

SCHEDULE OF INVESTMENTS

September 30, 2023

TOTAL RETURN BOND FUND

	SHARES	VALUE
COMMON STOCKS[†] - 0.0%		
COMMUNICATIONS - 0.0%		
Vacasa, Inc. — Class A*	364,396	\$ 168,023
INDUSTRIAL - 0.0%		
BP Holdco LLC* ^{†††1}	532	683
YAK BLOCKER 2 LLC* ^{†††}	44,094	441
YAK BLOCKER 2 LLC* ^{†††}	40,754	408
Vector Phoenix Holdings, LP* ^{†††}	532	33
API Heat Transfer Parent LLC* ^{†††}	73,183	7
Total Industrial		<u>1,572</u>
FINANCIAL - 0.0%		
Pershing Square Tontine Holdings, Ltd. — Class A* ^{†††2}	9,315,080	931
Total Common Stocks (Cost \$3,646,916)		<u>170,526</u>
PREFERRED STOCKS^{††} - 3.0%		
FINANCIAL - 2.8%		
Equitable Holdings, Inc.		
4.95%*	71,314,000	67,117,970
4.30%	1,051,671	15,890,749
Markel Group, Inc.		
6.00%*	72,131,000	69,629,627
Bank of New York Mellon Corp.		
3.75%*	65,200,000	52,883,290
Charles Schwab Corp.		
4.00%*	73,673,000	51,981,532
Citigroup, Inc.		
3.88%*	31,175,000	26,602,956
4.00%*	26,571,000	23,243,014
7.63%*	2,150,000	2,097,544
MetLife, Inc.		
3.85%*	53,467,000	49,461,637
Wells Fargo & Co.		
3.90%*	49,842,000	43,529,426
7.63%*	4,100,000	4,133,485

	SHARES	VALUE
Bank of America Corp.		
4.38%*	27,700,000	\$ 23,213,955
6.13%*	11,550,000	11,066,318
Goldman Sachs Group, Inc.		
3.80%*	25,830,000	21,062,438
7.50%*	11,800,000	11,662,630
JPMorgan Chase & Co.		
3.65%*	37,412,000	32,654,609
Kuvare US Holdings, Inc.		
7.00%* ⁴	15,731,000	16,561,675
Jackson Financial, Inc.		
8.00%	472,000	11,823,600
CNO Financial Group, Inc.		
5.13% due 11/25/60	715,225	11,107,444
Assurant, Inc.		
5.25% due 01/15/61	560,975	10,939,013
Lincoln National Corp.		
9.25%* ⁵	10,117,000	10,420,429
Selective Insurance Group, Inc.		
4.60%	541,225	8,832,792
Depository Trust & Clearing Corp.		
3.38%* ⁴	4,750,000	3,517,078
First Republic Bank		
4.25%	2,368,525	237
4.50%	276,775	83
Total Financial		<u>579,433,531</u>
COMMUNICATIONS - 0.2%		
AT&T Mobility II LLC* ^{†††}	47,000	47,000,000
GOVERNMENT - 0.0%		
CoBank ACB		
4.25%*	3,300,000	2,623,500
INDUSTRIAL - 0.0%		
YAK BLOCKER 2 LLC* ^{†††}	2,422,458	606,015
API Heat Transfer Intermediate* ^{†††}	9	4,109
Total Industrial		<u>610,124</u>
Total Preferred Stocks (Cost 799,073,386)		<u>629,667,155</u>

TOTAL RETURN BOND FUND

	SHARES	VALUE
WARRANTS[†] - 0.0%		
Ginkgo Bioworks Holdings, Inc. Expiring 08/01/26*	101,490	\$ 22,835
Acropolis Infrastructure Acquisition Corp. — Class A Expiring 03/31/26** ²	133,032	7,982
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25** ^{††} ²	1,035,008	<u>104</u>
Total Warrants (Cost \$343,224)		<u>30,921</u>
MUTUAL FUNDS[†] - 0.9%		
Guggenheim Limited Duration Fund — R6-Class ¹	5,103,586	120,393,598
Guggenheim Strategy Fund II ¹	1,170,545	28,409,135
Guggenheim Ultra Short Duration Fund— Institutional Class ¹	2,862,377	27,908,179
Guggenheim Strategy Fund III ¹	630,981	<u>15,326,528</u>
Total Mutual Funds (Cost \$194,120,149)		<u>192,037,440</u>
MONEY MARKET FUNDS[†] - 1.0%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.23% ⁶	216,371,620	216,371,620
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.20% ⁶	3,294,772	<u>3,294,772</u>
Total Money Market Funds (Cost \$219,666,392)		<u>\$ 219,666,392</u>

	FACE AMOUNT [~]	VALUE
U.S. GOVERNMENT SECURITIES^{††} - 27.3%		
U.S. Treasury Notes		
3.88% due 08/15/33 ⁵	1,103,600,000	\$1,042,729,563
4.63% due 09/30/28	825,000,000	826,482,422
3.50% due 01/31/28	742,300,000	708,403,568
4.13% due 07/31/28	709,700,000	694,397,094
4.13% due 06/15/26	477,680,000	468,835,459
3.38% due 05/15/33 ⁵	277,650,000	251,793,844
3.75% due 05/31/30	110,000,000	104,431,250
3.75% due 06/30/30	76,650,000	72,751,629
3.63% due 03/31/30	50,000,000	47,162,109
3.50% due 04/30/30	45,000,000	42,115,430
4.63% due 03/15/26	4,900,000	4,865,930
4.00% due 02/15/26	4,500,000	4,404,902
4.00% due 02/28/30	3,450,000	3,327,094
3.63% due 03/31/28	2,770,000	2,655,521
2.63% due 05/31/27	2,160,000	2,007,956
4.13% due 01/31/25	2,000,000	1,969,062
1.50% due 01/31/27	1,200,000	1,080,469
2.13% due 05/15/25	1,100,000	1,047,707
3.88% due 05/15/43	1,000,000	869,375
U.S. Treasury Bonds		
due 05/15/53 ^{7,11}	2,658,790,000	704,010,263
4.00% due 11/15/52	165,000,000	146,244,140
due 02/15/46 ^{7,11}	355,975,000	119,287,034
due 05/15/44 ^{7,11}	303,295,000	110,460,846
due 11/15/51 ^{7,11}	275,000,000	75,414,501
2.38% due 05/15/51	95,430,000	60,523,495
due 02/15/52 ^{7,11}	144,771,800	39,433,919
due 11/15/44 ^{7,11}	70,890,000	25,162,681
due 08/15/51 ^{7,11}	43,990,000	12,151,240
2.88% due 08/15/45	2,380,000	1,723,734
due 08/15/52 ^{7,11}	3,700,000	995,573
due 05/15/52 ^{7,11}	1,720,000	465,363
U.S. Treasury Strip Principal		
due 02/15/51 ^{7,11}	310,000,000	87,178,184
United States Treasury Inflation Indexed Bonds		
1.25% due 04/15/28 ¹⁸	57,170,388	54,371,607
1.38% due 07/15/33 ¹⁸	28,150,966	<u>26,028,097</u>
Total U.S. Government Securities (Cost \$6,273,400,670)		<u>5,744,781,061</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 24.5%			2.17% due 10/01/50	2,655,908	\$ 1,756,051
GOVERNMENT AGENCY - 14.1%			2.69% due 02/01/52	2,438,083	1,694,114
Fannie Mae			2.92% due 03/01/50	2,303,143	1,689,920
5.00% due 06/01/53	323,942,988	\$ 305,755,026	2.49% due 09/01/51	2,472,000	1,651,049
5.00% due 05/01/53	295,457,533	278,957,567	2.17% due 09/01/50	2,386,153	1,579,439
5.50% due 05/01/53	249,771,342	241,470,359	2.62% due 12/01/51	2,282,989	1,571,940
5.00% due 04/01/53	183,014,429	172,732,300	2.93% due 03/01/52	2,045,083	1,482,423
5.50% due 06/01/53	158,409,122	153,231,838	2.68% due 04/01/50	1,866,496	1,343,943
4.00% due 06/01/52	105,859,624	94,796,357	3.46% due 08/01/49	1,631,414	1,293,291
5.00% due 08/01/53	83,083,991	78,416,062	2.07% due 10/01/40	1,931,516	1,273,996
4.00% due 07/01/52	83,785,431	74,838,747	2.51% due 07/01/50	1,747,624	1,211,223
2.50% due 11/01/51	55,485,887	44,303,161	3.74% due 02/01/48	1,213,536	1,002,029
5.00% due 09/01/52	30,572,530	28,877,263	4.05% due 09/01/48	1,123,137	955,544
5.00% due 05/01/38	24,153,588	23,544,241	2.32% due 07/01/50	1,337,951	901,020
2.40% due 03/01/40	27,004,000	17,290,920	2.34% due 09/01/39	1,245,067	864,666
3.83% due 05/01/49	19,000,000	15,203,587	2.25% due 10/01/50	1,232,220	788,060
2.27% due 10/01/41	16,935,000	10,366,679	3.96% due 06/01/49	934,296	770,329
2.57% due 08/01/51	12,159,948	8,040,076	3.60% due 10/01/47	898,108	729,404
due 12/25/43 ⁷	10,493,981	7,576,119	3.01% due 04/01/42	1,050,000	711,484
3.42% due 09/01/47	9,479,569	7,533,030	2.65% due 12/01/51	975,337	669,747
2.31% due 10/01/41	9,435,000	5,781,465	3.50% due 12/01/46	664,173	581,622
1.76% due 08/01/40	9,360,000	5,666,638	2.34% due 03/01/51	859,662	580,058
2.44% due 10/01/51	8,500,000	5,021,341	3.63% due 01/01/37	694,861	569,272
2.43% due 12/01/51	7,401,000	4,731,310	5.32% due 06/01/33	530,000	532,033
2.41% due 12/01/41	7,100,000	4,473,536	3.91% due 07/01/49	655,529	531,466
3.05% due 03/01/50	5,879,430	4,182,677	3.36% due 12/01/39	673,529	524,854
2.94% due 03/01/52	5,691,217	4,106,602	2.75% due 11/01/31	599,747	512,259
2.51% due 10/01/46	5,522,318	3,930,347	3.18% due 09/01/42	637,301	504,195
4.07% due 05/01/49	4,593,716	3,901,785	2.50% due 01/25/52	835,739	474,220
due 10/25/43 ⁷	5,234,375	3,812,305	3.50% due 11/01/47	516,537	452,221
2.52% due 12/01/41	5,185,681	3,660,202	2.56% due 05/01/39	588,482	419,458
3.02% due 01/01/38	4,099,698	3,195,056	2.51% due 02/01/48	569,847	403,519
2.99% due 01/01/40	4,429,000	3,102,016	3.00% due 07/01/46	463,107	391,606
2.49% due 12/01/39	4,148,671	3,004,538	4.00% due 01/01/46	401,639	365,503
3.50% due 02/01/48	3,617,267	2,920,271	4.00% due 12/01/38	373,969	342,459
4.24% due 08/01/48	3,396,293	2,816,673	3.50% due 10/01/45	350,996	308,718
2.54% due 12/01/39	3,617,698	2,632,284	4.00% due 11/01/38	362,155	293,970
3.00% due 03/01/52	2,807,365	2,328,483	3.51% due 11/01/47	320,221	293,833
2.42% due 10/01/51	3,378,196	2,292,178	4.33% due 09/01/48	323,360	284,314
3.42% due 10/01/47	2,681,498	2,155,467	4.50% due 02/01/45	290,642	272,760
2.36% due 01/01/42	3,500,000	2,138,852	4.50% due 03/01/48	282,140	264,043
2.96% due 10/01/49	2,779,480	2,058,874	4.22% due 04/01/49	315,000	261,975
3.26% due 11/01/46	2,306,321	1,826,900	2.50% due 11/25/50	454,854	233,249
			4.23% due 07/01/39	267,075	226,613

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.77% due 08/01/45	282,889	\$ 225,006	2.50% due 02/25/52	135,525	\$ 71,820
4.50% due 04/01/48	240,189	224,593	4.00% due 01/15/46	2,978	2,967
5.00% due 12/01/44	226,143	218,489	Fannie Mae-Aces		
3.50% due 12/01/45	208,079	182,695	1.59% (WAC) due		
3.50% due 08/01/43	202,302	179,170	03/25/35 ^{0.8}	201,564,532	19,888,957
2.00% due 10/25/51	333,048	154,495	Ginnie Mae		
3.95% due 06/01/49	189,497	152,696	6.00% due		
4.50% due 05/01/47	158,339	148,596	06/20/47 ^{†††}	16,125,000	16,136,310
3.18% due 08/01/42	182,465	144,308	Freddie Mac Seasoned		
4.00% due 10/01/45	126,811	115,676	Credit Risk		
5.00% due 05/01/44	112,505	108,697	Transfer Trust		
3.50% due 04/01/48	112,863	98,809	2.00% due 11/25/59	11,134,941	8,445,014
2.06% due 09/01/36	140,000	94,412	2.00% due 05/25/60	9,038,134	6,866,784
5.00% due 04/01/44	71,065	67,992	FARM Mortgage Trust		
2.28% due 01/01/51	68,323	46,042	2.18% (WAC) due		
3.50% due 06/01/46	13,150	11,526	01/25/51 ^{0.4}	10,402,309	8,226,019
Freddie Mac			Freddie Mac		
5.00% due 04/01/53	199,005,500	187,840,554	Multifamily		
5.50% due 06/01/53	175,364,707	169,629,191	Structured Pass		
5.00% due 06/01/53	179,214,158	169,168,436	Through Certificates		
5.50% due 05/01/53	152,161,943	147,104,943	0.63% (WAC) due		
due 08/01/53 ¹⁷	127,047,546	121,460,569	12/25/24 ^{0.8}	41,086,352	<u>220,712</u>
4.00% due 02/01/53	126,722,331	113,829,757	Total Government Agency		<u>2,962,384,071</u>
5.00% due 09/01/52	81,099,257	76,602,591	RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.1%		
5.00% due 03/01/53	70,689,968	66,751,224	CSMC Trust		
2.00% due 03/01/52	63,572,849	48,587,103	2020-RPL5, 3.02%		
4.00% due 10/01/52	47,303,068	42,249,604	(WAC) due		
3.00% due 03/01/52	40,122,650	33,286,543	08/25/60 ^{0.4}	63,266,631	62,112,103
4.00% due 04/01/52	31,420,263	28,201,087	2021-RPL4, 1.80%		
5.50% due 02/01/53	13,276,411	12,863,240	(WAC) due		
3.26% due 09/01/45	2,117,077	1,694,746	12/27/60 ^{0.4}	61,298,877	57,069,788
4.50% due 08/01/52	1,136,308	1,049,554	2021-RPL7, 1.93%		
1.96% due 05/01/50	1,528,504	963,829	(WAC) due		
3.50% due 01/01/44	603,717	535,944	07/27/61 ^{0.4}	55,930,701	51,186,827
3.00% due 08/01/46	493,047	417,450	2021-RPL1, 1.67%		
2.00% due 10/25/51	832,621	363,621	(WAC) due		
4.00% due 02/01/46	296,178	266,859	09/27/60 ^{0.4}	25,442,363	23,418,929
4.00% due 01/01/46	274,918	250,359	BRAVO Residential		
4.00% due 05/25/52	270,000	208,852	Funding Trust		
4.50% due 06/01/48	217,212	203,466	2022-R1, 3.13% due		
3.50% due 12/01/45	186,954	164,254	01/29/70 ^{4.9}	79,774,661	71,480,027
4.00% due 11/01/45	165,954	151,770			
4.00% due 08/01/45	151,286	138,539			
4.00% due 09/01/45	143,663	131,177			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-C, 1.62% due 03/01/61 ^{4,9}	62,243,808	\$ 54,715,756	Morgan Stanley ABS Capital I Incorporated Trust		
2021-HE1, 6.82% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{0,4}	7,500,000	7,339,540	2006-NC5, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 10/25/36 ⁰	25,336,351	\$ 12,861,309
PRPM LLC			2007-HE5, 5.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/37 ⁰	26,557,443	11,159,398
2021-5, 1.79% due 06/25/26 ^{4,9}	57,755,050	53,269,995	2006-HE6, 5.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 09/25/36 ⁰	23,179,376	8,105,948
2021-8, 1.74% (WAC) due 09/25/26 ^{0,4}	30,862,146	28,299,171	2006-HE5, 5.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/36 ⁰	13,001,152	6,518,000
2023-1, 6.88% (WAC) due 02/25/28 ^{0,4}	20,034,542	19,975,064	2007-HE3, 5.54% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 12/25/36 ⁰	11,016,205	5,288,241
2022-1, 3.72% due 02/25/27 ^{4,9}	10,771,434	10,310,267	2006-HE4, 5.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 ⁰	8,161,312	4,190,601
Legacy Mortgage Asset Trust			2006-HE5, 5.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 08/25/36 ⁰	7,790,193	3,905,346
2021-GS2, 1.75% due 04/25/61 ^{4,9}	37,648,311	34,773,964	2007-HE2, 5.56% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 01/25/37 ⁰	8,042,855	3,506,679
2021-GS3, 1.75% due 07/25/61 ^{4,9}	34,168,238	31,820,842			
2021-GS5, 2.25% due 07/25/67 ^{4,9}	21,210,511	19,571,995			
LSTAR Securities Investment Ltd.					
2023-1, 8.81% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 ^{0,4}	48,699,397	48,666,116			
2021-1, 8.24% (1 Month Term SOFR + 2.91%, Rate Floor: 1.80%) due 02/01/26 ^{0,10}	37,831,085	37,130,302			
Towd Point Revolving Trust 4.83% due 09/25/64 ¹⁰	81,500,000	79,238,375			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-NC3, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37 ^o	3,268,062	\$ 2,389,500			
2007-HE6, 5.49% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 ^o	2,383,065	1,978,194			
2007-HE3, 5.56% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36 ^{o,4}	2,013,357	1,223,028			
2006-HE6, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36 ^o	2,938,231	1,027,573			
NYMT Loan Trust 2022-SP1, 5.25% due 07/25/62 ^{4,9}	61,393,873	59,227,369			
OSAT Trust 2021-RPL1, 2.12% due 05/25/65 ^{4,9}	60,106,001	55,093,732			
Home Equity Loan Trust 2007-FRE1, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 ^o	48,199,773	44,592,309			
JP Morgan Mortgage Acquisition Trust 2006-WMC4, 5.56% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36 ^o	61,584,315	35,897,608			
2006-WMC4, 5.55% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36 ^o	12,610,261	6,486,789			
			2006-WMC3, 5.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 ^o	1,803,738	\$ 1,241,444
			GCAT Trust 2022-NQM5, 5.71% due 08/25/67 ^{4,9}	22,210,931	21,576,861
			2022-NQM3, 4.35% (WAC) due 04/25/67 ^{o,4}	11,288,492	10,096,946
			GSAMP Trust 2007-NC1, 5.56% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/46 ^o	25,067,815	13,071,575
			2006-HE8, 5.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 01/25/37 ^o	10,107,000	8,003,246
			2006-NC2, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 ^o	11,708,116	6,450,204
			2007-NC1, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/46 ^o	5,592,996	2,718,713
			BRAVO Residential Funding Trust 2023-NQM2 2023-NQM2, 4.50% due 05/25/62 ^{4,9}	30,762,437	28,523,603
			Soundview Home Loan Trust 2006-OPT5, 5.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 ^o	29,017,408	27,224,306

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alternative Loan Trust			Imperial Fund		
2007-OA4, 5.77%			Mortgage Trust		
(1 Month Term			2022-NQM2, 4.02%		
SOFR + 0.45%,			(WAC) due		
Rate Floor: 0.34%			03/25/67 ^{0.4}	12,862,434	\$ 11,288,122
due 05/25/47 ⁰	14,749,868	\$ 12,391,690	2022-NQM2, 4.20%		
			(WAC) due		
2007-OH3, 6.01%			03/25/67 ^{0.4}	12,643,870	10,950,141
(1 Month Term			Angel Oak Mortgage		
SOFR + 0.69%,			Trust 2023-2		
Rate Cap/Floor:			2023-2, 4.65% due		
10.00%/0.58%			10/25/67 ^{4.9}	23,166,127	21,631,189
due 09/25/47 ⁰	6,256,682	5,428,534	NovaStar Mortgage		
			Funding Trust Series		
2006-43CB, 6.00%			2007-2, 5.63% (1		
(1 Month Term			Month Term		
SOFR + 0.61%,			SOFR + 0.31%,		
Rate Cap/Floor:			Rate Cap/Floor:		
6.00%/6.00%)			11.00%/0.20%)		
due 02/25/37 ⁰	5,999,519	3,215,044	due 09/25/37 ⁰	20,720,666	19,922,779
			2007-1, 5.56% (1		
2007-OA7, 5.79%			Month Term		
(1 Month Term			SOFR + 0.24%,		
SOFR + 0.47%,			Rate Cap/Floor:		
Rate Floor: 0.36%			11.00%/0.13%)		
due 05/25/47 ⁰	2,233,844	1,871,650	due 03/25/37 ⁰	2,782,832	1,692,515
			ACE Securities		
2007-OH3, 5.87%			Corporation		
(1 Month Term			Home Equity Loan		
SOFR + 0.55%,			Trust Series		
Rate Cap/Floor:			2006-NC1, 6.05%		
10.00%/0.44%)			(1 Month Term		
due 09/25/47 ⁰	621,937	554,284	SOFR + 0.73%,		
			Rate Floor: 0.62%)		
Citigroup Mortgage			due 12/25/35 ⁰	16,186,529	14,622,012
Loan Trust, Inc.			2007-ASPT1, 5.83%		
2007-AMC1, 5.75%			(1 Month Term		
(1 Month Term			SOFR + 0.51%,		
SOFR + 0.43%,			Rate Floor: 0.40%)		
Rate Floor: 0.32%)			due 03/25/37 ⁰	8,133,774	3,382,414
due 12/25/36 ^{0.4}	20,680,326	11,424,122	2007-WM2, 5.64%		
			(1 Month Term		
2006-WF1, 4.96%			SOFR + 0.32%,		
due 03/25/36	13,913,592	6,802,439	Rate Floor: 0.21%)		
			due 02/25/37 ⁰	6,275,694	2,640,146
2007-AMC3, 5.61%					
(1 Month Term					
SOFR + 0.29%,					
Rate Floor: 0.18%)					
due 03/25/37 ⁰	5,905,372	4,800,305			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GCAT Trust			2007-BR2, 5.79%		
2023-NQM3, 6.89%			(1 Month Term		
(WAC) due			SOFR + 0.47%,		
08/25/68 ^{0.†††4}	20,250,000	\$ 20,171,376	Rate Floor: 0.36%)		
Structured Asset			due 02/25/37 ^{0.4}	10,048,942	\$ 8,162,229
Securities			2006-HE2, 5.73% (1		
Corporation			Month Term SOFR		
Mortgage Loan Trust			+ 0.41%, Rate		
2008-BC4, 6.06%			Floor: 0.30%)		
(1 Month Term			due 07/25/36 ⁰	3,280,767	1,284,088
SOFR + 0.74%,			Washington Mutual		
Rate Floor: 0.63%)			Mortgage Pass-		
due 11/25/37 ⁰	18,037,501	17,079,396	Through Certificates		
2006-BC4, 5.77%			WMALT Series Trust		
(1 Month Term			2006-AR9, 5.46%		
SOFR + 0.45%,			(1 Year CMT Rate		
Rate Floor: 0.34%)			+ 0.83%, Rate		
due 12/25/36 ⁰	1,750,296	1,666,174	Floor: 0.83%)		
2006-BC6, 5.60%			due 11/25/46 ⁰	8,541,350	6,879,361
(1 Month Term			2006-AR10, 5.60%		
SOFR + 0.28%,			(1 Month Term		
Rate Floor: 0.17%)			SOFR + 0.45%,		
due 01/25/37 ⁰	111,781	108,730	Rate Floor: 0.34%)		
OBX Trust			due 12/25/36 ⁰	7,553,900	6,083,328
2022-NQM9, 6.45%			2006-AR9, 5.47% (1		
due 09/25/62 ^{4,9}	9,017,121	8,963,220	Year CMT Rate		
2023-NQM2, 6.32%			+ 0.84%, Rate		
due 01/25/62 ^{4,9}	5,995,287	5,977,527	Floor: 0.84%)		
2022-NQM8, 6.10%			due 11/25/46 ⁰	3,775,617	3,004,624
due 09/25/62 ^{4,9}	3,738,958	3,676,808	2006-7, 4.05%		
SPS Servicer Advance			due 09/25/36	5,265,287	1,483,485
Receivables Trust			2006-8, 4.16%		
2020-T2, 1.83%			due 10/25/36	338,125	115,009
due 11/15/55 ⁴	20,000,000	18,017,162	IXIS Real Estate		
Securitized Asset-			Capital Trust		
Backed Receivables			2007-HE1, 5.54%		
LLC Trust			(1 Month Term		
2006-WM4, 5.59%			SOFR + 0.22%,		
(1 Month Term			Rate Floor: 0.11%)		
SOFR + 0.27%,			due 05/25/37 ⁰	32,338,460	7,645,365
Rate Floor: 0.16%)			2006-HE1, 6.03% (1		
due 11/25/36 ⁰	29,965,092	8,353,006	Month Term SOFR		
			+ 0.71%, Rate		
			Floor: 0.60%)		
			due 03/25/36 ⁰	11,397,804	5,905,377

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-HE1, 5.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 ^o	6,137,377	\$ 1,450,899			
2007-HE1, 5.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 ^o	5,764,117	1,362,704			
2007-HE1, 5.49% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 ^o	4,795,479	1,133,760			
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ⁸	125,088,183	17,498,086			
Citigroup Mortgage Loan Trust 2022-A, 6.17% due 09/25/62 ^{4,9}	17,302,555	17,149,420			
Credit Suisse Mortgage Capital Certificates 2021-RPL9, 2.44% (WAC) due 02/25/61 ^{o,4}	17,753,305	16,168,788			
Starwood Mortgage Residential Trust 2020-1, 2.56% (WAC) due 02/25/50 ^{o,4}	9,285,044	8,562,452			
2020-1, 2.41% (WAC) due 02/25/50 ^{o,4}	7,142,342	6,589,625			
Verus Securitization Trust 2022-8, 6.13% due 09/25/67 ^{4,9}	14,766,823	14,482,113			
			Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 5.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 ^o	31,640,311	\$ 9,305,406
			2006-HE6, 5.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/37 ^o	7,863,705	3,879,862
			RALI Series Trust 2007-QO4, 5.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 05/25/47 ^o	3,957,178	3,428,696
			2006-QO2, 5.87% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 ^o	16,536,210	3,190,617
			2007-QO2, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 ^o	7,420,826	2,610,935
			2006-QO6, 5.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 ^o	4,715,292	1,083,212
			2006-QO2, 5.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 ^o	5,362,610	1,062,914
			2007-QO3, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 03/25/47 ^o	803,841	680,301

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 6.11% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 ^o	1,105,132	\$ 226,541			
Angel Oak Mortgage Trust 2023-1 2023-1, 4.75% due 09/26/67 ^{4,9}	12,785,779	11,903,168			
Ameritrust Mortgage Securities Trust 2006-M3, 5.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 10/25/36 ^o	26,744,795	7,879,979			
2006-M3, 5.53% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 ^o	11,234,610	3,310,195			
ABFC Trust 2007-WMC1, 6.68% (1 Month Term SOFR + 1.36%, Rate Floor: 1.25%) due 06/25/37 ^o	14,937,626	10,197,209			
Master Asset-Backed Securities Trust 2006-WMC4, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 10/25/36 ^o	10,611,757	3,337,450			
2006-NC2, 5.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 ^o	7,552,152	2,851,579			
2006-WMC3, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 ^o	5,672,852	2,028,504			
			2007-WMC1, 5.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 01/25/37 ^o	5,807,889	\$ 1,607,449
			First NLC Trust 2005-4, 6.21% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ^o	8,123,796	7,781,758
			2005-1, 5.89% (1 Month Term SOFR + 0.57%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 ^o	2,124,724	1,826,862
			HarborView Mortgage Loan Trust 2006-14, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47 ^o	6,263,560	5,520,304
			2006-12, 5.82% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38 ^o	4,684,871	4,057,132
			Angel Oak Mortgage Trust 2023-1, 4.75% due 09/26/67 ^{4,9}	10,063,615	9,504,237
			Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 ^{o,10}	6,372,821	6,282,538
			2019-RM3, 2.80% (WAC) due 06/25/69 ^{o,10}	3,262,603	3,164,128

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Bear Stearns			Asset-Backed Securities		
Asset-Backed			Corporation Home		
Securities I Trust			Equity Loan Trust		
2006-HE9, 5.71%			Series AEG		
(1 Month Term			2006-HE1, 6.03% (1		
SOFR + 0.39%,			Month Term SOFR		
Rate Floor: 0.28%)			+ 0.71%, Rate		
due 11/25/36 ^o	9,573,559	\$ 9,259,281	Floor: 0.60%)		
			due 01/25/36 ^o	7,720,784	\$ 7,289,530
Fremont Home			Towd Point Mortgage		
Loan Trust			Trust 2023-CES1		
2006-E, 5.55% (1			2023-CES1, 6.75%		
Month Term			(WAC) due		
SOFR + 0.23%,			07/25/63 ^{o,4}	7,188,158	7,156,271
Rate Floor: 0.12%)					
due 01/25/37 ^o	11,565,768	5,141,257	Argent Securities		
			Incorporated		
2006-D, 5.58% (1			Asset-Backed		
Month Term			Pass-Through		
SOFR + 0.26%,			Certificates Series		
Rate Floor: 0.15%)			2005-W4, 6.19%		
due 11/25/36 ^o	10,370,134	3,533,701	(1 Month Term		
			SOFR + 0.87%,		
First Franklin Mortgage			Rate Floor: 0.76%)		
Loan Trust			due 02/25/36 ^o	9,509,147	7,141,877
2006-FF16, 5.71%			Long Beach Mortgage		
(1 Month Term			Loan Trust		
SOFR + 0.39%,			2006-8, 5.75% (1		
Rate Floor: 0.28%)			Month Term SOFR		
due 12/25/36 ^o	20,279,814	8,319,356	+ 0.43%, Rate		
			Floor: 0.32%)		
Merrill Lynch			due 09/25/36 ^o	14,577,520	3,955,757
Alternative Note			2006-6, 5.93% (1		
Asset Trust Series			Month Term SOFR		
2007-A1, 5.89%			+ 0.61%, Rate		
(1 Month Term			Floor: 0.50%)		
SOFR + 0.57%,			due 07/25/36 ^o	4,537,856	1,730,928
Rate Floor: 0.46%)			2006-8, 5.61% (1		
due 01/25/37 ^o	19,212,356	5,755,486	Month Term		
			SOFR + 0.29%,		
2007-A1, 5.73% (1			Rate Floor: 0.18%)		
Month Term SOFR			due 09/25/36 ^o	3,890,468	1,055,244
+ 0.41%, Rate					
Floor: 0.30%)					
due 01/25/37 ^o	7,285,646	2,171,877			
CFMT LLC					
2022-HB9, 3.25%					
(WAC) due					
09/25/37 ^{o,10}	8,568,166	7,667,814			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BRAVO Residential Funding Trust 2023-NQM6 2023-NQM6, 7.06% due 09/25/63 ^{4,9}	6,612,076	\$ 6,595,553			
Option One Mortgage Loan Trust 2007-5, 5.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 05/25/37 ⁰	6,973,853	4,058,237			
2007-2, 5.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 ⁰	4,923,997	2,362,959			
RCKT Mortgage Trust 2023-CES1 2023-CES1, 6.52% (WAC) due 06/25/43 ^{0,4}	6,248,796	6,187,649			
Lehman XS Trust Series 2007-2N, 5.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 02/25/37 ⁰	4,670,953	4,178,238			
2007-15N, 5.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.00%) due 08/25/37 ⁰	1,300,489	1,171,139			
2006-10N, 5.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 ⁰	294,456	262,458			
			Credit-Based Asset Servicing and Securitization LLC 2006-CB2, 5.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36 ⁰	6,042,289	\$ 5,594,119
			CWABS Asset-Backed Certificates Trust 2006-11 2006-12, 5.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 ⁰	6,015,978	5,356,050
			WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 5.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 ⁰	4,924,776	3,402,322
			2007-HE4, 5.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 ⁰	3,330,849	1,926,388
			American Home Mortgage Assets Trust 2006-4, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 10/25/46 ⁰	6,839,086	3,590,525
			2006-6, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/46 ⁰	2,083,034	1,716,214

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
WaMu Mortgage Pass-Through Certificates Series Trust			2007-OA2, 5.40% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ^o	2,106,376	\$ 1,855,594
2007-OA6, 5.44% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	4,528,941	\$ 3,549,066	PRPM 2023-RCF1 LLC 2023-RCF1, 4.00% due 06/25/53 ^{4,9}	4,739,452	4,462,746
2006-AR13, 5.51% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ^o	1,381,992	1,132,559	BRAVO Residential Funding Trust 2023-NQM5 2023-NQM5, 7.01% due 06/25/63 ^{4,9}	4,460,761	4,442,256
2006-AR11, 5.55% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ^o	622,490	522,288	GSA Home Equity Trust 2006-5, 5.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 03/25/36 ^o	12,429,458	4,234,473
Morgan Stanley IXIS Real Estate Capital Trust			2007-7, 5.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 ^o	147,168	134,215
2006-2, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 ^o	15,107,588	5,184,333	Impac Secured Assets CMN Owner Trust 2005-2, 5.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36 ^o	4,652,064	4,141,324
GCAT 2023-NQM3 Trust			COLT Mortgage Loan Trust 2021-2, 2.38% (WAC) due 08/25/66 ^{o,4}	7,108,000	3,889,753
2023-NQM3, 7.34% (WAC) due 08/25/68 ^{o,†††,4}	5,150,000	5,129,849	OBX 2023-NQM2 Trust 2023-NQM2, 6.72% due 01/25/62 ^{4,9}	3,487,412	3,465,075
RCKT Mortgage Trust 2023-CES2			GSA Trust 2007-3, 5.77% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47 ^o	10,823,664	3,004,039
2023-CES2, 6.81% (WAC) due 09/25/43 ^{o,4}	5,000,000	4,992,989			
Deutsche Alt-A Securities Mortgage Loan Trust Series					
2006-AR4, 5.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 ^o	9,524,714	3,131,013			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GCAT 2023-NQM2 Trust 2023-NQM2, 6.24% due 11/25/67 ^{A,9}	2,931,113	\$ 2,883,379			
ASG Resecuritization Trust 2010-3, 4.55% (1 Month Term SOFR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{o,4}	2,356,629	2,140,401	Structured Asset Investment Loan Trust 2004-BNC2, 6.63% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 12/25/34 ^o	371,947	\$ 363,626
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 6.01% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 ^o	1,690,149	1,604,111	2006-3, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 ^o	293,738	279,205
Securitized Asset Backed Receivables LLC Trust 2006-WM4 2006-WM4, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 ^o	5,258,834	1,465,848	Nomura Resecuritization Trust 2015-4R, 2.73% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 ^{o,4}	553,124	510,202
Countrywide Asset- Backed Certificates 2005-15, 6.11% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36 ^o	942,587	908,214	Impac Secured Assets Trust 2006-2, 5.77% (1 Month Term SOFR + 0.45%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ^o	507,223	480,607
Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 01/26/60 ^{o,4}	692,659	649,117	Alliance Bancorp Trust 2007-OA1, 5.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 ^o	526,939	436,125
			Morgan Stanley Re-REMIC Trust 2010-R5, 3.47% due 06/26/36 ^{9,10}	112,874	102,318
			UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	93,432	92,321

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GreenPoint Mortgage Funding Trust 2006-AR1, 6.01% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 ^o	94,196	\$ 77,401			
Irwin Home Equity Loan Trust 2007-1, 6.35% due 08/25/37 ¹⁰	200	<u>197</u>			
Total Residential Mortgage-Backed Securities		<u>1,702,894,931</u>			
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.5%					
BX Commercial Mortgage Trust 2021-VOLT, 7.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 ^{o,4}	60,050,000	57,257,267			
2021-VOLT, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 ^{o,4}	52,000,000	49,601,037			
2019-XL, 7.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 10/15/36 ^{o,4}	6,849,516	6,775,813			
2022-LP2, 7.29% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{o,4}	5,103,438	4,884,430			
SMRT 2022-MINI, 7.28% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{o,4}	32,500,000	31,134,201			
			JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYAH, 7.29% (1 Month Term SOFR + 1.95%, Rate Floor: 1.84%) due 06/15/38 ^{o,4}	14,350,000	\$ 12,369,908
			2016-JP3, 3.55% (WAC) due 08/15/49 ^o	10,290,000	7,482,571
			2021-NYAH, 7.64% (1 Month Term SOFR + 2.30%, Rate Floor: 2.19%) due 06/15/38 ^{o,4}	8,000,000	6,825,524
			2016-JP3, 1.46% (WAC) due 08/15/49 ^{o,8}	52,739,619	1,603,348
			Life Mortgage Trust 2021-BMR, 7.80% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38 ^{o,4}	19,167,918	18,317,451
			2021-BMR, 7.20% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 03/15/38 ^{o,4}	5,160,593	4,966,918
			Extended Stay America Trust 2021-ESH, 7.70% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38 ^{o,4}	11,881,095	11,687,181
			2021-ESH, 7.15% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38 ^{o,4}	6,130,645	6,038,997

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Citigroup Commercial			BENCHMARK		
Mortgage Trust			Mortgage Trust		
2019-GC43, 0.74%			2019-B14, 0.90%		
(WAC) due			(WAC) due		
11/10/52 ^{0.8}	218,036,340	\$ 6,138,246	12/15/62 ^{0.8}	108,146,228	\$ 3,001,836
2019-GC41, 1.17%			2020-IG3, 3.23%		
(WAC) due			(WAC) due		
08/10/56 ^{0.8}	103,121,811	4,031,155	09/15/48 ^{0.4}	5,232,000	2,786,701
2016-PA, 2.05%			2018-B2, 0.60%		
(WAC) due			(WAC) due		
07/10/49 ^{0.8}	27,874,919	1,075,587	02/15/51 ^{0.8}	100,564,047	1,418,013
2016-C2, 1.81%			2018-B6, 0.56%		
(WAC) due			(WAC) due		
08/10/49 ^{0.8}	30,347,562	1,044,806	10/10/51 ^{0.8}	59,698,080	754,303
2016-PS, 1.52%			2018-B6, 4.75%		
(WAC) due			(WAC) due		
10/10/49 ^{0.8}	24,959,338	767,455	10/10/51 ⁰	750,000	622,605
2016-GC37, 1.82%			GS Mortgage		
(WAC) due			Securities Trust		
04/10/49 ^{0.8}	19,249,322	583,416	2020-GC45, 0.78%		
2015-GC35, 0.86%			(WAC) due		
(WAC) due			02/13/53 ^{0.8}	152,167,332	4,400,694
11/10/48 ^{0.8}	27,836,631	318,393	2019-GC42, 0.93%		
2016-C3, 1.12%			(WAC) due		
(WAC) due			09/10/52 ^{0.8}	69,211,889	2,345,591
11/15/49 ^{0.8}	9,867,141	236,242	2017-GS6, 1.16%		
2015-GC29, 1.15%			(WAC) due		
(WAC) due			05/10/50 ^{0.8}	40,865,850	1,200,917
04/10/48 ^{0.8}	18,132,161	212,068	2017-GS6, 3.87%		
GS Mortgage Securities			due 05/10/50	521,000	423,077
Corporation Trust			2015-GC28, 1.11%		
2020-UPTN, 3.35%			(WAC) due		
(WAC) due			02/10/48 ^{0.8}	14,560,104	120,575
02/10/37 ^{0.4}	5,350,000	4,703,301	Wells Fargo		
2020-DUNE, 6.81%			Commercial		
(1 Month Term			Mortgage Trust		
SOFR + 1.46%,			2017-C38, 1.09%		
Rate Floor: 1.35%)			(WAC) due		
due 12/15/36 ^{0.4}	3,750,000	3,664,663	07/15/50 ^{0.8}	63,652,058	1,651,402
2020-DUNE, 7.36%			2016-BNK1, 1.86%		
(1 Month Term			(WAC) due		
SOFR + 2.01%,			08/15/49 ^{0.8}	34,374,352	1,211,758
Rate Floor: 1.90%)			2017-RB1, 1.35%		
due 12/15/36 ^{0.4}	1,000,000	957,658	(WAC) due		
			03/15/50 ^{0.8}	32,823,363	999,823

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2017-C42, 1.01% (WAC) due 12/15/50 ^{0.8}	33,853,505	\$ 983,644			
2016-C35, 2.04% (WAC) due 07/15/48 ^{0.8}	21,723,237	837,707			
2015-NXS4, 1.17% (WAC) due 12/15/48 ^{0.8}	37,030,658	623,248			
2017-RC1, 1.54% (WAC) due 01/15/60 ^{0.8}	16,400,914	619,056			
2016-NXSS, 1.57% (WAC) due 01/15/59 ^{0.8}	20,156,482	522,162			
2015-C30, 1.03% (WAC) due 09/15/58 ^{0.8}	28,368,845	365,782			
2015-P2, 1.08% (WAC) due 12/15/48 ^{0.8}	22,002,396	356,221			
2016-C37, 0.95% (WAC) due 12/15/49 ^{0.8}	11,382,263	202,793			
2015-NXS1, 1.20% (WAC) due 05/15/48 ^{0.8}	7,707,012	77,418			
JPMDB Commercial Mortgage Securities Trust					
2017-C7, 0.97% (WAC) due 10/15/50 ^{0.8}	124,489,077	3,118,638			
2016-C4, 3.64% (WAC) due 12/15/49 ⁰	2,650,000	2,130,147			
2016-C4, 0.86% (WAC) due 12/15/49 ^{0.8}	72,918,100	1,282,600			
2016-C2, 1.63% (WAC) due 06/15/49 ^{0.8}	23,106,057	650,387			
2017-C5, 1.04% (WAC) due 03/15/50 ^{0.8}	7,476,535	159,843			
			DBGS Mortgage Trust		
			2018-C1, 4.80% (WAC) due 10/15/51 ⁰	7,588,000	\$ 6,428,592
			COMM Mortgage Trust		
			2018-COR3, 0.57% (WAC) due 05/10/51 ^{0.8}	195,474,798	3,204,497
			2015-CR26, 1.04% (WAC) due 10/10/48 ^{0.8}	75,304,581	980,503
			2015-CR24, 0.83% (WAC) due 08/10/48 ^{0.8}	38,704,545	374,265
			2015-CR23, 1.00% (WAC) due 05/10/48 ^{0.8}	34,843,500	357,954
			2015-CR27, 1.05% (WAC) due 10/10/48 ^{0.8}	25,029,277	352,437
			2014-LC15, 1.20% (WAC) due 04/10/47 ^{0.8}	8,727,289	8,106
			2013-CR13, 0.71% (WAC) due 11/10/46 ^{0.8}	16,972,598	5,076
			BANK		
			2020-BN25, 0.53% (WAC) due 01/15/63 ^{0.8}	140,000,000	3,205,174
			2017-BNK6, 0.91% (WAC) due 07/15/60 ^{0.8}	38,406,267	835,947
			2017-BNK4, 1.50% (WAC) due 05/15/50 ^{0.8}	10,654,714	384,549
			CSAIL Commercial Mortgage Trust		
			2019-C15, 1.19% (WAC) due 03/15/52 ^{0.8}	94,016,939	3,534,398
			2015-C1, 0.95% (WAC) due 04/15/50 ^{0.8}	48,966,657	307,760

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-C6, 2.02% (WAC) due 01/15/49 ^{0.8}	4,800,726	\$ 167,887	JPMCC Commercial Mortgage Securities Trust		
UBS Commercial Mortgage Trust 2017-C2, 1.22% (WAC) due 08/15/50 ^{0.8}	38,622,887	1,229,177	2017-JP6, 1.17% (WAC) due 07/15/50 ^{0.8}	47,431,179	\$ 1,222,074
2017-C5, 1.22% (WAC) due 11/15/50 ^{0.8}	41,882,889	1,142,934	CFCRE Commercial Mortgage Trust 2016-C3, 1.14% (WAC) due 01/10/48 ^{0.8}	42,909,124	759,878
CD Mortgage Trust 2017-CD6, 1.02% (WAC) due 11/13/50 ^{0.8}	40,472,083	934,075	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 1.01% (WAC) due 12/15/47 ^{0.8}	62,297,174	732,982
2016-CD1, 1.50% (WAC) due 08/10/49 ^{0.8}	28,994,054	789,618	Citigroup Commercial Mortgage Trust 2015-GC35 2015-GC35, 4.35% (WAC) due 11/10/48 ⁰	810,679	716,279
2016-CD2, 0.69% (WAC) due 11/10/49 ^{0.8}	29,549,328	370,386	JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.28% (WAC) due 02/15/48 ^{0.8}	64,517,110	685,862
BBCMS Mortgage Trust 2018-C2, 0.92% (WAC) due 12/15/51 ^{0.8}	57,131,708	1,710,026	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3, 1.16% (WAC) due 02/15/50 ^{0.8}	21,065,210	561,775
KKR Industrial Portfolio Trust 2021-KDIP, 7.00% (1 Month Term SOFR + 1.66%, Rate Floor: 1.55%) due 12/15/37 ^{0.4}	1,629,444	1,604,862	2016-UB10, 1.89% (WAC) due 07/15/49 ^{0.8}	1,555,960	49,691
CD Commercial Mortgage Trust 2017-CD4, 1.38% (WAC) due 05/10/50 ^{0.8}	25,440,722	837,425	DBJPM Mortgage Trust 2017-C6, 1.05% (WAC) due 06/10/50 ^{0.8}	20,207,112	482,663
2017-CD3, 1.11% (WAC) due 02/10/50 ^{0.8}	31,749,638	766,201			
CGMS Commercial Mortgage Trust 2017-B1, 0.87% (WAC) due 08/15/50 ^{0.8}	58,546,119	1,346,649			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 2014-C18, 4.00% due 08/15/31	525,365	\$ 337,232			
Morgan Stanley Capital I Trust 2016-UBS9, 4.75% (WAC) due 03/15/49 ^o	275,000	240,729			
SG Commercial Mortgage Securities Trust 2016-CS, 2.02% (WAC) due 10/10/48 ^{o,8}	4,965,126	<u>171,424</u>			
Total Commercial Mortgage- Backed Securities		<u>312,383,664</u>			
MILITARY HOUSING - 0.8%					
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 4.66% (WAC) due 11/25/55 ^{o,4}	111,247,556	85,323,187			
2015-R1, 4.44% (WAC) due 11/25/52 ^{o,4}	20,990,551	16,827,464			
2015-R1, 0.70% (WAC) due 11/25/55 ^{o,4,8}	167,170,525	10,690,037			
2015-R1, 4.31% (WAC) due 10/25/52 ^{o,4}	13,235,718	9,508,162			
Capmark Military Housing Trust 2006-RILY, 6.15% due 07/10/51 ^{†††,4}	12,534,838	10,780,429			
2007-AETC, 5.75% due 02/10/52 ^{†††,4}	7,129,558	5,968,518			
			2006-RILY, 5.67% (1 Month Term SOFR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{o,†††,4}	6,746,826	\$ 4,376,341
			2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	4,512,185	3,873,896
			2007-AET2, 6.06% due 10/10/52 ^{†††,4}	2,964,223	2,700,907
			GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	21,416,558	19,798,587
			2005-DRUM, 5.47% due 05/10/50 ^{†††,4}	4,341,715	3,616,106
			2005-BLIS, 5.25% due 07/10/50 ^{†††,4}	2,500,000	<u>1,943,590</u>
			Total Military Housing		<u>175,407,224</u>
			Total Collateralized Mortgage Obligations (Cost \$5,699,920,822)		<u>5,153,069,890</u>
			ASSET-BACKED SECURITIES^{††} - 23.0%		
			COLLATERALIZED LOAN OBLIGATIONS - 14.2%		
			LCCM Trust 2021-FL3 A, 6.90% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 ^{o,4}	98,500,000	96,255,687
			2021-FL3 AS, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/15/38 ^{o,4}	37,152,000	35,232,248
			2021-FL3 B, 7.65% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 11/15/38 ^{o,4}	21,450,000	20,193,348
			2021-FL2 B, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38 ^{o,4}	400,000	378,264

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
LoanCore Issuer Ltd.			BXMT Ltd.		
2021-CRE6 B, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/15/38 ^{0.4}	44,000,000	\$ 41,912,983	2020-FL2 A, 6.35% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 ^{0.4}	51,958,293	\$ 49,376,741
2021-CRE4 C, 7.13% (30 Day Average SOFR + 1.81%, Rate Floor: 1.81%) due 07/15/35 ^{0.4}	25,982,000	25,248,697	2020-FL3 AS, 7.20% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 ^{0.4}	23,550,000	22,029,916
2021-CRE6 C, 7.75% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38 ^{0.4}	22,825,000	21,749,634	2020-FL3 C, 8.00% (1 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 11/15/37 ^{0.4}	16,327,000	14,347,333
2021-CRE5 D, 8.45% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0.4}	14,350,000	13,107,782	2020-FL2 B, 6.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 ^{0.4}	16,000,000	13,944,085
2019-CRE2 B, 7.15% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 05/15/36 ^{0.4}	11,575,000	11,330,610	2020-FL3 B, 7.60% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 ^{0.4}	10,600,000	9,466,740
2019-CRE2 AS, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 05/15/36 ^{0.4}	11,040,296	10,802,240	2020-FL2 AS, 6.60% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{0.4}	6,008,500	5,474,970
2021-CRE4 D, 7.93% (30 Day Average SOFR + 2.61%, Rate Floor: 2.61%) due 07/15/35 ^{0.4}	5,600,000	5,219,787	2020-FL2 C, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{0.4}	5,360,000	4,558,231
2019-CRE3 B, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 04/15/34 ^{0.4}	4,410,000	4,193,634	Cerberus Loan Funding XXX, LP 2020-3A A, 7.42% (3 Month USD SOFR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0.4}	100,000,000	99,653,420

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-3A B, 8.07% (3 Month USD SOFR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0.4}	10,200,000	\$ 10,033,846			
Cerberus Loan Funding XXXII, LP 2021-2A A, 7.19% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{0.4}	65,000,000	64,200,871			
2021-2A C, 8.42% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 ^{0.4}	20,925,000	20,163,416			
2021-2A B, 7.47% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33 ^{0.4}	19,200,000	18,602,072			
Woodmont Trust 2020-7A A1A, 7.47% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 01/15/32 ^{0.4}	83,000,000	82,770,696			
2020-7A B, 8.17% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 01/15/32 ^{0.4}	13,500,000	13,207,401			
2020-7A A2, 7.82% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 01/15/32 ^{0.4}	7,000,000	6,933,406			
Golub Capital Partners CLO 33M Ltd. 2021-33A AR2, 7.51% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{0.4}	105,004,127	100,840,892			
			HERA Commercial Mortgage Ltd. 2021-FL1 B, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 ^{0.4}	49,562,000	\$ 47,396,304
			2021-FL1 AS, 6.75% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38 ^{0.4}	28,000,000	26,812,733
			2021-FL1 C, 7.40% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/18/38 ^{0.4}	19,200,000	18,010,453
			2021-FL1 A, 6.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 ^{0.4}	8,627,499	8,372,390
			ABPCI Direct Lending Fund CLO II LLC 2021-1A A1R, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32 ^{0.4}	84,258,254	83,338,306
			Cerberus Loan Funding XLII LLC 2023-3A A1, 7.91% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 ^{0.4}	54,450,000	54,446,183
			2023-3A B, 8.78% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 ^{0.4}	15,700,000	15,698,651

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Palmer Square Loan Funding Ltd. 2022-1A A2, 6.91% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0.4}	23,000,000	\$ 22,682,540			
2021-3A B, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 07/20/29 ^{0.4}	22,500,000	22,145,915			
2021-2A B, 7.04% (3 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29 ^{0.4}	10,500,000	10,308,020			
2021-1A B, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 04/20/29 ^{0.4}	7,100,000	7,026,313			
2021-2A C, 8.04% (3 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 05/20/29 ^{0.4}	7,000,000	6,903,077			
Golub Capital Partners CLO 36M Ltd. 2018-36A A, 6.93% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31 ^{0.4}	69,265,946	68,850,350			
ABPCI Direct Lending Fund CLO V Ltd. 2021-5A A1R, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/20/31 ^{0.4}	49,984,686	49,370,004			
2021-5A A2R, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 04/20/31 ^{0.4}	15,975,000	15,493,296			
			THL Credit Lake Shore MM CLO I Ltd. 2021-1A A1R, 7.27% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{0.4}	33,500,000	\$ 33,042,671
			2021-1A BR, 7.57% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33 ^{0.4}	30,400,000	30,001,444
			ABPCI Direct Lending Fund CLO I LLC 2021-1A A1A2, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 ^{0.4}	59,500,000	58,989,264
			2021-1A B12, 7.59% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 07/20/33 ^{0.4}	2,500,000	2,376,595
			Cerberus Loan Funding XL LLC 2023-1A A, 7.71% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{0.4}	55,500,000	55,496,814
			2023-1A B, 8.91% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 ^{0.4}	4,600,000	4,605,131
			ABPCI Direct Lending Fund IX LLC 2021-9A A1R, 7.02% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/18/31 ^{0.4}	34,150,000	33,754,779

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-9A A2R, 7.42% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 11/18/31 ^{0.4}	26,000,000	\$ 25,261,920			
Cerberus Loan Funding XXXI, LP 2021-1A A, 7.07% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32 ^{0.4}	47,227,702	47,027,027			
2021-1A C, 8.17% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 04/15/32 ^{0.4}	12,000,000	11,680,730			
Cerberus Loan Funding XXXIII, LP 2021-3A A, 7.13% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 ^{0.4}	47,750,000	47,029,491			
2021-3A B, 7.42% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33 ^{0.4}	9,500,000	9,170,517			
Owl Rock CLO IV Ltd. 2021-4A A1R, 7.24% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{0.4}	40,750,000	40,138,290			
2021-4A A2R, 7.54% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33 ^{0.4}	16,750,000	15,898,189			
			Fortress Credit Opportunities IX CLO Ltd. 2021-9A A2TR, 7.37% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 ^{0.4}	46,200,000	\$ 44,990,623
			2021-9A BR, 7.52% (3 Month Term SOFR + 2.21%, Rate Floor: 1.95%) due 10/15/33 ^{0.4}	6,700,000	6,363,486
			2021-9A A1TR, 7.12% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33 ^{0.4}	3,450,000	3,385,287
			FS Rialto 2021-FL3 C, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 11/16/36 ^{0.4}	31,150,000	29,315,645
			2021-FL2 C, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 ^{0.4}	15,665,000	14,725,650
			2021-FL3 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 11/16/36 ^{0.4}	8,000,000	7,644,171
			Cerberus Loan Funding XXXV, LP 2021-5A A, 7.07% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 ^{0.4}	41,500,000	41,126,965
			2021-5A B, 7.42% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 09/22/33 ^{0.4}	8,000,000	7,739,591

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ABPCI Direct Lending Fund CLO VII, LP 2021-7A A1R, 7.05% (3 Month Term SOFR + 1.69%, Rate Floor: 1.43%) due 10/20/31 ^{0.4}	39,500,000	\$ 39,011,255			
2021-7A A2R, 7.47% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 10/20/31 ^{0.4}	8,250,000	8,022,895			
CHCP Ltd. 2021-FL1 AS, 6.75% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 ^{0.4}	22,250,000	21,712,562			
2021-FL1 A, 6.50% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0.4}	12,808,058	12,701,083			
2021-FL1 B, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0.4}	6,600,000	6,425,905			
2021-FL1 C, 7.55% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{0.4}	2,950,000	2,809,518			
Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.87% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{0.4}	40,861,886	40,627,710			
2018-11A C, 8.07% (3 Month Term SOFR + 2.76%, Rate Floor: 0.00%) due 04/15/31 ^{0.4}	2,300,000	2,226,246			
			KREF Funding V LLC 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 ^{0.†††}	40,838,489	\$ 40,505,560
			0.15% due 06/25/26 ^{†††.8}	313,636,364	216,409
			GoldenTree Loan Management US CLO 1 Ltd. 2021-9A B, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/20/33 ^{0.4}	35,900,000	35,548,187
			2021-9A C, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 01/20/33 ^{0.4}	3,900,000	3,813,984
			LCM XXIV Ltd. 2021-24A BR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 03/20/30 ^{0.4}	24,200,000	23,761,482
			2021-24A CR, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 0.00%) due 03/20/30 ^{0.4}	13,050,000	12,753,421
			ACRES Commercial Realty Ltd. 2021-FL1 C, 7.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 06/15/36 ^{0.4}	13,092,000	12,362,785
			2021-FL1 D, 8.10% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 ^{0.4}	11,750,000	10,763,487

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-FL2 B, 7.70% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/33 ^{0.4}	10,100,000	\$ 9,787,096			
2021-FL2 AS, 7.20% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 01/15/37 ^{0.4}	3,500,000	3,415,517			
Golub Capital Partners CLO 16 Ltd.					
2021-16A A1R2, 7.22% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33 ^{0.4}	26,750,000	26,583,778			
2021-16A A2R2, 7.41% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 07/25/33 ^{0.4}	9,750,000	9,457,994			
Madison Park Funding XLVIII Ltd.					
2021-48A B, 7.03% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 ^{0.4}	27,500,000	27,258,000			
2021-48A C, 7.58% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 ^{0.4}	6,650,000	6,575,500			
Golub Capital Partners CLO 49M Ltd.					
2021-49A BR, 7.49% (3 Month USD SOFR + 1.90%, Rate Floor: 1.90%) due 08/26/33 ^{0.4}	21,695,000	20,783,623			
			2021-49A CR, 8.19% (3 Month USD SOFR + 2.60%, Rate Floor: 2.60%) due 08/26/33 ^{0.4}	12,600,000	\$ 12,019,049
			Palmer Square CLO 2023-4 Ltd. 2023-4A C, due 10/20/33 ^{4,17}	30,450,000	30,450,000
			BDS Ltd.		
			2021-FL9 C, 7.35% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 ^{0.4}	19,500,000	18,600,305
			2020-FL5 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 ^{0.4}	4,400,000	4,271,909
			2021-FL9 D, 7.70% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 11/16/38 ^{0.4}	4,400,000	4,118,193
			2020-FL5 AS, 6.80% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 02/16/37 ^{0.4}	3,200,000	3,146,116
			BCC Middle Market CLO LLC		
			2021-1A A1R, 7.07% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 ^{0.4}	30,450,000	30,059,911
			Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A B, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 ^{0.4}	26,700,000	26,416,980

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-40A C, 7.32% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33 ^{0.4}	2,500,000	\$ 2,445,974			
MidOcean Credit CLO VII					
2020-7A BR, 7.17% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29 ^{0.4}	27,500,000	27,007,750			
OCP CLO Ltd.					
2020-4A A2RR, 7.06% (3 Month Term SOFR + 1.71%, Rate Floor: 1.45%) due 04/24/29 ^{0.4}	25,500,000	25,339,350			
Golub Capital Partners CLO 17 Ltd.					
2017-17A AIR, 7.26% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30 ^{0.4}	24,289,565	24,186,050			
BSPDF Issuer Ltd.					
2021-FL1 C, 7.70% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 ^{0.4}	15,300,000	14,190,248			
2021-FL1 B, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 10/15/36 ^{0.4}	6,500,000	6,120,479			
2021-FL1 D, 8.20% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 ^{0.4}	3,500,000	3,166,778			
			Madison Park		
			Funding LIII Ltd.		
			2022-53A B, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0.4}	24,000,000	\$ 23,433,600
			STWD Ltd.		
			2019-FL1 B, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 07/15/38 ^{0.4}	11,210,000	10,379,571
			2019-FL1 C, 7.40% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38 ^{0.4}	8,800,000	8,104,905
			2021-FL2 C, 7.55% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 04/18/38 ^{0.4}	2,820,000	2,519,038
			2019-FL1 AS, 6.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 07/15/38 ^{0.4}	2,200,000	2,122,504
			Venture XIV CLO Ltd.		
			2020-14A CRR, 7.90% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29 ^{0.4}	22,725,000	22,706,820
			Magnetite XXIX Ltd.		
			2021-29A B, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/34 ^{0.4}	15,100,000	14,961,080
			2021-29A C, 7.22% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 01/15/34 ^{0.4}	7,700,000	7,494,147

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Apres Static CLO Ltd. 2020-1A A2R, 7.27% (3 Month Term SOFR + 1.96%, Rate Floor: 0.00%) due 10/15/28 ^{◊,4}	21,750,000	\$ 21,658,876			
Fontainebleau Vegas 10.98% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 ^{◊,†††}	20,740,722	20,740,722			
Golub Capital Partners CLO 54M L.P 2021-54A B, 7.48% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 08/05/33 ^{◊,4}	21,000,000	19,930,392			
NewStar Fairfield Fund CLO Ltd. 2018-2A ATN, 6.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 ^{◊,4}	19,733,407	19,555,563			
Recette CLO Ltd. 2021-1A BRR, 6.99% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 04/20/34 ^{◊,4}	9,800,000	9,619,680			
2021-1A CRR, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 0.00%) due 04/20/34 ^{◊,4}	9,200,000	8,880,264			
Anchorage Capital CLO 6 Ltd. 2021-6A CRR, 7.77% (3 Month Term SOFR + 2.46%, Rate Floor: 2.20%) due 07/15/30 ^{◊,4}	18,585,000	18,367,673			
			Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A BR, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32 ^{◊,4}	14,100,000	\$ 13,947,721
			2021-32A CR, 7.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 01/20/32 ^{◊,4}	4,200,000	4,099,335
			Owl Rock CLO VI Ltd. 2021-6A B1, 7.41% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 06/21/32 ^{◊,4}	17,450,000	16,871,334
			BSPRT Issuer Ltd. 2021-FL7 C, 7.75% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38 ^{◊,4}	7,250,000	6,925,981
			2021-FL6 C, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 ^{◊,4}	5,550,000	5,143,032
			2021-FL7 B, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 12/15/38 ^{◊,4}	4,875,000	4,725,161
			Cerberus Loan Funding XXXVIII, LP 2022-2A A1, 8.06% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 ^{◊,4}	16,570,000	16,555,114

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
KREF			Greystone Commercial		
2021-FL2 C, 7.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 ^{0.4}	16,600,000	\$ 15,554,673	Real Estate Notes		
Owl Rock CLO II Ltd.			2021-FL3 C, 7.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39 ^{0.4}	12,000,000	\$ 11,207,096
2021-2A ALR, 7.14% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 ^{0.4}	15,600,000	15,340,193	Golub Capital Partners		
Palmer Square Loan Funding 2023-1 Ltd.			CLO 54M, LP		
2023-1A B, due 07/20/31 ^{4.17}	15,250,000	15,330,781	2021-54A A, 7.16% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33 ^{0.4}	10,750,000	10,582,805
Dryden 36 Senior Loan Fund			Neuberger Berman		
2020-36A CR3, 7.62% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29 ^{0.4}	15,200,000	15,070,602	CLO XVI-S Ltd.		
Owl Rock CLO XIII LLC			2021-16SA BR, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/15/34 ^{0.4}	10,200,000	10,039,861
2023-13A B, 8.77% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 ^{0.4}	14,750,000	14,747,363	Lake Shore MM		
Octagon Investment Partners 49 Ltd.			CLO III LLC		
2021-5A B, 7.12% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 01/15/33 ^{0.4}	12,800,000	12,642,560	2021-2A A1R, 7.05% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31 ^{0.4}	10,000,000	9,859,667
AMMC CLO XIV Ltd.			Golub Capital Partners		
2021-14A A2R2, 7.01% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 07/25/29 ^{0.4}	12,191,165	12,186,289	CLO 25M Ltd.		
			2018-25A AR, 7.01% (3 Month Term SOFR + 1.64%, Rate Floor: 1.38%) due 05/05/30 ^{0.4}	9,726,038	9,708,309
			Neuberger Berman		
			Loan Advisers		
			CLO 47 Ltd.		
			2022-47A B, 7.11% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0.4}	9,000,000	8,892,000

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Boyce Park CLO Ltd. 2022-1A B1, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0.4}	8,800,000	\$ 8,671,524	2021-FL2 C, 7.25% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 09/17/36 ^{0.4}	1,000,000	\$ 944,541
Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,12}	10,000,000	7,322,454	Owl Rock CLO I Ltd. 2019-1A A, 7.44% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 05/20/31 ^{0.4}	5,575,431	5,554,874
Palmer Square Loan Funding 2022-4 Ltd. 2023-4A B, 8.10% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/24/31 ^{0.4}	7,050,000	7,098,061	Shackleton CLO Ltd. 2017-8A BR, 6.89% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 10/20/27 ^{0.4}	5,510,000	5,465,220
ACRES Commercial Realty 2021-FL1 Ltd. 2021-FL1 AS, 7.05% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 06/15/36 ^{0.4}	6,425,000	6,189,851	VOYA CLO 2021-2A BR, 7.72% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 ^{0.4}	4,950,000	4,920,560
ACRE Commercial Mortgage Ltd. 2021-FL4 B, 6.85% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 12/18/37 ^{0.4}	3,100,000	2,955,403	STWD 2021-FL2 Ltd. 2021-FL2 A, 6.65% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 04/18/38 ^{0.4}	5,000,000	4,891,197
2021-FL4 C, 7.20% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 12/18/37 ^{0.4}	3,100,000	2,858,765	Atlas Senior Loan Fund III Ltd. 2017-1A BR, 6.94% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 11/17/27 ^{0.4}	4,300,000	4,291,000
HGI CRE CLO Ltd. 2021-FL2 B, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 ^{0.4}	5,000,000	4,772,179	Elmwood CLO 19 Ltd. 2022-6A B1, 8.36% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{0.4}	4,000,000	4,020,800

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Northwoods Capital XII-B Ltd. 2018-12BA B, 7.52% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 06/15/31 ^{0.4}	4,000,000	\$ 3,886,400			
BRSP Ltd. 2021-FL1 D, 8.14% (1 Month Term SOFR + 2.81%, Rate Floor: 2.70%) due 08/19/38 ^{0.4}	4,200,000	3,714,617			
MF1 Multifamily Housing Mortgage Loan Trust 2021-FL6 D, 8.00% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 ^{0.4}	3,800,000	3,616,853			
Cerberus Loan Funding XXXVI, LP 2021-6A A, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/22/33 ^{0.4}	2,711,877	2,703,828			
Wellfleet CLO Ltd. 2018-2A A2R, 7.17% (3 Month Term SOFR + 1.84%, Rate Floor: 1.58%) due 10/20/28 ^{0.4}	2,500,000	2,488,750			
Allegro CLO VII Ltd. 2018-1A C, 7.47% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 06/13/31 ^{0.4}	2,500,000	2,424,891			
Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{4.12}	8,920,000	2,363,800			
			Marathon CLO V Ltd. 2017-5A A2R, 7.09% (3 Month Term SOFR + 1.71%, Rate Floor: 0.00%) due 11/21/27 ^{0.4}	2,117,762	\$ 2,115,264
			Diamond CLO Ltd. 2021-1A CR, 8.01% (3 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 04/25/29 ^{0.4}	779,803	777,253
			Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4.12}	10,575,071	613,883
			TRTX Issuer Ltd. 2019-FL3 B, 7.20% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0.4}	431,548	430,572
			Great Lakes CLO Ltd. 2014-1A SUB, due 10/15/29 ^{4.12}	461,538	177,564
			Venture XIII CLO Ltd. 2013-13A SUB, due 09/10/29 ^{4.12}	3,700,000	111,525
			Treman Park CLO Ltd. 2015-1A SUB, due 10/20/28 ^{4.12}	6,859,005	68,864
			Atlas Senior Loan Fund IX Ltd. 2018-9A SUB, due 04/20/28 ^{4.12}	1,200,000	29,629
			Babson CLO Ltd. 2014-1A SUB, due 07/20/25 ^{4.12}	1,266,687	29,514
			Copper River CLO Ltd. 2007-1A INC, due 01/20/21 ^{10.12}	1,500,000	150
			Total Collateralized Loan Obligations	<u>2,991,925,352</u>	

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FINANCIAL - 2.5%			Madison Avenue		
Project Onyx I			Secured Funding		
due 01/26/27 ^{0,†††}	55,050,000	\$ 55,052,399	Trust		
7.31% (3 Month			2023-1, 7.32% (1		
Term SOFR +			Month Term SOFR		
2.40%, Rate			+ 2.00%, Rate		
Floor: 2.40%)			Floor: 2.00%) due		
due /26/27 ^{0,†††}	26,000,000	26,001,113	03/04/24 ^{0,†††,4}	26,600,000	\$ 26,600,000
KKR Core Holding			Thunderbird A		
Company LLC			5.50% due		
4.00% due			03/01/37 ^{†††}	29,042,333	26,364,714
08/12/31 ^{†††}	81,770,389	70,697,431	Madison Avenue		
Strategic Partners			Secured Funding		
Fund VIII LP			Trust		
7.93% (1 Month			2024-1, due		
Term SOFR +			10/15/24 ¹⁷	25,350,000	25,350,000
2.60%, Rate			Project Onyx II		
Floor: 2.60%) due			due 01/26/27 ^{†††,17}	18,350,000	18,349,337
03/10/26 ^{0,†††}	70,377,333	70,036,117	7.31% (3 Month		
HV Eight LLC			Term SOFR +		
7.10% (3 Month			2.40%, Rate		
EURIBOR +			Floor: 2.40%)		
3.50%, Rate			due /26/27 ^{0,†††}	5,000,000	4,999,819
Floor: 3.50%) due			Bib Merchant Voucher		
12/31/27 ^{0,†††}	EUR 64,750,000	68,482,280	Receivables Ltd.		
HarbourVest			4.18% due		
Structured Solutions			04/07/28 ^{†††}	16,194,982	15,338,229
IV Holdings, LP			Station Place		
7.61% (3 Month USD			Securitization Trust		
LIBOR + 2.45%,			2024-1, due		
Rate Floor: 2.45%)			10/15/24 ¹⁷	12,650,000	12,650,000
due 09/15/26 ^{0,†††}	18,915,420	18,918,659	Nassau LLC		
6.05% (3 Month			2019-1, 3.98% due		
EURIBOR +			08/15/34 ⁴	11,391,715	10,769,119
2.45%, Rate			Aesf Vi Verdi, LP		
Floor: 2.45%) due			7.55% (3 Month		
09/15/26 ^{0,†††}	EUR 11,100,000	11,740,915	Term SOFR +		
Ceamer Finance LLC			2.30%, Rate		
3.69% due			Floor: 2.30%) due		
03/24/31 ^{†††}	21,344,080	19,802,508	11/25/24 ^{0,†††}	6,305,178	6,424,991
6.92% due			6.00% (3 Month		
11/15/37 ^{†††}	7,452,338	7,105,085	EURIBOR +		
Lightning A			2.40%, Rate		
5.50% due			Floor: 2.40%) due		
03/01/37 ^{†††}	29,464,712	26,750,772	11/25/24 ^{0,†††}	EUR 1,013,463	1,087,983

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 ⁴	6,388,327	\$ 6,161,624	Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁴	25,455,421	\$ 21,540,123
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ⁴	1,746,900	<u>1,702,715</u>	KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁴	19,036,733	15,783,355
Total Financial		<u>530,385,830</u>	WAVE LLC 2019-1, 3.60% due 09/15/44 ⁴	17,070,502	14,063,874
TRANSPORT-AIRCRAFT - 1.7%			Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁴	14,198,066	11,835,366
AASET Trust 2021-1A, 2.95% due 11/16/41 ⁴	59,134,981	52,039,966	MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁴	12,241,546	10,972,955
2021-2A, 2.80% due 01/15/47 ⁴	22,324,667	19,082,824	Raspro Trust 2005-1A, 6.18% (3 Month USD SOFR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,4}	10,637,384	10,568,858
2020-1A, 3.35% due 01/16/40 ⁴	14,801,762	12,877,533	Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 ⁴	8,239,562	7,457,058
2019-1, 3.84% due 05/15/39 ⁴	5,541,572	4,156,332	2017-1, 4.58% due 02/15/42 ⁴	2,552,235	2,385,727
2019-2, 3.38% due 10/16/39 ⁴	1,619,387	1,408,763	Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁴	10,610,553	9,646,941
2017-1A, 3.97% due 05/16/42 ⁴	828,516	729,085	Slam 2021-1 Ltd. 2021-1A, 2.43% due 06/15/46 ⁴	1,718,800	1,462,046
Navigator Aircraft ABS Ltd. 2021-1, 2.77% due 11/15/46 ⁴	47,743,303	41,429,251	Slam Ltd. 2021-1A, 3.42% due 06/15/46 ⁴	1,289,100	<u>1,076,424</u>
Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ⁴	42,709,386	39,398,555	Total Transport-Aircraft		<u>358,167,098</u>
Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 ⁴	34,296,110	29,400,340	WHOLE BUSINESS - 1.6%		
Sprite Ltd. 2021-1, 3.75% due 11/15/46 ⁴	29,390,599	26,345,209	Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ⁴	94,898,010	84,048,700
AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁴	28,185,294	24,506,513			

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SERVPRO Master Issuer LLC			2021-1A, 2.39% due 04/25/51 ⁴	38,350,258	\$ 31,656,642
			2022-1A, 3.13% due 01/25/52 ⁴	23,147,500	19,294,321
			2019-1A, 3.88% due 10/25/49 ⁴	968,275	884,086
Five Guys Funding LLC			2017-1A, 4.60% due 07/25/47 ⁴	43,760,595	42,966,909
Taco Bell Funding LLC			2021-1A, 2.29% due 08/25/51 ⁴	23,157,525	18,915,946
			2016-1A, 4.97% due 05/25/46 ⁴	17,392,559	16,762,462
ServiceMaster Funding LLC			2020-1, 3.34% due 01/30/51 ⁴	28,000,447	21,975,703
			2020-1, 2.84% due 01/30/51 ⁴	9,314,507	7,865,347
Sonic Capital LLC			2021-1A, 2.64% due 08/20/51 ⁴	19,419,680	14,335,491
			2020-1A, 4.34% due 01/20/50 ⁴	7,060,379	6,098,184
			2020-1A, 3.85% due 01/20/50 ⁴	4,521,162	4,091,046
			2021-1A, 2.19% due 08/20/51 ⁴	2,646,000	2,125,185
Wingstop Funding LLC			2020-1A, 2.84% due 12/05/50 ⁴	25,117,500	21,731,259
			2022-1A, 3.73% due 03/05/52 ⁴	3,448,938	3,016,127
Applebee's Funding LLC / IHOP Funding LLC			2019-1A, 4.72% due 06/05/49 ⁴	20,938,500	19,464,388
Domino's Pizza Master Issuer LLC			2021-1A, 3.15% due 04/25/51 ⁴	9,121,053	7,348,303
			2017-1A, 4.12% due 07/25/47 ⁴	7,843,500	\$ 7,256,383
			Wendy's Funding LLC		
			2019-1A, 3.78% due 06/15/49 ⁴	12,210,825	11,311,522
			2019-1A, 4.08% due 06/15/49 ⁴	1,511,688	1,327,389
			DB Master Finance LLC		
			2021-1A, 2.79% due 11/20/51 ⁴	6,631,875	5,112,837
			Total Whole Business		<u>347,588,230</u>
			NET LEASE - 0.9%		
			STORE Master Funding I-VII		
			2016-1A, 3.96% due 10/20/46 ⁴	27,606,923	25,424,102
			2016-1A, 4.32% due 10/20/46 ⁴	10,921,964	9,931,489
			CF Hippolyta Issuer LLC		
			2022-1A, 6.11% due 08/15/62 ⁴	20,275,457	19,563,942
			2020-1, 2.28% due 07/15/60 ⁴	10,075,718	8,846,731
			Capital Automotive REIT		
			2020-1A, 3.48% due 02/15/50 ⁴	21,991,098	19,293,188
			2021-1A, 2.76% due 08/15/51 ⁴	6,576,625	4,731,411
			CARS-DB4, LP		
			2020-1A, 3.81% due 02/15/50 ⁴	20,039,779	16,016,016
			2020-1A, 3.25% due 02/15/50 ⁴	3,398,218	2,776,887
			SVC ABS LLC		
			2023-1A, 5.15% due 02/20/53 ⁴	15,305,229	14,258,416
			2023-1A, 5.55% due 02/20/53 ⁴	3,494,896	3,178,878
			CMFT Net Lease Master Issuer LLC		
			2021-1, 2.91% due 07/20/51 ⁴	10,050,000	8,061,895

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-1, 3.04% due 07/20/51 ⁴	5,050,000	\$ 3,737,011	2021-3, 2.80% due 01/17/41 ⁴	15,338,356	\$ 12,881,445
2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,437,572	Tricon Residential Trust 2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	6,229,068
2021-1, 3.44% due 07/20/51 ⁴	3,215,000	2,365,221	Total Single Family Residence		<u>117,626,257</u>
Oak Street Investment Grade Net Lease Fund Series 2020-1A, 2.26% due 11/20/50 ⁴	15,000,000	13,282,555	INFRASTRUCTURE - 0.5% Hotwire Funding LLC 2023-1A, 8.84% due 05/20/53 ⁴	31,200,000	29,274,823
STORE Master Funding I LLC 2015-1A, 4.17% due 04/20/45 ⁴	9,956,145	9,393,863	2021-1, 2.31% due 11/20/51 ⁴	5,350,000	4,698,425
New Economy Assets Phase 1 Sponsor LLC 2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,314,913	2021-1, 2.66% due 11/20/51 ⁴	4,025,000	3,437,040
CARS-DB7, LP 2023-1A, 5.75% due 09/15/53 ⁴	4,550,000	4,398,854	VB-SI Issuer LLC - VBTEL 2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	35,623,834
CF Hippolyta LLC 2020-1, 2.60% due 07/15/60 ⁴	4,312,872	3,379,701	Stack Infrastructure Issuer LLC 2020-1A, 1.89% due 08/25/45 ⁴	11,624,000	10,551,565
STORE Master Funding LLC 2021-1A, 3.70% due 06/20/51 ⁴	3,542,691	<u>2,571,635</u>	2023-1A, 5.90% due 03/25/48 ⁴	5,050,000	4,807,493
Total Net Lease		<u>181,964,280</u>	Aligned Data Centers Issuer LLC 2021-1A, 1.94% due 08/15/46 ⁴	15,345,000	13,422,853
SINGLE FAMILY RESIDENCE - 0.6%			Blue Stream Issuer LLC 2023-1A, 5.40% due 05/20/53 ⁴	6,625,000	<u>6,207,300</u>
FirstKey Homes Trust 2020-SFR2, 4.50% due 10/19/37 ⁴	21,640,000	20,051,808	Total Infrastructure		<u>108,023,333</u>
2020-SFR2, 4.00% due 10/19/37 ⁴	20,340,000	18,745,200	COLLATERALIZED DEBT OBLIGATIONS - 0.5% Anchorage Credit Funding 4 Ltd. 2021-4A AR, 2.72% due 04/27/39 ⁴	108,854,127	94,019,759
2020-SFR2, 3.37% due 10/19/37 ⁴	13,010,000	11,890,950	Anchorage Credit Funding Ltd. 2021-13A C2, 3.65% due 07/27/39 ⁴	1,950,000	<u>1,603,532</u>
2021-SFR1, 2.19% due 08/17/38 ⁴	8,174,000	7,124,538	Total Collateralized Debt Obligations		<u>95,623,291</u>
Home Partners of America Trust 2021-2, 2.65% due 12/17/26 ⁴	46,447,870	40,703,248			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
TRANSPORT-CONTAINER - 0.3%		
Textainer Marine		
Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	45,819,993	\$ 41,619,102
2021-2A, 2.23% due 04/20/46 ⁴	2,621,667	2,238,534
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	9,984,987	8,672,913
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46 ⁴	2,967,589	<u>2,534,266</u>
Total Transport-Container		<u>55,064,815</u>
AUTOMOTIVE - 0.1%		
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.66% due 02/20/30 ^{†††4}	12,750,000	12,647,173
Avis Budget Rental Car Funding AESOP LLC		
2023-8A, 6.02% due 02/20/30 ⁴	11,000,000	<u>10,954,053</u>
Total Automotive		<u>23,601,226</u>
INSURANCE - 0.1%		
CHEST		
7.13% due 03/15/43 ^{†††}	19,100,000	18,578,392
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 ⁴	2,193,298	2,004,596
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56 ⁴	1,594,423	1,453,674
VICOF 2		
4.00% due 02/22/30 ^{†††}	671,027	633,754
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 ⁴	640,466	627,063

	FACE AMOUNT	VALUE
SPSS		
5.14% due 11/15/52 ^{†††,10}	146,519	\$ 124,144
Total Insurance		<u>23,421,623</u>
Total Asset-Backed Securities (Cost \$5,085,072,977)		4,833,391,335
CORPORATE BONDS^{††} - 21.9%		
FINANCIAL - 11.0%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	104,800,000	75,963,987
3.25% due 11/15/30	64,350,000	48,659,153
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁴	93,191,000	87,619,209
Wilton RE Ltd.		
6.00% ^{3,4,13}	92,239,000	81,029,194
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	54,748,000	45,578,624
5.30% due 01/15/29	20,867,000	19,344,128
3.25% due 01/15/32	4,150,000	3,220,768
4.00% due 01/15/30	475,000	402,826
FS KKR Capital Corp.		
2.63% due 01/15/27	33,971,000	29,090,846
3.25% due 07/15/27	30,100,000	25,917,641
Jefferies Financial Group, Inc.		
2.75% due 10/15/32	40,642,000	30,335,316
2.63% due 10/15/31	27,400,000	20,821,646
5.88% due 07/21/28	3,700,000	3,620,948
Host Hotels & Resorts, LP		
3.50% due 09/15/30	44,753,000	37,105,571
2.90% due 12/15/31	20,200,000	15,524,924
Safehold GL Holdings LLC		
2.85% due 01/15/32	40,038,000	29,410,465
2.80% due 06/15/31	30,247,000	22,605,163
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ⁴	74,981,000	44,268,265

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.13% due 12/15/51 ^{3,4}	3,600,000	\$ 2,959,686	2.87% due 01/14/33 ^{3,4}	17,431,000	\$ 13,174,310
3.95% due 05/15/60 ⁴	4,064,000	2,549,302	5.03% due 01/15/30 ^{3,4}	800,000	763,536
Maple Grove Funding Trust I			1.63% due 09/23/27 ^{3,4}	720,000	628,991
4.16% due 08/15/51 ⁴	77,700,000	48,323,346	1.34% due 01/12/27 ^{3,4}	570,000	509,934
Macquarie Bank Ltd.			Fidelity National Financial, Inc.		
3.62% due 06/03/30 ⁴	59,035,000	48,019,639	3.40% due 06/15/30	43,590,000	37,041,531
Fairfax Financial Holdings Ltd.			2.45% due 03/15/31	2,540,000	1,958,467
3.38% due 03/03/31	41,708,000	33,901,886	Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
5.63% due 08/16/32	13,100,000	12,235,535	3.88% due 03/01/31 ⁴	46,892,000	37,390,274
Global Atlantic Finance Co.			United Wholesale Mortgage LLC		
4.70% due 10/15/51 ^{3,4}	38,462,000	27,820,343	5.50% due 04/15/29 ⁴	32,712,000	27,641,640
3.13% due 06/15/31 ⁴	25,602,000	18,247,976	5.50% due 11/15/25 ⁴	10,131,000	9,636,381
Nippon Life Insurance Co.			Bain Capital, LP		
2.75% due 01/21/51 ^{3,4}	45,350,000	35,673,557	3.41% due 04/15/41 ^{†††}	36,000,000	21,992,365
2.90% due 09/16/51 ^{3,4}	10,380,000	8,135,741	3.72% due 04/15/42 ^{†††}	20,300,000	12,761,600
Ares Finance Company II LLC			OneAmerica Financial Partners, Inc.		
3.25% due 06/15/30 ⁴	53,785,000	43,542,195	4.25% due 10/15/50 ⁴	54,705,000	34,687,553
First American Financial Corp.			CBS Studio Center		
4.00% due 05/15/30	40,891,000	34,630,186	8.31% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{†††}	34,100,000	34,100,000
2.40% due 08/15/31	11,875,000	8,808,520	Jefferies Finance LLC / JFIN Company- Issuer Corp.		
Blue Owl Capital GP LLC			5.00% due 08/15/28 ⁴	39,650,000	33,385,546
7.21% due 08/22/43	28,550,000	28,093,451	Sumitomo Life Insurance Co.		
7.11% due 08/22/43	15,200,000	15,124,416	3.38% due 04/15/81 ^{3,4}	39,900,000	33,160,280
JPMorgan Chase & Co.			Reinsurance Group of America, Inc.		
2.52% due 04/22/31 ³	19,520,000	15,822,502	3.15% due 06/15/30	38,983,000	32,273,221
2.96% due 05/13/31 ³	17,276,000	14,194,388			
4.49% due 03/24/31 ³	10,750,000	9,842,929			
0.82% due 06/01/25 ³	900,000	866,388			
2.07% due 06/01/29 ³	900,000	758,347			
Nationwide Mutual Insurance Co.					
4.35% due 04/30/50 ⁴	57,736,000	41,250,209			
Macquarie Group Ltd.					
2.69% due 06/23/32 ^{3,4}	31,550,000	24,172,618			

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Mizuho Financial Group, Inc.			Capital One Financial Corp.		
5.67% due 05/27/29 ³	31,200,000	\$ 30,677,542	6.38% due 06/08/34 ³	22,450,000	\$ 21,186,415
5.41% due 09/13/28 ³	1,400,000	1,370,241	5.47% due 02/01/29 ³	1,000,000	951,901
Belrose Funding Trust			Trustage Financial Group, Inc.		
2.33% due 08/15/30 ⁴	38,420,000	28,630,662	4.63% due 04/15/32 ⁴	26,450,000	21,827,115
Assurant, Inc.			Dyal Capital Partners III		
2.65% due 01/15/32	36,922,000	26,995,467	4.40% due 06/15/40 ^{†††}	26,750,000	21,500,624
6.75% due 02/15/34	1,450,000	1,458,269	LPL Holdings, Inc.		
National Australia Bank Ltd.			4.00% due 03/15/29 ⁴	17,588,000	15,334,314
2.33% due 08/21/30 ⁴	22,400,000	16,936,679	4.38% due 05/15/31 ⁴	6,241,000	5,338,878
3.35% due 01/12/37 ^{3,4}	14,550,000	11,079,810	Manulife Financial Corp.		
Stewart Information Services Corp.			2.48% due 05/19/27	17,800,000	16,073,477
3.60% due 11/15/31	37,221,000	27,351,924	4.06% due 02/24/32 ³	4,815,000	4,457,235
Standard Chartered plc			Hunt Companies, Inc.		
4.64% due 04/01/31 ^{3,4}	28,908,000	26,006,643	5.25% due 04/15/29 ⁴	25,121,000	19,730,139
Bank of America Corp.			Brookfield Finance, Inc.		
2.59% due 04/29/31 ³	28,440,000	22,854,133	3.50% due 03/30/51	18,906,000	11,759,150
6.06% (SOFR + 0.73%, Rate Floor: 0.00%) due 10/24/24 [◊]	1,660,000	1,660,398	4.70% due 09/20/47	9,790,000	7,625,082
1.73% due 07/22/27 ³	1,650,000	1,462,163	Societe Generale S.A.		
UBS Group AG			2.89% due 06/09/32 ^{3,4}	21,150,000	16,002,556
2.10% due 02/11/32 ^{3,4}	33,400,000	24,714,336	1.79% due 06/09/27 ^{3,4}	1,630,000	1,436,779
5.71% due 01/12/27 ^{3,4}	1,000,000	987,303	Mitsubishi UFJ Financial Group, Inc.		
Iron Mountain, Inc.			5.44% due 02/22/34 ³	16,150,000	15,402,816
4.50% due 02/15/31 ⁴	18,937,000	15,574,990	4.08% due 04/19/28 ³	1,580,000	1,483,737
5.63% due 07/15/32 ⁴	8,431,000	7,278,499	5.72% due 02/20/26 ³	500,000	497,040
4.88% due 09/15/27 ⁴	1,938,000	1,787,524	Brookfield Capital Finance LLC		
5.25% due 07/15/30 ⁴	74,000	64,650	6.09% due 06/14/33	16,800,000	16,325,029
Americo Life, Inc.			NFP Corp.		
3.45% due 04/15/31 ⁴	32,364,000	23,352,036	7.50% due 10/01/30 ⁴	11,950,000	11,475,911
Westpac Banking Corp.			6.88% due 08/15/28 ⁴	5,617,000	4,811,962
3.02% due 11/18/36 ³	15,650,000	11,578,939	Horace Mann Educators Corp.		
2.96% due 11/16/40	12,214,000	7,428,322	7.25% due 09/15/28	11,950,000	11,939,921
2.67% due 11/15/35 ³	4,467,000	3,346,587	4.50% due 12/01/25	4,560,000	4,334,776
			Corebridge Financial, Inc.		
			6.88% due 12/15/52 ³	16,030,000	15,356,578

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
QBE Insurance Group Ltd. 5.88% ^{3,4,13}	15,700,000	\$ 14,923,572	Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ⁴	14,970,000	\$ 8,941,788
ABN AMRO Bank N.V. 2.47% due 12/13/29 ^{3,4}	18,000,000	14,864,213	KKR Group Finance Company X LLC 3.25% due 12/15/51 ⁴	15,150,000	8,870,982
Central Storage Safety Project Trust 4.82% due 02/01/38 ¹⁰	17,482,400	14,579,738	Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51 6.13% due 09/15/28	13,861,000 300,000	8,493,508 300,004
GA Global Funding Trust 2.90% due 01/06/32 ⁴ 1.25% due 12/08/23 ⁴	17,480,000 1,650,000	12,814,624 1,633,709	Accident Fund Insurance Company of America 8.50% due 08/01/32 ⁴	9,000,000	8,771,196
Prudential Financial, Inc. 3.70% due 10/01/50 ³	17,139,000	13,938,904	Western & Southern Life Insurance Co. 3.75% due 04/28/61 ⁴	13,360,000	8,076,777
KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ⁴	22,210,000	13,854,593	Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	8,050,000	7,858,868
AmFam Holdings, Inc. 2.81% due 03/11/31 ⁴	19,050,000	13,791,461	American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,142,000	7,647,768
Lincoln National Corp. 4.38% due 06/15/50 ⁵	18,801,000	12,880,504	Five Corners Funding Trust III 5.79% due 02/15/33 ⁴	7,550,000	7,407,098
Kennedy-Wilson, Inc. 4.75% due 03/01/29 4.75% due 02/01/30	15,662,000 81,000	12,020,742 60,435	Kemper Corp. 2.40% due 09/30/30	10,006,000	7,394,214
PartnerRe Finance B LLC 4.50% due 10/01/50 ³	14,043,000	11,910,386	CNO Global Funding 1.75% due 10/07/26 ⁴	7,400,000	6,497,778
NatWest Group plc 6.02% due 03/02/34 ³ 4.45% due 05/08/30 ³	10,130,000 1,100,000	9,722,004 992,848	Cooperative Rabobank UA 4.66% due 08/22/28 ^{3,4}	6,200,000	5,886,967
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31 5.71% due 01/13/30 5.52% due 01/13/28	11,900,000 1,000,000 640,000	9,028,093 978,418 631,260	Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 ⁴ 5.24% due 08/01/50 ⁴	5,888,108 1,074,272	4,822,831 945,874
CNO Financial Group, Inc. 5.25% due 05/30/29	11,125,000	10,477,998	Deloitte LLP 7.33% due 11/20/26 ^{†††}	4,800,000	4,913,488
HSBC Holdings plc 6.16% due 03/09/29 ³	10,340,000	10,236,005			
CBRE Services, Inc. 5.95% due 08/15/34	10,160,000	9,583,021			

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	4,710,000	\$ 4,345,446	ING Groep N.V. 1.73% due 04/01/27 ³ 2.73% due 04/01/32 ³	1,360,000 400,000	\$ 1,216,779 314,233
Brookfield Finance LLC / Brookfield Finance, Inc. 3.45% due 04/15/50	6,852,000	4,162,199	Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,265,000	1,479,014
HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	4,982,119	3,534,394	BNP Paribas S.A. 1.32% due 01/13/27 ^{3,4}	1,640,000	1,468,646
Commonwealth Bank of Australia 3.61% due 09/12/34 ^{3,4}	3,550,000	2,984,581	Athene Global Funding 2.67% due 06/07/31 ⁴ 2.65% due 10/04/31 ⁴	1,550,000 400,000	1,169,950 296,170
Nasdaq, Inc. 5.95% due 08/15/53	2,880,000	2,690,154	Ares Finance Company IV LLC 3.65% due 02/01/52 ⁴	2,450,000	1,460,325
Nationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 ⁴	2,780,000	2,596,788	F&G Global Funding 2.30% due 04/11/27 ⁴ 2.00% due 09/20/28 ⁴	790,000 800,000	688,759 652,167
Enstar Group Ltd. 3.10% due 09/01/31 4.95% due 06/01/29	1,670,000 1,250,000	1,256,783 1,154,320	Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 ⁴	1,617,000	1,329,065
KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	2,710,000	2,243,369	Fort Benning Family Communities LLC 6.09% due 01/15/51 ⁴	1,565,145	1,299,395
Goldman Sachs Group, Inc. 3.65% ^{3,13}	2,450,000	1,974,900	Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 ⁴	2,150,000	1,284,621
Lloyds Banking Group plc 3.51% due 03/18/26 ³ 5.87% due 03/06/29 ³	1,580,000 300,000	1,515,329 293,338	Selective Insurance Group, Inc. 5.38% due 03/01/49	1,510,000	1,281,695
American National Group LLC 6.14% due 06/13/32 ⁴	2,000,000	1,808,480	Fort Knox Military Housing Privatization Project 5.79% (1 Month Term SOFR + 0.45%) due 02/15/52 ^{◊,4}	1,647,194	1,248,350
Brighthouse Financial Global Funding 1.00% due 04/12/24 ⁴	1,620,000	1,576,503	Midwest Family Housing LLC 5.58% due 01/01/51 ⁴	1,279,453	1,058,030
Bank of Nova Scotia 2.44% due 03/11/24	1,600,000	1,575,520			
Danske Bank A/S 0.98% due 09/10/25 ^{3,4}	1,660,000	1,573,458			
Jackson National Life Global Funding 1.75% due 01/12/25 ⁴	1,650,000	1,549,229			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Credit Agricole S.A. 6.32% due 10/03/29 ^{3,4}	1,000,000	\$ 1,000,116			
Altria Group, Inc. 3.70% due 02/04/51				45,968,000	\$ 28,581,770
Altria Group, Inc. 3.40% due 05/06/30				33,130,000	28,321,708
Altria Group, Inc. 4.45% due 05/06/50				6,160,000	4,363,493
Atlas Mara Ltd. due 12/31/21††††† ^{10,14}	2,127,812	987,305	Global Payments, Inc. 2.90% due 11/15/31	30,265,000	23,742,025
Jefferies Group, Inc. 6.25% due 01/15/36	1,000,000	982,899	Global Payments, Inc. 2.90% due 05/15/30	19,810,000	16,240,764
Banco Santander S.A. 2.96% due 03/25/31	1,200,000	954,277	Global Payments, Inc. 5.30% due 08/15/29	4,300,000	4,100,678
LXP Industrial Trust 2.38% due 10/01/31	1,300,000	952,738	Smithfield Foods, Inc. 2.63% due 09/13/31 ⁴	39,050,000	27,999,181
Realty Income Corp. 3.25% due 01/15/31	1,100,000	924,321	Smithfield Foods, Inc. 3.00% due 10/15/30 ⁴	15,473,000	11,827,702
Morgan Stanley 2.51% due 10/20/32 ³	1,200,000	917,715	Smithfield Foods, Inc. 5.20% due 04/01/29 ⁴	850,000	776,366
KKR Group Finance Company II LLC 5.50% due 02/01/43 ⁴	1,000,000	869,303	JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32	29,206,000	22,032,475
Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 ⁴	743,458	619,887	USA Finance, Inc. 4.38% due 02/02/52	10,200,000	6,778,693
Wells Fargo & Co. 2.41% due 10/30/25 ³	600,000	574,983	USA Finance, Inc. 5.13% due 02/01/28	2,250,000	2,141,106
Pacific Beacon LLC 5.51% due 07/15/36 ⁴	500,000	458,766	Triton Container International Ltd. 3.15% due 06/15/31 ⁴	34,821,000	26,250,027
Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 ^{3,4}	300,000	281,100	BAT Capital Corp. 3.98% due 09/25/50	41,652,000	26,140,885
Markel Group, Inc. 4.30% due 11/01/47	350,000	257,170	Royalty Pharma plc 3.55% due 09/02/50	39,920,000	24,399,078
Pine Street Trust I 4.57% due 02/15/29 ⁴	250,000	224,958	California Institute of Technology 3.65% due 09/01/19	32,078,000	19,638,539
Peachtree Corners Funding Trust 3.98% due 02/15/25 ⁴	215,000	207,559	Kimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ⁴	22,650,000	18,474,310
Brown & Brown, Inc. 2.38% due 03/15/31	57,000	44,042	Yale-New Haven Health Services Corp. 2.50% due 07/01/50	32,350,000	17,352,447
Total Financial		<u>2,313,136,813</u>	Universal Health Services, Inc. 2.65% due 10/15/30	18,757,000	14,619,544
CONSUMER, NON-CYCLICAL - 2.4%			Catalent Pharma Solutions, Inc. 3.50% due 04/01/30 ⁴	9,500,000	7,821,540
CoStar Group, Inc. 2.80% due 07/15/30 ⁴	90,310,000	72,766,674	Catalent Pharma Solutions, Inc. 3.13% due 02/15/29 ⁴	6,654,000	5,457,577

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JBS USA LUX S.A. / JBS USA Food Company / JBS Luxembourg SARL 6.75% due 03/15/34 ⁴	12,550,000	\$ 12,211,024	Tenet Healthcare Corp. 4.63% due 06/15/28	2,096,000	\$ 1,886,718
Transurban Finance Company Pty Ltd. 2.45% due 03/16/31 ⁴	14,400,000	11,378,189	Element Fleet Management Corp. 6.27% due 06/26/26 ⁴	1,660,000	1,654,332
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ⁴	12,642,000	11,075,623	Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,570,164
WW International, Inc. 4.50% due 04/15/29 ⁴	12,846,000	9,024,315	Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,555,818
HCA, Inc. 3.50% due 07/15/51	6,175,000	3,856,215	Molina Healthcare, Inc. 4.38% due 06/15/28 ⁴	1,290,000	1,155,902
3.50% due 09/01/30	1,600,000	1,353,641	UnitedHealth Group, Inc. 3.50% due 02/15/24	1,000,000	991,632
5.50% due 06/15/47	1,100,000	938,917	Nestle Holdings, Inc. 0.38% due 01/15/24 ⁴	1,000,000	984,821
OhioHealth Corp. 3.04% due 11/15/50	9,100,000	5,915,630	Wyeth LLC 6.45% due 02/01/24	978,000	979,962
TriNet Group, Inc. 7.00% due 08/15/31 ⁴	5,350,000	5,296,500	IQVIA, Inc. 5.70% due 05/15/28 ⁴	1,000,000	971,540
Children's Hospital Corp. 2.59% due 02/01/50	7,100,000	4,072,079	Philip Morris International, Inc. 5.13% due 02/15/30	1,000,000	959,042
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	3,617,632	Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,050,000	785,208
APi Group DE, Inc. 4.13% due 07/15/29 ⁴	4,150,000	3,487,432	DaVita, Inc. 3.75% due 02/15/31 ⁴	149,000	113,204
Central Garden & Pet Co. 4.13% due 04/30/31 ⁴	3,854,000	3,142,139	4.63% due 06/01/30 ⁴	76,000	62,405
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴	3,900,000	3,129,750	Total Consumer, Non-cyclical		<u>509,024,629</u>
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	2,588,615	INDUSTRIAL - 1.8%		
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,326,365	FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	63,623,395	47,788,974
CPI CG, Inc. 8.63% due 03/15/26 ⁴	2,145,000	2,113,233	TD SYNEX Corp. 2.65% due 08/09/31	34,240,000	25,458,652
			2.38% due 08/09/28	21,781,000	17,898,707
			Vontier Corp. 2.95% due 04/01/31	34,492,000	26,602,890
			2.40% due 04/01/28	19,150,000	15,941,800

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Boeing Co. 5.81% due 05/01/50	41,090,000	\$ 37,207,703	4.88% due 07/15/28 GBP	5,000,000	\$ 5,063,198
Flowserve Corp. 3.50% due 10/01/30	22,421,000	18,693,029	Mueller Water Products, Inc. 4.00% due 06/15/29 ⁴	5,216,000	4,542,644
2.80% due 01/15/32	19,800,000	15,149,867	Trinity Industries, Inc. 7.75% due 07/15/28 ⁴	3,250,000	3,270,313
Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	31,333,654	GrafTech Global Enterprises, Inc. 9.88% due 12/15/28 ⁴	3,100,000	2,937,250
Cliffwater Corporate Lending Fund 6.77% due 08/04/28 ^{†††}	22,700,000	22,081,635	Jabil, Inc. 5.45% due 02/01/29	1,870,000	1,818,480
Owens Corning 3.88% due 06/01/30	21,890,000	19,336,617	GATX Corp. 3.50% due 06/01/32	1,650,000	1,345,453
7.00% due 12/01/36	900,000	949,891	4.70% due 04/01/29	400,000	373,212
Stadco LA, LLC 3.75% due 05/15/56 ^{†††}	31,000,000	19,638,515	Stanley Black & Decker, Inc. 6.00% due 03/06/28	1,640,000	1,652,764
Weir Group plc 2.20% due 05/13/26 ⁴	13,015,000	11,695,366	Penske Truck Leasing Company, LP / PTL Finance Corp. 1.70% due 06/15/26 ⁴	1,620,000	1,436,170
TFI International, Inc. 3.35% due 01/05/33 ^{†††}	14,000,000	10,161,212	Ryder System, Inc. 5.65% due 03/01/28	1,000,000	989,789
Artera Services LLC 9.03% due 12/04/25 ⁴	8,490,000	7,832,025	nVent Finance SARL 2.75% due 11/15/31	1,300,000	989,064
HEICO Corp. 5.35% due 08/01/33	7,550,000	7,150,652	Mohawk Industries, Inc. 3.63% due 05/15/30	1,100,000	959,712
Ingersoll Rand, Inc. 5.70% due 08/14/33	7,200,000	6,948,831	Masco Corp. 4.50% due 05/15/47	1,200,000	895,449
Hillenbrand, Inc. 3.75% due 03/01/31	7,650,000	6,120,000	Adevinta ASA 3.00% due 11/15/27 EUR	417,000	430,044
Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	5,912,015	Virgin Media Inc. 4.00% due 01/31/29 GBP	150,000	149,151
Fortune Brands Innovations, Inc. 5.88% due 06/01/33	4,200,000	4,044,972	Standard Industries, Inc. 4.38% due 07/15/30 ⁴	101,000	83,648
4.50% due 03/25/52	1,500,000	1,104,906	3.38% due 01/15/31 ⁴	81,000	62,611
Virgin Media Vendor Financing Notes III DAC			Total Industrial		<u>386,050,865</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CONSUMER, CYCLICAL - 1.8%			Air Canada		
Delta Air Lines, Inc.			3.88% due 08/15/26 ⁴	8,650,000	\$ 7,850,378
7.00% due 05/01/25 ⁴	46,883,000	\$ 47,391,967	United Airlines		
Hyatt Hotels Corp.			2023-1 Class A Pass		
5.75% due 04/23/30	24,039,000	23,304,585	Through Trust		
5.38% due 04/23/25	18,928,000	18,717,338	5.80% due 01/15/36	7,450,000	7,242,071
1.30% due 10/01/23	1,660,000	1,660,000	Steelcase, Inc.		
Alt-2 Structured Trust			5.13% due 01/18/29	5,001,000	4,438,165
2.95% due			Delta Air Lines, Inc.		
05/14/31 ^{o,†††}	49,194,152	42,960,742	/ SkyMiles IP Ltd.		
Choice Hotels			4.75% due 10/20/28 ⁴	3,800,000	3,611,303
International, Inc.			LKQ Corp.		
3.70% due 01/15/31	39,961,000	33,278,882	6.25% due 06/15/33 ⁴	2,875,000	2,779,960
Delta Air Lines Inc. /			JB Poindexter &		
SkyMiles IP Ltd.			Company, Inc.		
4.50% due 10/20/25 ⁴	33,904,000	32,930,899	7.13% due 04/15/26 ⁴	2,850,000	2,772,549
Warnermedia			Beacon Roofing		
Holdings, Inc.			Supply, Inc.		
5.14% due 03/15/52	27,431,000	20,382,343	6.50% due 08/01/30 ⁴	1,925,000	1,865,537
6.41% due 03/15/26	9,250,000	9,248,452	United Airlines, Inc.		
Mileage Plus Holdings			4.38% due 04/15/26 ⁴	1,750,000	1,618,384
LLC / Mileage			PulteGroup, Inc.		
Plus Intellectual			6.38% due 05/15/33	1,400,000	1,406,604
Property Assets Ltd.			Brunswick Corp.		
6.50% due 06/20/27 ⁴	29,394,357	29,123,973	5.10% due 04/01/52	2,030,000	1,395,791
Ferguson Finance plc			NVR, Inc.		
3.25% due 06/02/30 ⁴	17,904,000	15,175,383	3.00% due 05/15/30	1,200,000	999,760
4.65% due 04/20/32 ⁴	6,300,000	5,656,720	Mattel, Inc.		
British Airways Class A			3.75% due 04/01/29 ⁴	1,100,000	957,477
Pass Through Trust			JetBlue Class A Pass		
2.90% due 03/15/35 ⁴	14,474,290	11,983,608	Through Trust		
4.25% due 11/15/32 ⁴	4,941,269	4,428,630	4.00% due 11/15/32	125,461	112,893
American Airlines			Total Consumer, Cyclical		<u>371,329,537</u>
Class AA Pass			COMMUNICATIONS - 1.3%		
Through Trust			Level 3 Financing, Inc.		
3.35% due 10/15/29	8,194,683	7,296,322	3.63% due 01/15/29 ⁴	34,939,000	19,565,840
3.20% due 06/15/28	5,157,800	4,639,185	3.88% due 11/15/29 ⁴	20,300,000	18,702,422
3.00% due 10/15/28	3,720,053	3,328,382	4.25% due 07/01/28 ⁴	26,815,000	16,706,638
3.15% due 02/15/32	149,876	128,340	3.75% due 07/15/29 ⁴	13,950,000	7,797,382
Whirlpool Corp.			British		
4.60% due 05/15/50 ⁵	16,920,000	13,187,758	Telecommunications		
Walgreens Boots			plc		
Alliance, Inc.			4.88% due		
4.10% due 04/15/50	15,203,000	9,455,156	11/23/81 ^{3,4}	47,450,000	38,065,510

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.25% due 11/23/81 ^{3,4}	8,250,000	\$ 7,231,282	McGraw-Hill Education, Inc.		
9.63% due 12/15/30	2,391,000	2,816,205	5.75% due 08/01/28 ⁴	1,549,000	\$ 1,336,400
Vodafone Group plc			Koninklijke KPN N.V.		
4.13% due 06/04/81 ³	40,537,000	31,299,830	8.38% due 10/01/30	1,140,000	1,273,830
Paramount Global			Match Group Holdings II LLC		
4.95% due 05/19/50	39,826,000	26,976,100	4.13% due 08/01/30 ⁴	1,250,000	1,031,450
Rogers Communications, Inc.			Virgin Media Finance plc		
4.55% due 03/15/52	29,725,000	21,682,028	5.00% due 07/15/30 ⁴	1,050,000	825,330
Virgin Media Secured Finance plc			Motorola Solutions, Inc.		
4.50% due 08/15/30 ⁴	17,850,000	14,745,876	5.50% due 09/01/44	360,000	315,590
Altice France S.A.			UPC Broadband Finco BV		
5.13% due 07/15/29 ⁴	17,800,000	12,654,123	4.88% due 07/15/31 ⁴	200,000	162,296
5.13% due 01/15/29 ⁴	2,290,000	1,628,250	CCO Holdings LLC / CCO Holdings Capital Corp.		
Charter Communications Operating LLC / Charter Communications Operating Capital			4.25% due 02/01/31 ⁴	20,000	15,921
3.90% due 06/01/52	21,690,000	12,967,993	Total Communications		<u>268,754,475</u>
Sirius XM Radio, Inc.			ENERGY - 1.2%		
4.13% due 07/01/30 ⁴	12,010,000	9,615,326	BP Capital Markets plc		
Go Daddy Operating Company LLC / GD Finance Co., Inc.			4.88% ^{3,13}	109,924,000	98,208,674
3.50% due 03/01/29 ⁴	8,203,000	6,901,618	ITT Holdings LLC		
Virgin Media Vendor Financing Notes IV DAC			6.50% due 08/01/29 ⁴	38,518,000	32,648,770
5.00% due 07/15/28 ⁴	5,100,000	4,400,893	Galaxy Pipeline Assets Bidco Ltd.		
Radiate Holdco LLC / Radiate Finance, Inc.			3.25% due 09/30/40 ⁴	43,921,000	31,957,195
4.50% due 09/15/26 ⁴	5,775,000	4,387,066	Midwest Connector Capital Company LLC		
CSC Holdings LLC			4.63% due 04/01/29 ⁴	16,048,000	14,667,545
4.13% due 12/01/30 ⁴	5,772,000	4,084,926	TransCanada PipeLines Ltd.		
Interpublic Group of Companies, Inc.			6.20% due 03/09/26	10,900,000	10,882,090
3.38% due 03/01/41	1,950,000	1,289,683	4.88% due 05/15/48	1,200,000	966,717
2.40% due 03/01/31	350,000	274,667	NuStar Logistics, LP		
			6.38% due 10/01/30	10,560,000	10,003,066
			5.63% due 04/28/27	1,880,000	1,791,132
			ONEOK, Inc.		
			6.05% due 09/01/33	11,350,000	11,150,589
			4.50% due 03/15/50	850,000	616,341

SCHEDULE OF INVESTMENTS (continued)

September 30, 2023

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Parkland Corp.			2.60% due 02/15/33 ⁴	1,660,000	\$ 1,237,836
4.63% due 05/01/30 ⁴	8,000,000	\$ 6,819,835	Oracle Corp.		
Greensaif Pipelines			3.95% due 03/25/51	33,794,000	23,167,312
Bidco SARM			5.55% due 02/06/53	20,220,000	17,716,025
6.51% due 02/23/42 ⁴	6,500,000	6,372,811	6.13% due 07/08/39	1,190,000	1,149,641
Greensaif Pipelines			6.90% due 11/09/52	300,000	309,039
Bidco SARM			CDW LLC / CDW		
6.13% due 02/23/38 ⁴	5,550,000	5,415,690	Finance Corp.		
Kinder Morgan, Inc.			3.57% due 12/01/31	42,361,000	34,890,214
5.20% due 06/01/33	4,700,000	4,347,141	3.25% due 02/15/29	1,100,000	937,959
DT Midstream, Inc.			Leidos, Inc.		
4.30% due 04/15/32 ⁴	3,250,000	2,761,850	2.30% due 02/15/31	20,050,000	15,419,010
4.13% due 06/15/29 ⁴	550,000	475,773	5.75% due 03/15/33	9,550,000	9,152,342
Magellan Midstream			4.38% due 05/15/30	2,650,000	2,372,317
Partners, LP			Qorvo, Inc.		
3.95% due 03/01/50	1,600,000	1,070,917	4.38% due 10/15/29	14,751,000	12,972,574
5.15% due 10/15/43	1,100,000	890,255	3.38% due 04/01/31 ⁴	8,675,000	6,871,173
Marathon Petroleum			MSCI, Inc.		
Corp.			3.63% due 09/01/30 ⁴	17,718,000	14,850,186
6.50% due 03/01/41	1,650,000	1,632,192	3.88% due 02/15/31 ⁴	1,769,000	1,498,706
Valero Energy Corp.			3.63% due 11/01/31 ⁴	1,780,000	1,456,176
7.50% due 04/15/32	1,350,000	1,469,573	Booz Allen		
Enterprise Products			Hamilton, Inc.		
Operating LLC			5.95% due 08/04/33	10,470,000	10,214,532
5.10% due 02/15/45	1,340,000	1,185,672	3.88% due 09/01/28 ⁴	4,550,000	4,076,345
Enbridge Energy			Fiserv, Inc.		
Partners, LP			5.60% due 03/02/33	10,250,000	9,934,141
7.38% due 10/15/45	1,040,000	1,108,479	5.63% due 08/21/33	2,300,000	2,228,571
Phillips 66 Co.			CGI, Inc.		
4.90% due 10/01/46	1,200,000	995,652	2.30% due 09/14/31	16,050,000	12,046,795
Targa Resources Corp.			Foundry JV Holdco LLC		
6.50% due 02/15/53	1,000,000	954,379	5.88% due 01/25/34 ⁴	5,950,000	5,683,751
MPLX, LP			Microchip		
5.50% due 02/15/49	1,100,000	931,007	Technology, Inc.		
Eastern Gas			0.97% due 02/15/24	1,650,000	1,619,648
Transmission &			Broadridge Financial		
Storage, Inc.			Solutions, Inc.		
4.60% due 12/15/44	500,000	385,328	2.90% due 12/01/29	1,200,000	1,014,592
Total Energy		<u>249,708,673</u>	NXP BV / NXP Funding		
TECHNOLOGY - 1.1%			LLC / NXP USA, Inc.		
Broadcom, Inc.			3.13% due 02/15/42	1,400,000	911,576
4.93% due 05/15/37 ⁴	33,182,000	28,600,456	Total Technology		<u>240,035,169</u>
4.15% due 11/15/30	19,705,000	17,453,359			
3.19% due 11/15/36 ⁴	3,135,000	2,250,893			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BASIC MATERIALS - 0.8%			UTILITIES - 0.5%		
Anglo American			AES Corp.		
Capital plc			3.95% due 07/15/30 ⁴	28,124,000	\$ 24,240,638
5.63% due 04/01/30 ⁴	21,300,000	\$ 20,570,998	3.30% due 07/15/25 ⁴	3,750,000	3,551,911
2.63% due 09/10/30 ⁴	18,000,000	14,379,112	NRG Energy, Inc.		
3.95% due 09/10/50 ⁴	14,140,000	9,610,687	2.45% due 12/02/27 ⁴	26,000,000	22,039,337
Newcrest Finance			Alexander Funding		
Pty Ltd.			Trust		
3.25% due 05/13/30 ⁴	22,451,000	19,088,559	1.84% due 11/15/23 ⁴	14,400,000	14,304,802
4.20% due 05/13/50 ⁴	1,300,000	949,205	Enel Finance		
International Flavors			International N.V.		
& Fragrances, Inc.			5.00% due 06/15/32 ⁴	13,690,000	12,385,042
1.23% due 10/01/25 ⁴	21,520,000	19,290,489	Brooklyn Union		
Minerals Technologies,			Gas Co.		
Inc.			6.39% due 09/15/33 ⁴	10,800,000	10,593,805
5.00% due 07/01/28 ⁴	18,723,000	17,172,736	4.27% due 03/15/48 ⁴	1,300,000	902,820
Alcoa Nederland			Black Hills Corp.		
Holding BV			5.95% due 03/15/28	9,200,000	9,196,692
4.13% due 03/31/29 ⁴	8,600,000	7,609,400	4.20% due 09/15/46	1,200,000	860,276
5.50% due 12/15/27 ⁴	6,525,000	6,198,058	Alexander Funding		
6.13% due 05/15/28 ⁴	2,800,000	2,696,069	Trust II		
Valvoline, Inc.			7.47% due 07/31/28 ⁴	6,560,000	6,568,593
3.63% due 06/15/31 ⁴	18,300,000	14,177,980	Entergy Texas, Inc.		
Yamana Gold, Inc.			1.50% due 09/01/26	1,650,000	1,434,093
2.63% due 08/15/31	14,431,000	11,073,180	Indiana Michigan		
4.63% due 12/15/27	3,000,000	2,814,322	Power Co.		
INEOS Quattro			6.05% due 03/15/37	1,310,000	1,289,508
Finance 2 plc			Nevada Power Co.		
2.50% due 01/15/26	EUR 8,500,000	8,166,274	6.65% due 04/01/36	1,180,000	1,209,683
3.38% due 01/15/26 ⁴	200,000	182,189	Southern Power Co.		
Steel Dynamics, Inc.			5.25% due 07/15/43	1,350,000	1,135,124
2.40% due 06/15/25	5,950,000	5,590,238	Consolidated Edison		
Southern Copper Corp.			Company of New		
7.50% due 07/27/35	1,250,000	1,375,021	York, Inc.		
Albemarle Corp.			5.10% due 06/15/33	1,080,000	1,001,903
5.45% due 12/01/44	1,500,000	1,290,133	Tampa Electric Co.		
LYB International			4.45% due 06/15/49	1,200,000	934,118
Finance BV			Duke Energy Ohio, Inc.		
4.88% due 03/15/44	1,100,000	883,037	4.30% due 02/01/49	1,200,000	923,944
Dow Chemical Co.			Washington Gas		
6.90% due 05/15/53	800,000	840,243	Light Co.		
Carpenter Technology			3.80% due 09/15/46	1,300,000	895,130
Corp.			Arizona Public		
6.38% due 07/15/28	178,000	171,675	Service Co.		
Total Basic Materials		<u>164,129,605</u>	3.75% due 05/15/46	1,300,000	887,456

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Louisville Gas and Electric Co. 4.25% due 04/01/49	1,100,000	\$ 840,363			
Total Utilities		<u>115,195,238</u>			
Total Corporate Bonds (Cost \$5,745,652,764)		<u>4,617,365,004</u>			
SENIOR FLOATING RATE INTERESTS^{†††} - 2.9%					
CONSUMER, CYCLICAL - 0.8%					
MB2 Dental Solutions LLC 11.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	73,267,611	72,426,513			
Zephyr Bidco Ltd. 9.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 23,950,000	28,794,116			
First Brands Group LLC 10.88% (6 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	14,737,877	14,526,094			
Pacific Bells LLC 10.15% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	13,930,934	13,735,065			
BCP V Modular Services Holdings IV Ltd. 8.40% (3 Month EURIBOR + 4.43%, Rate Floor: 4.43%) due 12/15/28	EUR 11,600,000	11,495,248			
			Packers Holdings LLC 8.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	14,544,396	\$ 8,581,193
			Adevinta ASA 6.47% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 06/26/28	EUR 7,761,111	8,197,463
			Flamingo 7.46% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 7,554,688	7,454,273
			New Trojan Parent, Inc. 8.69% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28	13,733,875	7,164,551
			Rent-A-Center, Inc. 8.88% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/17/28	463,670	461,787
			W/W International, Inc. 8.93% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/13/28	200,000	<u>150,334</u>
			Total Consumer, Cyclical		<u>172,986,637</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
RLDatix			CapStone Acquisition		
9.53% (6 Month			Holdings, Inc.		
Term SOFR +			10.17% (1 Month		
4.50%, Rate			Term SOFR +		
Floor: 4.50%)			4.75%, Rate		
due 04/28/25 ^{†††}	19,781,561	\$ 19,411,645	Floor: 4.75%)		
Team.Blue Finco SARL			due 11/12/27 ^{†††}	8,552,520	\$ 8,354,948
7.06% (1 Month			Air Canada		
EURIBOR +			9.13% (3 Month		
3.20%, Rate			Term SOFR +		
Floor: 3.20%)			3.50%, Rate		
due 03/30/28	EUR 6,542,484	6,738,267	Floor: 3.50%)		
Aston FinCo SARL			due 08/11/28	4,353,008	4,352,094
9.96% (1 Month GBP			Dispatch Terra		
SONIA + 4.75%,			Acquisition LLC		
Rate Floor: 4.75%)			9.79% (3 Month		
due 10/09/26	GBP 5,670,008	5,862,734	Term SOFR +		
9.68% (1 Month			4.25%, Rate		
Term SOFR +			Floor: 4.25%)		
4.25%, Rate			due 03/27/28	3,806,040	3,501,556
Floor: 4.25%)			Merlin Buyer, Inc.		
due 10/09/26	743,571	639,471	9.32% (1 Month		
Emerald TopCo, Inc.			Term SOFR +		
(Press Ganey)			4.00%, Rate		
9.18% (3 Month			Floor: 4.00%)		
Term SOFR +			due 12/14/28	617,480	604,747
3.50%, Rate			API Heat Transfer		
Floor: 3.50%)			16.65% (1 Month		
due 07/24/26	456,875	<u>438,715</u>	Term SOFR, Rate		
Total Technology		<u>87,924,100</u>	Floor 0.00%)		
INDUSTRIAL - 0.4%			(in-kind rate was		
United Airlines, Inc.			16.65%) due		
9.18% (1 Month			01/01/24 ^{†††.15}	64,580	59,235
Term SOFR +			16.43% (1 Month		
3.75%, Rate			Term SOFR, Rate		
Floor: 3.75%)			Floor 0.00%)		
due 04/21/28	31,894,439	31,901,774	(in-kind rate		
Mileage Plus			was 16.43%) due		
Holdings LLC			10/31/23 ^{†††.15}	11,522	<u>11,522</u>
10.80% (3 Month			Total Industrial		<u>72,930,048</u>
Term SOFR +					
5.25%, Rate					
Floor: 5.25%)					
due 06/21/27	23,269,024	24,144,172			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FINANCIAL - 0.4%					
Higginbotham Insurance Agency, Inc.			Trinseo Materials Operating S.C.A.		
10.92% (1 Month Term SOFR + 5.35%, Rate Floor: 5.35%) due 11/24/28 ^{†††}	23,626,880	\$ 23,395,764	7.93% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,850,250	\$ 9,080,900
10.92% (1 Month Term SOFR + 5.35%, Rate Floor: 5.35%) due 11/25/26 ^{†††}	11,262,629	11,152,459	Arsenal AIC Parent LLC		
Jane Street Group LLC			9.88% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 08/19/30	1,000,000	997,080
8.18% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/26/28	15,617,889	15,559,321	Total Basic Materials		<u>42,429,280</u>
Citadel Securities, LP			COMMUNICATIONS - 0.0%		
7.93% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 07/29/30	14,101,089	14,057,094	Xplornet Communications, Inc.		
HighTower Holding LLC			9.65% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/02/28	5,966,937	4,660,178
9.61% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/21/28	8,438,206	<u>8,417,111</u>	Radiate Holdco LLC		
Total Financial		<u>72,581,749</u>	8.68% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26	2,422,592	1,975,817
BASIC MATERIALS - 0.2%			Zayo Group Holdings, Inc.		
INEOS Ltd.			8.43% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	<u>1,345,317</u>
6.61% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	32,351,300	Total Communications		<u>7,981,312</u>

TOTAL RETURN BOND FUND

		FACE AMOUNT	VALUE			FACE AMOUNT	VALUE
ENERGY - 0.0%				2.43% due 01/29/37			
Venture Global				720,000 \$ 529,778			
Calcasieu Pass LLC				2.90% due 12/09/41			
8.04% (1 Month				720,000 493,146			
Term SOFR +				2.84% due 06/01/46			
2.63%, Rate				720,000 456,626			
Floor: 2.63%)				1.99% due 07/30/40			
due 08/19/26				300,000 182,382			
				2.60% due 09/06/39			
				250,000 170,642			
				2.59% due 12/30/41			
				180,000 116,704			
				2.74% due 11/01/39			
				144,000 100,291			
				2.59% due 08/24/46			
				140,000 84,823			
				3.67% due 02/26/44			
				70,000 54,100			
Total Senior Floating Rate Interests				Freddie Mac			
(Cost \$666,810,837)				2.05% due 08/19/50			
				2,010,000 1,027,588			
				2.02% due 10/05/45			
				720,000 386,708			
				2.25% due 09/15/50			
				360,000 192,802			
FEDERAL AGENCY BONDS^{††} - 0.9%				Federal Home Loan Bank			
Tennessee Valley Authority				6.15% due 07/12/33			
4.25% due 09/15/65				650,000 647,378			
4.63% due 09/15/60				2.45% due 08/16/41			
5.38% due 04/01/56				540,000 344,879			
due 09/15/53 ^{8,11}				3.63% due 06/22/43			
1,612,000				301,228			
due 09/15/55 ^{8,11}				1,612,000 268,475			
1,612,000							
due 09/15/56 ^{8,11}				1,612,000 253,829			
1,612,000							
due 03/15/57 ^{8,11}				1,612,000 246,809			
1,612,000							
due 09/15/57 ^{8,11}				1,612,000 239,982			
1,612,000							
due 09/15/58 ^{8,11}				1,612,000 226,120			
1,612,000							
due 03/15/59 ^{8,11}				1,612,000 219,856			
1,612,000							
due 09/15/59 ^{8,11}				1,612,000 213,764			
1,612,000							
due 09/15/60 ^{8,11}				1,612,000 202,082			
1,612,000							
due 09/15/54 ^{8,11}				1,020,000 179,681			
1,020,000							
due 03/15/61 ^{8,11}				1,020,000 124,326			
1,020,000							
due 09/15/61 ^{8,11}				1,020,000 120,881			
1,020,000							
due 09/15/62 ^{8,11}				1,020,000 113,843			
1,020,000							
due 03/15/63 ^{8,11}				1,020,000 110,684			
1,020,000							
due 09/15/63 ^{8,11}				1,020,000 107,612			
1,020,000							
due 09/15/64 ^{8,11}				1,020,000 101,722			
1,020,000							
due 03/15/65 ^{8,11}				1,020,000 98,899			
1,020,000							
due 09/15/65 ^{8,11}				1,020,000 96,547			
1,020,000							
Tennessee Valley Authority Principal Strips				MUNICIPAL BONDS ^{††} - 0.5%			
due 01/15/48 ^{7,11}				CALIFORNIA - 0.2%			
38,804,000				California Statewide			
due 12/15/42 ^{7,11}				Communities			
23,785,000				Development			
due 01/15/38 ^{7,11}				Authority			
15,800,000				Revenue Bonds			
due 09/15/65 ^{7,11}				7.14% due 08/15/47			
3,500,000				10,500,000 11,004,734			
due 09/15/39 ^{7,11}				California Public			
570,000				Finance Authority			
due 04/01/56 ^{7,11}				Revenue Bonds			
540,000				3.07% due 10/15/40			
				8,000,000 5,487,865			
				2.55% due 01/01/40			
				3,600,000 2,388,047			
Federal Farm Credit Bank				Oakland Unified			
3.00% due 03/08/32				School District/			
4,100,000				Alameda County			
3,469,523				General Obligation			
2.04% due 12/22/45				Unlimited			
2,870,000				2.87% due 08/01/35			
1,553,178				7,405,000 5,634,293			
3.11% due 08/05/48				San Mateo Foster			
1,011,405				City School District			
				General Obligation			
				Unlimited			
				3.06% due 08/01/44			
				6,125,000 4,167,519			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
California State University Revenue Bonds 2.98% due 11/01/51	5,000,000	\$ 3,172,002	Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 3.34% due 11/15/37	1,500,000	\$ 1,146,002
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	886,107	Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,300,000	875,363
Hillsborough City School District General Obligation Unlimited due 09/01/37 ¹¹	1,000,000	438,169	Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,000,000	<u>674,392</u>
due 09/01/39 ¹¹	1,000,000	<u>382,930</u>	Total Texas		<u>18,680,469</u>
Total California		<u>33,561,666</u>	ILLINOIS - 0.0%		
NEW YORK - 0.1%			State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,200,000	4,995,504
Westchester County Local Development Corp. Revenue Bonds 3.85% due 11/01/50	40,185,000	<u>26,604,809</u>	6.63% due 02/01/35	1,680,000	1,717,258
TEXAS - 0.1%			City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	<u>4,466,856</u>
Dallas Fort Worth International Airport Revenue Bonds 3.09% due 11/01/40	13,800,000	10,155,100	Total Illinois		<u>11,179,618</u>
Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41	3,150,000	2,148,915	MISSISSIPPI - 0.1%		
Central Texas Regional Mobility Authority Revenue Bonds 3.17% due 01/01/41	3,000,000	2,110,855	Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	<u>8,058,883</u>
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	1,569,842	ALABAMA - 0.0%		
			Auburn University Revenue Bonds 2.68% due 06/01/50	6,500,000	<u>3,857,272</u>
			OHIO - 0.0%		
			County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	<u>2,416,676</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		NOTIONAL VALUE	VALUE
WASHINGTON - 0.0%					
Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	\$ 1,849,384			
ARIZONA - 0.0%					
Northern Arizona University Revenue Bonds 3.09% due 08/01/39	2,350,000	1,707,017			
OKLAHOMA - 0.0%					
Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45	1,000,000	670,637			
Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30	450,000	395,599			
Total Oklahoma		1,066,236			
IDAHO - 0.0%					
Boise State University Revenue Bonds 3.06% due 04/01/40	250,000	181,530			
Total Municipal Bonds (Cost \$150,742,439)		109,163,560			
FOREIGN GOVERNMENT DEBT^{††} - 0.1%					
Panama Government International Bond 4.50% due 04/16/50	22,700,000	15,420,228			
Total Foreign Government Debt (Cost \$25,379,679)		15,420,228			
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%					
INDUSTRIAL - 0.0%					
CTL Logistics 2.65% due 10/10/42	6,849,961	4,997,084			
Total Senior Fixed Rate Interests (Cost \$6,849,961)		4,997,084			
OTC OPTIONS PURCHASED^{††} - 0.0%					
Call Options on:					
Interest Rate Options					
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD510,300,000	\$ 1,021,753	
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD506,250,000	1,013,644	
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD253,750,000	508,073	
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10			USD207,200,000	414,868	
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10			USD510,300,000	319,759	
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20			USD508,900,000	318,882	

TOTAL RETURN BOND FUND

NOTIONAL VALUE	VALUE	NOTIONAL VALUE	VALUE
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD251,100,000	\$	157,342
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD207,200,000		129,834
Total Interest Rate Options			<u>3,884,155</u>
Total OTC Options Purchased (Cost \$12,606,709)			<u>3,884,155</u>
Total Investments - 106.0% (Cost \$25,210,827,568)			<u>\$22,340,129,676</u>
OTC INTEREST RATE SWAPTIONS WRITTEN^{††,16} - (0.0)%			
Put Swaptions on:			
Interest Rate Swaptions			
Barclays Bank plc 5-Year Interest Rate Swap Expiring October 2023 with exercise rate of 3.93%	USD354,750,000		<u>\$ (7,082,875)</u>
Total Interest Rate Swaptions			<u>(7,082,875)</u>
Total OTC Interest Rate Swaptions Written (Premiums received \$2,447,775)			
			<u>(7,082,875)</u>
Other Assets & Liabilities, net - (6.0)%			<u>(1,272,706,457)</u>
Total Net Assets - 100.0%			\$21,060,340,344

Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††}

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 [~]	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation ^{**}
EUR 216,100,000	\$ (3,012,500)	\$ (1,690,867)	\$ (1,321,633)
196,300,000	<u>(3,076,777)</u>	<u>812,980</u>	<u>(3,889,757)</u>
	<u>\$ (6,089,277)</u>	<u>\$ (877,887)</u>	<u>\$ (5,211,390)</u>

TOTAL RETURN BOND FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Securities, Inc	CME	Pay	U.S. Secured Overnight	4.35%	Annually	10/03/28
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	Unrealized Depreciation ^{**}
	\$ 800,000,000	\$ 3,900	\$ 3,900	\$ —
	900,000,000	(36,980,289)	3,913	(36,984,202)
	1,803,000,000	(106,906,307)	6,333	(106,912,640)
		<u>\$(143,882,696)</u>	<u>\$ 14,146</u>	<u>\$(143,896,842)</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation
Barclays Bank plc	EUR	Sell	180,685,000	194,306,481 USD	10/16/23	\$ 3,140,794
Morgan Stanley Capital Services LLC	GBP	Sell	79,980,000	99,897,499 USD	10/16/23	<u>2,309,715</u>
						<u>\$ 5,450,509</u>

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
Barclays Bank plc 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.93%	10/16/23	3.93%	\$354,750,000	\$(7,082,875)

TOTAL RETURN BOND FUND

- The face amount is denominated in U.S. dollars unless otherwise indicated.
 - * Non-income producing security.
 - ** Includes cumulative appreciation (depreciation).
 - † Value determined based on Level 1 inputs, unless otherwise noted.
 - †† Value determined based on Level 2 inputs, unless otherwise noted.
 - ††† Value determined based on Level 3 inputs.
 - ◇ Variable rate security. Rate indicated is the rate effective at September 30, 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.
 - ¹ Affiliated issuer.
 - ² Special Purpose Acquisition Company (SPAC).
 - ³ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
 - ⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$7,909,985,004 (cost \$8,834,146,219), or 37.6% of total net assets.
 - ⁵ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2023, the total market value of segregated or earmarked securities was \$1,331,012,098.
 - ⁶ Rate indicated is the 7-day yield as of September 30, 2023.
 - ⁷ Security is a principal-only strip.
 - ⁸ Security is an interest-only strip.
 - ⁹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2023.
 - ¹⁰ 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 \$149,277,009 (cost \$157,963,275), or 0.7% of total net assets.
 - ¹¹ Zero coupon rate security.
 - ¹² Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
 - ¹³ Perpetual maturity.
 - ¹⁴ Security is in default of interest and/or principal obligations.
 - ¹⁵ Payment-in-kind security.
 - ¹⁶ Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.
 - ¹⁷ Security is unsettled at period end and does not have a stated effective rate.
 - ¹⁸ Face amount of security is adjusted for inflation.
- BoFA — Bank of America
 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

TOTAL RETURN BOND FUND

- plc — Public Limited Company
- REMIC — Real Estate Mortgage Investment Conduit
- REIT — Real Estate Investment Trust
- SARL — Société à Responsabilité Limitée
- SOFR — Secured Overnight Financing Rate
- SONIA — Sterling Overnight Index Average
- WAC — Weighted Average Coupon