

## TOTAL RETURN BOND FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 0.0%</b>					
<b>COMMUNICATIONS - 0.0%</b>					
Xplore, Inc.* <sup>††</sup>	80,273	\$ 224,316			
Vacasa, Inc. — Class A*	18,219	98,018			
<b>Total Communications</b>		<u>322,334</u>			
<b>INDUSTRIAL - 0.0%</b>					
YAK BLOCKER 2 LLC <sup>†††</sup>	44,094	74,549			
YAK BLOCKER 2 LLC <sup>†††</sup>	40,754	68,904			
API Heat Transfer Intermediate* <sup>†††</sup>	31	42,274			
BP Holdco LLC* <sup>††.1</sup>	532	435			
Vector Phoenix Holdings, LP* <sup>†††</sup>	532	11			
<b>Total Industrial</b>		<u>186,173</u>			
<b>FINANCIAL - 0.0%</b>					
Pershing Square Tontine Holdings, Ltd. — Class A* <sup>††.2</sup>	9,315,080	932			
<b>Total Common Stocks</b> (Cost \$4,016,114)		<u>509,439</u>			
<b>PREFERRED STOCKS<sup>†</sup> - 3.0%</b>					
<b>FINANCIAL - 2.7%</b>					
Goldman Sachs Group, Inc. <sup>††</sup>					
6.85%	29,050,000	29,413,038			
7.50%	25,300,000	26,536,563			
3.80%	25,830,000	25,185,363			
3.65%	2,450,000	2,377,651			
Wells Fargo & Co. <sup>††</sup>					
3.90%	66,688,000	65,359,262			
6.85%	12,840,000	13,324,209			
7.63%	4,100,000	4,379,755			
Charles Schwab Corp. <sup>††</sup>					
4.00%	73,673,000	65,292,615			
5.38%	17,550,000	17,487,759			
Citigroup, Inc. <sup>††</sup>					
3.88%	31,175,000	30,454,218			
4.00%	26,571,000	26,158,121			
6.95%	19,190,000	19,134,691			
Markel Group, Inc. <sup>††</sup>					
6.00%	72,131,000	71,735,578			
Equitable Holdings, Inc. <sup>††</sup>					
4.95%	68,525,000	68,259,959			
Bank of New York Mellon Corp. <sup>††</sup>					
3.75%	65,200,000	62,322,300			
JPMorgan Chase & Co. <sup>††</sup>					
3.65%	37,412,000	36,575,797			
6.50%	20,220,000	20,694,015			
MetLife, Inc. <sup>††</sup>					
3.85%	53,467,000	52,840,095			
Bank of America Corp. <sup>††</sup>					
4.38%	27,700,000	26,996,977			
State Street Corp. <sup>††</sup>					
6.45%	18,790,000	18,773,403			
6.70%	2,645,000	2,711,831			
Kuvare US Holdings, Inc. <sup>††</sup>					
7.00% due 02/17/51 <sup>3</sup>	15,731,000	15,701,555			
			American National Group, Inc. <sup>††</sup>		
			7.38%	590,500	\$ 15,187,660
			CNO Financial Group, Inc. <sup>††</sup>		
			5.13% due 11/25/60	710,775	13,433,647
			Jackson Financial, Inc. <sup>††</sup>		
			8.00%	472,000	12,423,040
			Selective Insurance Group, Inc. <sup>††</sup>		
			4.60%	541,225	9,812,409
			Depository Trust & Clearing Corp. <sup>††</sup>		
			3.38% <sup>3</sup>	4,750,000	4,601,278
			First Republic Bank <sup>†††</sup>		
			4.25%*	2,368,525	947
			4.50%*	276,775	111
			<b>Total Financial</b>		<u>757,173,847</u>
			<b>COMMUNICATIONS - 0.2%</b>		
			AT&T Mobility II LLC <sup>†††</sup>		
			6.80%*	47,000	47,886,890
			<b>ENERGY - 0.1%</b>		
			Venture Global LNG, Inc. <sup>††</sup>		
			9.00% <sup>3</sup>	21,555,000	20,455,455
			<b>GOVERNMENT - 0.0%</b>		
			CoBank ACB		
			7.13%	8,250,000	8,378,939
			4.25%	3,300,000	3,161,966
			<b>Total Preferred Stocks</b> (Cost \$922,360,575)		<u>837,057,097</u>
			<b>WARRANTS<sup>†</sup> - 0.0%</b>		
			Ginkgo Bioworks Holdings, Inc.		
			Expiring 09/16/26*	101,490	1,071
			Pershing Square SPARC Holdings, Ltd.		
			Expiring 12/31/49* <sup>††.2</sup>	2,846,274	285
			Pershing Square Tontine Holdings, Ltd.		
			Expiring 07/24/25* <sup>††.2</sup>	1,035,008	103
			<b>Total Warrants</b> (Cost \$233,835)		<u>1,459</u>
			<b>MUTUAL FUNDS<sup>†</sup> - 0.9%</b>		
			Guggenheim Limited Duration Fund — Class R6 <sup>1</sup>	5,465,868	134,077,738
			Guggenheim Strategy Fund III <sup>1</sup>	2,188,618	54,562,244
			Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	3,093,264	31,025,436
			Guggenheim Strategy Fund II <sup>1</sup>	1,141,301	28,372,755
			<b>Total Mutual Funds</b> (Cost \$243,201,802)		<u>248,038,173</u>
			<b>MONEY MARKET FUNDS***<sup>†</sup> - 0.8%</b>		
			Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.17% <sup>4</sup>	201,051,947	201,051,947
			Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.21% <sup>4</sup>	14,368,458	14,368,458



**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Uniform MBS 15 Year			2024-NQM16, 5.73% due 10/25/64 <sup>3,8</sup>	4,373,234	\$ 4,367,660
5.00% due 06/01/25 <sup>5</sup>	541,660,000	\$ 543,281,188	2024-NQM1, 5.70% due 12/25/64 <sup>3,8</sup>	3,662,265	3,671,685
Ginnie Mae			2024-NQM17, 5.86% due 11/25/64 <sup>3,8</sup>	3,460,833	3,473,719
due 05/01/25 <sup>5</sup>	243,328,901	238,959,444	2024-NQM4, 6.22% due 01/25/64 <sup>3,8</sup>	3,264,750	3,276,780
due 06/01/25 <sup>5</sup>	141,139,400	141,141,376	2022-NQM8, 6.10% due 09/25/62 <sup>3,8</sup>	3,155,269	3,149,466
due 07/01/25 <sup>5</sup>	128,210,600	128,067,132	2024-NQM2, 6.18% due 12/25/63 <sup>3,8</sup>	3,056,139	3,067,134
6.00% due 06/20/47	8,269,543	8,308,203	2024-NQM9, 6.28% due 01/25/64 <sup>3,8</sup>	3,017,336	3,050,178
Fannie Mae-Aces			2024-NQM12, 5.83% due 07/25/64 <sup>3,8</sup>	2,800,498	2,809,604
1.49% (WAC) due 03/25/35 <sup>0,7</sup>	198,632,735	16,557,111	2023-NQM2, 6.72% due 01/25/62 <sup>3,8</sup>	2,765,366	2,772,923
Freddie Mac Seasoned Credit			2024-NQM3, 6.43% due 12/25/63 <sup>3,8</sup>	1,394,392	1,401,344
Risk Transfer Trust			FIGURE Trust		
2.00% due 11/25/59	9,892,023	7,865,311	2024-HE2, 6.38% (WAC) due 05/25/54 <sup>0,3</sup>	36,941,269	37,490,489
2.00% due 05/25/60	8,136,786	6,473,671	2024-HE5, 5.44% (WAC) due 10/25/54 <sup>0,3</sup>	32,526,138	32,510,161
FARM Mortgage Trust			2024-HE6, 5.72% (WAC) due 12/25/54 <sup>0,3</sup>	30,069,649	30,075,482
2.18% (WAC) due 01/25/51 <sup>0,3</sup>	9,662,573	<u>7,767,162</u>	2025-HE1, 5.83% (WAC) due 01/25/55 <sup>0,3</sup>	21,002,321	21,075,292
<b>Total Government Agency</b>		<u>7,708,939,850</u>	2024-HE4, 5.06% (WAC) due 09/25/54 <sup>0,3</sup>	19,475,098	19,372,574
<b>RESIDENTIAL MORTGAGE-</b>			2024-HE1, 6.17% (WAC) due 03/25/54 <sup>0,3</sup>	14,114,470	14,215,099
<b>BACKED SECURITIES - 11.1%</b>			2024-HE3, 5.94% (WAC) due 07/25/54 <sup>0,3</sup>	11,144,854	11,213,138
OBX Trust			2024-HE5, 5.59% (WAC) due 10/25/54 <sup>0,3</sup>	8,233,539	8,243,578
2024-NQM5, 6.39% due 01/25/64 <sup>3,8</sup>	16,801,674	16,950,433	2025-HE1, 5.93% (WAC) due 01/25/55 <sup>0,3</sup>	6,952,493	6,965,749
2024-NQM6, 6.85% due 02/25/64 <sup>3,8</sup>	14,454,882	14,638,474	2024-HE3, 6.13% (WAC) due 07/25/54 <sup>0,3</sup>	4,629,401	4,671,998
2024-NQM5, 5.99% due 01/25/64 <sup>3,8</sup>	13,597,807	13,716,451	2024-HE6, 5.87% (WAC) due 12/25/54 <sup>0,3</sup>	3,274,251	3,285,241
2024-NQM4, 6.07% due 01/25/64 <sup>3,8</sup>	12,981,267	13,058,175	2024-HE3, 6.23% (WAC) due 07/25/54 <sup>0,3</sup>	2,400,430	2,422,409
2025-NQM2, 5.95% due 11/25/64 <sup>3,8</sup>	11,773,217	11,814,719	JP Morgan Mortgage Trust		
2024-NQM7, 6.24% due 03/25/64 <sup>3,8</sup>	11,365,908	11,463,979	2021-12, 2.50% (WAC) due 02/25/52 <sup>0,3</sup>	87,506,811	81,329,792
2024-NQM6, 6.45% due 02/25/64 <sup>3,8</sup>	11,041,978	11,161,515	2021-13, 2.50% (WAC) due 04/25/52 <sup>0,3</sup>	39,205,412	36,427,713
2024-NQM9, 6.44% due 01/25/64 <sup>3,8</sup>	10,776,079	10,893,180	2025-1, 6.00% (WAC) due 06/25/55 <sup>0,3</sup>	17,180,706	17,274,849
2025-HE1, 5.94% (30 Day Average			2024-NQM1, 5.85% due 02/25/64 <sup>3,8</sup>	7,868,536	7,908,193
SOFR + 1.60%, Rate Floor:			2024-NQM1, 5.95% due 02/25/64 <sup>3,8</sup>	7,487,031	7,510,237
1.60%) due 02/25/55 <sup>0,3</sup>	10,600,000	10,602,347	2024-NQM1, 5.59% due 02/25/64 <sup>3,8</sup>	6,437,893	6,464,269
2024-NQM1, 5.85% due 12/25/64 <sup>3,8</sup>	10,553,107	10,588,692	PRPM LLC		
2022-NQM9, 6.45% due 09/25/62 <sup>3,8</sup>	9,280,812	9,304,211	2021-5, 4.79% due 06/25/26 <sup>3,8</sup>	45,677,233	45,589,953
2024-NQM8, 6.59% due 05/25/64 <sup>3,8</sup>	9,049,467	9,116,915	2021-8, 4.74% (WAC) due 09/25/26 <sup>0,3</sup>	30,639,187	30,560,074
2024-NQM16, 5.89% due 10/25/64 <sup>3,8</sup>	8,731,839	8,755,036	2024-RPL2, 3.50% due 05/25/54 <sup>3</sup>	22,954,628	22,072,845
2024-NQM6, 6.70% due 02/25/64 <sup>3,8</sup>	8,631,405	8,718,188	2024-6, 5.70% due 11/25/29 <sup>3,8</sup>	13,700,236	13,678,713
2025-NQM3, 5.85% due 12/01/64 <sup>3,8</sup>	8,426,766	8,436,705	2024-4, 6.41% due 08/25/29 <sup>3,8</sup>	13,218,213	13,243,357
2024-NQM5, 6.29% due 01/25/64 <sup>3,8</sup>	8,382,210	8,422,332	2022-1, 3.72% due 02/25/27 <sup>3,8</sup>	8,886,928	8,891,583
2024-NQM7, 6.60% due 03/25/64 <sup>3,8</sup>	8,226,374	8,325,679	2024-5, 5.69% due 09/25/29 <sup>3,8</sup>	7,100,181	7,090,942
2024-NQM8, 6.23% due 05/25/64 <sup>3,8</sup>	7,945,277	8,040,074	2023-RCF1, 4.00% due 06/25/53 <sup>3,8</sup>	3,664,320	3,594,409
2024-NQM11, 6.23% due 06/25/64 <sup>3,8</sup>	7,909,915	7,941,116	Vista Point Securitization Trust		
2024-NQM17, 6.02% due 11/25/64 <sup>3,8</sup>	7,883,008	7,905,736	2025-CES1, 5.81% due 04/25/55 <sup>3,8</sup>	42,832,000	42,942,592
2024-NQM18, 5.87% due 10/25/64 <sup>3,8</sup>	7,656,849	7,685,755	2024-CES2, 5.25% due 10/25/54 <sup>3,8</sup>	40,677,611	40,422,590
2024-NQM10, 6.33% due 05/25/64 <sup>3,8</sup>	7,260,350	7,307,680	2024-CES3, 5.68% due 01/25/55 <sup>3,8</sup>	33,005,631	33,056,727
2024-NQM4, 6.32% due 01/25/64 <sup>3,8</sup>	7,073,624	7,094,885	2024-CES1, 6.68% due 05/25/54 <sup>3,8</sup>	9,625,040	9,731,469
2024-NQM15, 5.72% due 10/25/64 <sup>3,8</sup>	7,069,545	7,057,402	Verus Securitization Trust		
2025-NQM3, 5.95% due 12/01/64 <sup>3,8</sup>	6,939,690	6,941,852	2025-2, 5.51% due 03/25/70 <sup>3,8</sup>	17,900,000	17,956,754
2024-NQM8, 6.44% due 05/25/64 <sup>3,8</sup>	6,763,672	6,814,381	2024-9, 5.69% due 11/25/69 <sup>3,8</sup>	15,536,161	15,506,898
2024-NQM11, 6.13% due 06/25/64 <sup>3,8</sup>	6,061,402	6,098,901	2024-9, 5.89% due 11/25/69 <sup>3,8</sup>	14,667,107	14,650,864
2024-NQM7, 6.45% due 03/25/64 <sup>3,8</sup>	5,722,695	5,763,913	2023-7, 7.42% due 10/25/68 <sup>3,8</sup>	14,117,692	14,368,946
2024-NQM3, 6.13% due 12/25/63 <sup>3,8</sup>	5,357,401	5,392,921	2024-5, 6.65% due 06/25/69 <sup>3,8</sup>	13,196,771	13,308,896
2025-NQM2, 5.75% due 11/25/64 <sup>3,8</sup>	5,291,267	5,310,089	2025-1, 5.98% due 01/25/70 <sup>3,8</sup>	12,774,063	12,777,385
2024-NQM11, 5.88% due 06/25/64 <sup>3,8</sup>	5,158,640	5,206,740	2022-8, 6.13% due 09/25/67 <sup>3,8</sup>	12,601,447	12,589,560
2024-NQM13, 5.37% due 06/25/64 <sup>3,8</sup>	5,210,335	5,191,517	2025-1, 5.77% due 01/25/70 <sup>3,8</sup>	10,385,611	10,380,180
2023-NQM2, 6.32% due 01/25/62 <sup>3,8</sup>	4,754,001	4,769,261	2025-2, 5.31% due 03/25/70 <sup>3,8</sup>	5,000,000	5,014,966
2023-NQM9, 7.66% due 10/25/63 <sup>3,8</sup>	4,495,560	4,589,146	2024-1, 6.12% due 01/25/69 <sup>3,8</sup>	2,932,043	2,932,421
2024-NQM3, 6.33% due 12/25/63 <sup>3,8</sup>	4,440,038	4,462,327	2023-2, 6.85% due 03/25/68 <sup>3,8</sup>	2,760,575	2,776,781

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2024-5, 6.45% due 06/25/69 <sup>3,8</sup>	2,229,184	\$ 2,246,691	2025-3, 5.35% due 03/25/70 <sup>3,8</sup>	4,968,207	\$ 4,973,604
CSMC Trust			2023-4, 7.62% due 10/25/68 <sup>3,8</sup>	4,376,875	4,449,130
2021-RPL4, 4.10% (WAC) due 12/27/60 <sup>3,3</sup>	55,012,214	54,824,370	2024-2, 6.33% due 04/25/69 <sup>3,8</sup>	4,311,156	4,331,204
2021-RPL7, 4.19% (WAC) due 07/27/61 <sup>3,3</sup>	45,368,086	45,201,131	2024-2, 6.43% due 04/25/69 <sup>3,8</sup>	3,997,617	4,013,487
2021-RPL1, 4.08% (WAC) due 09/27/60 <sup>3,3</sup>	20,946,585	20,868,037	2024-1, 6.14% due 02/25/69 <sup>3,8</sup>	3,357,859	3,365,840
Angel Oak Mortgage Trust			Legacy Mortgage Asset Trust		
2024-4, 6.20% due 01/25/69 <sup>3,8</sup>	26,295,948	26,517,536	2021-GS2, 4.75% due 04/25/61 <sup>3,8</sup>	31,200,110	31,165,163
2023-1, 4.75% due 09/26/67 <sup>3,8</sup>	19,779,756	19,476,908	2021-GS3, 4.75% due 07/25/61 <sup>3,8</sup>	29,802,339	29,718,100
2023-2, 4.65% due 10/25/67 <sup>3,8</sup>	19,332,168	19,163,012	2021-GS5, 5.25% due 07/25/67 <sup>3,8</sup>	19,717,693	19,665,512
2024-2, 5.99% due 01/25/69 <sup>3,8</sup>	16,205,869	16,281,353	2021-GS4, 4.65% due 11/25/60 <sup>3,8</sup>	4,289,108	4,281,396
2024-4, 6.50% due 01/25/69 <sup>3,8</sup>	8,100,270	8,159,302	Mill City Securities Ltd.		
2024-2, 6.19% due 01/25/69 <sup>3,8</sup>	7,940,876	7,988,178	2024-RS1, 3.00% due 11/01/69 <sup>3,8</sup>	50,592,298	46,241,360
2024-2, 6.25% due 01/25/69 <sup>3,8</sup>	7,324,243	7,364,021	2024-RS2, 3.00% due 08/01/69 <sup>3,8</sup>	28,865,184	26,899,955
2024-3, 4.80% due 11/26/68 <sup>3,8</sup>	7,203,133	7,111,287	Morgan Stanley ABS Capital		
2024-12, 6.01% due 10/25/69 <sup>3,8</sup>	4,049,757	4,068,198	I Incorporated Trust		
2024-4, 6.40% due 01/25/69 <sup>3,8</sup>	3,990,281	4,025,335	2006-NC5, 4.59% (1 Month		
BRAVO Residential Funding Trust			Term SOFR + 0.26%, Rate		
2023-NQM2, 4.50% due 05/25/62 <sup>3,8</sup>	27,068,464	26,803,612	Floor: 0.15%) due 10/25/36 <sup>3,8</sup>	23,990,406	12,398,304
2024-NQM3, 6.19% due 03/25/64 <sup>3,8</sup>	11,078,604	11,165,087	2007-HE5, 4.78% (1 Month		
2025-NQM2, 5.93% due 11/25/64 <sup>3,8</sup>	10,862,931	10,903,107	Term SOFR + 0.45%, Rate		
2025-NQM1, 5.81% due 12/25/64 <sup>3,8</sup>	9,426,223	9,450,404	Floor: 0.34%) due 03/25/37 <sup>3,8</sup>	25,265,514	10,663,166
2021-HE1, 5.84% (30 Day Average			2006-HE6, 4.92% (1 Month		
SOFR + 1.50%, Rate Floor:			Term SOFR + 0.59%, Rate		
0.00%) due 01/25/70 <sup>3,3</sup>	7,500,000	7,492,052	Floor: 0.48%) due 09/25/36 <sup>3,8</sup>	22,263,353	7,647,446
2025-NQM1, 5.91% due 12/25/64 <sup>3,8</sup>	6,805,381	6,822,679	2006-HE5, 4.72% (1 Month		
2024-NQM1, 6.40% due 12/01/63 <sup>3,8</sup>	5,682,284	5,702,366	Term SOFR + 0.39%, Rate		
2024-NQM3, 6.50% due 03/25/64 <sup>3,8</sup>	5,116,161	5,144,072	Floor: 0.28%) due 08/25/36 <sup>3,8</sup>	12,302,201	6,095,120
2023-NQM6, 7.06% due 09/25/63 <sup>3,8</sup>	4,959,864	5,014,311	2007-HE3, 4.55% (1 Month		
2023-NQM5, 7.01% due 06/25/63 <sup>3,8</sup>	3,138,828	3,170,574	Term SOFR + 0.22%, Rate		
2024-NQM3, 6.39% due 03/25/64 <sup>3,8</sup>	1,876,439	1,887,982	Floor: 0.11%) due 12/25/36 <sup>3,8</sup>	10,128,307	5,088,865
Cross Mortgage Trust			2006-HE4, 4.92% (1 Month		
2024-H7, 5.59% (WAC) due 11/25/69 <sup>3,3</sup>	21,839,660	21,900,060	Term SOFR + 0.59%, Rate		
2025-H1, 5.89% due 02/25/70 <sup>3,8</sup>	18,042,717	18,132,133	Floor: 0.48%) due 06/25/36 <sup>3,8</sup>	7,542,957	3,798,446
2025-H1, 5.99% due 02/25/70 <sup>3,8</sup>	13,219,184	13,284,356	2006-HE5, 4.94% (1 Month		
2024-H7, 5.82% due 11/25/69 <sup>3,8</sup>	10,255,145	10,287,904	Term SOFR + 0.61%, Rate		
2025-H2, 5.36% (WAC) due 03/25/70 <sup>3,3</sup>	10,187,201	10,208,607	Floor: 0.50%) due 08/25/36 <sup>3,8</sup>	7,371,387	3,651,510
2024-H7, 5.97% due 11/25/69 <sup>3,8</sup>	6,504,421	6,514,675	2007-HE2, 4.53% (1 Month		
2025-H2, 5.66% due 03/25/70 <sup>3,8</sup>	5,742,785	5,754,790	Term SOFR + 0.20%, Rate		
2024-H5, 6.16% due 08/26/69 <sup>3,8</sup>	5,409,309	5,431,122	Floor: 0.09%) due 01/25/37 <sup>3,8</sup>	7,878,474	3,560,353
GCAT Trust			2007-HE2, 4.57% (1 Month		
2022-NQM3, 4.35% (WAC)			Term SOFR + 0.24%, Rate		
due 04/25/67 <sup>3,3</sup>	31,900,433	30,963,202	Floor: 0.13%) due 01/25/37 <sup>3,8</sup>	7,486,124	3,383,390
2022-NQM5, 5.71% due 08/25/67 <sup>3,8</sup>	19,704,181	19,632,128	2007-HE2, 4.65% (1 Month		
2023-NQM3, 6.89% due 08/25/68 <sup>3,8</sup>	14,722,485	14,940,609	Term SOFR + 0.32%, Rate		
2024-NQM2, 6.44% due 06/25/59 <sup>3,8</sup>	10,473,814	10,576,121	Floor: 0.21%) due 01/25/37 <sup>3,8</sup>	5,894,586	2,664,337
2023-NQM3, 7.34% due 08/25/68 <sup>3,8</sup>	3,744,245	3,800,518	2007-NC3, 4.63% (1 Month		
2024-NQM2, 6.09% due 06/25/59 <sup>3,8</sup>	3,051,375	3,069,984	Term SOFR + 0.30%, Rate		
2023-NQM2, 6.24% due 11/25/67 <sup>3,8</sup>	2,360,379	2,359,000	Floor: 0.19%) due 05/25/37 <sup>3,8</sup>	2,958,389	2,260,442
2024-NQM2, 6.54% due 06/25/59 <sup>3,8</sup>	2,319,036	2,341,604	2007-HE6, 4.50% (1 Month		
2022-NQM4, 5.73% due 08/25/67 <sup>3,8</sup>	1,816,798	1,809,874	Term SOFR + 0.17%, Rate		
COLT Mortgage Loan Trust			Floor: 0.06%) due 05/25/37 <sup>3,8</sup>	2,117,072	1,897,466
2023-3, 7.18% due 09/25/68 <sup>3,8</sup>	31,511,745	31,956,590	2007-HE3, 4.57% (1 Month Term		
2025-3, 5.56% due 03/25/70 <sup>3,8</sup>	11,994,245	12,008,140	SOFR + 0.24%, Rate Floor:		
2024-2, 6.13% due 04/25/69 <sup>3,8</sup>	10,464,351	10,532,657	0.13%) due 12/25/36 <sup>3,3</sup>	1,855,605	1,145,902
2023-3, 7.58% due 09/25/68 <sup>3,8</sup>	7,093,193	7,208,317			
2021-2, 2.38% (WAC) due 08/25/66 <sup>3,3</sup>	7,108,000	4,991,941			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-HE6, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36 <sup>◊</sup>	2,822,115	\$ 969,480	Sequoia Mortgage Trust		
RCKT Mortgage Trust			2025-1, 6.00% (WAC) due 01/25/55 <sup>◊,3</sup>	18,472,896	\$ 18,595,192
2024-CES4, 6.15% due 06/25/44 <sup>3,8</sup>	28,589,873	28,845,206	2024-5, 6.00% (WAC) due 06/25/54 <sup>◊,3</sup>	15,823,323	15,882,249
2025-CES1, 5.65% due 01/25/45 <sup>3,8</sup>	16,096,874	16,156,338	GSAMP Trust		
2024-CES4, 6.30% due 06/25/44 <sup>3,8</sup>	5,943,707	6,001,169	2007-NC1, 4.70% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46 <sup>◊</sup>	23,377,144	11,672,549
2023-CES1, 6.52% (WAC) due 06/25/43 <sup>◊,3</sup>	3,810,666	3,834,381	2006-HE8, 4.90% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 <sup>◊</sup>	10,107,000	8,623,563
2023-CES2, 6.81% (WAC) due 09/25/43 <sup>◊,3</sup>	3,390,357	3,427,394	2006-NC2, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>◊</sup>	10,904,375	6,125,728
NYMT Loan Trust			2007-NC1, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/46 <sup>◊</sup>	6,687,240	3,140,734
2022-SP1, 5.25% due 07/25/62 <sup>3,8</sup>	56,277,856	55,864,653	LHOME Mortgage Trust		
GS Mortgage-Backed Securities Trust			2024-RTL5, 5.32% due 09/25/39 <sup>3,8</sup>	28,050,000	27,912,631
2021-PJ10, 2.50% (WAC) due 03/25/52 <sup>◊,3</sup>	55,117,171	50,764,099	Alternative Loan Trust		
OSAT Trust			2007-OA4, 4.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 05/25/47 <sup>◊</sup>	12,670,936	11,308,165
2021-RPL1, 5.12% due 05/25/65 <sup>3,8</sup>	50,380,458	50,290,116	2007-OH3, 5.02% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 <sup>◊</sup>	5,522,820	5,045,896
Top Pressure Recovery Turbines			2006-43CB, 6.00% (1 Month Term SOFR + 0.61%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 <sup>◊</sup>	5,767,579	2,981,604
7.51% due 11/01/69	43,777,750	43,952,861	2007-OA7, 4.80% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 <sup>◊</sup>	2,027,035	1,855,580
JP Morgan Mortgage Acquisition Trust			2007-OH3, 4.88% (1 Month Term SOFR + 0.55%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 <sup>◊</sup>	548,988	524,970
2006-WMC4, 4.70% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 <sup>◊</sup>	56,003,901	34,820,711	Imperial Fund Mortgage Trust		
2006-WMC4, 4.68% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 12/25/36 <sup>◊</sup>	11,881,188	6,164,108	2022-NQM2, 4.02% (WAC) due 03/25/67 <sup>◊,3</sup>	11,012,943	10,148,236
2006-WMC3, 4.92% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 <sup>◊</sup>	1,667,913	1,241,315	2022-NQM2, 4.20% (WAC) due 03/25/67 <sup>◊,3</sup>	10,825,806	10,040,085
Towd Point Mortgage Trust			SPS Servicer Advance Receivables Trust		
2024-4, 4.42% (WAC) due 10/27/64 <sup>◊,3</sup>	36,579,031	36,492,123	2020-T2, 1.83% due 11/15/55 <sup>3</sup>	20,000,000	19,623,058
2023-CES1, 6.75% (WAC) due 07/25/63 <sup>◊,3</sup>	4,519,269	4,562,928	American Home Mortgage Investment Trust		
CIM TRUST			2007-1, 2.08% due 05/25/47 <sup>7</sup>	118,705,320	18,628,616
2025-R1, 5.00% due 02/25/99 <sup>3,8</sup>	40,300,000	39,603,828	Soundview Home Loan Trust		
New Residential Mortgage Loan Trust			2006-OPT5, 4.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 <sup>◊</sup>	18,777,111	18,171,273
2024-NQM2, 5.37% due 09/25/64 <sup>3</sup>	22,954,077	22,816,823	Saluda Grade Alternative Mortgage Trust		
2024-NQM2, 5.42% due 09/25/64 <sup>3</sup>	16,569,219	16,442,937	2023-FIG4, 6.72% (WAC) due 11/25/53 <sup>◊,3</sup>	17,294,588	17,820,485
Home Equity Loan Trust			ACE Securities Corporation Home Equity Loan Trust Series		
2007-FRE1, 4.63% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 <sup>◊</sup>	40,339,289	38,407,170	2006-NC1, 5.05% (1 Month Term SOFR + 0.73%, Rate Floor: 0.62%) due 12/25/35 <sup>◊</sup>	12,734,771	12,005,186
HOMES Trust					
2024-AFC2, 5.58% (WAC) due 10/25/59 <sup>◊,3</sup>	20,441,352	20,430,514			
2025-NQM1, 5.86% due 01/25/70 <sup>3,8</sup>	8,790,239	8,775,551			
2024-AFC2, 5.98% (WAC) due 10/25/59 <sup>◊,3</sup>	5,454,189	5,472,655			
2025-NQM1, 5.96% due 01/25/70 <sup>3,8</sup>	3,544,738	3,535,994			
Citigroup Mortgage Loan Trust, Inc.					
2022-A, 6.17% due 09/25/62 <sup>3,8</sup>	14,807,645	14,813,869			
2007-AMC1, 4.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 12/25/36 <sup>◊,3</sup>	19,361,752	10,540,573			
2006-WF1, 4.92% due 03/25/36	12,805,931	6,198,805			
2007-AMC3, 4.62% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37 <sup>◊</sup>	5,332,031	4,554,524			
Provident Funding Mortgage Trust					
2025-1, 5.50% (WAC) due 02/25/55 <sup>◊,3</sup>	35,769,273	35,706,648			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-ASPT, 4.84% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 03/25/37 <sup>◊</sup>	7,811,078	\$ 3,122,083	2007-HE1, 4.50% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 <sup>◊</sup>	4,591,499	\$ 943,830
2007-WM2, 4.86% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>◊</sup>	5,856,274	2,454,168	Credit Suisse Mortgage Capital Certificates 2021-RPL9, 3.69% (WAC) due 02/25/61 <sup>◊,3</sup>	15,246,172	15,185,290
NovaStar Mortgage Funding Trust Series 2007-2, 4.64% (1 Month Term SOFR + 0.31%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>◊</sup>	15,827,550	15,499,566	Finance of America HECM Buyout 2024-HB1, 5.00% (WAC) due 10/01/34 <sup>◊,3</sup>	14,650,000	14,480,899
2007-1, 4.70% (1 Month Term SOFR + 0.37%, Rate Cap/Floor: 11.00%/0.26%) due 03/25/37 <sup>◊</sup>	2,468,984	1,595,708	WaMu Asset-Backed Certificates WaMu Series Trust 2007-HE1, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.41%) due 01/25/37 <sup>◊</sup>	31,068,395	13,932,755
Morgan Stanley Residential Mortgage Loan Trust 2024-NQM3, 5.35% due 07/25/69 <sup>3,8</sup>	8,765,036	8,703,017	Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 5.07% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37 <sup>◊</sup>	12,997,623	12,556,886
2024-NQM3, 5.04% (WAC) due 07/25/69 <sup>◊,3</sup>	8,174,645	8,112,164	2006-BC4, 4.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36 <sup>◊</sup>	1,174,553	1,143,784
Securitized Asset-Backed Receivables LLC Trust 2006-WM4, 4.60% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 11/25/36 <sup>◊</sup>	28,983,336	8,011,179	2006-BC6, 4.61% (1 Month Term SOFR + 0.28%, Rate Floor: 0.17%) due 01/25/37 <sup>◊</sup>	30,881	30,661
2007-BR2, 4.80% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 02/25/37 <sup>◊,3</sup>	8,335,191	7,153,673	Starwood Mortgage Residential Trust 2020-1, 2.56% (WAC) due 02/25/50 <sup>◊,3</sup>	7,771,754	7,377,954
2006-HE2, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 <sup>◊</sup>	3,091,320	1,202,053	2020-1, 2.41% (WAC) due 02/25/50 <sup>◊,3</sup>	5,978,272	5,680,024
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 5.47% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 <sup>◊</sup>	7,632,023	6,406,817	ACHM Trust 2025-HE1, 5.92% (WAC) due 03/25/55 <sup>◊,3</sup>	12,538,748	12,552,908
2006-AR10, 4.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36 <sup>◊</sup>	6,590,046	5,329,076	Ellington Financial Mortgage Trust 2024-CES1, 5.52% due 01/26/60 <sup>3,8</sup>	12,387,917	12,422,429
2006-AR9, 5.48% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>◊</sup>	3,410,463	2,841,196	American Home Mortgage Assets Trust 2007-5, 4.82% (1 Month Term SOFR + 0.49%, Rate Cap/Floor: 99.00%/0.19%) due 06/25/47 <sup>◊</sup>	8,014,941	7,410,614
2006-7, 3.93% due 09/25/36	5,063,094	1,346,050	2006-4, 4.63% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 10/25/46 <sup>◊</sup>	6,404,976	3,277,268
2006-8, 4.11% due 10/25/36	323,324	107,130	2006-6, 4.63% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/46 <sup>◊</sup>	1,848,796	1,575,295
IXIS Real Estate Capital Trust 2007-HE1, 4.55% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 05/25/37 <sup>◊</sup>	30,962,916	6,364,496	Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 4.96% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 <sup>◊</sup>	30,171,631	8,453,053
2006-HE1, 5.04% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 <sup>◊</sup>	10,659,936	5,541,787	2006-HE6, 4.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/37 <sup>◊</sup>	7,240,589	3,511,359
2007-HE1, 4.67% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 <sup>◊</sup>	5,876,319	1,207,775	LSTAR Securities Investment Ltd. 2024-1, 7.45% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/01/29 <sup>◊,3</sup>	11,419,298	11,432,926
2007-HE1, 4.60% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 <sup>◊</sup>	5,518,935	1,134,384	RALI Series Trust 2007-QO4, 4.82% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 05/25/47 <sup>◊</sup>	3,535,136	3,223,128

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 4.88% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 <sup>◊</sup>	16,536,210	\$ 2,861,034	First Franklin Mortgage Loan Trust		
2007-QO2, 4.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 <sup>◊</sup>	7,285,738	2,212,234	2006-FF16, 4.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 12/25/36 <sup>◊</sup>	18,788,784	\$ 7,575,950
2006-QO6, 4.80% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 <sup>◊</sup>	4,715,292	1,036,426	Merrill Lynch Alternative Note Asset Trust Series		
2006-QO2, 4.98% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 <sup>◊</sup>	5,362,610	943,266	2007-A1, 4.90% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 <sup>◊</sup>	18,316,378	5,490,629
2007-QO3, 4.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 03/25/47 <sup>◊</sup>	749,352	670,587	2007-A1, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/37 <sup>◊</sup>	6,945,876	2,082,183
2006-QO2, 5.12% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 <sup>◊</sup>	1,105,132	194,621	ATLX Trust		
Ameriquest Mortgage Securities Trust			2024-RPL1, 3.85% due 04/25/64 <sup>3,8</sup>	7,416,277	7,130,815
2006-M3, 4.60% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 10/25/36 <sup>◊</sup>	25,735,112	7,466,780	First NLC Trust		
2006-M3, 4.54% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 <sup>◊</sup>	10,810,475	3,136,575	2005-4, 5.22% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 <sup>◊</sup>	5,555,035	5,447,806
ABFC Trust			2005-1, 3.87% (1 Month Term SOFR + 0.57%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 <sup>◊</sup>	1,887,285	1,671,050
2007-WMC1, 5.69% (1 Month Term SOFR + 1.36%, Rate Floor: 1.25%) due 06/25/37 <sup>◊</sup>	13,711,502	9,890,465	Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
Master Asset-Backed Securities Trust			2005-W4, 5.20% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 02/25/36 <sup>◊</sup>	8,831,701	7,054,861
2006-WMC4, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 10/25/36 <sup>◊</sup>	10,208,909	3,292,420	Long Beach Mortgage Loan Trust		
2006-NC2, 4.92% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 <sup>◊</sup>	7,141,083	2,605,013	2006-8, 4.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 <sup>◊</sup>	13,937,845	3,701,743
2006-WMC3, 4.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 <sup>◊</sup>	5,480,690	1,840,987	2006-6, 4.94% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 <sup>◊</sup>	4,372,814	1,671,401
2007-WMC1, 4.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 01/25/37 <sup>◊</sup>	5,645,722	1,585,106	2006-8, 4.62% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 <sup>◊</sup>	3,719,751	983,477
HarborView Mortgage Loan Trust			Bear Stearns Asset-Backed Securities I Trust		
2006-14, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47 <sup>◊</sup>	5,614,314	5,328,076	2006-HE9, 4.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36 <sup>◊</sup>	6,220,797	6,147,343
2006-12, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38 <sup>◊</sup>	4,043,038	3,611,232	Option One Mortgage Loan Trust		
Fremont Home Loan Trust			2007-5, 4.66% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 05/25/37 <sup>◊</sup>	6,379,467	3,821,504
2006-E, 4.56% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 01/25/37 <sup>◊</sup>	10,982,602	4,944,709	2007-2, 4.69% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 <sup>◊</sup>	4,605,951	2,282,640
2006-D, 4.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 <sup>◊</sup>	9,877,385	3,464,840	Asset-Backed Securities Corporation		
			Home Equity Loan Trust Series AEG		
			2006-HE1, 4.08% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36 <sup>◊</sup>	5,893,405	5,752,423
			CFMT LLC		
			2022-HB9, 3.25% (WAC) due 09/25/37 <sup>◊-3</sup>	5,566,789	5,454,130

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Lehman XS Trust Series			2007-7, 4.98% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 <sup>o</sup>	80,408	\$ 76,899
2007-2N, 4.62% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 02/25/37 <sup>o</sup>	4,162,540	\$ 3,842,820	Impac Secured Assets CMN Owner Trust		
2007-15N, 4.94% (1 Month Term SOFR + 0.61%, Rate Floor: 0.00%) due 08/25/37 <sup>o</sup>	1,033,603	1,006,032	2005-2, 4.94% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36 <sup>o</sup>	3,622,738	3,345,704
2006-10N, 4.86% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>o</sup>	250,661	228,453	GSA A Trust		
Morgan Stanley IXIS Real Estate Capital Trust			2007-3, 4.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47 <sup>o</sup>	10,315,724	2,743,983
2006-2, 4.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 <sup>o</sup>	15,738,314	5,009,303	ASG Resecuritization Trust		
WaMu Asset-Backed			2010-3, 5.01% (1 Month Term SOFR + 0.40%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 <sup>o,3</sup>	1,847,777	1,751,274
Certificates WaMu Series			C-BASS Mortgage Loan Trust		
2007-HE4, 4.61% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>o</sup>	4,324,000	3,206,744	2007-CB2, 3.53% due 02/25/37	2,400,173	1,420,823
2007-HE4, 4.69% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 <sup>o</sup>	3,105,491	1,779,856	Securitized Asset Backed Receivables LLC Trust		
CWABS Asset-Backed Certificates Trust			2006-WM4, 4.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 <sup>o</sup>	5,086,537	1,405,819
2006-12, 4.70% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 <sup>o</sup>	5,249,693	4,808,791	Morgan Stanley Capital I Incorporated Trust		
WaMu Mortgage Pass-Through Certificates Series Trust			2006-HE1, 5.02% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 <sup>o</sup>	1,337,142	1,293,843
2007-OA6, 5.45% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>o</sup>	3,876,913	3,232,428	Countrywide Asset-Backed Certificates		
2006-AR13, 5.52% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 <sup>o</sup>	1,253,489	1,073,216	2005-15, 3.55% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36 <sup>o</sup>	524,569	515,327
2006-AR11, 5.56% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 <sup>o</sup>	553,241	487,847	Alliance Bancorp Trust		
Deutsche Alt-A Securities			2007-OA1, 4.92% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 <sup>o</sup>	462,540	406,806
Mortgage Loan Trust Series			Impac Secured Assets Trust		
2006-AR4, 4.70% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 <sup>o</sup>	8,972,584	3,084,373	2006-2, 4.78% (1 Month Term SOFR + 0.45%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 <sup>o</sup>	389,732	363,454
2007-OA2, 5.41% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 <sup>o</sup>	1,914,013	1,704,079	Nomura Resecuritization Trust		
Credit-Based Asset Servicing and Securitization LLC			2015-4R, 3.07% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 <sup>o,3</sup>	302,015	292,193
2006-CB2, 3.51% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36 <sup>o</sup>	4,188,172	4,020,720	Structured Asset Investment Loan Trust		
GSA A Home Equity Trust			2004-BNC2, 5.64% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 12/25/34 <sup>o</sup>	173,286	172,092
2006-5, 4.80% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 03/25/36 <sup>o</sup>	11,822,015	3,811,364	2006-3, 4.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>o</sup>	116,984	112,436
			Residential Mortgage Loan Trust		
			2020-1, 2.68% (WAC) due 01/26/60 <sup>o,3</sup>	198,618	195,488
			Morgan Stanley Re-REMIC Trust		
			2010-R5, 16.90% due 06/26/36 <sup>3</sup>	83,415	79,814

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GreenPoint Mortgage Funding Trust			Life Mortgage Trust		
2006-AR1, 5.02% (1 Month Term			2021-BMR, 6.78% (1 Month Term		
SOFR + 0.69%, Rate Cap/Floor:			SOFR + 2.46%, Rate Floor:		
10.50%/0.58%) due 02/25/36 <sup>◊</sup>	82,389	\$ 72,355	2.35%) due 03/15/38 <sup>◊,3</sup>	13,650,000	\$ 13,373,422
<b>Total Residential Mortgage-</b>			2021-BMR, 6.18% (1 Month Term		
<b>Backed Securities</b>		<u>3,085,104,443</u>	SOFR + 1.86%, Rate Floor:		
<b>COMMERCIAL MORTGAGE-</b>			1.75%) due 03/15/38 <sup>◊,3</sup>	3,675,000	3,592,312
<b>BACKED SECURITIES - 1.3%</b>			Extended Stay America Trust		
BX Commercial Mortgage Trust			2021-ESH, 6.68% (1 Month Term		
2021-VOLT, 6.43% (1 Month			SOFR + 2.36%, Rate Floor:		
Term SOFR + 2.11%, Rate			2.25%) due 07/15/38 <sup>◊,3</sup>	10,826,880	10,813,346
Floor: 2.00%) due 09/15/36 <sup>◊,3</sup>	60,050,000	59,228,204	2021-ESH, 6.13% (1 Month Term		
2021-VOLT, 6.08% (1 Month			SOFR + 1.81%, Rate Floor:		
Term SOFR + 1.76%, Rate			1.70%) due 07/15/38 <sup>◊,3</sup>	5,586,670	5,579,687
Floor: 1.65%) due 09/15/36 <sup>◊,3</sup>	52,000,000	51,317,500	Citigroup Commercial Mortgage Trust		
2024-AIRC, 6.01% (1 Month			2019-GC43, 0.60% (WAC) due 11/10/52 <sup>◊,7</sup>	203,506,256	4,852,016
Term SOFR + 1.69%, Rate			2019-GC41, 1.03% (WAC) due 08/10/56 <sup>◊,7</sup>	96,092,400	3,174,902
Floor: 1.69%) due 08/15/39 <sup>◊,3</sup>	15,850,000	15,850,000	2015-GC35, 4.35% (WAC) due 11/10/48 <sup>◊</sup>	810,679	728,217
2024-AIRC, 6.46% (1 Month			2016-P4, 1.88% (WAC) due 07/10/49 <sup>◊,7</sup>	27,681,230	407,241
Term SOFR + 2.14%, Rate			2016-C2, 1.65% (WAC) due 08/10/49 <sup>◊,7</sup>	29,584,459	391,462
Floor: 2.14%) due 08/15/39 <sup>◊,3</sup>	11,400,000	11,392,875	2016-P5, 1.36% (WAC) due 10/10/49 <sup>◊,7</sup>	24,221,712	302,183
2024-AIR2, 5.81% (1 Month Term			2016-GC37, 1.64% (WAC) due 04/10/49 <sup>◊,7</sup>	18,554,263	140,081
SOFR + 1.49%, Rate Floor:			2016-C3, 0.91% (WAC) due 11/15/49 <sup>◊,7</sup>	8,853,798	91,660
1.49%) due 10/15/41 <sup>◊,3</sup>	10,000,000	10,000,000	2015-GC35, 0.71% (WAC) due 11/10/48 <sup>◊,7</sup>	27,375,632	35,421
2022-LP2, 6.28% (1 Month Term			2015-GC29, 0.95% (WAC) due 04/10/48 <sup>◊,7</sup>	4,667,227	47
SOFR + 1.96%, Rate Floor:			BENCHMARK Mortgage Trust		
1.96%) due 02/15/39 <sup>◊,3</sup>	4,410,000	4,392,084	2020-IG3, 3.13% (WAC) due 09/15/48 <sup>◊,3</sup>	5,232,000	3,088,724
2024-AIR2, 6.11% (1 Month Term			2019-B14, 0.74% (WAC) due 12/15/62 <sup>◊,7</sup>	99,601,638	2,202,252
SOFR + 1.79%, Rate Floor:			2018-B2, 0.45% (WAC) due 02/15/51 <sup>◊,7</sup>	89,807,882	879,902
1.79%) due 10/15/41 <sup>◊,3</sup>	3,800,000	3,797,625	2018-B6, 4.59% (WAC) due 10/10/51 <sup>◊</sup>	750,000	698,520
BX Trust			2018-B6, 0.40% (WAC) due 10/10/51 <sup>◊,7</sup>	58,037,541	528,896
2024-VLT4, 6.46% (1 Month Term			DBGS Mortgage Trust		
SOFR + 2.14%, Rate Floor:			2018-C1, 4.64% (WAC) due 10/15/51 <sup>◊</sup>	7,588,000	7,002,299
2.14%) due 07/15/29 <sup>◊,3</sup>	20,650,000	20,495,125	GS Mortgage Securities Trust		
2024-VLT4, 6.26% (1 Month Term			2020-GC45, 0.62% (WAC) due 02/13/53 <sup>◊,7</sup>	143,416,376	3,401,607
SOFR + 1.94%, Rate Floor:			2019-GC42, 0.81% (WAC) due 09/10/52 <sup>◊,7</sup>	64,287,258	1,842,691
1.94%) due 07/15/29 <sup>◊,3</sup>	17,150,000	17,032,094	2017-GS6, 1.00% (WAC) due 05/10/50 <sup>◊,7</sup>	39,845,664	626,473
SMRT			2017-GS6, 3.87% due 05/10/50	521,000	454,058
2022-MINI, 6.27% (1 Month			JPMDB Commercial Mortgage		
Term SOFR + 1.95%, Rate			Securities Trust		
Floor: 1.95%) due 01/15/39 <sup>◊,3</sup>	32,500,000	31,832,040	2016-C4, 3.64% (WAC) due 12/15/49 <sup>◊</sup>	2,650,000	2,455,810
JP Morgan Chase Commercial			2017-C7, 0.83% (WAC) due 10/15/50 <sup>◊,7</sup>	111,917,490	1,805,856
Mortgage Securities Trust			2016-C4, 0.70% (WAC) due 12/15/49 <sup>◊,7</sup>	71,054,930	584,498
2021-NYAH, 6.53% (1 Month			2016-C2, 1.47% (WAC) due 06/15/49 <sup>◊,7</sup>	22,383,016	207,703
Term SOFR + 2.20%, Rate			2017-C5, 0.84% (WAC) due 03/15/50 <sup>◊,7</sup>	7,162,058	73,570
Floor: 1.84%) due 06/15/38 <sup>◊,3</sup>	14,350,000	13,111,581	BMP Trust		
2016-JP3, 3.41% (WAC) due 08/15/49 <sup>◊</sup>	10,290,000	9,125,611	2024-MF23, 5.96% (1 Month		
2021-NYAH, 6.88% (1 Month			Term SOFR + 1.64%, Rate		
Term SOFR + 2.55%, Rate			Floor: 1.64%) due 06/15/41 <sup>◊,3</sup>	4,900,000	4,884,687
Floor: 2.19%) due 06/15/38 <sup>◊,3</sup>	8,000,000	7,109,592	GS Mortgage Securities Corporation Trust		
2016-JP3, 1.30% (WAC) due 08/15/49 <sup>◊,7</sup>	48,988,590	609,119	2020-DUNE, 5.94% (1 Month		
			Term SOFR + 1.61%, Rate		
			Floor: 1.35%) due 12/15/36 <sup>◊,3</sup>	3,463,607	3,425,202
			2020-DUNE, 6.49% (1 Month		
			Term SOFR + 2.16%, Rate		
			Floor: 1.90%) due 12/15/36 <sup>◊,3</sup>	923,628	896,355

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>Wells Fargo Commercial Mortgage Trust</b>					
2017-C38, 0.91% (WAC) due 07/15/50 <sup>◊,7</sup>	61,576,269	\$ 923,441			
2017-C42, 0.86% (WAC) due 12/15/50 <sup>◊,7</sup>	32,704,745	618,483			
2017-RB1, 1.19% (WAC) due 03/15/50 <sup>◊,7</sup>	32,179,269	615,680			
2016-BNK1, 1.71% (WAC) due 08/15/49 <sup>◊,7</sup>	33,245,561	564,865			
2017-RC1, 1.37% (WAC) due 01/15/60 <sup>◊,7</sup>	15,803,892	329,231			
2016-C35, 1.86% (WAC) due 07/15/48 <sup>◊,7</sup>	19,923,357	298,970			
2016-NXSS, 1.39% (WAC) due 01/15/59 <sup>◊,7</sup>	17,277,931	109,808			
2016-C37, 0.77% (WAC) due 12/15/49 <sup>◊,7</sup>	9,900,471	90,841			
2015-NXS4, 0.98% (WAC) due 12/15/48 <sup>◊,7</sup>	35,015,142	77,639			
2015-P2, 0.91% (WAC) due 12/15/48 <sup>◊,7</sup>	20,707,593	60,075			
2015-C30, 0.83% (WAC) due 09/15/58 <sup>◊,7</sup>	20,185,696	1,611			
2015-NXS1, 0.78% (WAC) due 05/15/48 <sup>◊,7</sup>	2,427,201	24			
<b>BANK</b>					
2020-BN25, 0.44% (WAC) due 01/15/63 <sup>◊,7</sup>	140,000,000	2,627,968			
2017-BNK6, 0.77% (WAC) due 07/15/60 <sup>◊,7</sup>	33,227,128	468,390			
2017-BNK4, 1.33% (WAC) due 05/15/50 <sup>◊,7</sup>	10,360,698	229,408			
<b>CSAIL Commercial Mortgage Trust</b>					
2019-C15, 0.99% (WAC) due 03/15/52 <sup>◊,7</sup>	84,922,540	2,594,715			
2016-C6, 1.85% (WAC) due 01/15/49 <sup>◊,7</sup>	4,644,236	42,743			
2015-C1, 0.18% (WAC) due 04/15/50 <sup>◊,7</sup>	3,333,242	33			
<b>COMM Mortgage Trust</b>					
2018-COR3, 0.44% (WAC) due 05/10/51 <sup>◊,7</sup>	194,936,377	2,266,642			
2015-CR27, 0.89% (WAC) due 10/10/48 <sup>◊,7</sup>	24,093,732	23,595			
2015-CR26, 0.88% (WAC) due 10/10/48 <sup>◊,7</sup>	65,159,801	11,885			
2015-CR24, 0.67% (WAC) due 08/10/48 <sup>◊,7</sup>	33,234,728	332			
2015-CR23, 0.82% (WAC) due 05/10/48 <sup>◊,7</sup>	2,771,930	28			
<b>UBS Commercial Mortgage Trust</b>					
2017-C2, 1.06% (WAC) due 08/15/50 <sup>◊,7</sup>	36,688,314	694,928			
2017-C5, 1.13% (WAC) due 11/15/50 <sup>◊,7</sup>	36,400,855	681,031			
<b>BBCMS Mortgage Trust</b>					
2018-C2, 0.75% (WAC) due 12/15/51 <sup>◊,7</sup>	55,942,522	1,210,775			
<b>CD Mortgage Trust</b>					
2017-CD6, 0.89% (WAC) due 11/13/50 <sup>◊,7</sup>	35,576,321	592,588			
2016-CD1, 1.33% (WAC) due 08/10/49 <sup>◊,7</sup>	27,740,294	238,478			
2016-CD2, 0.53% (WAC) due 11/10/49 <sup>◊,7</sup>	29,107,814	135,378			
<b>CD Commercial Mortgage Trust</b>					
2017-CD4, 1.22% (WAC) due 05/10/50 <sup>◊,7</sup>	24,637,542	465,519			
2017-CD3, 0.93% (WAC) due 02/10/50 <sup>◊,7</sup>	28,871,363	380,692			
<b>CGMS Commercial Mortgage Trust</b>					
2017-B1, 0.72% (WAC) due 08/15/50 <sup>◊,7</sup>	57,671,441	784,960			
<b>JPMCC Commercial Mortgage Securities Trust</b>					
2017-JP6, 1.01% (WAC) due 07/15/50 <sup>◊,7</sup>	46,187,227	664,505			
<b>Bank of America Merrill Lynch Commercial Mortgage Trust</b>					
2017-BNK3, 1.00% (WAC) due 02/15/50 <sup>◊,7</sup>	20,628,250	276,202			
2016-UB10, 1.72% (WAC) due 07/15/49 <sup>◊,7</sup>	1,486,793	12,430			
<b>DBJPM Mortgage Trust</b>					
2017-C6, 0.95% (WAC) due 06/10/50 <sup>◊,7</sup>	17,062,384	\$ 267,330			
<b>Morgan Stanley Capital I Trust</b>					
2016-UBS9, 4.59% (WAC) due 03/15/49 <sup>◊</sup>	275,000	250,546			
<b>CFCRE Commercial Mortgage Trust</b>					
2016-C3, 0.95% (WAC) due 01/10/48 <sup>◊,7</sup>	37,934,025	123,316			
<b>SG Commercial Mortgage Securities Trust</b>					
2016-C5, 1.82% (WAC) due 10/10/48 <sup>◊,7</sup>	4,346,988	62,946			
<b>Morgan Stanley Bank of America Merrill Lynch Trust</b>					
2015-C27, 0.83% (WAC) due 12/15/47 <sup>◊,7</sup>	52,793,461	46,944			
<b>JPMBB Commercial Mortgage Securities Trust</b>					
2015-C27, 0.82% (WAC) due 02/15/48 <sup>◊,7</sup>	13,040,609	130			
<b>Total Commercial Mortgage- Backed Securities</b>					<u>352,679,655</u>
<b>MILITARY HOUSING - 0.7%</b>					
<b>Freddie Mac Military Housing Bonds Resecuritization Trust Certificates</b>					
2015-R1, 4.65% (WAC) due 11/25/55 <sup>◊,9</sup>	108,389,657	95,771,265			
2015-R1, 4.45% (WAC) due 11/25/52 <sup>◊,3</sup>	20,107,500	18,238,343			
2015-R1, 4.31% (WAC) due 10/25/52 <sup>◊,3</sup>	12,972,791	10,983,666			
2015-R1, 0.70% (WAC) due 11/25/55 <sup>◊,7,9</sup>	162,875,990	9,240,281			
<b>Capmark Military Housing Trust</b>					
2006-RILY, 6.15% due 07/10/51 <sup>†††,3</sup>	12,275,835	10,940,282			
2007-AETC, 5.75% due 02/10/52 <sup>†††,3</sup>	6,977,579	6,076,764			
<b>2006-RILY, 4.80% (1 Month Term SOFR + 0.48%, Rate Floor: 0.37%) due 07/10/51<sup>◊,†††,3</sup></b>					
	6,612,320	4,621,217			
<b>2007-ROBS, 6.06% due 10/10/52<sup>†††,3</sup></b>					
	4,425,781	3,906,784			
<b>2007-AET2, 6.06% due 10/10/52<sup>†††,3</sup></b>					
	2,907,501	2,792,614			
<b>GMAC Commercial Mortgage Asset Corp.</b>					
2007-HCKM, 6.11% due 08/10/52 <sup>†††,3</sup>	21,000,445	19,245,980			
2005-DRUM, 5.47% due 05/10/50 <sup>†††,3</sup>	4,235,547	3,734,231			
2005-BLIS, 5.25% due 07/10/50 <sup>†††,3</sup>	2,500,000	2,035,060			
<b>Total Military Housing</b>					<u>187,586,487</u>
<b>Total Collateralized Mortgage Obligations (Cost \$11,584,136,295)</b>					<u>11,334,310,435</u>
<b>CORPORATE BONDS<sup>††</sup> - 28.6%</b>					
<b>FINANCIAL - 13.5%</b>					
<b>Pershing Square Holdings Ltd.</b>					
3.25% due 10/01/31 <sup>3</sup>	101,800,000	89,289,317			
3.25% due 11/15/30	53,530,000	47,826,852			
<b>CoStar Group, Inc.</b>					
2.80% due 07/15/30 <sup>3</sup>	91,480,000	81,440,179			
<b>Wilton RE Ltd.</b>					
6.00% <sup>3,10,11</sup>	80,224,000	79,324,844			
<b>Morgan Stanley</b>					
6.63% due 11/01/34 <sup>11</sup>	21,862,000	23,845,723			
5.94% due 02/07/39 <sup>11</sup>	23,310,000	23,528,075			
5.52% due 11/19/55 <sup>11</sup>	19,150,000	18,707,611			
5.83% due 04/19/35 <sup>11</sup>	9,625,000	9,974,059			
<b>GLP Capital Limited Partnership / GLP Financing II, Inc.</b>					
4.00% due 01/15/31	55,868,000	52,081,574			

## TOTAL RETURN BOND FUND

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
5.30% due 01/15/29	15,867,000	\$ 15,889,579	3.95% due 05/15/60 <sup>3</sup>	4,064,000	\$ 2,768,587
3.25% due 01/15/32	4,150,000	3,592,063	LPL Holdings, Inc.		
4.00% due 01/15/30	475,000	449,016	6.00% due 05/20/34	23,920,000	24,412,591
Host Hotels & Resorts, LP			4.00% due 03/15/29 <sup>3</sup>	15,257,000	14,612,947
3.50% due 09/15/30	44,753,000	41,003,734	4.38% due 05/15/31 <sup>3</sup>	9,541,000	9,078,038
2.90% due 12/15/31	20,200,000	17,513,646	5.65% due 03/15/35	250,000	247,559
5.70% due 07/01/34	12,075,000	12,081,140	Macquarie Group Ltd.		
United Wholesale Mortgage LLC			2.69% due 06/23/32 <sup>3,11</sup>	31,550,000	27,471,663
5.50% due 04/15/29 <sup>3</sup>	46,832,000	45,151,598	2.87% due 01/14/33 <sup>3,11</sup>	17,431,000	14,997,846
5.50% due 11/15/25 <sup>3</sup>	23,739,000	23,674,010	1.63% due 09/23/27 <sup>3,11</sup>	4,125,000	3,946,770
Jefferies Financial Group, Inc.			Nationwide Mutual Insurance Co.		
2.75% due 10/15/32	40,642,000	33,586,288	4.35% due 04/30/50 <sup>3</sup>	60,506,000	46,327,772
2.63% due 10/15/31	27,400,000	23,163,392	Blue Owl Capital GP LLC		
6.20% due 04/14/34	9,080,000	9,255,474	7.21% due 08/22/43 <sup>†††</sup>	28,550,000	29,721,241
6.25% due 01/15/36	1,000,000	1,024,445	7.11% due 08/22/43 <sup>†††</sup>	15,200,000	15,535,118
FS KKR Capital Corp.			Brookfield Finance, Inc.		
2.63% due 01/15/27	35,801,000	34,171,129	5.81% due 03/03/55	12,635,000	12,325,901
3.25% due 07/15/27	30,100,000	28,810,227	5.68% due 01/15/35	9,400,000	9,615,772
Nippon Life Insurance Co.			4.70% due 09/20/47	9,790,000	8,319,823
2.75% due 01/21/51 <sup>3,11</sup>	45,350,000	39,150,514	3.50% due 03/30/51	9,526,000	6,559,870
5.95% due 04/16/54 <sup>3,11</sup>	13,950,000	14,030,338	3.63% due 02/15/52	9,380,000	6,558,552
2.90% due 09/16/51 <sup>3,11</sup>	10,380,000	8,940,885	6.35% due 01/05/34	1,640,000	1,746,725
Safehold GL Holdings LLC			Jefferies Finance LLC / JFIN		
2.80% due 06/15/31	28,877,000	25,347,939	Company-Issuer Corp.		
2.85% due 01/15/32	27,008,000	23,224,983	5.00% due 08/15/28 <sup>3</sup>	39,650,000	37,276,745
6.10% due 04/01/34	10,480,000	10,786,106	6.63% due 10/15/31 <sup>3</sup>	6,850,000	6,777,355
5.65% due 01/15/35	1,370,000	1,363,974	Lazard Group LLC		
First American Financial Corp.			6.00% due 03/15/31	42,290,000	43,946,655
4.00% due 05/15/30	40,891,000	39,000,838	Bain Capital, LP		
5.45% due 09/30/34	10,620,000	10,391,103	3.41% due 04/15/41 <sup>†††</sup>	36,000,000	26,623,575
2.40% due 08/15/31	11,875,000	10,018,546	3.72% due 04/15/42 <sup>†††</sup>	20,300,000	15,427,936
Rocket Mortgage LLC / Rocket			American National Group, Inc.		
Mortgage Company-Issuer, Inc.			5.75% due 10/01/29	30,960,000	31,212,716
3.88% due 03/01/31 <sup>3</sup>	46,892,000	42,005,848	5.00% due 06/15/27	8,142,000	8,139,948
2.88% due 10/15/26 <sup>3</sup>	17,717,000	16,980,648	6.14% due 06/13/32 <sup>3</sup>	2,000,000	2,027,391
Global Atlantic Finance Co.			OneMain Finance Corp.		
4.70% due 10/15/51 <sup>3,11</sup>	35,662,000	34,367,857	7.13% due 03/15/26	18,872,000	19,148,879
7.95% due 06/15/33 <sup>3</sup>	12,224,000	13,781,052	6.63% due 05/15/29	9,925,000	9,943,550
6.75% due 03/15/54 <sup>3</sup>	8,146,000	8,269,383	7.50% due 05/15/31	8,250,000	8,395,117
National Australia Bank Ltd.			3.88% due 09/15/28	2,270,000	2,099,119
5.90% due 01/14/36 <sup>3,11</sup>	23,750,000	24,100,038	7.13% due 11/15/31	1,125,000	1,131,687
2.99% due 05/21/31 <sup>3</sup>	14,525,000	12,807,978	F&G Global Funding		
3.35% due 01/12/37 <sup>3,11</sup>	14,550,000	12,758,602	5.88% due 01/16/30 <sup>3</sup>	37,865,000	38,519,848
2.33% due 08/21/30 <sup>3</sup>	7,498,000	6,522,925	2.00% due 09/20/28 <sup>3</sup>	800,000	721,687
Macquarie Bank Ltd.			BPCE S.A.		
3.62% due 06/03/30 <sup>3</sup>	59,035,000	54,695,806	5.88% due 01/14/31 <sup>3,11</sup>	20,000,000	20,481,953
Standard Chartered plc			7.00% due 10/19/34 <sup>3,11</sup>	10,000,000	10,889,302
5.01% due 10/15/30 <sup>3,11</sup>	53,518,000	53,428,710	5.94% due 05/30/35 <sup>3,11</sup>	7,750,000	7,806,186
4.64% due 04/01/31 <sup>3,11</sup>	1,000,000	978,843	Dyal Capital Partners IV		
Maple Grove Funding Trust I			3.65% due 02/22/41 <sup>†††</sup>	41,800,000	37,404,291
4.16% due 08/15/51 <sup>3</sup>	77,700,000	53,750,001	Old Republic International Corp.		
Fairfax Financial Holdings Ltd.			5.75% due 03/28/34	35,220,000	36,050,488
3.38% due 03/03/31	43,473,000	39,619,564	Sumitomo Life Insurance Co.		
5.63% due 08/16/32	13,100,000	13,379,589	3.38% due 04/15/81 <sup>3,11</sup>	39,900,000	35,590,968
Liberty Mutual Group, Inc.			CNO Financial Group, Inc.		
4.30% due 02/01/61 <sup>3</sup>	74,981,000	46,678,580	6.45% due 06/15/34	23,390,000	24,391,896
4.13% due 12/15/51 <sup>3,11</sup>	3,600,000	3,446,942	5.25% due 05/30/29	11,125,000	11,140,806

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TPG Operating Group II, LP			Iron Mountain, Inc.		
5.88% due 03/05/34	34,270,000	\$ 35,083,141	4.50% due 02/15/31 <sup>3</sup>	18,937,000	\$ 17,359,308
Nuveen LLC			5.63% due 07/15/32 <sup>3</sup>	6,311,000	6,033,317
5.85% due 04/15/34 <sup>3</sup>	25,425,000	26,013,594	4.88% due 09/15/27 <sup>3</sup>	1,938,000	1,898,575
5.55% due 01/15/30 <sup>3</sup>	8,075,000	8,325,854	5.25% due 07/15/30 <sup>3</sup>	74,000	70,954
CBS Studio Center			Jane Street Group / JSG Finance, Inc.		
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/09/25 <sup>o,†††</sup>	34,100,000	34,048,811	7.13% due 04/30/31 <sup>3</sup>	24,480,000	25,147,814
Equitable Holdings, Inc.			Dyal Capital Partners III		
6.70% due 03/28/55 <sup>11</sup>	33,775,000	33,514,115	4.40% due 06/15/40 <sup>†††</sup>	26,750,000	25,131,940
UBS Group AG			Trustage Financial Group, Inc.		
3.09% due 05/14/32 <sup>3,11</sup>	33,400,000	29,733,083	4.63% due 04/15/32 <sup>3</sup>	26,450,000	24,774,636
4.28% due 01/09/28 <sup>3</sup>	3,350,000	3,308,055	AmFam Holdings, Inc.		
Stewart Information Services Corp.			2.81% due 03/11/31 <sup>3</sup>	19,525,000	16,177,673
3.60% due 11/15/31	36,711,000	32,806,018	3.83% due 03/11/51 <sup>3</sup>	13,118,000	8,301,046
Commonwealth Bank of Australia			Hunt Companies, Inc.		
5.93% due 03/14/46 <sup>3,11</sup>	29,470,000	29,170,267	5.25% due 04/15/29 <sup>3</sup>	25,121,000	24,009,999
3.61% due 09/12/34 <sup>3,11</sup>	3,550,000	3,321,164	OneAmerica Financial Partners, Inc.		
Beacon Funding Trust			4.25% due 10/15/50 <sup>3</sup>	31,390,000	23,728,791
6.27% due 08/15/54 <sup>3</sup>	31,900,000	31,797,038	QTS Good News Facility		
Bank of America Corp.			7.39% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28 <sup>o,†††</sup>	23,491,735	23,491,735
5.74% due 02/12/36 <sup>11</sup>	16,850,000	16,817,807	Aon North America, Inc.		
5.52% due 10/25/35 <sup>11</sup>	10,000,000	9,811,487	5.45% due 03/01/34	22,300,000	22,706,353
3.56% due 04/23/27 <sup>11</sup>	3,350,000	3,313,688	Ardonagh Finco Ltd.		
MetLife, Inc.			6.88% due 02/15/31 <sup>3</sup>	EUR 15,000,000	16,556,650
6.35% due 03/15/55 <sup>11</sup>	28,930,000	28,986,703	7.75% due 02/15/31 <sup>3</sup>	5,300,000	5,398,872
Societe Generale S.A.			200 Park Funding Trust		
3.34% due 01/21/33 <sup>3,11</sup>	22,830,000	19,869,309	5.74% due 02/15/55 <sup>3</sup>	22,000,000	21,830,457
6.07% due 01/19/35 <sup>3,11</sup>	8,750,000	8,885,354	Brown & Brown, Inc.		
Farmers Insurance Exchange			5.65% due 06/11/34	21,200,000	21,571,656
7.00% due 10/15/64 <sup>3,11</sup>	28,140,000	28,725,598	2.38% due 03/15/31	57,000	48,931
Capital One Financial Corp.			Enstar Group Ltd.		
6.38% due 06/08/34 <sup>11</sup>	22,450,000	23,464,327	7.50% due 04/01/45 <sup>3,11</sup>	16,125,000	16,326,047
6.05% due 02/01/35 <sup>11</sup>	2,570,000	2,624,092	3.10% due 09/01/31	3,840,000	3,310,260
5.88% due 07/26/35 <sup>11</sup>	2,280,000	2,301,949	4.95% due 06/01/29	1,250,000	1,242,925
VICI Properties, LP			Lloyds Banking Group plc		
5.63% due 04/01/35	28,500,000	28,338,762	5.99% due 11/26/35 <sup>11</sup>	17,200,000	17,268,560
HSBC Holdings plc			3.75% due 03/18/28 <sup>11</sup>	3,460,000	3,400,168
5.13% due 03/03/31 <sup>11</sup>	15,700,000	15,748,529	Corebridge Life Holdings, Inc.		
6.16% due 03/09/29 <sup>11</sup>	8,700,000	9,016,529	8.13% due 03/15/46 <sup>3</sup>	17,100,000	20,383,765
5.29% due 11/19/30 <sup>11</sup>	3,290,000	3,324,082	Ares Finance Company II LLC		
Americo Life, Inc.			3.25% due 06/15/30 <sup>3</sup>	21,488,000	20,021,648
3.45% due 04/15/31 <sup>3</sup>	32,364,000	28,020,920	BNP Paribas S.A.		
Dai-ichi Life Insurance Company Ltd.			5.50% due 05/20/30 <sup>3,11</sup>	15,990,000	16,272,874
6.20% <sup>3,10,11</sup>	27,750,000	27,837,302	5.79% due 01/13/33 <sup>3,11</sup>	3,270,000	3,343,438
PennyMac Financial Services, Inc.			PartnerRe Finance B LLC		
5.38% due 10/15/25 <sup>3</sup>	27,311,000	27,247,415	4.50% due 10/01/50 <sup>11</sup>	21,056,000	19,563,319
Meiji Yasuda Life Insurance Co.			Markel Group, Inc.		
6.10% due 06/11/55 <sup>3,11</sup>	22,800,000	22,719,831	6.00% due 05/16/54	18,900,000	19,057,909
5.80% due 09/11/54 <sup>3,11</sup>	4,093,000	4,039,451	Swiss Re Finance Luxembourg S.A.		
Reinsurance Group of America, Inc.			5.00% due 04/02/49 <sup>3,11</sup>	18,300,000	18,104,190
5.75% due 09/15/34	20,050,000	20,394,325	Brookfield Capital Finance LLC		
6.65% due 09/15/55 <sup>11</sup>	6,190,000	6,094,984	6.09% due 06/14/33	16,800,000	17,646,641
Westpac Banking Corp.			Equinix Europe 2 Financing Corporation LLC		
3.02% due 11/18/36 <sup>11</sup>	15,650,000	13,505,886	5.50% due 06/15/34	16,600,000	16,915,562
3.13% due 11/18/41	12,214,000	8,879,244			
2.67% due 11/15/35 <sup>11</sup>	4,467,000	3,876,140			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fortitude Group Holdings LLC 6.25% due 04/01/30 <sup>3</sup>	16,600,000	\$ 16,781,729	Encore Capital Group, Inc. 8.50% due 05/15/30 <sup>3</sup>	9,950,000	\$ 10,255,080
ABN AMRO Bank N.V. 2.47% due 12/13/29 <sup>3,11</sup>	18,000,000	16,590,655	RenaissanceRe Holdings Ltd. 5.80% due 04/01/35	9,900,000	10,139,290
RGA Global Funding 5.50% due 01/11/31 <sup>3</sup>	12,750,000	13,104,367	Blue Owl Finance LLC 6.25% due 04/18/34	9,880,000	10,118,629
5.05% due 12/06/31 <sup>3</sup>	2,700,000	2,697,425	Assurant, Inc. 2.65% due 01/15/32	10,021,000	8,469,216
JPMorgan Chase & Co. 2.96% due 05/13/31 <sup>11</sup>	17,276,000	15,709,022	6.75% due 02/15/34	1,450,000	1,579,425
QBE Insurance Group Ltd. 5.88% <sup>3,10,11</sup>	15,700,000	15,672,859	Penn Mutual Life Insurance Co. 3.80% due 04/29/61 <sup>3</sup>	14,970,000	9,837,630
Prudential Financial, Inc. 3.70% due 10/01/50 <sup>11</sup>	17,139,000	15,465,779	Swiss RE Subordinated Finance plc 6.19% due 04/01/46 <sup>3,11</sup>	9,800,000	9,808,164
KKR Group Finance Company VIII LLC 3.50% due 08/25/50 <sup>3</sup>	22,210,000	15,169,697	KKR Group Finance Company X LLC 3.25% due 12/15/51 <sup>3</sup>	15,150,000	9,631,852
Globe Life, Inc. 5.85% due 09/15/34	9,810,000	10,045,659	Galaxy Bidco Ltd. 8.13% due 12/19/29 <sup>3</sup>	GBP 7,200,000	9,565,894
2.15% due 08/15/30	5,510,000	4,774,697	Citigroup, Inc. 6.02% due 01/24/36 <sup>11</sup>	9,400,000	9,489,779
Kennedy-Wilson, Inc. 4.75% due 03/01/29	15,662,000	14,340,094	Credit Agricole S.A. 5.34% due 01/10/30 <sup>3,11</sup>	6,050,000	6,138,517
4.75% due 02/01/30	81,000	72,448	5.59% (SOFR + 1.21%) due 09/11/28 <sup>0,3</sup>	3,280,000	3,306,472
GA Global Funding Trust 2.90% due 01/06/32 <sup>3</sup>	16,400,000	14,202,668	Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,031,000	8,992,853
ING Groep N.V. 5.53% due 03/25/36 <sup>11</sup>	10,300,000	10,311,780	Accident Fund Insurance Company of America 8.50% due 08/01/32 <sup>3</sup>	9,000,000	8,955,083
4.86% due 03/25/29 <sup>11</sup>	3,360,000	3,372,193	Aretec Group, Inc. 10.00% due 08/15/30 <sup>3</sup>	8,275,000	8,884,015
NatWest Group plc 6.02% due 03/02/34 <sup>11</sup>	11,740,000	12,239,115	Kemper Corp. 2.40% due 09/30/30	10,006,000	8,680,175
4.45% due 05/08/30 <sup>11</sup>	1,100,000	1,078,412	Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer 6.50% due 10/01/31 <sup>3</sup>	8,600,000	8,442,481
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	11,900,000	10,157,039	Five Corners Funding Trust III 5.79% due 02/15/33 <sup>3</sup>	7,550,000	7,788,265
5.76% (SOFR + 1.17%) due 07/09/29 <sup>0</sup>	3,020,000	3,047,905	CNO Global Funding 1.75% due 10/07/26 <sup>3</sup>	7,400,000	7,089,523
VFH Parent LLC / Valor Company-Issuer, Inc. 7.50% due 06/15/31 <sup>3</sup>	12,675,000	13,024,538	Ohana Military Communities LLC 5.56% due 10/01/36 <sup>3</sup>	3,820,000	3,815,829
SLM Corp. 3.13% due 11/02/26	9,132,000	8,821,978	5.78% due 10/01/36 <sup>3</sup>	2,200,000	2,234,936
6.50% due 01/31/30	4,000,000	4,104,400	Dyal Capital Partners III (A), LP 6.55% due 06/15/44 <sup>11</sup>	5,880,000	5,905,811
Goldman Sachs Group, Inc. 6.13% <sup>10,11</sup>	9,350,000	9,145,426	Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 <sup>3</sup>	5,732,991	4,844,916
4.02% due 10/31/38 <sup>11</sup>	3,870,000	3,323,493	5.24% due 08/01/50 <sup>3</sup>	1,052,876	972,308
American National Global Funding 5.55% due 01/28/30 <sup>3</sup>	12,225,000	12,450,156	Western & Southern Life Insurance Co. 3.75% due 04/28/61 <sup>3</sup>	8,263,000	5,704,253
Ryan Specialty LLC 5.88% due 08/01/32 <sup>3</sup>	11,325,000	11,185,512	Belvoir Land LLC 5.60% due 12/15/35 <sup>3</sup>	5,600,000	5,484,444
Australia & New Zealand Banking Group Ltd. 5.20% due 09/30/35 <sup>3,11</sup>	10,000,000	9,662,316	Deloitte LLP 7.33% due 11/20/26 <sup>11</sup>	4,800,000	4,957,546
2.57% due 11/25/35 <sup>3,11</sup>	1,600,000	1,382,762	Demeter Investments BV 5.63% due 08/15/52	4,900,000	4,900,000
Atlantic Marine Corporations Communities LLC 5.34% due 12/01/50 <sup>3</sup>	10,677,623	9,999,914	Manulife Financial Corp. 4.06% due 02/24/32 <sup>11</sup>	4,815,000	4,734,003
5.37% due 12/01/50 <sup>3</sup>	725,014	630,348			
Selective Insurance Group, Inc. 5.90% due 04/15/35	10,410,000	10,497,287			
Mutual of Omaha Insurance Co. 6.14% due 01/16/64 <sup>3,11</sup>	10,150,000	10,317,677			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>3</sup>	4,710,000	\$ 4,721,964	6.94% due 11/07/33	1,000,000	\$ 1,113,020
Royal Bank of Canada 4.72% due 03/27/28 <sup>11</sup>	3,120,000	3,128,397	DNB Bank ASA 5.55% (SOFR + 1.06%) due 11/05/30 <sup>◊,3</sup>	3,060,000	3,077,595
5.54% (SOFR Compounded Index + 0.86%) due 10/18/28 <sup>◊</sup>	1,530,000	1,534,738	Bank of Nova Scotia 5.72% (SOFR Compounded Index + 1.08%) due 08/01/29 <sup>◊</sup>	3,060,000	3,075,493
Brookfield Finance LLC / Brookfield Finance, Inc. 3.45% due 04/15/50	6,852,000	4,647,366	American Express Co. 5.39% (SOFR + 1.02%) due 01/30/31 <sup>◊</sup>	3,060,000	3,072,195
Dyal Capital Partners III (B), LP 6.55% due 06/15/44 <sup>†††</sup>	4,620,000	4,639,939	Swedbank AB 5.40% (SOFR + 1.03%) due 11/20/29 <sup>◊,3</sup>	3,020,000	3,052,741
Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,550,495	Barclays plc 5.83% (SOFR + 1.49%) due 03/12/28 <sup>◊</sup>	3,010,000	3,050,299
DaVinciRe Holdings Ltd. 5.95% due 04/15/35 <sup>3</sup>	4,400,000	4,411,033	Sumitomo Mitsui Trust Bank Ltd. 5.88% (SOFR + 0.98%) due 09/10/27 <sup>◊,3</sup>	3,020,000	3,050,257
CBRE Services, Inc. 5.95% due 08/15/34	3,500,000	3,659,392	Citibank North America 5.10% (SOFR + 0.71%) due 11/19/27 <sup>◊</sup>	3,030,000	3,037,814
HS Wildcat LLC 3.83% due 12/31/50 <sup>†††</sup>	4,938,396	3,609,257	Nationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 <sup>3</sup>	2,780,000	2,768,377
UWM Holdings LLC 6.63% due 02/01/30 <sup>3</sup>	3,500,000	3,471,412	Fidelity National Financial, Inc. 2.45% due 03/15/31	3,130,000	2,695,000
VICI Properties Limited Partnership / VICI Note Company, Inc. 4.13% due 08/15/30 <sup>3</sup>	3,600,000	3,388,822	KKR Group Finance Company III LLC 5.13% due 06/01/44 <sup>3</sup>	2,710,000	2,451,843
Bank of New York Mellon Corp. 5.06% due 07/22/32 <sup>11</sup>	3,350,000	3,385,201	Aurora Military Housing LLC 5.82% due 07/15/34 <sup>3</sup>	2,116,841	2,133,036
Brighthouse Financial Global Funding 5.65% due 06/10/29 <sup>3</sup>	3,330,000	3,384,335	Jackson Financial, Inc. 4.00% due 11/23/51	3,110,000	2,125,235
Canadian Imperial Bank of Commerce 4.86% due 03/30/29 <sup>11</sup>	3,370,000	3,382,040	Ares Finance Company IV LLC 3.65% due 02/01/52 <sup>3</sup>	2,450,000	1,749,466
Belrose Funding Trust 2.33% due 08/15/30 <sup>3</sup>	3,860,000	3,366,243	Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 <sup>3</sup>	1,617,000	1,492,983
Mizuho Financial Group, Inc. 5.42% due 05/13/36 <sup>11</sup>	3,340,000	3,362,450	Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 <sup>3</sup>	2,150,000	1,416,168
Athene Global Funding 2.67% due 06/07/31 <sup>3</sup>	2,880,000	2,490,036	Fort Moore Family Communities LLC 6.09% due 01/15/51 <sup>3</sup>	1,530,066	1,346,059
5.63% (SOFR Compounded Index + 1.21%) due 03/25/27 <sup>◊,3</sup>	500,000	503,250	Fort Knox Military Housing Privatization Project 4.77% (1 Month Term SOFR + 0.45%) due 02/15/52 <sup>◊,3</sup>	1,613,561	1,280,630
2.65% due 10/04/31 <sup>3</sup>	400,000	342,947	Midwest Family Housing LLC 5.58% due 01/01/51 <sup>3</sup>	1,250,078	1,069,309
BGC Group, Inc. 8.00% due 05/25/28	3,120,000	3,331,052	Citizens Financial Group, Inc. 6.65% due 04/25/35 <sup>11</sup>	900,000	957,651
Deutsche Bank AG NY 3.55% due 09/18/31 <sup>11</sup>	3,610,000	3,319,322	Pacific Beacon LLC 5.51% due 07/15/36 <sup>3</sup>	500,000	493,494
Nordea Bank Abp 5.40% (SOFR + 1.02%) due 09/10/29 <sup>◊,3</sup>	3,280,000	3,310,884	Atlas Mara Ltd. 8.00% due 12/31/21 <sup>†††,9,12</sup>	542,348	1
Wells Fargo & Co. 3.07% due 04/30/41 <sup>11</sup>	4,440,000	3,308,894	<b>Total Financial</b>		<u>3,747,647,437</u>
Skandinaviska Enskilda Banken AB 5.27% (SOFR + 0.89%) due 03/05/27 <sup>◊,3</sup>	3,270,000	3,299,855	<b>INDUSTRIAL - 3.2%</b>		
SiriusPoint Ltd. 7.00% due 04/05/29	3,150,000	3,288,766	AP Grange Holdings 6.50% due 03/20/45 <sup>†††</sup>	155,100,000	155,875,500
Pine Street Trust III 6.22% due 05/15/54 <sup>3</sup>	3,200,000	3,276,396	5.00% due 03/20/45 <sup>†††</sup>	16,400,000	16,400,000
Intesa Sanpaolo SpA 7.80% due 11/28/53 <sup>3</sup>	2,800,000	3,241,255	Homestead Spe Issuer LLC 7.21% due 04/01/55 <sup>†††</sup>	62,000,000	62,969,894
Banco Santander S.A. 5.42% (SOFR + 1.12%) due 07/15/28 <sup>◊</sup>	2,000,000	2,009,984	TD SYNEX Corp. 2.65% due 08/09/31	34,240,000	29,239,197

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.38% due 08/09/28	15,581,000	\$ 14,388,516	Sonoco Products Co.		
6.10% due 04/12/34	11,960,000	12,301,104	5.00% due 09/01/34	9,000,000	\$ 8,607,571
Boeing Co.			Sealed Air Corp.		
6.53% due 05/01/34	35,895,000	38,460,999	6.50% due 07/15/32 <sup>3</sup>	8,500,000	8,603,307
6.86% due 05/01/54	7,175,000	7,793,454	QTS Irving DC3 LLC		
3.75% due 02/01/50	10,492,000	7,353,918	5.96% due 07/09/29 <sup>†††</sup>	7,000,000	7,155,071
Builders FirstSource, Inc.			Norfolk Southern Corp.		
6.38% due 03/01/34 <sup>3</sup>	52,000,000	51,600,094	4.10% due 05/15/21	9,100,000	6,469,016
FLNG Liquefaction 3 LLC			AP Grange Holdings LLC		
3.08% due 06/30/39 <sup>†††</sup>	59,199,135	48,582,871	6.50% due 03/20/45 <sup>†††</sup>	6,352,189	6,352,189
Vontier Corp.			Wrangler Holdco Corp.		
2.95% due 04/01/31	38,322,000	33,262,166	6.63% due 04/01/32 <sup>3</sup>	5,900,000	6,007,062
2.40% due 04/01/28	14,150,000	13,052,480	Virgin Media Vendor		
Flowserve Corp.			Financing Notes III DAC		
3.50% due 10/01/30	17,421,000	16,057,757	4.88% due 07/15/28	GBP 5,000,000	5,986,823
2.80% due 01/15/32	17,350,000	14,840,100	Amazon.com, Inc.		
Berry Global, Inc.			2.65% due 10/10/42 <sup>†††</sup>	6,488,285	5,277,868
5.80% due 06/15/31	20,700,000	21,506,556	Enpro, Inc.		
5.65% due 01/15/34	9,050,000	9,181,745	5.75% due 10/15/26	5,007,000	4,999,302
TransDigm, Inc.			Mueller Water Products, Inc.		
6.00% due 01/15/33 <sup>3</sup>	16,200,000	15,943,025	4.00% due 06/15/29 <sup>3</sup>	5,216,000	4,845,858
6.63% due 03/01/32 <sup>3</sup>	7,300,000	7,393,034	EnerSys		
6.88% due 12/15/30 <sup>3</sup>	5,375,000	5,492,148	6.63% due 01/15/32 <sup>3</sup>	4,725,000	4,798,152
Cliffwater Corporate Lending Fund			GATX Corp.		
6.77% due 08/04/28 <sup>†††</sup>	22,700,000	23,461,742	6.05% due 06/05/54	4,428,000	4,456,125
Mauser Packaging Solutions Holding Co.			4.70% due 04/01/29	125,000	124,598
7.88% due 04/15/27 <sup>3</sup>	23,759,000	23,283,820	Genesee & Wyoming, Inc.		
Smurfit Kappa Treasury ULG			6.25% due 04/15/32 <sup>3</sup>	4,425,000	4,421,523
5.44% due 04/03/34 <sup>3</sup>	22,000,000	22,135,250	Hexcel Corp.		
Stadco LA LLC			5.88% due 02/26/35	3,475,000	3,540,506
3.75% due 05/15/56 <sup>†††</sup>	31,000,000	21,629,144	Hope Gas Holdings LLC		
Trinity Industries, Inc.			5.99% due 09/01/33 <sup>†††</sup>	3,000,000	2,948,619
7.75% due 07/15/28 <sup>3</sup>	13,225,000	13,710,106	Ball Corp.		
Graphic Packaging International LLC			6.88% due 03/15/28	2,765,000	2,827,398
6.38% due 07/15/32 <sup>3</sup>	13,025,000	13,054,710	GrafTech Global Enterprises, Inc.		
Crown Americas LLC / Crown			9.88% due 12/23/29 <sup>3</sup>	3,100,000	2,433,500
Americas Capital Corporation VI			Clean Harbors, Inc.		
4.75% due 02/01/26	13,079,000	12,978,020	6.38% due 02/01/31 <sup>3</sup>	2,175,000	2,198,266
Weir Group plc			CNH Industrial Capital LLC		
2.20% due 05/13/26 <sup>3</sup>	13,015,000	12,638,160	4.75% due 03/21/28	1,680,000	1,682,700
Amsted Industries, Inc.			Penske Truck Leasing Company		
6.38% due 03/15/33 <sup>3</sup>	12,100,000	12,035,807	Lp / PTL Finance Corp.		
TFI International, Inc.			5.25% due 07/01/29 <sup>3</sup>	1,000,000	1,012,227
3.35% due 01/05/33 <sup>†††</sup>	14,000,000	11,806,510	Westinghouse Air Brake Technologies Corp.		
Hillenbrand, Inc.			5.61% due 03/11/34	650,000	666,962
3.75% due 03/01/31	7,650,000	6,708,849	Fortune Brands Innovations, Inc.		
6.25% due 02/15/29	4,500,000	4,508,284	4.50% due 03/25/52	300,000	240,405
Sealed Air Corporation/Sealed Air Corp US			5.88% due 06/01/33	119,000	123,618
6.13% due 02/01/28 <sup>3</sup>	11,046,000	11,061,906	MIWD Holdco II LLC / MIWD Finance Corp.		
Textron, Inc.			5.50% due 02/01/30 <sup>3</sup>	250,000	224,710
6.10% due 11/15/33	10,000,000	10,531,504	Virgin Media Inc.		
Standard Building Solutions, Inc.			4.00% due 01/31/29	GBP 150,000	174,475
6.50% due 08/15/32 <sup>3</sup>	9,850,000	9,847,074	Standard Industries, Inc.		
Owens Corning			4.38% due 07/15/30 <sup>3</sup>	101,000	93,199
5.95% due 06/15/54	6,310,000	6,303,124	3.38% due 01/15/31 <sup>3</sup>	81,000	70,427
3.50% due 02/15/30	3,760,000	3,541,976	<b>Total Industrial</b>		<u>897,272,021</u>

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>ENERGY - 2.5%</b>			6.75% due 02/01/30 <sup>3</sup>	3,075,000	\$ 3,114,684
BP Capital Markets plc			6.88% due 07/01/29 <sup>3</sup>	2,800,000	2,846,284
4.88% <sup>10,11</sup>	75,020,000	\$ 71,757,800	ONEOK, Inc.		
6.13% <sup>10,11</sup>	9,970,000	9,811,465	6.05% due 09/01/33	6,350,000	6,611,570
Venture Global LNG, Inc.			5.65% due 09/01/34	5,050,000	5,089,087
9.50% due 02/01/29 <sup>3</sup>	29,800,000	31,954,873	5.60% due 04/01/44	2,330,000	2,167,864
9.88% due 02/01/32 <sup>3</sup>	10,300,000	10,939,478	3.95% due 03/01/50	1,600,000	1,149,277
Greensaif Pipelines Bidco SARL			Midwest Connector Capital Company LLC		
6.10% due 08/23/42 <sup>3</sup>	17,000,000	17,050,796	4.63% due 04/01/29 <sup>3</sup>	14,608,000	14,494,712
5.85% due 02/23/36 <sup>3</sup>	11,900,000	12,035,660	Whistler Pipeline LLC		
6.51% due 02/23/42 <sup>3</sup>	6,500,000	6,788,554	5.70% due 09/30/31 <sup>3</sup>	13,350,000	13,505,136
6.13% due 02/23/38 <sup>3</sup>	5,550,000	5,703,438	Venture Global Calcasieu Pass LLC		
Plains All American Pipeline Limited Partnership / PAA Finance Corp.			3.88% due 11/01/33 <sup>3</sup>	10,672,000	9,184,861
5.70% due 09/15/34	37,730,000	38,106,463	4.13% due 08/15/31 <sup>3</sup>	2,667,000	2,423,235
4.90% due 02/15/45	3,770,000	3,232,594	6.25% due 01/15/30 <sup>3</sup>	1,500,000	1,522,428
ITT Holdings LLC			NuStar Logistics, LP		
6.50% due 08/01/29 <sup>3</sup>	38,518,000	35,534,068	6.38% due 10/01/30	10,560,000	10,676,325
Galaxy Pipeline Assets Bidco Ltd.			5.63% due 04/28/27	1,880,000	1,872,105
3.25% due 09/30/40 <sup>3</sup>	43,921,000	34,299,155	Cheniere Energy Partners, LP		
DT Midstream, Inc.			5.95% due 06/30/33	8,845,000	9,084,079
5.80% due 12/15/34 <sup>3</sup>	29,400,000	29,537,239	5.75% due 08/15/34	2,950,000	2,991,762
4.30% due 04/15/32 <sup>3</sup>	3,250,000	3,017,266	Cheniere Energy, Inc.		
Energy Transfer, LP			5.65% due 04/15/34	11,550,000	11,683,805
6.00% due 02/01/29 <sup>3</sup>	11,400,000	11,591,409	Kinetik Holdings, LP		
6.20% due 04/01/55	8,750,000	8,675,772	6.63% due 12/15/28 <sup>3</sup>	9,625,000	9,778,066
7.38% due 02/01/31 <sup>3</sup>	7,610,000	7,989,937	Freeport LNG Development, LP		
6.13% due 12/15/45	2,840,000	2,792,626	5.92% due 12/31/39	8,300,000	8,300,000
6.05% due 09/01/54	500,000	485,515	Boardwalk Pipelines, LP		
Plains All American Pipeline, LP			5.63% due 08/01/34	6,675,000	6,724,905
5.95% due 06/15/35	24,100,000	24,563,456	Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
MPLX, LP			5.50% due 03/01/30	5,863,000	5,917,641
5.95% due 04/01/55	21,200,000	20,429,314	Koninklijke Vopak N.V.		
5.50% due 02/15/49	3,250,000	2,955,516	4.88% due 06/20/32	5,500,000	5,500,000
Enbridge, Inc.			CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC		
5.63% due 04/05/34	22,300,000	22,653,355	7.50% due 12/15/33 <sup>3</sup>	5,000,000	5,268,295
Targa Resources Corp.			Texas Eastern Transmission, LP		
6.50% due 03/30/34	9,937,000	10,610,406	4.15% due 01/15/48 <sup>3</sup>	4,300,000	3,363,304
5.50% due 02/15/35	8,050,000	8,002,378	Kinder Morgan Energy Partners, LP		
6.50% due 02/15/53	2,860,000	2,974,298	7.50% due 11/15/40	2,910,000	3,361,254
6.13% due 05/15/55	250,000	248,288	TransCanada Pipelines Ltd.		
Occidental Petroleum Corp.			7.63% due 01/15/39	2,870,000	3,338,257
5.38% due 01/01/32	18,470,000	18,194,847	Western Midstream Operating, LP		
6.38% due 09/01/28	3,175,000	3,293,316	5.30% due 03/01/48	3,750,000	3,219,568
HF Sinclair Corp.			Eni SpA		
6.25% due 01/15/35	19,065,000	19,160,595	5.95% due 05/15/54 <sup>3</sup>	2,020,000	1,975,598
Parkland Corp.			Marathon Petroleum Corp.		
4.63% due 05/01/30 <sup>3</sup>	15,663,000	14,699,508	6.50% due 03/01/41	1,650,000	1,709,586
6.63% due 08/15/32 <sup>3</sup>	4,200,000	4,197,595	DCP Midstream Operating, LP		
Viper Energy, Inc.			6.45% due 11/03/36 <sup>3</sup>	1,470,000	1,535,898
7.38% due 11/01/31 <sup>3</sup>	11,300,000	11,810,500	Eastern Gas Transmission & Storage, Inc.		
5.38% due 11/01/27 <sup>3</sup>	6,141,000	6,084,039	4.60% due 12/15/44	500,000	426,629
Sunoco, LP					
7.25% due 05/01/32 <sup>3</sup>	17,125,000	17,686,221			
Buckeye Partners, LP					
3.95% due 12/01/26	11,100,000	10,817,690			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Kinder Morgan, Inc. 5.20% due 06/01/33	126,000	\$ 124,863	AZ Battery Property LLC 6.73% due 02/20/46 <sup>†††</sup>	16,480,000	\$ 16,925,777
<b>Total Energy</b>		<u>698,646,508</u>	Valvoline, Inc. 3.63% due 06/15/31 <sup>3</sup>	18,300,000	15,907,189
<b>CONSUMER, NON-CYCLICAL - 2.5%</b>			Highmark, Inc. 2.55% due 05/10/31 <sup>3</sup>	17,850,000	15,053,214
Smithfield Foods, Inc. 2.63% due 09/13/31 <sup>3</sup>	45,782,000	38,927,957	Medline Borrower, LP 3.88% due 04/01/29 <sup>3</sup>	15,610,000	14,591,188
3.00% due 10/15/30 <sup>3</sup>	16,613,000	14,805,248	Transurban Finance Company Pty Ltd. 2.45% due 03/16/31 <sup>3</sup>	14,400,000	12,610,141
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL 3.00% due 05/15/32	29,206,000	25,124,827	Prime Security Services Borrower LLC / Prime Finance, Inc. 5.75% due 04/15/26 <sup>3</sup>	10,926,000	10,910,005
5.50% due 01/15/30	15,756,000	16,006,079	Kroger Co. 5.50% due 09/15/54	11,200,000	10,564,642
4.38% due 02/02/52	9,710,000	7,537,728	Becle, SAB de CV 2.50% due 10/14/31 <sup>3</sup>	13,000,000	10,488,772
Global Payments, Inc. 2.90% due 11/15/31	30,265,000	26,512,905	HCA, Inc. 3.50% due 07/15/51	10,580,000	6,976,739
2.90% due 05/15/30	18,405,000	16,686,342	5.88% due 02/15/26	2,775,000	2,785,909
Altria Group, Inc. 4.45% due 05/06/50	25,185,000	19,747,814	3.50% due 09/01/30	68,000	63,061
3.70% due 02/04/51	25,038,000	17,250,598	Performance Food Group, Inc. 6.13% due 09/15/32 <sup>3</sup>	9,025,000	8,970,501
Brink's Co. 6.75% due 06/15/32 <sup>3</sup>	22,420,000	22,731,683	Block, Inc. 6.50% due 05/15/32 <sup>3</sup>	7,875,000	7,954,388
6.50% due 06/15/29 <sup>3</sup>	13,500,000	13,685,099	CVS Health Corp. 7.00% due 03/10/55 <sup>11</sup>	4,050,000	4,081,952
Triton Container International Ltd. 3.15% due 06/15/31 <sup>3</sup>	33,621,000	29,152,351	5.05% due 03/25/48	1,940,000	1,655,488
Royalty Pharma plc 3.55% due 09/02/50	39,920,000	26,756,794	6.75% due 12/10/54 <sup>11</sup>	30,000	29,868
1.20% due 09/02/25	1,875,000	1,845,956	TriNet Group, Inc. 7.13% due 08/15/31 <sup>3</sup>	5,450,000	5,533,870
Flowers Foods, Inc. 5.75% due 03/15/35	27,100,000	27,333,023	Graham Holdings Co. 5.75% due 06/01/26 <sup>3</sup>	4,767,000	4,766,304
Universal Health Services, Inc. 5.05% due 10/15/34	13,850,000	13,131,357	Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 <sup>3</sup>	4,800,000	4,717,161
2.65% due 10/15/30	13,757,000	12,058,825	APi Group DE, Inc. 4.13% due 07/15/29 <sup>3</sup>	4,150,000	3,845,211
GXO Logistics, Inc. 6.25% due 05/06/29	13,120,000	13,539,172	Central Garden & Pet Co. 4.13% due 04/30/31 <sup>3</sup>	3,854,000	3,448,734
6.50% due 05/06/34	10,485,000	10,730,226	Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 <sup>3</sup>	3,900,000	3,424,004
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 6.25% due 03/15/33 <sup>3</sup>	15,425,000	15,575,296	Darling Ingredients, Inc. 6.00% due 06/15/30 <sup>3</sup>	3,394,000	3,373,430
3.25% due 03/15/26 <sup>3</sup>	5,690,000	5,560,587	Tesco plc 6.15% due 11/15/37 <sup>3</sup>	3,240,000	3,319,216
Icon Investments Six DAC 6.00% due 05/08/34	20,100,000	20,519,571	Imperial Brands Finance plc 3.88% due 07/26/29 <sup>3</sup>	3,200,000	3,072,164
Mars, Inc. 5.20% due 03/01/35 <sup>3</sup>	19,775,000	19,874,012	WW International, Inc. 4.50% due 04/15/29 <sup>3</sup>	11,651,000	2,925,186
IQVIA, Inc. 5.00% due 05/15/27 <sup>3</sup>	10,699,000	10,546,944	Boost Newco Borrower LLC 7.50% due 01/15/31 <sup>3</sup>	2,600,000	2,706,433
5.00% due 10/15/26 <sup>3</sup>	8,700,000	8,637,440	Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,472,515
BAT Capital Corp. 5.63% due 08/15/35	9,550,000	9,587,577			
6.00% due 02/20/34	5,925,000	6,174,606			
4.76% due 09/06/49	3,950,000	3,214,142			
Yale-New Haven Health Services Corp. 2.50% due 07/01/50	32,350,000	18,910,842			
Element Fleet Management Corp. 6.32% due 12/04/28 <sup>3</sup>	16,730,000	17,592,395			
HAH Group Holding Company LLC 9.75% due 10/01/31 <sup>3</sup>	17,915,000	17,253,157			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Tenet Healthcare Corp. 4.63% due 06/15/28	2,096,000	\$ 2,022,991	Ferguson Finance plc 3.25% due 06/02/30 <sup>3</sup>	12,904,000	\$ 11,929,077
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,717,043	4.65% due 04/20/32 <sup>3</sup>	5,200,000	5,013,353
Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,850,000	1,587,106	British Airways Class A Pass Through Trust 2.90% due 03/15/35 <sup>3</sup>	13,047,486	11,696,785
DaVita, Inc. 3.75% due 02/15/31 <sup>3</sup>	149,000	129,723	4.25% due 11/15/32 <sup>3</sup>	4,562,061	4,390,262
4.63% due 06/01/30 <sup>3</sup>	76,000	69,963	IGT Lottery Holdings B.V. 4.25% due 03/15/30	EUR 14,500,000	15,749,783
<b>Total Consumer, Non-cyclical</b>		<u>695,710,441</u>	Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 <sup>3</sup>	11,303,250	11,263,954
<b>CONSUMER, CYCLICAL - 2.3%</b>			4.75% due 10/20/28 <sup>3</sup>	3,800,000	3,784,207
Choice Hotels International, Inc. 3.70% due 01/15/31	50,391,000	46,151,644	American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	7,282,588	6,905,888
5.85% due 08/01/34	11,150,000	11,173,372	3.20% due 06/15/28	4,658,300	4,436,207
LG Energy Solution Ltd. 5.38% due 04/02/30 <sup>3</sup>	27,400,000	27,366,124	3.00% due 10/15/28	3,323,803	3,138,159
5.38% due 07/02/29 <sup>3</sup>	15,000,000	15,097,519	3.15% due 02/15/32	134,812	123,491
5.50% due 07/02/34 <sup>3</sup>	7,100,000	6,932,060	Polaris, Inc. 6.95% due 03/15/29	13,000,000	13,640,538
5.25% due 04/02/28 <sup>3</sup>	5,400,000	5,382,296	United Airlines, Inc. 4.38% due 04/15/26 <sup>3</sup>	12,700,000	12,498,054
Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>3</sup>	46,883,000	46,946,100	Vail Resorts, Inc. 6.50% due 05/15/32 <sup>3</sup>	11,650,000	11,779,095
Alt-2 Structured Trust 2.95% due 05/14/31 <sup>◊,†††</sup>	40,526,328	36,879,931	Beacon Roofing Supply, Inc. 4.50% due 11/15/26 <sup>3</sup>	6,120,000	6,107,701
Hyatt Hotels Corp. 5.75% due 04/23/30	19,039,000	19,567,425	6.50% due 08/01/30 <sup>3</sup>	1,925,000	2,025,008
5.75% due 03/30/32	12,100,000	12,165,052	Clarios Global Limited Partnership / Clarios US Finance Co. 6.25% due 05/15/26 <sup>3</sup>	7,541,000	7,538,215
Flutter Treasury Designated Activity Co. 6.38% due 04/29/29 <sup>3</sup>	25,950,000	26,439,832	United Airlines 2023-1 Class A Pass Through Trust 5.80% due 01/15/36	7,117,089	7,213,927
AS Mileage Plan IP Ltd. 5.31% due 10/20/31 <sup>3</sup>	16,000,000	15,642,398	Flutter Entertainment plc 5.00% due 04/29/29	EUR 4,900,000	5,428,390
5.02% due 10/20/29 <sup>3</sup>	9,670,000	9,469,660	Live Nation Entertainment, Inc. 6.50% due 05/15/27 <sup>3</sup>	4,635,000	4,681,256
Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	15,203,000	13,092,822	LKQ Corp. 6.25% due 06/15/33	3,412,000	3,548,322
3.45% due 06/01/26	11,825,000	11,603,461	William Carter Co. 5.63% due 03/15/27 <sup>3</sup>	3,450,000	3,426,051
Marriott International, Inc. 5.50% due 04/15/37	13,500,000	13,349,437	AutoNation, Inc. 5.89% due 03/15/35	3,330,000	3,323,493
5.35% due 03/15/35	7,100,000	7,032,908	Dick's Sporting Goods, Inc. 4.10% due 01/15/52	4,540,000	3,259,553
5.10% due 04/15/32	4,300,000	4,284,767	Darden Restaurants, Inc. 4.55% due 02/15/48	3,970,000	3,253,143
Hasbro, Inc. 6.05% due 05/14/34	23,976,000	24,609,493	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp. 6.25% due 03/15/33 <sup>3</sup>	3,280,000	3,194,508
Hilton Domestic Operating Company, Inc. 6.13% due 04/01/32 <sup>3</sup>	12,925,000	12,974,183	1011778 BC ULC / New Red Finance, Inc. 5.63% due 09/15/29 <sup>3</sup>	2,950,000	2,920,302
5.88% due 03/15/33 <sup>3</sup>	11,665,000	11,549,959	JB Poindexter & Company, Inc. 8.75% due 12/15/31 <sup>3</sup>	1,230,000	1,264,044
Air Canada 3.88% due 08/15/26 <sup>3</sup>	23,429,000	22,910,788	General Motors Co. 6.25% due 10/02/43	1,000,000	962,128
Warnermedia Holdings, Inc. 5.14% due 03/15/52	27,327,000	19,921,293	JetBlue Class A Pass Through Trust 4.00% due 11/15/32	110,738	103,756
Whirlpool Corp. 4.60% due 05/15/50	13,326,000	9,981,459	<b>Total Consumer, Cyclical</b>		<u>648,355,174</u>
5.75% due 03/01/34	8,070,000	7,908,417			
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>3</sup>	17,636,614	17,712,633			
International Game Technology plc 4.13% due 04/15/26 <sup>3</sup>	17,834,000	17,611,491			

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>COMMUNICATIONS - 1.5%</b>					
Level 3 Financing, Inc.			Match Group Holdings II LLC		
3.88% due 10/15/30 <sup>3</sup>	34,939,000	\$ 26,371,957	4.13% due 08/01/30 <sup>3</sup>	1,250,000	\$ 1,120,267
10.75% due 12/15/30 <sup>3</sup>	20,300,000	22,431,500	Virgin Media Finance plc		
11.00% due 11/15/29 <sup>3</sup>	19,567,314	21,808,569	5.00% due 07/15/30 <sup>3</sup>	1,050,000	900,155
4.50% due 04/01/30 <sup>3</sup>	26,815,000	21,452,000	Sunrise FinCo I B.V.		
4.00% due 04/15/31 <sup>3</sup>	11,550,000	8,662,500	4.88% due 07/15/31 <sup>3</sup>	200,000	181,873
British Telecommunications plc			<b>Total Communications</b>		<u>424,229,717</u>
4.88% due 11/23/81 <sup>3,11</sup>	47,450,000	43,390,102	<b>TECHNOLOGY - 1.1%</b>		
4.25% due 11/23/81 <sup>3,11</sup>	8,250,000	8,007,155	Foundry JV Holdco LLC		
9.63% due 12/15/30	2,391,000	2,919,208	6.20% due 01/25/37 <sup>3</sup>	17,300,000	17,830,082
Sirius XM Radio LLC			5.88% due 01/25/34 <sup>3</sup>	13,506,000	13,538,104
3.13% due 09/01/26 <sup>3</sup>	26,975,000	26,133,744	6.40% due 01/25/38 <sup>3</sup>	10,950,000	11,463,823
4.13% due 07/01/30 <sup>3</sup>	12,010,000	10,667,783	5.90% due 01/25/33 <sup>3</sup>	10,100,000	10,277,582
Paramount Global			6.15% due 01/25/32 <sup>3</sup>	6,550,000	6,809,483
5.90% due 10/15/40	20,648,000	18,452,085	Fiserv, Inc.		
5.25% due 04/01/44	15,720,000	12,644,313	5.35% due 03/15/31	19,973,000	20,480,802
4.90% due 08/15/44	6,518,000	5,040,941	2.65% due 06/01/30	7,920,000	7,129,879
Vodafone Group plc			5.60% due 03/02/33	3,523,000	3,620,157
4.13% due 06/04/81 <sup>11</sup>	40,537,000	35,985,757	5.63% due 08/21/33	2,300,000	2,367,835
Rogers Communications, Inc.			Broadcom, Inc.		
4.55% due 03/15/52	29,725,000	23,703,325	4.93% due 05/15/37 <sup>3</sup>	33,182,000	31,903,923
7.13% due 04/15/55 <sup>11</sup>	5,650,000	5,630,829	NetApp, Inc.		
Bell Telephone Company of Canada or Bell Canada			5.50% due 03/17/32	27,000,000	27,208,425
7.00% due 09/15/55 <sup>11</sup>	25,250,000	25,229,475	Leidos, Inc.		
Cogent Communications Group LLC			2.30% due 02/15/31	15,050,000	12,937,717
3.50% due 05/01/26 <sup>3</sup>	17,065,000	16,636,970	5.75% due 03/15/33	9,431,000	9,669,481
7.00% due 06/15/27 <sup>3</sup>	8,285,000	8,346,914	4.38% due 05/15/30	2,650,000	2,575,576
Fox Corp.			Oracle Corp.		
6.50% due 10/13/33	21,050,000	22,545,875	3.95% due 03/25/51	33,794,000	24,820,508
Altice France S.A.			Atlassian Corp.		
5.13% due 07/15/29 <sup>3</sup>	17,800,000	13,943,328	5.50% due 05/15/34	17,500,000	17,769,045
5.13% due 01/15/29 <sup>3</sup>	2,290,000	1,799,034	Qorvo, Inc.		
Charter Communications Operating LLC / Charter Communications Operating Capital			4.38% due 10/15/29	9,751,000	9,300,960
3.90% due 06/01/52	21,690,000	14,025,353	3.38% due 04/01/31 <sup>3</sup>	8,245,000	7,228,016
Go Daddy Operating Company LLC / GD Finance Co., Inc.			Fair Isaac Corp.		
3.50% due 03/01/29 <sup>3</sup>	8,203,000	7,598,853	5.25% due 05/15/26 <sup>3</sup>	15,640,000	15,632,842
CSC Holdings LLC			MSCI, Inc.		
4.13% due 12/01/30 <sup>3</sup>	5,772,000	4,179,720	3.63% due 09/01/30 <sup>3</sup>	12,718,000	11,764,515
Prosus N.V.			3.88% due 02/15/31 <sup>3</sup>	1,769,000	1,644,681
4.99% due 01/19/53 <sup>3</sup>	4,320,000	3,355,251	3.63% due 11/01/31 <sup>3</sup>	1,780,000	1,606,981
Nokia Oyj			CGI, Inc.		
6.63% due 05/15/39	3,240,000	3,328,426	2.30% due 09/14/31	11,960,000	10,183,417
Corning, Inc.			Booz Allen Hamilton, Inc.		
5.75% due 08/15/40	2,970,000	3,009,844	5.95% due 08/04/33	9,200,000	9,172,633
Discovery Communications LLC			Constellation Software, Inc.		
5.00% due 09/20/37	2,020,000	1,703,922	5.46% due 02/16/34 <sup>3</sup>	3,850,000	3,918,902
McGraw-Hill Education, Inc.			5.16% due 02/16/29 <sup>3</sup>	3,250,000	3,297,207
5.75% due 08/01/28 <sup>3</sup>	1,549,000	1,512,490	Cloud Software Group, Inc.		
Outfront Media Capital LLC / Outfront Media Capital Corp.			6.50% due 03/31/29 <sup>3</sup>	7,200,000	6,998,872
7.38% due 02/15/31 <sup>3</sup>	1,450,000	1,510,199	ACI Worldwide, Inc.		
			5.75% due 08/15/26 <sup>3</sup>	6,973,000	6,993,263
			International Business Machines Corp.		
			4.65% due 02/10/28	2,210,000	2,224,109

## TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fiserv, Inc. 5.15% due 08/12/34	947,000	\$ 939,278	Arizona Public Service Co. 6.35% due 12/15/32	3,140,000	\$ 3,344,760
<b>Total Technology</b>		<u>311,308,098</u>	Energy Kansas Central, Inc. 5.70% due 03/15/53	3,350,000	3,333,444
<b>UTILITIES - 1.1%</b>			Energy Mississippi LLC 3.85% due 06/01/49	4,410,000	3,290,879
NRG Energy, Inc. 2.45% due 12/02/27 <sup>3</sup>	26,000,000	24,386,032	Constellation Energy Generation LLC 6.50% due 10/01/53	1,860,000	1,950,060
7.00% due 03/15/33 <sup>3</sup>	10,440,000	11,255,322	5.75% due 10/01/41	1,330,000	1,309,803
PacifiCorp 7.38% due 09/15/55 <sup>11</sup>	27,250,000	27,600,634	Nevada Power Co. 6.65% due 04/01/36	1,180,000	<u>1,300,023</u>
AES Corp. 3.95% due 07/15/30 <sup>3</sup>	17,898,000	16,785,200	<b>Total Utilities</b>		<u>297,520,692</u>
2.45% due 01/15/31	5,748,000	4,913,574	<b>BASIC MATERIALS - 0.7%</b>		
3.30% due 07/15/25 <sup>3</sup>	3,750,000	3,726,733	Anglo American Capital plc 5.63% due 04/01/30 <sup>3</sup>	21,300,000	21,900,031
CMS Energy Corp. 6.50% due 06/01/55 <sup>11</sup>	22,615,000	22,037,854	2.63% due 09/10/30 <sup>3</sup>	18,000,000	15,985,634
Liberty Utilities Co. 5.58% due 01/31/29 <sup>3</sup>	11,600,000	11,872,540	3.95% due 09/10/50 <sup>3</sup>	14,140,000	10,496,187
5.87% due 01/31/34 <sup>3</sup>	6,450,000	6,570,573	5.75% due 04/05/34 <sup>3</sup>	5,550,000	5,628,392
Terraform Global Operating, LP 6.13% due 03/01/26 <sup>3</sup>	16,537,000	16,441,031	Rio Tinto Finance USA plc 5.25% due 03/14/35	18,150,000	18,289,404
Brooklyn Union Gas Co. 6.39% due 09/15/33 <sup>3</sup>	12,675,000	13,360,950	5.75% due 03/14/55	3,950,000	3,956,549
6.42% due 07/18/54 <sup>3</sup>	1,180,000	1,235,977	International Flavors & Fragrances, Inc. 1.23% due 10/01/25 <sup>3</sup>	21,520,000	21,124,724
4.27% due 03/15/48 <sup>3</sup>	1,300,000	1,018,219	Steel Dynamics, Inc. 5.25% due 05/15/35	13,300,000	13,173,101
Central Storage Safety Project Trust 4.82% due 02/01/38 <sup>9</sup>	15,671,840	14,544,889	2.40% due 06/15/25	5,950,000	5,917,990
Public Service Company of Colorado 5.35% due 05/15/34	13,400,000	13,469,794	5.75% due 05/15/55	1,800,000	1,743,966
Alexander Funding Trust II 7.47% due 07/31/28 <sup>3</sup>	12,360,000	13,156,257	Minerals Technologies, Inc. 5.00% due 07/01/28 <sup>3</sup>	18,748,000	18,058,261
NextEra Energy Capital Holdings, Inc. 6.38% due 08/15/55 <sup>11</sup>	11,740,000	11,752,644	Alumina Pty Ltd. 6.38% due 09/15/32 <sup>3</sup>	10,100,000	9,929,613
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26	10,945,000	10,859,013	6.13% due 03/15/30 <sup>3</sup>	4,400,000	4,388,817
Enel Finance International N.V. 5.00% due 06/15/32 <sup>3</sup>	6,570,000	6,469,625	Alcoa Nederland Holding B.V. 4.13% due 03/31/29 <sup>3</sup>	8,600,000	7,972,335
5.50% due 06/15/52 <sup>3</sup>	3,570,000	3,293,798	7.13% due 03/15/31 <sup>3</sup>	3,200,000	3,293,997
Black Hills Corp. 6.00% due 01/15/35	7,830,000	8,104,228	6.13% due 05/15/28 <sup>3</sup>	2,800,000	2,814,493
5.95% due 03/15/28	50,000	51,797	Yamana Gold, Inc. 2.63% due 08/15/31	9,431,000	8,108,857
Boston Gas Co. 5.84% due 01/10/35 <sup>3</sup>	7,450,000	7,639,557	4.63% due 12/15/27	3,000,000	2,976,702
Appalachian Power Co. 5.80% due 10/01/35	4,150,000	4,277,394	Novelis Corp. 3.25% due 11/15/26 <sup>3</sup>	5,923,000	5,726,005
4.40% due 05/15/44	3,730,000	3,072,163	Fresnillo plc 4.25% due 10/02/50	4,590,000	3,349,677
Southern Co. 3.75% due 09/15/51 <sup>11</sup>	6,620,000	6,432,680	Axalta Coating Systems Dutch Holding B B.V. 7.25% due 02/15/31 <sup>3</sup>	2,000,000	2,062,666
Interstate Power and Light Co. 4.95% due 09/30/34	6,300,000	6,142,998	Southern Copper Corp. 7.50% due 07/27/35	1,080,000	1,228,158
Southern Company Gas Capital Corp. 4.95% due 09/15/34	5,900,000	5,743,589	Carpenter Technology Corp. 6.38% due 07/15/28	178,000	<u>177,447</u>
Florida Power & Light Co. 5.25% due 02/01/41	3,460,000	3,404,067	<b>Total Basic Materials</b>		<u>188,303,006</u>
Xcel Energy, Inc. 4.75% due 03/21/28	3,360,000	3,372,591	<b>TRANSPORTATION - 0.1%</b>		
			Stolthaven Houston, Inc. 5.88% due 07/17/31 <sup>†††</sup>	14,058,000	14,201,361

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
5.98% due 07/17/34 <sup>†††</sup>	12,672,000	\$ 12,735,363			
<b>Total Transporation</b>		<u>26,936,724</u>			
<b>GOVERNMENT - 0.1%</b>					
Amazon Conservation DAC 6.03% due 01/16/42 <sup>3</sup>	16,700,000	<u>16,658,250</u>			
<b>Total Government</b>		<u>16,658,250</u>			
<b>Total Corporate Bonds</b> (Cost \$8,390,890,235)		<u>7,952,588,068</u>			
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 22.4%</b>					
<b>COLLATERALIZED LOAN OBLIGATIONS - 11.2%</b>					
Cerberus Loan Funding XXXII, LP					
2021-2A A, 6.18% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 <sup>◊.3</sup>	65,000,000	65,105,124			
2021-2A C, 7.41% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 <sup>◊.3</sup>	20,925,000	20,947,114			
2021-2A B, 6.46% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33 <sup>◊.3</sup>	19,200,000	19,194,770			
Golub Capital Partners CLO 33M Ltd.					
2021-33A AR2, 6.44% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 <sup>◊.3</sup>	105,004,127	105,175,557			
HERA Commercial Mortgage Ltd.					
2021-FL1 B, 6.03% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 <sup>◊.3</sup>	49,562,000	48,814,620			
2021-FL1 AS, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38 <sup>◊.3</sup>	28,000,000	27,634,278			
2021-FL1 C, 6.38% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/18/38 <sup>◊.3</sup>	19,200,000	18,807,475			
2021-FL1 A, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 <sup>◊.3</sup>	2,319,776	2,312,976			
Palmer Square Loan Funding Ltd.					
2022-1A A2, 5.90% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 <sup>◊.3</sup>	23,000,000	22,978,295			
2021-3A B, 6.31% (3 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 07/20/29 <sup>◊.3</sup>	22,500,000	22,498,375			
2023-2A A2, 6.60% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 01/25/32 <sup>◊.3</sup>	19,500,000	19,515,723			
2024-3A BR, 6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/31 <sup>◊.3</sup>	16,050,000	16,059,590			
2023-2A B, 7.00% (3 Month Term SOFR + 2.70%, Rate Floor: 2.70%) due 01/25/32 <sup>◊.3</sup>	11,750,000	11,755,597			
			BXMT Ltd.		
			2020-FL3 AS, 6.68% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 <sup>◊.3</sup>	23,550,000	\$ 23,552,188
			2020-FL2 B, 6.08% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 <sup>◊.3</sup>	21,360,000	21,195,762
			2020-FL3 C, 7.48% (1 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 11/15/37 <sup>◊.3</sup>	16,327,000	16,191,264
			2020-FL2 A, 5.58% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 <sup>◊.3</sup>	13,863,245	13,842,222
			2020-FL3 B, 7.08% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 <sup>◊.3</sup>	10,600,000	10,541,399
			2020-FL2 AS, 5.83% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 <sup>◊.3</sup>	6,008,500	5,995,901
			LoanCore Issuer Ltd.		
			2021-CRE6 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/15/38 <sup>◊.3</sup>	44,000,000	43,779,736
			2021-CRE6 C, 6.73% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38 <sup>◊.3</sup>	22,825,000	22,851,929
			2021-CRE5 D, 7.43% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 <sup>◊.3</sup>	14,350,000	14,280,197
			2021-CRE5 A, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.41%) due 07/15/36 <sup>◊.3</sup>	9,797,782	9,794,713
			Cerberus Loan Funding XLV LLC		
			2024-1A A, 6.20% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 04/15/36 <sup>◊.3</sup>	75,250,000	75,275,796
			2024-1A B, 6.70% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/15/36 <sup>◊.3</sup>	12,000,000	11,914,258
			LCCM Trust		
			2021-FL3 AS, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/15/38 <sup>◊.3</sup>	37,152,000	37,044,794
			2021-FL3 A, 5.88% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 <sup>◊.3</sup>	23,756,400	23,705,317
			2021-FL3 B, 6.63% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 11/15/38 <sup>◊.3</sup>	21,450,000	21,273,990
			Cerberus Loan Funding XLIV LLC		
			2024-5A A, 6.65% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 <sup>◊.3</sup>	50,000,000	49,839,485
			2024-5A B, 7.50% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36 <sup>◊.3</sup>	24,950,000	24,671,675

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Cerberus Loan Funding XLII LLC			Ares Direct Lending CLO 1 LLC		
2023-3A A1, 6.79% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 <sup>◊,3</sup>	54,450,000	\$ 54,458,037	2024-1A A, 6.10% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/25/36 <sup>◊,3</sup>	49,000,000	\$ 48,886,594
2023-3A B, 7.66% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 <sup>◊,3</sup>	15,700,000	15,702,386	2024-1A B, 6.50% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 <sup>◊,3</sup>	9,750,000	9,652,069
Cerberus Loan Funding XL LLC			Owl Rock CLO IV Ltd.		
2023-1A A, 6.70% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 <sup>◊,3</sup>	64,859,750	64,986,201	2021-4A A1R, 6.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 <sup>◊,3</sup>	40,750,000	40,814,487
2023-1A B, 7.90% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 <sup>◊,3</sup>	4,600,000	4,600,204	2021-4A A2R, 6.48% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33 <sup>◊,3</sup>	16,750,000	16,746,022
Owl Rock CLO XVI LLC			Cerberus Loan Funding XXXIII, LP		
2024-16A A, 6.29% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36 <sup>◊,3</sup>	57,300,000	57,297,473	2021-3A A, 6.12% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 <sup>◊,3</sup>	47,750,000	47,837,397
2024-16A B, 6.79% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 <sup>◊,3</sup>	9,550,000	9,477,239	2021-3A B, 6.41% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33 <sup>◊,3</sup>	9,500,000	9,497,636
ABPCI Direct Lending Fund CLO I LLC			Fortress Credit Opportunities IX CLO Ltd.		
2021-1A A1A2, 6.26% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 <sup>◊,3</sup>	59,500,000	59,615,222	2021-9A A2TR, 6.36% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>◊,3</sup>	46,200,000	46,290,071
2021-1A B12, 6.56% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 07/20/33 <sup>◊,3</sup>	2,500,000	2,499,943	2021-9A BR, 6.51% (3 Month Term SOFR + 2.21%, Rate Floor: 1.95%) due 10/15/33 <sup>◊,3</sup>	6,700,000	6,698,139
THL Credit Lake Shore MM CLO I Ltd.			2021-9A A1TR, 6.11% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33 <sup>◊,3</sup>	3,450,000	3,456,211
2021-1A A1R, 6.26% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 <sup>◊,3</sup>	31,443,881	31,504,621	Owl Rock CLO III Ltd.		
2021-1A BR, 6.56% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33 <sup>◊,3</sup>	30,400,000	30,396,157	2024-3A AR, 6.14% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36 <sup>◊,3</sup>	41,250,000	41,263,394
Hlend CLO LLC			2024-3A BR, 6.64% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36 <sup>◊,3</sup>	13,500,000	13,407,000
2025-3A A, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37 <sup>◊,3</sup>	52,250,000	52,246,280	FS Rialto Issuer LLC		
2025-3A B, 5.97% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37 <sup>◊,3</sup>	7,550,000	7,486,719	2025-FL10 AS, 5.89% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42 <sup>◊,3</sup>	17,750,000	17,569,639
FS Rialto			2025-FL10 B, 6.15% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42 <sup>◊,3</sup>	12,950,000	12,781,429
2021-FL3 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36 <sup>◊,3</sup>	31,150,000	31,101,848	2024-FL9 AS, 6.41% (1 Month Term SOFR + 2.09%, Rate Floor: 2.09%) due 10/19/39 <sup>◊,3</sup>	12,150,000	12,136,212
2021-FL2 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 <sup>◊,3</sup>	15,665,000	15,332,539	2024-FL9 B, 6.61% (1 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/19/39 <sup>◊,3</sup>	10,850,000	10,824,256
2021-FL3 B, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36 <sup>◊,3</sup>	8,420,000	8,358,866	TRTX Issuer Ltd.		
2021-FL2 A, 5.65% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38 <sup>◊,3</sup>	4,212,347	4,201,427	2025-FL6 AS, 6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/18/42 <sup>◊,3</sup>	26,900,000	26,832,868

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2025-FL6 A, 5.87% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42 <sup>◊,3</sup>	25,400,000	\$ 25,341,646	LCM XXIV Ltd.		
Cerberus Loan Funding XXXV, LP			2021-24A BR, 5.96% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 03/20/30 <sup>◊,3</sup>	24,200,000	\$ 24,108,863
2021-5A A, 6.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 <sup>◊,3</sup>	41,500,000	41,557,432	2021-24A CR, 6.46% (3 Month Term SOFR + 2.16%, Rate Floor: 0.00%) due 03/20/30 <sup>◊,3</sup>	13,050,000	13,055,152
2021-5A B, 6.41% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 09/22/33 <sup>◊,3</sup>	8,000,000	7,998,852	Golub Capital Partners CLO 16 Ltd.		
Cerberus Loan Funding XLVII LLC			2021-16A A1R2, 6.17% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33 <sup>◊,3</sup>	26,750,000	26,800,004
2024-3A A, 6.05% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/15/36 <sup>◊,3</sup>	44,000,000	44,015,585	2021-16A A2R2, 6.36% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 07/25/33 <sup>◊,3</sup>	9,750,000	9,767,501
2024-3A B, 6.25% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 <sup>◊,3</sup>	5,250,000	5,211,979	Carlyle Direct Lending CLO LLC		
GoldenTree Loan Management			2024-1A A11A, 6.10% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36 <sup>◊,3</sup>	28,850,000	28,769,659
US CLO 1 Ltd.			2024-1A A12B, 6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/15/36 <sup>◊,3</sup>	7,500,000	7,476,967
2024-9A BR, 6.24% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/20/37 <sup>◊,3</sup>	28,900,000	28,996,275	Palmer Square CLO Ltd.		
2024-9A CR, 6.69% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/20/37 <sup>◊,3</sup>	18,550,000	18,617,255	2024-4A BR, 5.99% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37 <sup>◊,3</sup>	19,950,000	19,958,660
Cerberus Loan Funding XLVIII LLC			2024-4A CR, 6.14% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/37 <sup>◊,3</sup>	16,250,000	16,260,626
2024-4A AN, 6.10% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36 <sup>◊,3</sup>	20,150,000	20,156,887	KREF Ltd.		
2024-4A B, 6.30% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36 <sup>◊,3</sup>	14,700,000	14,596,095	2021-FL2 AS, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 <sup>◊,3</sup>	19,300,000	18,896,983
2024-4A C, 6.75% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36 <sup>◊,3</sup>	10,700,000	10,717,433	2021-FL2 C, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 <sup>◊,3</sup>	16,600,000	16,417,315
AREIT Ltd.			Fortress Credit BSL XV Ltd.		
2025-CRE10 A, 5.71% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29 <sup>◊,3</sup>	21,850,000	21,830,997	2024-2A AR, 5.69% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33 <sup>◊,3</sup>	35,000,000	35,023,065
2025-CRE10 AS, 5.86% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30 <sup>◊,3</sup>	18,000,000	17,986,313	Golub Capital Partners CLO 31M Ltd.		
Owl Rock CLO VII LLC			2024-31A A1RR, 6.21% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 11/05/37 <sup>◊,3</sup>	23,250,000	23,214,079
2025-7A AR, 5.72% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38 <sup>◊,3</sup>	38,050,000	37,947,341	2024-31A BRR, 6.46% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/05/37 <sup>◊,3</sup>	9,500,000	9,411,678
Golub Capital Partners CLO 54M, LP			2024-31A CRR, 6.91% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/05/37 <sup>◊,3</sup>	2,250,000	2,253,140
2021-54A B, 6.42% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 08/05/33 <sup>◊,3</sup>	21,000,000	20,995,023	Golub Capital Partners CLO 49M Ltd.		
2021-54A A, 6.10% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33 <sup>◊,3</sup>	16,700,000	16,700,825	2021-49A BR, 6.46% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 08/26/33 <sup>◊,3</sup>	21,695,000	21,688,175
			2021-49A CR, 7.16% (3 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 08/26/33 <sup>◊,3</sup>	12,600,000	12,618,319

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Madison Park Funding XLVIII Ltd. 2021-48A B, 6.01% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 <sup>◊,3</sup>	27,500,000	\$ 27,425,654			
2021-48A C, 6.56% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 <sup>◊,3</sup>	6,650,000	6,650,128			
Madison Park Funding LXXI Ltd. 2025-71A B, 5.77% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38 <sup>◊,3</sup>	31,200,000	31,136,386	BSPDF Issuer Ltd. 2021-FL1 C, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 <sup>◊,3</sup>	15,300,000	\$ 15,064,732
Owl Rock CLO XIX LLC 2024-19A A, 6.27% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/22/37 <sup>◊,3</sup>	18,000,000	17,996,382	2021-FL1 B, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 10/15/36 <sup>◊,3</sup>	6,500,000	6,459,628
2024-19A B, 6.52% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 10/22/37 <sup>◊,3</sup>	12,700,000	12,607,945	2021-FL1 D, 7.18% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 <sup>◊,3</sup>	3,500,000	3,426,440
BCC Middle Market CLO LLC 2021-1A A1R, 6.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 <sup>◊,3</sup>	30,450,000	30,503,354	Madison Park Funding LIII Ltd. 2022-53A B, 6.04% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 <sup>◊,3</sup>	24,000,000	23,963,506
Owl Rock CLO II Ltd. 2021-2A ALR, 6.11% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 <sup>◊,3</sup>	30,350,000	30,352,370	BDS Ltd. 2021-FL9 C, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 <sup>◊,3</sup>	19,500,000	19,465,651
Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A B, 5.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 <sup>◊,3</sup>	26,700,000	26,676,600	2021-FL9 D, 6.68% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 11/16/38 <sup>◊,3</sup>	4,400,000	4,385,956
2021-40A C, 6.32% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33 <sup>◊,3</sup>	2,500,000	2,500,364	BDS LLC 2025-FL14 AS, 5.87% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/21/42 <sup>◊,3</sup>	10,200,000	10,178,934
GoldenTree Loan Management US CLO 24 Ltd. 2025-24A B, due 10/20/38 <sup>◊,3,5</sup>	27,650,000	27,650,000	2024-FL13 A, 5.89% (1 Month Term SOFR + 1.58%, Rate Floor: 1.58%) due 09/19/39 <sup>◊,3</sup>	5,000,000	4,994,841
Fontainebleau Vegas 9.97% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/26 <sup>◊,†††</sup>	26,250,000	26,250,000	2024-FL13 AS, 6.31% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39 <sup>◊,3</sup>	4,000,000	3,990,721
STWD Ltd. 2019-FL1 B, 6.03% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 07/15/38 <sup>◊,3</sup>	11,210,000	11,209,712	2024-FL13 B, 6.56% (1 Month Term SOFR + 2.24%, Rate Floor: 2.24%) due 09/19/39 <sup>◊,3</sup>	3,900,000	3,890,901
2019-FL1 C, 6.38% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38 <sup>◊,3</sup>	8,800,000	8,800,867	ABPCI Direct Lending Fund CLO II LLC 2024-1A A1RR, 5.94% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37 <sup>◊,3</sup>	22,500,000	22,467,105
2021-FL2 A, 5.63% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 04/18/38 <sup>◊,3</sup>	3,179,026	3,165,697	Cerberus Loan Funding XLVI, LP 2024-2A A, 6.15% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36 <sup>◊,3</sup>	16,500,000	16,512,358
2021-FL2 C, 6.53% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 04/18/38 <sup>◊,3</sup>	2,820,000	2,786,751	2024-2A B, 6.60% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36 <sup>◊,3</sup>	5,900,000	5,860,195
2019-FL1 AS, 5.83% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 07/15/38 <sup>◊,3</sup>	44,499	44,415	Madison Park Funding LVIII Ltd. 2024-58A B, 6.25% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/25/37 <sup>◊,3</sup>	11,700,000	11,694,215
			2024-58A C, 6.75% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/25/37 <sup>◊,3</sup>	8,250,000	8,280,407
			VOYA CLO 2024-2A B, 6.09% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37 <sup>◊,3</sup>	14,750,000	14,797,287

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-2A BR, 6.71% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 <sup>◊,3</sup>	4,950,000	\$ 4,952,892	Owl Rock CLO XIII LLC		
Recette CLO Ltd.			2023-13A B, 7.66% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 <sup>◊,3</sup>	14,750,000	\$ 14,752,187
2021-1A BRR, 5.96% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 04/20/34 <sup>◊,3</sup>	9,800,000	9,777,467	Madison Park Funding Ltd.		
2021-1A CRR, 6.31% (3 Month Term SOFR + 2.01%, Rate Floor: 0.00%) due 04/20/34 <sup>◊,3</sup>	9,200,000	9,173,940	2024-69A B, 6.25% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/25/37 <sup>◊,3</sup>	14,500,000	14,589,742
AGL CLO 39 Ltd.			Ares Direct Lending CLO 2 LLC		
2025-39A B, due 04/20/38 <sup>◊,3,5</sup>	18,910,000	18,791,661	2024-2A C, 6.64% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 10/20/36 <sup>◊,3</sup>	13,600,000	13,619,798
BCRED CLO LLC			Octagon Investment Partners 49 Ltd.		
2025-1A C, 6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37 <sup>◊,3</sup>	11,300,000	11,322,249	2024-5A BR, 6.25% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/15/37 <sup>◊,3</sup>	12,800,000	12,791,686
2025-1A B, 5.98% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37 <sup>◊,3</sup>	7,150,000	7,164,088	BSPRT Issuer LLC		
Neuberger Berman Loan Advisers CLO 32 Ltd.			2024-FL11 AS, 6.41% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 07/15/39 <sup>◊,3</sup>	8,900,000	8,891,783
2021-32A BR, 5.96% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32 <sup>◊,3</sup>	14,100,000	14,091,378	2024-FL11 B, 6.61% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39 <sup>◊,3</sup>	3,800,000	3,790,679
2021-32A CR, 6.26% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 01/20/32 <sup>◊,3</sup>	4,200,000	4,198,160	KREF Funding V LLC		
BSPRT Issuer Ltd.			6.17% (1 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 06/25/26 <sup>◊,†††</sup>	12,560,793	12,510,004
2021-FL7 C, 6.73% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38 <sup>◊,3</sup>	7,250,000	7,255,797	0.15% due 06/25/26 <sup>†††,7</sup>	35,099,565	12,285
2021-FL6 C, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 <sup>◊,3</sup>	5,550,000	5,433,364	Cerberus Loan Funding XXXI, LP		
2021-FL7 B, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 12/15/38 <sup>◊,3</sup>	4,875,000	4,873,442	2021-1A C, 7.16% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 04/15/32 <sup>◊,3</sup>	12,000,000	12,022,846
LoanCore			Greystone Commercial Real Estate Notes		
2025-CRE8 AS, 5.91% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42 <sup>◊,3</sup>	13,700,000	13,632,444	2021-FL3 C, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39 <sup>◊,3</sup>	12,000,000	11,874,308
2025-CRE8 B, 6.16% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42 <sup>◊,3</sup>	3,300,000	3,280,938	PFP Ltd.		
Cerberus Loan Funding XXXVIII, LP			2024-11 A, 6.15% (1 Month Term SOFR + 1.83%, Rate Floor: 1.83%) due 09/17/39 <sup>◊,3</sup>	6,829,342	6,832,078
2022-2A A1, 7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 <sup>◊,3</sup>	16,570,000	16,579,758	2024-11 AS, 6.51% (1 Month Term SOFR + 2.19%, Rate Floor: 2.19%) due 09/17/39 <sup>◊,3</sup>	5,009,191	5,003,421
Owl Rock CLO I LLC			BRSP Ltd.		
2024-1A ANR, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36 <sup>◊,3</sup>	14,400,000	14,399,029	2024-FL2 A, 6.26% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/37 <sup>◊,3</sup>	5,650,000	5,634,989
2024-1A BR, 7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/20/36 <sup>◊,3</sup>	1,100,000	1,091,921	2021-FL1 D, 7.13% (1 Month Term SOFR + 2.81%, Rate Floor: 2.70%) due 08/19/38 <sup>◊,3</sup>	4,200,000	4,109,427
			2024-FL2 AS, 6.70% (1 Month Term SOFR + 2.38%, Rate Floor: 2.38%) due 08/19/37 <sup>◊,3</sup>	1,850,000	1,846,730
			Golub Capital Partners CLO 46 Ltd.		
			2024-46A BR, 6.59% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37 <sup>◊,3</sup>	10,300,000	10,207,385

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Acrec LLC			HGI CRE CLO Ltd.		
2025-FL3 AS, 5.94% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 08/18/42 <sup>0,3</sup>	5,900,000	\$ 5,884,033	2021-FL2 B, 5.93% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 <sup>0,3</sup>	5,000,000	\$ 4,961,461
2025-FL3 B, 6.39% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 08/18/42 <sup>0,3</sup>	3,250,000	3,240,001	2021-FL2 C, 6.23% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 09/17/36 <sup>0,3</sup>	1,000,000	998,451
Neuberger Berman Loan Advisers CLO 47 Ltd.			Barings CLO Limited 2022-III		
2022-47A B, 6.09% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 <sup>0,3</sup>	9,000,000	8,995,439	2024-3A BR, 6.04% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/20/37 <sup>0,3</sup>	5,950,000	5,935,715
Boyce Park CLO Ltd.			Elmwood CLO 38 Ltd.		
2022-1A B1, 6.04% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 <sup>0,3</sup>	8,800,000	8,762,112	2025-1A B1, 5.73% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38 <sup>0,3</sup>	5,500,000	5,458,606
Owl Rock CLO X LLC			Ares Direct Lending CLO 3 LLC		
2023-10A A, 6.74% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/20/35 <sup>0,3</sup>	7,300,000	7,300,000	2024-3A B, 6.29% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37 <sup>0,3</sup>	5,450,000	5,402,045
Fortress Credit Opportunities XXV CLO LLC			Sound Point CLO XXIV		
2024-25A A2, 6.15% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/15/37 <sup>0,3</sup>	7,200,000	7,203,267	2021-3A B1R, 6.26% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34 <sup>0,3</sup>	5,150,000	5,106,376
Dryden 37 Senior Loan Fund			Ares LXVII CLO Ltd.		
2017-37A BR, 5.96% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31 <sup>0,3</sup>	3,678,679	3,677,864	2025-67A BR, 5.85% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/25/38 <sup>0,3</sup>	5,000,000	4,956,911
2017-37A CR, 7.81% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31 <sup>0,3</sup>	3,333,334	3,334,531	Owl Rock CLO XVII LLC		
2015-37A SUB, due 01/15/31 <sup>3,13</sup>	2,987,987	25,287	2024-17A B, 6.25% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 <sup>0,3</sup>	4,300,000	4,267,320
Fortress Credit BSL XVI Ltd.			MF1 Multifamily Housing Mortgage Loan Trust		
2024-3A BR, 6.14% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/35 <sup>0,3</sup>	7,000,000	6,971,324	2021-FL6 D, 6.98% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 <sup>0,3</sup>	3,800,000	3,784,627
Golub Capital Partners CLO 36M Ltd.			Carlyle US CLO		
2018-36A A, 5.87% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31 <sup>0,3</sup>	6,716,233	6,716,228	2024-4A B, 6.04% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/20/37 <sup>0,3</sup>	3,700,000	3,704,554
Owl Rock CLO VIII LLC			Dryden XXVI Senior Loan Fund		
2025-8A A2R, due 04/24/37 <sup>0,3,5</sup>	6,500,000	6,504,892	2018-26A CR, 6.41% (3 Month Term SOFR + 2.11%, Rate Floor: 0.00%) due 04/15/29 <sup>0,3</sup>	3,500,000	3,502,306
Owl Rock CLO IX LLC			NewStar Fairfield Fund CLO Ltd.		
2024-9A BR, 6.37% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 11/22/37 <sup>0,3</sup>	6,450,000	6,403,983	2018-2A A1N, 5.83% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 <sup>0,3</sup>	2,542,475	2,545,388
ACRE Commercial Mortgage Ltd.			Allegro CLO VII Ltd.		
2021-FL4 B, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 1.40%) due 12/18/37 <sup>0,3</sup>	3,100,000	3,053,500	2024-1A CR, 6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/13/31 <sup>0,3</sup>	2,500,000	2,495,000
2021-FL4 C, 6.18% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 12/18/37 <sup>0,3</sup>	3,100,000	3,038,000	Sound Point CLO XXXI Ltd.		
			2021-3A B, 6.21% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34 <sup>0,3</sup>	2,200,000	2,181,421

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 <sup>3,13</sup>	8,920,000	\$ 1,183,322			
MidOcean Credit CLO VII 2020-7A BR, 6.16% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29 <sup>◊,3</sup>	365,156	364,228			
Voya CLO Ltd. 2013-1A INC, due 10/15/30 <sup>3,13</sup>	10,575,071	257,186			
Great Lakes CLO Ltd. 2014-1A SUB, due 10/15/29 <sup>3,13</sup>	461,538	200,486			
Treman Park CLO Ltd. 2015-1A SUB, due 10/20/28 <sup>3,13</sup>	6,859,005	15,776			
Venture XIII CLO Ltd. 2013-13A SUB, due 09/10/29 <sup>3,13</sup>	3,700,000	370			
Copper River CLO Ltd. 2007-1A INC, due 01/20/21 <sup>9,13</sup>	1,500,000	150			
Babson CLO Ltd. 2014-1A SUB, due 07/20/25 <sup>3,13</sup>	1,300,000	130			
<b>Total Collateralized Loan Obligations</b>		<u>3,123,028,498</u>			
<b>FINANCIAL - 2.5%</b>					
Station Place Securitization Trust 2024-SP2, 6.03% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26 <sup>◊,†††,3</sup>	50,500,000	50,500,000			
2024-SP1, 5.85% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/12/25 <sup>◊,†††,3</sup>	50,500,000	50,500,000			
2024-SP4, 5.62% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25 <sup>◊,†††,3</sup>	34,275,000	34,275,000			
2024-SP3, 5.62% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25 <sup>◊,†††,3</sup>	17,125,000	17,125,000			
KKR Core Holding Company LLC 4.00% due 08/12/31 <sup>†††</sup>	73,441,456	66,945,485			
HV Eight LLC 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 <sup>◊,†††</sup>	EUR 51,954,306	56,029,897			
Thunderbird A 5.50% due 03/01/37 <sup>†††</sup>	57,700,000	53,889,086			
Lightning A 5.50% due 03/01/37 <sup>†††</sup>	57,700,000	53,889,086			
LVNV Funding LLC 7.80% due 11/05/28 <sup>†††</sup>	39,400,000	41,314,332			
6.84% due 06/12/29 <sup>†††</sup>	11,400,000	11,617,444			
Ceamer Finance LLC 6.79% due 11/15/39 <sup>†††</sup>	28,450,000	28,801,716			
3.69% due 03/24/31 <sup>†††</sup>	14,746,178	14,079,505			
6.92% due 11/15/37 <sup>†††</sup>	6,234,182	6,352,014			
Strategic Partners Fund VIII, LP 6.92% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26 <sup>◊,†††</sup>	47,056,142	46,791,891			
Project Onyx I 7.11% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 <sup>◊,†††</sup>	42,884,881	42,831,653			
Project Onyx 7.11% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/28 <sup>◊,†††</sup>	23,457,521	23,422,267			
Metis Issuer, LLC 6.89% due 05/15/55	29,900,000	29,900,000			
HarbourVest Structured Solutions IV Holdings, LP 7.28% (3 Month Term SOFR + 3.05%, Rate Floor: 0.00%) due 09/15/26 <sup>◊,†††</sup>	13,845,580	13,827,477			
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>◊,†††</sup>	EUR 8,091,316	8,669,691			
Project Onyx II 7.11% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 <sup>◊,†††</sup>	11,755,307	11,718,189			
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 <sup>†††</sup>	11,421,928	11,289,345			
Nassau LLC 2019-1, 3.98% due 08/15/34 <sup>9</sup>	7,629,883	6,951,064			
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 <sup>3</sup>	825,073	821,614			
<b>Total Financial</b>		<u>681,541,756</u>			
<b>TRANSPORT-AIRCRAFT - 2.2%</b>					
AASET Trust 2024-1A, 6.26% due 05/16/49 <sup>3</sup>	48,614,994	49,637,152			
2021-1A, 2.95% due 11/16/41 <sup>3</sup>	37,693,752	35,591,817			
2021-2A, 2.80% due 01/15/47 <sup>3</sup>	30,512,417	28,052,682			
2020-1A, 3.35% due 01/16/40 <sup>3</sup>	10,245,505	9,836,816			
2019-2, 3.38% due 10/16/39 <sup>3</sup>	911,150	874,738			
2019-1, 3.84% due 05/15/39 <sup>3</sup>	297,622	288,721			
Navigator Aircraft ABS Ltd. 2021-1, 2.77% due 11/15/46 <sup>3</sup>	54,126,544	50,334,915			
AASET Ltd. 2024-2A, 5.93% due 09/16/49 <sup>3</sup>	49,673,877	50,127,216			
Slam Ltd. 2024-1A, 5.34% due 09/15/49 <sup>3</sup>	34,090,761	33,787,592			
2021-1A, 2.43% due 06/15/46 <sup>3</sup>	14,871,780	13,721,854			
2021-1A, 3.42% due 06/15/46 <sup>3</sup>	1,148,400	1,065,650			
Next10, Inc. 6.73% due 12/15/30 <sup>†††</sup>	45,552,531	46,734,760			
Navigator Aviation Ltd. 2024-1, 5.40% due 08/15/49 <sup>3</sup>	46,814,582	46,402,098			
Castlelake Aircraft Structured Trust 2025-1A, 5.78% due 02/15/50 <sup>3</sup>	23,594,478	23,730,953			
2021-1A, 3.47% due 01/15/46 <sup>3</sup>	20,372,571	19,681,902			
Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 <sup>3</sup>	36,512,843	33,691,882			
Gilead Aviation LLC 2025-1A, 5.79% due 03/15/50 <sup>3</sup>	29,250,000	29,386,010			
ALTDE Trust 2025-1A, 5.90% due 08/15/50 <sup>3</sup>	27,209,506	27,506,552			
Sprite Ltd. 2021-1, 3.75% due 11/15/46 <sup>3</sup>	20,433,617	19,613,882			
Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 <sup>3</sup>	20,127,498	19,120,922			
AASET 2025-1A, 5.94% due 02/16/50 <sup>3</sup>	12,969,083	13,080,023			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
WAVE LLC					
2019-1, 3.60% due 09/15/44 <sup>3</sup>	12,794,360	\$ 11,916,667	<b>INFRASTRUCTURE - 1.6%</b>		
KDAC Aviation Finance Ltd.			Switch ABS Issuer LLC		
2017-1A, 4.21% due 12/15/42 <sup>3</sup>	12,110,987	11,779,630	2024-2A, 5.44% due 06/25/54 <sup>3</sup>	52,900,000	\$ 52,611,007
MAPS Trust			2025-1A, 5.04% due 03/25/55 <sup>3</sup>	35,700,000	34,440,572
2021-1A, 2.52% due 06/15/46 <sup>3</sup>	9,188,956	8,565,442	2024-1A, 6.28% due 03/25/54 <sup>3</sup>	9,550,000	9,664,890
Falcon Aerospace Ltd.			VB-S1 Issuer LLC - VBTEL		
2019-1, 3.60% due 09/15/39 <sup>3</sup>	4,941,079	4,768,242	2022-1A, 4.29% due 02/15/52 <sup>3</sup>	40,900,000	39,622,517
2017-1, 4.58% due 02/15/42 <sup>3</sup>	756,018	745,439	2024-1A, 5.59% due 05/15/54 <sup>3</sup>	28,950,000	29,127,009
AASET US Ltd.			2024-1A, 6.64% due 05/15/54 <sup>3</sup>	3,950,000	4,028,291
2018-2A, 4.45% due 11/18/38 <sup>3</sup>	5,434,537	5,353,125	Stack Infrastructure Issuer LLC		
Castlelake Aircraft Securitization Trust			2023-3A, 5.90% due 10/25/48 <sup>3</sup>	31,313,000	31,699,800
2018-1, 4.13% due 06/15/43 <sup>3</sup>	4,585,052	4,447,558	2024-1A, 5.90% due 03/25/49 <sup>3</sup>	16,250,000	16,452,533
MAPS Ltd.			2020-1A, 1.89% due 08/25/45 <sup>3</sup>	11,624,000	11,475,119
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	4,003,453	3,983,548	2023-2A, 5.90% due 07/25/48 <sup>3</sup>	6,000,000	6,069,120
Sapphire Aviation Finance I Ltd.			2023-1A, 5.90% due 03/25/48 <sup>3</sup>	6,000,000	6,048,648
2018-1A, 4.25% due 03/15/40 <sup>3</sup>	2,793,961	<u>2,751,325</u>	Hotwire Funding LLC		
<b>Total Transport-Aircraft</b>		<u>606,579,113</u>	2023-1A, 8.84% due 05/20/53 <sup>3</sup>	31,200,000	32,152,676
<b>WHOLE BUSINESS - 1.7%</b>			2024-1A, 5.89% due 06/20/54 <sup>3</sup>	22,750,000	23,154,750
Subway Funding LLC			2021-1, 2.31% due 11/20/51 <sup>3</sup>	5,350,000	5,120,442
2024-3A, 5.91% due 07/30/54 <sup>3</sup>	36,109,500	35,607,423	2024-1A, 9.19% due 06/20/54 <sup>3</sup>	3,860,000	4,048,365
2024-1A, 6.51% due 07/30/54 <sup>3</sup>	28,478,625	28,985,992	2021-1, 2.66% due 11/20/51 <sup>3</sup>	4,025,000	3,838,434
2024-1A, 6.27% due 07/30/54 <sup>3</sup>	18,852,750	19,128,358	2024-1A, 6.67% due 06/20/54 <sup>3</sup>	3,150,000	3,217,041
2024-1A, 6.03% due 07/30/54 <sup>3</sup>	9,476,250	9,544,361	Aligned Data Centers Issuer LLC		
Arbys Funding LLC			2021-1A, 1.94% due 08/15/46 <sup>3</sup>	47,980,000	45,967,431
2020-1A, 3.24% due 07/30/50 <sup>3</sup>	93,908,015	89,401,792	2023-1A, 6.00% due 08/17/48 <sup>3</sup>	2,600,000	2,624,532
SERVPRO Master Issuer LLC			2023-2A, 6.50% due 11/16/48 <sup>3</sup>	1,345,000	1,375,046
2021-1A, 2.39% due 04/25/51 <sup>3</sup>	43,512,700	40,091,692	Vantage Data Centers Issuer LLC		
2022-1A, 3.13% due 01/25/52 <sup>3</sup>	22,795,000	21,166,895	2024-1A, 5.10% due 09/15/54 <sup>3</sup>	30,550,000	30,164,212
2024-1A, 6.17% due 01/25/54 <sup>3</sup>	16,453,800	16,822,590	2020-1A, 1.65% due 09/15/45 <sup>3</sup>	3,100,000	3,049,620
2019-1A, 3.88% due 10/25/49 <sup>3</sup>	6,496,060	6,365,516	SBA Tower Trust		
Sonic Capital LLC			4.83% due 10/15/29 <sup>3</sup>	22,150,000	21,961,134
2021-1A, 2.64% due 08/20/51 <sup>3</sup>	23,271,940	19,384,798	6.60% due 01/15/28 <sup>3</sup>	3,800,000	3,895,348
2020-1A, 3.85% due 01/20/50 <sup>3</sup>	12,107,421	11,785,407	Blue Stream Issuer LLC		
2021-1A, 2.19% due 08/20/51 <sup>3</sup>	9,933,710	8,949,402	2023-1A, 5.40% due 05/20/53 <sup>3</sup>	6,625,000	6,661,217
2020-1A, 4.34% due 01/20/50 <sup>3</sup>	6,951,104	6,607,217	2024-1A, 5.41% due 11/20/54 <sup>3</sup>	5,100,000	5,147,282
Wingstop Funding LLC			ALLO Issuer LLC		
2020-1A, 2.84% due 12/05/50 <sup>3</sup>	25,117,500	23,702,784	2025-1A, due 04/20/55 <sup>3,5</sup>	8,150,000	8,206,667
2024-1A, 5.86% due 12/05/54 <sup>3</sup>	12,000,000	12,167,054	2024-1A, 5.94% due 07/20/54 <sup>3</sup>	1,000,000	<u>1,009,929</u>
2022-1A, 3.73% due 03/05/52 <sup>3</sup>	1,191,000	1,127,173	<b>Total Infrastructure</b>		<u>442,833,632</u>
ServiceMaster Funding LLC			<b>NET LEASE - 0.9%</b>		
2020-1, 3.34% due 01/30/51 <sup>3</sup>	27,705,831	23,851,271	Capital Automotive REIT		
2020-1, 2.84% due 01/30/51 <sup>3</sup>	9,216,507	8,510,270	2020-1A, 3.48% due 02/15/50 <sup>3</sup>	21,824,253	21,098,049
Five Guys Holdings, Inc.			2024-2A, 5.25% due 05/15/54 <sup>3</sup>	14,052,083	13,937,122
2023-1A, 7.55% due 01/26/54 <sup>3</sup>	25,381,388	26,326,370	2024-3A, 4.55% due 10/15/54 <sup>3</sup>	9,788,438	9,215,492
Applebee's Funding LLC /			2024-2A, 4.90% due 05/15/54 <sup>3</sup>	3,383,333	3,367,051
IHOP Funding LLC			STORE Master Funding I-VII		
2019-1A, 4.72% due 06/05/49 <sup>3</sup>	22,918,500	22,487,559	2016-1A, 3.96% due 10/20/46 <sup>3</sup>	26,481,157	26,010,539
Taco Bell Funding LLC			2016-1A, 4.32% due 10/20/46 <sup>3</sup>	10,491,016	10,273,398
2016-1A, 4.97% due 05/25/46 <sup>3</sup>	17,392,559	17,369,570	CF Hippolyta Issuer LLC		
DB Master Finance LLC			2022-1A, 6.11% due 08/15/62 <sup>3</sup>	20,275,457	20,373,748
2019-1A, 4.02% due 05/20/49 <sup>3</sup>	15,828,750	15,669,024	2020-1, 2.28% due 07/15/60 <sup>3</sup>	10,075,718	9,916,669
Wendy's Funding LLC			CARS-DB4, LP		
2019-1A, 3.78% due 06/15/49 <sup>3</sup>	12,006,559	11,811,810	2020-1A, 3.81% due 02/15/50 <sup>3</sup>	19,887,738	18,490,788
Domino's Pizza Master Issuer LLC			2020-1A, 3.25% due 02/15/50 <sup>3</sup>	3,371,025	3,106,079
2017-1A, 4.12% due 07/25/47 <sup>3</sup>	7,802,000	<u>7,660,365</u>	CMFT Net Lease Master Issuer LLC		
<b>Total Whole Business</b>		<u>484,524,693</u>	2021-1, 2.91% due 07/20/51 <sup>3</sup>	10,050,000	9,171,548

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-1, 3.04% due 07/20/51 <sup>3</sup>	5,050,000	\$ 4,304,260			
2021-1, 3.44% due 07/20/51 <sup>3</sup>	3,215,000	2,751,831			
2021-1, 2.51% due 07/20/51 <sup>3</sup>	3,000,000	2,720,162			
SVC ABS LLC					
2023-1A, 5.15% due 02/20/53 <sup>3</sup>	15,190,104	15,022,812			
2023-1A, 5.55% due 02/20/53 <sup>3</sup>	3,481,771	3,396,981			
Oak Street Investment Grade					
Net Lease Fund Series					
2020-1A, 2.26% due 11/20/50 <sup>3</sup>	14,900,000	14,461,578			
STORE Master Funding LLC					
2021-1A, 2.96% due 06/20/51 <sup>3</sup>	12,560,000	10,629,789			
2021-1A, 3.70% due 06/20/51 <sup>3</sup>	3,515,818	3,076,543			
Tenet Equity Funding LLC					
2024-1A, 5.49% due 10/20/54 <sup>3</sup>	10,039,839	10,058,324			
STORE Master Funding I LLC					
2015-1A, 4.17% due 04/20/45 <sup>3</sup>	9,878,194	9,871,227			
New Economy Assets Phase 1 Sponsor LLC					
2021-1, 2.41% due 10/20/61 <sup>3</sup>	10,000,000	9,140,737			
Store Master Funding I-VII					
XIV XIX XX XXIV XXII					
2024-1A, 5.69% due 05/20/54 <sup>3</sup>	5,972,500	6,060,587			
CARS-DB5, LP					
2021-1A, 2.76% due 08/15/51 <sup>3</sup>	6,527,125	5,467,831			
CARS-DB7, LP					
2023-1A, 5.75% due 09/15/53 <sup>3</sup>	4,277,000	4,307,273			
CF Hippolyta LLC					
2020-1, 2.60% due 07/15/60 <sup>3</sup>	4,312,872	3,831,693			
Store Master Funding I-VII					
2018-1A, 4.74% due 10/20/48 <sup>3</sup>	2,794,938	<u>2,762,352</u>			
<b>Total Net Lease</b>		<u>252,824,463</u>			
<b>SINGLE FAMILY RESIDENCE - 0.9%</b>					
Tricon Residential Trust					
2023-SFR2, 5.00% due 12/17/40 <sup>3</sup>	31,239,000	31,096,146			
2024-SFR4, 4.65% due 11/17/41 <sup>3</sup>	10,775,000	10,579,056			
2024-SFR3, 5.00% due 08/17/41 <sup>3</sup>	10,500,000	10,391,082			
2024-SFR2, 4.75% due 06/17/40 <sup>3</sup>	9,993,784	9,930,398			
2024-SFR3, 5.25% due 08/17/41 <sup>3</sup>	9,550,000	9,416,167			
2024-SFR2, 5.90% due 06/17/40 <sup>3</sup>	9,215,000	9,146,065			
2024-SFR2, 5.70% due 06/17/40 <sup>3</sup>	7,950,000	7,901,345			
2021-SFR1, 2.59% due 07/17/38 <sup>3</sup>	7,000,000	6,755,735			
2024-SFR1, 4.75% due 04/17/41 <sup>3</sup>	3,600,000	3,544,052			
FirstKey Homes Trust					
2020-SFR2, 4.50% due 10/19/37 <sup>3</sup>	21,640,000	21,368,825			
2020-SFR2, 4.00% due 10/19/37 <sup>3</sup>	20,340,000	20,041,759			
2020-SFR2, 3.37% due 10/19/37 <sup>3</sup>	13,010,000	12,790,870			
2021-SFR1, 2.19% due 08/17/38 <sup>3</sup>	13,174,000	12,654,000			
Home Partners of America Trust					
2021-2, 2.65% due 12/17/26 <sup>3</sup>	46,324,046	43,990,856			
2021-3, 2.80% due 01/17/41 <sup>3</sup>	15,066,153	13,806,540			
Invitation Homes Trust					
2024-SFR1, 4.00% due 09/17/41 <sup>3</sup>	13,100,000	<u>12,485,955</u>			
<b>Total Single Family Residence</b>		<u>235,898,851</u>			
			<b>COLLATERALIZED DEBT OBLIGATIONS - 0.4%</b>		
			Anchorage Credit Funding 4 Ltd.		
			2021-4A AR, 2.72% due 04/27/39 <sup>3</sup>	111,754,127	\$ 102,951,065
			Anchorage Credit Funding 13 Ltd.		
			2021-13A A2, 2.80% due 07/27/39 <sup>3</sup>	2,700,000	2,482,830
			2021-13A C2, 3.65% due 07/27/39 <sup>3</sup>	1,950,000	<u>1,784,225</u>
			<b>Total Collateralized Debt Obligations</b>		<u>107,218,120</u>
			<b>TRANSPORT-CONTAINER - 0.4%</b>		
			Textainer Marine Containers VII Ltd.		
			2020-1A, 2.73% due 08/21/45 <sup>3</sup>	34,673,235	33,272,630
			2021-2A, 2.23% due 04/20/46 <sup>3</sup>	2,231,667	2,068,648
			TIF Funding III LLC		
			2024-1A, 5.48% due 04/20/49 <sup>3</sup>	30,802,500	30,978,105
			Textainer Marine Containers Ltd.		
			2021-3A, 1.94% due 08/20/46 <sup>3</sup>	22,106,200	19,718,328
			MC Ltd.		
			2021-1, 2.63% due 11/05/35 <sup>3</sup>	8,120,200	7,572,677
			CLI Funding VIII LLC		
			2021-1A, 1.64% due 02/18/46 <sup>3</sup>	2,279,089	<u>2,084,158</u>
			<b>Total Transport-Container</b>		<u>95,694,546</u>
			<b>INSURANCE - 0.3%</b>		
			Obra Longevity		
			8.48% due 06/30/39 <sup>†††</sup>	67,000,000	70,023,224
			CHEST		
			7.13% due 03/15/43 <sup>†††</sup>	17,190,000	17,773,066
			JGWPT XXIII LLC		
			2011-1A, 4.70% due 10/15/56 <sup>3</sup>	1,875,199	1,840,747
			JGWPT XXIV LLC		
			2011-2A, 4.94% due 09/15/56 <sup>3</sup>	1,368,597	1,344,986
			321 Henderson Receivables VI LLC		
			2010-1A, 5.56% due 07/15/59 <sup>3</sup>	363,713	365,006
			VICOF 2		
			4.00% due 02/22/30 <sup>†††</sup>	309,835	306,299
			SPSS		
			5.14% due 11/15/52 <sup>†††,9</sup>	131,876	<u>122,297</u>
			<b>Total Insurance</b>		<u>91,775,625</u>
			<b>ASSET BACKED SECURITIES - 0.0%</b>		
			Endo Luxembourg Finance Co		
			I SARL / Endo US, Inc.		
			7.40% due 09/30/45 <sup>†††</sup>	15,650,000	15,987,662
			Akso Health Group		
			7.27% due 12/31/44 <sup>†††</sup>	8,400,000	<u>8,615,609</u>
			<b>Total Asset Backed Securities</b>		<u>24,603,271</u>
			<b>UNSECURED CONSUMER LOANS - 0.2%</b>		
			Service Experts Issuer LLC		
			2024-1A, 6.39% due 11/20/35 <sup>3</sup>	19,527,660	19,821,684
			Foundation Finance Trust		
			2024-2A, 4.93% due 03/15/50 <sup>3</sup>	8,200,000	8,143,691
			2025-1A, 5.55% due 04/15/50 <sup>3</sup>	3,650,000	3,662,084
			Stream Innovations Issuer Trust		
			2024-2A, 5.21% due 02/15/45 <sup>3</sup>	7,069,299	7,149,800

**TOTAL RETURN BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
GreenSky Home Improvement Issuer Trust 2024-2, 5.26% due 10/27/59 <sup>3</sup>	2,700,000	\$ 2,702,168	Jane Street Group LLC 6.31% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	45,170,171	\$ 44,601,026
<b>Total Unsecured Consumer Loans</b>		<u>41,479,427</u>	Citadel Securities, LP 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	42,675,435	42,606,301
<b>AUTOMOTIVE - 0.1%</b>			Asurion LLC 8.57% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30	23,959,600	23,622,728
Avis Budget Rental Car Funding AESOP LLC 2023-8A, 6.66% due 02/20/30 <sup>3</sup>	15,350,000	16,086,042	Cegid Group 5.86% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/30	EUR 18,950,000	20,378,273
2023-8A, 6.02% due 02/20/30 <sup>3</sup>	11,000,000	11,480,342	CPI Holdco B, LLC 6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/17/31	19,800,000	19,639,224
2024-3A, 5.58% due 12/20/30 <sup>3</sup>	8,250,000	8,348,366	Alliant Holdings Intermediate LLC 7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/19/31	19,615,838	19,482,254
<b>Total Automotive</b>		<u>35,914,750</u>	HighTower Holding LLC 7.29% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 02/03/32	17,242,912	17,102,899
<b>Total Asset-Backed Securities</b> (Cost \$6,275,172,255)		<u>6,223,916,745</u>	Eisner Advisory Group 8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/28/31	16,737,768	16,701,280
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 14.2%</b>			Eagle Point Holdings Borrower, LLC 8.04% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28 <sup>†††</sup>	14,877,692	14,877,692
U.S. Treasury Bonds			Focus Financial Partners LLC 7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31	14,520,000	14,365,798
4.38% due 11/15/39 <sup>14</sup>	481,310,000	478,884,650	Galaxy Bidco Ltd. 6.71% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/19/29	EUR 13,250,000	14,348,455
due 05/15/51 <sup>6,15,16</sup>	1,576,540,000	466,167,743	Jefferies Finance LLC 7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 10/21/31	8,553,563	8,517,894
due 08/15/54 <sup>6,16</sup>	615,170,000	162,957,795	Amwins Group, Inc. 6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32	7,281,750	7,217,743
due 05/15/44 <sup>6,16</sup>	398,930,000	158,950,327	Corpay, Inc. 6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/28/28	4,688,250	4,672,122
due 02/15/54 <sup>6,16</sup>	428,590,000	115,194,076	Worldpay 6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31	3,937,763	3,907,009
due 02/15/46 <sup>6,16</sup>	290,070,000	106,431,562	Virtu Financial 6.82% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 06/21/31	2,670,000	2,668,345
due 11/15/51 <sup>6,16</sup>	275,000,000	79,658,477	Ardonagh Midco 3 plc due 02/15/31	1,400,000	1,380,750
due 11/15/54 <sup>6,16</sup>	187,000,000	49,248,877	CPI Holdco B LLC 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31	1,147,125	1,134,461
due 11/15/44 <sup>6,16</sup>	75,000,000	29,182,571	<b>Total Financial</b>		<u>379,764,145</u>
United States Treasury Inflation Indexed Bonds					
1.88% due 07/15/34 <sup>20</sup>	503,679,999	508,361,650			
2.13% due 04/15/29 <sup>20</sup>	313,200,636	322,464,165			
1.63% due 10/15/29 <sup>20</sup>	259,408,090	263,063,363			
1.25% due 04/15/28 <sup>20</sup>	143,528,473	143,563,299			
2.13% due 01/15/35 <sup>20</sup>	92,587,880	95,035,626			
1.38% due 07/15/33 <sup>20</sup>	29,249,907	28,530,185			
U.S. Treasury Notes					
4.13% due 11/30/29	265,300,000	267,351,931			
3.75% due 08/31/31	214,220,000	210,462,782			
4.25% due 02/28/31	197,000,000	199,293,202			
3.63% due 09/30/31	180,000,000	175,521,094			
3.63% due 08/31/29	11,450,000	11,306,428			
3.63% due 03/31/28	2,570,000	2,551,327			
4.63% due 02/15/35	2,400,000	2,479,500			
U.S. Treasury Strip Principal due 02/15/51 <sup>6,16</sup>	235,000,000	70,096,839			
<b>Total U.S. Government Securities</b> (Cost \$4,133,883,310)		<u>3,946,757,469</u>			
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◇</sup> - 5.0%</b>					
<b>FINANCIAL - 1.4%</b>					
Higginbotham Insurance Agency, Inc. 8.83% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/24/28 <sup>†††</sup>	49,722,956	49,378,304			
9.07% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/24/28 <sup>†††</sup>	3,314,863	3,291,886			
QTS Good News Facility 7.14% (SOFR + 2.75%, Rate Floor: 0.00%) due 10/09/28 <sup>†††</sup>	49,925,000	49,869,701			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>CONSUMER, CYCLICAL - 1.1%</b>					
Peer Holding III BV			Entain Holdings (Gibraltar) Ltd.		
6.80% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 07/01/31	18,990,000	\$ 18,937,778	5.62% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR 7,800,000	\$ 8,435,834
5.61% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/26/31	EUR 4,300,000	4,641,543	Packers Holdings LLC		
5.11% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 07/01/31	EUR 2,000,000	2,153,901	7.67% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	14,324,335	8,218,587
Prime Security Services Borrower LLC			Wyndham Hotels & Resorts, Inc.		
6.06% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/06/32	20,450,000	20,183,332	6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/30	7,562,850	7,557,480
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/13/30	4,991,250	4,966,294	Scientific Games Corp.		
MB2 Dental Solutions LLC			7.30% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29	4,975,000	4,942,513
9.82% (1 Month Term SOFR + 5.50%, Rate Floor: 6.25%) due 02/13/31 <sup>†††</sup>	22,579,506	22,497,904	Caesars Entertainment, Inc.		
9.83% (1 Month Term SOFR + 5.50%, Rate Floor: 6.25%) due 02/13/31 <sup>†††</sup>	2,232,345	2,213,619	6.56% (3 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 02/06/30	4,713,772	4,678,419
Allwyn Entertainment Financing US LLC			B&B Hotels		
due 06/02/31	19,160,727	18,913,171	6.67% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/21/31	EUR 4,250,000	4,574,280
due 03/19/32	EUR 5,000,000	5,380,262	Seaworld Parks & Entertainment, Inc.		
Betcltc Everest Group SAS			6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 12/04/31	4,477,500	4,438,322
5.79% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 12/10/31	EUR 18,200,000	19,618,225	Go Daddy Operating Company LLC		
Restaurant Brands			6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/30/31	4,237,975	4,212,717
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/20/30	19,700,626	19,482,540	MX Holdings US, Inc.		
Tripadvisor, Inc.			due 02/19/32	2,820,000	2,809,425
7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/08/31	19,864,838	19,469,925	Valvoline, Inc.		
Clarios Global, LP			due 03/19/32	2,300,000	2,297,125
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32	11,750,000	11,559,062	Station Casinos LLC		
5.61% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/28/32	EUR 4,350,000	4,667,789	6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/14/31	2,178,000	2,164,387
5.36% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 07/16/31	EUR 2,850,870	3,049,823	Frontdoor, Inc.		
First Brands Group LLC			6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 12/19/31	2,094,750	2,092,132
9.55% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	19,624,388	18,177,089	Rent-A-Center, Inc.		
Life Time, Inc.			7.04% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28	456,187	454,476
6.80% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 11/05/31	15,000,000	14,955,000	WW International, Inc.		
Pacific Bells LLC			8.05% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,395,000	347,355
8.56% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/13/28	14,352,158	14,304,365	<b>Total Consumer, Cyclical</b>		<u>316,929,150</u>
Blue Ribbon LLC			<b>INDUSTRIAL - 0.9%</b>		
12.31% (1 Month Term SOFR + 8.00%, Rate Floor: 8.75%) due 05/08/28	12,436,875	9,249,926	Quikrete Holdings, Inc.		
12.29% (3 Month Term SOFR + 8.00%, Rate Floor: 8.75%) due 05/08/28	4,463,810	4,352,214	6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 04/14/31	11,840,060	11,697,032
PCI Gaming Authority, Inc.			6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/10/32	8,345,000	8,242,774
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	11,282,046	11,162,908	6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29	6,547,189	6,478,051
PHM Group Holding OY			Hunter Douglas, Inc.		
due 02/25/32	EUR 9,100,000	9,769,428	7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/17/32	14,390,000	13,710,073
			due 01/17/32	EUR 12,000,000	12,660,967

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
EMRLD Borrower, LP			Knife River Corp.		
6.93% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	18,288,500	\$ 18,093,179	6.29% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/19/32	2,525,000	\$ 2,515,531
6.80% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 08/04/31	7,730,897	7,652,197	Beacon Roofing Supply, Inc.		
Clean Harbors, Inc.			6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/19/28	2,221,875	2,218,409
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/08/28	21,905,975	22,049,678	Hillman Group, Inc.		
Capstone Acquisition Holdings, Inc.			6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 07/14/28	1,535,124	1,527,203
8.92% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29†††	20,932,526	20,825,419	Merlin Buyer, Inc.		
Total Webhosting Solutions B.V.			8.30% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	608,077	598,451
6.86% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/04/31	EUR 19,000,000	20,534,845	API Heat Transfer Thermasys Corp.		
United Rentals, Inc.			12.56% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/12/27†††	20,063	20,063
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31	17,696,250	17,779,245	9.56% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27†††	11,642	11,642
United Airlines, Inc.			<b>Total Industrial</b>		<u>267,016,416</u>
6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/22/31	17,316,881	17,248,825	<b>CONSUMER, NON-CYCLICAL - 0.5%</b>		
Red SPV LLC			Southern Veterinary Partners LLC		
6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/06/32	17,200,000	17,071,000	7.57% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 12/04/31	36,564,847	36,440,892
Genesee & Wyoming, Inc.			Quirch Foods Holdings LLC		
6.05% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/10/31	15,124,000	14,974,726	9.57% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/27/27	28,228,342	26,931,532
AS Mileage Plan Ltd.			Nidda Healthcare Holding GmbH		
6.29% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/15/31	11,371,500	11,357,286	6.54% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/21/30	EUR 24,166,306	26,102,278
Brown Group Holding LLC			Froneri US, Inc.		
6.82% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31	4,933,174	4,900,960	6.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31	23,715,000	23,538,086
6.81% ((1 Month Term SOFR + 2.50%) and (3 Month Term SOFR + 2.50%)), Rate Floor: 3.00%) due 07/01/31	4,444,837	4,414,301	Women's Care Holdings, Inc.		
StandardAero			8.89% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	15,474,553	14,246,338
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	7,910,175	7,882,331	Hanger, Inc.		
Jefferies Finance LLC			7.82% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 10/23/31	9,098,146	9,084,863
6.67% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/02/32	5,050,000	5,040,557	Reynolds Consumer Products LLC		
TransDigm, Inc.			6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/19/32	8,496,705	8,502,057
6.80% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/19/32	4,825,750	4,797,230	HAH Group Holding Co. LLC		
Dispatch Terra Acquisition LLC			9.32% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31	4,442,889	4,208,927
8.70% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,747,635	3,520,753	CHG PPC Parent LLC		
Air Canada			7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 12/08/28	1,528,028	1,524,208
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/21/31	3,416,122	3,370,209	Elanco Animal Health, Inc.		
CPG International LLC			6.17% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/01/27	1,144,518	1,141,702
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/26/31	3,067,313	3,067,312	Medline Borrower LP		
Arcosa, Inc.			6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 10/23/28	845,750	843,813
6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 08/12/31	2,763,075	2,756,167			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Energizer Holdings, Inc. 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/22/27	404,893	\$ 403,925	Level 3 Financing, Inc. due 03/21/32	5,680,000	\$ 5,603,661
<b>Total Consumer, Non-cyclical</b>		<u>152,968,621</u>	Zayo Group Holdings, Inc. 7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,534,382
<b>TECHNOLOGY - 0.5%</b>			Xplore, Inc. 6.05% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/24/31	1,423,884	1,112,409
Polaris Newco LLC 9.46% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/02/28	GBP 21,898,730	26,225,855	5.00% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) (in-kind rate was 3.50%) due 10/23/29 <sup>17</sup>	398,586	385,134
6.11% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/02/28	EUR 4,974,227	5,030,638	UPC Financing Partnership 6.79% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/29/32	1,300,000	<u>1,285,609</u>
Visma AS 6.08% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/05/28 <sup>†††</sup>	EUR 23,750,000	25,572,178	<b>Total Communications</b>		<u>74,076,643</u>
Gen Digital, Inc. due 02/13/32	13,600,000	13,453,800	<b>ENERGY - 0.1%</b>		
6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 2.25%) due 09/12/29	10,587,920	10,525,028	ITT Holdings LLC 7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 10/11/30	14,940,752	14,936,120
WEX, Inc. 6.07% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/27/32	17,500,000	17,325,000	Venture Global Calcasieu Pass LLC 7.30% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	4,973,580	4,971,491
Datix Bidco Ltd. 9.95% (2 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 04/25/31 <sup>†††</sup>	GBP 10,570,675	13,560,259	WhiteWater DBR Holdco LLC 6.55% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/03/31	4,577,029	<u>4,554,143</u>
9.68% (6 Month Term SOFR + 5.25%, Rate Floor: 5.75%) due 04/30/31 <sup>†††</sup>	2,613,869	2,595,483	<b>Total Energy</b>		<u>24,461,754</u>
Modena Buyer LLC 8.79% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 07/01/31	11,371,500	10,997,150	<b>UTILITIES - 0.1%</b>		
Aston FinCo SARL 9.23% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 5,583,443	6,789,504	Calpine Construction Finance Company, LP 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/31/30	10,350,000	10,314,810
8.69% (1 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 10/09/26	732,012	695,412	UGI Energy Services LLC 6.82% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/22/30	3,772,982	3,768,265
Dun & Bradstreet Corp. 6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/18/29	4,311,534	4,300,065	AL GCX Holdings LLC 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/30/32	2,100,000	2,084,250
CCC Intelligent Solutions, Inc. 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/23/32	349,125	<u>348,252</u>	TerraForm Power Operating LLC 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 05/21/29	1,193,646	<u>1,195,891</u>
<b>Total Technology</b>		<u>137,418,624</u>	<b>Total Utilities</b>		<u>17,363,216</u>
<b>COMMUNICATIONS - 0.3%</b>			<b>BASIC MATERIALS - 0.1%</b>		
Speedster Bidco GmbH 6.13% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/10/31	EUR 10,200,000	11,026,729	Novelis Holdings, Inc. 6.29% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/24/32	8,400,000	8,389,500
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 12/10/31	9,970,000	9,945,075	Trinseo Materials Operating S.C.A. 7.07% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28	10,683,750	4,934,610
Authentic Brands 6.57% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/11/32	19,300,000	19,066,856	Arsenal AIC Parent LLC 7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/18/30	1,861,532	1,845,243
SBA Senior Finance II LLC 6.08% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/25/31	13,432,161	13,414,699	GrafTech Finance, Inc. 10.30% (3 Month Term SOFR + 6.00%, Rate Floor: 8.00%) due 12/21/29	979,768	998,756
MasOrange Finco Plc due 03/20/31	EUR 10,000,000	10,702,089			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Minerals Technologies, Inc. 6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/26/31	1,000,000	\$ 997,500			
<b>Total Basic Materials</b>		<u>17,165,609</u>			
<b>Total Senior Floating Rate Interests</b> (Cost \$1,410,213,044)		<u>1,387,164,178</u>			
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 0.9%</b>					
Tennessee Valley Authority					
4.25% due 09/15/65	138,205,000	114,669,656			
5.25% due 02/01/55	45,865,000	45,847,755			
4.63% due 09/15/60	42,436,000	38,111,008			
5.38% due 04/01/56	9,283,000	9,499,647			
due 09/15/53 <sup>7,16</sup>	1,612,000	354,661			
due 09/15/55 <sup>7,16</sup>	1,612,000	315,099			
due 09/15/56 <sup>7,16</sup>	1,612,000	296,832			
due 03/15/57 <sup>7,16</sup>	1,612,000	288,954			
due 09/15/57 <sup>7,16</sup>	1,612,000	281,286			
due 09/15/58 <sup>7,16</sup>	1,612,000	265,688			
due 03/15/59 <sup>7,16</sup>	1,612,000	258,624			
due 09/15/59 <sup>7,16</sup>	1,612,000	251,749			
due 09/15/60 <sup>7,16</sup>	1,612,000	238,542			
due 09/15/54 <sup>7,16</sup>	1,020,000	212,175			
due 03/15/61 <sup>7,16</sup>	1,020,000	146,926			
due 09/15/61 <sup>7,16</sup>	1,020,000	143,019			
due 09/15/62 <sup>7,16</sup>	1,020,000	135,516			
due 03/15/63 <sup>7,16</sup>	1,020,000	131,914			
due 09/15/63 <sup>7,16</sup>	1,020,000	127,926			
due 09/15/64 <sup>7,16</sup>	1,020,000	121,204			
due 03/15/65 <sup>7,16</sup>	1,020,000	117,517			
due 09/15/65 <sup>7,16</sup>	1,020,000	114,383			
Tennessee Valley Authority Principal Strips					
due 01/15/48 <sup>6,16</sup>	38,804,000	11,826,994			
due 12/15/42 <sup>6,16</sup>	23,785,000	9,680,400			
due 01/15/38 <sup>6,16</sup>	15,800,000	8,420,310			
due 09/15/39 <sup>6,16</sup>	8,655,000	4,243,304			
due 04/01/56 <sup>6,16</sup>	11,415,000	2,160,597			
due 09/15/65 <sup>6,16</sup>	3,500,000	401,874			
Federal Farm Credit Bank					
3.11% due 08/05/48	1,500,000	1,108,221			
2.58% due 03/15/41	350,000	257,442			
2.69% due 11/29/41	350,000	256,813			
2.40% due 09/16/41	350,000	246,836			
1.99% due 07/30/40	300,000	204,708			
2.60% due 09/06/39	250,000	188,255			
2.90% due 12/09/41	220,000	166,475			
2.59% due 12/30/41	180,000	129,681			
2.74% due 11/01/39	144,000	110,154			
2.84% due 06/01/46	140,000	96,050			
2.59% due 08/24/46	140,000	91,605			
3.67% due 02/26/44	70,000	58,606			
Federal Home Loan Bank					
2.15% due 02/25/41	350,000	241,452			
2.45% due 08/16/41	270,000	192,262			
3.63% due 06/22/43	100,000	83,757			
Freddie Mac					
2.25% due 09/15/50	360,000	\$ 206,629			
<b>Total Federal Agency Bonds</b> (Cost \$367,998,549)					<u>252,302,506</u>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.2%</b>					
Israel Government International Bond					
5.38% due 03/12/29	9,800,000	9,873,402			
5.63% due 02/19/35	8,750,000	8,693,580			
5.38% due 02/19/30	5,250,000	5,288,367			
Panama Government International Bond					
4.50% due 04/16/50	22,700,000	14,406,555			
Saudi Government International Bond					
5.63% due 01/13/35 <sup>3</sup>	13,900,000	14,291,980			
<b>Total Foreign Government Debt</b> (Cost \$62,614,979)					<u>52,553,884</u>
<b>MUNICIPAL BONDS<sup>††</sup> - 0.1%</b>					
<b>CALIFORNIA - 0.1%</b>					
California Statewide Communities Development Authority Revenue Bonds					
7.14% due 08/15/47	10,335,000	11,033,275			
California Public Finance Authority Revenue Bonds					
3.07% due 10/15/40	8,000,000	6,286,346			
Hillsborough City School District General Obligation Unlimited					
due 09/01/37 <sup>16</sup>	1,000,000	530,158			
due 09/01/39 <sup>16</sup>	1,000,000	469,619			
Oakland Redevelopment Agency Successor Agency Tax Allocation					
4.00% due 09/01/39	1,100,000	955,709			
<b>Total California</b>					<u>19,275,107</u>
<b>ILLINOIS - 0.0%</b>					
State of Illinois General Obligation Unlimited					
5.65% due 12/01/38	4,550,000	4,658,320			
6.63% due 02/01/35	1,400,000	1,480,202			
City of Chicago Illinois General Obligation Unlimited					
6.31% due 01/01/44	4,500,000	4,705,807			
<b>Total Illinois</b>					<u>10,844,329</u>
<b>TEXAS - 0.0%</b>					
Central Texas Turnpike System Revenue Bonds					
3.03% due 08/15/41	3,150,000	2,386,937			
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds					
3.42% due 09/01/50	2,500,000	1,775,822			
<b>Total Texas</b>					<u>4,162,759</u>
<b>WASHINGTON - 0.0%</b>					
Central Washington University Revenue Bonds					
6.95% due 05/01/40	1,750,000	1,940,164			

**TOTAL RETURN BOND FUND**

	FACE AMOUNT	VALUE	CONTRACTS/ NOTIONAL VALUE	VALUE
<b>OKLAHOMA - 0.0%</b>				
Tulsa Airports Improvement				
Trust Revenue Bonds				
3.10% due 06/01/45	1,000,000	\$ 739,919		
Oklahoma Development Finance				
Authority Revenue Bonds				
4.65% due 08/15/30	450,000	442,847		
<b>Total Oklahoma</b>		<u>1,182,766</u>		
<b>Total Municipal Bonds</b>				
(Cost \$41,532,313)		<u>37,405,125</u>		
<b>U.S. TREASURY BILLS<sup>††</sup> - 0.0%</b>				
U.S. Treasury Bills				
4.13% due 05/08/25 <sup>18</sup>	12,600,000	12,545,157		
<b>Total U.S. Treasury Bills</b>		<u>12,545,157</u>		
(Cost \$12,545,254)				
			<b>CONTRACTS/ NOTIONAL VALUE</b>	
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%</b>				
<b>Put Options on:</b>				
<b>Foreign Exchange Options</b>				
Bank of America, N.A. Foreign				
Exchange EUR/USD Expiring				
November 2025 with strike				
price of EUR 1.01 (Notional				
Value \$305,739,808)	EUR 283,040,000	1,208,441		
Bank of America, N.A. Foreign				
Exchange EUR/USD Expiring				
November 2025 with strike				
price of EUR 1.01 (Notional				
Value \$305,739,808)	EUR 283,040,000	1,208,441		
Bank of America, N.A. Foreign				
Exchange EUR/USD Expiring				
November 2025 with strike				
price of EUR 1.01 (Notional				
Value \$214,018,946)	EUR 198,129,000	853,880		
Bank of America, N.A. Foreign				
Exchange EUR/USD Expiring				
November 2025 with strike				
price of EUR 1.01 (Notional				
Value \$101,081,875)	EUR 93,577,000	403,291		
Bank of America, N.A. Foreign				
Exchange EUR/USD Expiring				
November 2025 with strike price of				
EUR 1.01 (Notional Value \$91,719,782)	EUR 84,910,000	365,938		
BNP Paribas Foreign Exchange				
EUR/USD Expiring November				
2025 with strike price of EUR				
1.01 (Notional Value \$16,644,802)	EUR 15,409,000	66,408		
<b>Total Foreign Exchange Options</b>		<u>4,106,399</u>		
<b>Total OTC Options Purchased</b>				
(Cost \$13,195,203)		<u>4,106,399</u>		
<b>OTC INTEREST RATE SWAPTIONS PURCHASED<sup>††,19</sup> - 0.2%</b>				
<b>Call Swaptions on:</b>				
<b>Interest Rate Swaptions</b>				
The Toronto-Dominion Bank				
5-Year Interest Rate Swap				
Expiring November 2025				
with exercise rate of 3.80%				
(Notional Value \$777,460,000)	USD 777,460,000	\$ 16,249,303		
BNP Paribas 5-Year Interest Rate				
Swap Expiring November 2025				
with exercise rate of 3.82%				
(Notional Value \$416,490,000)	USD 416,490,000	8,918,771		
Morgan Stanley Capital Services				
LLC 5-Year Interest Rate Swap				
Expiring November 2025				
with exercise rate of 3.82%				
(Notional Value \$416,490,000)	USD 416,490,000	8,918,771		
Morgan Stanley Capital Services LLC				
2-Year Interest Rate Swap Expiring				
August 2026 with exercise rate of				
3.50% (Notional Value \$724,239,825)	GBP 561,100,000	4,220,729		
Morgan Stanley Capital Services LLC				
2-Year Interest Rate Swap Expiring				
October 2025 with exercise rate of				
3.80% (Notional Value \$741,406,800)	GBP 574,400,000	3,267,895		
<b>Total Interest Rate Swaptions</b>		<u>41,575,469</u>		
<b>Put Swaptions on:</b>				
<b>Interest Rate Swaptions</b>				
Morgan Stanley Capital Services LLC				
2-Year Interest Rate Swap Expiring				
August 2026 with exercise rate of				
5.50% (Notional Value \$724,239,825)	GBP 561,100,000	1,106,709		
Morgan Stanley Capital Services LLC				
2-Year Interest Rate Swap Expiring				
October 2025 with exercise rate of				
4.85% (Notional Value \$741,406,800)	GBP 574,400,000	577,947		
<b>Total Interest Rate Swaptions</b>		<u>1,684,656</u>		
<b>Total OTC Interest Rate Swaptions Purchased</b>				
(Cost \$24,784,222)		<u>43,260,125</u>		
<b>Total Investments - 117.1%</b>				
(Cost \$33,703,233,856)				<u>\$32,548,972,130</u>
<b>OTC INTEREST RATE SWAPTIONS WRITTEN<sup>††,19</sup> - (0.1)%</b>				
<b>Call Swaptions on:</b>				
<b>Interest Rate Swaptions</b>				
Morgan Stanley Capital Services LLC				
2-Year Interest Rate Swap Expiring				
October 2025 with exercise rate of				
3.30% (Notional Value \$741,406,800)	GBP 574,400,000	(1,292,710)		
Morgan Stanley Capital Services LLC				
2-Year Interest Rate Swap Expiring				
August 2026 with exercise rate of				
3.00% (Notional Value \$724,239,825)	GBP 561,100,000	(2,371,147)		

**TOTAL RETURN BOND FUND**

	CONTRACTS/ NOTIONAL VALUE	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE
BNP Paribas 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.32% (Notional Value \$416,490,000)	USD 416,490,000	\$ (4,353,566)			
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.32% (Notional Value \$416,490,000)	USD 416,490,000	(4,353,566)			
The Toronto-Dominion Bank 5-Year Interest Rate Swap Expiring November 2025 with exercise rate of 3.30% (Notional Value \$777,460,000)	USD 777,460,000	(7,901,629)			
<b>Total Interest Rate Swaptions</b>		<u>(20,272,618)</u>			
<b>Put Swaptions on:</b>					
<b>Interest Rate Swaptions</b>					
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring October 2025 with exercise rate of 4.35% (Notional Value \$741,406,800)	GBP 574,400,000	\$ (1,738,271)			
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 4.50% (Notional Value \$724,239,825)	GBP 561,100,000	(3,439,814)			
<b>Total Interest Rate Swaptions</b>		<u>(5,178,085)</u>			
<b>Total OTC Interest Rate Swaptions Written</b> (Premiums received \$15,882,644)		<u>(25,450,703)</u>			
<b>Other Assets &amp; Liabilities, net - (17.0)%</b>		<u>(4,721,266,010)</u>			
<b>Total Net Assets - 100.0%</b>		<u>\$ 27,802,255,417</u>			

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
<b>Interest Rate Futures Contracts Purchased†</b>				
3-Month SOFR Futures Contracts	1,424	Mar 2027	\$ 343,860,400	\$ 1,944,277

**Centrally Cleared Credit Default Swap Agreements Protection Sold††**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	ICE	CDX.NA.HY.44.V1	5.00%	Quarterly	06/20/30	\$ 57,228,000	\$ 3,023,269	\$ 2,693,625	\$ 329,644
BofA Securities, Inc.	ICE	CDX.NA.HY.43.V1	5.00%	Quarterly	12/20/29	11,735,000	626,416	839,227	(212,811)
							<u>\$ 3,649,685</u>	<u>\$ 3,532,852</u>	<u>\$ 116,833</u>

**OTC Credit Default Swap Agreements Protection Purchased††**

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (15-25%)	5.00%	Quarterly	12/20/29	\$ 44,055,000	\$ (269,166)	\$ (2,641,851)	\$ 2,372,685
Morgan Stanley Capital Services LLC	CDX.NA.HY.43.V1 (25-35%)	5.00%	Quarterly	12/20/29	44,055,000	(5,471,202)	(6,311,165)	839,963
						<u>\$ (5,740,368)</u>	<u>\$ (8,953,016)</u>	<u>\$ 3,212,648</u>

**TOTAL RETURN BOND FUND**

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) <sup>**</sup>
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.48%	Annually	11/02/33	\$389,640,000	\$ 20,548,651	\$ 2,760	\$ 20,545,891
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	12/23/29	584,523,266	10,471,874	3,050	10,468,824
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25	1,337,210,000	5,116,607	959	5,115,648
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.17%	Annually	01/27/32	177,500,000	4,822,109	1,329	4,820,780
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.76%	Annually	02/06/29	650,000,000	2,099,968	2,482	2,097,486
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.80%	Annually	04/01/32	225,000,000	1,032,977	1,649	1,031,328
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.96%	Annually	04/03/34	53,740,000	759,777	472	759,305
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.73%	Annually	12/04/34	313,000,000	(1,555,131)	2,654	(1,557,785)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.59%	Annually	01/02/28	660,000,000	(1,743,245)	2,246	(1,745,491)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	900,000,000	(6,926,958)	2,611	(6,929,569)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	1,803,000,000	<u>(36,955,712)</u>	<u>3,829</u>	<u>(36,959,541)</u>
							<u>\$ (2,329,083)</u>	<u>\$ 24,041</u>	<u>\$ (2,353,124)</u>	

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

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	249,880,000	273,888,964 USD	04/15/25	\$ 3,293,930
Barclays Bank plc	GBP	Sell	50,155,000	64,996,015 USD	04/15/25	202,164
Goldman Sachs International	GBP	Buy	795,000	1,024,875 USD	04/15/25	2,163
Barclays Bank plc	EUR	Buy	300,000	324,447 USD	04/15/25	423
Citibank, N.A.	GBP	Sell	1,045,000	1,347,570 USD	04/15/25	(2,437)
Toronto-Dominion Bank	EUR	Buy	200,000	219,229 USD	04/15/25	(2,649)
Barclays Bank plc	GBP	Buy	1,000,000	1,294,771 USD	04/15/25	(2,899)
Bank of America, N.A.	EUR	Sell	8,565,000	9,048,659 USD	05/27/25	<u>(248,683)</u>
						<u>\$ 3,242,012</u>

**TOTAL RETURN BOND FUND**

**OTC Interest Rate Swaptions Purchased**

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
<b>Call</b>								
The Toronto-Dominion Bank 5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.80%	11/19/25	3.80%	\$777,460,000	\$ 16,249,303
BNP Paribas 5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.82%	11/18/25	3.82%	416,490,000	8,918,771
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.82%	11/18/25	3.82%	416,490,000	8,918,771
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.50%	08/19/26	3.50%	724,239,825	4,220,729
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	3.80%	10/31/25	3.80%	741,406,800	3,267,895
								<u>\$ 41,575,469</u>
<b>Put</b>								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	5.50%	08/19/26	5.50%	724,239,825	\$ 1,106,709
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	4.85%	10/31/25	4.85%	741,406,800	577,947
								<u>\$ 1,684,656</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
<b>Call</b>								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.30%	10/31/25	3.30%	\$741,406,800	\$ (1,292,710)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Receive	12 Month GBP SONIA	Annual	3.00%	08/19/26	3.00%	724,239,825	(2,371,147)
BNP Paribas 5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.32%	11/18/25	3.32%	416,490,000	(4,353,566)
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.32%	11/18/25	3.32%	416,490,000	(4,353,566)
The Toronto-Dominion Bank 5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.30%	11/19/25	3.30%	777,460,000	(7,901,629)
								<u>\$(20,272,618)</u>
<b>Put</b>								
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.35%	10/31/25	4.35%	741,406,800	\$ (1,738,271)
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap	Pay	12 Month GBP SONIA	Annual	4.50%	08/19/26	4.50%	724,239,825	(3,439,814)
								<u>\$ (5,178,085)</u>

## TOTAL RETURN BOND FUND

<sup>~</sup> The face amount is denominated in U.S. dollars unless otherwise indicated.

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

\*\*\* A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at [www.sec.gov](http://www.sec.gov).

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted.

<sup>††</sup> Value determined based on Level 2 inputs, unless otherwise noted.

<sup>†††</sup> Value determined based on Level 3 inputs.

<sup>◊</sup> Variable rate security. Rate indicated is the rate effective at March 31, 2025. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Special Purpose Acquisition Company (SPAC).

<sup>3</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$12,361,812,047 (cost \$12,657,435,543), or 44.5% of total net assets.

<sup>4</sup> Rate indicated is the 7-day yield as of March 31, 2025.

<sup>5</sup> Security is unsettled at period end and may not have a stated effective rate.

<sup>6</sup> Security is a principal-only strip.

<sup>7</sup> Security is an interest-only strip.

<sup>8</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2025.

<sup>9</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$126,629,947 (cost \$161,630,552), or 0.5% of total net assets.

<sup>10</sup> Perpetual maturity.

<sup>11</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>12</sup> Security is in default of interest and/or principal obligations.

<sup>13</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>14</sup> All or a portion of this security is pledged as equity index swap collateral at March 31, 2025.

<sup>15</sup> All or a portion of this security is pledged as futures collateral at March 31, 2025.

<sup>16</sup> Zero coupon rate security.

<sup>17</sup> Payment-in-kind security.

<sup>18</sup> Rate indicated is the effective yield at the time of purchase.

<sup>19</sup> Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

<sup>20</sup> Face amount of security is adjusted for inflation.

BofA — Bank of America

CDX.NA.HY.43.V1 — Credit Default Swap North American High Yield Series 43 Index Version 1

CDX.NA.HY.44.V1 — Credit Default Swap North American High Yield Series 44 Index Version 1

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

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