

## TOTAL RETURN BOND FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 0.2%</b>			4.70%	1,767,925	\$ 33,396,103
			4.38%	1,268,275	22,308,957
<b>FINANCIAL - 0.2%</b>			Equitable Holdings, Inc.		
AfterNext			4.95%*	71,314,000	64,997,957
HealthTech			4.30%	1,798,746	33,456,676
Acquisition Corp.			Citigroup, Inc.		
— Class A <sup>*1</sup>	611,700	\$ 6,251,574	3.88%*	78,871,000	66,606,560
TPG Pace Beneficial			4.00%*	26,571,000	23,482,121
II Corp. <sup>*1</sup>	610,227	6,084,024	Markel Corp.		
Conyers Park III			6.00%*	83,111,000	79,727,951
Acquisition Corp.			Charles Schwab Corp.		
— Class A <sup>*1</sup>	570,000	5,762,700	4.00%*	73,673,000	58,017,488
Waverley Capital			Bank of New York Mellon Corp.		
Acquisition Corp.			3.75%*	65,200,000	53,763,920
I — Class A <sup>*1</sup>	451,200	4,602,240	MetLife, Inc.		
Acropolis			3.85%*	53,467,000	47,107,278
Infrastructure			Bank of America Corp.		
Acquisition Corp.			4.38%*	27,700,000	23,548,818
— Class A <sup>*1</sup>	399,100	4,042,883	6.13%*	11,550,000	11,362,312
Blue Whale			JPMorgan Chase & Co.		
Acquisition Corp.			3.65%*	37,412,000	32,735,500
I — Class A <sup>*1</sup>	330,700	3,287,158	W R Berkley Corp.		
Pershing Square			4.13%	1,359,473	23,586,857
Tontine Holdings,			Goldman Sachs Group, Inc.		
Ltd. — Class			3.80%*	25,830,000	21,394,989
A <sup>*1††</sup>	9,315,080	931	American Financial Group, Inc.		
<b>Total Financial</b>		<u>30,031,510</u>	4.50%	1,046,256	19,366,199
<b>COMMUNICATIONS - 0.0%</b>			Kuvare US Holdings, Inc.		
Vacasa, Inc. —			7.00% <sup>*4</sup>	15,731,000	15,809,655
Class A <sup>*</sup>	364,396	350,622	Arch Capital Group Ltd.		
<b>INDUSTRIAL - 0.0%</b>			4.55%	781,120	15,036,560
BP Holdco LLC <sup>*†††,2</sup>	532	684	First Republic Bank		
Vector Phoenix			4.25%	2,368,525	12,624,238
Holdings, LP <sup>*†††</sup>	532	127	4.50%	276,775	1,541,637
API Heat Transfer			Lincoln National Corp.		
Parent LLC <sup>*†††</sup>	73,183	7	9.25%*	13,350,000	13,316,625
<b>Total Industrial</b>		<u>818</u>	Reinsurance Group of America, Inc.		
<b>Total Common Stocks</b>			7.13%	471,025	12,387,958
(Cost \$32,421,700)		<u>30,382,950</u>	Jackson Financial, Inc.		
<b>PREFERRED STOCKS<sup>††</sup> - 4.0%</b>			8.00%*	472,000	11,705,600
<b>FINANCIAL - 4.0%</b>			CNO Financial Group, Inc.		
Wells Fargo & Co.			5.13%	715,225	11,622,406
3.90%*	49,842,000	43,996,032	Assurant, Inc.		
			5.25%	560,975	10,950,232

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SHARES		VALUE	SHARES		VALUE
Selective Insurance Group, Inc. 4.60%	541,225	\$ 9,309,070			
RenaissanceRe Holdings Ltd. 4.20%	300,700	5,193,089			
Globe Life, Inc. 4.25%	254,125	4,853,787			
Depository Trust & Clearing Corp. 3.38%* <sup>4</sup>	4,750,000	<u>3,597,396</u>			
<b>Total Financial</b>		<u>786,803,971</u>			
<b>GOVERNMENT - 0.0%</b>					
CoBank ACB 4.25%* due 12/31/70	3,300,000	<u>2,683,945</u>			
<b>INDUSTRIAL - 0.0%</b>					
API Heat Transfer Intermediate* <sup>†††</sup>	9	<u>—</u>			
<b>Total Preferred Stocks</b> (Cost \$990,577,489)		<u>789,487,916</u>			
<b>WARRANTS<sup>†</sup> - 0.0%</b>					
Conyers Park III Acquisition Corp. — Class A Expiring 08/12/28* <sup>1</sup>	190,000	38,000			
AfterNext HealthTech Acquisition Corp. — Class A Expiring 07/09/23* <sup>1</sup>	203,900	33,960			
Acropolis Infrastructure Acquisition Corp. — Class A Expiring 03/31/26* <sup>1</sup>	133,032	22,669			
Ginkgo Bioworks Holdings, Inc. Expiring 08/01/26*	101,490	18,268			
Waverley Capital Acquisition Corp. — Class A Expiring 04/30/27* <sup>1</sup>	150,400	13,536			
Blue Whale Acquisition Corp. — Class A Expiring 07/09/23* <sup>1</sup>	82,674	6,920			
			Pershing Square Tontine Holdings, Ltd. — Class A Expiring 07/24/25* <sup>†††</sup>	1,035,008	\$ 103
			MSD Acquisition Corp. — Class A Expiring 05/13/23* <sup>†††1</sup>	125,260	<u>—</u>
			<b>Total Warrants</b> (Cost \$1,316,040)		<u>133,456</u>
			<b>EXCHANGE-TRADED FUNDS<sup>†</sup> - 0.0%</b>		
			iShares iBoxx \$ Investment Grade Corporate Bond ETF	22,700	<u>2,488,147</u>
			<b>Total Exchange-Traded Funds</b> (Cost \$2,451,457)		<u>2,488,147</u>
			<b>MUTUAL FUNDS<sup>†</sup> - 0.3%</b>		
			Guggenheim Strategy Fund II <sup>2</sup>	1,138,904	27,572,862
			Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	2,788,283	27,074,223
			Guggenheim Strategy Fund III <sup>2</sup>	613,924	<u>14,887,654</u>
			<b>Total Mutual Funds</b> (Cost \$71,415,189)		<u>69,534,739</u>
			<b>MONEY MARKET FUNDS<sup>†</sup> - 1.5%</b>		
			Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.69% <sup>5</sup>	202,136,926	202,136,926
			Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.43% <sup>5</sup>	89,069,118	89,069,118

**TOTAL RETURN BOND FUND**

	SHARES	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Federated			2.80% due 06/15/31	30,247,000	\$ 23,617,784
Hermes U.S.			FS KKR Capital Corp.		
Treasury Cash			2.63% due 01/15/27	33,971,000	28,575,830
Reserves Fund			3.25% due 07/15/27	30,100,000	25,501,929
— Institutional			Global Atlantic		
Shares, 4.37% <sup>5</sup>	3,262,183	\$ 3,262,183	Finance Co.		
<b>Total Money Market Funds</b>			4.70% due		
(Cost \$294,468,227)		<u>294,468,227</u>	10/15/51 <sup>3,4</sup>	38,462,000	30,825,697
			3.13% due 06/15/31 <sup>4</sup>	28,871,000	22,742,389
			Host Hotels &		
			Resorts, LP		
			3.50% due 09/15/30	44,753,000	37,799,761
			2.90% due 12/15/31	20,200,000	15,763,390
<b>CORPORATE BONDS<sup>††</sup> - 26.4%</b>			Jefferies Financial		
<b>FINANCIAL - 12.4%</b>			Group, Inc.		
Pershing Square			2.75% due 10/15/32	40,642,000	31,346,926
Holdings Ltd.			2.63% due 10/15/31	27,400,000	20,936,051
3.25% due 10/01/31	104,800,000	79,489,752	Bank of America Corp.		
3.25% due 11/15/30 <sup>4</sup>	65,250,000	51,048,338	2.59% due 04/29/31 <sup>3</sup>	56,740,000	48,050,942
Reliance Standard Life			5.28% (SOFR +		
Global Funding II			0.73%, Rate		
2.75% due 05/07/25 <sup>4</sup>	93,191,000	88,480,367	Floor: 0.00%)		
Nationwide Mutual			due 10/24/24 <sup>o</sup>	1,660,000	1,644,829
Insurance Co.			1.73% due 07/22/27 <sup>3</sup>	1,650,000	1,479,572
4.35% due 04/30/50 <sup>4</sup>	110,871,000	87,635,528	Macquarie Bank Ltd.		
Wilton RE Ltd.			3.62% due 06/03/30 <sup>4</sup>	59,035,000	50,941,823
6.00% <sup>††</sup> 3.4 <sup>6</sup>	92,239,000	82,027,220	Fairfax Financial		
GLP Capital Limited			Holdings Ltd.		
Partnership / GLP			3.38% due 03/03/31	41,708,000	35,078,365
Financing II, Inc.			5.63% due 08/16/32 <sup>4</sup>	13,100,000	12,875,317
4.00% due 01/15/31	54,748,000	46,963,401	Fidelity National		
5.30% due 01/15/29	28,367,000	27,066,373	Financial, Inc.		
3.25% due 01/15/32	4,150,000	3,367,144	3.40% due 06/15/30	43,590,000	38,138,573
4.00% due 01/15/30	475,000	421,197	2.45% due 03/15/31	11,565,000	9,267,557
Liberty Mutual			First American		
Group, Inc.			Financial Corp.		
4.30% due 02/01/61 <sup>4</sup>	74,981,000	44,462,024	4.00% due 05/15/30	40,891,000	36,955,194
3.95% due 05/15/60 <sup>4</sup>	34,064,000	23,734,039	2.40% due 08/15/31	11,875,000	9,179,755
4.13% due			United Wholesale		
12/15/51 <sup>3,4</sup>	3,600,000	2,886,912	Mortgage LLC		
Maple Grove			5.50% due 04/15/29 <sup>4</sup>	32,712,000	27,314,520
Funding Trust I			5.50% due 11/15/25 <sup>4</sup>	19,152,000	18,125,644
4.16% due 08/15/51 <sup>4</sup>	77,700,000	55,780,872	Ares Finance		
Safehold Operating			Company II LLC		
Partnership, LP			3.25% due 06/15/30 <sup>4</sup>	53,085,000	44,692,108
2.85% due 01/15/32	40,038,000	31,104,194			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Nippon Life Insurance Co. 2.75% due 01/21/51 <sup>3,4</sup>	45,350,000	\$ 35,969,504	Jefferies Finance LLC / JFIN Company- Issuer Corp. 5.00% due 08/15/28 <sup>4</sup>	39,650,000	\$ 33,567,293
2.90% due 09/16/51 <sup>3,4</sup>	10,380,000	8,274,684	Sumitomo Life Insurance Co. 3.38% due 04/15/81 <sup>3,4</sup>	39,900,000	33,416,250
JPMorgan Chase & Co. 2.52% due 04/22/31 <sup>3</sup>	19,520,000	16,687,015	Mizuho Financial Group, Inc. 5.67% due 05/27/29 <sup>3</sup>	31,200,000	31,639,613
2.96% due 05/13/31 <sup>3</sup>	17,276,000	14,933,573	5.41% due 09/13/28 <sup>3</sup>	1,400,000	1,406,058
4.49% due 03/24/31 <sup>3</sup>	10,750,000	10,443,840	Belrose Funding Trust 2.33% due 08/15/30 <sup>4</sup>	38,420,000	29,864,471
0.82% due 06/01/25 <sup>3</sup>	900,000	852,850	Assurant, Inc. 2.65% due 01/15/32	36,922,000	27,851,310
2.07% due 06/01/29 <sup>3</sup>	900,000	780,920	6.75% due 02/15/34	1,450,000	1,516,379
Macquarie Group Ltd. 2.69% due 06/23/32 <sup>3,4</sup>	31,550,000	25,243,036	Stewart Information Services Corp. 3.60% due 11/15/31	37,221,000	29,265,149
2.87% due 01/14/33 <sup>3,4</sup>	17,431,000	14,118,040	National Australia Bank Ltd. 2.33% due 08/21/30 <sup>4</sup>	22,400,000	17,489,745
5.03% due 01/15/30 <sup>3,4</sup>	800,000	789,063	3.35% due 01/12/37 <sup>3,4</sup>	14,550,000	11,752,694
1.63% due 09/23/27 <sup>3,4</sup>	720,000	632,698	UBS Group AG 2.10% due 02/11/32 <sup>3,4</sup>	33,400,000	25,928,997
1.34% due 01/12/27 <sup>3,4</sup>	570,000	508,614	5.71% due 01/12/27 <sup>3,4</sup>	1,000,000	990,882
OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 <sup>4</sup>	54,705,000	39,957,216	Standard Chartered plc 4.64% due 04/01/31 <sup>3,4</sup>	28,908,000	26,854,432
Bain Capital, LP 3.41% due 04/15/41 <sup>†††</sup>	36,000,000	25,283,925	Iron Mountain, Inc. 4.50% due 02/15/31 <sup>4</sup>	18,937,000	16,273,132
3.72% due 04/15/42 <sup>†††</sup>	20,300,000	14,651,627	5.63% due 07/15/32 <sup>4</sup>	8,431,000	7,702,056
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 <sup>4</sup>	46,892,000	38,880,033	4.88% due 09/15/27 <sup>4</sup>	1,938,000	1,831,798
Reinsurance Group of America, Inc. 3.15% due 06/15/30	40,667,000	35,980,474	5.25% due 07/15/30 <sup>4</sup>	74,000	66,724
CBS Studio Center 7.56% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>○,†††</sup>	34,100,000	34,441,000	Americo Life, Inc. 3.45% due 04/15/31 <sup>4</sup>	32,364,000	25,296,430
			Westpac Banking Corp. 3.02% due 11/18/36 <sup>3</sup>	15,650,000	12,262,226
			2.96% due 11/16/40	12,214,000	8,202,602
			2.67% due 11/15/35 <sup>3</sup>	4,467,000	3,479,286

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Trustage Financial Group, Inc. 4.63% due 04/15/32 <sup>4</sup>	26,450,000	\$ 23,671,967	ABN AMRO Bank N.V. 2.47% due 12/13/29 <sup>3,4</sup>	18,000,000	\$ 15,132,604
Dyal Capital Partners III 4.40% due 06/15/40 <sup>†††</sup>	26,750,000	22,825,932	KKR Group Finance Company VIII LLC 3.50% due 08/25/50 <sup>4</sup>	22,210,000	14,989,958
LPL Holdings, Inc. 4.00% due 03/15/29 <sup>4</sup>	17,588,000	15,829,200	QBE Insurance Group Ltd. 5.88% <sup>3,4,6</sup>	15,700,000	14,639,257
	6,241,000	5,517,731	AmFam Holdings, Inc. 2.81% due 03/11/31 <sup>4</sup>	19,050,000	14,502,233
Brookfield Finance, Inc. 3.50% due 03/30/51	18,906,000	12,584,779	Lincoln National Corp. 4.38% due 06/15/50	18,801,000	14,205,658
	9,790,000	8,456,207	Prudential Financial, Inc. 3.70% due 10/01/50 <sup>3</sup>	17,139,000	13,960,899
Manulife Financial Corp. 2.48% due 05/19/27	17,800,000	16,402,363	Everest Reinsurance Holdings, Inc. 3.50% due 10/15/50	19,176,000	13,916,909
	4,815,000	4,577,716	Kennedy-Wilson, Inc. 4.75% due 03/01/29	15,662,000	12,451,290
Hunt Companies, Inc. 5.25% due 04/15/29 <sup>4</sup>	25,121,000	19,631,863		81,000	59,759
Corebridge Financial, Inc. 6.88% due 12/15/52 <sup>3,4</sup>	16,030,000	14,289,951	PartnerRe Finance B LLC 4.50% due 10/01/50 <sup>3</sup>	14,043,000	11,655,690
	4,950,000	4,070,178	NatWest Group plc 6.02% due 03/02/34 <sup>3</sup>	10,130,000	10,492,746
Mitsubishi UFJ Financial Group, Inc. 5.44% due 02/22/34 <sup>3</sup>	16,150,000	16,318,704		1,100,000	1,032,926
	1,580,000	1,512,653	Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	11,900,000	9,513,464
	500,000	501,286		1,000,000	1,032,518
Societe Generale S.A. 2.89% due 06/09/32 <sup>3,4</sup>	21,150,000	16,662,088		640,000	650,748
			CNO Financial Group, Inc. 5.25% due 05/30/29	11,125,000	10,752,178
	1,630,000	1,413,225	HSBC Holdings plc 6.16% due 03/09/29 <sup>3</sup>	10,340,000	10,630,550
NFP Corp. 7.50% due 10/01/30 <sup>4</sup>	11,950,000	11,546,449	Penn Mutual Life Insurance Co. 3.80% due 04/29/61 <sup>4</sup>	14,970,000	10,583,221
	5,617,000	4,820,172	Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,861,000	9,608,187
Central Storage Safety Project Trust 4.82% due 02/01/38 <sup>7</sup>	18,085,920	15,557,826			
GA Global Funding Trust 2.90% due 01/06/32 <sup>4</sup>	17,480,000	13,942,325			
	1,650,000	1,599,935			

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KKR Group Finance Company X LLC 3.25% due 12/15/51 <sup>4</sup>	15,150,000	\$ 9,556,183	Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	\$ 4,441,186
Accident Fund Insurance Company of America 8.50% due 08/01/32 <sup>4</sup>	9,000,000	9,427,205	Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>4</sup>	4,710,000	4,216,747
Western & Southern Life Insurance Co. 3.75% due 04/28/61 <sup>4</sup>	13,360,000	9,305,615	HS Wildcat LLC 3.83% due 12/31/50 <sup>†††</sup>	4,991,137	3,946,750
American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,142,000	8,139,976	Goldman Sachs Group, Inc. 3.65% <sup>3,6</sup>	2,450,000	1,999,812
Kemper Corp. 2.40% due 09/30/30	10,006,000	8,031,341	1.22% due 12/06/23	1,650,000	1,602,574
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 <sup>4</sup>	8,050,000	8,026,090	Commonwealth Bank of Australia 3.61% due 09/12/34 <sup>3,4</sup>	3,550,000	3,084,613
Five Corners Funding Trust III 5.79% due 02/15/33 <sup>4</sup>	7,550,000	7,746,498	Enstar Group Ltd. 3.10% due 09/01/31	1,670,000	1,286,299
Ceamar Finance LLC 6.92% due 11/15/37 <sup>†††</sup>	7,500,000	7,375,903	4.95% due 06/01/29	1,250,000	1,174,319
CNO Global Funding 1.75% due 10/07/26 <sup>4</sup>	7,400,000	6,632,630	KKR Group Finance Company III LLC 5.13% due 06/01/44 <sup>4</sup>	2,710,000	2,385,975
Citigroup, Inc. 2.52% due 11/03/32 <sup>3</sup>	6,900,000	5,617,009	Home Point Capital, Inc. 5.00% due 02/01/26 <sup>4</sup>	2,780,000	2,085,848
2.90% due 11/03/42 <sup>3</sup>	1,400,000	1,001,378	American National Group, Inc. 6.14% due 06/13/32 <sup>4</sup>	2,000,000	1,939,826
Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 <sup>4</sup>	5,932,851	5,230,849	Lloyds Banking Group plc 3.51% due 03/18/26 <sup>3</sup>	1,580,000	1,503,323
5.24% due 08/01/50 <sup>4</sup>	1,080,285	1,008,967	5.87% due 03/06/29 <sup>3</sup>	300,000	302,471
Cooperative Rabobank UA 4.66% due 08/22/28 <sup>3,4</sup>	6,200,000	6,024,542	Ares Finance Company IV LLC 3.65% due 02/01/52 <sup>4</sup>	2,450,000	1,614,050
Deloitte LLP 7.33% due 11/20/26 <sup>†††</sup>	4,800,000	5,103,991	Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,265,000	1,612,170
Brookfield Finance LLC 3.45% due 04/15/50	6,852,000	4,646,610	Bank of Nova Scotia 2.44% due 03/11/24	1,600,000	1,554,498
			Athene Global Funding 2.67% due 06/07/31 <sup>4</sup>	1,550,000	1,233,908
			2.65% due 10/04/31 <sup>4</sup>	400,000	317,625

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BrightHouse Financial Global Funding 1.00% due 04/12/24 <sup>4</sup>	1,620,000	\$ 1,547,327			
Jackson National Life Global Funding 1.75% due 01/12/25 <sup>4</sup>	1,650,000	1,544,748			
Danske Bank A/S 0.98% due 09/10/25 <sup>3,4</sup>	1,660,000	1,541,729			
ING Groep N.V. 1.73% due 04/01/27 <sup>3</sup> 2.73% due 04/01/32 <sup>3</sup>	1,360,000 400,000	1,208,156 329,552			
Fort Benning Family Communities LLC 6.09% due 01/15/51 <sup>4</sup>	1,576,149	1,457,822			
BNP Paribas S.A. 1.32% due 01/13/27 <sup>3,4</sup>	1,640,000	1,449,776			
Selective Insurance Group, Inc. 5.38% due 03/01/49	1,510,000	1,405,294			
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 <sup>4</sup>	1,617,000	1,388,569			
Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 <sup>4</sup>	2,150,000	1,359,383			
Midwest Family Housing LLC 5.58% due 01/01/51 <sup>4</sup>	1,288,809	1,191,727			
Fort Knox Military Housing Privatization Project 5.02% (1 Month USD LIBOR + 0.34%) due 02/15/52 <sup>6,4</sup>	1,657,734	1,177,372			
AvalonBay Communities, Inc. 2.30% due 03/01/30	1,200,000	1,018,128			
Credit Agricole S.A. 5.30% due 07/12/28 <sup>4</sup>	1,000,000	1,013,792			
LXP Industrial Trust 2.38% due 10/01/31	1,300,000	1,001,158			
			Banco Santander S.A. 2.96% due 03/25/31	1,200,000	\$ 986,516
			Morgan Stanley 2.51% due 10/20/32 <sup>3</sup>	1,200,000	983,002
			Capital One Financial Corp. 5.47% due 02/01/29 <sup>3</sup>	1,000,000	974,572
			Realty Income Corp. 3.25% due 01/15/31	1,100,000	968,972
			KKR Group Finance Company II LLC 5.50% due 02/01/43 <sup>4</sup>	1,000,000	947,256
			Atlas Mara Ltd. due 12/31/21 <sup>†††,7,8</sup>	2,127,812	714,945
			F&G Global Funding 2.30% due 04/11/27 <sup>4</sup>	790,000	701,221
			Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 <sup>4</sup>	749,139	698,904
			Wells Fargo & Co. 2.41% due 10/30/25 <sup>3</sup>	600,000	570,158
			Pacific Beacon LLC 5.51% due 07/15/36 <sup>4</sup>	500,000	505,358
			Markel Corp. 4.30% due 11/01/47	350,000	287,450
			Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 <sup>3,4</sup>	300,000	281,250
			Pine Street Trust I 4.57% due 02/15/29 <sup>4</sup>	250,000	235,045
			Peachtree Corners Funding Trust 3.98% due 02/15/25 <sup>4</sup>	215,000	208,866
			Brown & Brown, Inc. 2.38% due 03/15/31	57,000	45,560
			<b>Total Financial</b>		<u>2,448,870,690</u>
			<b>CONSUMER, NON-CYCLICAL - 3.5%</b>		
			CoStar Group, Inc. 2.80% due 07/15/30 <sup>4</sup>	89,110,000	74,664,815
			Altria Group, Inc. 3.70% due 02/04/51	45,968,000	30,988,670
			3.40% due 05/06/30	33,130,000	29,459,852
			4.45% due 05/06/50	6,160,000	4,592,153

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BAT Capital Corp.			Catalent Pharma		
3.98% due 09/25/50	41,652,000	\$ 28,595,935	Solutions, Inc.		
4.70% due 04/02/27	17,552,000	17,222,008	3.50% due 04/01/30 <sup>4</sup>	9,500,000	\$ 8,348,885
Global Payments, Inc.			3.13% due 02/15/29 <sup>4</sup>	6,654,000	5,849,585
2.90% due 11/15/31	30,265,000	24,785,141	Transurban Finance		
2.90% due 05/15/30	19,810,000	16,774,664	Company Pty Ltd.		
5.30% due 08/15/29	4,300,000	4,246,287	2.45% due 03/16/31 <sup>4</sup>	14,400,000	11,741,819
Smithfield Foods, Inc.			Prime Security Services		
2.63% due 09/13/31 <sup>4</sup>	39,050,000	29,513,995	Borrower LLC /		
3.00% due 10/15/30 <sup>4</sup>	15,473,000	12,345,753	Prime Finance, Inc.		
5.20% due 04/01/29 <sup>4</sup>	850,000	794,009	3.38% due 08/31/27 <sup>4</sup>	12,642,000	11,330,392
Becele, SAB de CV			Spectrum Brands, Inc.		
2.50% due 10/14/31 <sup>4</sup>	44,100,000	35,807,590	3.88% due 03/15/31 <sup>4</sup>	13,475,000	11,020,084
JBS USA LUX S.A.			Verisk Analytics, Inc.		
/ JBS USA Food			5.75% due 04/01/33	8,300,000	8,712,978
Company / JBS			Sabre GBLB, Inc.		
USA Finance, Inc.			7.38% due 09/01/25 <sup>4</sup>	9,697,000	8,664,221
3.00% due 05/15/32 <sup>4</sup>	29,206,000	22,874,431	Medline Borrower, LP		
4.38% due 02/02/52 <sup>4</sup>	10,200,000	7,371,298	3.88% due 04/01/29 <sup>4</sup>	9,371,000	8,129,342
5.13% due 02/01/28 <sup>4</sup>	2,250,000	2,172,893	US Foods, Inc.		
Triton Container			6.25% due 04/15/25 <sup>4</sup>	7,137,000	7,201,340
International Ltd.			WW International, Inc.		
3.15% due 06/15/31 <sup>4</sup>	34,821,000	27,688,319	4.50% due 04/15/29 <sup>4</sup>	12,981,000	6,977,288
Royalty Pharma plc			HCA, Inc.		
3.55% due 09/02/50	39,920,000	27,518,083	3.50% due 07/15/51	6,175,000	4,263,408
Amgen, Inc.			3.50% due 09/01/30	1,600,000	1,425,104
5.25% due 03/02/33	19,170,000	19,695,240	5.50% due 06/15/47	1,100,000	1,032,558
5.25% due 03/02/30	6,920,000	7,077,652	OhioHealth Corp.		
California Institute			3.04% due 11/15/50	9,100,000	6,658,574
of Technology			Johns Hopkins		
3.65% due 09/01/19	32,078,000	22,524,978	University		
Emory University			2.81% due 01/01/60	8,952,000	5,912,762
2.97% due 09/01/50	30,000,000	21,654,917	Children's Hospital		
Yale-New Haven Health			Corp.		
Services Corp.			2.59% due 02/01/50	7,100,000	4,594,039
2.50% due 07/01/50	32,350,000	20,263,220	Syneos Health, Inc.		
Kimberly-Clark de			3.63% due 01/15/29 <sup>4</sup>	5,409,000	4,445,641
Mexico SAB de CV			Children's Health		
2.43% due 07/01/31 <sup>4</sup>	22,650,000	18,829,272	System of Texas		
Universal Health			2.51% due 08/15/50	6,500,000	4,116,140
Services, Inc.			APi Group DE, Inc.		
2.65% due 10/15/30	18,757,000	15,039,156	4.13% due 07/15/29 <sup>4</sup>	4,150,000	3,561,034
DaVita, Inc.			Central Garden		
3.75% due 02/15/31 <sup>4</sup>	16,679,000	13,155,561	& Pet Co.		
4.63% due 06/01/30 <sup>4</sup>	1,835,000	1,566,338	4.13% due 04/30/31 <sup>4</sup>	3,854,000	3,327,775



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CPI CG, Inc. 8.63% due 03/15/26 <sup>4</sup>	3,332,000	\$ 3,298,680			
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 <sup>4</sup>	3,900,000	3,234,345			
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	2,798,951			
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,582,151			
Memorial Sloan- Kettering Cancer Center 2.96% due 01/01/50	3,500,000	2,472,883			
Tenet Healthcare Corp. 4.63% due 06/15/28	2,096,000	1,933,267			
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,803,166			
Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,548,262			
Reynolds American, Inc. 6.15% due 09/15/43	1,340,000	1,268,634			
Molina Healthcare, Inc. 4.38% due 06/15/28 <sup>4</sup>	1,290,000	1,200,074			
Philip Morris International, Inc. 5.13% due 02/15/30	1,000,000	1,012,831			
Anheuser-Busch InBev Worldwide, Inc. 4.44% due 10/06/48	1,100,000	1,003,661			
Wyeth LLC 6.45% due 02/01/24	978,000	988,402			
UnitedHealth Group, Inc. 3.50% due 02/15/24	1,000,000	988,175			
Humana, Inc. 0.65% due 08/03/23	1,000,000	985,849			
Nestle Holdings, Inc. 0.38% due 01/15/24 <sup>4</sup>	1,000,000	965,892			
			Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,050,000	\$ 828,425
			Unilever Capital Corp. 0.38% due 09/14/23	600,000	588,012
			<b>Total Consumer, Non-cyclical</b>		<u>694,036,859</u>
			<b>INDUSTRIAL - 2.6%</b>		
			Boeing Co. 5.81% due 05/01/50	110,417,000	111,153,151
			5.04% due 05/01/27	7,150,000	7,201,856
			5.15% due 05/01/30	250,000	251,563
			FLNG Liquefaction 3 LLC 3.08% due 06/30/39 <sup>†††</sup>	65,123,980	52,476,348
			Cellnex Finance Company S.A. 3.88% due 07/07/41 <sup>4</sup>	68,935,000	50,630,689
			TD SYNEX Corp. 2.65% due 08/09/31	34,240,000	27,123,858
			2.38% due 08/09/28	21,781,000	18,065,346
			Vontier Corp. 2.95% due 04/01/31	34,492,000	27,610,501
			2.40% due 04/01/28	19,150,000	16,093,468
			Flowerserve Corp. 3.50% due 10/01/30	22,421,000	19,389,541
			2.80% due 01/15/32	19,800,000	15,707,168
			Dyal Capital Partners IV 3.65% due 02/22/41 <sup>†††</sup>	41,800,000	33,487,883
			Acuity Brands Lighting, Inc. 2.15% due 12/15/30	34,050,000	27,756,630
			Stadco LA, LLC 3.75% due 05/15/56 <sup>†††</sup>	31,000,000	22,680,322
			Owens Corning 3.88% due 06/01/30	21,890,000	20,262,478
			Weir Group plc 2.20% due 05/13/26 <sup>4</sup>	13,015,000	11,724,979

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TFI International, Inc. 3.35% due 01/05/33 <sup>†††</sup>	14,000,000	\$ 11,292,583			
Artera Services LLC 9.03% due 12/04/25 <sup>4</sup>	8,490,000	7,302,716			
Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	6,417,426			
Hillenbrand, Inc. 3.75% due 03/01/31	7,650,000	6,387,750			
Virgin Media Vendor Financing Notes III DAC 4.88% due 07/15/28	GBP 5,000,000	5,234,650			
Mueller Water Products, Inc. 4.00% due 06/15/29 <sup>4</sup>	5,750,000	5,136,317			
Huntington Ingalls Industries, Inc. 2.04% due 08/16/28	5,150,000	4,414,379			
GATX Corp. 3.50% due 06/01/32 4.70% due 04/01/29	1,650,000 400,000	1,448,258 389,742			
Stanley Black & Decker, Inc. 6.00% due 03/06/28	1,640,000	1,690,260			
Penske Truck Leasing Company, LP / PTL Finance Corp. 1.70% due 06/15/26 <sup>4</sup>	1,620,000	1,447,234			
Trimble, Inc. 4.15% due 06/15/23	1,155,000	1,150,247			
Fortune Brands Innovations, Inc. 4.50% due 03/25/52	1,500,000	1,145,305			
Ryder System, Inc. 5.65% due 03/01/28	1,000,000	1,013,181			
Masco Corp. 4.50% due 05/15/47	1,200,000	1,003,655			
Mohawk Industries, Inc. 3.63% due 05/15/30	1,100,000	997,079			
Adevinta ASA 3.00% due 11/15/27	EUR 417,000	407,273			
			Martin Marietta Materials, Inc. 0.65% due 07/15/23	360,000	\$ 354,776
			JELD-WEN, Inc. 6.25% due 05/15/25 <sup>4</sup>	300,000	299,250
			Carlisle Companies, Inc. 0.55% due 09/01/23	220,000	215,195
			Standard Industries, Inc. 4.38% due 07/15/30 <sup>4</sup>	101,000	87,870
			3.38% due 01/15/31 <sup>4</sup>	81,000	65,098
			Virgin Media Inc. 4.00% due 11/15/52	GBP 150,000	152,670
			<b>Total Industrial</b>		<u>519,668,695</u>
			<b>CONSUMER, CYCLICAL - 2.3%</b>		
			Marriott International, Inc. 2.85% due 04/15/31	30,297,000	25,807,124
			2.75% due 10/15/33	16,500,000	13,353,246
			4.90% due 04/15/29	10,050,000	9,961,934
			Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>4</sup>	46,883,000	48,060,837
			Alt-2 Structured Trust 2.95% due 05/14/31 <sup>◊,†††</sup>	51,999,540	46,589,692
			Hyatt Hotels Corp. 6.00% due 04/23/30	24,039,000	24,414,512
			5.63% due 04/23/25	18,928,000	18,828,472
			1.30% due 10/01/23	1,660,000	1,625,018
			Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 <sup>4</sup>	41,432,000	40,735,573
			Choice Hotels International, Inc. 3.70% due 01/15/31	39,961,000	35,431,030
			Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>4</sup>	33,313,602	33,206,333
			Warnermedia Holdings, Inc. 5.14% due 03/15/52 <sup>4</sup>	27,431,000	22,225,513

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
6.41% due 03/15/26	9,250,000	\$ 9,296,701	NVR, Inc.		
Ferguson Finance plc			3.00% due 05/15/30	1,200,000	\$ 1,055,446
3.25% due 06/02/30 <sup>4</sup>	17,904,000	15,534,329	Aptiv plc / Aptiv Corp.		
4.65% due 04/20/32 <sup>4</sup>	5,200,000	4,940,646	4.15% due 05/01/52	1,300,000	1,019,958
British Airways Class A Pass Through Trust			JetBlue Class A Pass Through Trust		
2.90% due 03/15/35 <sup>4</sup>	14,929,835	12,235,600	4.00% due 11/15/32	130,369	119,489
4.25% due 11/15/32 <sup>4</sup>	5,120,637	4,783,629	<b>Total Consumer, Cyclical</b>		<u>454,553,912</u>
American Airlines Class AA Pass Through Trust			<b>COMMUNICATIONS - 1.5%</b>		
3.35% due 10/15/29	8,498,715	7,588,984	Level 3 Financing, Inc.		
3.20% due 06/15/28	5,324,300	4,776,425	3.63% due 01/15/29 <sup>4</sup>	34,939,000	19,318,472
3.00% due 10/15/28	3,852,680	3,406,411	4.25% due 07/01/28 <sup>4</sup>	26,815,000	15,129,023
3.15% due 02/15/32	154,898	135,475	3.88% due 11/15/29 <sup>4</sup>	20,300,000	14,691,719
Whirlpool Corp.			3.75% due 07/15/29 <sup>4</sup>	13,950,000	7,437,582
4.60% due 05/15/50	16,920,000	14,085,143	British Telecommunications plc		
Steelcase, Inc.			4.88% due 11/23/81 <sup>3,4</sup>	47,450,000	37,376,595
5.13% due 01/18/29	14,591,000	13,115,412	4.25% due 11/23/81 <sup>3,4</sup>	8,250,000	7,148,213
Walgreens Boots Alliance, Inc.			9.63% due 12/15/30	2,391,000	2,981,057
4.10% due 04/15/50	15,203,000	11,373,583	Vodafone Group plc		
Hilton Domestic Operating Company, Inc.			4.13% due 06/04/81 <sup>3</sup>	40,537,000	31,990,584
3.75% due 05/01/29 <sup>4</sup>	7,652,000	6,848,540	Paramount Global		
4.00% due 05/01/31 <sup>4</sup>	2,711,000	2,374,023	4.95% due 05/19/50	39,826,000	29,809,052
3.63% due 02/15/32 <sup>4</sup>	1,900,000	1,603,125	Rogers Communications, Inc.		
Air Canada			4.55% due 03/15/52 <sup>4</sup>	29,725,000	24,450,950
3.88% due 08/15/26 <sup>4</sup>	8,650,000	7,854,213	Virgin Media Secured Finance plc		
Delta Air Lines, Inc. / SkyMiles IP Ltd.			4.50% due 08/15/30 <sup>4</sup>	17,850,000	15,347,609
4.75% due 10/20/28 <sup>4</sup>	3,800,000	3,665,146	Altice France S.A.		
JB Poindexter & Company, Inc.			5.13% due 07/15/29 <sup>4</sup>	17,800,000	13,394,500
7.13% due 04/15/26 <sup>4</sup>	2,850,000	2,671,875	5.13% due 01/15/29 <sup>4</sup>	2,290,000	1,745,049
United Airlines, Inc.			Charter Communications Operating LLC / Charter Communications Operating Capital		
4.38% due 04/15/26 <sup>4</sup>	1,750,000	1,674,248	3.90% due 06/01/52	21,690,000	14,337,654
Brunswick Corp.					
5.10% due 04/01/52	2,030,000	1,494,207			
PulteGroup, Inc.					
6.38% due 05/15/33	1,400,000	1,461,494			
Lear Corp.					
5.25% due 05/15/49	1,360,000	1,200,526			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
T-Mobile USA, Inc. 2.63% due 04/15/26	13,850,000	\$ 12,927,510			
Sirius XM Radio, Inc. 4.13% due 07/01/30 <sup>4</sup>	12,010,000	9,818,175			
Go Daddy Operating Company LLC / GD Finance Co., Inc. 3.50% due 03/01/29 <sup>4</sup>	8,203,000	7,092,560			
Virgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 <sup>4</sup>	5,100,000	4,532,625			
Radiate Holdco LLC / Radiate Finance, Inc. 4.50% due 09/15/26 <sup>4</sup>	5,775,000	4,518,937			
CSC Holdings LLC 4.13% due 12/01/30 <sup>4</sup>	5,772,000	4,145,393			
Interpublic Group of Companies, Inc. 3.38% due 03/01/41	1,950,000	1,466,745			
2.40% due 03/01/31	350,000	290,475			
Koninklijke KPN N.V. 8.38% due 10/01/30	1,140,000	1,361,640			
McGraw-Hill Education, Inc. 5.75% due 08/01/28 <sup>4</sup>	1,549,000	1,347,630			
Match Group Holdings II LLC 4.13% due 08/01/30 <sup>4</sup>	1,250,000	1,076,250			
Booking Holdings, Inc. 4.63% due 04/13/30	1,000,000	999,364			
Virgin Media Finance plc 5.00% due 07/15/30 <sup>4</sup>	1,050,000	867,856			
Motorola Solutions, Inc. 5.50% due 09/01/44	360,000	341,705			
UPC Broadband Finco BV 4.88% due 07/15/31 <sup>4</sup>	200,000	172,946			
CCO Holdings LLC / CCO Holdings Capital Corp. 4.25% due 02/01/31 <sup>4</sup>	20,000	16,353			
<b>Total Communications</b>		<u>286,134,223</u>			
			<b>ENERGY - 1.2%</b>		
			BP Capital Markets plc 4.88% <sup>3,6</sup>	115,544,000	\$ 105,000,610
			Galaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 <sup>4</sup>	43,921,000	34,542,073
			ITT Holdings LLC 6.50% due 08/01/29 <sup>4</sup>	38,518,000	32,521,518
			Midwest Connector Capital Company LLC 4.63% due 04/01/29 <sup>4</sup>	16,048,000	15,041,222
			NuStar Logistics, LP 6.38% due 10/01/30	10,560,000	10,132,320
			5.63% due 04/28/27	1,880,000	1,780,050
			TransCanada Pipelines Ltd. 6.20% due 03/09/26	10,900,000	10,975,939
			Parkland Corp. 4.63% due 05/01/30 <sup>4</sup>	8,000,000	7,112,000
			Greensaif Pipelines Bidco SARL 6.51% due 02/23/42 <sup>4</sup>	6,500,000	6,846,915
			Greensaif Pipelines Bidco SARL 6.13% due 02/23/38 <sup>4</sup>	5,550,000	5,709,836
			Kinder Morgan, Inc. 5.20% due 06/01/33	4,700,000	4,669,431
			DT Midstream, Inc. 4.30% due 04/15/32 <sup>4</sup>	3,250,000	2,911,507
			4.13% due 06/15/29 <sup>4</sup>	550,000	482,186
			Valero Energy Corp. 7.50% due 04/15/32	1,350,000	1,552,611
			Enterprise Products Operating LLC 5.10% due 02/15/45	1,340,000	1,278,973
			Enbridge Energy Partners, LP 7.38% due 10/15/45	1,040,000	1,219,273
			Magellan Midstream Partners, LP 3.95% due 03/01/50	1,600,000	1,208,613
			Targa Resources Corp. 6.50% due 02/15/53	1,000,000	1,023,476

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ONEOK Partners, LP 6.20% due 09/15/43	680,000	\$ 664,091			
ONEOK, Inc. 4.50% due 03/15/50	850,000	658,386			
Eastern Gas Transmission & Storage, Inc. 4.60% due 12/15/44	500,000	438,462			
<b>Total Energy</b>		<u>245,769,492</u>			
<b>TECHNOLOGY - 1.2%</b>					
Broadcom, Inc. 4.93% due 05/15/37 <sup>4</sup>	33,182,000	30,175,208			
4.15% due 11/15/30	19,705,000	18,274,633			
3.19% due 11/15/36 <sup>4</sup>	3,135,000	2,375,758			
2.60% due 02/15/33 <sup>4</sup>	1,660,000	1,301,739			
Oracle Corp. 3.95% due 03/25/51	33,794,000	25,429,223			
5.55% due 02/06/53	20,220,000	19,250,275			
6.13% due 07/08/39	1,190,000	1,238,153			
6.90% due 11/09/52	300,000	336,260			
CDW LLC / CDW Finance Corp. 3.57% due 12/01/31	42,361,000	36,435,967			
3.25% due 02/15/29	1,100,000	967,439			
Leidos, Inc. 2.30% due 02/15/31	20,050,000	16,269,185			
5.75% due 03/15/33	9,550,000	9,760,492			
4.38% due 05/15/30	2,650,000	2,496,575			
Qorvo, Inc. 4.38% due 10/15/29	14,751,000	13,592,309			
3.38% due 04/01/31 <sup>4</sup>	8,675,000	7,176,481			
MSCI, Inc. 3.63% due 09/01/30 <sup>4</sup>	17,718,000	15,402,435			
3.88% due 02/15/31 <sup>4</sup>	1,769,000	1,574,587			
3.63% due 11/01/31 <sup>4</sup>	1,780,000	1,524,125			
CGI, Inc. 2.30% due 09/14/31	16,050,000	12,676,022			
Fiserv, Inc. 5.60% due 03/02/33	10,250,000	10,630,541			
Booz Allen Hamilton, Inc. 3.88% due 09/01/28 <sup>4</sup>	4,550,000	4,152,057			
Microchip Technology, Inc. 0.97% due 02/15/24	1,650,000	\$ 1,583,996			
ServiceNow, Inc. 1.40% due 09/01/30	1,300,000	1,047,270			
NXP BV / NXP Funding LLC / NXP USA, Inc. 3.13% due 02/15/42	1,400,000	992,841			
Skyworks Solutions, Inc. 0.90% due 06/01/23	500,000	495,799			
<b>Total Technology</b>		<u>235,159,370</u>			
<b>BASIC MATERIALS - 1.1%</b>					
Newcrest Finance Pty Ltd. 3.25% due 05/13/30 <sup>4</sup>	47,843,000	42,294,162			
4.20% due 05/13/50 <sup>4</sup>	27,690,000	22,048,603			
Anglo American Capital plc 5.63% due 04/01/30 <sup>4</sup>	21,300,000	21,429,226			
2.63% due 09/10/30 <sup>4</sup>	18,000,000	14,976,552			
3.95% due 09/10/50 <sup>4</sup>	14,140,000	10,826,309			
Minerals Technologies, Inc. 5.00% due 07/01/28 <sup>4</sup>	18,723,000	17,072,380			
Alcoa Nederland Holding BV 4.13% due 03/31/29 <sup>4</sup>	8,600,000	7,656,320			
5.50% due 12/15/27 <sup>4</sup>	6,525,000	6,443,568			
6.13% due 05/15/28 <sup>4</sup>	2,800,000	2,803,416			
Valvoline, Inc. 3.63% due 06/15/31 <sup>4</sup>	18,300,000	15,528,648			
Yamana Gold, Inc. 2.63% due 08/15/31	14,431,000	11,610,508			
4.63% due 12/15/27	3,000,000	2,864,265			
BHP Billiton Finance USA Ltd. 4.90% due 02/28/33	13,750,000	14,028,217			
Reliance Steel & Aluminum Co. 2.15% due 08/15/30	12,040,000	10,107,921			
INEOS Quattro Finance 2 plc 2.50% due 01/15/26	EUR 8,500,000	8,258,381			
3.38% due 01/15/26 <sup>4</sup>	200,000	181,249			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Steel Dynamics, Inc. 2.40% due 06/15/25	5,950,000	\$ 5,612,308	Southern Power Co. 5.25% due 07/15/43	1,350,000	\$ 1,267,458
Southern Copper Corp. 7.50% due 07/27/35	1,250,000	1,456,375	Consolidated Edison Company of New York, Inc. 5.10% due 06/15/33	1,080,000	1,066,343
Albemarle Corp. 5.45% due 12/01/44	1,500,000	1,418,300	Washington Gas Light Co. 3.80% due 09/15/46	1,300,000	1,034,661
ArcelorMittal S.A. 6.75% due 03/01/41	1,000,000	1,013,613	Oklahoma Gas and Electric Co. 5.40% due 01/15/33	1,000,000	1,030,970
LYB International Finance BV 4.88% due 03/15/44	1,100,000	970,898	Brooklyn Union Gas Co. 4.27% due 03/15/48 <sup>4</sup>	1,300,000	1,030,536
Dow Chemical Co. 6.90% due 05/15/53	800,000	922,815	Dominion Energy, Inc. 5.40% (3 Month USD LIBOR + 0.53%) due 09/15/23 <sup>o</sup>	1,030,000	1,026,183
International Paper Co. 4.80% due 06/15/44	715,000	653,821	Duke Energy Ohio, Inc. 4.30% due 02/01/49	1,200,000	1,024,535
Carpenter Technology Corp. 6.38% due 07/15/28	178,000	173,623	Arizona Public Service Co. 3.75% due 05/15/46	1,300,000	994,088
<b>Total Basic Materials</b>		<u>220,351,478</u>	Louisville Gas and Electric Co. 4.25% due 04/01/49	1,100,000	947,559
<b>UTILITIES - 0.6%</b>			OGE Energy Corp. 0.70% due 05/26/23	360,000	357,473
AES Corp. 3.95% due 07/15/30 <sup>4</sup>	28,124,000	25,179,417	IPALCO Enterprises, Inc. 4.25% due 05/01/30	212,000	195,178
3.30% due 07/15/25 <sup>4</sup>	3,750,000	3,554,285	<b>Total Utilities</b>		<u>107,741,512</u>
NRG Energy, Inc. 2.45% due 12/02/27 <sup>4</sup>	26,000,000	22,244,323	<b>Total Corporate Bonds</b> (Cost \$6,259,590,366)		<u>5,212,286,231</u>
Alexander Funding Trust 1.84% due 11/15/23 <sup>4</sup>	14,400,000	13,967,739	<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 24.6%</b>		
Enel Finance International N.V. 5.00% due 06/15/32 <sup>4</sup>	13,690,000	12,874,598	U.S. Treasury Notes 4.13% due 11/15/32	980,083,000	1,029,852,840
Black Hills Corp. 5.95% due 03/15/28	9,200,000	9,529,688	4.63% due 02/28/25	839,695,000	847,862,344
4.20% due 09/15/46	1,200,000	955,491	3.50% due 01/31/28	817,300,000	813,021,941
Clearway Energy Operating LLC 3.75% due 02/15/31 <sup>4</sup>	6,076,000	5,240,550	4.00% due 02/29/28	729,570,000	742,736,462
Entergy Texas, Inc. 1.50% due 09/01/26	1,650,000	1,459,436	4.63% due 03/15/26	5,000,000	5,114,062
Indiana Michigan Power Co. 6.05% due 03/15/37	1,310,000	1,419,365	4.00% due 02/15/26	4,500,000	4,518,633
Nevada Power Co. 6.65% due 04/01/36	1,180,000	1,341,636	3.50% due 02/15/33	3,750,000	3,755,859

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.00% due 02/28/30	3,450,000	\$ 3,541,102	2021-FL2 B, 6.58%		
2.38% due 03/31/29	3,200,000	2,987,375	(1 Month USD		
3.63% due 03/31/28	2,500,000	2,504,102	LIBOR + 1.90%,		
2.63% due 05/31/27	2,160,000	2,071,069	Rate Floor: 1.90%)		
1.50% due 01/31/27	1,200,000	1,104,750	due 12/13/38 <sup>0.7</sup>	400,000	\$ 375,792
1.38% due 11/15/31	347,000	292,890	LoanCore Issuer Ltd.		
U.S. Treasury Bonds			2021-CRE6 B, 6.58%		
2.00% due 08/15/51	770,000,000	541,616,799	(1 Month USD		
4.00% due 11/15/52	165,000,000	175,106,250	LIBOR + 1.90%,		
due 02/15/46 <sup>9.10</sup>	355,975,000	147,959,133	Rate Floor: 1.90%)		
due 05/15/44 <sup>9.10</sup>	303,295,000	134,319,908	due 11/15/38 <sup>0.4</sup>	44,000,000	41,385,106
due 11/15/51 <sup>9.10</sup>	275,000,000	97,947,303	2021-CRE4 C, 6.37%		
3.63% due 02/15/53	90,100,000	89,452,406	(30 Day Average		
due 02/15/52 <sup>9.10</sup>	144,771,800	51,265,637	SOFR + 1.81%,		
due 11/15/44 <sup>9.10</sup>	70,890,000	30,700,280	Rate Floor: 1.70%)		
due 08/15/51 <sup>9.10</sup>	43,990,000	15,761,347	due 07/15/35 <sup>0.4</sup>	25,982,000	24,340,912
2.88% due 08/15/45	1,830,000	1,559,360	2021-CRE6 C, 6.98%		
due 08/15/52 <sup>9.10</sup>	3,700,000	1,296,894	(1 Month USD		
due 05/15/52 <sup>9.10</sup>	1,720,000	606,168	LIBOR + 2.30%,		
U.S. Treasury Strip Principal			Rate Floor: 2.30%)		
due 02/15/51 <sup>9.10</sup>	310,000,000	<u>112,676,298</u>	due 11/15/38 <sup>0.4</sup>	22,825,000	21,143,870
<b>Total U.S. Government Securities</b>			2019-CRE2 AS,		
(Cost \$5,195,859,149)		<u>4,859,631,212</u>	6.18% (1 Month		
			USD LIBOR +		
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 22.7%</b>			1.50%, Rate		
<b>COLLATERALIZED LOAN OBLIGATIONS - 14.5%</b>			Floor: 1.50%)		
LCCM Trust			due 05/15/36 <sup>0.4</sup>	15,329,120	15,265,205
2021-FL3 A, 6.13%			2021-CRE5 D, 7.68%		
(1 Month USD			(1 Month USD		
LIBOR + 1.45%,			LIBOR + 3.00%,		
Rate Floor: 1.45%)			Rate Floor: 3.00%)		
due 11/15/38 <sup>0.4</sup>	98,500,000	95,020,783	due 07/15/36 <sup>0.4</sup>	14,350,000	12,867,413
2021-FL3 AS, 6.48%			2019-CRE2 B, 6.38%		
(1 Month USD			(1 Month USD		
LIBOR + 1.80%,			LIBOR + 1.70%,		
Rate Floor: 1.80%)			Rate Floor: 1.70%)		
due 11/15/38 <sup>0.4</sup>	37,152,000	35,793,819	due 05/15/36 <sup>0.4</sup>	11,575,000	11,466,182
2021-FL3 B, 6.88%			2021-CRE4 D, 7.17%		
(1 Month USD			(30 Day Average		
LIBOR + 2.20%,			SOFR + 2.61%,		
Rate Floor: 2.20%)			Rate Floor: 2.50%)		
due 11/15/38 <sup>0.4</sup>	21,450,000	20,551,820	due 07/15/35 <sup>0.7</sup>	5,600,000	5,306,176

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-CRE3 B, 6.28% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 <sup>0.7</sup>	4,410,000	\$ 4,338,827			
BXMT Ltd.					
2020-FL2 A, 5.76% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 <sup>0.4</sup>	58,425,519	57,041,383			
2020-FL3 AS, 6.42% (30 Day Average SOFR + 1.86%, Rate Floor: 1.75%) due 11/15/37 <sup>0.4</sup>	23,550,000	22,763,958			
2020-FL3 C, 7.22% (30 Day Average SOFR + 2.66%, Rate Floor: 2.55%) due 11/15/37 <sup>0.4</sup>	16,327,000	15,440,664			
2020-FL2 B, 6.26% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 02/15/38 <sup>0.4</sup>	16,000,000	14,407,384			
2020-FL3 B, 6.82% (30 Day Average SOFR + 2.26%, Rate Floor: 2.15%) due 11/15/37 <sup>0.4</sup>	10,600,000	10,289,566			
2020-FL2 AS, 6.01% (1 Month Term SOFR + 1.26%, Rate Floor: 1.15%) due 02/15/38 <sup>0.7</sup>	6,008,500	5,752,173			
2020-FL2 C, 6.51% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 <sup>0.7</sup>	5,360,000	4,772,275			
			Cerberus Loan		
			Funding XXX, LP		
			2020-3A A, 6.64% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 <sup>0.4</sup>	100,000,000	\$ 99,024,830
			2020-3A B, 7.29% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 <sup>0.4</sup>	10,200,000	9,939,155
			Woodmont Trust		
			2020-7A A1A, 6.69% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 <sup>0.4</sup>	83,000,000	82,252,759
			2020-7A B, 7.39% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 <sup>0.4</sup>	13,500,000	13,055,457
			2020-7A A2, 7.04% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 <sup>0.4</sup>	7,000,000	6,862,652
			Cerberus Loan		
			Funding XXXII, LP		
			2021-2A A, 6.41% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 <sup>0.4</sup>	65,000,000	63,508,152
			2021-2A C, 7.64% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 <sup>0.4</sup>	20,925,000	19,500,156
			2021-2A B, 6.69% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 <sup>0.4</sup>	19,200,000	18,320,241



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
HERA Commercial Mortgage Ltd. 2021-FL1 B, 6.36% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 <sup>0.4</sup>	49,562,000	\$ 46,750,943			
2021-FL1 AS, 6.06% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 <sup>0.4</sup>	28,000,000	26,454,336			
2021-FL1 C, 6.71% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 <sup>0.4</sup>	19,200,000	17,985,573			
2021-FL1 A, 5.81% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 <sup>0.4</sup>	8,651,379	8,349,507			
Golub Capital Partners CLO 33M Ltd. 2021-33A AR2, 6.82% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 <sup>0.4</sup>	105,004,127	98,282,204			
ABPCI Direct Lending Fund CLO II LLC 2021-1A A1R, 6.41% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 <sup>0.4</sup>	84,258,254	81,997,622			
Golub Capital Partners CLO 36M Ltd. 2018-36A A, 6.11% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>0.4</sup>	76,300,000	75,234,196			
			Cerberus Loan Funding XXXI, LP 2021-1A A, 6.29% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 <sup>0.4</sup>	61,874,244	\$ 61,335,226
			2021-1A C, 7.39% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 <sup>0.4</sup>	12,000,000	11,522,933
			Palmer Square Loan Funding Ltd. 2022-1A A2, 6.23% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 <sup>0.4</sup>	23,000,000	22,350,158
			2021-3A B, 6.56% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 <sup>0.4</sup>	22,500,000	21,608,208
			2021-2A B, 6.32% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 <sup>0.4</sup>	10,500,000	10,157,229
			2021-1A B, 6.61% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 <sup>0.4</sup>	7,100,000	6,907,366
			2021-2A C, 7.32% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 <sup>0.4</sup>	7,000,000	6,717,309

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ABPCI Direct Lending Fund CLO V Ltd. 2021-5A A1R, 6.31% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 <sup>◊,4</sup>	50,650,000	\$ 49,752,877			
2021-5A A2R, 6.71% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 <sup>◊,4</sup>	15,975,000	15,352,622			
THL Credit Lake Shore MM CLO I Ltd. 2021-1A A1R, 6.49% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 <sup>◊,4</sup>	33,500,000	32,680,222			
2021-1A BR, 6.79% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 <sup>◊,4</sup>	30,400,000	29,637,501			
KREF Funding V LLC 6.43% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 <sup>◊,††</sup> 0.15% due 06/25/26 <sup>††,11</sup>	60,436,845	60,089,287			
	313,636,364	153,682			
Cerberus Loan Funding XL LLC 2023-1A A, 7.19% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 <sup>◊,4</sup>	55,500,000	55,500,000			
2023-1A B, 8.39% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 <sup>◊,4</sup>	4,600,000	4,600,000			
			ABPCI Direct Lending Fund CLO I LLC 2021-1A A1A2, 6.51% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 <sup>◊,4</sup>	59,500,000	\$ 57,266,275
			2021-1A B12, 6.81% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 <sup>◊,4</sup>	2,500,000	2,358,773
			ABPCI Direct Lending Fund IX LLC 2021-9A A1R, 6.22% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 <sup>◊,4</sup>	34,150,000	33,484,782
			2021-9A A2R, 6.62% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 <sup>◊,4</sup>	26,000,000	24,930,456
			Fortress Credit Opportunities IX CLO Ltd. 2021-9A A2TR, 6.59% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 <sup>◊,4</sup>	46,200,000	44,181,952
			2021-9A BR, 6.74% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 10/15/33 <sup>◊,4</sup>	6,700,000	6,232,639
			2021-9A A1TR, 6.34% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 10/15/33 <sup>◊,4</sup>	3,450,000	3,343,214

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CHCP Ltd.			2021-4A A2R, 6.82%		
2021-FL1 A, 5.82%			(3 Month USD		
(1 Month Term			LIBOR + 1.90%,		
SOFR + 1.16%,			Rate Floor: 1.90%)		
Rate Floor: 1.05%)			due 08/20/33 <sup>0.4</sup>	16,750,000	\$ 15,788,527
due 02/15/38 <sup>0.4</sup>	22,574,547	\$ 22,196,349	ABPCI Direct Lending		
2021-FL1 AS, 6.07%			Fund CLO VII, LP		
(1 Month Term			2021-7A A1R, 6.25%		
SOFR + 1.41%,			(3 Month USD		
Rate Floor: 1.30%)			LIBOR + 1.43%,		
Rate Floor: 1.30%)			Rate Floor: 1.43%)		
due 02/15/38 <sup>0.4</sup>	22,250,000	21,195,490	due 10/20/31 <sup>0.4</sup>	39,500,000	38,634,049
2021-FL1 B, 6.42%			2021-7A A2R, 6.67%		
(1 Month Term			(3 Month USD		
SOFR + 1.76%,			LIBOR + 1.85%,		
Rate Floor: 1.65%)			Rate Floor: 1.85%)		
Rate Floor: 1.65%)			due 10/20/31 <sup>0.4</sup>	8,250,000	7,920,236
due 02/15/38 <sup>0.7</sup>	6,600,000	6,234,462	Fortress Credit		
2021-FL1 C, 6.87%			Opportunities		
(1 Month Term			XI CLO Ltd.		
SOFR + 2.21%,			2018-11A A1T, 6.09%		
Rate Floor: 2.10%)			(3 Month USD		
Rate Floor: 2.10%)			LIBOR + 1.30%,		
due 02/15/38 <sup>0.7</sup>	2,950,000	2,778,158	Rate Floor: 0.00%)		
FS Rialto			due 04/15/31 <sup>0.4</sup>	44,906,190	44,306,104
2021-FL3 C, 6.78%			2018-11A C, 7.29%		
(1 Month USD			(3 Month USD		
LIBOR + 2.05%,			LIBOR + 2.50%,		
Rate Floor: 2.05%)			Rate Floor: 0.00%)		
Rate Floor: 2.05%)			due 04/15/31 <sup>0.4</sup>	2,300,000	2,171,250
due 11/16/36 <sup>0.7</sup>	31,150,000	29,297,413	Cerberus Loan Funding		
2021-FL2 C, 6.78%			XXXIII, LP		
(1 Month USD			2021-3A A, 6.35%		
LIBOR + 2.05%,			(3 Month USD		
Rate Floor: 2.05%)			LIBOR + 1.56%,		
Rate Floor: 2.05%)			Rate Floor: 1.56%)		
due 05/16/38 <sup>0.4</sup>	15,665,000	14,474,306	due 07/23/33 <sup>0.4</sup>	34,500,000	33,571,860
2021-FL3 B, 6.53%			2021-3A B, 6.64%		
(1 Month USD			(3 Month USD		
LIBOR + 1.80%,			LIBOR + 1.85%,		
Rate Floor: 1.80%)			Rate Floor: 1.85%)		
Rate Floor: 1.80%)			due 07/23/33 <sup>0.4</sup>	9,500,000	9,017,527
due 11/16/36 <sup>0.4</sup>	8,000,000	7,572,713	Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.52%			2021-4A A1R, 6.52%		
(3 Month USD			(3 Month USD		
LIBOR + 1.60%,			LIBOR + 1.60%,		
Rate Floor: 1.60%)			Rate Floor: 1.60%)		
Rate Floor: 1.60%)			due 08/20/33 <sup>0.4</sup>	36,500,000	35,313,750
due 08/20/33 <sup>0.4</sup>	36,500,000	35,313,750			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GoldenTree Loan			2021-FL2 AS, 6.46%		
Management			(1 Month USD		
US CLO 1 Ltd.			LIBOR + 1.75%,		
2021-9A B, 6.31%			Rate Floor: 1.75%)		
(3 Month USD			due 01/15/37 <sup>0.7</sup>	3,500,000	\$ 3,346,041
LIBOR + 1.50%,			Colub Capital Partners		
Rate Floor: 1.50%)			CLO 16 Ltd.		
due 01/20/33 <sup>0.4</sup>	35,900,000	\$ 34,816,226	2021-16A ATR2,		
2021-9A C, 6.61%			6.43% (3 Month		
(3 Month USD			USD LIBOR +		
LIBOR + 1.80%,			1.61%, Rate		
Rate Floor: 1.80%)			Floor: 1.61%)		
due 01/20/33 <sup>0.4</sup>	3,900,000	3,699,670	due 07/25/33 <sup>0.4</sup>	26,750,000	26,340,027
Cerberus Loan			2021-16A A2R2,		
Funding XXXV, LP			6.62% (3 Month		
2021-5A A, 6.29%			USD LIBOR +		
(3 Month USD			1.80%, Rate		
LIBOR + 1.50%,			Floor: 1.80%)		
Rate Floor: 1.50%)			due 07/25/33 <sup>0.4</sup>	9,750,000	9,351,427
due 09/22/33 <sup>0.4</sup>	30,750,000	30,116,166	LCM XXIV Ltd.		
2021-5A B, 6.64%			2021-24A BR, 6.21%		
(3 Month USD			(3 Month USD		
LIBOR + 1.85%,			LIBOR + 1.40%,		
Rate Floor: 1.85%)			Rate Floor: 0.00%)		
due 09/22/33 <sup>0.4</sup>	8,000,000	7,611,597	due 03/20/30 <sup>0.4</sup>	24,200,000	23,308,794
ACRES Commercial			2021-24A CR, 6.71%		
Realty Ltd.			(3 Month USD		
2021-FL1 C, 6.71%			LIBOR + 1.90%,		
(1 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.00%,			due 03/20/30 <sup>0.4</sup>	13,050,000	12,290,639
Rate Floor:			Madison Park Funding		
2.00%) due			XLVIII Ltd.		
06/15/36 <sup>0.4</sup>	13,092,000	12,423,372	2021-48A B, 6.25%		
2021-FL1 D, 7.36%			(3 Month USD		
(1 Month USD			LIBOR + 1.45%,		
LIBOR + 2.65%,			Rate Floor: 1.45%)		
Rate Floor: 2.65%)			due 04/19/33 <sup>0.4</sup>	27,500,000	26,821,790
due 06/15/36 <sup>0.4</sup>	11,750,000	11,000,796	2021-48A C, 6.80%		
2021-FL2 B, 6.96%			(3 Month USD		
(1 Month USD			LIBOR + 2.00%,		
LIBOR + 2.25%,			Rate Floor:		
Rate Floor: 2.25%)			2.00%) due		
due 01/15/37 <sup>0.4</sup>	10,100,000	9,612,349	04/19/33 <sup>0.4</sup>	6,650,000	6,438,456

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Golub Capital Partners			Neuberger Berman		
CLO 49M Ltd.			Loan Advisers		
2021-49A BR, 6.71%			CLO 40 Ltd.		
(3 Month USD			2021-40A B, 6.19%		
LIBOR + 1.90%,			(3 Month USD		
Rate Floor: 1.90%)			LIBOR + 1.40%,		
due 08/26/33 <sup>0.4</sup>	21,695,000	\$ 20,413,327	Rate Floor: 1.40%)		
2021-49A CR, 7.41%			due 04/16/33 <sup>0.4</sup>	26,700,000	\$ 25,897,486
(3 Month USD			2021-40A C, 6.54%		
LIBOR + 2.60%,			(3 Month USD		
Rate Floor: 2.60%)			LIBOR + 1.75%,		
due 08/26/33 <sup>0.4</sup>	12,600,000	11,453,971	Rate Floor: 1.75%)		
BDS Ltd.			due 04/16/33 <sup>0.4</sup>	2,000,000	1,927,465
2021-FL9 C, 6.66%			Golub Capital Partners		
(1 Month USD			CLO 17 Ltd.		
LIBOR + 1.90%,			2017-17A ATR, 6.47%		
Rate Floor: 1.90%)			(3 Month USD		
due 11/16/38 <sup>0.4</sup>	19,500,000	18,423,577	LIBOR + 1.65%,		
2020-FL5 B, 6.61%			Rate Floor: 0.00%)		
(1 Month Term			due 10/25/30 <sup>0.4</sup>	27,554,209	27,320,078
SOFR + 1.91%,			MidOcean Credit		
Rate Floor: 1.80%)			CLO VII		
due 02/16/37 <sup>0.7</sup>	4,400,000	4,293,922	2020-7A BR, 6.39%		
2021-FL9 D, 7.01%			(3 Month USD		
(1 Month USD			LIBOR + 1.60%,		
LIBOR + 2.25%,			Rate Floor: 0.00%)		
Rate Floor: 2.25%)			due 07/15/29 <sup>0.4</sup>	27,500,000	26,867,921
due 11/16/38 <sup>0.7</sup>	4,400,000	4,082,623	OCP CLO Ltd.		
2020-FL5 AS, 6.16%			2020-4A A2RR,		
(1 Month Term			6.27% (3 Month		
SOFR + 1.46%,			USD LIBOR +		
Rate Floor: 1.35%)			1.45%, Rate		
due 02/16/37 <sup>0.7</sup>	3,200,000	3,114,982	Floor: 1.45%)		
BCC Middle Market			due 04/24/29 <sup>0.4</sup>	25,500,000	25,087,318
CLO LLC			STWD Ltd.		
2021-1A ATR, 6.29%			2019-FL1 B, 6.37%		
(3 Month USD			(1 Month Term		
LIBOR + 1.50%,			SOFR + 1.71%,		
Rate Floor: 1.50%)			Rate Floor: 1.60%)		
due 10/15/33 <sup>0.4</sup>	30,450,000	29,640,030	due 07/15/38 <sup>0.4</sup>	11,210,000	10,974,091
			2019-FL1 C, 6.72%		
			(1 Month Term		
			SOFR + 2.06%,		
			Rate Floor: 1.95%)		
			due 07/15/38 <sup>0.4</sup>	8,800,000	8,510,997

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE	
2021-FL2 C, 6.81% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 <sup>0.7</sup>	2,820,000	\$ 2,597,856				
2019-FL1 AS, 6.17% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 07/15/38 <sup>0.7</sup>	2,200,000	2,158,676		22,725,000	\$ 21,995,089	
Madison Park Funding LIII Ltd. 2022-53A B, 6.40% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 <sup>0.4</sup>	24,000,000	23,194,080		Apres Static CLO Ltd. 2020-1A A2R, 6.49% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 <sup>0.4</sup>	21,750,000	21,542,411
BSPDF Issuer Ltd. 2021-FL1 C, 6.93% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 <sup>0.4</sup>	15,300,000	13,938,606		NewStar Fairfield Fund CLO Ltd. 2018-2A ATN, 6.08% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>0.4</sup>	21,171,638	20,894,440
2021-FL1 B, 6.48% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/36 <sup>0.7</sup>	6,500,000	6,080,711		Golub Capital Partners CLO 54M L.P 2021-54A B, 6.66% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 <sup>0.4</sup>	21,000,000	19,732,910
2021-FL1 D, 7.43% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 <sup>0.7</sup>	3,500,000	3,167,326		AMMC CLO XIV Ltd. 2021-14A A2R2, 6.22% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 <sup>0.4</sup>	18,290,000	17,944,736
Magnetite XXIX Ltd. 2021-29A B, 6.19% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 <sup>0.4</sup>	15,100,000	14,707,311		Recette CLO Ltd. 2021-1A BRR, 6.21% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 <sup>0.4</sup>	9,800,000	9,321,593
2021-29A C, 6.44% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 <sup>0.4</sup>	7,700,000	7,341,674		2021-1A CRR, 6.56% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 <sup>0.4</sup>	9,200,000	8,530,677

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Anchorage Capital			KREF		
CLO 6 Ltd.			2021-FL2 C, 6.71%		
2021-6A CRR, 6.99%			(1 Month USD		
(3 Month USD			LIBOR + 2.00%,		
LIBOR + 2.20%,			Rate Floor:		
Rate Floor: 2.20%)			2.00%) due		
due 07/15/30 <sup>0.4</sup>	18,585,000	\$ 17,766,357	02/15/39 <sup>0.4</sup>	16,600,000	\$ 15,507,745
Neuberger Berman			Owl Rock CLO II Ltd.		
Loan Advisers			2021-2A ALR, 6.36%		
CLO 32 Ltd.			(3 Month USD		
2021-32A BR, 6.20%			LIBOR + 1.55%,		
(3 Month USD			Rate Floor: 1.55%)		
LIBOR + 1.40%,			due 04/20/33 <sup>0.4</sup>	15,600,000	15,136,625
Rate Floor: 1.40%)			Dryden 36 Senior		
due 01/20/32 <sup>0.4</sup>	14,100,000	13,694,442	Loan Fund		
2021-32A CR, 6.50%			2020-36A CR3,		
(3 Month USD			6.84% (3 Month		
LIBOR + 1.70%,			USD LIBOR +		
Rate Floor: 1.70%)			2.05%, Rate		
due 01/20/32 <sup>0.4</sup>	4,200,000	4,017,006	Floor: 2.05%)		
BSPRT Issuer Ltd.			due 04/15/29 <sup>0.4</sup>	15,200,000	14,860,879
2021-FL7 C, 6.98%			Marathon CLO V Ltd.		
(1 Month USD			2017-5A A2R, 6.37%		
LIBOR + 2.30%,			(3 Month USD		
Rate Floor: 2.30%)			LIBOR + 1.45%,		
due 12/15/38 <sup>0.4</sup>	7,250,000	6,844,351	Rate Floor: 0.00%)		
2021-FL6 C, 6.73%			due 11/21/27 <sup>0.4</sup>	14,901,762	14,840,140
(1 Month USD			Octagon Investment		
LIBOR + 2.05%,			Partners 49 Ltd.		
Rate Floor: 2.05%)			2021-5A B, 6.34%		
due 03/15/36 <sup>0.7</sup>	5,550,000	5,186,570	(3 Month USD		
2021-FL7 B, 6.73%			LIBOR + 1.55%,		
(1 Month USD			Rate Floor: 1.55%)		
LIBOR + 2.05%,			due 01/15/33 <sup>0.4</sup>	12,800,000	12,438,618
Rate Floor: 2.05%)			Golub Capital Partners		
due 12/15/38 <sup>0.7</sup>	4,875,000	4,698,999	CLO 25M Ltd.		
Owl Rock CLO VI Ltd.			2018-25A AR, 6.19%		
2021-6A B1, 6.71%			(3 Month USD		
(3 Month USD			LIBOR + 1.38%,		
LIBOR + 1.75%,			Rate Floor: 1.38%)		
Rate Floor: 1.75%)			due 05/05/30 <sup>0.4</sup>	11,357,187	11,245,630
due 06/21/32 <sup>0.4</sup>	17,450,000	16,687,599			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Greystone Commercial Real Estate Notes 2021-FL3 C, 6.94% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/33 <sup>0.4</sup>	12,000,000	\$ 11,216,758	Boyce Park CLO Ltd. 2022-1A B1, 6.40% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 <sup>0.4</sup>	8,800,000	\$ 8,441,493
Golub Capital Partners CLO 54M, LP 2021-54A A, 6.34% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 <sup>0.4</sup>	10,750,000	10,443,839	Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 <sup>4,12</sup>	10,000,000	7,467,182
Fontainebleau Vegas 10.43% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 <sup>0.†††</sup>	10,252,876	10,355,405	ACRE Commercial Mortgage Ltd. 2021-FL4 B, 6.16% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 <sup>0.7</sup>	3,100,000	2,997,566
Lake Shore MM CLO III LLC 2021-2A ATR, 6.27% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 <sup>0.4</sup>	10,000,000	9,811,576	2021-FL4 C, 6.51% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 12/18/37 <sup>0.7</sup>	3,100,000	2,908,060
Neuberger Berman CLO XVI-S Ltd. 2021-16SA BR, 6.19% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 <sup>0.4</sup>	10,200,000	9,748,317	HGI CRE CLO Ltd. 2021-FL2 B, 6.23% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 <sup>0.7</sup>	5,000,000	4,730,221
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 6.43% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 <sup>0.4</sup>	9,000,000	8,694,427	2021-FL2 C, 6.53% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 <sup>0.7</sup>	1,000,000	935,953
			Owl Rock CLO I Ltd. 2019-1A A, 6.72% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 <sup>0.4</sup>	5,650,000	5,600,218
			Shackleton CLO Ltd. 2017-8A BR, 6.11% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 <sup>0.4</sup>	5,510,000	5,444,741



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
VOYA CLO			MF1 Multifamily		
2021-2A BR, 6.94%			Housing Mortgage		
(3 Month USD			Loan Trust		
LIBOR + 2.15%,			2021-FL6 D, 7.26%		
Rate Floor: 2.15%)			(1 Month USD		
due 06/07/30 <sup>0.4</sup>	4,950,000	\$ 4,751,045	LIBOR + 2.55%,		
			Rate Floor: 2.55%)		
Cerberus Loan Funding			due 07/16/36 <sup>0.7</sup>	3,800,000	\$ 3,509,299
XXXVI, LP					
2021-6A A, 6.19%			Carlyle Global Market		
(3 Month USD			Strategies CLO Ltd.		
LIBOR + 1.40%,			2012-3A SUB, due		
Rate Floor: 1.40%)			01/14/32 <sup>4.12</sup>	8,920,000	2,466,380
due 11/22/33 <sup>0.4</sup>	4,511,936	4,486,345			
			Wellfleet CLO Ltd.		
Stratus CLO Ltd.			2018-2A A2R, 6.39%		
2021-1A B, 6.21%			(3 Month USD		
(3 Month USD			LIBOR + 1.58%,		
LIBOR + 1.40%,			Rate Floor: 1.58%)		
Rate Floor: 1.40%)			due 10/20/28 <sup>0.4</sup>	2,500,000	2,454,894
due 12/29/29 <sup>0.4</sup>	4,500,000	4,410,999			
			Allegro CLO VII Ltd.		
Atlas Senior Loan			2018-1A C, 6.69%		
Fund III Ltd.			(3 Month USD		
2017-1A BR, 6.18%			LIBOR + 1.90%,		
(3 Month USD			Rate Floor: 1.90%)		
LIBOR + 1.30%,			due 06/13/31 <sup>0.4</sup>	2,500,000	2,340,200
Rate Floor: 0.00%)					
due 11/17/27 <sup>0.4</sup>	4,300,000	4,242,712	FS Rialto Issuer LLC		
			2022-FL7 B, 8.60%		
Elmwood CLO 19 Ltd.			(1 Month Term		
2022-6A B1, 6.67%			SOFR + 3.91%,		
(3 Month Term			Rate Floor: 3.91%)		
SOFR + 3.05%,			due 10/19/39 <sup>0.7</sup>	2,000,000	1,979,510
Rate Floor: 3.05%)					
due 10/17/34 <sup>0.4</sup>	4,000,000	3,999,508	Voya CLO Ltd.		
			2013-1A INC, due		
BRSP Ltd.			10/15/30 <sup>4.12</sup>	10,575,071	1,540,788
2021-FL1 D, 7.46%					
(1 Month USD			TRTX Issuer Ltd.		
LIBOR + 2.70%,			2019-FL3 B, 6.61%		
Rate Floor: 2.70%)			(1 Month Term		
due 08/19/38 <sup>0.7</sup>	4,200,000	3,929,411	SOFR + 1.86%,		
			Rate Floor: 1.75%)		
Northwoods Capital			due 10/15/34 <sup>0.7</sup>	1,500,000	1,473,937
XII-B Ltd.					
2018-12BA B, 6.72%			Diamond CLO Ltd.		
(3 Month USD			2021-1A CR, 7.22%		
LIBOR + 1.85%,			(3 Month USD		
Rate Floor: 1.85%)			LIBOR + 2.40%,		
due 06/15/31 <sup>0.4</sup>	4,000,000	3,820,615	Rate Floor: 2.40%)		
			due 04/25/29 <sup>0.4</sup>	1,272,813	1,261,443

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Newfleet CLO Ltd. 2018-1A A1R, 5.76% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 <sup>0.4</sup>	314,741	\$ 314,515	7.22% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 <sup>0.†††</sup>	21,900,000	\$ 21,893,430
Venture XIII CLO Ltd. 2013-13A SUB, due 09/10/29 <sup>4.12</sup>	3,700,000	203,696	KKR Core Holding Company LLC 4.00% due 08/12/31 <sup>†††</sup>	81,770,389	73,581,354
Great Lakes CLO Ltd. 2014-1A SUB, due 10/15/29 <sup>4.12</sup>	461,538	183,514	HV Eight LLC 5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 <sup>0.†††</sup>	EUR 51,600,000	56,010,642
Treman Park CLO Ltd. 2015-1A SUB, due 10/20/28 <sup>4.12</sup>	6,859,005	181,764	HarbourVest Structured Solutions IV Holdings, LP 7.20% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0.†††</sup>	19,956,425	19,943,168
Babson CLO Ltd. 2014-1A SUB, due 07/20/25 <sup>4.12</sup>	1,300,000	80,770	Avery Point II CLO Ltd. 2013-3X COM , due 01/18/25 <sup>12</sup>	2,375,019	16,316
Atlas Senior Loan Fund IX Ltd. 2018-9A SUB, due 04/20/28 <sup>4.12</sup>	1,200,000	49,324	OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 <sup>4.12</sup>	1,808,219	2,079
Avery Point II CLO Ltd. 2013-3X COM , due 01/18/25 <sup>12</sup>	2,375,019	16,316	Copper River CLO Ltd. 2007-1A INC, due 01/20/21 <sup>7.12</sup>	1,500,000	151
OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 <sup>4.12</sup>	1,808,219	2,079	<b>Total Collateralized Loan Obligations</b>	<u>2,864,229,162</u>	
Copper River CLO Ltd. 2007-1A INC, due 01/20/21 <sup>7.12</sup>	1,500,000	151	<b>FINANCIAL - 2.1%</b>		
<b>Total Collateralized Loan Obligations</b>	<u>2,864,229,162</u>		Strategic Partners Fund VIII LP 7.39% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 <sup>0.†††</sup>	51,900,000	51,884,430
			Madison Avenue Secured Funding Trust Series 2023-1, 6.78% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24 <sup>0.†††.4</sup>	26,600,000	26,600,000
			Lightning A 5.50% due 03/01/37 <sup>†††</sup>	25,995,170	24,175,508

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Thunderbird A 5.50% due 03/01/37 <sup>†††</sup>	25,874,490	\$ 24,063,276	2019-2, 3.38% due 10/16/39 <sup>4</sup>	1,822,709	\$ 1,438,753
Ceamer Finance LLC 3.69% due 03/22/31 <sup>†††</sup>	22,568,371	21,064,031	Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 <sup>4</sup>	50,802,478	46,774,492
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 <sup>†††</sup>	17,720,978	17,322,014	Navigator Aircraft ABS Ltd. 2021-1, 2.77% due 11/15/46 <sup>4</sup>	43,975,372	38,021,445
Nassau LLC 2019-1, 3.98% due 08/15/34 <sup>4</sup>	12,457,486	11,902,672	Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 <sup>4</sup>	35,623,499	30,999,940
Aesf Vi Verdi, LP 6.88% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>◊,†††</sup>	6,764,200	6,770,587	Sprite Ltd. 2021-1, 3.75% due 11/15/46 <sup>4</sup>	32,006,342	28,664,646
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>◊,†††</sup> EUR	3,871,856	4,201,908	AASET US Ltd. 2018-2A, 4.45% due 11/18/38 <sup>4</sup>	32,917,567	28,477,263
Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 <sup>4</sup>	9,337,349	9,281,160	Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 <sup>4</sup>	26,935,043	22,567,179
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 <sup>4</sup>	2,038,536	1,997,588	KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 <sup>4</sup>	23,307,569	18,995,902
<b>Total Financial</b>		<u>413,691,412</u>	Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 <sup>4</sup>	22,221,885	18,077,726
<b>TRANSPORT-AIRCRAFT - 2.0%</b>			WAVE LLC 2019-1, 3.60% due 09/15/44 <sup>4</sup>	18,642,380	15,731,932
AASET Trust 2021-1A, 2.95% due 11/16/41 <sup>4</sup>	62,594,262	56,398,682	MAPS Ltd. 2018-1A, 4.21% due 05/15/43 <sup>4</sup>	15,902,512	14,296,299
2021-2A, 2.80% due 01/15/47 <sup>4</sup>	21,054,136	18,065,081	Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 <sup>4</sup>	11,126,769	9,402,234
2020-1A, 3.35% due 01/16/40 <sup>4</sup>	16,335,511	13,726,165	2017-1, 4.58% due 02/15/42 <sup>4</sup>	4,131,578	3,897,001
2019-1, 3.84% due 05/15/39 <sup>4</sup>	6,791,458	4,853,708			
2017-1A, 3.97% due 05/16/42 <sup>4</sup>	3,693,937	2,977,740			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Raspro Trust			Domino's Pizza		
2005-1A, 5.17%			Master Issuer LLC		
(3 Month USD			2021-1A, 3.15%	9,167,708	\$ 7,604,072
LIBOR + 0.93%,			due 04/25/51 <sup>4</sup>		
Rate Floor: 0.93%)			2017-1A, 4.12%	7,885,000	7,439,600
due 03/23/24 <sup>o,4</sup>	10,637,384	\$ 10,507,618	due 07/25/47 <sup>4</sup>		
Castlelake Aircraft			Wendy's Funding LLC		
Securitization Trust			2019-1A, 3.78%	12,278,475	11,524,564
2018-1, 4.13% due			due 06/15/49 <sup>4</sup>		
06/15/43 <sup>4</sup>	11,412,558	10,306,681	2019-1A, 4.08%	1,520,063	1,385,956
Slam Ltd.			due 06/15/49 <sup>4</sup>		
2021-1A, 3.42%			Sonic Capital LLC		
due 06/15/46 <sup>4</sup>	1,335,900	1,114,100	2021-1A, 2.64%	11,414,180	8,718,345
<b>Total Transport-Aircraft</b>		<u>395,294,587</u>	due 08/20/51 <sup>4</sup>		
<b>WHOLE BUSINESS - 1.4%</b>			DB Master Finance LLC		
Arbys Funding LLC			2021-1A, 2.79%	6,665,625	5,382,105
2020-1A, 3.24%			due 11/20/51 <sup>4</sup>		
due 07/30/50 <sup>4</sup>	95,387,175	83,593,791	Applebee's Funding		
SERVPRO Master			LLC / IHOP		
Issuer LLC			Funding LLC		
2021-1A, 2.39%			2019-1A, 4.19%	3,356,100	3,279,551
due 04/25/51 <sup>4</sup>	29,769,750	24,356,300	due 06/05/49 <sup>4</sup>		<u>3,279,551</u>
2022-1A, 3.13%			<b>Total Whole Business</b>		<u>267,103,723</u>
due 01/25/52 <sup>4</sup>	23,265,000	19,250,322	<b>NET LEASE - 0.9%</b>		
2019-1A, 3.88%			STORE Master		
due 10/25/49 <sup>4</sup>	586,305	535,223	Funding I-VII		
Taco Bell Funding LLC			2016-1A, 3.96%	27,967,441	26,470,209
2021-1A, 2.29%			due 10/20/46 <sup>4</sup>		
due 08/25/51 <sup>4</sup>	23,275,375	19,435,660	2016-1A, 4.32%	11,059,972	10,375,987
2016-1A, 4.97%			due 10/20/46 <sup>4</sup>		
due 05/25/46 <sup>4</sup>	17,485,319	17,072,841	CF Hippolyta		
ServiceMaster			Issuer LLC		
Funding LLC			2022-1A, 6.11%	20,344,312	20,344,044
2020-1, 3.34%			due 08/15/62 <sup>4</sup>		
due 01/30/51 <sup>4</sup>	28,872,418	22,796,246	2020-1, 2.28%	10,109,935	9,128,407
2020-1, 2.84%			due 07/15/60 <sup>4</sup>		
due 01/30/51 <sup>4</sup>	9,604,000	8,056,978	Capital Automotive		
Wingstop Funding LLC			REIT		
2020-1A, 2.84%			2020-1A, 3.48%	22,046,713	19,995,330
due 12/05/50 <sup>4</sup>	25,181,250	22,072,499	due 02/15/50 <sup>4</sup>		
2022-1A, 3.73%			2021-1A, 2.76%	6,586,250	5,102,686
due 03/05/52 <sup>4</sup>	5,124,250	4,599,670	due 08/15/51 <sup>4</sup>		

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CARS-DB4, LP			<b>SINGLE FAMILY RESIDENCE - 0.6%</b>		
2020-1A, 3.81% due 02/15/50 <sup>4</sup>	20,090,459	\$ 17,130,084	FirstKey Homes Trust		
2020-1A, 3.25% due 02/15/50 <sup>4</sup>	3,407,282	2,973,445	2020-SFR2, 4.50% due 10/19/37 <sup>4</sup>	21,640,000	\$ 19,849,013
SVC ABS LLC			2020-SFR2, 4.00% due 10/19/37 <sup>4</sup>	20,340,000	18,553,894
2023-1A, 5.15% due 02/20/53 <sup>4</sup>	15,343,604	15,124,148	2020-SFR2, 3.37% due 10/19/37 <sup>4</sup>	13,010,000	11,760,680
2023-1A, 5.55% due 02/20/53 <sup>4</sup>	3,499,271	3,320,855	2021-SFR1, 2.19% due 08/17/38 <sup>4</sup>	8,174,000	7,027,448
CMFT Net Lease			Home Partners of America Trust		
Master Issuer LLC			2021-2, 2.65% due 12/17/26 <sup>4</sup>	46,717,924	41,243,284
2021-1, 2.91% due 07/20/51 <sup>4</sup>	10,050,000	8,496,201	2021-3, 2.80% due 01/17/41 <sup>4</sup>	15,497,698	13,362,708
2021-1, 3.04% due 07/20/51 <sup>4</sup>	5,050,000	4,047,113	Tricon Residential Trust		
2021-1, 3.44% due 07/20/51 <sup>4</sup>	3,215,000	2,596,923	2021-SFR1, 2.59% due 07/17/38 <sup>4</sup>	7,000,000	<u>6,271,637</u>
2021-1, 2.51% due 07/20/51 <sup>4</sup>	3,000,000	2,530,228	<b>Total Single Family Residence</b>		<u>118,068,664</u>
Oak Street Investment			<b>COLLATERALIZED DEBT OBLIGATIONS - 0.5%</b>		
Grade Net Lease Fund Series			Anchorage Credit Funding 4 Ltd.		
2020-1A, 2.26% due 11/20/50 <sup>4</sup>	15,000,000	13,682,191	2021-4A AR, 2.72% due 04/27/39 <sup>4</sup>	108,854,127	95,653,496
STORE Master Funding I LLC			Anchorage Credit Funding Ltd.		
2015-1A, 4.17% due 04/20/45 <sup>4</sup>	9,982,129	9,489,687	2021-13A C2, 3.65% due 07/27/39 <sup>7</sup>	1,950,000	<u>1,544,646</u>
New Economy Assets Phase 1 Sponsor LLC			<b>Total Collateralized Debt Obligations</b>		<u>97,198,142</u>
2021-1, 2.41% due 10/20/61 <sup>4</sup>	10,000,000	8,519,763	<b>INFRASTRUCTURE - 0.3%</b>		
CF Hippolyta LLC			VB-S1 Issuer LLC - VBTEL		
2020-1, 2.60% due 07/15/60 <sup>4</sup>	4,327,519	3,671,462	2022-1A, 4.29% due 02/15/52 <sup>4</sup>	40,900,000	37,218,215
STORE Master Funding LLC			Secured Tenant Site Contract Revenue Notes Series		
2021-1A, 3.70% due 06/20/51 <sup>4</sup>	3,551,649	2,828,483	2018-1A, 3.97% due 06/15/48 <sup>4</sup>	20,716,385	20,615,157
Capital Automotive LLC					
2017-1A, 4.18% due 04/15/47 <sup>4</sup>	267,786	<u>260,123</u>			
<b>Total Net Lease</b>		<u>186,087,369</u>			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE
Stack Infrastructure		
Issuer LLC		
2023-1A, 5.90% due 03/25/48 <sup>4</sup>	5,050,000	\$ 5,096,891
Hotwire Funding LLC		
2021-1, 2.66% due 11/20/51 <sup>4</sup>	4,025,000	<u>3,376,341</u>
<b>Total Infrastructure</b>		<u>66,306,604</u>
<b>TRANSPORT-CONTAINER - 0.3%</b>		
Textainer Marine		
Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 <sup>4</sup>	49,735,032	45,816,941
MC Ltd.		
2021-1, 2.63% due 11/05/35 <sup>4</sup>	10,585,014	9,398,709
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46 <sup>4</sup>	3,183,975	<u>2,764,600</u>
<b>Total Transport-Container</b>		<u>57,980,250</u>
<b>INSURANCE - 0.1%</b>		
CHEST		
7.13% due 03/15/43 <sup>†††</sup>	19,100,000	19,242,263
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 <sup>4</sup>	2,313,076	2,238,002
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56 <sup>4</sup>	1,687,102	1,638,439
VICOF 2		
4.00% due 02/22/30 <sup>†††</sup>	783,705	736,600
321 Henderson		
Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 <sup>4</sup>	737,384	734,629
SPSS		
5.14% due 11/15/52 <sup>†††.7</sup>	148,984	<u>134,773</u>
<b>Total Insurance</b>		<u>24,724,706</u>
<b>Total Asset-Backed Securities</b> (Cost \$4,751,715,827)		<u>4,490,684,619</u>

	FACE AMOUNT	VALUE
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.9%</b>		
<b>RESIDENTIAL MORTGAGE-BACKED SECURITIES - 9.1%</b>		
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 <sup>◊.4</sup>	68,382,907	\$ 66,310,570
2021-RPL7, 1.93% (WAC) due 07/27/61 <sup>◊.4</sup>	60,084,694	55,108,035
2021-RPL4, 1.80% (WAC) due 12/27/60 <sup>◊.4</sup>	40,404,501	37,375,788
2021-RPL1, 1.67% (WAC) due 09/27/60 <sup>◊.4</sup>	27,187,131	25,922,639
BRAVO Residential		
Funding Trust		
2022-R1, 3.13% due 01/29/70 <sup>4,13</sup>	80,698,954	72,097,325
2021-C, 1.62% due 03/01/61 <sup>4,13</sup>	66,052,519	59,305,056
2021-HE1, 6.06% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 <sup>◊.4</sup>	7,500,000	7,240,285
PRPM LLC		
2021-5, 1.79% due 06/25/26 <sup>4,13</sup>	62,544,041	58,782,992
2021-8, 1.74% (WAC) due 09/25/26 <sup>◊.4</sup>	33,738,790	31,518,734
2023-1, 6.88% (WAC) due 02/25/28 <sup>◊.4</sup>	21,047,449	20,965,896
2022-1, 3.72% due 02/25/27 <sup>4,13</sup>	11,453,497	10,895,701
FKRT		
2.21% due 11/30/58 <sup>†††.7</sup>	117,200,000	114,183,598
Legacy Mortgage		
Asset Trust		
2021-GS2, 1.75% due 04/25/61 <sup>4,13</sup>	40,236,697	37,552,016
2021-GS3, 1.75% due 07/25/61 <sup>4,13</sup>	36,290,353	33,401,278

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-GS5, 2.25% due 07/25/67 <sup>4,13</sup>	22,747,376	\$ 20,673,852			
Towd Point Revolving Trust, 4.83% due 09/25/64 <sup>7</sup>	81,500,000	78,953,125			
Morgan Stanley ABS Capital I Incorporated Trust 2006-NC5, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 <sup>o</sup>	25,817,894	12,378,841			
2007-HE5, 5.19% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 <sup>o</sup>	27,153,751	11,953,320			
2006-HE6, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 09/25/36 <sup>o</sup>	23,386,932	8,806,164			
2006-HE5, 5.13% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/36 <sup>o</sup>	13,319,699	6,855,528			
2007-HE3, 4.96% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 <sup>o</sup>	11,310,969	5,729,199			
2006-HE4, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 <sup>o</sup>	8,363,113	4,280,807			
2006-HE5, 5.35% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 08/25/36 <sup>o</sup>	7,981,064	4,126,081			
			2007-HE2, 4.98% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 <sup>o</sup>	8,207,232	\$ 3,960,881
			2007-NC3, 5.04% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 <sup>o</sup>	3,504,443	2,410,214
			2007-HE6, 4.91% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>o</sup>	2,485,334	2,161,922
			2007-HE3, 4.98% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 <sup>o,4</sup>	2,057,985	1,254,944
			2006-HE6, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36 <sup>o</sup>	2,964,541	1,109,159
			OSAT Trust 2021-RPL1, 2.12% due 05/25/65 <sup>4,13</sup>	62,943,267	59,265,510
			LSTAR Securities Investment Ltd. 2023-1, 8.05% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 <sup>o,†††,4</sup>	52,155,925	52,142,925
			Home Equity Loan Trust 2007-FRE1, 5.04% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>o</sup>	52,053,757	48,369,231

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JP Morgan Mortgage Acquisition Trust 2006-WMC4, 4.98% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 <sup>o</sup>	63,247,803	\$ 36,684,637			
2006-WMC4, 4.97% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>o</sup>	12,995,913	6,808,992			
2006-WMC3, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 <sup>o</sup>	1,851,189	1,339,236			
NYMT Loan Trust 2022-SP1, 5.25% due 07/25/62 <sup>4,13</sup>	41,786,443	41,145,631			
LSTAR Securities Investment Ltd. 2021-1, 7.46% (1 Month USD LIBOR + 2.80%, Rate Floor: 1.80%) due 02/01/26 <sup>o,7</sup>	39,114,233	38,327,294			
GCAT Trust 2022-NQM5, 5.71% due 08/25/67 <sup>4,13</sup>	23,984,465	23,488,767			
2022-NQM3, 4.35% (WAC) due 04/25/67 <sup>o,4</sup>	11,647,981	10,768,262			
GSAMP Trust 2007-NC1, 4.98% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>o</sup>	25,548,924	13,920,308			
2006-HE8, 5.08% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>o</sup>	10,107,000	8,037,848			
			2006-NC2, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 <sup>o</sup>	12,226,014	\$ 6,673,780
			2007-NC1, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 <sup>o</sup>	5,700,338	2,813,405
			BRAVO Residential Funding Trust 2023-NQM2 2023-NQM2, 4.50% due 05/25/62 <sup>4,13</sup>	32,736,474	31,210,104
			Soundview Home Loan Trust 2006-OPT5, 5.13% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 <sup>o</sup>	32,223,682	30,324,585
			Citigroup Mortgage Loan Trust, Inc. 2007-AMC1, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 <sup>o,4</sup>	21,231,255	11,700,893
			2006-WF1, 5.03% due 03/25/36	14,501,183	7,705,188
			2007-AMC3, 5.03% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 <sup>o</sup>	6,111,964	4,947,266
			Alternative Loan Trust 2007-OA4, 5.19% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 05/25/47 <sup>o</sup>	15,523,394	12,857,428



**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-OH3, 5.43% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 <sup>o</sup>	6,446,292	\$ 5,422,660			
2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 <sup>o</sup>	6,137,855	3,537,960			
2007-OA7, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 <sup>o</sup>	2,380,222	1,963,337			
2007-OH3, 5.29% (1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 <sup>o</sup>	640,785	530,026			
Imperial Fund Mortgage Trust 2022-NQM2, 4.02% (WAC) due 03/25/67 <sup>o,4</sup>	13,391,769	12,123,586			
2022-NQM2, 4.20% (WAC) due 03/25/67 <sup>o,4</sup>	13,164,210	11,751,937			
NovaStar Mortgage Funding Trust Series 2007-2, 5.05% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>o</sup>	22,711,652	21,823,808			
2007-1, 4.98% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 <sup>o</sup>	2,866,645	1,883,152			
			Angel Oak Mortgage Trust 2023-2 2023-2, 4.65% (WAC) due 10/25/67 <sup>o,4</sup>	24,339,736	\$ 23,112,110
			Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 5.48% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>o</sup>	20,495,890	19,590,896
			2006-BC4, 5.19% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 <sup>o</sup>	2,024,785	1,944,116
			2006-BC6, 5.02% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 <sup>o</sup>	131,646	127,958
			2006-OPT1, 5.11% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 <sup>o</sup>	4,104	4,090
			ACE Securities Corporation Home Equity Loan Trust Series 2006-NC1, 5.46% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 <sup>o</sup>	16,761,000	14,748,790
			2007-ASPT1, 5.25% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 <sup>o</sup>	8,202,261	3,578,120

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-WM2, 5.06% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 <sup>o</sup>	6,359,981	\$ 2,734,139	2006-WM4, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 <sup>o</sup>	30,261,234	\$ 8,547,497
OBX Trust			2006-HE2, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>o</sup>	3,336,859	1,348,540
2022-NQM9, 6.45% due 09/25/62 <sup>4,13</sup>	9,544,292	9,561,122	SPS Servicer Advance Receivables Trust 2020-T2, 1.83% due 11/15/55 <sup>4</sup>	20,000,000	18,459,094
2023-NQM2, 6.32% due 01/25/62 <sup>4,13</sup>	6,437,837	6,467,853	IXIS Real Estate Capital Trust 2007-HE1, 4.96% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 <sup>o</sup>	32,786,268	8,184,177
2022-NQM8, 6.10% due 09/25/62 <sup>4,13</sup>	4,022,777	3,978,573	2006-HE1, 5.45% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>o</sup>	11,650,016	5,770,936
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust			2007-HE1, 5.08% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>o</sup>	6,222,365	1,554,873
2006-AR9, 3.97% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 <sup>o</sup>	8,860,586	7,192,182	2007-HE1, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>o</sup>	5,843,936	1,459,555
2006-AR10, 5.19% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 <sup>o</sup>	8,117,247	6,859,349	2007-HE1, 4.91% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>o</sup>	4,861,885	1,212,623
2006-AR9, 3.98% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>o</sup>	3,933,140	3,138,856			
2006-7, 4.01% due 09/25/36	5,326,540	1,518,147			
2006-8, 4.17% due 10/25/36	343,238	126,212			
Securitized Asset- Backed Receivables LLC Trust					
2007-BR2, 5.03% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 <sup>o,4</sup>	10,333,088	8,631,496			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Starwood Mortgage Residential Trust			2006-QO2, 5.29%		
2020-1, 2.56% (WAC) due 02/25/50 <sup>o,4</sup>	10,792,167	\$ 10,255,788	(1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>o</sup>	16,536,210	\$ 3,256,426
2020-1, 2.41% (WAC) due 02/25/50 <sup>o,4</sup>	8,301,667	7,877,813	2007-QO2, 5.00%		
American Home Mortgage Investment Trust			(1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>o</sup>	7,449,930	2,707,015
2007-1, 2.08% due 05/25/47 <sup>11</sup>	130,067,707	17,460,640	2006-QO2, 5.39%		
Credit Suisse Mortgage Capital Certificates			(1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 <sup>o</sup>	5,362,610	1,083,836
2021-RPL9, 2.44% (WAC) due 02/25/61 <sup>o,4</sup>	18,653,089	17,378,276	2006-QO6, 5.21%		
Verus Securitization Trust			(1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 <sup>o</sup>	4,715,292	1,053,033
2022-8, 6.13% due 09/25/67 <sup>4,13</sup>	15,577,921	15,231,316	2007-QO3, 5.17%		
Citigroup Mortgage Loan Trust			(1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 <sup>o</sup>	821,955	689,031
2022-A, 6.17% due 09/25/62 <sup>4,13</sup>	14,639,921	14,555,374	2006-QO2, 5.53%		
Merrill Lynch Mortgage Investors Trust Series			(1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 <sup>o</sup>	1,105,132	230,998
2007-HE2, 5.37% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 <sup>o</sup>	32,168,580	9,342,100	Angel Oak Mortgage Trust 2023-1		
2006-HE6, 5.13% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 <sup>o</sup>	8,073,566	3,930,794	2023-1, 4.75% due 09/26/67 <sup>4,13</sup>	13,230,677	12,347,564
RALI Series Trust			Cascade Funding Mortgage Trust		
2007-QO4, 5.23% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 <sup>o</sup>	4,143,328	3,622,162	2018-RM2, 4.00% (WAC) due 10/25/68 <sup>o,7</sup>	8,085,085	7,820,091
			2019-RM3, 2.80% (WAC) due 06/25/69 <sup>o,7</sup>	4,223,348	4,076,530

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Amerquest Mortgage Securities Trust			Master Asset-Backed Securities Trust		
2006-M3, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 <sup>o</sup>	27,009,222	\$ 8,077,127	2006-WMC4, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 <sup>o</sup>	10,804,340	\$ 3,439,961
2006-M3, 4.95% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>o</sup>	11,345,687	3,391,813	2006-NC2, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 <sup>o</sup>	7,703,279	2,947,672
ABFC Trust			2006-WMC3, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 <sup>o</sup>	5,755,262	1,938,712
2007-WMC1, 6.10% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 <sup>o</sup>	15,434,422	10,609,864	2007-WMC1, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 <sup>o</sup>	5,931,373	1,637,168
Bear Stearns			HarborView Mortgage Loan Trust		
Asset-Backed Securities I Trust			2006-14, 5.06% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 <sup>o</sup>	6,676,043	5,622,592
2006-HE9, 5.13% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/36 <sup>o</sup>	10,962,049	10,542,813	2006-12, 5.14% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 01/19/38 <sup>o</sup>	4,978,039	4,292,241
First NLC Trust			Angel Oak Mortgage Trust		
2005-4, 5.63% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 <sup>o</sup>	8,770,772	8,422,214	2023-1, 4.75% due 09/26/67 <sup>A,13</sup>	10,413,791	9,890,531
2005-1, 5.31% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 <sup>o</sup>	2,219,634	1,843,977	Fremont Home Loan Trust		
			2006-E, 4.97% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 01/25/37 <sup>o</sup>	11,821,823	5,370,148

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-D, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>o</sup>	10,556,744	\$ 3,765,549			
First Franklin Mortgage Loan Trust			Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2006-FF16, 5.13% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 12/25/36 <sup>o</sup>	20,778,393	8,662,955	2005-W4, 5.61% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 <sup>o</sup>	9,822,080	\$ 7,345,834
CFMT LLC			Long Beach Mortgage Loan Trust		
2022-HB9, 3.25% (WAC) due 09/25/37 <sup>o,7</sup>	9,025,507	8,346,720	2006-8, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>o</sup>	14,690,034	3,995,457
Merrill Lynch Alternative Note Asset Trust Series			2006-6, 5.35% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 <sup>o</sup>	4,577,269	1,844,823
2007-A1, 5.31% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37 <sup>o</sup>	19,378,345	5,862,397	2006-8, 5.03% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>o</sup>	3,920,496	1,060,778
2007-A1, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 <sup>o</sup>	7,348,592	2,202,408	Option One Mortgage Loan Trust		
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG			2007-5, 5.07% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 <sup>o</sup>	7,265,280	4,243,600
2006-HE1, 5.45% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 <sup>o</sup>	8,327,476	8,017,453	2007-2, 5.10% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>o</sup>	5,033,947	2,412,827

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Credit-Based Asset			2006-6, 5.04%		
Servicing and			(1 Month USD		
Securitization LLC			LIBOR + 0.19%,		
2006-CB2, 5.23%			Rate Floor: 0.19%)		
(1 Month USD			due 12/25/46 <sup>o</sup>	2,160,522	\$ 1,732,234
LIBOR + 0.38%,			WaMu Mortgage Pass-		
Rate Floor: 0.38%)			Through Certificates		
due 12/25/36 <sup>o</sup>	6,807,369	\$ 6,340,649	Series Trust		
Lehman XS Trust Series			2007-OA6, 3.95%		
2007-2N, 5.03%			(1 Year CMT Rate		
(1 Month USD			+ 0.81%, Rate		
LIBOR + 0.18%,			Floor: 0.81%)		
Rate Floor: 0.18%)			due 07/25/47 <sup>o</sup>	4,657,062	3,639,120
due 02/25/37 <sup>o</sup>	4,829,327	4,274,429	2006-AR13, 4.02%		
2007-15N, 5.35%			(1 Year CMT Rate		
(1 Month USD			+ 0.88%, Rate		
LIBOR + 0.50%,			Floor: 0.88%)		
Rate Floor: 0.00%)			due 10/25/46 <sup>o</sup>	1,423,663	1,160,285
due 08/25/37 <sup>o</sup>	1,470,839	1,301,660	2006-AR11, 4.06%		
2006-10N, 5.27%			(1 Year CMT Rate		
(1 Month USD			+ 0.92%, Rate		
LIBOR + 0.42%,			Floor: 0.92%)		
Rate Floor: 0.42%)			due 09/25/46 <sup>o</sup>	649,949	538,856
due 07/25/46 <sup>o</sup>	314,321	280,548	Deutsche Alt-A		
WaMu Asset-Backed			Securities Mortgage		
Certificates			Loan Trust Series		
WaMu Series			2006-AR4, 5.11%		
2007-HE4, 5.02%			(1 Month USD		
(1 Month USD			LIBOR + 0.26%,		
LIBOR + 0.17%,			Rate Floor: 0.26%)		
Rate Floor: 0.17%)			due 12/25/36 <sup>o</sup>	9,786,776	3,379,850
due 07/25/47 <sup>o</sup>	5,059,219	3,570,415	2007-OA2, 3.91%		
2007-HE4, 5.10%			(1 Year CMT Rate		
(1 Month USD			+ 0.77%, Rate		
LIBOR + 0.25%,			Floor: 0.77%)		
Rate Floor: 0.25%)			due 04/25/47 <sup>o</sup>	2,119,878	1,768,268
due 07/25/47 <sup>o</sup>	3,409,581	2,036,815	Morgan Stanley		
American Home			IXIS Real Estate		
Mortgage			Capital Trust		
Assets Trust			2006-2, 5.00%		
2006-4, 5.04%			(1 Month USD		
(1 Month USD			LIBOR + 0.15%,		
LIBOR + 0.19%,			Rate Floor: 0.15%)		
Rate Floor: 0.19%)			due 11/25/36 <sup>o</sup>	15,227,130	4,937,228
due 10/25/46 <sup>o</sup>	6,968,936	3,695,377			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CSAA Home Equity Trust 2006-5, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 <sup>o</sup>	12,823,230	\$ 4,626,653			
2007-7, 5.39% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>o</sup>	172,355	161,924			
Impac Secured Assets CMN Owner Trust 2005-2, 5.35% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 <sup>o</sup>	5,171,885	4,520,627			
COLT Mortgage Loan Trust 2021-2, 2.38% (WAC) due 08/25/66 <sup>o,4</sup>	7,108,000	4,242,291			
OBX 2023-NQM2 Trust 2023-NQM2, 6.72% due 01/25/62 <sup>o,13</sup>	3,744,840	3,751,687			
CSAA Trust 2007-3, 5.19% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/47 <sup>o</sup>	11,075,465	3,339,465			
GCAT 2023- NQM2 Trust 2023-NQM2, 6.24% due 11/25/67 <sup>o,13</sup>	3,205,050	3,175,096			
ASG Resecuritization Trust 2010-3, 4.32% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 <sup>o,4</sup>	2,679,502	2,413,566			
			Morgan Stanley Capital I Incorporated Trust 2006-HE1, 5.43% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 <sup>o</sup>	1,808,569	\$ 1,721,557
			Securitized Asset Backed Receivables LLC Trust 2006-WM4 2006-WM4, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 <sup>o</sup>	5,310,807	1,499,980
			Countrywide Asset- Backed Certificates 2005-15, 5.52% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 <sup>o</sup>	1,116,751	1,086,929
			Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 01/26/60 <sup>o,4</sup>	889,732	845,513
			Structured Asset Investment Loan Trust 2004-BNC2, 6.05% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 <sup>o</sup>	426,846	417,764
			2006-3, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 <sup>o</sup>	322,257	307,877

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Nomura			<b>GOVERNMENT AGENCY - 7.1%</b>		
Resecuritization Trust			Uniform MBS 30 Year due 03/01/53 <sup>16</sup>	1,141,356,933	\$1,086,659,685
2015-4R, 2.60% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>0,4</sup>	636,075	\$ 572,861	Fannie Mae		
			2.40% due 03/01/40	27,004,000	19,467,885
Impac Secured Assets Trust			3.83% due 05/01/49	19,000,000	16,179,472
2006-2, 5.19% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 <sup>0</sup>	559,330	503,609	2.27% due 10/01/41	16,935,000	11,768,907
			3.42% due 09/01/47	12,283,001	10,498,727
Alliance Bancorp Trust			2.07% due 10/01/50	12,917,637	9,158,480
2007-OA1, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 <sup>0</sup>	538,139	446,653	2.57% due 08/01/51	12,270,390	8,960,705
			due 12/25/43 <sup>10</sup>	11,327,402	8,803,488
UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	146,695	144,834	2.00% due 09/01/50	11,587,515	8,067,292
			2.31% due 10/01/41	9,435,000	6,560,334
Morgan Stanley Re-REMIC Trust			1.76% due 08/01/40	9,360,000	6,544,152
2010-R5, 3.22% due 06/26/36 <sup>4</sup>	121,742	104,884	2.17% due 03/01/51	8,638,000	5,882,917
			2.44% due 10/01/51	8,500,000	5,436,636
GreenPoint Mortgage Funding Trust			2.10% due 07/01/50	7,351,643	5,204,976
2006-AR1, 5.20% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 <sup>0</sup>	97,559	80,721	2.49% due 12/01/39	6,660,511	5,104,386
			2.43% due 12/01/51	7,401,000	5,044,682
Irwin Home Equity Loan Trust			2.41% due 12/01/41	7,100,000	4,983,414
2007-1, 6.35% due 08/25/37 <sup>4</sup>	478	463	3.05% due 03/01/50	5,936,042	4,649,890
			2.94% due 03/01/52	5,745,178	4,426,413
<b>Total Residential Mortgage-Backed Securities</b>		<u>1,804,060,119</u>	due 10/25/43 <sup>10</sup>	5,616,557	4,388,669
			2.51% due 10/01/46	5,596,699	4,388,235
			4.07% due 05/01/49	4,631,987	4,210,889
			2.52% due 12/01/41	5,235,200	4,104,443
			2.17% due 10/01/50	5,091,225	3,608,647
			2.99% due 01/01/40	4,429,000	3,588,237
			3.50% due 02/01/48	3,773,647	3,274,606
			4.24% due 08/01/48	3,400,000	3,051,805
			2.54% due 12/01/39	3,651,325	2,938,685
			2.42% due 10/01/51	3,410,343	2,468,917
			2.36% due 01/01/42	3,500,000	2,432,380
			2.96% due 10/01/49	2,804,336	2,224,007
			3.26% due 11/01/46	2,335,035	1,976,262
			2.92% due 03/01/50	2,323,430	1,826,546
			2.69% due 02/01/52	2,457,570	1,815,169
			2.51% due 07/01/50	2,339,658	1,762,591
			2.62% due 12/01/51	2,303,792	1,694,346
			2.93% due 03/01/52	2,063,534	1,597,174
			2.34% due 09/01/39	2,121,797	1,582,833
			2.68% due 04/01/50	1,886,809	1,452,573
			3.46% due 08/01/49	1,646,886	1,396,392
			3.74% due 02/01/48	1,224,660	1,085,215



**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.05% due 09/01/48	1,132,702	\$ 1,030,348	4.00% due 01/15/46	417,019	\$ 410,844
2.32% due 07/01/50	1,350,136	974,572	4.50% due 06/01/48	227,507	227,089
2.25% due 10/01/50	1,244,215	877,177	2.50% due 02/25/52	133,843	83,982
3.96% due 06/01/49	942,802	840,387	Fannie Mae-Aces		
3.01% due 04/01/42	1,050,000	804,824	1.49% (WAC) due		
3.60% due 10/01/47	907,883	790,094	03/25/35 <sup>0,11</sup>	204,380,031	21,688,319
4.00% due 12/01/38	742,488	725,683	Freddie Mac Seasoned		
2.65% due 12/01/51	982,416	717,547	Credit Risk		
3.18% due 09/01/42	831,495	713,836	Transfer Trust		
3.50% due 12/01/46	715,731	675,735	2.00% due 11/25/59	11,572,284	9,735,875
3.63% due 01/01/37	699,563	648,741	2.00% due 05/25/60	9,420,271	7,928,280
3.36% due 12/01/39	678,495	581,637	FARM Mortgage Trust		
3.91% due 07/01/49	661,262	581,221	2.18% (WAC) due		
4.50% due 03/01/48	565,216	562,650	01/25/51 <sup>0,4</sup>	10,642,856	8,940,656
3.50% due 12/01/45	584,273	551,898	Freddie Mac		
2.75% due 11/01/31	606,426	548,318	Multifamily		
4.00% due 01/01/46	561,504	547,486	Structured Pass		
3.50% due 11/01/47	551,433	520,274	Through Certificates		
2.56% due 05/01/39	591,759	467,924	0.51% (WAC) due		
3.00% due 07/01/46	486,956	446,693	12/25/24 <sup>0,11</sup>	41,485,726	324,829
3.51% due 11/01/47	366,187	318,114	<b>Total Government Agency</b>	<u>1,395,315,557</u>	
4.33% due 09/01/48	326,281	308,115	<b>COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.7%</b>		
4.50% due 02/01/45	305,557	305,406	BX Commercial		
4.22% due 04/01/49	315,000	279,144	Mortgage Trust		
2.50% due 11/25/50	449,210	279,140	2021-VOLT, 6.68%		
3.77% due 08/01/45	282,889	239,582	(1 Month USD		
5.00% due 12/01/44	230,065	234,546	LIBOR + 2.00%,		
3.50% due 08/01/43	212,630	202,744	Rate Floor:		
5.00% due 05/01/44	199,276	202,436	2.00% due		
2.00% due 10/25/51	329,737	188,349	09/15/36 <sup>0,4</sup>	60,050,000	56,000,745
4.50% due 05/01/47	169,753	169,670	2021-VOLT, 6.33%		
3.95% due 06/01/49	191,091	168,628	(1 Month USD		
2.06% due 09/01/36	140,000	104,006	LIBOR + 1.65%,		
2.28% due 01/01/51	69,029	49,823	Rate Floor: 1.65%)		
Freddie Mac			due 09/15/36 <sup>0,4</sup>	52,000,000	48,870,510
due 04/01/52 <sup>10</sup>	32,243,513	31,097,079	2019-XL, 6.94%		
3.26% due 09/01/45	2,143,350	1,828,851	(1 Month Term		
4.50% due 08/01/52	1,165,337	1,151,793	SOFR + 2.11%,		
5.00% due 09/01/52	1,117,523	1,136,513	Rate Floor: 2.11%)		
1.96% due 05/01/50	1,541,794	1,048,301	due 10/15/36 <sup>0,4</sup>	6,849,516	6,616,417
3.50% due 01/01/44	833,698	794,211			
4.00% due 02/01/46	602,430	584,688			
4.00% due 11/01/45	488,002	476,464			
3.00% due 08/01/46	517,668	475,360			
2.00% due 10/25/51	824,343	454,613			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2022-LP2, 6.79% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 <sup>0.4</sup>	5,848,857	\$ 5,472,713			
JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYAH, 6.52% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 <sup>0.4</sup>	14,350,000	12,921,020			
2016-JP3, 3.40% (WAC) due 08/15/49 <sup>0</sup>	10,290,000	7,636,876			
2021-NYAH, 6.87% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 <sup>0.4</sup>	8,000,000	7,120,955			
2016-JP3, 1.33% (WAC) due 08/15/49 <sup>0.11</sup>	59,570,993	2,173,317			
SMRT 2022-MINI, 6.78% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>0.4</sup>	32,500,000	29,647,803			
Life Mortgage Trust 2021-BMR, 7.29% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 03/15/38 <sup>0.4</sup>	19,167,918	17,835,539			
2021-BMR, 6.69% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 03/15/38 <sup>0.4</sup>	5,160,593	4,821,073			
			Extended Stay America Trust 2021-ESH, 6.94% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 <sup>0.4</sup>	12,202,403	\$ 11,620,913
			2021-ESH, 6.39% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 <sup>0.4</sup>	6,296,440	6,097,753
			Citigroup Commercial Mortgage Trust 2019-GC43, 0.62% (WAC) due 11/10/52 <sup>0.11</sup>	218,440,803	6,814,414
			2019-GC41, 1.04% (WAC) due 08/10/56 <sup>0.11</sup>	103,293,690	4,536,132
			2016-P4, 1.89% (WAC) due 07/10/49 <sup>0.11</sup>	28,137,566	1,284,078
			2016-C2, 1.66% (WAC) due 08/10/49 <sup>0.11</sup>	30,626,278	1,270,075
			2016-P5, 1.38% (WAC) due 10/10/49 <sup>0.11</sup>	25,194,508	928,110
			2016-GC37, 1.65% (WAC) due 04/10/49 <sup>0.11</sup>	19,456,520	731,666
			2015-GC35, 0.72% (WAC) due 11/10/48 <sup>0.11</sup>	28,385,241	419,128
			2015-GC29, 1.02% (WAC) due 04/10/48 <sup>0.11</sup>	18,317,138	296,241
			2016-C3, 1.00% (WAC) due 11/15/49 <sup>0.11</sup>	10,020,188	286,030

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wells Fargo			GS Mortgage		
Commercial			Securities Trust		
Mortgage Trust			2020-GC45, 0.67%		
2017-C38, 0.97%			(WAC) due		
(WAC) due			02/13/53 <sup>0.11</sup>	153,000,642	\$ 4,894,506
07/15/50 <sup>0.11</sup>	65,391,146	\$ 2,029,388	2019-GC42, 0.81%		
2016-BNK1, 1.72%			(WAC) due		
(WAC) due			09/10/52 <sup>0.11</sup>	69,334,913	2,633,673
08/15/49 <sup>0.11</sup>	34,731,400	1,522,274	2017-GS6, 1.01%		
2016-C32, 4.73%			(WAC) due		
(WAC) due			05/10/50 <sup>0.11</sup>	41,099,580	1,403,814
01/15/59 <sup>0</sup>	1,400,000	1,311,472	2017-GS6, 3.87%		
2017-RB1, 1.20%			due 05/10/50	521,000	459,288
(WAC) due			2015-GC28, 0.97%		
03/15/50 <sup>0.11</sup>	33,022,668	1,157,953	(WAC) due		
2017-C42, 0.86%			02/10/48 <sup>0.11</sup>	14,747,811	191,284
(WAC) due			BENCHMARK		
12/15/50 <sup>0.11</sup>	34,073,697	1,119,709	Mortgage Trust		
2016-C35, 1.88%			2019-B14, 0.78%		
(WAC) due			(WAC) due		
07/15/48 <sup>0.11</sup>	21,979,031	1,014,732	12/15/62 <sup>0.11</sup>	108,448,052	3,340,634
2015-NXS4, 1.02%			2020-IG3, 3.13%		
(WAC) due			(WAC) due		
12/15/48 <sup>0.11</sup>	37,500,341	804,371	09/15/48 <sup>0.4</sup>	5,232,000	2,846,559
2017-RC1, 1.38%			2018-B2, 0.45%		
(WAC) due			(WAC) due		
01/15/60 <sup>0.11</sup>	17,065,516	743,469	02/15/51 <sup>0.11</sup>	101,219,088	1,597,571
2016-NXSS, 1.42%			2018-B6, 0.41%		
(WAC) due			(WAC) due		
01/15/59 <sup>0.11</sup>	21,504,534	656,546	10/10/51 <sup>0.11</sup>	60,342,147	848,694
2015-C30, 0.88%			2018-B6, 4.61%		
(WAC) due			(WAC) due		
09/15/58 <sup>0.11</sup>	28,768,137	486,725	10/10/51 <sup>0</sup>	750,000	667,959
2015-P2, 0.93%			GS Mortgage Securities		
(WAC) due			Corporation Trust		
12/15/48 <sup>0.11</sup>	22,277,610	455,076	2020-UPTN, 3.25%		
2016-C37, 0.81%			(WAC) due		
(WAC) due			02/10/37 <sup>0.4</sup>	5,350,000	4,587,341
12/15/49 <sup>0.11</sup>	11,548,261	246,015	2020-DUNE, 6.03%		
2015-NXS1, 1.07%			(1 Month USD		
(WAC) due			LIBOR + 1.35%,		
05/15/48 <sup>0.11</sup>	8,033,906	123,107	Rate Floor: 1.35%)		
			due 12/15/36 <sup>0.4</sup>	3,750,000	3,630,891

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-DUNE, 6.58% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 <sup>0.4</sup>	1,000,000	\$ 952,672			
JPMDB Commercial Mortgage Securities Trust 2017-C7, 0.83% (WAC) due 10/15/50 <sup>0.11</sup>	125,529,503	3,504,206		2014-LC15, 1.05% (WAC) due 04/10/47 <sup>0.11</sup>	8,900,914 \$ 53,021
2016-C4, 3.64% (WAC) due 12/15/49 <sup>0</sup>	2,650,000	2,279,007		KKR Industrial Portfolio Trust 2021-KDIP, 6.49% (1 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 12/15/37 <sup>0.4</sup>	6,562,500 6,101,087
2016-C4, 0.75% (WAC) due 12/15/49 <sup>0.11</sup>	81,278,791	1,784,980		BANK 2020-BN25, 0.44% (WAC) due 01/15/63 <sup>0.11</sup>	140,000,000 3,517,108
2016-C2, 1.49% (WAC) due 06/15/49 <sup>0.11</sup>	23,330,649	799,261		2017-BNK6, 0.77% (WAC) due 07/15/60 <sup>0.11</sup>	39,259,524 985,045
2017-C5, 0.89% (WAC) due 03/15/50 <sup>0.11</sup>	7,540,232	191,578		2017-BNK4, 1.34% (WAC) due 05/15/50 <sup>0.11</sup>	10,745,805 449,949
DBGS Mortgage Trust 2018-C1, 4.63% (WAC) due 10/15/51 <sup>0</sup>	7,588,000	6,843,700		CSAIL Commercial Mortgage Trust 2019-C15, 1.03% (WAC) due 03/15/52 <sup>0.11</sup>	94,306,088 3,946,125
COMM Mortgage Trust 2018-COR3, 0.43% (WAC) due 05/10/51 <sup>0.11</sup>	195,915,434	3,611,623		2015-C1, 0.81% (WAC) due 04/15/50 <sup>0.11</sup>	49,508,985 510,596
2015-CR26, 0.90% (WAC) due 10/10/48 <sup>0.11</sup>	76,232,581	1,319,616		2016-C6, 1.86% (WAC) due 01/15/49 <sup>0.11</sup>	4,849,118 210,103
2015-CR24, 0.69% (WAC) due 08/10/48 <sup>0.11</sup>	39,263,226	506,594		UBS Commercial Mortgage Trust 2017-C2, 1.07% (WAC) due 08/15/50 <sup>0.11</sup>	39,070,659 1,430,400
2015-CR23, 0.86% (WAC) due 05/10/48 <sup>0.11</sup>	35,611,940	486,787		2017-C5, 1.07% (WAC) due 11/15/50 <sup>0.11</sup>	42,251,826 1,328,300
2015-CR27, 0.91% (WAC) due 10/10/48 <sup>0.11</sup>	25,326,356	461,730		CD Mortgage Trust 2017-CD6, 0.88% (WAC) due 11/13/50 <sup>0.11</sup>	40,811,115 1,087,677
2013-CR13, 0.72% (WAC) due 11/10/46 <sup>0.11</sup>	34,308,920	111,881		2016-CD1, 1.37% (WAC) due 08/10/49 <sup>0.11</sup>	29,272,785 968,051

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-CD2, 0.56% (WAC) due 11/10/49 <sup>o,11</sup>	29,714,171	\$ 452,152	CFCRE Commercial Mortgage Trust 2016-C3, 0.98% (WAC) due 01/10/48 <sup>o,11</sup>	43,310,725	\$ 967,224
BBCMS Mortgage Trust 2018-C2, 0.76% (WAC) due 12/15/51 <sup>o,11</sup>	57,357,670	1,917,742	Citigroup Commercial Mortgage Trust 2015-GC35 2015-GC35, 4.35% (WAC) due 11/10/48 <sup>o</sup>	810,679	730,933
CD Commercial Mortgage Trust 2017-CD4, 1.23% (WAC) due 05/10/50 <sup>o,11</sup>	25,690,003	984,598	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3, 1.01% (WAC) due 02/15/50 <sup>o,11</sup>	21,201,423	662,939
2017-CD3, 0.97% (WAC) due 02/10/50 <sup>o,11</sup>	31,945,175	909,390	2016-UB10, 1.74% (WAC) due 07/15/49 <sup>o,11</sup>	1,579,038	62,371
CGMS Commercial Mortgage Trust 2017-B1, 0.74% (WAC) due 08/15/50 <sup>o,11</sup>	59,270,020	1,561,089	DBJPM Mortgage Trust 2017-C6, 0.91% (WAC) due 06/10/50 <sup>o,11</sup>	20,387,674	567,660
JPMCC Commercial Mortgage Securities Trust 2017-JP6, 1.02% (WAC) due 07/15/50 <sup>o,11</sup>	47,777,696	1,452,791	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 2014-C18, 4.00% due 08/15/31	525,365	476,260
JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.13% (WAC) due 02/15/48 <sup>o,11</sup>	65,471,455	1,048,257	Morgan Stanley Capital I Trust 2016-UBS9, 4.60% (WAC) due 03/15/49 <sup>o</sup>	275,000	244,629
2013-C12, 0.34% (WAC) due 07/15/45 <sup>o,11</sup>	16,949,656	170	SG Commercial Mortgage Securities Trust 2016-C5, 1.88% (WAC) due 10/10/48 <sup>o,11</sup>	5,107,627	212,965
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 0.87% (WAC) due 12/15/47 <sup>o,11</sup>	63,825,082	970,684	<b>Total Commercial Mortgage- Backed Securities</b>		<u>328,837,510</u>

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>MILITARY HOUSING - 1.0%</b>					
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 4.66% (WAC) due 11/25/55 <sup>o,†††,4</sup>	112,147,021	\$ 100,702,104	Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 0.70% (WAC) due 11/25/55 <sup>o,4,11</sup>	168,522,141	\$ 10,883,632
2015-R1, 4.44% (WAC) due 11/25/52 <sup>o,†††,4</sup>	21,260,213	19,021,845	<b>Total Military Housing</b>		<u>201,018,016</u>
2015-R1, 4.32% (WAC) due 10/25/52 <sup>o,†††,4</sup>	13,315,755	11,399,651	<b>Total Collateralized Mortgage Obligations</b> (Cost \$4,126,252,707)		<u>3,729,231,202</u>
Capmark Military Housing Trust 2006-RILY, 6.15% due 07/10/51 <sup>†††,4</sup>	12,615,797	12,195,225	<b>SENIOR FLOATING RATE INTERESTS<sup>††,o</sup> - 3.7%</b>		
2007-AETC, 5.75% due 02/10/52 <sup>†††,4</sup>	7,177,306	6,956,824	<b>CONSUMER, CYCLICAL - 1.0%</b>		
2006-RILY, 5.13% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 <sup>o,†††,4</sup>	6,788,823	4,414,746	MB2 Dental Solutions LLC 10.91% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>	76,328,505	75,043,020
2007-ROBS, 6.06% due 10/10/52 <sup>†††,4</sup>	4,539,240	4,379,458	Zephyr Bidco Ltd. 8.71% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25 GBP	23,950,000	27,491,221
2007-AET2, 6.06% due 10/10/52 <sup>†††,4</sup>	2,981,983	2,973,555	Packers Holdings LLC 8.09% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	29,235,500	26,366,913
GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 <sup>†††,4</sup>	21,546,868	21,858,672	Pacific Bells LLC 9.66% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	14,003,289	13,443,157
2005-DRUM, 5.47% due 05/10/50 <sup>†††,4</sup>	4,375,242	3,980,269	BCP V Modular Services Holdings IV Ltd. 7.52% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 11,600,000	11,865,679
2005-BLIS, 5.25% due 07/10/50 <sup>†††,4</sup>	2,500,000	2,252,035			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Adevinta ASA			Quirch Foods		
6.02% (3 Month			Holdings LLC		
EURIBOR +			9.68% (1 Month		
3.00%, Rate			Term SOFR +		
Floor: 3.00%)			4.50%, Rate		
due 06/26/28	EUR 8,983,333	\$ 9,625,919	Floor: 5.50%)		
New Trojan Parent, Inc.			due 10/27/27	28,891,671	\$ 26,544,223
7.97% (1 Month USD			PetIQ LLC		
LIBOR + 3.25%,			8.96% (1 Month USD		
Rate Floor: 3.75%)			LIBOR + 4.25%,		
due 01/06/28	13,804,125	9,326,481	Rate Floor: 4.75%)		
Flamingo			due 04/13/28 <sup>†††</sup>	27,838,189	25,332,752
6.53% (3 Month			Mission Veterinary		
EURIBOR +			Partners		
3.50%, Rate			8.84% (1 Month		
Floor: 3.50%)			USD LIBOR +		
due 03/27/28	EUR 7,554,688	7,453,134	4.00%, Rate		
Verisure Holding AB			Floor: 4.75%)		
6.26% (3 Month			due 04/27/28	19,010,500	17,489,660
EURIBOR +			Sigma Holding BV		
3.25%, Rate			(Flora Food)		
Floor: 3.25%)			6.24% (6 Month		
due 03/27/28	EUR 5,553,721	5,765,036	EURIBOR +		
SP PF Buyer LLC			3.50%, Rate		
9.34% (1 Month USD			Floor: 3.50%)		
LIBOR + 4.50%,			due 07/02/25	EUR 17,000,000	17,220,223
Rate Floor: 4.50%)			Southern Veterinary		
due 12/22/25	3,440,599	2,091,884	Partners LLC		
Rent-A-Center, Inc.			8.84% (1 Month		
8.13% (3 Month USD			USD LIBOR +		
LIBOR + 3.25%,			4.00%, Rate		
Rate Floor: 3.75%)			Floor: 5.00%)		
due 02/17/28	466,164	460,337	due 10/05/27	15,762,630	15,158,449
<b>Total Consumer, Cyclical</b>		<u>188,932,781</u>	Women's Care		
<b>CONSUMER, NON-CYCLICAL - 0.9%</b>			Holdings, Inc.		
Bombardier			9.33% (3 Month USD		
Recreational			LIBOR + 4.50%,		
Products, Inc.			Rate Floor: 5.25%)		
6.91% (1 Month			due 01/17/28	15,796,102	14,690,375
USD LIBOR +			Nidda Healthcare		
2.00%, Rate			Holding GmbH		
Floor: 2.00%)			6.18% (3 Month		
due 05/24/27	30,313,131	29,422,835	EURIBOR +		
			3.50%, Rate		
			Floor: 3.50%)		
			due 08/21/26	EUR 12,766,306	13,075,595

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Blue Ribbon LLC			<b>INDUSTRIAL - 0.6%</b>		
10.66% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	13,736,250	\$ 10,096,144	United Airlines, Inc.		
Confluent Health LLC			8.57% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	40,278,000	\$ 39,925,567
8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	7,616,819	6,150,581	Mileage Plus Holdings LLC		
8.84% (Commercial Prime Lending Rate + 3.00%, Rate Floor: 4.50%) due 11/30/28	1,654,867	1,336,305	10.21% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	26,371,560	27,330,958
HAH Group Holding Co. LLC			Merlin Buyer, Inc.		
9.91% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	4,510,485	4,375,170	8.81% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	13,370,633	12,802,381
IQVIA, Inc.			CapStone Acquisition Holdings, Inc.		
5.02% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 1,835,451	1,979,866	9.66% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/12/27	8,617,286	8,531,114
Elanco Animal Health, Inc.			American Bath Group LLC		
6.41% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	1,715,594	1,675,775	8.41% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 11/23/27	8,765,044	7,747,685
Spectrum Brands, Inc.			Air Canada		
6.96% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	1,323,333	1,309,543	8.37% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	4,375,048	4,357,286
<b>Total Consumer, Non-cyclical</b>		<u>185,857,496</u>	Dispatch Terra Acquisition LLC		
			9.30% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,825,508	3,433,393



## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Filtration Group Corp. 6.41% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 2,694,275	\$ 2,893,926			
YAK MAT (YAK ACCESS LLC) due 07/10/26 <sup>8</sup>	7,240,000	386,109			
API Heat Transfer 14.67% (3 Month USD LIBOR — 0.00%) (in-kind rate was 14.67%) due 01/01/24 <sup>†††.14</sup>	63,657	33,102			
14.67% (3 Month USD LIBOR — 0.00%) (in-kind rate was 14.67%) due 10/02/23 <sup>†††.14</sup>	10,599	9,009			
<b>Total Industrial</b>		<u>107,450,530</u>			
<b>TECHNOLOGY - 0.5%</b>					
Datix Bidco Ltd. 6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	GBP 45,800,000	55,277,323			
RLDatix 8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	19,781,561	19,352,301			
Team.Blue Finco SARL 6.72% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 8,326,798	8,537,294			
Aston FinCo SARL 8.95% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 5,698,863	\$ 6,485,807			
Aston FinCo SARL 9.09% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26 <sup>†††</sup>	747,423	624,099			
Emerald TopCo, Inc. (Press Ganey) 8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	460,445	429,079			
Dun & Bradstreet 8.10% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 02/06/26	152,930	152,484			
<b>Total Technology</b>		<u>90,858,387</u>			
<b>FINANCIAL - 0.3%</b>					
Higginbotham Insurance Agency, Inc. 10.09% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26 <sup>†††</sup>	30,990,569	30,618,682			
Jane Street Group LLC 7.59% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	15,698,186	15,415,619			
HighTower Holding LLC 8.82% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	8,481,258	7,993,586			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Jones Deslauriers Insurance Management, Inc. 9.27% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 4,761,917	<u>\$ 3,458,339</u>			
<b>Total Financial</b>		<u>57,486,226</u>			
<b>BASIC MATERIALS - 0.2%</b>					
INEOS Ltd. 5.66% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	32,404,466			
Trinseo Materials Operating S.C.A. 7.34% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,905,750	9,772,315			
GrafTech Finance, Inc. 7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 <sup>††</sup>	3,640,280	<u>3,622,079</u>			
<b>Total Basic Materials</b>		<u>45,798,860</u>			
<b>COMMUNICATIONS - 0.1%</b>					
Syndigo LLC 9.28% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27	20,282,478	13,953,582			
Xplornet Communications, Inc. 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	5,997,380	4,820,394			
Radiate Holdco LLC 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	2,434,920	\$ 1,983,584			
Zayo Group Holdings, Inc. 7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	<u>1,337,635</u>			
<b>Total Communications</b>		<u>22,095,195</u>			
<b>ENERGY - 0.1%</b>					
ITT Holdings LLC 7.67% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/10/28	13,241,355	12,844,115			
Venture Global Calcasieu Pass LLC 7.47% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 <sup>†††</sup>	6,763,635	<u>6,704,453</u>			
<b>Total Energy</b>		<u>19,548,568</u>			
<b>UTILITIES - 0.0%</b>					
Hamilton Projects Acquiror LLC 9.66% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/17/27	4,638,985	<u>4,591,760</u>			
<b>Total Senior Floating Rate Interests</b> (Cost \$786,834,686)		<u>722,619,803</u>			
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 1.1%</b>					
Tennessee Valley Authority 4.25% due 09/15/65	138,205,000	128,393,689			
4.63% due 09/15/60	42,436,000	42,070,838			
5.38% due 04/01/56	9,283,000	10,372,490			
due 09/15/53 <sup>9,11</sup>	1,612,000	391,319			
due 09/15/55 <sup>9,11</sup>	1,612,000	353,197			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
due 09/15/56 <sup>9,11</sup>	1,612,000	\$ 335,954	<b>MUNICIPAL BONDS<sup>††</sup> - 0.8%</b>		
due 03/15/57 <sup>9,11</sup>	1,612,000	328,171	<b>NEW YORK - 0.3%</b>		
due 09/15/57 <sup>9,11</sup>	1,612,000	320,567	Westchester County		
due 09/15/58 <sup>9,11</sup>	1,612,000	305,885	Local Development		
due 03/15/59 <sup>9,11</sup>	1,612,000	298,797	Corp. Revenue		
due 09/15/59 <sup>9,11</sup>	1,612,000	291,875	Bonds		
due 09/15/60 <sup>9,11</sup>	1,612,000	278,507	3.85% due 11/01/50	40,185,000	\$ 29,379,201
due 09/15/54 <sup>9,11</sup>	1,020,000	236,361	Port Authority of New		
due 03/15/61 <sup>9,11</sup>	1,020,000	172,782	York & New Jersey		
due 09/15/61 <sup>9,11</sup>	1,020,000	168,788	Revenue Bonds		
due 09/15/62 <sup>9,11</sup>	1,020,000	160,453	3.14% due 02/15/51	23,045,000	17,783,568
due 03/15/63 <sup>9,11</sup>	1,020,000	156,735	<b>Total New York</b>		<u>47,162,769</u>
due 09/15/63 <sup>9,11</sup>	1,020,000	153,104	<b>CALIFORNIA - 0.2%</b>		
due 09/15/64 <sup>9,11</sup>	1,020,000	146,092	California Statewide		
due 03/15/65 <sup>9,11</sup>	1,020,000	145,661	Communities		
due 09/15/65 <sup>9,11</sup>	1,020,000	141,732	Development		
Tennessee Valley Authority Principal Strips			Authority		
due 01/15/48 <sup>9,10</sup>	38,804,000	12,199,978	Revenue Bonds		
due 12/15/42 <sup>9,10</sup>	23,785,000	9,499,325	7.14% due 08/15/47	10,500,000	11,438,143
due 01/15/38 <sup>9,10</sup>	15,800,000	8,015,356	California Public		
due 09/15/65 <sup>9,10</sup>	3,500,000	486,336	Finance Authority		
due 09/15/39 <sup>9,10</sup>	570,000	267,003	Revenue Bonds		
due 04/01/56 <sup>9,10</sup>	540,000	115,341	3.07% due 10/15/40	8,000,000	5,982,260
Federal Farm Credit Bank			2.55% due 01/01/40	3,600,000	2,706,551
3.00% due 03/08/32	4,100,000	3,697,450	Oakland Unified		
2.04% due 12/22/45	2,870,000	1,766,849	School District/		
3.11% due 08/05/48	1,500,000	1,174,424	Alameda County		
2.43% due 01/29/37	720,000	576,820	General Obligation		
2.90% due 12/09/41	720,000	548,366	Unlimited		
2.84% due 06/01/46	720,000	508,560	2.87% due 08/01/35	7,405,000	6,020,793
1.99% due 07/30/40	300,000	202,355	3.12% due 08/01/40	600,000	468,021
2.60% due 09/06/39	250,000	187,478	San Mateo Foster		
2.59% due 12/30/41	180,000	131,445	City School District		
2.74% due 11/01/39	144,000	110,228	General Obligation		
2.59% due 08/24/46	140,000	94,711	Unlimited		
3.67% due 02/26/44	70,000	61,484	3.06% due 08/01/44	6,125,000	4,627,956
Freddie Mac			California State		
2.05% due 08/19/50	2,010,000	1,160,807	University		
2.02% due 10/05/45	720,000	444,634	Revenue Bonds		
2.25% due 09/15/50	360,000	218,525	2.98% due 11/01/51	5,000,000	3,559,057
Federal Home Loan Bank					
2.45% due 08/16/41	540,000	382,825			
3.63% due 06/22/43	350,000	<u>306,617</u>			
<b>Total Federal Agency Bonds</b>					
(Cost \$326,506,138)		<u>227,379,914</u>			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	\$ 970,718	Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,300,000	\$ 945,218
Hillsborough City School District General Obligation Unlimited due 09/01/37 <sup>9</sup> due 09/01/39 <sup>9</sup>	1,000,000 1,000,000	483,158 <u>430,242</u>	Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,000,000	<u>731,396</u>
<b>Total California</b>		<u>36,686,899</u>	<b>Total Texas</b>		<u>27,959,000</u>
<b>TEXAS - 0.2%</b>			<b>ILLINOIS - 0.0%</b>		
Dallas Fort Worth International Airport Revenue Bonds 3.09% due 11/01/40	13,800,000	10,986,172	State of Illinois General Obligation Unlimited 5.65% due 12/01/38 6.63% due 02/01/35	5,200,000 1,820,000	5,346,890 1,977,804
City of San Antonio Texas Electric & Gas Systems Revenue Bonds 2.91% due 02/01/48	10,500,000	7,628,375	City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	<u>4,801,477</u>
Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41	3,150,000	2,348,162	<b>Total Illinois</b>		<u>12,126,171</u>
Central Texas Regional Mobility Authority Revenue Bonds 3.17% due 01/01/41	3,000,000	2,269,448	<b>MISSISSIPPI - 0.1%</b>		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	1,805,401	Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	<u>8,986,300</u>
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 3.34% due 11/15/37	1,500,000	1,244,828	<b>ALABAMA - 0.0%</b>		
			Auburn University Revenue Bonds 2.68% due 06/01/50	6,500,000	<u>4,361,084</u>
			<b>NORTH CAROLINA - 0.0%</b>		
			Inlivan Revenue Bonds 3.02% due 01/01/38	4,125,000	<u>3,548,523</u>
			<b>OHIO - 0.0%</b>		
			County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	<u>2,551,244</u>
			<b>WASHINGTON - 0.0%</b>		
			Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	<u>2,033,987</u>

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE
<b>ARIZONA - 0.0%</b>					
Northern Arizona University Revenue Bonds					
3.09% due 08/01/39	2,350,000	\$ 1,885,893			
<b>OKLAHOMA - 0.0%</b>					
Tulsa Airports Improvement Trust Revenue Bonds					
3.10% due 06/01/45	1,000,000	739,933			
Oklahoma Development Finance Authority Revenue Bonds					
4.65% due 08/15/30	450,000	419,087			
<b>Total Oklahoma</b>		<u>1,159,020</u>			
<b>IDAHO - 0.0%</b>					
Boise State University Revenue Bonds					
3.06% due 04/01/40	250,000	193,386			
<b>Total Municipal Bonds</b> (Cost \$189,193,257)		<u>148,654,276</u>			
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.1%</b>					
Panama Government International Bond					
4.50% due 04/16/50	22,700,000	17,249,487			
Bermuda Government International Bond					
3.38% due 08/20/50 <sup>4</sup>	8,400,000	5,972,738			
<b>Total Foreign Government Debt</b> (Cost \$33,787,413)		<u>23,222,225</u>			
<b>SENIOR FIXED RATE INTERESTS<sup>†††</sup> - 0.0%</b>					
<b>INDUSTRIAL - 0.0%</b>					
CTL Logistics					
2.65% due 10/10/42	6,939,462	5,428,393			
<b>Total Senior Fixed Rate Interests</b> (Cost \$6,939,462)		<u>5,428,393</u>			
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%</b>					
<b>Call Options on:</b>					
<b>Interest Rate Options</b>					
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD 510,300,000	\$	1,743,613
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD 506,250,000		1,729,775
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10			USD 510,300,000		1,506,171
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20			USD 508,900,000		1,502,039
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD 253,750,000		867,023
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2023 with strike price of \$0.20			USD 251,100,000		741,132
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD 207,200,000		707,969

**TOTAL RETURN BOND FUND**

	CONTRACTS/ NOTIONAL VALUE	VALUE
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD 207,200,000	\$ 611,559
<b>Total Interest Rate Options</b>		<u>9,409,281</u>
<b>Total OTC Options Purchased</b> (Cost \$12,606,709)		<u>9,409,281</u>
<b>Total Investments - 104.3%</b> (Cost \$23,081,935,816)		<u>\$20,615,042,591</u>

	CONTRACTS/ NOTIONAL VALUE	VALUE
<b>OTC INTEREST RATE SWAPTIONS WRITTEN<sup>††,15</sup> - (0.0)%</b>		
<b>Put Swaptions on:</b>		
<b>Interest Rate Swaptions</b>		
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap Expiring June 2023 with exercise rate of 3.60%	USD 347,930,000	\$ (2,592,079)
<b>Total Interest Rate Swaptions</b>		<u>(2,592,079)</u>
<b>Total OTC Interest Rate Swaptions Written</b> (Premiums received \$2,592,079)		<u>(2,592,079)</u>
<b>Other Assets &amp; Liabilities, net - (4.3)%</b>		<u>(850,018,805)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$19,762,431,707</u>

**Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27
BofA Securities, Inc.	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28

Notional Amount <sup>†</sup>	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation <sup>**</sup>
EUR216,100,000	\$ (2,184,983)	\$ (1,895,695)	\$ (289,288)
196,300,000	<u>(2,983,760)</u>	<u>899,277</u>	<u>(3,883,037)</u>
	<u>\$ (5,168,743)</u>	<u>\$ (996,418)</u>	<u>\$ (4,172,325)</u>

**TOTAL RETURN BOND FUND**

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27

Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
\$ 900,000,000	\$ —	\$ 4,348	\$ (4,348)
1,803,000,000	(48,554,393)	7,169	(48,561,562)
	\$ (48,554,393)	\$ 11,517	\$ (48,565,910)

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

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
UBS AG	CAD	Buy	7,000,000	5,097,768 USD	04/17/23	\$ 84,135
JPMorgan Chase Bank, N.A.	EUR	Buy	1,350,000	1,435,054 USD	04/17/23	30,705
Barclays Bank plc	GBP	Buy	200,000	246,897 USD	04/17/23	(89)
Citibank, N.A.	EUR	Sell	1,032,000	1,124,392 USD	06/30/23	(928)
Citibank, N.A.	EUR	Sell	2,700,000	2,929,260 USD	04/17/23	(2,257)
Morgan Stanley Capital Services LLC	CAD	Sell	11,829,000	8,649,839 USD	04/17/23	(106,837)
Barclays Bank plc	GBP	Sell	78,675,000	95,882,796 USD	04/17/23	(1,205,219)
Barclays Bank plc	EUR	Sell	187,805,000	202,007,753 USD	04/17/23	(1,901,013)
						\$ (3,101,503)

**OTC Interest Rate Swaptions Written**

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
Morgan Stanley Capital Services LLC								
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.60%	06/30/23	3.60%	\$347,930,000	\$(2,592,079)

**TOTAL RETURN BOND FUND**

- The face amount is denominated in U.S. dollars unless otherwise indicated.
  - \* Non-income producing security.
  - \*\* Includes cumulative appreciation (depreciation).
  - † Value determined based on Level 1 inputs, unless otherwise noted.
  - †† Value determined based on Level 2 inputs, unless otherwise noted.
  - ††† Value determined based on Level 3 inputs.
  - ◇ Variable rate security. Rate indicated is the rate effective at March 31, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
  - <sup>1</sup> Special Purpose Acquisition Company (SPAC).
  - <sup>2</sup> Affiliated issuer.
  - <sup>3</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
  - <sup>4</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$7,907,423,778 (cost \$8,821,654,214), or 40.0% of total net assets.
  - <sup>5</sup> Rate indicated is the 7-day yield as of March 31, 2023.
  - <sup>6</sup> Perpetual maturity.
  - <sup>7</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$389,706,638 (cost \$408,714,805), or 2.0% of total net assets.
  - <sup>8</sup> Security is in default of interest and/or principal obligations.
  - <sup>9</sup> Zero coupon rate security.
  - <sup>10</sup> Security is a principal-only strip.
  - <sup>11</sup> Security is an interest-only strip.
  - <sup>12</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
  - <sup>13</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2023.
  - <sup>14</sup> Payment-in-kind security.
  - <sup>15</sup> Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.
  - <sup>16</sup> Security is unsettled at period end and does not have a stated effective rate.
- BoFA — Bank of America  
 CAD — Canadian Dollar  
 CDX.NA.HY.40.V1 — Credit Default Swap North American High Yield Series 40 Index Version 1  
 CME — Chicago Mercantile Exchange  
 CMS — Constant Maturity Swap  
 CMT — Constant Maturity Treasury  
 EUR — Euro  
 EURIBOR — European Interbank Offered Rate  
 GBP — British Pound  
 ICE — Intercontinental Exchange  
 ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version 1  
 LIBOR — London Interbank Offered Rate  
 plc — Public Limited Company



**TOTAL RETURN BOND FUND**

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon