.2% (continued)		
Castlake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁴	53,144,618	\$ 44,643,605
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 ⁴	44,840,459	37,663,820
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	34,077,456	29,500,390
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 ⁴	36,280,428	29,080,951
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	35,060,491	27,797,041
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	27,811,992	21,029,148
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁴	27,761,132	20,960,210
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	24,753,064	19,184,368
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	17,070,767	15,237,109
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	19,218,514	14,539,857
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁴	11,321,902	9,167,600
2017-1, 4.58% due 02/15/42 ⁴	4,431,267	4,019,273
Castlake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	12,643,156	11,081,563
2016-1, 4.45% due 08/15/41	63,644	55,404
Raspro Trust		
2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,4}	10,637,384	10,502,768
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁴	1,359,300	1,104,912
Stripes Aircraft Ltd.		
2013-1 A1, 7.85% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{0,†††}	73,954	71,477
Total Transport-Aircraft		389,291,720
Whole Business - 1.5%		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁴	95,355,125	80,590,909
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁴	29,845,500	23,345,329
2022-1A, 3.13% due 01/25/52 ⁴	23,323,750	19,043,818
Taco Bell Funding LLC		
2021-1A, 2.29% due 08/25/51 ⁴	23,334,300	18,746,030
2016-1A, 4.97% due 05/25/46 ⁴	14,505,750	13,913,393
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ⁴	25,245,000	21,334,045
2022-1A, 3.73% due 03/05/52 ⁴	10,274,250	8,829,865
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 ⁴	28,787,250	21,570,373
2020-1, 2.84% due 01/30/51 ⁴	9,628,500	7,713,189
Domino's Pizza Master Issuer LLC		
2021-1A, 3.15% due 04/25/51 ⁴	9,191,035	7,347,249
2017-1A, 4.12% due 07/25/47 ⁴	7,905,750	7,245,027
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	12,312,300	11,326,183
2019-1A, 4.08% due 06/15/49 ⁴	1,524,250	1,351,562
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ⁴	7,636,478	6,962,818
2021-1A, 2.79% due 11/20/51 ⁴	6,682,500	5,147,837
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51 ⁴	11,443,150	8,278,101
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 ⁴	3,356,100	3,297,664
Total Whole Business		266,043,392
Net Lease - 0.9%		
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	27,434,316	25,379,648

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	Face Amount	Value
ASSET-BACKED SECURITIES[†] - 25.8% (continued)		
Net Lease - 0.9% (continued)		
2016-1A, 4.32% due 10/20/46 ⁴	11,127,949	\$ 10,186,479
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62 ⁴	20,228,265	18,996,301
2020-1, 2.28% due 07/15/60 ⁴	9,991,321	8,720,191
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁴	22,074,520	19,232,547
2021-1A, 2.76% due 08/15/51 ⁴	6,590,375	4,880,529
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁴	19,915,294	16,316,535
2020-1A, 3.25% due 02/15/50 ⁴	3,411,814	2,906,637
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51 ⁴	10,050,000	8,268,134
2021-1, 3.04% due 07/20/51 ⁴	5,050,000	3,895,910
2021-1, 3.44% due 07/20/51 ⁴	3,215,000	2,512,821
2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,470,936
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ⁴	15,000,000	13,177,943
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁴	9,567,622	8,975,508
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,215,148
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ⁴	4,355,308	3,433,534
STORE Master Funding LLC		
2021-1A, 3.70% due 06/20/51 ⁴	3,556,128	2,653,341
Capital Automotive LLC		
2017-1A, 4.18% due 04/15/47 ⁴	268,497	257,505
Total Net Lease		<u>160,479,647</u>
Collateralized Debt Obligations - 0.7%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ⁴	108,450,000	92,448,159
Anchorage Credit Funding 3 Ltd.		
2021-3A AIR, 2.87% due 01/28/39 ^{4,7}	39,003,649	34,098,492
Anchorage Credit Funding Ltd.		
2021-13A C2, 3.65% due 07/27/39 ⁷	1,950,000	1,566,751
Total Collateralized Debt Obligations		<u>128,113,402</u>
Single Family Residence - 0.7%		
FirstKey Homes Trust		
2020-SFR2, 4.50% due 10/19/37 ⁴	21,640,000	19,204,864
2020-SFR2, 4.00% due 10/19/37 ⁴	20,340,000	17,853,598
2020-SFR2, 3.37% due 10/19/37 ⁴	13,010,000	11,272,984
2021-SFR1, 2.19% due 08/17/38 ⁴	8,174,000	6,861,714
Home Partners of America Trust		
2021-2, 2.65% due 12/17/26 ⁴	46,910,069	38,795,406
2021-3, 2.80% due 01/17/41 ⁴	15,572,020	12,903,444
Tricon Residential Trust		
2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	5,953,861
Total Single Family Residence		<u>112,845,871</u>
Infrastructure - 0.4%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	35,890,273
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁴	20,888,510	20,665,659
SBA Tower Trust		
6.56% due 01/15/28 ⁴	3,766,000	3,771,900
Hotwire Funding LLC		
2021-1, 2.66% due 11/20/51 ⁴	4,025,000	3,338,946
Total Infrastructure		<u>63,666,778</u>
Transport-Container - 0.3%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	51,186,766	46,344,979
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	10,890,000	9,466,235
Total Transport-Container		<u>55,811,214</u>
Insurance - 0.0%		
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 ⁴	2,379,412	2,225,264
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56 ⁴	1,728,924	1,619,682
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 ⁴	776,396	750,898
Total Insurance		<u>4,595,844</u>
Total Asset-Backed Securities		<u>4,520,139,807</u>
(Cost \$4,868,673,888)		

Total Return Bond Fund
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December 31, 2022

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2%		
Residential Mortgage-Backed Securities - 9.5%		
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{0,4}	70,660,223	67,516,027
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0,4}	61,583,426	55,594,142
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{0,4}	41,508,912	37,923,389
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{0,4}	28,278,827	26,678,820
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{4,11}	81,095,080	71,824,817
2021-C, 1.62% due 03/01/61 ^{4,11}	67,988,810	61,106,099
2021-HE1, 5.43% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{0,4}	7,500,000	7,231,726
FKRT		
2.21% due 11/30/58 ^{†††,7}	117,200,000	112,497,936
PRPM LLC		
2021-5, 1.79% due 06/25/26 ^{4,11}	63,865,183	57,828,556
2021-8, 1.74% (WAC) due 09/25/26 ^{0,4}	34,573,589	30,975,885
2022-1, 3.72% due 02/25/27 ^{4,11}	8,596,524	8,037,777
Legacy Mortgage Asset Trust		
2021-GS2, 1.75% due 04/25/61 ^{4,11}	41,389,167	37,411,300
2021-GS3, 1.75% due 07/25/61 ^{4,11}	36,981,242	33,427,126
2021-GS5, 2.25% due 07/25/67 ^{4,11}	23,495,765	21,032,165
Towd Point Revolving Trust		
4.83% due 09/25/64 ⁷	81,500,000	78,451,818
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁰	26,145,678	12,713,744
2007-HE5, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 ⁰	27,305,092	12,123,062
2006-HE6, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 09/25/36 ⁰	23,484,914	8,857,817
2006-HE5, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/36 ⁰	13,467,257	7,015,346
2006-HE4, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁰	8,480,020	4,424,353
2006-HE5, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 08/25/36 ⁰	8,069,480	4,135,050
2007-HE2, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 ⁰	8,311,077	4,045,513
2007-HE3, 4.50% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ⁰	5,725,840	2,944,542
2007-NC3, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 ⁰	3,534,622	2,464,989
2007-HE6, 4.45% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁰	2,528,678	2,198,757
2007-HE3, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ^{0,4}	2,085,611	1,305,799
2006-HE6, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36 ⁰	2,976,961	1,118,743
LSTAR Securities Investment Ltd.		
2021-1, 5.92% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/01/26 ^{0,7}	39,566,798	35,281,239
2021-2, 5.82% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 03/02/26 ^{0,7}	23,183,548	22,788,641

Total Return Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 ^{4,11}	61,057,986 \$	56,357,882
Home Equity Loan Trust		
2007-FRE1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁰	53,777,206	50,171,987
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ⁰	64,303,383	38,232,046
2006-WMC4, 4.51% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁰	11,864,561	6,361,187
2006-WMC3, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 ⁰	1,875,456	1,314,062
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{4,11}	42,377,699	40,799,668
Soundview Home Loan Trust		
2006-OPT5, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 ⁰	33,385,104	31,499,126
GSAMP Trust		
2007-NC1, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁰	25,887,879	13,743,518
2006-HE8, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁰	10,107,000	8,048,840
2006-NC2, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ⁰	12,391,343	6,845,197
2007-NC1, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 ⁰	5,775,964	2,847,196
Alternative Loan Trust		
2007-OA4, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 05/25/47 ⁰	16,067,973	13,475,719
2007-OH3, 4.97% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 ⁰	6,569,667	5,612,943
2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 ⁰	6,225,734	3,567,322
2007-OA7, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 ⁰	2,396,656	2,006,062
2007-OH3, 4.83% (1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 ⁰	653,048	548,145
NovaStar Mortgage Funding Trust Series		
2007-2, 4.59% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁰	23,698,476	22,807,667
2007-1, 4.52% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 ⁰	2,895,456	1,910,664
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 ^{0,4}	21,476,145	11,931,545
2006-WF1, 5.03% due 03/25/36	14,670,183	7,372,474
2007-AMC3, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ⁰	6,175,653	5,071,379
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,4}	13,557,790	12,159,408
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{0,4}	13,327,410	11,817,097
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 5.02% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁰	21,261,259	20,372,725

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
2006-BC4, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ⁰	2,130,819	\$ 2,062,348
2006-BC6, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁰	137,913	135,017
2006-OPT1, 4.65% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 ⁰	6,300	6,272
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 5.00% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 ⁰	16,761,000	14,731,035
2007-ASP1, 4.79% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 ⁰	8,354,297	3,299,805
2007-WM2, 4.60% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ⁰	6,400,632	2,834,813
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{0,4}	11,841,208	10,938,572
2022-NQM5, 5.71% due 08/25/67 ^{4,11}	9,897,569	9,481,888
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR10, 4.73% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ⁰	8,265,788	7,139,165
2006-AR9, 2.88% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁰	8,968,929	7,099,428
2006-AR9, 2.89% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁰	4,010,011	3,165,855
2006-7, 4.05% due 09/25/36	5,350,947	1,536,185
2006-8, 4.17% due 10/25/36	346,396	122,488
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 ^{0,4}	11,217,528	10,664,770
2020-1, 2.41% (WAC) due 02/25/50 ^{0,4}	8,628,868	8,242,911
IXIS Real Estate Capital Trust		
2007-HE1, 4.50% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 ⁰	32,937,009	8,323,722
2006-HE1, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁰	11,785,897	6,020,904
2007-HE1, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁰	6,250,973	1,579,744
2007-HE1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ⁰	5,870,805	1,483,684
2007-HE1, 4.45% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁰	4,884,238	1,234,201
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	18,123,974
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61 ^{0,4}	18,946,528	17,370,973
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁹	128,076,604	15,092,726
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{4,11}	14,852,624	14,516,241
GCAT 2022-NQM5 Trust		
2022-NQM5, 5.71% due 08/25/67 ^{4,11}	14,609,562	14,389,110
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 ^{4,11}	14,234,049	13,796,946
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 4.91% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 ⁰	32,515,610	9,694,363
2006-HE6, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 ⁰	8,236,829	4,015,637

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{0.7}	8,545,352 \$	8,224,460
2019-RM3, 2.80% (WAC) due 06/25/69 ^{0.7}	4,983,933	4,810,886
RALI Series Trust		
2007-QO4, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 ⁰	4,107,440	3,551,297
2006-QO2, 4.83% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁰	16,536,210	3,503,416
2007-QO2, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁰	7,527,349	2,726,649
2006-QO2, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ⁰	5,362,610	1,167,154
2006-QO6, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁰	4,715,292	1,073,213
2007-QO3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 ⁰	840,388	713,703
Ameriquest Mortgage Securities Trust		
2006-M3, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁰	27,219,281	8,866,893
2006-M3, 4.49% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁰	11,433,926	3,724,748
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 4.53% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.28%) due 11/25/36 ⁰	11,387,761	10,959,854
ABFC Trust		
2007-WMC1, 5.64% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 ⁰	15,627,261	10,798,791
First NLC Trust		
2005-4, 5.17% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ⁰	9,029,683	8,750,111
2005-1, 4.85% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 ⁰	2,262,971	1,882,352
Securitized Asset-Backed Receivables LLC Trust		
2006-WM4, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 ⁰	30,572,356	8,956,120
2006-HE2, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁰	3,377,427	1,388,118
Master Asset-Backed Securities Trust		
2006-WMC4, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁰	10,841,325	3,476,206
2006-NC2, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 ⁰	7,836,783	3,117,870
2006-WMC3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 ⁰	5,789,283	2,027,753
2007-WMC1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 ⁰	5,983,188	1,688,517
HarborView Mortgage Loan Trust		
2006-14, 4.64% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 ⁰	6,785,827	5,784,582
2006-12, 4.72% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁰	5,071,272	4,432,793
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 ^{4.11}	9,755,619	9,707,942
Fremont Home Loan Trust		
2006-E, 4.51% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 01/25/37 ⁰	11,921,610	5,345,935

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
2006-D, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ^o First Franklin Mortgage Loan Trust	10,598,722 \$	3,871,959
2006-FF16, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 12/25/36 ^o Securitized Asset-Backed Receivables LLC Trust 2007-BR2	20,852,336	8,895,194
2007-BR2, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^{o,4} Merrill Lynch Alternative Note Asset Trust Series	10,478,203	8,745,715
2007-A1, 4.85% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37 ^o	19,535,347	6,170,699
2007-A1, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 ^o Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG	7,408,130	2,318,167
2006-HE1, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 ^o CFMT LLC	8,595,642	8,283,873
2022-HB9, 3.25% (WAC) due 09/25/37 ^{o,7} Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series	9,140,239	8,263,272
2005-W4, 5.15% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 ^o Long Beach Mortgage Loan Trust	9,917,388	7,505,149
2006-8, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ^o	14,837,373	4,154,242
2006-6, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ^o	4,595,869	1,856,384
2006-8, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 ^o Option One Mortgage Loan Trust	3,959,818	1,104,829
2007-5, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 ^o	7,354,387	4,428,238
2007-2, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ^o Credit-Based Asset Servicing and Securitization LLC	5,076,457	2,456,760
2006-CB2, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ^o Lehman XS Trust Series	7,113,145	6,615,658
2007-2N, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^o	4,926,290	4,349,568
2007-15N, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.00%) due 08/25/37 ^o	1,359,953	1,210,436
2006-10N, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ^o WaMu Asset-Backed Certificates WaMu Series	318,605	290,181
2007-HE4, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ^o	5,122,069	3,641,383
2007-HE4, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ^o WaMu Mortgage Pass-Through Certificates Series Trust	3,459,898	2,092,930
2007-OA6, 2.86% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	4,764,037	3,793,067
2006-AR13, 2.93% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ^o	1,458,614	1,212,290

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
2006-AR11, 2.97% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ^o	665,082 \$	558,854
American Home Mortgage Assets Trust		
2006-4, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ^o	7,021,983	3,744,982
2006-6, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ^o	2,178,894	1,758,061
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AR4, 4.65% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 ^o	9,837,051	3,466,124
2007-OA2, 2.82% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ^o	2,210,621	1,864,096
GSAA Home Equity Trust		
2006-5, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 ^o	12,909,851	4,776,322
2007-7, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ^o	64,101	60,777
Impac Secured Assets CMN Owner Trust		
2005-2, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 ^o	5,392,658	4,739,819
OBX Trust		
2022-NQM8, 6.10% due 09/25/62 ^{4,11}	4,145,200	4,067,748
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 ^{o,4}	7,108,000	3,902,615
ASG Resecuritization Trust		
2010-3, 3.17% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{o,4}	2,709,628	2,475,332
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 4.97% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ^o	1,864,821	1,776,702
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 ^{4,11}	1,628,158	1,598,677
Countrywide Asset-Backed Certificates		
2005-15, 5.06% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 ^o	1,152,953	1,124,750
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{o,4}	986,853	942,787
Structured Asset Investment Loan Trust		
2006-3, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ^o	355,808	339,817
2004-BNC2, 5.59% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ^o	295,269	288,430
Nomura Resecuritization Trust		
2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{o,4}	649,079	582,011
Impac Secured Assets Trust		
2006-2, 4.73% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ^o	571,383	513,887
Alliance Bancorp Trust		
2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ^o	553,565	452,787
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	167,794	165,609
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.18% due 06/26/36 ⁴	124,853	108,859
Morgan Stanley Resecuritization Trust		
2014-R9, 3.18% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{o,4}	74,212	73,345

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Residential Mortgage-Backed Securities - 9.5% (continued)		
Irwin Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 ⁴	608	\$ 587
Total Residential Mortgage-Backed Securities		1,658,254,149
Government Agency - 7.6%		
Uniform MBS 30 Year		
due 02/01/23 ¹⁷	1,137,056,933	1,065,849,880
Fannie Mae		
2.40% due 03/01/40	27,004,000	19,315,205
3.83% due 05/01/49	19,000,000	16,082,373
2.27% due 10/01/41	16,935,000	11,302,906
3.42% due 09/01/47	12,366,861	10,419,414
2.57% due 08/01/51	12,327,488	9,152,022
2.07% due 10/01/50	12,984,305	9,038,760
due 12/25/43 ^{12,14}	11,664,319	8,811,113
2.00% due 09/01/50	11,649,846	8,007,981
2.31% due 10/01/41	9,435,000	6,344,242
1.76% due 08/01/40	9,360,000	6,272,439
2.17% due 03/01/51	8,638,000	5,825,035
2.44% due 10/01/51	8,500,000	5,407,267
2.10% due 07/01/50	7,391,476	5,167,748
2.43% due 12/01/51	7,401,000	5,004,479
2.49% due 12/01/39	6,680,994	4,985,062
2.41% due 12/01/41	7,100,000	4,839,448
3.05% due 03/01/50	5,963,870	4,798,972
due 10/25/43 ^{12,14}	5,840,322	4,435,312
2.94% due 03/01/52	5,771,768	4,407,536
2.51% due 10/01/46	5,633,368	4,266,450
4.07% due 05/01/49	4,658,721	4,170,824
2.52% due 12/01/41	5,260,672	3,961,820
2.17% due 10/01/50	5,116,543	3,581,375
2.99% due 01/01/40	4,429,000	3,461,310
3.50% due 02/01/48	3,802,455	3,252,592
4.24% due 08/01/48	3,400,000	3,090,314
2.54% due 12/01/39	3,668,665	2,847,234
2.42% due 10/01/51	3,426,890	2,456,965
2.36% due 01/01/42	3,500,000	2,361,592
2.96% due 10/01/49	2,821,551	2,212,110
3.26% due 11/01/46	2,349,163	1,967,363
2.92% due 03/01/50	2,333,989	1,813,883
2.69% due 02/01/52	2,467,757	1,810,033
2.51% due 07/01/50	2,351,128	1,732,626
2.62% due 12/01/51	2,314,031	1,685,922
2.93% due 03/01/52	2,073,065	1,590,367
2.34% due 09/01/39	2,130,653	1,541,923
2.68% due 04/01/50	1,897,193	1,443,646
3.46% due 08/01/49	1,654,897	1,388,171
3.74% due 02/01/48	1,232,383	1,076,830
4.05% due 09/01/48	1,139,383	1,025,946
2.32% due 07/01/50	1,356,452	963,799
2.25% due 10/01/50	1,250,393	905,525
3.96% due 06/01/49	946,972	801,338
3.60% due 10/01/47	912,683	783,093
3.01% due 04/01/42	1,050,000	761,319
4.00% due 12/01/38	768,631	737,155
2.65% due 12/01/51	986,160	715,211
3.18% due 09/01/42	837,483	700,134
3.50% due 12/01/46	731,706	678,659
3.63% due 01/01/37	702,897	622,410
3.91% due 07/01/49	664,254	596,390
4.50% due 03/01/48	590,068	577,802
3.36% due 12/01/39	681,125	559,983
3.50% due 12/01/45	598,783	557,218
4.00% due 01/01/46	565,534	541,691
2.75% due 11/01/31	609,861	536,591
3.50% due 11/01/47	555,394	514,829
2.56% due 05/01/39	593,563	451,887
3.00% due 07/01/46	496,106	444,358
4.50% due 02/01/45	311,415	305,922
4.33% due 09/01/48	328,309	305,446
4.22% due 04/01/49	315,000	277,665
5.00% due 12/01/44	251,427	253,363
3.50% due 08/01/43	216,482	202,406
5.00% due 05/01/44	200,957	201,463
4.50% due 05/01/47	173,887	170,819
2.06% due 09/01/36	140,000	100,554
2.28% due 01/01/51	69,391	49,476
Fannie Mae-Aces		
1.47% (WAC) due 03/25/35 ⁹	210,834,782	21,996,688
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 11/25/59	11,748,477	9,670,776
2.00% due 05/25/60	9,597,681	7,934,577
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 ^{9,4}	10,882,964	8,993,270
Freddie Mac		
3.26% due 09/01/45	2,156,791	1,836,733
5.00% due 09/01/52	1,141,210	1,146,470
4.50% due 08/01/52	1,173,072	1,137,855
1.96% due 05/01/50	1,548,717	1,029,669
3.50% due 01/01/44	853,095	797,932
4.00% due 02/01/46	617,248	588,520
4.00% due 01/15/46	536,326	527,453
4.00% due 11/01/45	500,874	480,610
3.00% due 08/01/46	527,772	473,227
4.50% due 06/01/48	234,296	229,918
Freddie Mac Multifamily Structured Pass Through Certificates		
0.64% (WAC) due 12/25/24 ⁹	41,690,257	373,040

Total Return Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Government Agency - 7.6% (continued)		
FREMF Mortgage Trust		
0.13% due 05/25/46 ^{4,9}	555,623,146	\$ 13,280
Total Government Agency		1,339,753,014
Commercial Mortgage-Backed Securities - 1.9%		
BX Commercial Mortgage Trust		
2021-VOLT, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{0,4}	60,050,000	55,844,602
2021-VOLT, 5.97% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 ^{0,4}	52,000,000	48,649,796
2019-XL, 6.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 10/15/36 ^{0,4}	6,162,500	5,929,757
2022-LP2, 6.30% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{0,4}	5,848,857	5,446,330
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.16% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{0,4}	14,350,000	13,593,735
2016-JP3, 3.40% (WAC) due 08/15/49 ⁹	10,290,000	8,498,905
2021-NYAH, 6.51% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 ^{0,4}	8,000,000	7,478,068
2016-JP3, 1.33% (WAC) due 08/15/49 ^{0,9}	59,788,323	2,327,338
SMRT		
2022-MINI, 6.29% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	32,500,000	30,219,790
Life Mortgage Trust		
2021-BMR, 6.67% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 03/15/38 ^{0,4}	19,167,918	18,085,684
2021-BMR, 6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/38 ^{0,4}	5,160,593	4,882,160
Extended Stay America Trust		
2021-ESH, 6.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{0,4}	12,202,403	11,682,036
2021-ESH, 6.02% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 ^{0,4}	6,296,440	6,043,716
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.62% (WAC) due 11/10/52 ^{0,9}	218,649,230	6,942,944
2019-GC41, 1.04% (WAC) due 08/10/56 ^{0,9}	103,380,484	4,771,102
2016-C2, 1.73% (WAC) due 08/10/49 ^{0,9}	32,488,458	1,487,916
2016-P4, 1.90% (WAC) due 07/10/49 ^{0,9}	28,283,143	1,378,945
2016-P5, 1.38% (WAC) due 10/10/49 ^{0,9}	25,315,638	993,515
2016-GC37, 1.65% (WAC) due 04/10/49 ^{0,9}	17,252,847	701,861
2015-GC35, 0.72% (WAC) due 11/10/48 ^{0,9}	28,495,612	461,367
2015-GC29, 1.02% (WAC) due 04/10/48 ^{0,9}	18,411,966	340,778
2016-C3, 1.00% (WAC) due 11/15/49 ^{0,9}	10,063,432	304,352
Wells Fargo Commercial Mortgage Trust		
2017-C38, 0.97% (WAC) due 07/15/50 ^{0,9}	65,601,079	2,122,759
2016-BNK1, 1.72% (WAC) due 08/15/49 ^{0,9}	34,912,421	1,637,235
2017-RB1, 1.20% (WAC) due 03/15/50 ^{0,9}	33,126,333	1,327,700
2016-C32, 4.73% (WAC) due 01/15/59 ^{0,9}	1,400,000	1,297,848
2017-C42, 0.86% (WAC) due 12/15/50 ^{0,9}	34,188,115	1,165,110
2016-C35, 1.88% (WAC) due 07/15/48 ^{0,9}	22,901,514	1,136,357
2015-NXS4, 1.02% (WAC) due 12/15/48 ^{0,9}	37,750,074	884,246
2017-RC1, 1.39% (WAC) due 01/15/60 ^{0,9}	17,161,571	786,765
2016-NXS5, 1.42% (WAC) due 01/15/59 ^{0,9}	22,269,251	715,293

Total Return Bond Fund
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	Face Amount [†]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Commercial Mortgage-Backed Securities - 1.9% (continued)		
2015-C30, 0.88% (WAC) due 09/15/58 ^{0,9}	28,972,802 \$	544,101
2015-P2, 0.93% (WAC) due 12/15/48 ^{0,9}	22,419,900	498,220
2016-C37, 0.81% (WAC) due 12/15/49 ^{0,9}	11,633,562	264,105
2015-NXS1, 1.07% (WAC) due 05/15/48 ^{0,9}	8,098,561	143,707
BENCHMARK Mortgage Trust		
2019-B14, 0.78% (WAC) due 12/15/62 ^{0,9}	108,603,163	3,448,411
2020-IG3, 3.13% (WAC) due 09/15/48 ^{0,4}	5,232,000	3,245,364
2018-B2, 0.41% (WAC) due 02/15/51 ^{0,9}	107,548,022	1,668,038
2018-B6, 0.41% (WAC) due 10/10/51 ^{0,9}	60,491,446	882,800
2018-B6, 4.61% (WAC) due 10/10/51 ⁰	750,000	658,831
GS Mortgage Securities Trust		
2020-GC45, 0.67% (WAC) due 02/13/53 ^{0,9}	153,250,475	4,985,958
2019-GC42, 0.81% (WAC) due 09/01/52 ^{0,9}	69,397,989	2,687,944
2017-GS6, 1.01% (WAC) due 05/10/50 ^{0,9}	41,195,804	1,464,601
2017-GS6, 3.87% due 05/10/50	521,000	452,940
2015-GC28, 0.97% (WAC) due 02/10/48 ^{0,9}	14,842,203	225,192
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4}	5,350,000	4,684,113
2020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4}	3,750,000	3,630,056
2020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4}	1,000,000	943,873
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.83% (WAC) due 10/15/50 ^{0,9}	125,926,009	3,670,290
2016-C4, 3.64% (WAC) due 12/15/49 ⁰	2,650,000	2,233,657
2016-C4, 0.75% (WAC) due 12/15/49 ^{0,9}	81,618,352	1,898,190
2016-C2, 1.49% (WAC) due 06/15/49 ^{0,9}	23,781,885	879,083
2017-C5, 0.89% (WAC) due 03/15/50 ^{0,9}	7,573,186	203,857
COMM Mortgage Trust		
2018-COR3, 0.44% (WAC) due 05/10/51 ^{0,9}	196,140,919	3,723,755
2015-CR26, 0.90% (WAC) due 10/10/48 ^{0,9}	76,704,440	1,477,665
2015-CR24, 0.69% (WAC) due 08/10/48 ^{0,9}	39,925,907	566,505
2015-CR23, 0.86% (WAC) due 05/10/48 ^{0,9}	35,844,880	550,645
2015-CR27, 0.91% (WAC) due 10/10/48 ^{0,9}	25,478,993	510,209
2013-CR13, 0.72% (WAC) due 11/10/46 ^{0,9}	34,561,914	176,235
2014-LC15, 1.05% (WAC) due 04/10/47 ^{0,9}	8,989,772	76,278
DBGS Mortgage Trust		
2018-C1, 4.63% (WAC) due 10/15/51 ⁰	7,588,000	6,680,336
KKR Industrial Portfolio Trust		
2021-KDIP, 5.87% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 ^{0,4}	6,562,500	6,144,475
BANK		
2020-BN25, 0.44% (WAC) due 01/15/63 ^{0,9}	140,000,000	3,443,790
2017-BNK6, 0.77% (WAC) due 07/15/60 ^{0,9}	39,426,426	1,042,214
2017-BNK4, 1.34% (WAC) due 05/15/50 ^{0,9}	10,792,715	474,130
CSAIL Commercial Mortgage Trust		
2019-C15, 1.03% (WAC) due 03/15/52 ^{0,9}	94,533,326	4,073,498
2015-C1, 0.82% (WAC) due 04/15/50 ^{0,9}	49,122,812	606,903
2016-C6, 1.86% (WAC) due 01/15/49 ^{0,9}	4,874,238	228,695
UBS Commercial Mortgage Trust		
2017-C2, 1.08% (WAC) due 08/15/50 ^{0,9}	39,302,178	1,460,453
2017-C5, 1.07% (WAC) due 11/15/50 ^{0,9}	42,443,082	1,393,075
CD Mortgage Trust		
2017-CD6, 0.88% (WAC) due 11/13/50 ^{0,9}	40,986,221	1,141,761
2016-CD1, 1.37% (WAC) due 08/10/49 ^{0,9}	29,419,259	1,045,649
2016-CD2, 0.56% (WAC) due 11/10/49 ^{0,9}	29,798,993	484,770

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.2% (continued)		
Commercial Mortgage-Backed Securities - 1.9% (continued)		
CD Commercial Mortgage Trust		
2017-CD4, 1.23% (WAC) due 05/10/50 ^{0,9}	25,818,276	\$ 1,022,435
2017-CD3, 0.97% (WAC) due 02/10/50 ^{0,9}	32,046,469	964,012
BBCMS Mortgage Trust		
2018-C2, 0.76% (WAC) due 12/15/51 ^{0,9}	57,473,944	1,968,121
CGMS Commercial Mortgage Trust		
2017-B1, 0.74% (WAC) due 08/15/50 ^{0,9}	59,435,764	1,637,170
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.03% (WAC) due 07/15/50 ^{0,9}	47,957,519	1,539,173
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.15% (WAC) due 02/15/48 ^{0,9}	66,865,352	1,245,320
2013-C12, 0.36% (WAC) due 07/15/45 ^{0,9}	24,917,029	14,165
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 0.87% (WAC) due 12/15/47 ^{0,9}	61,619,175	1,050,601
CFCRE Commercial Mortgage Trust		
2016-C3, 0.98% (WAC) due 01/10/48 ^{0,9}	36,653,220	892,913
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.01% (WAC) due 02/15/50 ^{0,9}	21,271,608	700,989
DBJPM Mortgage Trust		
2017-C6, 0.91% (WAC) due 06/10/50 ^{0,9}	20,444,386	599,618
Morgan Stanley Capital I Trust		
2016-UBS9, 4.60% (WAC) due 03/15/49 ⁰	275,000	234,885
SG Commercial Mortgage Securities Trust		
2016-C5, 1.88% (WAC) due 10/10/48 ^{0,9}	5,139,494	229,349
WFRBS Commercial Mortgage Trust		
2013-C12, 0.91% (WAC) due 03/15/48 ^{0,4,9}	796,891	18
Total Commercial Mortgage-Backed Securities		333,851,151
Military Housing - 1.2%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{0,4}	112,190,519	100,894,998
2015-R1, 4.44% (WAC) due 11/25/52 ^{0,4}	21,223,481	19,119,428
2015-R1, 4.32% (WAC) due 10/25/52 ^{0,4}	13,350,742	11,465,014
2015-R1, 0.70% (WAC) due 11/25/55 ^{0,4,9}	168,931,758	10,914,275
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{†††,4}	12,694,452	11,947,130
2008-AMCW, 6.90% due 07/10/55 ^{†††,4}	8,133,170	8,593,996
2007-AETC, 5.75% due 02/10/52 ^{†††,4}	7,200,658	6,819,455
2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	4,552,455	4,273,207
2006-RILY, 2.09% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{0,†††,4}	6,809,313	4,270,869
2007-AET2, 6.06% due 10/10/52 ^{†††,4}	2,990,657	2,710,164
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	21,610,521	21,392,903
2005-DRUM, 5.47% due 05/10/50 ^{†††,4}	4,391,468	3,777,848
2002-MEAD, 6.85% due 05/10/37 ^{†††,4}	3,147,002	3,351,211
2005-BLIS, 5.25% due 07/10/50 ^{†††,4}	2,500,000	1,991,650
Total Military Housing		211,522,148
Total Collateralized Mortgage Obligations (Cost \$3,967,035,318)		3,543,380,462
U.S. GOVERNMENT SECURITIES^{††} - 10.4%		
U.S. Treasury Notes		
4.13% due 11/15/32	503,176,000	513,475,384
2.63% due 05/31/27	244,730,000	230,686,705
2.38% due 03/31/29	4,200,000	3,819,047
1.50% due 10/31/24	2,100,000	1,989,668
1.50% due 01/31/27	1,200,000	1,083,422

Total Return Bond Fund
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	Face Amount	Value
U.S. GOVERNMENT SECURITIES^{††} - 10.4% (continued)		
1.38% due 11/15/31	347,000	\$ 282,426
U.S. Treasury Bonds		
2.00% due 08/15/51 ¹³	800,000,000	523,812,496
2.38% due 11/15/49	900,000	650,461
U.S. Treasury Bonds		
due 02/15/46 ^{12,14}	354,745,000	136,101,672
due 05/15/44 ^{12,14}	302,165,000	124,020,941
due 11/15/51 ^{12,14}	275,000,000	88,398,313
due 02/15/52 ^{12,14}	143,820,000	46,225,110
due 11/15/44 ^{12,14}	70,650,000	28,251,706
due 08/15/51 ^{12,14}	43,990,000	14,300,083
2.88% due 08/15/45	2,630,000	2,117,561
U.S. Treasury Strip Principal		
due 02/15/51 ^{12,14}	310,000,000	102,029,807
Total U.S. Government Securities (Cost \$2,263,679,475)		1,817,244,802
SENIOR FLOATING RATE INTERESTS^{††,0} - 6.6%		
Consumer, Cyclical - 1.6%		
MB2 Dental Solutions LLC		
10.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	60,024,672	58,947,919
10.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	16,498,061	16,202,111
Packers Holdings LLC		
7.54% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	35,942,596	31,292,703
Zephyr Bidco Ltd.		
8.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP 23,950,000	23,596,772
Verisure Holding AB		
5.38% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 18,453,721	18,297,585
3.75% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 2,790,000	2,813,815
Pacific Bells LLC		
9.34% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	21,586,894	20,219,796
Mavis Tire Express Services TopCo Corp.		
8.50% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28	16,242,303	15,464,946
BCP V Modular Services Holdings IV Ltd.		
6.70% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 14,800,000	14,711,710
Flamingo		
5.64% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 14,654,688	14,272,979
CNT Holdings I Corp.		
7.24% (3 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27	13,937,351	13,466,965
Loire Finco Luxembourg SARL		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 04/21/27	14,055,241	13,094,846
BGIS (BIFM CA Buyer, Inc.)		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	12,191,534	11,612,436
New Trojan Parent, Inc.		
7.55% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	13,839,250	9,514,484
Adevinta ASA		
5.20% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR 8,983,333	9,347,304
Fertitta Entertainment LLC		
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29	3,078,844	2,921,453
SP PF Buyer LLC		
8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,330,789	2,176,471
PAI Holdco, Inc.		
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27	2,154,605	1,889,330

Total Return Bond Fund
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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 6.6% (continued)		
Consumer, Cyclical - 1.6% (continued)		
Rent-A-Center, Inc.		
7.69% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	491,250	\$ 472,214
Total Consumer, Cyclical		280,315,839
Consumer, Non-cyclical - 1.4%		
Quirch Foods Holdings LLC		
8.99% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{†††}	38,422,171	34,964,176
Bombardier Recreational Products, Inc.		
6.38% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	33,398,990	32,271,774
PetIQ LLC		
8.57% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28	27,909,024	25,118,121
National Mentor Holdings, Inc.		
8.33% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%)), Rate Floor: 4.50% due 03/02/28	27,853,527	19,389,118
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	538,426	374,803
Southern Veterinary Partners LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	18,348,178	17,537,739
Mission Veterinary Partners		
7.37% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28 ^{†††}	19,058,750	16,962,287
Sigma Holding BV (Flora Food)		
3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 17,000,000	15,710,571
Women's Care Holdings, Inc.		
7.87% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	15,836,296	14,777,323
Nidda Healthcare Holding GmbH		
5.39% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 12,766,306	12,476,442
Blue Ribbon LLC		
10.12% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	13,921,875	10,319,590
HAH Group Holding Co. LLC		
9.43% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	10,818,499	10,291,097
Confluent Health LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	8,577,142	7,262,009
Elsan SAS		
5.43% (3 Month EURIBOR + 3.35%, Rate Floor: 3.35%) due 06/16/28	EUR 4,500,000	4,520,724
Pearl Intermediate Parent LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	4,738,776	4,440,470
Elanco Animal Health, Inc.		
5.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	4,543,604	4,355,454
Spectrum Brands, Inc.		
6.60% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	2,603,418	2,551,350
IQVIA, Inc.		
4.20% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 1,835,451	1,960,455
Kronos Acquisition Holdings, Inc.		
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	488,391	463,361

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 6.6% (continued)		
Consumer, Non-cyclical - 1.4% (continued)		
Aveanna Healthcare LLC		
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 07/17/28	172,210	\$ 133,893
Total Consumer, Non-cyclical		235,880,757
Industrial - 1.1%		
United Airlines, Inc.		
8.11% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	40,380,750	39,797,652
Mileage Plus Holdings LLC		
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	27,450,000	28,198,012
American Bath Group LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27	22,700,559	19,822,128
TransDigm, Inc.		
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,613,273	14,417,163
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	4,075,171	4,027,125
Merlin Buyer, Inc.		
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	18,489,913	17,288,069
Hunter Douglas, Inc.		
7.86% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	19,651,250	17,212,333
CapStone Acquisition Holdings, Inc.		
9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{††}	8,618,451	8,252,167
Air Canada		
8.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	8,282,689	8,168,802
Fugue Finance BV		
5.20% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 7,766,000	8,026,336
DXP Enterprises, Inc.		
9.95% (6 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 12/23/27	5,813,839	5,515,880
Service Logic Acquisition, Inc.		
8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	4,486,592	4,239,830
Hillman Group, Inc.		
7.14% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,476,195	3,366,938
Dispatch Terra Acquisition LLC		
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,835,242	3,221,603
IFCO Management GmbH		
3.73% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 05/29/26	EUR 2,870,000	2,898,771
Filtration Group Corp.		
5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 2,701,158	2,789,307
AI Convoy Luxembourg SARL		
5.53% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 1,846,832	1,879,073
Icebox Holdco III, Inc.		
8.23% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	1,944,364	1,788,815
YAK MAT (YAK ACCESS LLC)		
13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	7,240,000	760,200

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 6.6% (continued)		
Industrial - 1.1% (continued)		
API Heat Transfer		
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 01/01/24 ^{†††,15}	57,283	\$ 29,214
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 10/02/23 ^{†††,15}	10,220	8,687
Total Industrial		191,708,105
Technology - 0.9%		
Datix Bidco Ltd.		
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP 45,800,000	54,077,442
Planview Parent, Inc.		
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	27,288,077	25,265,758
RLDatix		
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 ^{†††}	19,781,561	19,320,650
Team.Blue Finco SARL		
5.90% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 16,802,288	16,893,165
Peraton Corp.		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	14,722,710	14,351,550
Project Boost Purchaser LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,116,831	5,891,304
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	3,339,699	3,212,890
Aston FinCo SARL		
8.20% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 ^{†††}	GBP 5,713,290	6,354,239
8.63% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26 ^{†††}	631,150	523,855
Athenahealth Group, Inc.		
7.82% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29	6,040,659	5,438,768
Apttus Corp.		
8.66% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	4,464,321	4,162,979
Boxer Parent Co., Inc.		
5.90% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 3,992,157	3,998,784
Emerald TopCo, Inc. (Press Ganey)		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	736,731	673,188
Total Technology		160,164,572
Financial - 0.8%		
Higginbotham Insurance Agency, Inc.		
9.63% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26 ^{†††}	28,555,748	27,724,776
HighTower Holding LLC		
8.28% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	22,564,375	20,608,721
Jane Street Group LLC		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	20,959,793	20,311,297
Nexus Buyer LLC		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	17,396,094	16,631,884
Orion Advisor Solutions, Inc.		
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	17,327,736	15,746,580
Cross Financial Corp.		
8.44% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	8,535,393	8,378,939
Jones Deslauriers Insurance Management, Inc.		
8.81% (3 Month Canada Banker Acceptance Rate + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 11,823,514	8,123,725

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 6.6% (continued)		
Financial - 0.8% (continued)		
Alter Domus		
8.06% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 02/17/28	7,641,303	\$ 7,412,064
Trans Union LLC		
6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	7,133,073	7,053,825
Duff & Phelps		
8.07% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	3,382,520	3,153,151
Total Financial		<u>135,144,962</u>
Basic Materials - 0.3%		
INEOS Ltd.		
4.65% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	31,074,019
Trinseo Materials Operating S.C.A.		
6.88% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,933,500	10,154,488
GrafTech Finance, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	8,705,065	8,596,252
Illuminate Buyer LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,249,498	6,929,723
Total Basic Materials		<u>56,754,482</u>
Communications - 0.3%		
Syndigo LLC		
8.84% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27	22,516,290	20,264,661
Xplomet Communications, Inc.		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	9,875,000	7,636,634
Authentic Brands		
7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/21/28	6,952,172	6,717,536
UPC Broadband Holding BV		
7.24% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29	5,730,575	5,587,310
McGraw Hill LLC		
8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	4,968,888	4,666,084
Radiate Holco LLC		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	2,441,085	1,973,983
Zayo Group Holdings, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,333,587
Flight Bidco, Inc.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	732,077	672,369
SFR Group S.A.		
7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	612,869	566,395
Total Communications		<u>49,418,559</u>
Energy - 0.1%		
ITT Holdings LLC		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/10/28	13,274,963	13,075,838
Venture Global Calcasieu Pass LLC		
7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††}	12,016,661	12,046,703
Total Energy		<u>25,122,541</u>
Utilities - 0.1%		
Hamilton Projects Acquiror LLC		
9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	15,795,529	15,525,742
Bank Loans - 0.0%		
Athenahealth Group, Inc.		
due 02/15/29	257,246	256,269
Total Senior Floating Rate Interests		<u>1,150,291,828</u>
(Cost \$1,267,371,766)		

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
FEDERAL AGENCY BONDS^{††} - 1.2%		
Tennessee Valley Authority		
4.25% due 09/15/65	138,205,000	\$ 119,020,349
4.63% due 09/15/60	42,258,000	39,277,290
5.38% due 04/01/56	8,960,000	9,434,056
due 09/15/53 ^{9,14}	1,612,000	323,092
due 09/15/55 ^{9,14}	1,612,000	290,971
due 09/15/56 ^{9,14}	1,612,000	275,225
due 03/15/57 ^{9,14}	1,612,000	268,100
due 09/15/57 ^{9,14}	1,612,000	261,160
due 09/15/58 ^{9,14}	1,612,000	247,814
due 03/15/59 ^{9,14}	1,612,000	241,400
due 09/15/59 ^{9,14}	1,612,000	235,151
due 09/15/60 ^{9,14}	1,612,000	223,135
due 09/15/54 ^{9,14}	1,020,000	194,009
due 03/15/61 ^{9,14}	1,020,000	138,048
due 09/15/61 ^{9,14}	1,020,000	134,481
due 09/15/62 ^{9,14}	1,020,000	127,129
due 03/15/63 ^{9,14}	1,020,000	123,838
due 09/15/63 ^{9,14}	1,020,000	120,632
due 09/15/64 ^{9,14}	1,020,000	114,467
due 03/15/65 ^{9,14}	1,020,000	113,821
due 09/15/65 ^{9,14}	1,020,000	110,441
Tennessee Valley Authority Principal Strips		
due 01/15/48 ^{12,14}	38,400,000	10,304,294
due 12/15/42 ^{12,14}	23,785,000	8,434,660
due 01/15/38 ^{12,14}	15,800,000	7,362,373
due 09/15/65 ^{12,14}	3,500,000	378,963
due 09/15/39 ^{12,14}	570,000	240,887
due 04/01/56 ^{12,14}	540,000	94,733
Federal Farm Credit Bank		
3.00% due 03/08/32	4,100,000	3,546,197
2.04% due 12/22/45	2,870,000	1,614,504
3.11% due 08/05/48	1,500,000	1,097,618
2.43% due 01/29/37	720,000	546,331
2.90% due 12/09/41	720,000	506,223
2.84% due 06/01/46	720,000	476,572
2.60% due 09/06/39	250,000	176,650
2.59% due 12/30/41	180,000	121,499
2.74% due 11/01/39	144,000	103,930
2.59% due 08/24/46	140,000	88,567
3.67% due 02/26/44	70,000	57,702
Freddie Mac		
2.05% due 08/19/50	2,010,000	1,077,444
2.02% due 10/05/45	720,000	406,290
2.25% due 09/15/50	360,000	202,131
Federal Home Loan Bank		
2.45% due 08/16/41	540,000	356,065
3.63% due 06/22/43	350,000	287,654
Total Federal Agency Bonds		208,755,896
(Cost \$325,464,450)		
MUNICIPAL BONDS^{††} - 0.8%		
New York - 0.3%		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50	40,000,000	27,601,140
Port Authority of New York & New Jersey Revenue Bonds		
3.14% due 02/15/51	23,045,000	16,304,591
Total New York		43,905,731
California - 0.2%		
California Statewide Communities Development Authority Revenue Bonds		
7.14% due 08/15/47	10,500,000	11,114,027
California Public Finance Authority Revenue Bonds		
3.07% due 10/15/40	8,000,000	5,754,430
2.55% due 01/01/40	3,600,000	2,607,507
Oakland Unified School District/Alameda County General Obligation Unlimited		
2.87% due 08/01/35	7,405,000	5,770,625
3.12% due 08/01/40	600,000	442,793
San Mateo Foster City School District General Obligation Unlimited		
3.06% due 08/01/44	6,125,000	4,311,073
California State University Revenue Bonds		
2.98% due 11/01/51	5,000,000	3,459,363
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	948,173
Hillsborough City School District General Obligation Unlimited		
due 09/01/37 ¹⁴	1,000,000	456,787
due 09/01/39 ¹⁴	1,000,000	401,687
Total California		35,266,465
Texas - 0.2%		
Dallas Fort Worth International Airport Revenue Bonds		
3.09% due 11/01/40	13,800,000	10,727,557
City of San Antonio Texas Electric & Gas Systems Revenue Bonds		
2.91% due 02/01/48	10,500,000	7,390,255
Wylie Independent School District General Obligation Unlimited		
due 08/15/46 ¹⁴	8,885,000	2,966,560
Central Texas Regional Mobility Authority Revenue Bonds		
3.17% due 01/01/41	3,000,000	2,232,456
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	2,231,412

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.8% (continued)		
Texas - 0.2% (continued)		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	\$ 1,693,765
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹⁴	2,850,000	917,477
due 11/15/41 ¹⁴	1,500,000	603,901
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 3.34% due 11/15/37	1,500,000	1,211,609
Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,300,000	909,918
Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,000,000	695,756
Total Texas		31,580,666
Illinois - 0.0%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,200,000	5,092,803
6.63% due 02/01/35	1,820,000	1,897,925
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	4,512,484
Total Illinois		11,503,212
Mississippi - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	8,298,391
Alabama - 0.0%		
Auburn University Revenue Bonds 2.68% due 06/01/50	6,500,000	3,862,618
North Carolina - 0.0%		
Inlivan Revenue Bonds 3.02% due 01/01/38	4,125,000	3,458,660
Ohio - 0.0%		
County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	2,410,223
Washington - 0.0%		
Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	1,948,451
Arizona - 0.0%		
Northern Arizona University Revenue Bonds 3.09% due 08/01/39	2,350,000	1,770,782
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ¹⁴	4,100,000	1,642,296
Oklahoma - 0.0%		
Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45	1,000,000	693,598
Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30	450,000	389,899
Total Oklahoma		1,083,497
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹⁴	995,000	395,676
Idaho - 0.0%		
Boise State University Revenue Bonds 3.06% due 04/01/40	250,000	181,191
Total Municipal Bonds (Cost \$196,309,317)		147,307,859
FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
Panama Government International Bond 4.50% due 04/16/50	22,700,000	17,112,047
Bermuda Government International Bond 3.38% due 08/20/50 ⁴	8,400,000	5,941,826
Total Foreign Government Debt (Cost \$33,804,477)		23,053,873
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
Industrial - 0.0%		
CTL Logistics 2.65% due 10/10/42	6,992,578	5,356,035
Total Senior Fixed Rate Interests (Cost \$6,992,578)		5,356,035
COMMERCIAL PAPER^{††} - 0.2%		
Becton Dickinson & Co Ltd 4.50% due 01/03/23 ^{4,16}	20,000,000	19,995,000
Cintas Corporation No. 2 4.45% due 01/03/23 ^{4,16}	9,000,000	8,997,775
3.56% due 01/03/23 ^{4,16}	6,000,000	5,998,517
Total Commercial Paper (Cost \$34,991,292)		34,991,292

Total Return Bond Fund
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	Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.1%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 510,300,000	\$ 2,162,677
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 506,250,000	2,145,513
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 510,300,000	1,901,602
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 508,900,000	1,896,385
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 253,750,000	1,075,405
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 251,100,000	1,064,174
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 207,200,000	878,124
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 207,200,000	772,119
Total Interest Rate Options		11,895,999
Total OTC Options Purchased (Cost \$12,606,709)		11,895,999
Total Investments - 105.3% (Cost \$21,561,925,740)		\$ 18,455,390,245
Other Assets & Liabilities, net - (5.3)%		(920,706,455)
Total Net Assets - 100.0%		\$ 17,534,683,790

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Purchased[†]				
3-Month SOFR Futures Contracts	4,570	Mar 2024	\$ 1,090,459,125	\$ (2,910,982)

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	09/26/32	237,700,000	\$ (2,119,744)	\$ 2,141	\$ (2,121,885)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.81%	Annually	07/05/32	700,000,000	(42,149,751)	5,603	(42,155,354)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	2,220,000,000	(93,110,907)	9,334	(93,120,241)
								\$ (137,380,402)	\$ 17,078	\$ (137,397,480)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	75,155,000	93,136,585 USD	01/17/23	\$ 2,247,358
Barclays Bank plc	EUR	Buy	16,650,000	17,718,180 USD	01/17/23	131,218
Citibank, N.A.	CAD	Buy	3,545,000	2,597,420 USD	01/17/23	21,822
JPMorgan Chase Bank, N.A.	EUR	Buy	2,355,000	2,503,710 USD	01/17/23	20,935
Barclays Bank plc	GBP	Buy	250,000	301,715 USD	01/17/23	625
Bank of America, N.A.	CAD	Sell	14,820,000	10,934,187 USD	01/17/23	(15,648)
Barclays Bank plc	EUR	Sell	4,000,000	4,278,228 USD	03/31/23	(31,766)
Barclays Bank plc	EUR	Sell	266,085,000	283,464,778 USD	01/17/23	(1,787,926)
						\$ 586,618

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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- 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.
0 Variable rate security. Rate indicated is the rate effective at December 31, 2022. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
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 \$8,069,832,048 (cost \$9,229,208,939), or 46.0% of total net assets.
5 Rate indicated is the 7-day yield as of December 31, 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 \$466,866,506 (cost \$49,009,500), or 2.7% of total net assets.
8 Security is in default of interest and/or principal obligations.
9 Security is an interest-only strip.
10 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
11 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2022.
12 Security is a principal-only strip.
13 All or a portion of this security is pledged as futures collateral at December 31, 2022.
14 Zero coupon rate security.
15 Payment-in-kind security.
16 Rate indicated is the effective yield at the time of purchase.
17 Security is unsettled and does not have stated effective rate.

BofA — Bank of America
CAD — Canadian Dollar
CME — Chicago Mercantile Exchange
CMS — Constant Maturity Swap
CMT — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
LIBOR — London Interbank Offered Rate
plc — Public Limited Company
REMIC — Real Estate Mortgage Investment Conduit
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon