

SCHEDULE OF INVESTMENTS

September 30, 2025

TOTAL RETURN BOND FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 0.1%			American National Group, Inc. 7.38%	590,500	\$ 14,827,455
TRANSPORT-AIRCRAFT - 0.1%			CNO Financial Group, Inc. 5.13% due 11/25/60	710,775	14,350,547
FTAI Aircraft Leasing Offshore SPV, LP* ^{†††.1}	29,785,310	\$ 29,785,310	Jackson Financial, Inc. 8.00%	472,000	12,295,600
CONSUMER, NON-CYCLICAL - 0.0%			Kuvare US Holdings, Inc. ^{††} 7.00% due 02/17/51 ³	10,715,000	10,664,425
WW International, Inc.*	55,029	1,505,594	Selective Insurance Group, Inc. 4.60%	541,225	10,039,724
COMMUNICATIONS - 0.0%			Depository Trust & Clearing Corp. ^{††} 3.38% ³	4,750,000	4,670,660
Xplore, Inc.* ^{††}	80,273	185,758	First Republic Bank ^{††} 4.25%*	2,368,525	237
INDUSTRIAL - 0.0%			4.50%*	276,775	28
API Heat Transfer Intermediate* ^{†††}	31	40,380	Total Financial		673,112,439
YAK BLOCKER 2 LLC ^{†††}	44,094	36,177	COMMUNICATIONS - 0.2%		
YAK BLOCKER 2 LLC ^{†††}	40,754	33,437	AT&T Mobility II LLC ^{†††} 6.80%*	47,000	48,255,899
BP Holdco LLC* ^{†††.1}	532	435	ENERGY - 0.1%		
Vector Phoenix Holdings, LP* ^{†††}	532	—	Venture Global LNG, Inc. ^{††} 9.00% ³	21,555,000	21,362,721
Total Industrial		110,429	GOVERNMENT - 0.0%		
FINANCIAL - 0.0%			CoBank ACB ^{††} 7.13%	8,250,000	8,518,957
Pershing Square Tontine Holdings, Ltd. — Class A* ^{†††.2}	9,315,080	932	4.25%	3,300,000	3,213,640
Total Common Stocks (Cost \$31,063,914)		31,588,023	UTILITIES - 0.0%		
PREFERRED STOCKS[†] - 2.6%			NextEra Energy Capital Holdings, Inc. 6.50% due 06/01/85	353,400	9,100,050
FINANCIAL - 2.3%			Total Preferred Stocks (Cost \$830,546,994)		763,563,706
Citigroup, Inc. ^{††} 6.88%	41,425,000	42,690,824	WARRANTS[†] - 0.0%		
6.75%	35,721,000	36,266,320	Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	101,490	741
3.88%	31,175,000	30,887,002	Pershing Square SPARC Holdings, Ltd. Expiring 12/31/49* ^{†††.2}	2,846,274	285
6.95%	19,190,000	19,708,264	Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25* ^{†††.2}	1,035,008	103
Goldman Sachs Group, Inc. ^{††} 7.50%	32,500,000	34,311,550	Total Warrants (Cost \$233,835)		1,129
6.85%	29,050,000	30,175,048	RIGHT^{†††} - 0.0%		
3.80%	25,830,000	25,516,266	COMMUNICATIONS - 0.0%		
6.13%	9,350,000	9,489,437	Xplore, Inc.*	6,119	1
3.65%	2,450,000	2,399,674	Total Right (Cost \$—)		1
Wells Fargo & Co. ^{††} 3.90%	66,688,000	66,040,359	MUTUAL FUNDS[†] - 0.9%		
6.85%	12,840,000	13,493,428	Guggenheim Limited Duration Fund — Class R6 ¹	5,590,870	138,038,569
7.63%	4,100,000	4,388,722	Guggenheim Strategy Fund III ¹	2,249,309	56,120,270
Bank of New York Mellon Corp. ^{††} 3.75%	65,200,000	63,897,851			
5.95%	8,680,000	8,776,912			
Charles Schwab Corp. ^{††} 4.00%	73,673,000	69,132,003			
Bank of America Corp. ^{††} 4.38%	27,700,000	27,245,418			
6.63%	20,560,000	21,392,454			
6.25%	20,125,000	20,382,128			
JPMorgan Chase & Co. ^{††} 3.65%	37,412,000	37,001,770			
6.50%	20,220,000	20,930,409			
State Street Corp. ^{††} 6.45%	18,790,000	19,386,902			
6.70%	2,645,000	2,751,022			

TOTAL RETURN BOND FUND

	SHARES	VALUE		FACE AMOUNT~	VALUE
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	3,161,564	\$ 31,836,949	3.00% due 01/01/52	2,504,566	\$ 2,207,941
Guggenheim Strategy Fund II ¹	1,172,210	29,164,595	3.26% due 11/01/46	2,185,081	1,871,649
Total Mutual Funds			2.69% due 02/01/52	2,353,866	1,788,352
(Cost \$249,245,198)		255,160,383	5.00% due 03/01/55	1,800,796	1,786,813
MONEY MARKET FUNDS****† - 2.3%			2.49% due 09/01/51	2,384,496	1,743,491
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.98% ⁴	563,591,160	563,591,160	2.62% due 12/01/51	2,195,250	1,636,266
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.00% ⁴	107,403,969	107,403,969	2.93% due 03/01/52	1,966,365	1,551,645
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.98% ⁴	3,462,737	3,462,737	3.46% due 08/01/49	1,564,801	1,343,217
Total Money Market Funds		674,457,866	2.51% due 07/01/50	1,678,772	1,274,218
(Cost \$674,457,866)			2.43% due 12/01/51	1,900,000	1,216,342
			3.74% due 02/01/48	1,164,999	1,037,098
			4.05% due 09/01/48	1,081,226	989,251
			2.32% due 07/01/50	1,285,545	950,738
			3.96% due 06/01/49	897,969	803,102
			3.60% due 10/01/47	856,574	750,850
			3.00% due 05/01/52	828,563	736,873
			2.65% due 12/01/51	944,402	710,335
			2.34% due 03/01/51	824,395	609,903
			3.91% due 07/01/49	630,620	556,677
			3.18% due 09/01/42	597,605	512,511
			2.56% due 05/01/39	573,712	455,849
			2.51% due 02/01/48	543,412	423,016
			3.00% due 07/01/46	387,706	348,296
			3.51% due 11/01/47	345,223	302,664
			4.33% due 09/01/48	310,644	293,383
			4.22% due 04/01/49	308,841	276,068
			3.50% due 10/01/45	292,767	275,375
			3.77% due 08/01/45	282,571	245,605
			4.23% due 07/01/39	261,933	244,172
			2.00% due 02/25/52	387,368	238,233
			5.00% due 12/01/44	198,563	200,902
			3.50% due 11/01/47	208,051	193,742
			4.50% due 04/01/48	194,291	190,976
			3.00% due 03/01/52	203,653	180,984
			2.50% due 01/25/52	263,563	169,055
			3.95% due 06/01/49	182,538	163,611
			3.50% due 12/01/45	168,258	158,181
			3.50% due 08/01/43	165,387	155,933
			3.18% due 08/01/42	171,295	146,900
			2.06% due 09/01/36	140,000	108,170
			4.00% due 10/01/45	107,998	103,978
			2.34% due 09/01/39	120,747	94,098
			5.00% due 05/01/44	90,913	91,986
			2.50% due 11/25/50	143,445	84,857
			5.00% due 04/01/44	59,429	59,572
			2.00% due 10/25/51	103,989	54,530
			2.28% due 01/01/51	65,334	48,265
			3.50% due 06/01/46	11,302	10,569
			Freddie Mac		
			6.00% due 08/01/54	228,679,772	236,361,784
			3.00% due 05/01/52	206,570,004	181,852,633
			5.50% due 09/01/53	171,303,255	175,420,263
			5.50% due 06/01/55	169,917,280	171,381,384
			5.50% due 04/01/55	101,726,430	102,883,751
			5.00% due 04/01/53	100,335,379	100,062,827
			6.00% due 09/01/54	93,731,425	96,774,041
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 44.6%					
GOVERNMENT AGENCY - 30.5%					
Uniform MBS 30 Year					
3.00% due 12/01/25 ⁵	2,230,990,000	1,959,518,675			
2.50% due 12/01/25 ⁵	991,130,000	835,756,497			
5.00% due 01/01/26 ⁵	685,727,000	679,460,827			
6.00% due 01/01/26 ⁵	424,380,000	433,107,375			
6.00% due 12/01/25 ⁵	276,590,000	282,504,877			
5.50% due 12/01/25 ⁵	213,510,000	215,205,483			
2.00% due 12/01/25 ⁵	192,250,000	155,010,790			
Fannie Mae					
5.50% due 04/01/55	217,763,367	221,046,315			
5.00% due 05/01/53	203,086,577	202,403,811			
6.00% due 09/01/54	177,717,042	183,376,219			
3.00% due 05/01/52	201,523,579	177,410,063			
5.50% due 09/01/54	155,426,116	157,875,824			
5.50% due 02/01/55	135,245,264	137,716,486			
5.50% due 06/01/55	107,750,492	108,678,940			
5.00% due 04/01/53	102,917,324	102,616,538			
5.00% due 08/01/53	72,022,489	71,733,883			
5.00% due 10/25/51	71,513,366	71,597,108			
5.00% due 11/25/53	65,594,900	65,639,156			
5.00% due 01/25/53	61,655,583	61,775,108			
5.00% due 02/25/54	36,797,982	36,819,045			
5.00% due 01/25/53	36,719,129	36,792,369			
5.50% due 03/01/55	27,172,532	27,622,477			
5.00% due 06/01/53	25,263,070	25,157,296			
5.50% due 05/01/55	23,772,191	24,043,134			
5.00% due 05/25/52	17,428,827	17,448,257			
due 12/25/43 ⁶	8,218,786	6,242,691			
3.05% due 03/01/50	5,639,678	4,398,768			
2.51% due 10/01/46	5,210,392	4,156,807			
4.24% due 08/01/48	3,296,259	2,936,289			
3.42% due 10/01/47	2,554,063	2,216,546			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
5.50% due 09/01/54	94,908,094	\$ 96,642,236	2024-NQM6, 6.45% due 02/25/64 ^{3,8}	9,375,791	\$ 9,521,661
5.00% due 03/01/53	61,011,498	60,770,664	2024-NQM9, 6.44% due 01/25/64 ^{3,8}	9,273,286	9,372,562
5.00% due 10/25/51	58,585,384	58,378,730	2022-NQM9, 6.45% due 09/25/62 ^{3,8}	8,261,004	8,240,775
5.50% due 05/01/55	41,114,667	41,532,463	2025-NQM3, 5.85% due 12/01/64 ^{3,8}	7,735,269	7,807,386
5.50% due 06/01/53	40,068,771	40,758,736	2024-NQM8, 6.59% due 05/25/64 ^{3,8}	7,604,603	7,695,780
5.00% due 11/25/51	36,236,065	36,280,321	2024-NQM16, 5.89% due 10/25/64 ^{3,8}	7,459,029	7,508,551
5.50% due 07/25/53	27,684,647	28,084,674	2024-NQM6, 6.70% due 02/25/64 ^{3,8}	7,328,988	7,440,519
5.00% due 02/25/52	24,884,445	24,918,338	2024-NQM5, 6.29% due 01/25/64 ^{3,8}	7,133,078	7,207,550
5.25% due 04/25/53	17,499,172	17,667,153	2024-NQM17, 6.02% due 11/25/64 ^{3,8}	7,001,706	7,060,458
5.50% due 02/01/53	10,983,776	11,181,745	2024-NQM7, 6.60% due 03/25/64 ^{3,8}	6,858,094	6,937,377
5.00% due 08/01/53	7,673,293	7,690,078	2024-NQM11, 6.23% due 06/25/64 ^{3,8}	6,712,067	6,776,269
3.50% due 03/01/53	1,890,322	1,727,885	2024-NQM8, 6.23% due 05/25/64 ^{3,8}	6,676,711	6,769,545
2.50% due 03/25/52	2,296,595	1,437,470	2024-NQM18, 5.87% due 10/25/64 ^{3,8}	6,523,021	6,573,657
1.96% due 05/01/50	1,471,013	1,031,067	2025-NQM16, 5.21% due 08/25/65 ^{3,8}	6,563,000	6,542,739
5.00% due 09/01/52	846,132	853,667	2025-NQM3, 5.95% due 12/01/64 ^{3,8}	6,370,222	6,415,669
3.00% due 08/01/46	415,572	376,101	2025-NQM10, 5.71% due 05/25/65 ^{3,8}	6,250,200	6,321,729
4.50% due 06/01/48	166,518	164,476	2025-NQM2, 5.75% due 11/25/64 ^{3,8}	6,242,542	6,290,018
3.50% due 12/01/45	155,506	146,113	2024-NQM10, 6.33% due 05/25/64 ^{3,8}	6,164,857	6,235,869
2.00% due 10/25/51	259,972	135,260	2025-NQM13, 5.61% due 05/25/65 ^{3,8}	6,123,972	6,171,573
4.00% due 11/01/45	136,192	131,197	2024-NQM15, 5.72% due 10/25/64 ^{3,8}	6,114,001	6,147,252
4.00% due 08/01/45	123,158	118,692	2024-NQM4, 6.32% due 01/25/64 ^{3,8}	5,822,596	5,868,684
4.00% due 09/01/45	115,797	111,587	2024-NQM8, 6.44% due 05/25/64 ^{3,8}	5,683,765	5,757,625
2.50% due 02/25/52	142,466	85,446	2024-NQM11, 6.13% due 06/25/64 ^{3,8}	5,143,486	5,199,384
2.00% due 09/25/51	172,518	84,771	2024-NQM7, 6.45% due 03/25/64 ^{3,8}	4,770,848	4,831,168
4.00% due 05/25/52	81,000	65,904	2024-NQM3, 6.13% due 12/25/63 ^{3,8}	4,670,500	4,725,952
Ginnie Mae			2023-NQM2, 6.32% due 01/25/62 ^{3,8}	4,444,810	4,451,357
due 12/01/25 ⁵	269,350,000	271,208,245	2024-NQM11, 5.88% due 06/25/64 ^{3,8}	4,377,435	4,422,624
due 01/01/26 ⁵	243,328,901	241,664,531	2024-NQM13, 5.37% due 06/25/64 ^{3,8}	4,300,409	4,307,448
5.25% due 03/20/52	54,572,702	55,133,414	2024-NQM3, 6.33% due 12/25/63 ^{3,8}	3,870,757	3,922,515
6.00% due 06/20/47	6,096,918	6,120,201	2025-NQM10, 5.61% due 05/25/65 ^{3,8}	3,823,766	3,867,638
Uniform MBS 15 Year			2023-NQM9, 7.66% due 10/25/63 ^{3,8}	3,797,050	3,859,438
4.50% due 12/01/25 ⁵	278,049,827	277,647,489	2024-NQM16, 5.73% due 10/25/64 ^{3,8}	3,735,763	3,759,688
4.50% due 11/01/25 ⁵	263,610,173	263,300,695	2025-NQM16, 5.06% due 08/25/65 ^{3,8}	3,500,000	3,489,432
Government National Mortgage Association			2024-NQM1, 5.70% due 12/25/64 ^{3,8}	3,360,034	3,383,179
5.00% due 01/20/55	36,424,197	36,281,367	2024-NQM17, 5.86% due 11/25/64 ^{3,8}	3,073,920	3,098,635
Fannie Mae-Aces			2022-NQM8, 6.10% due 09/25/62 ^{3,8}	2,924,339	2,924,339
1.60% (WAC) due 03/25/35 ^{◊,7}	196,760,144	15,948,413	2024-NQM4, 6.22% due 01/25/64 ^{3,8}	2,687,352	2,712,406
Freddie Mac Seasoned Credit			2024-NQM2, 6.18% due 12/25/63 ^{3,8}	2,663,442	2,680,318
Risk Transfer Trust			2024-NQM9, 6.28% due 01/25/64 ^{3,8}	2,596,549	2,627,390
2.00% due 11/25/59	9,563,087	7,695,893	2023-NQM2, 6.72% due 01/25/62 ^{3,8}	2,585,729	2,590,663
2.00% due 05/25/60	7,798,521	6,216,033	2024-NQM12, 5.83% due 07/25/64 ^{3,8}	2,386,909	2,396,617
FARM Mortgage Trust			2024-NQM3, 6.43% due 12/25/63 ^{3,8}	1,215,610	1,231,696
2.18% (WAC) due 01/25/51 ^{◊,3}	9,147,893	7,488,519	FIGURE Trust		
Total Government Agency		<u>9,023,480,153</u>	2024-HE2, 6.38% (WAC) due 05/25/54 ^{◊,3}	32,196,334	33,021,252
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 12.1%			2024-HE5, 5.44% (WAC) due 10/25/54 ^{◊,3}	28,504,536	28,816,578
OBX Trust			2025-PF2, 5.02% (WAC) due 10/25/55 ^{◊,3}	27,150,000	27,124,425
2025-NQM13, 5.82% due 05/25/65 ^{3,8}	23,320,717	23,512,719	2024-HE6, 5.72% (WAC) due 12/25/54 ^{◊,3}	26,594,509	26,929,925
2025-NQM10, 5.45% due 05/25/65 ^{3,8}	15,019,861	15,171,354	2025-HE1, 5.83% (WAC) due 01/25/55 ^{◊,3}	18,682,611	18,949,589
2024-NQM5, 6.39% due 01/25/64 ^{3,8}	14,297,859	14,424,757	2024-HE4, 5.06% (WAC) due 09/25/54 ^{◊,3}	16,916,859	16,978,817
2024-NQM6, 6.85% due 02/25/64 ^{3,8}	12,273,745	12,447,213	2024-HE1, 6.17% (WAC) due 03/25/54 ^{◊,3}	12,249,403	12,520,411
2024-NQM5, 5.99% due 01/25/64 ^{3,8}	11,571,438	11,686,090	2024-HE3, 5.94% (WAC) due 07/25/54 ^{◊,3}	9,659,976	9,849,390
2024-NQM4, 6.07% due 01/25/64 ^{3,8}	10,685,351	10,796,778	2025-PF1, 5.76% (WAC) due 06/25/55 ^{◊,3}	9,000,712	9,118,987
2025-NQM2, 5.95% due 11/25/64 ^{3,8}	10,267,722	10,339,169	2024-HE5, 5.59% (WAC) due 10/25/54 ^{◊,3}	7,215,526	7,288,021
2024-NQM1, 5.85% due 12/25/64 ^{3,8}	9,682,203	9,735,668	2025-HE1, 5.93% (WAC) due 01/25/55 ^{◊,3}	6,184,588	6,261,105
2024-NQM7, 6.24% due 03/25/64 ^{3,8}	9,475,434	9,600,312	2024-HE3, 6.13% (WAC) due 07/25/54 ^{◊,3}	4,012,606	4,091,008
			2024-HE6, 5.87% (WAC) due 12/25/54 ^{◊,3}	2,895,847	2,918,540

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2024-HE3, 6.23% (WAC) due 07/25/54 ^{◊,3}	2,080,610	\$ 2,117,492	2025-NQM2, 5.93% due 11/25/64 ^{3,8}	9,850,156	\$ 9,910,534
GCAT Trust			2024-NQM3, 6.19% due 03/25/64 ^{3,8}	9,493,362	9,607,059
2025-INV3, 6.00% (WAC) due 08/25/55 ^{◊,3}	31,527,817	32,072,845	2025-NQM1, 5.81% due 12/25/64 ^{3,8}	8,669,779	8,736,543
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{◊,3}	30,082,795	29,570,625	2025-NQM1, 5.91% due 12/25/64 ^{3,8}	6,259,256	6,296,166
2025-NQM2, 6.01% due 04/25/70 ^{3,8}	20,677,722	20,902,809	2024-NQM1, 6.40% due 12/01/63 ^{3,8}	4,842,334	4,880,130
2022-NQM5, 5.71% due 08/25/67 ^{3,8}	18,322,543	18,256,397	2023-NQM6, 7.06% due 09/25/63 ^{3,8}	4,432,611	4,475,860
2025-NQM4, 5.88% due 06/25/70 ^{3,8}	16,577,171	16,706,319	2024-NQM3, 6.50% due 03/25/64 ^{3,8}	4,384,222	4,429,954
2023-NQM3, 6.89% due 08/25/68 ^{3,8}	13,128,599	13,304,255	2025-NQM7, 5.66% due 07/25/65 ^{3,8}	3,659,573	3,683,622
2025-NQM3, 5.55% due 05/25/70 ³	12,979,073	13,092,626	2023-NQM5, 7.01% due 06/25/63 ^{3,8}	2,766,145	2,792,569
2025-NQM3, 5.75% due 05/25/70 ^{3,8}	11,505,227	11,591,752	2024-NQM3, 6.39% due 03/25/64 ^{3,8}	1,607,988	1,624,830
2024-NQM2, 6.44% due 06/25/59 ^{3,8}	8,484,118	8,585,920	2025-NQM8, 5.29% due 06/25/65 ^{3,8}	1,420,949	1,424,256
2025-NQM4, 5.73% due 06/25/70 ^{3,8}	8,270,414	8,335,033	Cross Mortgage Trust		
2023-NQM3, 7.34% due 08/25/68 ^{3,8}	3,339,008	3,383,521	2024-H7, 5.59% (WAC) due 11/25/69 ^{◊,3}	19,463,776	19,611,136
2024-NQM2, 6.09% due 06/25/59 ^{3,8}	2,471,691	2,500,676	2025-H1, 5.89% due 02/25/70 ^{3,8}	16,446,080	16,594,213
2023-NQM2, 6.24% due 11/25/67 ^{3,8}	2,106,781	2,103,868	2025-H6, 5.18% (WAC) due 07/25/70 ^{◊,3}	16,385,272	16,427,772
2024-NQM2, 6.54% due 06/25/59 ^{3,8}	1,878,492	1,900,199	2025-H6, 5.54% due 07/25/70 ^{3,8}	14,065,670	14,112,891
2022-NQM4, 5.73% due 08/25/67 ^{3,8}	1,698,941	1,696,688	2025-H1, 5.99% due 02/25/70 ^{3,8}	12,049,391	12,141,036
PRPM LLC			2025-H2, 5.36% (WAC) due 03/25/70 ^{◊,3}	9,297,833	9,350,515
2025-7, 5.50% due 08/25/30 ^{3,8}	69,203,903	69,304,380	2024-H7, 5.82% due 11/25/69 ^{3,8}	9,139,512	9,205,165
2025-6, 5.77% due 08/25/28 ^{3,8}	36,871,881	36,910,194	2024-H7, 5.97% due 11/25/69 ^{3,8}	5,796,820	5,835,991
2024-RPL2, 3.50% due 05/25/54 ³	20,944,110	20,380,045	2025-H2, 5.66% due 03/25/70 ^{3,8}	5,241,426	5,262,429
2025-5, 5.73% due 07/25/30 ^{3,8}	17,918,646	17,935,457	2024-H5, 6.16% due 08/26/69 ^{3,8}	4,635,375	4,679,075
2024-6, 5.70% due 11/25/29 ^{3,8}	12,971,097	12,978,183	Vista Point Securitization Trust		
2025-RCF3, 5.25% due 07/25/55 ^{3,8}	9,313,853	9,378,033	2025-CES1, 5.81% due 04/25/55 ^{3,8}	38,126,336	38,373,563
2024-5, 5.69% due 09/25/29 ^{3,8}	6,469,648	6,470,921	2024-CES2, 5.25% due 10/25/54 ^{3,8}	34,335,526	34,284,363
2023-RCF1, 4.00% due 06/25/53 ^{3,8}	3,125,907	3,093,794	2024-CES3, 5.68% due 01/25/55 ^{3,8}	29,564,986	29,699,303
Verus Securitization Trust			2024-CES1, 6.68% due 05/25/54 ^{3,8}	7,476,231	7,567,377
2025-2, 5.51% due 03/25/70 ^{3,8}	16,403,680	16,477,482	Angel Oak Mortgage Trust		
2024-9, 5.69% due 11/25/69 ^{3,8}	14,273,394	14,365,849	2024-4, 6.20% due 01/25/69 ^{3,8}	22,762,755	23,036,154
2024-9, 5.89% due 11/25/69 ^{3,8}	13,474,976	13,553,845	2023-1, 4.75% due 09/26/67 ^{3,8}	18,288,683	18,160,441
2023-7, 7.42% due 10/25/68 ^{3,8}	12,269,649	12,444,400	2023-2, 4.65% due 10/25/67 ^{3,8}	18,182,558	18,092,005
2025-7, 5.38% (WAC) due 08/25/70 ^{◊,3}	11,886,918	11,889,940	2024-2, 5.99% due 01/25/69 ^{3,8}	14,929,082	15,079,866
2022-8, 6.13% due 09/25/67 ^{3,8}	11,808,590	11,771,246	2024-2, 6.19% due 01/25/69 ^{3,8}	7,315,250	7,383,569
2025-1, 5.98% due 01/25/70 ^{3,8}	11,654,564	11,736,607	2024-4, 6.50% due 01/25/69 ^{3,8}	7,011,896	7,079,993
2024-5, 6.65% due 06/25/69 ^{3,8}	10,959,018	11,101,254	2024-2, 6.25% due 01/25/69 ^{3,8}	6,747,199	6,796,892
2025-1, 5.77% due 01/25/70 ^{3,8}	9,475,431	9,548,158	2024-3, 4.80% due 11/26/68 ^{3,8}	6,751,027	6,704,586
2025-7, 5.54% (WAC) due 08/25/70 ^{◊,3}	9,460,005	9,470,385	2024-12, 6.01% due 10/25/69 ^{3,8}	3,561,820	3,586,509
2025-5, 5.58% due 06/25/70 ^{3,8}	5,089,001	5,119,014	2024-4, 6.40% due 01/25/69 ^{3,8}	3,454,136	3,489,890
2025-5, 5.68% due 06/25/70 ^{3,8}	4,920,172	4,937,150	HOMES Trust		
2025-2, 5.31% due 03/25/70 ^{3,8}	4,582,033	4,606,504	2025-AFC2, 5.47% due 06/25/60 ^{3,8}	31,383,843	31,605,065
2025-5, 5.43% due 06/25/70 ^{3,8}	2,556,560	2,575,838	2024-AFC2, 5.58% (WAC) due 10/25/59 ^{◊,3}	18,349,183	18,486,305
2023-2, 6.85% due 03/25/68 ^{3,8}	2,381,426	2,387,322	2025-NQM4, 5.22% due 08/25/70 ³	17,361,470	17,426,337
2024-1, 6.12% due 01/25/69 ^{3,8}	2,361,377	2,374,053	2025-NQM1, 5.86% due 01/25/70 ^{3,8}	8,182,653	8,242,583
2024-5, 6.45% due 06/25/69 ^{3,8}	1,851,185	1,876,270	2025-AFC2, 5.57% due 06/25/60 ^{3,8}	6,990,038	7,030,981
JP Morgan Mortgage Trust			2024-AFC2, 5.98% due 10/25/59 ^{3,8}	4,895,954	4,925,833
2021-12, 2.50% (WAC) due 02/25/52 ^{◊,3}	80,102,356	74,898,691	2025-NQM1, 5.96% due 01/25/70 ^{3,8}	3,299,724	3,320,012
2021-13, 2.50% (WAC) due 04/25/52 ^{◊,3}	35,014,626	32,745,135	2025-AFC3, 5.14% due 08/25/60 ^{3,8}	2,955,000	2,942,131
2025-1, 6.00% (WAC) due 06/25/55 ^{◊,3}	14,627,013	14,834,572	2025-NQM4, 5.47% due 08/25/70 ^{3,8}	2,700,231	2,711,470
2024-NQM1, 5.85% due 02/25/64 ^{3,8}	6,744,308	6,796,465	CSMC Trust		
2024-NQM1, 5.95% due 02/25/64 ^{3,8}	6,417,311	6,463,839	2021-RPL4, 4.14% (WAC) due 12/27/60 ^{◊,3}	51,414,259	51,205,723
2024-NQM1, 5.59% due 02/25/64 ^{3,8}	5,518,019	5,561,098	2021-RPL7, 4.20% (WAC) due 07/27/61 ^{◊,3}	42,481,378	42,285,267
BRAVO Residential Funding Trust			PMT Loan Trust		
2023-NQM2, 4.50% due 05/25/62 ^{3,8}	26,029,400	25,824,631	2025-INV8, 6.00% (WAC) due 07/25/56 ^{◊,3}	71,311,410	71,851,594
2025-NQM8, 5.59% due 06/25/65 ^{3,8}	16,469,292	16,500,824	2025-INV7, 6.00% (WAC) due 06/25/56 ^{◊,3}	8,972,425	9,124,892
2025-NQM7, 5.81% due 07/25/65 ^{3,8}	14,386,649	14,466,133	2025-INV7, 5.50% (WAC) due 06/25/56 ^{◊,3}	5,334,955	5,367,152
2025-CES2, 4.96% due 07/26/55 ^{3,8}	12,073,617	12,065,785			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Towd Point Mortgage Trust			2007-HE2, 4.40% (1 Month Term		
2025-1, 4.77% (WAC) due 06/25/65 ^{0.3}	30,911,548	\$ 30,998,898	SOFR + 0.24%, Rate Floor:		
2024-4, 4.54% (WAC) due 10/27/64 ^{0.3}	17,633,158	17,543,754	0.13%) due 01/25/37 ⁰	9,239,421	\$ 4,231,566
2024-4, 4.50% (WAC) due 10/27/64 ^{0.3}	15,625,287	15,653,416	2006-HE4, 4.75% (1 Month Term		
2025-FIX1, 5.16% due 07/25/45 ^{3.8}	7,500,000	7,459,854	SOFR + 0.59%, Rate Floor:		
2025-FIX1, 4.97% due 07/25/45 ^{3.8}	7,300,000	7,296,262	0.48%) due 06/25/36 ⁰	7,425,322	3,717,143
2023-CES1, 6.75% (WAC) due 07/25/63 ^{0.3}	3,462,747	3,488,456	2006-HE5, 4.77% (1 Month Term		
Legacy Mortgage Asset Trust			SOFR + 0.61%, Rate Floor:		
2021-GS2, 5.75% due 04/25/61 ³	29,103,654	29,080,962	0.50%) due 08/25/36 ⁰	7,249,430	3,616,044
2021-GS3, 5.75% due 07/25/61 ³	28,135,928	28,133,550	2007-HE2, 4.36% (1 Month Term		
2021-GS5, 5.25% due 07/25/67 ^{3.8}	18,363,707	18,361,535	SOFR + 0.20%, Rate Floor:		
2021-GS4, 5.65% due 11/25/60 ³	3,979,518	3,981,793	0.09%) due 01/25/37 ⁰	7,751,698	3,550,198
LHOME Mortgage Trust			2006-HE4, 4.57% (1 Month Term		
2025-RTL3, 5.24% due 08/25/40 ³	40,250,000	40,357,146	SOFR + 0.41%, Rate Floor:		
2024-RTL5, 5.32% due 09/25/39 ^{3.8}	38,700,000	38,849,862	0.30%) due 06/25/36 ⁰	4,749,374	2,365,493
RCKT Mortgage Trust			2007-NC3, 4.46% (1 Month		
2024-CES4, 6.15% due 06/25/44 ^{3.8}	23,940,459	24,258,568	Term SOFR + 0.30%, Rate		
2025-CES1, 5.65% due 01/25/45 ^{3.8}	14,236,090	14,402,454	Floor: 0.19%) due 05/25/37 ⁰	2,860,457	2,208,163
2025-CES7, 5.38% due 07/25/55 ^{3.8}	12,216,531	12,328,240	2007-HE6, 4.33% (1 Month Term		
2025-CES8, 5.15% (WAC) due 08/25/55 ^{0.3}	9,938,654	9,994,967	SOFR + 0.17%, Rate Floor:		
2025-CES8, 5.25% (WAC) due 08/25/55 ^{0.3}	6,460,125	6,481,395	0.12%) due 05/25/37 ⁰	2,024,191	1,838,516
2024-CES4, 6.30% due 06/25/44 ^{3.8}	4,977,115	5,039,420	2007-HE3, 4.40% (1 Month Term		
2023-CES1, 6.52% (WAC) due 06/25/43 ^{0.3}	2,879,820	2,898,496	SOFR + 0.24%, Rate Floor:		
2023-CES2, 6.81% (WAC) due 09/25/43 ^{0.3}	2,567,657	2,599,218	0.13%) due 12/25/36 ^{0.3}	1,820,499	1,132,426
COLT Mortgage Loan Trust			2006-HE6, 4.57% (1 Month Term		
2023-3, 7.18% due 09/25/68 ^{3.8}	26,834,867	27,228,946	SOFR + 0.41%, Rate Floor:		
2025-3, 5.56% due 03/25/70 ^{3.8}	10,931,838	10,981,363	0.30%) due 09/25/36 ⁰	2,791,153	953,960
2024-2, 6.13% due 04/25/69 ^{3.8}	8,254,949	8,344,953	GS Mortgage-Backed Securities Trust		
2023-3, 7.58% due 09/25/68 ^{3.8}	6,040,442	6,124,454	2021-PJ10, 2.50% (WAC) due 03/25/52 ^{0.3}	50,161,273	46,541,480
2021-2, 2.38% (WAC) due 08/25/66 ^{0.3}	7,108,000	5,101,151	2025-NQM3, 5.14% due 11/25/65 ^{3.8}	17,235,605	17,254,048
2025-3, 5.35% due 03/25/70 ^{3.8}	4,528,141	4,553,018	2025-NQM3, 5.34% due 11/25/65 ^{3.8}	3,427,809	3,431,456
2023-4, 7.62% due 10/25/68 ^{3.8}	3,723,653	3,783,460	Provident Funding Mortgage Trust		
2024-2, 6.33% due 04/25/69 ^{3.8}	3,402,027	3,432,681	2025-1, 5.50% (WAC) due 02/25/55 ^{0.3}	33,290,469	33,466,599
2024-2, 6.43% due 04/25/69 ^{3.8}	3,154,607	3,181,890	2025-4, 5.50% (WAC) due 09/25/55 ^{0.3}	22,450,000	22,442,816
2024-1, 6.14% due 02/25/69 ^{3.8}	2,792,369	2,809,767	New Residential Mortgage Loan Trust		
Morgan Stanley ABS Capital			2024-NQM2, 5.37% due 09/25/64 ³	20,892,495	20,934,763
I Incorporated Trust			2024-NQM2, 5.42% due 09/25/64 ³	15,081,083	15,123,952
2006-NC5, 4.42% (1 Month			2025-NQM3, 5.73% due 05/25/65 ³	8,357,727	8,434,287
Term SOFR + 0.26%, Rate			2025-NQM3, 5.53% due 05/25/65 ³	8,028,336	8,107,300
Floor: 0.15%) due 10/25/36 ⁰	23,351,505	12,111,923	Mill City Securities Ltd.		
2007-HE5, 4.61% (1 Month Term			2024-RS1, 3.00% due 11/01/69 ^{3.8}	32,022,563	29,901,068
SOFR + 0.45%, Rate Floor:			2024-RS2, 3.00% due 08/01/69 ^{3.8}	22,013,344	20,747,577
0.34%) due 03/25/37 ⁰	24,796,649	10,475,062	Saluda Grade Alternative Mortgage Trust		
2007-HE2, 4.48% (1 Month Term			2025-LOC4, 6.11% (30 Day		
SOFR + 0.32%, Rate Floor:			Average SOFR + 1.75%, Rate		
0.21%) due 01/25/37 ⁰	20,968,265	9,603,258	Floor: 0.00%) due 06/25/55 ^{0.3}	17,358,238	17,387,346
2006-HE6, 4.75% (1 Month Term			2023-FIG4, 6.72% (WAC) due 11/25/53 ^{0.3}	15,211,230	15,758,147
SOFR + 0.59%, Rate Floor:			2025-LOC4, 6.21% (30 Day		
0.48%) due 09/25/36 ⁰	22,019,094	7,520,102	Average SOFR + 1.85%, Rate		
2006-HE5, 4.55% (1 Month Term			Floor: 0.00%) due 06/25/55 ^{0.3}	14,786,613	14,798,962
SOFR + 0.39%, Rate Floor:			OSAT Trust		
0.28%) due 08/25/36 ⁰	12,098,664	6,037,229	2021-RPL1, 6.12% due 05/25/65 ³	47,472,653	47,491,186
2007-HE3, 4.38% (1 Month Term			Sequoia Mortgage Trust		
SOFR + 0.22%, Rate Floor:			2025-1, 6.00% (WAC) due 01/25/55 ^{0.3}	16,063,319	16,308,434
0.11%) due 12/25/36 ⁰	9,904,095	4,938,842	2025-6, 5.50% (WAC) due 07/25/55 ^{0.3}	12,207,312	12,270,437
			2024-5, 6.00% (WAC) due 06/25/54 ^{0.3}	11,068,277	11,156,752

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2025-5, 5.50% (WAC) due 06/25/55 ^{◊,3}	7,313,351	\$ 7,352,002	2006-43CB, 6.00% (1 Month Term		
NYMT Loan Trust			SOFR + 0.61%, Rate Cap/Floor:		
2025-CPI, 3.75% (WAC) due 11/25/69 ^{◊,3}	46,940,456	45,017,616	6.00%/6.00%) due 02/25/37 [◊]	5,725,542	\$ 2,879,566
EFMT			2007-OA7, 4.63% (1 Month		
2025-CES4, 5.43% due 06/25/60 ^{3,8}	41,940,736	42,260,488	Term SOFR + 0.47%, Rate		
JP Morgan Mortgage Acquisition Trust			Floor: 0.36%) due 05/25/47 [◊]	1,889,003	1,751,250
2006-WMC4, 4.53% (1 Month			2007-OH3, 4.71% (1 Month Term		
Term SOFR + 0.37%, Rate			SOFR + 0.55%, Rate Cap/Floor:		
Floor: 0.26%) due 12/25/36 [◊]	54,627,166	34,484,185	10.00%/0.44%) due 09/25/47 [◊]	509,767	492,772
2006-WMC4, 4.51% (1 Month			Imperial Fund Mortgage Trust		
Term SOFR + 0.35%, Rate			2022-NQM2, 4.02% (WAC) due 03/25/67 ^{◊,3}	10,642,363	10,048,730
Floor: 0.24%) due 12/25/36 [◊]	11,646,593	6,084,458	2022-NQM2, 4.20% (WAC) due 03/25/67 ^{◊,3}	10,461,523	9,908,290
2006-WMC3, 4.75% (1 Month			SPS Servicer Advance Receivables Trust		
Term SOFR + 0.59%, Rate			2020-T2, 1.83% due 11/15/55 ³	20,000,000	19,951,148
Floor: 0.48%) due 08/25/36 [◊]	1,626,342	1,224,873	American Home Mortgage Investment Trust		
CIM TRUST			2007-1, 2.08% due 05/25/47 ⁷	115,826,712	18,079,635
2025-R1, 5.00% due 02/25/99 ^{3,8}	38,269,911	38,060,073	ACE Securities Corporation Home		
Home Equity Loan Trust			Equity Loan Trust Series		
2007-FRE1, 4.46% (1 Month			2006-NC1, 4.89% (1 Month		
Term SOFR + 0.30%, Rate			Term SOFR + 0.73%, Rate		
Floor: 0.19%) due 04/25/37 [◊]	37,157,535	36,063,376	Floor: 0.62%) due 12/25/35 [◊]	11,762,249	11,185,797
Citigroup Mortgage Loan Trust, Inc.			2007-ASP1, 4.67% (1 Month		
2022-A, 9.17% due 09/25/62 ^{3,8}	13,912,793	13,950,733	Term SOFR + 0.51%, Rate		
2007-AMC1, 4.59% (1 Month			Floor: 0.40%) due 03/25/37 [◊]	7,710,845	3,118,410
Term SOFR + 0.43%, Rate			2007-WM2, 4.69% (1 Month		
Floor: 0.32%) due 12/25/36 ^{◊,3}	18,887,541	10,580,568	Term SOFR + 0.53%, Rate		
2006-WF1, 7.00% due 03/25/36	12,379,973	5,910,278	Floor: 0.42%) due 02/25/37 [◊]	5,804,298	2,457,183
2007-AMC3, 4.45% (1 Month			GCAT 2025-NQM4 Trust		
Term SOFR + 0.29%, Rate			2025-NQM4, 5.53% due 06/25/70 ^{3,8}	16,160,150	16,299,998
Floor: 0.18%) due 03/25/37 [◊]	5,192,845	4,547,120	Securitized Asset-Backed		
Morgan Stanley Residential			Receivables LLC Trust		
Mortgage Loan Trust			2006-WM4, 4.43% (1 Month		
2025-NQM3, 5.86% (WAC) due 05/25/70 ^{◊,3}	9,956,311	10,001,791	Term SOFR + 0.27%, Rate		
2025-NQM3, 5.76% due 05/25/70 ^{3,8}	9,493,226	9,560,258	Floor: 0.16%) due 11/25/36 [◊]	28,657,894	7,856,344
2024-NQM3, 5.35% due 07/25/69 ^{3,8}	7,177,283	7,184,234	2007-BR2, 4.63% (1 Month Term		
2024-NQM3, 5.04% (WAC) due 07/25/69 ^{◊,3}	6,693,825	6,688,999	SOFR + 0.47%, Rate Floor:		
GSAMP Trust			0.36%) due 02/25/37 ^{◊,3}	7,746,544	6,754,465
2007-NC1, 4.53% (1 Month			2006-HE2, 4.57% (1 Month Term		
Term SOFR + 0.37%, Rate			SOFR + 0.41%, Rate Floor:		
Floor: 0.26%) due 12/25/46 [◊]	22,839,604	12,060,640	0.30%) due 07/25/36 [◊]	3,028,360	1,186,129
2006-HE8, 4.73% (1 Month Term			Washington Mutual Mortgage Pass-		
SOFR + 0.57%, Rate Floor:			Through Certificates WMALT Series Trust		
0.46%) due 01/25/37 [◊]	10,107,000	8,781,637	2006-AR9, 4.98% (1 Year CMT		
2006-NC2, 4.57% (1 Month			Rate + 0.83%, Rate Floor:		
Term SOFR + 0.41%, Rate			0.83%) due 11/25/46 [◊]	7,285,059	6,198,306
Floor: 0.30%) due 06/25/36 [◊]	10,691,908	6,013,311	2006-AR10, 4.61% (1 Month		
2007-NC1, 4.57% (1 Month			Term SOFR + 0.45%, Rate		
Term SOFR + 0.41%, Rate			Floor: 0.34%) due 12/25/36 [◊]	6,341,271	5,256,253
Floor: 0.30%) due 12/25/46 [◊]	6,533,472	3,220,547	2006-AR9, 4.99% (1 Year CMT		
Alternative Loan Trust			Rate + 0.84%, Rate Floor:		
2007-OA4, 4.61% (1 Month			0.84%) due 11/25/46 [◊]	3,330,686	2,826,568
Term SOFR + 0.45%, Rate			2006-7, 3.92% due 09/25/36	4,980,202	1,300,044
Floor: 0.34%) due 05/25/47 [◊]	12,196,507	11,013,007	2006-8, 4.12% due 10/25/36	317,091	102,763
2007-OH3, 4.85% (1 Month Term					
SOFR + 0.69%, Rate Cap/Floor:					
10.00%/0.58%) due 09/25/47 [◊]	5,128,259	4,722,986			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Soundview Home Loan Trust			2006-4, 4.46% (1 Month Term		
2006-OPT5, 4.55% (1 Month			SOFR + 0.30%, Rate Floor:		
Term SOFR + 0.39%, Rate			0.30%) due 10/25/46 [◊]	6,078,323	\$ 3,024,440
Floor: 0.28%) due 07/25/36 [◊]	15,859,279	\$ 15,467,818	2006-6, 4.46% (1 Month Term		
NovaStar Mortgage Funding Trust Series			SOFR + 0.30%, Rate Floor:		
2007-2, 4.47% (1 Month Term			0.19%) due 12/25/46 [◊]	1,728,831	1,495,586
SOFR + 0.31%, Rate Cap/Floor:			Merrill Lynch Mortgage Investors Trust Series		
11.00%/0.20%) due 09/25/37 [◊]	13,822,586	13,628,405	2007-HE2, 4.79% (1 Month Term		
2007-1, 4.53% (1 Month Term			SOFR + 0.63%, Rate Floor:		
SOFR + 0.37%, Rate Cap/Floor:			0.52%) due 02/25/37 [◊]	29,876,937	8,336,532
11.00%/0.26%) due 03/25/37 [◊]	2,400,932	1,560,825	2006-HE6, 3.97% (1 Month Term		
IXIS Real Estate Capital Trust			SOFR + 0.39%, Rate Floor:		
2007-HE1, 4.38% (1 Month Term			0.28%) due 11/25/37 [◊]	7,005,763	3,401,236
SOFR + 0.22%, Rate Floor:			Top Pressure Recovery Turbines		
0.11%) due 05/25/37 [◊]	30,652,709	6,224,636	7.51% due 11/01/69	11,577,766	11,589,344
2006-HE1, 4.87% (1 Month Term			ACHM Trust		
SOFR + 0.71%, Rate Floor:			2025-HE1, 5.92% (WAC) due 03/25/55 ^{◊,3}	11,223,687	11,410,432
0.60%) due 03/25/36 [◊]	10,368,571	5,388,316	LSTAR Securities Investment Ltd.		
2007-HE1, 4.50% (1 Month Term			2024-1, 7.46% (30 Day Average		
SOFR + 0.34%, Rate Floor:			SOFR + 3.10%, Rate Floor:		
0.23%) due 05/25/37 [◊]	5,817,446	1,180,631	3.10%) due 01/01/29 ^{◊,3}	11,115,957	11,199,336
2007-HE1, 4.43% (1 Month Term			Ellington Financial Mortgage Trust		
SOFR + 0.27%, Rate Floor:			2024-CES1, 5.52% due 01/26/60 ^{3,8}	11,095,624	11,183,423
0.16%) due 05/25/37 [◊]	5,463,643	1,108,873	Anchor Mortgage Trust		
2007-HE1, 4.33% (1 Month Term			2025-RTL1, 5.72% due 05/25/40 ³	11,050,000	11,105,366
SOFR + 0.17%, Rate Floor:			RALI Series Trust		
0.06%) due 05/25/37 [◊]	4,545,499	923,044	2007-QO4, 4.65% (1 Month		
Finance of America HECM Buyout			Term SOFR + 0.49%, Rate		
2024-HB1, 5.00% (WAC) due 10/01/34 ^{◊,3}	14,650,000	14,627,257	Floor: 0.38%) due 05/25/47 [◊]	3,392,964	3,137,186
Credit Suisse Mortgage Capital Certificates			2006-QO2, 4.71% (1 Month		
2021-RPL9, 3.86% (WAC) due 02/25/61 ^{◊,3}	14,251,189	14,181,833	Term SOFR + 0.55%, Rate		
WaMu Asset-Backed Certificates			Floor: 0.44%) due 02/25/46 [◊]	16,536,210	2,696,279
WaMu Series Trust			2007-QO2, 4.42% (1 Month		
2007-HE1, 4.57% (1 Month Term			Term SOFR + 0.26%, Rate		
SOFR + 0.41%, Rate Floor:			Floor: 0.15%) due 02/25/47 [◊]	7,273,353	2,215,319
0.41%) due 01/25/37 [◊]	30,656,260	13,879,193	2006-QO6, 4.63% (1 Month		
Starwood Mortgage Residential Trust			Term SOFR + 0.47%, Rate		
2020-1, 2.56% (WAC) due 02/25/50 ^{◊,3}	7,205,277	6,881,704	Floor: 0.36%) due 06/25/46 [◊]	4,715,292	978,312
2020-1, 2.41% (WAC) due 02/25/50 ^{◊,3}	5,542,521	5,297,864	2006-QO2, 4.81% (1 Month		
Structured Asset Securities			Term SOFR + 0.65%, Rate		
Corporation Mortgage Loan Trust			Floor: 0.54%) due 02/25/46 [◊]	5,362,610	885,811
2008-BC4, 4.90% (1 Month Term			2007-QO3, 4.59% (1 Month		
SOFR + 0.74%, Rate Floor:			Term SOFR + 0.43%, Rate		
0.63%) due 11/25/37 [◊]	11,321,379	11,011,842	Floor: 0.32%) due 03/25/47 [◊]	717,168	649,922
2006-BC4, 4.61% (1 Month Term			2006-QO2, 4.95% (1 Month		
SOFR + 0.45%, Rate Floor:			Term SOFR + 0.79%, Rate		
0.34%) due 12/25/36 [◊]	1,064,263	1,040,503	Floor: 0.68%) due 02/25/46 [◊]	1,105,132	182,663
2006-BC6, 4.61% (1 Month Term			Amerquest Mortgage Securities Trust		
SOFR + 0.45%, Rate Floor:			2006-M3, 4.43% (1 Month Term		
0.34%) due 01/25/37 [◊]	2,700	2,694	SOFR + 0.27%, Rate Floor:		
American Home Mortgage Assets Trust			0.16%) due 10/25/36 [◊]	25,547,236	7,497,209
2007-5, 4.65% (1 Month Term			2006-M3, 4.37% (1 Month Term		
SOFR + 0.49%, Rate Cap/Floor:			SOFR + 0.21%, Rate Floor:		
99.00%/0.19%) due 06/25/47 [◊]	7,655,948	7,272,284	0.10%) due 10/25/36 [◊]	10,731,555	3,149,261

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ABFC Trust			2005-1, 2.60% (1 Month Term		
2007-WMC1, 5.52% (1 Month			SOFR + 0.57%, Rate Cap/Floor:		
Term SOFR + 1.36%, Rate			14.00%/0.46%) due 05/25/35 [°]	1,799,678	\$ 1,617,292
Floor: 1.25%) due 06/25/37 [°]	13,319,142	\$ 9,476,793	Long Beach Mortgage Loan Trust		
Master Asset-Backed Securities Trust			2006-8, 4.59% (1 Month Term		
2006-WMC4, 4.57% (1 Month			SOFR + 0.43%, Rate Floor:		
Term SOFR + 0.41%, Rate			0.32%) due 09/25/36 [°]	13,778,899	3,511,874
Floor: 0.30%) due 10/25/36 [°]	10,125,265	3,282,456	2006-6, 4.77% (1 Month Term		
2006-NC2, 4.75% (1 Month			SOFR + 0.61%, Rate Floor:		
Term SOFR + 0.59%, Rate			0.50%) due 07/25/36 [°]	4,324,416	1,700,552
Floor: 0.48%) due 08/25/36 [°]	6,974,580	2,445,243	2006-8, 4.45% (1 Month Term		
2006-WMC3, 4.59% (1 Month			SOFR + 0.29%, Rate Floor:		
Term SOFR + 0.43%, Rate			0.18%) due 09/25/36 [°]	3,677,331	933,656
Floor: 0.32%) due 08/25/36 [°]	5,440,529	1,845,817	Option One Mortgage Loan Trust		
2007-WMC1, 4.59% (1 Month			2007-5, 4.49% (1 Month Term		
Term SOFR + 0.43%, Rate			SOFR + 0.33%, Rate Floor:		
Floor: 0.32%) due 01/25/37 [°]	5,571,724	1,553,288	0.22%) due 05/25/37 [°]	6,180,423	3,713,943
HarborView Mortgage Loan Trust			2007-2, 4.77% (1 Month Term		
2006-14, 4.55% (1 Month Term			SOFR + 0.36%, Rate Floor:		
SOFR + 0.41%, Rate Floor:			0.25%) due 03/25/37 [°]	4,536,075	2,237,866
0.30%) due 01/25/47 [°]	5,416,516	5,072,162	Bear Stearns Asset-Backed Securities I Trust		
2006-12, 4.63% (1 Month Term			2006-HE9, 4.55% (1 Month Term		
SOFR + 0.49%, Rate Floor:			SOFR + 0.39%, Rate Floor:		
0.38%) due 01/19/38 [°]	3,864,152	3,409,786	0.28%) due 11/25/36 [°]	5,446,885	5,409,752
Fremont Home Loan Trust			Asset-Backed Securities Corporation		
2006-E, 4.39% (1 Month Term			Home Equity Loan Trust Series AEG		
SOFR + 0.23%, Rate Floor:			2006-HE1, 3.61% (1 Month Term		
0.12%) due 01/25/37 [°]	10,781,856	4,954,419	SOFR + 0.71%, Rate Floor:		
2006-D, 4.57% (1 Month Term			0.60%) due 01/25/36 [°]	5,315,921	5,217,684
SOFR + 0.41%, Rate Floor:			Morgan Stanley IXIS Real Estate Capital Trust		
0.30%) due 11/25/36 [°]	9,659,707	3,349,135	2006-2, 4.42% (1 Month Term		
Merrill Lynch Alternative			SOFR + 0.26%, Rate Floor:		
Note Asset Trust Series			0.15%) due 11/25/36 [°]	15,518,931	4,944,879
2007-A1, 4.73% (1 Month Term			WaMu Asset-Backed Certificates WaMu Series		
SOFR + 0.57%, Rate Floor:			2007-HE4, 4.44% (1 Month Term		
0.46%) due 01/25/37 [°]	18,129,209	5,425,655	SOFR + 0.28%, Rate Floor:		
2007-A1, 4.57% (1 Month Term			0.28%) due 07/25/47 [°]	4,238,402	3,191,651
SOFR + 0.41%, Rate Floor:			2007-HE4, 4.52% (1 Month Term		
0.30%) due 01/25/37 [°]	6,874,899	2,058,312	SOFR + 0.36%, Rate Floor:		
First Franklin Mortgage Loan Trust			0.36%) due 07/25/47 [°]	2,970,285	1,708,465
2006-FF16, 4.55% (1 Month			Lehman XS Trust Series		
Term SOFR + 0.39%, Rate			2007-2N, 4.45% (1 Month Term		
Floor: 0.28%) due 12/25/36 [°]	18,375,152	7,407,933	SOFR + 0.29%, Rate Floor:		
Argent Securities Incorporated Asset-			0.18%) due 02/25/37 [°]	4,011,776	3,733,162
Backed Pass-Through Certificates Series			2007-15N, 4.77% (1 Month Term		
2005-W4, 5.03% (1 Month Term			SOFR + 0.61%, Rate Floor:		
SOFR + 0.87%, Rate Floor:			0.00%) due 08/25/37 [°]	929,027	911,530
0.76%) due 02/25/36 [°]	8,568,845	6,969,408	2006-10N, 4.69% (1 Month Term		
ATLX Trust			SOFR + 0.53%, Rate Floor:		
2024-RPL1, 3.85% due 04/25/64 ^{3,8}	7,052,595	6,841,353	0.42%) due 07/25/46 [°]	232,628	226,475
First NLC Trust			WaMu Mortgage Pass-Through		
2005-4, 5.05% (1 Month Term			Certificates Series Trust		
SOFR + 0.89%, Rate Cap/Floor:			2007-OA6, 4.96% (1 Year CMT		
14.00%/0.78%) due 02/25/36 [°]	4,773,081	4,702,448	Rate + 0.81%, Rate Floor:		
			0.81%) due 07/25/47 [°]	3,790,801	3,206,597

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2006-AR13, 5.03% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 [◊]	1,175,135	\$ 1,027,604	Alliance Bancorp Trust 2007-OA1, 4.75% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 [◊]	442,552	\$ 388,357
2006-AR11, 5.07% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 [◊]	521,136	466,737	Countrywide Asset-Backed Certificates 2005-15, 3.12% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36 [◊]	319,406	315,318
Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR4, 4.53% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 [◊]	8,850,150	3,016,898	Impac Secured Assets Trust 2006-2, 4.61% (1 Month Term SOFR + 0.45%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 [◊]	336,057	309,933
2007-OA2, 4.92% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 [◊]	1,859,513	1,681,856	Nomura Resecuritization Trust 2015-4R, 1.42% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 ^{◊,3}	201,650	197,366
CWABS Asset-Backed Certificates Trust 2006-12, 4.53% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 [◊]	5,042,117	4,659,440	Structured Asset Investment Loan Trust 2004-BNC2, 5.47% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 12/25/34 [◊]	107,442	106,929
CFMT LLC 2022-HB9, 3.25% (WAC) due 09/25/37 ^{◊,3}	4,310,034	4,245,704	2006-3, 4.57% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 [◊]	77,112	75,950
GSA Home Equity Trust 2006-5, 4.63% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 03/25/36 [◊]	11,636,218	3,705,700	Residential Mortgage Loan Trust 2020-1, 2.68% (WAC) due 01/26/60 ^{◊,3}	99,296	98,446
2007-7, 4.81% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 [◊]	54,886	53,013	Morgan Stanley Re-REMIC Trust 2010-R5, 2.86% due 06/26/36 ³	79,214	76,806
Credit-Based Asset Servicing and Securitization LLC 2006-CB2, 3.14% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36 [◊]	3,875,197	3,755,851	GreenPoint Mortgage Funding Trust 2006-AR1, 4.85% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 [◊]	80,783	71,737
Impac Secured Assets CMN Owner Trust 2005-2, 4.77% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36 [◊]	3,382,273	3,240,665	Total Residential Mortgage-Backed Securities		<u>3,576,143,811</u>
GSA Trust 2007-3, 4.61% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47 [◊]	10,182,414	2,648,380	COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.4%		
ASG Resecuritization Trust 2010-3, 4.39% (1 Month Term SOFR + 0.40%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{◊,3}	1,650,592	1,585,174	BX Commercial Mortgage Trust 2021-VOLT, 6.27% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 ^{◊,3}	58,178,129	58,069,045
Securitized Asset Backed Receivables LLC Trust 2006-WM4, 4.59% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 [◊]	5,029,423	1,378,669	2021-VOLT, 5.92% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 ^{◊,3}	50,379,063	50,221,628
C-BASS Mortgage Loan Trust 2007-CB2, 3.50% due 02/25/37	2,321,650	1,350,673	2024-AIRC, 5.84% (1 Month Term SOFR + 1.69%, Rate Floor: 1.69%) due 08/15/39 ^{◊,3}	14,838,694	14,866,517
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 4.85% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 [◊]	1,165,071	1,134,978	2024-AIRC, 6.29% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/15/39 ^{◊,3}	10,672,625	10,702,642
			2024-AIR2, 5.64% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 10/15/41 ^{◊,3}	9,591,801	9,606,789
			2022-LP2, 6.11% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{◊,3}	4,410,000	4,404,488
			2024-AIR2, 5.94% (1 Month Term SOFR + 1.79%, Rate Floor: 1.79%) due 10/15/41 ^{◊,3}	3,644,885	3,652,858

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BX Trust			2018-B6, 4.74% (WAC) due 10/10/51 [◊]	750,000	\$ 705,427
2024-VLT4, 6.29% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 06/15/41 ^{◊,3}	20,650,000	\$ 20,662,906	2018-B2, 0.57% (WAC) due 02/15/51 ^{◊,7}	86,994,223	654,458
2024-VLT4, 6.09% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 06/15/41 ^{◊,3}	17,150,000	17,166,078	2018-B6, 0.55% (WAC) due 10/10/51 ^{◊,7}	57,691,252	443,917
SMRT			GS Mortgage Securities Trust		
2022-MINI, 6.10% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{◊,3}	32,500,000	32,337,500	2020-GC45, 0.73% (WAC) due 02/13/53 ^{◊,7}	142,839,324	3,044,520
RWC Commercial Mortgage Trust			2019-GC42, 0.93% (WAC) due 09/10/52 ^{◊,7}	64,120,955	1,635,168
2025-1, due 06/25/40 ^{3,5}	28,133,000	28,097,139	2017-GS6, 1.14% (WAC) due 05/10/50 ^{◊,7}	39,642,272	528,475
MILE Trust			2017-GS6, 3.87% due 05/10/50	521,000	458,381
2025-STNE, 5.65% (1 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 07/15/42 ^{◊,3}	24,050,000	24,057,516	BMP Trust		
JP Morgan Chase Commercial Mortgage Securities Trust			2024-MF23, 5.79% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41 ^{◊,3}	4,900,000	4,910,719
2021-NYAH, 6.36% (1 Month Term SOFR + 2.20%, Rate Floor: 1.84%) due 06/15/38 ^{◊,3}	14,350,000	12,680,188	GS Mortgage Securities Corporation Trust		
2021-NYAH, 6.71% (1 Month Term SOFR + 2.55%, Rate Floor: 2.19%) due 06/15/38 ^{◊,3}	8,000,000	6,843,494	2020-DUNE, 5.77% (1 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 12/15/36 ^{◊,3}	3,458,033	3,446,173
2016-JP3, 1.44% (WAC) due 08/15/49 ^{◊,7}	46,755,179	280,508	2020-DUNE, 6.32% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 ^{◊,3}	922,142	901,284
VDCM Commercial Mortgage Trust			BANK		
2025-AZ, 5.23% (WAC) due 07/13/44 ^{◊,3}	18,650,000	18,838,020	2020-BN25, 0.53% (WAC) due 01/15/63 ^{◊,7}	140,000,000	2,489,144
Life Mortgage Trust			2017-BNK6, 0.91% (WAC) due 07/15/60 ^{◊,7}	32,581,689	331,766
2021-BMR, 6.62% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38 ^{◊,3}	13,650,000	13,491,873	2017-BNK4, 1.49% (WAC) due 05/15/50 ^{◊,7}	10,259,197	158,407
2021-BMR, 6.02% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 03/15/38 ^{◊,3}	3,675,000	3,642,844	JPMD Commercial Mortgage Securities Trust		
Extended Stay America Trust			2016-C4, 3.64% (WAC) due 12/15/49 [◊]	2,650,000	2,464,784
2021-ESH, 6.52% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38 ^{◊,3}	10,540,950	10,540,950	2016-C4, 0.79% (WAC) due 12/15/49 ^{◊,7}	66,758,784	304,667
2021-ESH, 5.97% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38 ^{◊,3}	5,439,130	5,439,130	2016-C2, 1.62% (WAC) due 06/15/49 ^{◊,7}	22,149,212	62,642
Citigroup Commercial Mortgage Trust			2017-C5, 0.99% (WAC) due 03/15/50 ^{◊,7}	6,850,282	49,719
2019-GC43, 0.72% (WAC) due 11/10/52 ^{◊,7}	203,083,997	4,307,066	CSAIL Commercial Mortgage Trust		
2019-GC41, 1.16% (WAC) due 08/10/56 ^{◊,7}	95,890,321	2,822,407	2019-C15, 1.16% (WAC) due 03/15/52 ^{◊,7}	84,362,771	2,212,085
2015-GC35, 4.35% (WAC) due 11/10/48 [◊]	810,679	746,483	2016-C6, 2.01% (WAC) due 01/15/49 ^{◊,7}	4,101,474	3,599
2016-P4, 2.04% (WAC) due 07/10/49 ^{◊,7}	27,664,779	167,792	2015-C1, 0.17% (WAC) due 04/15/50 ^{◊,7}	3,153,124	3
2016-C2, 1.80% (WAC) due 08/10/49 ^{◊,7}	29,476,178	163,835	COMM Mortgage Trust		
2016-P5, 1.51% (WAC) due 10/10/49 ^{◊,7}	23,524,373	134,282	2018-COR3, 0.58% (WAC) due 05/10/51 ^{◊,7}	194,591,389	1,830,755
2016-C3, 1.04% (WAC) due 11/15/49 ^{◊,7}	8,772,266	50,850	2015-CR26, 0.87% (WAC) due 10/10/48 ^{◊,7}	7,768,037	91
2015-GC35, 0.75% (WAC) due 11/10/48 ^{◊,7}	14,699,744	12,607	2015-CR27, 0.69% (WAC) due 10/10/48 ^{◊,7}	892,964	5
2016-GC37, 1.76% (WAC) due 04/10/49 ^{◊,7}	16,487,785	6,196	Wells Fargo Commercial Mortgage Trust		
DBGS Mortgage Trust			2017-C38, 1.05% (WAC) due 07/15/50 ^{◊,7}	61,013,151	647,716
2018-C1, 4.79% (WAC) due 10/15/51 [◊]	7,588,000	7,089,686	2017-RB1, 1.35% (WAC) due 03/15/50 ^{◊,7}	31,958,277	425,735
BENCHMARK Mortgage Trust			2016-BNK1, 1.83% (WAC) due 08/15/49 ^{◊,7}	32,101,499	236,405
2020-IG3, 3.23% (WAC) due 09/15/48 ^{◊,3}	5,232,000	3,099,852	2017-RC1, 1.54% (WAC) due 01/15/60 ^{◊,7}	15,493,616	216,613
2019-B14, 0.89% (WAC) due 12/15/62 ^{◊,7}	94,779,322	1,978,879	2016-C35, 2.01% (WAC) due 07/15/48 ^{◊,7}	18,347,188	115,573
			2016-C37, 0.92% (WAC) due 12/15/49 ^{◊,7}	9,729,406	51,690
			2015-P2, 0.97% (WAC) due 12/15/48 ^{◊,7}	9,080,108	2,455
			2016-NX55, 1.51% (WAC) due 01/15/59 ^{◊,7}	15,976,909	546
			2015-NX54, 1.12% (WAC) due 12/15/48 ^{◊,7}	3,858,070	79
			JPMD Commercial Mortgage Securities Trust		
			2017-C7, 0.97% (WAC) due 10/15/50 ^{◊,†††,7}	110,414,478	1,351,595
			BBCMS Mortgage Trust		
			2018-C2, 0.91% (WAC) due 12/15/51 ^{◊,7}	55,605,605	1,028,537
			UBS Commercial Mortgage Trust		
			2017-C2, 1.20% (WAC) due 08/15/50 ^{◊,7}	36,193,676	507,638
			2017-C5, 1.24% (WAC) due 11/15/50 ^{◊,7}	31,143,508	501,164
			CD Mortgage Trust		
			2017-CD6, 1.06% (WAC) due 11/13/50 ^{◊,7}	35,223,145	451,050
			2016-CD1, 1.47% (WAC) due 08/10/49 ^{◊,7}	27,548,904	93,482
			2016-CD2, 0.69% (WAC) due 11/10/49 ^{◊,7}	29,010,154	77,080

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CD Commercial Mortgage Trust			CORPORATE BONDS^{††} - 25.8%		
2017-CD4, 1.37% (WAC) due 05/10/50 ^{◊,7}	24,128,361	\$ 309,232	FINANCIAL - 13.2%		
2017-CD3, 1.08% (WAC) due 02/10/50 ^{◊,7}	28,682,992	256,546	Pershing Square Holdings Ltd.		
CGMS Commercial Mortgage Trust			3.25% due 10/01/31 ³	101,800,000	\$ 90,756,115
2017-B1, 0.85% (WAC) due 08/15/50 ^{◊,7}	56,442,260	563,745	3.25% due 11/15/30	52,650,000	48,463,429
JPMCC Commercial Mortgage Securities Trust			CoStar Group, Inc.		
2017-JP6, 1.16% (WAC) due 07/15/50 ^{◊,7}	45,734,317	461,130	2.80% due 07/15/30 ³	91,480,000	83,747,989
Wells Fargo Commercial Mortgage Trust			Macquarie Bank Ltd.		
2017-C42, 0.98% (WAC)			5.64% due 08/13/36 ^{3,10}	46,285,000	46,885,034
due 12/15/50 ^{◊,†††,7}	30,635,345	460,593	3.62% due 06/03/30 ³	34,605,000	32,974,810
Morgan Stanley Capital I Trust			Wilton RE Ltd.		
2016-UBS9, 4.76% (WAC) due 03/15/49 [◊]	275,000	236,584	6.00% ^{3,10,11}	80,224,000	79,758,685
DBJPM Mortgage Trust			American National Group, Inc.		
2017-C6, 1.09% (WAC) due 06/10/50 ^{◊,7}	16,943,865	193,343	6.00% due 07/15/35	31,375,000	32,029,245
Bank of America Merrill Lynch			5.75% due 10/01/29	22,055,000	22,814,183
Commercial Mortgage Trust			7.00% due 12/01/55 ¹⁰	12,775,000	13,165,634
2017-BNK3, 1.14% (WAC) due 02/15/50 ^{◊,7}	20,200,142	168,427	5.00% due 06/15/27	8,142,000	8,208,874
2016-UB10, 1.87% (WAC) due 07/15/49 ^{◊,7}	1,417,827	1,630	6.14% due 06/13/32 ³	2,000,000	2,097,253
SG Commercial Mortgage Securities Trust			GLP Capital Limited Partnership		
2016-C5, 1.98% (WAC) due 10/10/48 ^{◊,7}	4,273,068	26,014	/ GLP Financing II, Inc.		
CFCRE Commercial Mortgage Trust			4.00% due 01/15/31	51,638,000	49,423,654
2016-C3, 1.04% (WAC) due 01/10/48 ^{◊,7}	21,474,219	18,612	5.30% due 01/15/29	15,867,000	16,157,176
Morgan Stanley Bank of America			5.75% due 11/01/37	6,575,000	6,529,321
Merrill Lynch Trust			3.25% due 01/15/32	4,150,000	3,733,638
2015-C27, 0.87% (WAC) due 12/15/47 ^{◊,7}	14,574,446	280	Fairfax Financial Holdings Ltd.		
JPMBB Commercial Mortgage Securities Trust			3.38% due 03/03/31	39,803,000	37,545,283
2015-C27, 0.86% (WAC) due 02/15/48 ^{◊,7}	8,894,135	187	5.75% due 05/20/35 ³	17,425,000	18,065,190
Total Commercial Mortgage-			5.63% due 08/16/32	13,100,000	13,612,785
Backed Securities		<u>401,221,918</u>	6.50% due 05/20/55 ³	3,320,000	3,568,429
MILITARY HOUSING - 0.6%			Lazard Group LLC		
Freddie Mac Military Housing Bonds			6.00% due 03/15/31	42,290,000	44,692,023
Resecuritization Trust Certificates			5.63% due 08/01/35	27,430,000	27,896,068
2015-R1, 4.65% (WAC) due 11/25/55 ^{◊,9}	107,370,246	94,340,605	United Wholesale Mortgage LLC		
2015-R1, 4.45% (WAC) due 11/25/52 ^{◊,3}	19,779,672	18,012,437	5.50% due 04/15/29 ³	46,832,000	46,188,243
2015-R1, 4.31% (WAC) due 10/25/52 ^{◊,3}	12,860,617	10,830,270	5.50% due 11/15/25 ³	23,739,000	23,730,492
2015-R1, 0.70% (WAC) due 11/25/55 ^{◊,7,9}	161,344,132	9,064,233	Host Hotels & Resorts, LP		
Capmark Military Housing Trust			3.50% due 09/15/30	41,072,000	38,560,711
2006-RILY, 6.15% due 07/10/51 ^{†††,3}	12,184,015	10,606,208	2.90% due 12/15/31	20,200,000	17,973,988
2007-AETC, 5.75% due 02/10/52 ^{†††,3}	6,923,860	6,214,710	5.70% due 07/01/34	12,075,000	12,367,700
2006-RILY, 4.66% (1 Month Term			Nippon Life Insurance Co.		
SOFR + 0.48%, Rate Floor:			2.75% due 01/21/51 ^{3,10}	45,350,000	40,807,635
0.37%) due 07/10/51 ^{◊,†††,3}	6,564,417	4,813,094	5.95% due 04/16/54 ^{3,10}	13,950,000	14,551,166
2007-ROBS, 6.06% due 10/10/52 ^{†††,3}	4,395,140	4,008,788	2.90% due 09/16/51 ^{3,10}	10,380,000	9,283,304
2007-AET2, 6.06% due 10/10/52 ^{†††,3}	2,887,386	2,829,002	FS KKR Capital Corp.		
GMAC Commercial Mortgage Asset Corp.			2.63% due 01/15/27	35,399,000	34,394,704
2007-HCKM, 6.11% due 08/10/52 ^{†††,3}	20,852,900	20,333,380	3.25% due 07/15/27	30,100,000	29,087,505
2005-DRUM, 5.47% due 05/10/50 ^{†††,3}	4,198,045	3,790,882	Safehold GL Holdings LLC		
2005-BLIS, 5.25% due 07/10/50 ^{†††,3}	2,500,000	1,991,249	2.80% due 06/15/31	27,977,000	25,615,467
Total Military Housing		<u>186,834,858</u>	2.85% due 01/15/32	27,008,000	23,964,982
Total Collateralized Mortgage Obligations			6.10% due 04/01/34	9,168,000	9,658,191
(Cost \$13,399,236,926)		<u>13,187,680,740</u>	5.65% due 01/15/35	2,750,000	2,814,063
			Rocket Mortgage LLC / Rocket		
			Mortgage Company-Issuer, Inc.		
			3.88% due 03/01/31 ³	46,892,000	43,789,803
			2.88% due 10/15/26 ³	17,717,000	17,354,318
			Global Atlantic Finance Co.		
			4.70% due 10/15/51 ^{3,10}	35,662,000	35,130,403

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
7.95% due 06/15/33 ³	16,619,000	\$ 19,258,221	2.87% due 01/14/33 ^{3,10}	17,431,000	\$ 15,719,214
6.75% due 03/15/54 ³	3,190,000	3,372,681	1.63% due 09/23/27 ^{3,10}	4,125,000	4,020,095
First American Financial Corp.			F&G Global Funding		
4.00% due 05/15/30	40,891,000	39,527,732	5.88% due 01/16/30 ³	38,565,000	40,057,789
2.40% due 08/15/31	11,875,000	10,315,137	Allianz SE		
5.45% due 09/30/34	7,250,000	7,270,165	6.55% ^{3,10,11}	36,800,000	37,992,320
Maple Grove Funding Trust I			Australia & New Zealand Banking Group Ltd.		
4.16% due 08/15/51 ³	77,700,000	54,634,767	5.82% due 06/18/36 ^{3,10}	24,460,000	25,376,883
Brookfield Finance, Inc.			5.20% due 09/30/35 ^{3,10}	10,000,000	10,042,646
5.81% due 03/03/55	12,635,000	12,728,901	2.57% due 11/25/35 ^{3,10}	1,600,000	1,426,873
5.68% due 01/15/35	9,400,000	9,750,038	TPG Operating Group II, LP		
5.33% due 01/15/36	9,510,000	9,560,203	5.88% due 03/05/34	34,270,000	36,147,886
4.70% due 09/20/47	9,790,000	8,578,845	Equitable Holdings, Inc.		
3.63% due 02/15/52	9,380,000	6,749,448	6.70% due 03/28/55 ¹⁰	34,318,000	35,768,416
3.50% due 03/30/51	9,526,000	6,730,928	Commonwealth Bank of Australia		
Liberty Mutual Group, Inc.			5.93% due 03/14/46 ^{3,10}	29,470,000	30,574,134
4.30% due 02/01/61 ³	74,981,000	47,211,185	3.61% due 09/12/34 ^{3,10}	3,550,000	3,407,592
4.13% due 12/15/51 ^{3,10}	3,600,000	3,535,895	CBS Studio Center		
3.95% due 05/15/60 ³	4,064,000	2,888,387	7.18% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/26 ^{0,†††}	34,100,000	33,855,645
BPCE S.A.			Carlyle Group, Inc.		
5.88% due 01/14/31 ^{3,10}	20,000,000	20,887,570	5.05% due 09/19/35	33,700,000	33,582,152
5.39% due 05/28/31 ^{3,10}	12,200,000	12,516,521	MidCap Funding XLVI Trust		
7.00% due 10/19/34 ^{3,10}	10,000,000	11,155,746	6.72% (1 Month Term SOFR + 2.50%, Rate Floor: 0.00%) due 04/15/28 ^{0,†††}	33,100,000	33,100,000
5.94% due 05/30/35 ^{3,10}	7,750,000	8,117,792	Stewart Information Services Corp.		
National Australia Bank Ltd.			3.60% due 11/15/31	36,711,000	32,885,665
5.90% due 01/14/36 ^{3,10}	23,750,000	24,954,849	Beacon Funding Trust		
2.99% due 05/21/31 ³	14,525,000	13,248,568	6.27% due 08/15/54 ³	31,900,000	32,644,170
3.35% due 01/12/37 ^{3,10}	14,550,000	13,185,776	OneMain Finance Corp.		
Morgan Stanley			6.63% due 05/15/29	9,925,000	10,201,620
6.63% due 11/01/34 ¹⁰	21,862,000	24,455,040	7.50% due 05/15/31	8,250,000	8,624,235
5.94% due 02/07/39 ¹⁰	23,310,000	24,405,495	7.13% due 03/15/26	6,588,000	6,647,542
Standard Chartered plc			6.13% due 05/15/30	3,650,000	3,696,300
5.01% due 10/15/30 ^{3,10}	31,331,000	31,882,224	3.88% due 09/15/28	2,270,000	2,181,623
4.64% due 04/01/31 ^{3,10}	16,067,000	16,137,876	7.13% due 11/15/31	1,125,000	1,166,606
Nationwide Mutual Insurance Co.			Societe Generale S.A.		
4.35% due 04/30/50 ³	60,506,000	47,945,035	3.34% due 01/21/33 ^{3,10}	22,830,000	20,769,709
Sumitomo Life Insurance Co.			6.07% due 01/19/35 ^{3,10}	8,750,000	9,193,266
3.38% due 04/15/81 ^{3,10}	39,900,000	36,957,088	5.25% due 05/22/29 ^{3,10}	1,790,000	1,820,168
5.88% due 09/10/55 ^{3,10}	10,550,000	10,741,018	Bank of America Corp.		
Jefferies Finance LLC / JFIN			5.74% due 02/12/36 ¹⁰	16,850,000	17,506,621
Company-Issuer Corp.			5.52% due 10/25/35 ¹⁰	10,000,000	10,242,986
5.00% due 08/15/28 ³	39,650,000	38,309,223	3.56% due 04/23/27 ¹⁰	3,350,000	3,336,620
6.63% due 10/15/31 ³	6,850,000	6,895,612	American National Global Funding		
LPL Holdings, Inc.			5.25% due 06/03/30 ³	18,010,000	18,365,389
6.00% due 05/20/34	20,950,000	21,890,156	5.55% due 01/28/30 ³	12,225,000	12,593,173
4.00% due 03/15/29 ³	15,257,000	14,920,365	MetLife, Inc.		
5.75% due 06/15/35	6,650,000	6,819,184	6.35% due 03/15/55 ¹⁰	28,930,000	30,737,141
Bain Capital, LP			Blue Owl Capital GP LLC		
3.41% due 04/15/41 ^{†††}	36,000,000	26,410,175	7.21% due 08/22/43 ^{†††}	28,550,000	30,118,990
3.72% due 04/15/42 ^{†††}	20,300,000	15,243,532	QTS Good News Facility		
Capital One Financial Corp.			7.34% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28 ^{0,†††}	29,296,238	29,296,238
6.38% due 06/08/34 ¹⁰	22,450,000	24,283,566	Farmers Insurance Exchange		
5.20% due 09/11/36 ¹⁰	12,275,000	12,139,993	7.00% due 10/15/64 ^{3,10}	28,140,000	29,209,324
5.88% due 07/26/35 ¹⁰	2,280,000	2,391,213			
6.05% due 02/01/35 ¹⁰	1,860,000	1,974,422			
Macquarie Group Ltd.					
2.69% due 06/23/32 ^{3,10}	23,002,000	20,780,622			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Americo Life, Inc. 3.45% due 04/15/31 ³	32,364,000	\$ 29,185,684	Enstar Group Ltd. 7.50% due 04/01/45 ^{3,10}	16,125,000	\$ 16,816,988
VICI Properties, LP 5.63% due 04/01/35	28,500,000	29,181,430	3.10% due 09/01/31	3,840,000	3,429,695
Dai-ichi Life Insurance Company Ltd. 6.20% ^{3,10,11}	27,750,000	28,845,071	Henneman Trust 6.58% due 05/15/55 ³	18,650,000	19,890,682
Meiji Yasuda Life Insurance Co. 6.10% due 06/11/55 ^{3,10}	22,800,000	23,722,579	PartnerRe Finance B LLC 4.50% due 10/01/50 ¹⁰	21,056,000	19,866,982
5.80% due 09/11/54 ^{3,10}	4,093,000	4,178,613	OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 ³	25,330,000	19,798,066
Reinsurance Group of America, Inc. 5.75% due 09/15/34	20,050,000	20,961,822	UWM Holdings LLC 6.25% due 03/15/31 ³	15,450,000	15,376,417
6.65% due 09/15/55 ¹⁰	6,190,000	6,497,587	6.63% due 02/01/30 ³	3,500,000	3,560,491
Westpac Banking Corp. 3.02% due 11/18/36 ¹⁰	15,650,000	13,958,107	Ares Finance Company II LLC 3.25% due 06/15/30 ³	19,788,000	18,690,283
3.13% due 11/18/41	12,214,000	9,244,364	Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 ^{3,10}	18,300,000	18,438,750
2.67% due 11/15/35 ¹⁰	4,467,000	4,008,575	Jefferies Financial Group, Inc. 6.20% due 04/14/34	13,563,000	14,420,134
Nuveen LLC 5.85% due 04/15/34 ³	25,425,000	26,752,479	6.25% due 01/15/36	3,330,000	3,550,590
Ascot Group Ltd. 6.35% due 06/15/35 ^{3,10}	25,150,000	26,215,309	GA Global Funding Trust 2.90% due 01/06/32 ³	16,400,000	14,522,469
Ardonagh Finco Ltd. 6.88% due 02/15/31 ³	EUR 16,950,000	20,572,875	4.50% due 09/18/30 ³	3,000,000	2,975,869
7.75% due 02/15/31 ³	5,300,000	5,545,862	Credit Agricole S.A. 5.22% due 05/27/31 ^{3,10}	13,700,000	14,053,875
Belrose Funding Trust II 6.79% due 05/15/55 ³	23,810,000	25,784,734	5.60% (SOFR + 1.21%) due 09/11/28 ^{0,3}	3,280,000	3,302,753
Jane Street Group / JSG Finance, Inc. 7.13% due 04/30/31 ³	24,480,000	25,676,882	Fortitude Group Holdings LLC 6.25% due 04/01/30 ³	16,600,000	17,235,757
Encore Capital Group, Inc. 6.63% due 04/15/31 ³	15,150,000	15,105,912	Equities AB 5.85% due 05/08/35 ³	16,615,000	17,156,321
8.50% due 05/15/30 ³	9,950,000	10,566,363	Brookfield Capital Finance LLC 6.09% due 06/14/33	15,900,000	17,121,130
AmFam Holdings, Inc. 2.81% due 03/11/31 ³	19,525,000	16,956,287	BNP Paribas S.A. 5.09% due 05/09/31 ^{3,10}	7,200,000	7,337,577
3.83% due 03/11/51 ³	13,118,000	8,650,270	5.50% due 05/20/30 ^{3,10}	5,923,000	6,124,839
Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	26,750,000	25,379,029	5.79% due 01/13/33 ^{3,10}	3,270,000	3,431,945
Trustage Financial Group, Inc. 4.63% due 04/15/32 ³	26,450,000	25,338,691	Hanover Insurance Group, Inc. 5.50% due 09/01/35	16,175,000	16,365,667
Dyal IV Issuer A 3.65% due 02/22/41 ^{†††}	27,170,000	24,627,402	RGA Global Funding 5.50% due 01/11/31 ³	12,750,000	13,301,579
Hunt Companies, Inc. 5.25% due 04/15/29 ³	25,121,000	24,491,596	5.05% due 12/06/31 ³	2,700,000	2,753,136
Omnis Funding Trust 6.72% due 05/15/55 ³	22,640,000	24,420,589	Prudential Financial, Inc. 3.70% due 10/01/50 ¹⁰	17,139,000	16,009,336
CNO Financial Group, Inc. 6.45% due 06/15/34	21,310,000	22,613,608	KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ³	22,210,000	15,941,534
200 Park Funding Trust 5.74% due 02/15/55 ³	22,000,000	22,280,696	PennyMac Financial Services, Inc. 6.75% due 02/15/34 ³	13,145,000	13,409,030
Lloyds Banking Group plc 5.59% due 11/26/35 ¹⁰	17,200,000	17,876,911	Dyal IV Issuer B 3.65% due 02/22/41 ^{†††}	14,630,000	13,260,909
3.75% due 03/18/28 ¹⁰	3,460,000	3,436,492	VFH Parent LLC / Valor Company-Issuer, Inc. 7.50% due 06/15/31 ³	12,675,000	13,109,550
Corebridge Life Holdings, Inc. 8.13% due 03/15/46 ³	17,100,000	20,795,247	Kennedy-Wilson, Inc. 4.75% due 03/01/29	13,195,000	12,607,383
Nationwide Building Society 5.54% due 07/14/36 ^{3,10}	18,400,000	18,922,101	4.75% due 02/01/30	81,000	75,630
4.65% due 07/14/29 ^{3,10}	1,720,000	1,734,053	Rocket Companies, Inc. 6.38% due 08/01/33 ³	11,250,000	11,611,282
			Symetra Life Insurance Co. 6.55% due 10/01/55 ³	10,900,000	11,563,484

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Atlantic Marine Corporations Communities LLC 5.34% due 12/01/50 ³	10,583,902	\$ 10,213,465	Santander UK Group Holdings plc 5.14% due 09/22/36 ¹⁰	6,440,000	\$ 6,379,964
5.37% due 12/01/50 ³	718,710	629,975	Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,559,675
Mutual of Omaha Insurance Co. 6.14% due 01/16/64 ^{3,10}	10,150,000	10,477,490	4.70% due 10/01/30	1,770,000	1,752,492
RenaissanceRe Holdings Ltd. 5.80% due 04/01/35	9,900,000	10,380,395	Blue Owl IV SR SEC A 5.94% due 09/04/45 ^{†††}	6,240,000	6,240,000
Blue Owl Finance LLC 6.25% due 04/18/34	9,880,000	10,361,389	Ohana Military Communities LLC 5.56% due 10/01/36 ³	3,820,000	3,826,276
HSBC Holdings plc 5.13% due 03/03/31 ¹⁰	6,770,000	6,933,443	5.78% due 10/01/36 ³	2,200,000	2,239,820
5.29% due 11/19/30 ¹⁰	3,290,000	3,393,647	Dyal Capital Partners III (A), LP 6.55% due 06/15/44 ^{†††}	5,880,000	5,930,907
NatWest Group plc 6.02% due 03/02/34 ¹⁰	9,600,000	10,303,522	Blue Owl IV SR SEC B 5.94% due 09/04/45 ^{†††}	5,760,000	5,760,000
Globe Life, Inc. 5.85% due 09/15/34	9,810,000	10,285,431	Western & Southern Life Insurance Co. 3.75% due 04/28/61 ³	8,263,000	5,733,745
KKR Group Finance Company X LLC 3.25% due 12/15/51 ³	15,150,000	10,208,082	Belvoir Land LLC 5.60% due 12/15/35 ³	5,600,000	5,544,706
Swiss RE Subordinated Finance plc 6.19% due 04/01/46 ^{3,10}	9,800,000	10,167,815	Demeter Investments BV 5.63% due 08/15/52	4,900,000	4,949,579
Galaxy Bidco Ltd. 8.13% due 12/19/29 ³	GBP 7,200,000	10,021,771	Deloitte LLP 7.33% due 11/20/26 ^{†††}	4,800,000	4,919,802
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ³	14,970,000	10,007,447	Brookfield Finance LLC / Brookfield Finance, Inc. 3.45% due 04/15/50	6,852,000	4,794,400
Citadel Securities Global Holdings LLC 5.50% due 06/18/30 ³	6,825,000	7,004,894	Manulife Financial Corp. 4.06% due 02/24/32 ¹⁰	4,815,000	4,780,901
6.20% due 06/18/35 ³	2,650,000	2,783,760	Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ³	4,710,000	4,752,866
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,031,000	9,329,271	Dyal Capital Partners III (B), LP 6.55% due 06/15/44 ^{†††}	4,620,000	4,659,702
Nassau Companies of New York 7.88% due 07/15/30 ³	9,075,000	9,268,434	ING Groep N.V. 4.86% due 03/25/29 ¹⁰	3,360,000	3,404,539
Accident Fund Insurance Company of America 8.50% due 08/01/32 ³	9,000,000	9,077,723	5.53% due 03/25/36 ¹⁰	1,150,000	1,192,988
Aretec Group, Inc. 10.00% due 08/15/30 ³	8,275,000	9,015,637	DaVinciRe Holdings Ltd. 5.95% due 04/15/35 ³	4,400,000	4,550,850
SLM Corp. 3.13% due 11/02/26	9,132,000	8,946,122	Aspen Insurance Holdings Ltd. 5.75% due 07/01/30	3,764,000	3,939,523
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer 6.50% due 10/01/31 ³	8,600,000	8,792,921	HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	4,917,719	3,618,380
Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 ³	5,682,618	4,852,404	JPMorgan Chase & Co. 5.58% due 07/23/36 ¹⁰	3,390,000	3,514,352
5.24% due 08/01/50 ³	3,574,246	3,373,050	Janus Henderson US Holdings, Inc. 5.45% due 09/10/34	3,460,000	3,497,770
Five Corners Funding Trust III 5.79% due 02/15/33 ³	7,550,000	7,983,290	Canadian Imperial Bank of Commerce 4.58% due 09/08/31 ¹⁰	3,480,000	3,491,432
Blue Owl Capital GP Stakes V A-1 B 7.11% due 08/22/43 ^{†††}	7,615,200	7,777,456	Citigroup, Inc. 4.50% due 09/11/31 ¹⁰	3,480,000	3,481,881
Blue Owl Capital GP Stakes V A-1 A 7.11% due 08/22/43 ^{†††}	7,584,800	7,746,408	KBC Group N.V. 6.32% due 09/21/34 ^{3,10}	3,180,000	3,478,111
Ryan Specialty LLC 5.88% due 08/01/32 ³	7,573,000	7,657,712	Goldman Sachs Group, Inc. 4.02% due 10/31/38 ¹⁰	3,870,000	3,468,830
CNO Global Funding 1.75% due 10/07/26 ³	7,400,000	7,220,511	Bank of New York Mellon Corp. 5.06% due 07/22/32 ¹⁰	3,350,000	3,461,296
Fidelis Insurance Holdings Ltd. 7.75% due 06/15/55 ¹⁰	6,075,000	6,489,594	Intesa Sanpaolo SpA 7.80% due 11/28/53 ³	2,800,000	3,459,477

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Royal Bank of Canada 4.50% due 08/06/29 ¹⁰	3,430,000	\$ 3,456,680	Focus Financial Partners LLC 6.75% due 09/15/31 ³	1,000,000	\$ 1,024,118
Deutsche Bank AG NY 3.55% due 09/18/31 ¹⁰	3,610,000	3,422,222	Citizens Financial Group, Inc. 6.65% due 04/25/35 ¹⁰	900,000	990,279
Brighthouse Financial Global Funding 5.65% due 06/10/29 ³	3,330,000	3,417,561	Pacific Beacon LLC 5.51% due 07/15/36 ³	500,000	495,693
Jackson Financial, Inc. 4.00% due 11/23/51	4,710,000	3,398,031	Atlas Mara Ltd. 8.00% due 12/31/21 ^{†††9,12}	542,348	1
Athene Global Funding 2.67% due 06/07/31 ³	3,780,000	3,377,156	Total Financial		<u>3,892,375,656</u>
BGC Group, Inc. 8.00% due 05/25/28	3,120,000	3,331,526	ENERGY - 3.1%		
SiriusPoint Ltd. 7.00% due 04/05/29	3,150,000	3,329,530	BP Capital Markets plc 4.88% ^{10,11}	62,830,000	62,385,918
Nordea Bank Abp 5.41% (SOFR + 1.02%) due 09/10/29 ^{◊,3}	3,280,000	3,326,807	6.13% ^{10,11}	18,945,000	19,622,303
Pine Street Trust III 6.22% due 05/15/54 ³	3,200,000	3,296,566	MPLX, LP 5.40% due 09/15/35	24,150,000	24,202,462
Barclays plc 4.48% due 11/11/29 ¹⁰	3,200,000	3,205,653	6.20% due 09/15/55	21,750,000	22,003,323
DNB Bank ASA 5.51% (SOFR + 1.06%) due 11/05/30 ^{◊,3}	3,060,000	3,095,051	5.95% due 04/01/55	21,200,000	20,724,887
Bank of Nova Scotia 5.53% (SOFR Compounded Index + 1.08%) due 08/01/29 [◊]	3,060,000	3,075,045	5.50% due 02/15/49	3,250,000	3,025,603
American Express Co. 5.47% (SOFR + 1.02%) due 01/30/31 [◊]	3,060,000	3,069,023	5.65% due 03/01/53	1,630,000	1,538,511
Sumitomo Mitsui Financial Group, Inc. 5.52% (SOFR + 1.17%) due 07/09/29 [◊]	3,020,000	3,052,893	ONEOK, Inc. 5.40% due 10/15/35	25,125,000	25,219,462
Nationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 ³	2,780,000	2,780,000	6.25% due 10/15/55	23,000,000	23,356,968
KKR Group Finance Company III LLC 5.13% due 06/01/44 ³	2,710,000	2,572,866	7.15% due 01/15/51	6,341,000	7,104,614
Aurora Military Housing LLC 5.82% due 07/15/34 ³	2,062,431	2,102,878	5.65% due 09/01/34	5,050,000	5,176,976
Iron Mountain, Inc. 4.88% due 09/15/27 ³	1,938,000	1,928,680	5.60% due 04/01/44	2,860,000	2,711,626
Ares Finance Company IV LLC 3.65% due 02/01/52 ³	2,450,000	1,754,573	5.05% due 11/01/34	1,200,000	1,183,415
Fidelity National Financial, Inc. 2.45% due 03/15/31	1,820,000	1,612,401	3.95% due 03/01/50	1,600,000	1,177,837
Assurant, Inc. 6.75% due 02/15/34	1,450,000	1,606,503	Plains All American Pipeline Limited Partnership / PAA Finance Corp. 5.70% due 09/15/34	37,730,000	38,889,366
Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 ³	2,150,000	1,462,178	5.60% due 01/15/36	5,275,000	5,341,297
Public Storage Operating Co. 2.30% due 05/01/31	1,500,000	1,348,618	4.90% due 02/15/45	3,770,000	3,288,072
Fort Moore Family Communities LLC 6.09% due 01/15/51 ³	1,517,739	1,323,966	Venture Global LNG, Inc. 9.50% due 02/01/29 ³	29,800,000	32,840,345
Fort Knox Military Housing Privatization Project 4.61% (1 Month Term SOFR + 0.45%) due 02/15/52 ^{◊,3}	1,601,643	1,274,681	9.88% due 02/01/32 ³	10,300,000	11,213,849
Midwest Family Housing LLC 5.58% due 01/01/51 ³	1,239,633	1,052,083	HF Sinclair Corp. 6.25% due 01/15/35	22,415,000	23,430,376
			5.50% due 09/01/32	19,560,000	19,882,428
			Greensaif Pipelines Bidco SARL 6.10% due 08/23/42 ³	17,000,000	17,878,189
			5.85% due 02/23/36 ³	11,900,000	12,477,756
			6.51% due 02/23/42 ³	6,500,000	7,029,627
			6.13% due 02/23/38 ³	5,550,000	5,908,173
			ITT Holdings LLC 6.50% due 08/01/29 ³	38,518,000	37,868,378
			Enbridge, Inc. 5.55% due 06/20/35	20,250,000	20,883,085
			5.63% due 04/05/34	12,478,000	13,024,603
			6.70% due 11/15/53	3,140,000	3,506,602
			Galaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 ³	43,921,000	35,737,978
			DT Midstream, Inc. 5.80% due 12/15/34 ³	29,400,000	30,311,115
			4.30% due 04/15/32 ³	3,250,000	3,108,480
			Targa Resources Corp. 5.50% due 02/15/35	10,700,000	10,887,748

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
6.50% due 03/30/34	9,937,000	\$ 10,820,124	CQP Holdco Limited Partnership		
5.65% due 02/15/36	4,875,000	4,991,580	/ BIP-V Chinook Holdco LLC		
6.50% due 02/15/53	2,860,000	3,010,916	7.50% due 12/15/33 ³	5,000,000	\$ 5,426,000
6.13% due 05/15/55	250,000	251,390	NuStar Logistics, LP		
Energy Transfer, LP			6.38% due 10/01/30	3,340,000	3,458,884
6.00% due 02/01/29 ³	11,400,000	11,562,158	5.63% due 04/28/27	1,880,000	1,891,537
6.20% due 04/01/55	8,750,000	8,802,558	TransCanada Pipelines Ltd.		
7.38% due 02/01/31 ³	7,610,000	7,948,511	7.63% due 01/15/39	2,870,000	3,432,397
Gulfstream Natural Gas System LLC			Kinder Morgan Energy Partners, LP		
5.60% due 07/23/35 ³	26,525,000	27,176,595	7.50% due 11/15/40	2,910,000	3,411,702
Viper Energy Partners LLC			Western Midstream Operating, LP		
5.70% due 08/01/35	26,575,000	27,019,334	5.30% due 03/01/48	3,750,000	3,262,071
Plains All American Pipeline, LP			Eni SpA		
5.95% due 06/15/35	24,100,000	25,151,513	5.95% due 05/15/54 ³	2,020,000	2,019,335
Cheniere Energy Partners, LP			Marathon Petroleum Corp.		
5.55% due 10/30/35 ³	11,800,000	12,055,029	6.50% due 03/01/41	1,650,000	1,778,551
5.95% due 06/30/33	8,845,000	9,363,295	BP Capital Markets America, Inc.		
5.75% due 08/15/34	2,950,000	3,066,789	4.99% due 04/10/34	1,500,000	1,529,714
Occidental Petroleum Corp.			Eastern Gas Transmission & Storage, Inc.		
5.38% due 01/01/32	18,470,000	18,783,658	4.60% due 12/15/44	500,000	436,354
6.38% due 09/01/28	3,175,000	3,320,297	Total Energy		<u>914,997,140</u>
Parkland Corp.			INDUSTRIAL - 3.0%		
4.63% due 05/01/30 ³	15,663,000	15,228,551	AP Grange Holdings LLC		
6.63% due 08/15/32 ³	4,200,000	4,315,760	6.50% due 03/20/45 ^{†††}	155,100,000	163,630,500
Sunoco, LP			5.00% due 03/20/45 ^{†††}	16,400,000	17,056,000
7.25% due 05/01/32 ³	17,125,000	17,972,362	Terminal Investment Limited Holding		
Midwest Connector Capital Company LLC			6.23% due 10/01/40 ^{†††}	65,600,000	66,288,743
4.63% due 04/01/29 ³	14,608,000	14,671,550	Homestead Spe Issuer LLC		
Whistler Pipeline LLC			7.21% due 04/01/55 ^{†††}	62,000,000	63,599,798
5.70% due 09/30/31 ³	13,350,000	13,878,480	Builders FirstSource, Inc.		
Venture Global Calcasieu Pass LLC			6.38% due 03/01/34 ³	52,000,000	53,565,512
3.88% due 11/01/33 ³	10,672,000	9,615,737	FLNG Liquefaction 3 LLC		
4.13% due 08/15/31 ³	2,667,000	2,517,243	3.08% due 06/30/39 ^{†††}	57,466,065	49,065,933
6.25% due 01/15/30 ³	1,500,000	1,563,825	Vontier Corp.		
Buckeye Partners, LP			2.95% due 04/01/31	33,592,000	30,682,765
3.95% due 12/01/26	11,100,000	11,001,178	2.40% due 04/01/28	14,150,000	13,460,278
6.88% due 07/01/29 ³	2,518,000	2,609,585	Prime Property Fund		
Phillips 66 Co.			5.81% due 07/15/35 ^{†††}	36,000,000	36,180,688
5.88% due 03/15/56 ¹⁰	7,360,000	7,302,077	Flowserve Corp.		
6.20% due 03/15/56 ¹⁰	4,200,000	4,211,235	2.80% due 01/15/32	20,400,000	18,061,090
Venture Global Plaquemines LNG LLC			3.50% due 10/01/30	14,601,000	13,915,437
6.75% due 01/15/36 ³	9,225,000	9,798,583	TD SYNEX Corp.		
Kinetik Holdings, LP			2.65% due 08/09/31	34,240,000	30,718,371
6.63% due 12/15/28 ³	9,316,000	9,562,147	Hope Gas Holdings LLC		
Vnom Sub, Inc.			6.18% due 09/01/37 ^{†††}	13,500,000	13,616,269
5.38% due 11/01/27 ³	9,040,000	9,041,582	6.08% due 09/01/35 ^{†††}	7,400,000	7,467,567
Freeport LNG Development, LP			5.99% due 09/01/33 ^{†††}	3,000,000	3,045,564
5.92% due 12/31/39 ^{†††}	8,238,580	8,385,406	ALLETE, Inc.		
Florida Gas Transmission Company LLC			5.79% due 07/09/37 ^{†††}	23,600,000	24,106,679
5.75% due 07/15/35 ³	7,600,000	7,881,098	Mauser Packaging Solutions Holding Co.		
Boardwalk Pipelines, LP			7.88% due 04/15/27 ³	23,759,000	23,991,909
5.63% due 08/01/34	6,675,000	6,925,862	Cliffwater Corporate Lending Fund		
Koninklijke Vopak N.V.			6.77% due 08/04/28 ^{†††}	22,700,000	23,595,151
6.04% due 06/20/32 ^{†††}	5,500,000	5,603,215	Stadco LA LLC		
			3.75% due 05/15/56 ^{†††}	31,000,000	21,677,527

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
TransDigm, Inc.			Stanley Black & Decker, Inc.		
6.00% due 01/15/33 ³	15,218,000	\$ 15,386,661	3.00% due 05/15/32	1,550,000	\$ 1,393,993
6.63% due 03/01/32 ³	2,336,000	2,405,017	Penske Truck Leasing Company		
Trinity Industries, Inc.			Lp / PTL Finance Corp.		
7.75% due 07/15/28 ³	13,225,000	13,679,914	5.25% due 07/01/29 ³	1,000,000	1,028,280
Graphic Packaging International LLC			MIWD Holdco II LLC / MIWD Finance Corp.		
6.38% due 07/15/32 ³	13,025,000	13,226,458	5.50% due 02/01/30 ³	250,000	243,528
Clean Harbors, Inc.			Virgin Media Inc.		
5.75% due 10/15/33 ³	13,075,000	13,189,221	4.00% due 01/31/29	GBP 150,000	192,129
Weir Group plc			Total Industrial		<u>875,410,010</u>
2.20% due 05/13/26 ³	13,015,000	12,807,416	CONSUMER, NON-CYCLICAL - 1.5%		
TFI International, Inc.			Smithfield Foods, Inc.		
3.35% due 01/05/33 ^{†††}	14,000,000	12,054,478	2.63% due 09/13/31 ³	45,782,000	40,103,402
Hillenbrand, Inc.			3.00% due 10/15/30 ³	14,033,000	12,820,830
3.75% due 03/01/31	8,076,000	7,612,853	Altria Group, Inc.		
6.25% due 02/15/29	4,074,000	4,176,877	4.45% due 05/06/50	25,185,000	20,417,706
Lottomatica Group SpA			3.70% due 02/04/51	25,038,000	18,042,085
4.88% due 01/31/31 ³	EUR 9,400,000	11,373,469	Triton Container International Ltd.		
AP Grange Holdings LLC Deferral			3.15% due 06/15/31 ³	33,621,000	29,982,179
6.50% due 03/20/45 ^{†††}	10,096,439	10,096,439	IQVIA, Inc.		
Standard Building Solutions, Inc.			5.00% due 05/15/27 ³	10,699,000	10,669,214
6.50% due 08/15/32 ³	7,970,000	8,177,388	5.00% due 10/15/26 ³	8,700,000	8,689,385
Clarion Lion Properties Fund Holdings LP			6.25% due 06/01/32 ³	7,315,000	7,520,851
5.54% due 12/01/35 ^{†††}	8,000,000	8,000,000	Global Payments, Inc.		
QTS Irving DC3 LLC			2.90% due 11/15/31	29,335,000	26,305,704
5.96% due 07/09/29 ^{†††}	7,000,000	7,211,116	CXO Logistics, Inc.		
Virgin Media Vendor Financing Notes III DAC			6.25% due 05/06/29	13,120,000	13,778,103
4.88% due 07/15/28	GBP 5,000,000	6,549,862	6.50% due 05/06/34	10,485,000	11,272,999
Norfolk Southern Corp.			Brink's Co.		
4.10% due 05/15/21	9,100,000	6,452,991	6.75% due 06/15/32 ³	22,420,000	23,320,051
Amazon.com, Inc.			Mars, Inc.		
2.65% due 10/10/42 ^{†††}	6,368,174	5,305,309	5.20% due 03/01/35 ³	19,775,000	20,212,750
FedEx Corp.			Yale-New Haven Health Services Corp.		
4.10% due 02/01/45 ³	6,694,000	5,239,696	2.50% due 07/01/50	32,350,000	19,104,561
EnerSys			JBS USA Holding Lux SARL / JBS		
6.63% due 01/15/32 ³	4,725,000	4,862,389	USA Foods Group Holdings		
GATX Corp.			Incorporated / JBS USA Food Co.		
6.05% due 06/05/54	4,428,000	4,601,470	5.50% due 01/15/36 ³	18,200,000	18,586,022
4.70% due 04/01/29	125,000	126,571	Valvoline, Inc.		
Blue Cross and Blue Shield of Florida Inc.			3.63% due 06/15/31 ³	18,300,000	16,779,394
5.44% due 09/30/35	4,700,000	4,700,000	AZ Battery Property LLC		
Amsted Industries, Inc.			6.73% due 02/20/46 ^{†††}	16,480,000	16,089,689
6.38% due 03/15/33 ³	3,609,000	3,704,205	Highmark, Inc.		
Hexcel Corp.			2.55% due 05/10/31 ³	17,850,000	15,702,310
5.88% due 02/26/35	3,475,000	3,633,545	Universal Health Services, Inc.		
CIMIC Finance USA Pty Ltd.			5.05% due 10/15/34	13,850,000	13,517,757
7.00% due 03/25/34 ³	3,240,000	3,528,104	BAT Capital Corp.		
Genesee & Wyoming, Inc.			5.63% due 08/15/35	9,550,000	9,922,482
6.25% due 04/15/32 ³	3,235,000	3,287,219	4.76% due 09/06/49	3,950,000	3,361,549
Emerald Debt Merger Sub LLC			Becle, SAB de CV		
6.38% due 12/15/30	EUR 2,550,000	3,128,314	2.50% due 10/14/31 ³	13,000,000	11,232,189
GrafTech Global Enterprises, Inc.			Darling Global Finance B.V.		
9.88% due 12/23/29 ³	3,100,000	2,642,750	4.50% due 06/15/32 ³	EUR 9,350,000	11,085,033
Weir Group, Inc.			CVS Health Corp.		
5.35% due 05/06/30 ³	1,620,000	1,666,567	7.00% due 03/10/55 ¹⁰	4,050,000	4,251,459
			6.20% due 09/15/55	3,925,000	4,039,732

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
6.75% due 12/10/54 ¹⁰	30,000	\$ 30,967	5.25% due 04/02/28 ³	5,400,000	\$ 5,500,777
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL			Alt-2 Structured Trust		
4.38% due 02/02/52	9,710,000	7,634,160	2.95% due 05/14/31 ^{◊,†††}	37,551,086	34,915,616
Perrigo Finance Unlimited Co.			Flutter Treasury Designated Activity Co.		
5.38% due 09/30/32	EUR 5,000,000	6,069,202	6.38% due 04/29/29 ³	25,950,000	26,796,463
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC			AS Mileage Plan IP Ltd.		
3.25% due 03/15/26 ³	5,690,000	5,645,512	5.31% due 10/20/31 ³	16,000,000	15,926,004
TriNet Group, Inc.			5.02% due 10/20/29 ³	9,670,000	9,675,052
7.13% due 08/15/31 ³	5,450,000	5,629,452	Hasbro, Inc.		
Graham Holdings Co.			6.05% due 05/14/34	23,976,000	25,076,617
5.75% due 06/01/26 ³	4,767,000	4,765,057	Air Canada		
Health Care Service Corporation A Mutual Legal Reserve Co.			3.88% due 08/15/26 ³	23,429,000	23,216,368
5.88% due 06/15/54 ³	4,800,000	4,716,271	IGT Lottery Holdings B.V.		
Prime Security Services Borrower LLC / Prime Finance, Inc.			4.25% due 03/15/30	EUR 14,500,000	17,293,528
5.75% due 04/15/26 ³	3,858,000	3,873,798	British Airways Class A Pass Through Trust		
Central Garden & Pet Co.			2.90% due 03/15/35 ³	12,551,338	11,390,677
4.13% due 04/30/31 ³	3,854,000	3,595,729	4.25% due 11/15/32 ³	4,376,220	4,265,370
Sotheby's/Bidfair Holdings, Inc.			Whirlpool Corp.		
5.88% due 06/01/29 ³	3,900,000	3,553,607	4.60% due 05/15/50	14,513,000	10,848,502
Cigna Group			5.75% due 03/01/34	4,575,000	4,419,996
4.88% due 09/15/32	3,480,000	3,515,089	American Airlines Class AA Pass Through Trust		
Tesco plc			3.35% due 10/15/29	6,978,556	6,728,639
6.15% due 11/15/37 ³	3,240,000	3,377,776	3.20% due 06/15/28	4,491,800	4,348,958
Imperial Brands Finance plc			3.00% due 10/15/28	3,191,882	3,068,525
3.88% due 07/26/29 ³	3,200,000	3,143,514	3.15% due 02/15/32	129,790	121,519
HCA, Inc.			Polaris, Inc.		
5.88% due 02/15/26	2,775,000	2,778,579	6.95% due 03/15/29	13,000,000	13,800,106
Boost Newco Borrower LLC			United Airlines, Inc.		
7.50% due 01/15/31 ³	2,600,000	2,758,324	4.38% due 04/15/26 ³	12,700,000	12,680,494
Providence St. Joseph Health Obligated Group			Hyatt Hotels Corp.		
2.70% due 10/01/51	4,250,000	2,531,823	5.75% due 03/30/32	12,100,000	12,619,331
Beth Israel Lahey Health, Inc.			Sodexo, Inc.		
3.08% due 07/01/51	2,700,000	1,767,950	5.80% due 08/15/35 ³	10,275,000	10,770,144
Triton Container International Limited / TAL International Container Corp.			Hilton Domestic Operating Company, Inc.		
3.25% due 03/15/32	1,850,000	1,651,863	6.13% due 04/01/32 ³	10,015,000	10,295,730
Albion Financing 1 SARL / Aggreko Holdings, Inc.			Delta Air Lines, Inc. / SkyMiles IP Ltd.		
5.38% due 05/21/30	EUR 603,000	734,539	4.75% due 10/20/28 ³	3,800,000	3,821,367
DaVita, Inc.			4.50% due 10/20/25 ³	3,767,750	3,763,154
3.75% due 02/15/31 ³	149,000	136,469	United Airlines 2023-1 Class A Pass Through Trust		
4.63% due 06/01/30 ³	76,000	72,837	5.80% due 01/15/36	6,950,634	7,188,147
Total Consumer, Non-cyclical		<u>454,789,954</u>	Clarios Global Limited Partnership / Clarios US Finance Co.		
CONSUMER, CYCLICAL - 1.4%			4.75% due 06/15/31 ³	EUR 5,650,000	6,759,582
Choice Hotels International, Inc.			Flutter Entertainment plc		
3.70% due 01/15/31	46,741,000	43,758,221	5.00% due 04/29/29	EUR 4,900,000	5,939,702
5.85% due 08/01/34	11,150,000	11,403,561	Essendi SA		
LG Energy Solution Ltd.			5.38% due 05/15/30 ³	EUR 4,850,000	5,862,688
5.38% due 04/02/30 ³	20,230,000	20,707,678	AccorInvest Group S.A.		
5.38% due 07/02/29 ³	15,000,000	15,349,849	5.63% due 05/15/32 ³	EUR 2,750,000	3,329,600
5.50% due 07/02/34 ³	7,100,000	7,190,257	5.79% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 05/15/32 ^{◊,3}	EUR 1,900,000	2,250,231
			Live Nation Entertainment, Inc.		
			6.50% due 05/15/27 ³	4,635,000	4,677,878

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Allwyn Entertainment Financing UK plc 7.25% due 04/30/30	EUR 3,780,000	\$ 4,666,072	4.62% due 07/16/28 ³	3,410,000	\$ 3,443,718
Brunswick Corp. 5.10% due 04/01/52	4,320,000	3,463,685	Charter Communications Operating LLC / Charter Communications Operating Capital 3.90% due 06/01/52	13,904,000	9,417,073
William Carter Co. 5.63% due 03/15/27 ³	3,450,000	3,452,072	CSC Holdings LLC 4.13% due 12/01/30 ³	5,772,000	3,779,823
Darden Restaurants, Inc. 4.55% due 02/15/48	3,970,000	3,298,864	Prosus N.V. 4.99% due 01/19/52 ³	4,320,000	3,488,646
Warnermedia Holdings, Inc. 5.14% due 03/15/52	3,819,000	2,845,155	America Movil SAB de CV 6.13% due 03/30/40	3,250,000	3,475,990
General Motors Co. 6.25% due 10/02/43	1,600,000	1,627,090	Nokia Oyj 6.63% due 05/15/39	3,240,000	3,406,429
JB Poindexter & Company, Inc. 8.75% due 12/15/31 ³	1,230,000	1,288,244	McGraw-Hill Education, Inc. 5.75% due 08/01/28 ³	1,549,000	1,548,090
Six Flags Entertainment Corporation / Six Flags Theme Parks Incorporated/ Canada's Wonderland Co. 6.63% due 05/01/32 ³	750,000	764,110	Match Group Holdings II LLC 4.13% due 08/01/30 ³	1,250,000	1,180,615
JetBlue Class A Pass Through Trust 4.00% due 11/15/32	105,830	99,528	Sunrise FinCo I B.V. 4.88% due 07/15/31 ³	200,000	190,530
Total Consumer, Cyclical		<u>427,265,151</u>	Total Communications		<u>371,023,626</u>
COMMUNICATIONS - 1.3%			UTILITIES - 1.1%		
British Telecommunications plc 4.88% due 11/23/81 ^{3,10}	47,450,000	45,513,191	QTS Corp. 5.42% due 08/21/32 ^{†††}	51,300,000	51,311,350
4.25% due 11/23/81 ^{3,10}	8,250,000	8,175,683	NRG Energy, Inc. 2.45% due 12/02/27 ³	26,000,000	24,923,453
Vodafone Group plc 4.13% due 06/04/81 ¹⁰	40,537,000	37,922,107	7.00% due 03/15/33 ³	10,440,000	11,543,487
Sirius XM Radio LLC 3.13% due 09/01/26 ³	26,975,000	26,602,777	Dominion Energy, Inc. 6.20% due 02/15/56 ¹⁰	19,225,000	19,350,803
4.13% due 07/01/30 ³	12,010,000	11,264,294	6.00% due 02/15/56 ¹⁰	13,230,000	13,324,650
Paramount Global 5.90% due 10/15/40	17,415,000	15,995,834	PacifiCorp 7.38% due 09/15/55 ¹⁰	28,150,000	29,636,958
5.25% due 04/01/44	19,397,000	15,939,572	CMS Energy Corp. 6.50% due 06/01/55 ¹⁰	22,615,000	23,414,418
4.90% due 08/15/44	6,518,000	5,250,286	AES Corp. 3.95% due 07/15/30 ³	17,898,000	17,282,809
Rogers Communications, Inc. 4.55% due 03/15/52	23,692,000	19,638,998	Brooklyn Union Gas Co. 6.39% due 09/15/33 ³	12,675,000	13,662,484
5.25% due 03/15/82 ^{3,10}	8,775,000	8,707,389	6.42% due 07/18/54 ³	1,180,000	1,243,427
7.13% due 04/15/55 ¹⁰	5,650,000	5,989,922	4.27% due 03/15/48 ³	1,300,000	1,045,528
Bell Telephone Company of Canada or Bell Canada 7.00% due 09/15/55 ¹⁰	25,250,000	26,388,926	Central Storage Safety Project Trust 4.82% due 02/01/38 ⁹	15,068,320	14,386,286
6.88% due 09/15/55 ¹⁰	5,825,000	6,043,030	Alexander Funding Trust II 7.47% due 07/31/28 ³	12,360,000	13,216,148
SoftBank Corp. 5.33% due 07/09/35 ³	31,550,000	31,811,643	Terraform Global Operating, LP 6.13% due 03/01/26 ³	13,221,000	13,053,892
TELUS Corp. 6.63% due 10/15/55 ¹⁰	13,850,000	14,258,717	Evercore, Inc. 5.47% due 07/24/32 ^{†††}	6,900,000	6,943,350
7.00% due 10/15/55 ¹⁰	9,850,000	10,386,007	5.17% due 07/24/30 ^{†††}	5,000,000	5,021,337
Level 3 Financing, Inc. 4.50% due 04/01/30 ³	21,815,000	19,933,456	NextEra Energy Capital Holdings, Inc. 6.38% due 08/15/55 ¹⁰	11,277,000	11,709,597
3.88% due 10/15/30 ³	3,734,709	3,260,750	Black Hills Corp. 6.00% due 01/15/35	7,830,000	8,334,928
Altice France S.A. 5.13% due 07/15/29 ³	17,800,000	15,201,200	5.95% due 03/15/28	50,000	51,915
5.13% due 01/15/29 ³	2,290,000	1,969,400	Sierra Pacific Power Co. 6.20% due 12/15/55 ¹⁰	7,875,000	7,882,001
NTT Finance Corp. 5.50% due 07/16/35 ³	6,550,000	6,775,241			
4.88% due 07/16/30 ³	4,000,000	4,064,289			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Boston Gas Co. 5.84% due 01/10/35 ³	7,450,000	\$ 7,858,117	Constellation Software, Inc. 5.46% due 02/16/34 ³	3,850,000	\$ 3,933,021
Liberty Utilities Co. 5.87% due 01/31/34 ³	6,450,000	6,680,994	Western Digital Corp. 2.85% due 02/01/29	3,680,000	3,459,762
Southern Co. 3.75% due 09/15/51 ¹⁰	3,863,000	3,811,485	Total Technology		<u>219,798,573</u>
Capital Power US Holdings, Inc. 6.19% due 06/01/35 ³	3,350,000	3,514,064	BASIC MATERIALS - 0.2%		
Public Service Company of Colorado 5.15% due 09/15/35	3,460,000	3,504,278	Novelis Corp. 6.38% due 08/15/33 ³	15,675,000	15,837,012
Arizona Public Service Co. 6.35% due 12/15/32	3,140,000	3,433,448	Alumina Pty Ltd. 6.38% due 09/15/32 ³	10,100,000	10,353,864
Enel Finance International N.V. 5.50% due 06/15/52 ³	3,570,000	3,415,585	6.13% due 03/15/30 ³	4,400,000	4,499,862
Entergy Mississippi LLC 3.85% due 06/01/49	4,410,000	3,406,901	Dow Chemical Co. 6.90% due 05/15/53	12,940,000	13,825,660
Alliant Energy Finance LLC 3.60% due 03/01/32 ³	3,680,000	3,403,906	Minerals Technologies, Inc. 5.00% due 07/01/28 ³	13,913,000	13,634,817
Evergy Kansas Central, Inc. 5.70% due 03/15/53	3,350,000	3,381,784	Alcoa Nederland Holding B.V. 7.13% due 03/15/31 ³	3,200,000	3,363,782
Appalachian Power Co. 4.40% due 05/15/44	3,730,000	3,143,176	6.13% due 05/15/28 ³	2,800,000	2,807,000
ContourGlobal Power Holdings S.A. 5.00% due 02/28/30	EUR 2,550,000	3,065,136	Minera Mexico S.A. de CV 5.63% due 02/12/32 ³	3,350,000	3,452,175
Nevada Power Co. 6.65% due 04/01/36	1,180,000	1,323,850	Yamana Gold, Inc. 4.63% due 12/15/27	3,000,000	3,004,129
Southwestern Public Service Co. 4.50% due 08/15/41	1,380,000	<u>1,240,328</u>	WR Grace Holdings LLC 6.63% due 08/15/32 ³	2,000,000	1,977,560
Total Utilities		<u>338,521,873</u>	Rio Tinto Finance USA plc 5.25% due 03/14/35	537,000	553,368
TECHNOLOGY - 0.7%			Carpenter Technology Corp. 6.38% due 07/15/28	178,000	<u>178,379</u>
Oracle Corp. 5.20% due 09/26/35	29,675,000	29,838,403	Total Basic Materials		<u>73,487,608</u>
3.95% due 03/25/51	33,794,000	25,126,119	FINANCIAL INSTITUTIONS - 0.1%		
5.95% due 09/26/55	20,150,000	20,088,015	MN8 Portfolio IV LLC 6.31% due 07/30/45 ^{†††}	32,700,000	<u>33,121,848</u>
4.80% due 09/26/32	11,075,000	11,088,317	TRANSPORTATION - 0.1%		
5.88% due 09/26/45	8,350,000	8,372,670	Stolthaven Houston, Inc. 5.88% due 07/17/31 ^{†††}	13,916,000	14,211,879
6.10% due 09/26/65	5,625,000	5,614,641	5.98% due 07/17/34 ^{†††}	12,544,000	<u>12,730,581</u>
6.00% due 08/03/55	3,460,000	3,473,517	Total Transportation		<u>26,942,460</u>
Foundry JV Holdco LLC 5.88% due 01/25/34 ³	20,056,000	20,893,674	GOVERNMENT - 0.1%		
6.20% due 01/25/37 ³	17,300,000	18,453,737	Amazon Conservation DAC 6.03% due 01/16/42 ³	16,700,000	<u>17,242,750</u>
5.90% due 01/25/33 ³	10,100,000	10,650,304	Total Corporate Bonds (Cost \$7,817,832,938)		<u>7,644,976,649</u>
Fair Isaac Corp. 5.25% due 05/15/26 ³	15,640,000	15,637,674	ASSET-BACKED SECURITIES^{††} - 21.5%		
6.00% due 05/15/33 ³	1,700,000	1,721,154	COLLATERALIZED LOAN OBLIGATIONS - 9.3%		
MSCI, Inc. 3.63% due 09/01/30 ³	12,718,000	12,138,809	Hlend CLO LLC 2025-4A B, 6.07% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/15/37 ^{° 3}	53,450,000	53,270,028
Atlassian Corp. 5.50% due 05/15/34	7,540,000	7,767,763			
Qorvo, Inc. 3.38% due 04/01/31 ³	8,245,000	7,575,360			
Cloud Software Group, Inc. 6.50% due 03/31/29 ³	7,200,000	7,264,946			
TeamSystem SpA 5.19% (3 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 07/01/32 ^{° 3}	EUR 5,700,000	6,700,687			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2025-3A A, 5.67% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 01/20/37 ^{0.3}	52,250,000	\$ 52,316,065	2021-CRE5 D, 7.27% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 ^{0.3}	14,350,000	\$ 14,239,077
2025-3A B, 5.97% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37 ^{0.3}	7,550,000	7,522,373	2021-CRE5 A, 5.57% (1 Month Term SOFR + 1.41%, Rate Floor: 1.41%) due 07/15/36 ^{0.3}	1,179,349	1,178,800
Cerberus Loan Funding XXXII, LP			BDS LLC		
2021-2A A, 6.20% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{0.3}	63,460,127	63,634,877	2025-FL15 AS, 5.78% (1 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 03/19/43 ^{0.3}	40,300,000	40,334,461
2021-2A C, 7.43% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 ^{0.3}	20,925,000	21,045,578	2025-FL15 B, 6.03% (1 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 03/19/43 ^{0.3}	12,950,000	12,961,001
2021-2A B, 6.48% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33 ^{0.3}	19,200,000	19,154,870	2025-FL14 AS, 5.71% (1 Month Term SOFR + 1.57%, Rate Floor: 1.57%) due 10/21/42 ^{0.3}	10,200,000	10,157,713
Ares Direct Lending CLO 6 LLC			2024-FL13 A, 5.71% (1 Month Term SOFR + 1.58%, Rate Floor: 1.58%) due 09/19/39 ^{0.3}	5,000,000	5,025,707
2025-2A A1, due 10/16/37 ^{0.3,5}	93,950,000	93,950,000	2024-FL13 AS, 6.12% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39 ^{0.3}	4,000,000	4,001,077
BXMT Ltd.			2024-FL13 B, 6.37% (1 Month Term SOFR + 2.24%, Rate Floor: 2.24%) due 09/19/39 ^{0.3}	3,900,000	3,898,570
2020-FL3 AS, 6.51% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 11/15/37 ^{0.3}	23,550,000	23,463,162	Cerberus Loan Funding XLIV LLC		
2020-FL3 C, 7.31% (1 Month Term SOFR + 3.16%, Rate Floor: 3.16%) due 11/15/37 ^{0.3}	16,327,000	15,977,540	2024-5A A, 6.67% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 ^{0.3}	50,000,000	50,801,700
2020-FL2 B, 5.91% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{0.3}	16,000,000	15,952,482	2024-5A B, 7.52% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36 ^{0.3}	24,950,000	25,206,967
2020-FL2 A, 5.41% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{0.3}	12,164,256	12,109,443	Golub Capital Partners CLO 16M-R3		
2020-FL3 B, 6.91% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 11/15/37 ^{0.3}	10,600,000	10,472,098	2025-16A A1R3, 5.95% (3 Month Term SOFR + 1.63%, Rate Floor: 1.63%) due 08/09/39 ^{0.3}	51,154,000	50,321,075
2020-FL2 AS, 5.66% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 ^{0.3}	6,008,500	5,936,569	2025-16A BR3, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/09/39 ^{0.3}	18,750,000	18,688,500
2020-FL2 C, 6.16% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 02/15/38 ^{0.3}	5,360,000	5,336,928	2025-16A A2R3, 6.07% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/09/39 ^{0.3}	6,000,000	6,010,048
Cerberus Loan Funding 52 LLC			Cerberus Loan Funding XL LLC		
2025-3A A, 5.49% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37 ^{0.3}	66,400,000	66,630,454	2023-1A A, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{0.3}	64,859,750	65,100,205
2025-3A B, 5.77% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/15/37 ^{0.3}	15,825,000	15,927,125	2023-1A B, 7.92% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 ^{0.3}	4,600,000	4,602,550
LoanCore Issuer Ltd.			THL Credit Lake Shore MM CLO I Ltd.		
2021-CRE6 B, 6.17% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/15/38 ^{0.3}	44,000,000	43,910,526	2021-1A BR, 6.58% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33 ^{0.3}	30,400,000	30,327,073
2021-CRE6 C, 6.57% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38 ^{0.3}	22,825,000	22,729,505	2021-1A A1R, 6.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{0.3}	28,573,536	28,659,125

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
FS Rialto			2025-FL6 A, 5.67% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 09/18/42 ^{◊,3}	25,400,000	\$ 25,358,067
2021-FL3 C, 6.31% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36 ^{◊,3}	31,150,000	\$ 31,105,356	Cerberus Loan Funding 51 LLC		
2021-FL2 C, 6.31% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 ^{◊,3}	15,665,000	15,603,333	2025-2A A, 5.64% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 10/15/37 ^{◊,3}	43,000,000	43,149,270
2021-FL3 B, 6.06% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/16/36 ^{◊,3}	8,420,000	8,403,568	2025-2A B, 5.94% (3 Month Term SOFR + 1.82%, Rate Floor: 1.82%) due 10/15/37 ^{◊,3}	8,000,000	8,052,433
2021-FL2 A, 5.48% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38 ^{◊,3}	3,334,699	3,328,954	Owl Rock CLO XVI LLC		
Owl Rock CLO IV Ltd.			2024-16A A, 6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36 ^{◊,3}	39,550,000	39,649,670
2021-4A A1R, 6.07% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{◊,3}	40,750,000	40,937,258	2024-16A B, 6.83% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 ^{◊,3}	9,550,000	9,597,197
2021-4A A2R, 6.37% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33 ^{◊,3}	16,750,000	16,708,554	Cerberus Loan Funding XLVIII LLC		
Fortress Credit Opportunities IX CLO Ltd.			2024-4A AN, 5.97% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 10/15/36 ^{◊,3}	20,150,000	20,282,424
2021-9A A2TR, 6.38% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 ^{◊,3}	46,200,000	46,314,424	2024-4A B, 6.17% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/36 ^{◊,3}	14,700,000	14,772,514
2021-9A BR, 6.53% (3 Month Term SOFR + 2.21%, Rate Floor: 1.95%) due 10/15/33 ^{◊,3}	6,700,000	6,686,598	2024-4A C, 6.62% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/15/36 ^{◊,3}	10,700,000	10,732,156
2021-9A A1TR, 6.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33 ^{◊,3}	3,450,000	3,456,819	Cerberus Loan Funding 50 LLC		
Owl Rock CLO III Ltd.			2025-1A A, 5.97% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/15/37 ^{◊,3}	31,550,000	31,757,643
2024-3A AR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36 ^{◊,3}	41,250,000	41,478,909	2025-1A B, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/37 ^{◊,3}	11,800,000	11,865,941
2024-3A BR, 6.68% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36 ^{◊,3}	13,500,000	13,471,186	AREIT Ltd.		
FS Rialto Issuer LLC			2025-CRE10 A, 5.53% (1 Month Term SOFR + 1.39%, Rate Floor: 1.39%) due 12/17/29 ^{◊,3}	21,850,000	21,863,510
2025-FL10 AS, 5.73% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/19/42 ^{◊,3}	17,750,000	17,669,898	2025-CRE10 AS, 5.69% (1 Month Term SOFR + 1.54%, Rate Floor: 1.54%) due 01/17/30 ^{◊,3}	18,000,000	17,994,424
2025-FL10 B, 5.98% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42 ^{◊,3}	12,950,000	12,792,783	BSPRT Issuer LLC		
2024-FL9 AS, 6.23% (1 Month Term SOFR + 2.09%, Rate Floor: 2.09%) due 10/19/39 ^{◊,3}	12,150,000	12,209,683	2025-FL12 AS, due 01/17/43 ^{◊,3,5}	13,900,000	13,859,023
2024-FL9 B, 6.43% (1 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 10/19/39 ^{◊,3}	10,850,000	10,873,911	2025-FL12 B, due 01/17/43 ^{◊,3,5}	12,600,000	12,563,158
TRTX Issuer Ltd.			2024-FL11 AS, 6.25% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 07/15/39 ^{◊,3}	8,900,000	8,904,359
2025-FL6 AS, 5.88% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/18/42 ^{◊,3}	26,900,000	26,740,537	2024-FL11 B, 6.44% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39 ^{◊,3}	3,800,000	3,783,465
			Owl Rock CLO VII LLC		
			2025-7A AR, 5.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 04/20/38 ^{◊,3}	38,050,000	37,859,750
			Carlyle Direct Lending CLO LLC		

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2024-1A A11A, 6.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/15/36 ^{◊,3}	28,850,000	\$ 28,922,125	2024-11 AS, 6.41% (1 Month Term SOFR + 2.19%, Rate Floor: 2.19%) due 09/17/39 ^{◊,3}	5,009,191	\$ 5,014,025
2024-1A A12B, 6.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/15/36 ^{◊,3}	7,500,000	7,516,508	2024-11 A, 6.05% (1 Month Term SOFR + 1.83%, Rate Floor: 1.83%) due 09/17/39 ^{◊,3}	4,745,525	4,752,511
Palmer Square CLO Ltd. 2024-4A BR, 6.03% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 10/20/37 ^{◊,3}	19,950,000	20,070,296	Golub Capital Partners CLO 54M L.P 2025-54A BR, 6.23% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 08/05/37 ^{◊,3}	21,000,000	20,999,599
2024-4A CR, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/20/37 ^{◊,3}	16,250,000	16,294,114	2025-54A A2R, 5.80% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 08/05/37 ^{◊,3}	7,800,000	7,799,863
Eldridge CLO 2025-1 Ltd. 2025-1A B, due 10/20/38 ^{◊,3,5}	35,850,000	35,850,000	GoldenTree Loan Management US CLO 24 Ltd. 2025-24A B, 5.83% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 10/20/38 ^{◊,3}	27,650,000	27,683,454
KREF Ltd. 2021-FL2 AS, 5.56% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 ^{◊,3}	19,300,000	19,194,002	Golub Capital Partners Clo 49M Ltd. 2025-49A BR2, 6.17% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/20/38 ^{◊,3}	15,000,000	14,948,014
2021-FL2 C, 6.26% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 ^{◊,3}	16,600,000	16,509,771	2025-49A CR2, 6.67% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 07/20/38 ^{◊,3}	12,600,000	12,651,126
Fortress Credit BSL XV Ltd. 2024-2A AR, 5.73% (3 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 10/18/33 ^{◊,3}	35,000,000	35,039,557	OWL Rock CLO XXII LLC 2025-22A A, 5.42% (3 Month Term SOFR + 1.47%, Rate Floor: 1.47%) due 10/20/37 ^{◊,3}	26,450,000	26,486,842
Madison Park Funding XLVIII Ltd. 2021-48A B, 6.04% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 ^{◊,3}	27,500,000	27,520,347	Fontainebleau Vegas 9.87% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28 ^{◊,†††}	26,250,000	26,250,000
2021-48A C, 6.59% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 ^{◊,3}	6,650,000	6,662,830	Golub Capital Partners CLO 49M Ltd. 2025-49A A1R2, 5.84% (3 Month Term SOFR + 1.52%, Rate Floor: 1.52%) due 07/20/38 ^{◊,3}	25,700,000	25,738,591
LCM XXIV Ltd. 2021-24A BR, 5.99% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 03/20/30 ^{◊,3}	19,186,702	19,170,969	OWL Rock Clo XXII LLC 2025-22A B, 5.75% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 10/20/37 ^{◊,3}	25,550,000	25,463,010
2021-24A CR, 6.49% (3 Month Term SOFR + 2.16%, Rate Floor: 0.00%) due 03/20/30 ^{◊,3}	13,050,000	13,082,509	Madison Park Funding LIII Ltd. 2022-53A B, 6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{◊,3}	24,000,000	23,997,365
JCP Direct Lending CLO 2023-1 LLC 2025-1A A1R, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37 ^{◊,3}	32,011,250	32,091,531	BDS Ltd. 2021-FL9 C, 6.15% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 ^{◊,3}	19,500,000	19,467,425
Madison Park Funding LXXI Ltd. 2025-71A B, 5.77% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/23/38 ^{◊,3}	31,200,000	31,153,200	2021-FL9 D, 6.50% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 11/16/38 ^{◊,3}	4,400,000	4,388,492
PFP Ltd. 2025-12 A, 5.63% (1 Month Term SOFR + 1.49%, Rate Floor: 1.49%) due 12/18/42 ^{◊,3}	11,800,000	11,803,836	Neuberger Berman CLO 32R Ltd. 2025-32RA B, 5.98% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/39 ^{◊,3}	14,100,000	14,138,499
2025-12 AS, 5.88% (1 Month Term SOFR + 1.74%, Rate Floor: 1.74%) due 12/18/42 ^{◊,3}	7,554,000	7,542,503			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2025-32RA C, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/20/39 ^{0.3}	8,345,000	\$ 8,366,472	BSPRT Issuer Ltd.		
Cerberus Loan Funding XLVI, LP			2021-FL7 C, 6.57% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38 ^{0.3}	7,250,000	\$ 7,201,822
2024-2A A, 6.17% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36 ^{0.3}	16,500,000	16,594,499	2021-FL6 C, 6.32% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 ^{0.3}	5,550,000	5,502,461
2024-2A B, 6.62% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36 ^{0.3}	5,900,000	5,887,896	2021-FL7 B, 6.32% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 12/15/38 ^{0.3}	4,875,000	4,862,745
VOYA CLO			LoanCore		
2024-2A B, 6.13% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37 ^{0.3}	14,750,000	14,816,965	2025-CRE8 AS, 5.73% (1 Month Term SOFR + 1.59%, Rate Floor: 1.59%) due 08/17/42 ^{0.3}	13,700,000	13,643,664
2021-2A BR, 6.73% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 ^{0.3}	4,950,000	4,960,224	2025-CRE8 B, 5.98% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due 08/17/42 ^{0.3}	3,300,000	3,278,872
BSPDF Issuer Ltd.			Cerberus Loan Funding XXXVIII, LP		
2021-FL1 C, 6.52% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 ^{0.3}	15,300,000	15,145,335	2022-2A A1, 7.07% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 ^{0.3}	16,570,000	16,853,654
2021-FL1 D, 7.02% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 ^{0.3}	3,500,000	3,452,253	Owl Rock CLO I LLC		
2021-FL1 B, 6.07% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 10/15/36 ^{0.3}	707,394	705,146	2024-1A ANR, 6.60% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36 ^{0.3}	14,400,000	14,447,963
Recette CLO Ltd.			2024-1A BR, 7.45% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/20/36 ^{0.3}	1,100,000	1,099,608
2021-1A BRR, 5.99% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 04/20/34 ^{0.3}	9,800,000	9,805,488	Owl Rock CLO XIII LLC		
2021-1A CRR, 6.34% (3 Month Term SOFR + 2.01%, Rate Floor: 0.00%) due 04/20/34 ^{0.3}	9,200,000	9,213,582	2023-13A B, 7.35% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 ^{0.3}	14,750,000	14,747,343
AGL CLO 39 Ltd.			BCC Middle Market CLO 2019-1 LLC		
2025-39A B, 5.71% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 04/20/38 ^{0.3}	18,910,000	18,966,917	2025-1A A1RR, 5.72% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 07/15/36 ^{0.3}	13,850,000	13,868,808
GoldenTree Loan Management US CLO 1 Ltd.			Ares Direct Lending CLO 2 LLC		
2024-9A CR, 6.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/20/37 ^{0.3}	18,550,000	18,651,315	2024-2A C, 6.68% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 10/20/36 ^{0.3}	13,600,000	13,655,799
BCRED CLO LLC			Carlyle US CLO Ltd.		
2025-1A C, 6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37 ^{0.3}	11,300,000	11,301,457	2025-4A SUB, due 10/25/37 ^{3,13}	15,000,000	13,374,000
2025-1A B, 6.00% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 04/20/37 ^{0.3}	7,150,000	7,195,282	OWL Rock Clo XXI LLC		
HPS Private Credit CLO LLC			2025-21A B, 6.22% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 07/24/34 ^{0.3}	13,250,000	13,205,032
2025-3A B, 6.31% (3 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 07/20/37 ^{0.3}	9,150,000	9,123,051	Madison Park Funding LXV Ltd.		
2025-3A A1, 5.91% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37 ^{0.3}	8,500,000	8,529,767	2025-65A C, 6.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/16/38 ^{0.3}	7,200,000	7,213,350
			2025-65A B, 6.02% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/16/38 ^{0.3}	5,500,000	5,532,506

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Owl Rock CLO XIX LLC			Golub Capital Partners CLO 54M, LP		
2024-19A B, 6.23% (3 Month			2025-54A A1R, 5.80% (3 Month		
Term SOFR + 1.90%, Rate			Term SOFR + 1.47%, Rate		
Floor: 1.90%) due 10/22/37 ^{0,3}	12,700,000	\$ 12,661,290	Floor: 1.47%) due 08/05/37 ^{0,3}	9,050,000	\$ 9,049,850
Midocean Credit CLO XXI			Neuberger Berman Loan Advisers CLO 47 Ltd.		
2025-21A SUB, due 10/20/38 ^{3,5,13}	15,600,000	12,480,000	2022-47A B, 6.12% (3 Month		
Cerberus Loan Funding XLV LLC			Term SOFR + 1.80%, Rate		
2024-1A B, 6.72% (3 Month Term			Floor: 1.80%) due 04/14/35 ^{0,3}	9,000,000	8,998,740
SOFR + 2.40%, Rate Floor:			Boyce Park CLO Ltd.		
2.40%) due 04/15/36 ^{0,3}	12,000,000	12,010,175	2022-1A B1, 6.08% (3 Month		
Greystone Commercial Real Estate Notes			Term SOFR + 1.75%, Rate		
2021-FL3 C, 6.27% (1 Month			Floor: 1.75%) due 04/21/35 ^{0,3}	8,800,000	8,797,978
Term SOFR + 2.11%, Rate			Madison Park Funding LVIII Ltd.		
Floor: 2.00%) due 07/15/39 ^{0,3}	12,000,000	11,901,169	2024-58A C, 6.77% (3 Month		
Brant Point CLO Ltd.			Term SOFR + 2.45%, Rate		
2025-8A SUB, due 03/31/38 ^{3,13}	13,914,000	11,734,622	Floor: 2.45%) due 04/25/37 ^{0,3}	8,250,000	8,308,223
Golub Capital Partners CLO 31M Ltd.			RR Ltd.		
2024-31A BRR, 6.17% (3 Month			2025-41A SUB, due 10/15/40 ^{†††,3,13}	8,500,000	7,650,000
Term SOFR + 1.85%, Rate			Fortress Credit Opportunities XXV CLO LLC		
Floor: 1.85%) due 11/05/37 ^{0,3}	9,500,000	9,468,146	2024-25A A2, 6.07% (3 Month		
2024-31A CRR, 6.62% (3 Month			Term SOFR + 1.75%, Rate		
Term SOFR + 2.30%, Rate			Floor: 1.75%) due 01/15/37 ^{0,3}	7,200,000	7,241,464
Floor: 2.30%) due 11/05/37 ^{0,3}	2,250,000	2,265,140	Dryden 37 Senior Loan Fund		
BRSP Ltd.			2017-37A BR, 5.98% (3 Month		
2024-FL2 A, 6.08% (1 Month			Term SOFR + 1.66%, Rate		
Term SOFR + 1.95%, Rate			Floor: 1.40%) due 01/15/31 ^{0,3}	3,678,679	3,680,628
Floor: 1.95%) due 08/19/37 ^{0,3}	5,650,000	5,650,386	2017-37A CR, 7.83% (3 Month		
2021-FL1 D, 6.95% (1 Month			Term SOFR + 3.51%, Rate		
Term SOFR + 2.81%, Rate			Floor: 3.25%) due 01/15/31 ^{0,3}	3,333,334	3,341,683
Floor: 2.70%) due 08/19/38 ^{0,3}	4,200,000	4,202,318	2015-37A SUB, due 01/15/31 ^{3,13}	2,987,987	13,574
2024-FL2 AS, 6.51% (1 Month			Fortress Credit BSL XVI Ltd.		
Term SOFR + 2.38%, Rate			2024-3A BR, 6.18% (3 Month		
Floor: 2.38%) due 08/19/37 ^{0,3}	1,850,000	1,850,339	Term SOFR + 1.85%, Rate		
Serenity-Peace Park CLO Ltd.			Floor: 1.85%) due 10/20/35 ^{0,3}	7,000,000	7,011,271
2025-1A SUB, due 10/24/38 ^{3,13}	12,500,000	10,367,500	Owl Rock CLO VIII LLC		
BSPDF Issuer LLC			2025-8A A2R, 6.08% (3 Month		
2025-FL2 AS, 6.27% (1 Month			Term SOFR + 1.80%, Rate		
Term SOFR + 1.94%, Rate			Floor: 1.80%) due 04/24/37 ^{0,3}	6,500,000	6,512,192
Floor: 1.94%) due 12/15/42 ^{0,3}	10,300,000	10,329,682	Owl Rock CLO IX LLC		
Golub Capital Partners CLO 46 Ltd.			2024-9A BR, 6.05% (3 Month		
2024-46A BR, 6.63% (3 Month			Term SOFR + 1.85%, Rate		
Term SOFR + 2.30%, Rate			Floor: 1.85%) due 11/22/37 ^{0,3}	6,450,000	6,491,832
Floor: 2.30%) due 04/20/37 ^{0,3}	10,300,000	10,275,037	HGI CRE CLO Ltd.		
Ares Direct Lending CLO 1 LLC			2021-FL2 B, 5.76% (1 Month		
2024-1A B, 6.52% (3 Month Term			Term SOFR + 1.61%, Rate		
SOFR + 2.20%, Rate Floor:			Floor: 1.61%) due 09/17/36 ^{0,3}	5,000,000	4,995,143
2.20%) due 04/25/36 ^{0,3}	9,750,000	9,724,122	2021-FL2 C, 6.06% (1 Month		
Acres LLC			Term SOFR + 1.91%, Rate		
2025-FL3 AS, 5.78% (1 Month			Floor: 1.91%) due 09/17/36 ^{0,3}	1,000,000	993,750
Term SOFR + 1.64%, Rate			Barings CLO Ltd.		
Floor: 1.64%) due 08/18/42 ^{0,3}	5,900,000	5,849,951	2024-3A BR, 6.08% (3 Month		
2025-FL3 B, 6.08% (1 Month			Term SOFR + 1.75%, Rate		
Term SOFR + 1.94%, Rate			Floor: 1.75%) due 10/20/37 ^{0,3}	5,950,000	5,963,449
Floor: 1.94%) due 08/18/42 ^{0,3}	3,250,000	3,214,883			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Elmwood CLO 38 Ltd. 2025-1A B1, 5.73% (3 Month Term SOFR + 1.45%, Rate Floor: 1.45%) due 04/22/38 ^{◊,3}	5,500,000	\$ 5,490,649	Ares XXVII CLO Ltd. 2024-2A CR3, 6.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/28/34 ^{◊,3}	2,800,000	\$ 2,807,248
Ares Direct Lending CLO 3 LLC 2024-3A B, 6.18% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 01/20/37 ^{◊,3}	5,450,000	5,431,724	Allegro CLO VII Ltd. 2024-1A CR, 6.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/13/31 ^{◊,3}	2,500,000	2,503,500
Cerberus Loan Funding XLVII LLC 2024-3A B, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 ^{◊,3}	5,250,000	5,279,299	Sound Point CLO XXXI Ltd. 2021-3A B, 6.23% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34 ^{◊,3}	2,200,000	2,204,796
Sound Point CLO XXIV 2021-3A B1R, 6.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34 ^{◊,3}	5,150,000	5,158,033	NewStar Fairfield Fund CLO Ltd. 2018-2A A1N, 5.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 ^{◊,3}	541,465	542,563
STWD Ltd. 2021-FL2 C, 6.35% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 04/18/38 ^{◊,3}	2,820,000	2,798,146	Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{3,13}	10,575,071	359,552
2021-FL2 A, 5.45% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 04/18/38 ^{◊,3}	2,239,117	2,233,519	Great Lakes CLO Ltd. 2014-1A SUB, due 10/15/29 ^{3,13}	461,538	215,478
AGL CLO 42 Ltd. 2025-42A B, 5.92% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/22/38 ^{◊,3}	5,000,000	5,018,702	Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{3,13}	8,920,000	44,154
Ares LXVII CLO Ltd. 2025-67A BR, 5.87% (3 Month Term SOFR + 1.55%, Rate Floor: 1.55%) due 01/25/38 ^{◊,3}	5,000,000	4,998,749	Treman Park CLO Ltd. 2015-1A SUB, due 10/20/28 ^{3,13}	6,859,005	19,274
Owl Rock CLO XVII LLC 2024-17A B, 6.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 ^{◊,3}	4,300,000	4,287,252	Venture XIII CLO Ltd. 2013-13A SUB, due 09/10/29 ^{3,13}	3,700,000	370
ACRE Commercial Mortgage Ltd. 2021-FL4 C, 6.50% (1 Month Term SOFR + 2.36%, Rate Floor: 1.75%) due 12/18/37 ^{◊,3}	3,100,000	3,055,438	Copper River CLO Ltd. 2007-1A INC, due 01/20/21 ^{9,13}	1,500,000	150
2021-FL4 B, 6.15% (1 Month Term SOFR + 2.01%, Rate Floor: 1.40%) due 12/18/37 ^{◊,3}	929,123	920,413	Babson CLO Ltd. 2014-1A SUB, due 07/20/25 ^{3,13}	1,300,000	130
MF1 Multifamily Housing Mortgage Loan Trust 2021-FL6 D, 6.80% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 ^{◊,3}	3,800,000	3,796,938	Total Collateralized Loan Obligations		<u>2,747,514,731</u>
Carlyle US CLO 2024-4A B, 6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/20/37 ^{◊,3}	3,700,000	3,721,312	FINANCIAL - 2.6%		
Dryden XXVI Senior Loan Fund 2018-26A CR, 6.43% (3 Month Term SOFR + 2.11%, Rate Floor: 0.00%) due 04/15/29 ^{◊,3}	3,500,000	3,506,568	Station Place Securitization Trust 2025-SP1, 5.57% (1 Month Term SOFR + 1.30%, Rate Floor: 0.00%) due 07/02/26 ^{◊,†††,3}	50,725,000	50,725,000
			2024-SP2, 5.87% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26 ^{◊,†††,3}	50,500,000	50,500,000
			2024-SP4, 5.45% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25 ^{◊,†††,3}	34,275,000	34,275,000
			2025-SP2, 5.31% (1 Month Term SOFR + 1.15%, Rate Floor: 1.15%) due 09/25/26 ^{◊,†††,3}	31,800,000	31,800,000
			2024-SP3, 5.45% (1 Month Term SOFR + 1.30%, Rate Floor: 1.30%) due 11/17/25 ^{◊,†††,3}	17,125,000	17,125,000
			KKR Core Holding Company LLC 4.00% due 08/12/31 ^{†††}	72,603,415	67,422,928
			HV Eight LLC 5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{◊,†††}	EUR 49,437,382	57,891,894
			Thunderbird A 5.50% due 03/01/37 ^{†††}	57,700,000	54,536,985

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Lightning A			Slam Ltd.		
5.50% due 03/01/37 ^{†††}	57,700,000	\$ 54,536,985	2024-1A, 5.34% due 09/15/49 ³	32,982,595	\$ 33,233,524
LVNV Funding LLC			2025-1A, 5.81% due 05/15/50 ³	26,066,052	26,733,189
7.80% due 11/05/28 ^{†††}	39,400,000	41,360,600	2021-1A, 2.43% due 06/15/46 ³	14,244,353	13,435,477
6.84% due 06/12/29 ^{†††}	11,400,000	11,685,472	2021-1A, 3.42% due 06/15/46 ³	1,099,950	1,043,931
Strategic Partners Fund VIII, LP			Navigator Aviation Ltd.		
6.92% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26 ^{°,†††}	43,769,497	43,538,458	2024-1, 5.40% due 08/15/49 ³	45,069,938	45,101,744
Ceamer Finance LLC			2025-1, 5.11% due 10/15/50 ³	21,000,000	21,067,032
6.79% due 11/15/39 ^{†††}	27,460,445	28,219,017	Navigator Aircraft ABS Ltd.		
3.69% due 03/24/31 ^{†††}	9,695,146	9,364,344	2021-1, 2.77% due 11/15/46 ³	49,246,461	46,710,164
6.92% due 11/15/37 ^{†††}	5,715,001	5,923,325	Next10, Inc.		
Project Onyx I			6.73% due 12/15/30 ^{†††}	43,414,409	44,503,171
6.89% (3 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 01/26/27 ^{°,†††}	42,003,015	41,848,570	Lunar Structured Aircraft Portfolio Notes		
Obsidian Issuer LLC			2021-1, 2.64% due 10/15/46 ³	33,757,457	31,891,321
2025-1A, 6.93% due 05/15/55 ^{†††,3}	36,500,000	36,500,000	Gilead Aviation LLC		
HarbourVest Partners LLC			2025-1A, 5.79% due 03/15/50 ³	28,528,841	29,112,444
6.57% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 09/15/30 [°]	30,410,000	30,410,000	ALTDE Trust		
Metis Issuer, LLC			2025-1A, 5.90% due 08/15/50 ³	26,309,703	26,926,184
6.89% due 05/15/55 ^{†††}	29,900,000	29,453,192	Sapphire Aviation Finance II Ltd.		
Project Onyx			2020-1A, 3.23% due 03/15/40 ³	18,333,791	17,513,537
6.89% (3 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 06/26/30 ^{°,†††}	19,837,936	19,764,992	Sprite Ltd.		
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/28 ^{°,†††}	3,071,588	3,061,775	2021-1, 3.75% due 11/15/46 ³	13,150,830	12,782,846
Endo Luxembourg Finance Co			WAVE LLC		
I SARL / Endo US, Inc.			2019-1, 3.60% due 09/15/44 ³	11,322,226	10,941,346
7.40% due 09/30/45 ^{†††}	15,650,000	16,300,199	KDAC Aviation Finance Ltd.		
Project Onyx II			2017-1A, 4.21% due 12/15/42 ³	9,716,654	9,644,071
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 ^{°,†††}	11,036,153	11,000,895	MAPS Trust		
Bib Merchant Voucher Receivables Ltd.			2021-1A, 2.52% due 06/15/46 ³	8,608,814	8,233,353
4.18% due 04/07/28 ^{†††}	9,763,594	9,713,230	Castlelake Aircraft Securitization Trust		
Akso Health Group			2018-1, 4.13% due 06/15/43 ³	3,740,237	3,691,606
7.27% due 12/31/44 ^{†††}	8,347,759	8,606,697	Falcon Aerospace Ltd.		
Nassau LLC			2019-1, 3.60% due 09/15/39 ³	2,656,410	2,616,609
2019-1, 3.98% due 08/15/34 ⁹	5,870,295	5,590,925	2017-1, 4.58% due 02/15/42 ³	232,632	231,934
Industrial DPR Funding Ltd.			Total Transport-Aircraft		<u>671,716,102</u>
2016-1A, 5.24% due 04/15/26 ^{†††,3}	501,466	497,416			
Total Financial		<u>771,652,899</u>	INFRASTRUCTURE - 2.1%		
TRANSPORT-AIRCRAFT - 2.3%			Switch ABS Issuer LLC		
AASET Trust			2024-2A, 5.44% due 06/25/54 ³	52,900,000	53,167,071
2024-1A, 6.26% due 05/16/49 ³	47,350,410	48,882,376	2025-1A, 5.04% due 03/25/55 ³	35,700,000	35,368,579
2024-2A, 5.93% due 09/16/49 ³	47,848,364	48,791,622	2024-1A, 6.28% due 03/25/54 ³	9,550,000	9,735,780
2025-2A, 5.52% due 02/16/50 ³	32,748,608	33,083,400	Stack Infrastructure Issuer LLC		
2021-1A, 2.95% due 11/16/41 ³	34,243,132	32,830,141	2025-1A, 5.00% due 05/25/50 ³	37,950,000	37,791,870
2021-2A, 2.80% due 01/15/47 ³	29,288,427	27,598,016	2023-3A, 5.90% due 10/25/48 ³	31,313,000	31,614,723
2025-1A, 5.94% due 02/16/50 ³	12,486,515	12,756,775	2024-1A, 5.90% due 03/25/49 ³	16,250,000	16,516,862
2020-1A, 3.35% due 01/16/40 ³	6,112,992	6,014,869	2023-2A, 5.90% due 07/25/48 ³	6,000,000	6,049,691
2019-2, 3.38% due 10/16/39 ³	225,391	223,141	2023-1A, 5.90% due 03/25/48 ³	6,000,000	6,024,564
Castlelake Aircraft Structured Trust			QTS Issuer ABS I LLC		
2025-2A, 5.47% due 08/15/50 ³	46,694,865	47,016,798	2025-1A, 5.44% due 05/25/55 ³	76,175,000	77,801,115
2025-1A, 5.78% due 02/15/50 ³	22,662,691	23,012,021	VB-S1 Issuer LLC - VBTEL		
2021-1A, 3.47% due 01/15/46 ³	6,131,262	6,093,460	2022-1A, 4.29% due 02/15/52 ³	40,900,000	40,226,520
			2024-1A, 5.59% due 05/15/54 ³	28,950,000	29,120,880
			2024-1A, 6.64% due 05/15/54 ³	3,950,000	3,995,700
			Hotwire Funding LLC		
			2023-1A, 8.84% due 05/20/53 ³	31,200,000	32,120,843
			2024-1A, 5.89% due 06/20/54 ³	22,750,000	23,134,862
			2021-1, 2.31% due 11/20/51 ³	5,350,000	5,214,371
			2024-1A, 9.19% due 06/20/54 ³	3,860,000	4,042,526

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2021-1, 2.66% due 11/20/51 ³	4,025,000	\$ 3,914,304	Wendy's Funding LLC		
2024-1A, 6.67% due 06/20/54 ³	3,150,000	3,220,587	2019-1A, 3.78% due 06/15/49 ³	11,938,470	\$ 11,867,090
Aligned Data Centers Issuer LLC			Domino's Pizza Master Issuer LLC		
2021-1A, 1.94% due 08/15/46 ³	47,980,000	46,832,179	2017-1A, 4.12% due 07/25/47 ³	7,802,000	7,750,139
2023-1A, 6.00% due 08/17/48 ³	2,600,000	2,627,037	Total Whole Business		<u>496,574,196</u>
2023-2A, 6.50% due 11/16/48 ³	1,345,000	1,370,165	SINGLE FAMILY RESIDENCE - 0.9%		
Vantage Data Centers LLC			Tricon Residential Trust		
2025-1A, 5.13% due 08/15/55 ³	41,150,000	41,358,412	2023-SFR2, 5.00% due 12/17/40 ³	31,239,000	31,224,208
Vantage Data Centers Issuer LLC			2024-SFR4, 4.65% due 11/17/41 ³	10,775,000	10,677,437
2024-1A, 5.10% due 09/15/54 ³	30,550,000	30,615,750	2024-SFR3, 5.00% due 08/17/41 ³	10,500,000	10,477,086
SBA Tower Trust			2024-SFR2, 4.75% due 06/17/40 ³	9,980,660	10,011,984
4.83% due 10/15/29 ³	22,150,000	22,293,073	2024-SFR3, 5.25% due 08/17/41 ³	9,550,000	9,526,583
6.60% due 01/15/28 ³	3,800,000	3,901,769	2024-SFR2, 5.90% due 06/17/40 ³	9,215,000	9,407,866
QTS Issuer ABS II LLC			2024-SFR2, 5.70% due 06/17/40 ³	7,950,000	8,104,769
2025-1A, 5.04% due 10/05/55 ³	23,550,000	23,470,425	2021-SFR1, 2.59% due 07/17/38 ³	7,000,000	6,873,131
Blue Stream Issuer LLC			2024-SFR1, 4.75% due 04/17/41 ³	3,600,000	3,586,166
2023-1A, 5.40% due 05/20/53 ³	6,625,000	6,668,326	FirstKey Homes Trust		
2024-1A, 5.41% due 11/20/54 ³	5,100,000	5,158,215	2020-SFR2, 4.50% due 10/19/37 ³	21,640,000	21,553,589
Compass Datacenters Issuer II LLC			2020-SFR2, 4.00% due 10/19/37 ³	20,340,000	20,255,253
2025-1A, 5.32% due 05/25/50 ³	9,669,000	9,789,890	2020-SFR2, 3.37% due 10/19/37 ³	13,010,000	12,952,051
ALLO Issuer LLC			2021-SFR1, 2.19% due 08/17/38 ³	13,174,000	12,850,796
2025-1A, 5.53% due 04/20/55 ³	8,150,000	8,269,602	Home Partners of America Trust		
2024-1A, 5.94% due 07/20/54 ³	1,000,000	1,018,874	2021-2, 2.65% due 12/17/26 ³	46,295,664	44,871,332
Total Infrastructure		<u>622,434,565</u>	2021-3, 2.80% due 01/17/41 ³	14,977,179	14,020,479
WHOLE BUSINESS - 1.7%			STAR Trust		
Subway Funding LLC			2025-SFR6, 5.55% (1 Month Term		
2024-3A, 5.91% due 07/30/54 ³	35,928,500	35,786,431	SOFR + 1.40%, Rate Floor:		
2024-1A, 6.51% due 07/30/54 ³	28,335,875	29,577,768	1.40%) due 08/17/42 ^{0,3}	28,150,000	28,208,698
2024-1A, 6.27% due 07/30/54 ³	18,758,250	19,240,755	2025-SFR6, 5.80% (1 Month Term		
2024-1A, 6.03% due 07/30/54 ³	9,428,750	9,558,917	SOFR + 1.65%, Rate Floor:		
SERVPRO Master Issuer LLC			1.65%) due 08/17/42 ^{0,3}	6,850,000	6,854,281
2021-1A, 2.39% due 04/25/51 ³	43,286,660	40,784,323	Invitation Homes Trust		
2024-1A, 6.17% due 01/25/54 ³	22,773,200	23,530,577	2024-SFR1, 4.00% due 09/17/41 ³	13,100,000	12,709,193
2022-1A, 3.13% due 01/25/52 ³	22,677,500	21,506,513	Total Single Family Residence		<u>274,164,902</u>
2019-1A, 3.88% due 10/25/49 ³	6,461,780	6,399,181	NET LEASE - 0.8%		
Arbys Funding LLC			Capital Automotive REIT		
2020-1A, 3.24% due 07/30/50 ³	93,416,350	90,208,946	2020-1A, 3.48% due 02/15/50 ³	21,768,638	21,224,108
Sonic Capital LLC			2024-2A, 5.25% due 05/15/54 ³	13,963,333	13,901,886
2021-1A, 2.64% due 08/20/51 ³	18,783,360	16,208,419	2024-3A, 4.55% due 10/15/54 ³	9,726,875	9,348,143
2020-1A, 3.85% due 01/20/50 ³	12,043,976	11,869,698	2024-2A, 4.90% due 05/15/54 ³	3,313,333	3,309,846
2021-1A, 2.19% due 08/20/51 ³	9,882,240	9,134,208	STORE Master Funding I-VII		
2020-1A, 4.34% due 01/20/50 ³	6,914,679	6,685,395	2016-1A, 3.96% due 10/20/46 ³	26,090,665	25,822,990
Taco Bell Funding LLC			2016-1A, 4.32% due 10/20/46 ³	10,341,534	10,197,865
2025-1A, 5.05% due 08/25/55 ³	24,050,000	24,107,071	CF Hippolyta Issuer LLC		
2025-1A, 4.82% due 08/25/55 ³	19,400,000	19,440,527	2022-1A, 6.11% due 08/15/62 ³	20,181,670	19,323,051
Wingstop Funding LLC			2020-1, 2.28% due 07/15/60 ³	10,075,718	7,019,179
2020-1A, 2.84% due 12/05/50 ³	25,117,500	24,248,465	CARS-DB4, LP		
2024-1A, 5.86% due 12/05/54 ³	12,000,000	12,418,259	2020-1A, 3.81% due 02/15/50 ³	19,837,058	18,705,993
2022-1A, 3.73% due 03/05/52 ³	1,191,000	1,153,960	2020-1A, 3.25% due 02/15/50 ³	3,361,961	3,121,074
ServiceMaster Funding LLC			CMFT Net Lease Master Issuer LLC		
2020-1, 3.34% due 01/30/51 ³	27,632,177	24,480,415	2021-1, 2.91% due 07/20/51 ³	10,050,000	9,324,664
2020-1, 2.84% due 01/30/51 ³	9,192,008	8,661,017	2021-1, 3.04% due 07/20/51 ³	5,050,000	4,376,914
Five Guys Holdings, Inc.			2021-1, 3.44% due 07/20/51 ³	3,215,000	2,792,617
2023-1A, 7.55% due 01/26/54 ³	25,254,163	26,267,519	2021-1, 2.51% due 07/20/51 ³	3,000,000	2,770,612
DB Master Finance LLC					
2019-1A, 4.02% due 05/20/49 ³	15,745,000	15,688,603			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
STORE Master Funding LLC			MC Ltd.		
2021-1A, 2.96% due 06/20/51 ³	12,528,000	\$ 10,696,944	2021-1, 2.63% due 11/05/35 ³	7,453,503	\$ 7,054,702
2025-1A, 5.17% due 10/20/55 ³	4,850,000	4,856,432	CLI Funding IX LLC		
2021-1A, 3.70% due 06/20/51 ³	3,506,861	3,098,489	2025-1A, 5.35% due 06/20/50 ³	4,580,542	4,643,328
SVC ABS LLC			CLI Funding VIII LLC		
2023-1A, 5.15% due 02/20/53 ³	15,151,729	15,068,948	2021-1A, 1.64% due 02/18/46 ³	2,036,089	1,881,316
2023-1A, 5.55% due 02/20/53 ³	3,477,396	3,417,505	Total Transport-Container		<u>114,078,255</u>
Oak Street Investment Grade			COLLATERALIZED DEBT		
Net Lease Fund Series			OBLIGATIONS - 0.4%		
2020-1A, 2.26% due 11/20/50 ³	14,862,500	13,121,758	Anchorage Credit Funding 4 Ltd.		
Tenet Equity Funding LLC			2021-4A AR, 2.72% due 04/27/39 ³	111,754,127	105,717,806
2024-1A, 5.49% due 10/20/54 ³	10,027,645	10,107,065	Anchorage Credit Funding 13 Ltd.		
New Economy Assets Phase 1 Sponsor LLC			2021-13A A2, 2.80% due 07/27/39 ³	2,700,000	2,572,321
2021-1, 2.41% due 10/20/61 ³	10,000,000	6,641,468	2021-13A C2, 3.65% due 07/27/39 ³	1,950,000	1,793,240
Store Master Funding I-VII			Total Collateralized Debt Obligations		<u>110,083,367</u>
XIV XIX XX XXIV XXII			UNSECURED CONSUMER LOANS - 0.2%		
2024-1A, 5.69% due 05/20/54 ³	5,957,500	6,034,648	Service Experts Issuer LLC		
CARS-DB5, LP			2024-1A, 6.39% due 11/20/35 ³	16,998,011	17,383,233
2021-1A, 2.76% due 08/15/51 ³	6,510,625	5,506,385	2025-1A, 5.38% due 01/20/37 ³	14,824,579	14,875,597
CARS-DB7, LP			Foundation Finance Trust		
2023-1A, 5.75% due 09/15/53 ³	4,265,625	4,300,315	2024-2A, 4.93% due 03/15/50 ³	7,419,068	7,434,168
CF Hippolyta LLC			2025-1A, 5.55% due 04/15/50 ³	3,650,000	3,688,860
2020-1, 2.60% due 07/15/60 ³	4,312,872	2,961,404	UPX HIL Issuer Trust		
Store Master Funding I-VII			2025-1, 5.16% due 01/25/47 ³	9,774,168	9,815,820
2018-1A, 4.74% due 10/20/48 ³	2,780,163	<u>2,736,276</u>	Stream Innovations Issuer Trust		
Total Net Lease		<u>239,786,579</u>	2024-2A, 5.21% due 02/15/45 ³	6,250,555	6,330,466
INSURANCE - 0.7%			GreenSky Home Improvement Issuer Trust		
Dogwood State Bank			2024-2, 5.26% due 10/27/59 ³	2,700,000	<u>2,726,504</u>
6.45% due 06/24/32 ^{†††}	106,598,766	107,209,597	Total Unsecured Consumer Loans		<u>62,254,648</u>
Obra Longevity			AUTOMOTIVE - 0.1%		
8.48% due 06/30/39 ^{†††}	67,000,000	70,470,074	Avis Budget Rental Car Funding AESOP LLC		
CHEST			2023-8A, 6.66% due 02/20/30 ³	15,350,000	16,289,489
7.13% due 03/23/43 ^{†††}	17,190,000	18,021,844	2023-8A, 6.02% due 02/20/30 ³	11,000,000	11,548,636
JGWPT XXIII LLC			2024-3A, 5.58% due 12/20/30 ³	8,250,000	8,504,866
2011-1A, 4.70% due 10/15/56 ³	1,755,135	1,739,487	2025-2A, 5.51% due 08/20/31 ³	4,950,000	<u>5,094,865</u>
JGWPT XXIV LLC			Total Automotive		<u>41,437,856</u>
2011-2A, 4.94% due 09/15/56 ³	1,294,045	1,278,931	Total Asset-Backed Securities		
321 Henderson Receivables VI LLC			(Cost \$6,365,053,418)		<u>6,351,091,008</u>
2010-1A, 5.56% due 07/15/59 ³	292,824	294,764	U.S. GOVERNMENT SECURITIES^{††} - 14.5%		
VICOF 2			U.S. Treasury Inflation Indexed Bonds		
4.00% due 02/22/30 ^{†††}	265,755	264,232	2.13% due 01/15/35	614,676,031	632,745,013
SPSS			1.88% due 07/15/35	473,095,995	476,902,571
5.14% due 11/15/52 ^{†††,9}	123,056	<u>113,979</u>	2.13% due 04/15/29	318,553,737	328,790,498
Total Insurance		<u>199,392,908</u>	1.63% due 10/15/29	263,841,340	269,046,912
TRANSPORT-CONTAINER - 0.4%			1.25% due 04/15/28	145,980,573	146,531,132
Textainer Marine Containers VII Ltd.			1.38% due 07/15/33	29,749,731	29,288,093
2020-1A, 2.73% due 08/21/45 ³	30,411,842	29,256,597	U.S. Treasury Bonds		
2021-2A, 2.23% due 04/20/46 ³	2,101,667	1,970,939	4.38% due 11/15/39 ¹⁴	481,310,000	477,399,356
TIF Funding III LLC			due 05/15/51 ^{6,15}	1,576,540,000	456,768,979
2024-1A, 5.48% due 04/20/49 ³	29,553,750	29,645,293	due 05/15/44 ^{7,15}	398,930,000	159,567,320
Triton Container Finance IX LLC			due 08/15/54 ^{6,15}	615,170,000	155,798,219
2025-1A, 5.43% due 06/20/50 ³	20,625,250	20,876,088	due 02/15/54 ^{6,15}	428,590,000	110,845,297
Textainer Marine Containers Ltd.					
2021-3A, 1.94% due 08/20/46 ³	20,866,600	18,749,992			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
due 02/15/46 ^{7,15}	290,070,000	\$ 106,035,457	Cliffwater LLC		
due 11/15/51 ^{6,15}	275,000,000	78,057,364	9.31% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 04/22/32 ^{†††}	19,524,960	\$ 19,463,516
due 02/15/51 ^{6,15}	235,000,000	68,932,776	Eisner Advisory Group		
due 11/15/44 ^{7,15}	75,000,000	29,235,244	8.16% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/28/31	16,654,079	16,742,512
U.S. Treasury Notes			Galaxy Bidco Ltd.		
4.13% due 11/30/29	265,300,000	269,569,672	6.04% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/19/29	EUR 13,250,000	15,641,099
4.25% due 02/28/31	197,000,000	201,432,500	Focus Financial Partners LLC		
4.25% due 05/15/35	192,162,000	193,933,493	6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31	14,411,100	14,412,541
4.63% due 02/15/35	58,500,000	60,794,297	Amwins Group, Inc.		
3.63% due 08/31/30	10,024,000	9,972,314	6.25% (3 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32	7,245,250	7,240,468
3.63% due 08/31/29	8,450,000	8,429,535	Corpay, Inc.		
3.88% due 07/31/30	4,203,000	4,228,284	5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/28/28	4,664,750	4,656,027
4.00% due 05/31/30	1,997,400	2,020,807	Worldpay		
3.63% due 03/31/28	1,531,000	1,531,419	6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31	3,918,074	3,919,719
Total U.S. Government Securities			Starwood Property Mortgage LLC		
(Cost \$4,480,404,820)		<u>4,277,856,552</u>	due 08/14/32	3,600,000	3,602,268
SENIOR FLOATING RATE INTERESTS^{††,◇} - 4.9%			Virtu Financial		
FINANCIAL - 1.4%			6.66% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 06/21/31	2,670,000	2,670,000
Higginbotham Insurance Agency, Inc.			Ardonagh Midco 3 plc		
8.67% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/24/28 ^{†††}	49,348,160	49,052,994	6.94% ((3 Month Term SOFR + 2.75%) and (6 Month Term SOFR + 2.75%), Rate Floor: 2.75%) due 02/18/31	1,393,009	<u>1,384,888</u>
8.91% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/24/28 ^{†††}	4,556,295	4,529,042	Total Financial		<u>421,242,117</u>
QTS Good News Facility			CONSUMER, CYCLICAL - 1.2%		
7.09% (SOFR + 2.75%, Rate Floor: 0.00%) due 10/09/28 ^{◇,†††}	49,925,000	49,916,843	Grant Thornton Advisors LLC		
Jane Street Group LLC			6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/31	21,290,000	21,241,033
6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/15/31	44,817,279	44,443,951	due 09/11/32	EUR 12,075,000	14,186,282
Citadel Securities, LP			Peer Holding III BV		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	42,355,369	42,424,408	6.50% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 07/01/31	18,847,575	18,851,533
Kroll, Inc.			due 09/25/32	6,750,000	6,750,000
9.81% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) (in-kind rate was 2.75%) due 09/12/32 ¹⁶	29,050,000	28,936,523	5.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/26/31	EUR 4,300,000	5,062,245
Asurion LLC			4.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 07/01/31	EUR 2,000,000	2,352,090
8.41% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30	23,839,200	23,738,599	due 09/25/32	EUR 1,800,000	2,116,310
Cegid Group			MB2 Dental Solutions LLC		
4.78% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/31/30	EUR 18,950,000	22,285,164	9.66% (1 Month Term SOFR + 5.50%, Rate Floor: 6.25%) due 02/13/31 ^{†††}	25,599,450	25,501,138
CPI Holdco B LLC			Prime Security Services Borrower LLC		
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31	20,888,626	20,862,515	6.00% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/08/32	20,577,174	20,368,109
HighTower Holding LLC			6.13% (6 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/13/30	4,966,294	4,951,097
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/03/32	20,391,804	20,353,672			
Eagle Point Holdings Borrower, LLC					
8.06% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28 ^{†††}	19,921,530	19,921,530			
4.75% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28	5,043,838	5,043,838			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Allwyn Entertainment Financing US LLC 6.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/11/31	19,056,360	\$ 19,008,719	Blue Ribbon LLC 12.09% (1 Month Term SOFR + 4.00%, Rate Floor: 4.75%) (in-kind rate was 4.00%) due 05/08/28 ^{†††.16}	4,554,033	\$ 4,485,723
4.91% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/19/32	EUR 5,000,000	5,876,526	Seaworld Parks & Entertainment, Inc. 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 12/04/31	4,455,000	4,443,862
Betclic Everest Group SAS 6.09% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 12/09/31	EUR 18,200,000	21,505,108	Go Daddy Operating Company LLC 5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/30/31	4,216,625	4,208,909
Clarios Global, LP 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/28/32	11,750,000	11,746,357	Alterra Mountain Co. 6.66% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	3,425,000	3,427,158
5.16% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/28/32	EUR 4,350,000	5,128,362	Weight Watchers International, Inc. 10.80% (3 Month Term SOFR + 6.80%, Rate Floor: 7.30%) due 06/24/30	3,749,221	3,393,045
4.91% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 07/16/31	EUR 2,850,870	3,355,664	Zephyr Bidco Ltd. due 07/31/28	GBP 2,400,000	3,227,846
Restaurant Brands 5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/20/30	19,601,379	19,519,641	MX Holdings US, Inc. 6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/19/32	2,812,950	2,812,950
Tripadvisor, Inc. 6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/08/31	19,814,764	19,335,841	Valvoline, Inc. due 03/19/32	2,300,000	2,306,716
Life Time, Inc. 6.36% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/05/31	17,925,000	17,895,065	Station Casinos LLC 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/14/31	2,167,000	2,166,220
Pacific Bells LLC 7.75% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/13/28	14,278,179	14,325,726	Frontdoor, Inc. 6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 12/19/31	2,084,250	2,089,461
FR Refuel LLC 9.03% (1 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 11/08/28	12,064,559	11,943,913	Upbound Group, Inc. 6.88% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 08/12/32	454,940	453,802
PCI Gaming Authority, Inc. 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	11,225,210	11,196,249	Total Consumer, Cyclical		<u>362,118,839</u>
PHM Group Holding OY 5.46% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 04/22/32	EUR 9,100,000	10,700,835	INDUSTRIAL - 0.8%		
Entain Holdings (Gibraltar) Ltd. 5.29% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR 7,800,000	9,216,475	Hunter Douglas, Inc. 7.25% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/17/32	14,282,075	14,282,075
Wyndham Hotels & Resorts, Inc. 5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/30	7,524,750	7,546,271	5.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/32	EUR 12,000,000	14,104,368
B&B Hotels 5.66% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/21/31	EUR 4,250,000	4,981,872	Quikrete Holdings, Inc. 6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 04/14/31	11,751,260	11,744,561
Scientific Games Corp. 7.29% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29	4,950,000	4,906,093	6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/10/32	8,303,275	8,297,629
Entain Holdings Ltd. due 07/30/32	4,875,000	4,865,445	6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29	6,514,123	6,515,816
Caesars Entertainment, Inc. 6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 02/06/30	4,685,030	4,669,148	EMRLD Borrower, LP 6.45% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/31/30	18,196,595	18,134,908
			6.12% (6 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 08/04/31	7,742,195	7,704,955
			Clean Harbors, Inc. 5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/10/28	21,792,765	21,792,765

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE
Capstone Acquisition Holdings, Inc. 8.76% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29 ^{†††}	20,879,932	\$ 20,784,684
United Airlines, Inc. 6.20% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/22/31	17,186,023	17,214,723
Red SPV LLC 6.39% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/15/32	17,157,000	17,117,710
Genesee & Wyoming, Inc. 5.75% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/10/31	15,048,000	14,983,595
AS Mileage Plan Ltd. 6.00% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/15/31	11,314,500	11,328,643
Savage Enterprises LLC 6.75% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 08/05/32	9,975,000	9,976,796
Brown Group Holding LLC 6.66% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31	4,920,779	4,922,846
6.99% ((1 Month Term SOFR + 2.75%) and (3 Month Term SOFR + 2.75%)), Rate Floor: 3.25%) due 07/01/31	4,422,501	4,429,710
StandardAero 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/31/31	7,870,525	7,870,131
TransDigm, Inc. 6.50% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/19/32	4,801,500	4,798,187
Dispatch Terra Acquisition LLC 8.40% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,728,167	3,634,180
Air Canada 6.17% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/21/31	3,398,869	3,394,620
Fugue Finance LLC 6.95% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/09/32	2,992,500	2,996,779
Knife River Corp. 6.12% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/08/32	2,512,375	2,514,737
Hillman Group, Inc. 6.14% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 07/14/28	1,524,937	1,523,855
Merlin Buyer, Inc. 8.00% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	604,942	606,454
API Heat Transfer Thermasys Corp. 12.30% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/12/27 ^{†††}	19,962	19,962
9.30% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/12/27 ^{†††}	11,554	11,554
Total Industrial		<u>230,706,243</u>

TECHNOLOGY - 0.5%

Polaris Newco LLC 9.22% (1 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 06/02/28	GBP 21,785,265	\$ 26,955,798
6.03% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 06/02/28	EUR 4,948,454	5,402,682
Visma AS 5.80% (6 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 12/05/28 ^{†††}	EUR 23,750,000	27,958,402
Total Webhosting Solutions BV 5.91% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 11/06/31	EUR 21,200,000	24,902,034
Gen Digital, Inc. 5.91% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/16/32	13,600,000	13,535,400
5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 2.25%) due 09/12/29	10,546,828	10,513,922
WEX, Inc. 5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/05/32	17,412,500	17,330,835
Datix Bidco Ltd. 9.21% (6 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 04/30/31 ^{†††}	GBP 10,570,675	14,216,877
9.29% (6 Month Term SOFR + 5.00%, Rate Floor: 5.50%) due 04/30/31 ^{†††}	2,613,869	2,613,869
Modena Buyer LLC 8.81% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 07/01/31	11,314,500	11,160,962
Waystar Technologies, Inc. due 10/22/29	767,888	767,566
6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 10/22/29	256,464	256,356
CCC Intelligent Solutions, Inc. 6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/23/32	347,375	346,833
Total Technology		<u>155,961,536</u>
CONSUMER, NON-CYCLICAL - 0.4%		
Nidda Healthcare Holding GmbH 5.53% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/21/30	EUR 24,166,306	28,423,787
Quirch Foods Holdings LLC 9.05% (3 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 10/27/27	28,080,936	27,490,113
Froneri US, Inc. 6.20% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31	23,596,425	23,404,822
Women's Care Holdings, Inc. 8.91% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	15,394,166	13,970,205
Hanger, Inc. 7.66% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 10/23/31	9,052,656	9,066,234
Reynolds Consumer Products LLC 5.91% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/04/32	8,454,221	8,466,902

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Blue Ribbon LLC			ITT Holdings LLC		
10.55% (3 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28	12,065,625	\$ 7,396,228	6.64% (1 Month Term SOFR + 2.48%, Rate Floor: 2.98%) due 10/11/30	14,865,765	\$ 14,861,157
HAH Group Holding Co. LLC			WhiteWater DBR Holdco LLC		
9.16% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31	2,386,077	2,142,244	6.31% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/03/31	4,554,086	4,556,955
CHG PPC Parent LLC			Venture Global Calcasieu Pass LLC		
7.28% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 12/08/28	1,520,046	1,521,004	7.14% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	4,475,240	4,472,465
Elanco Animal Health, Inc.			Total Energy		<u>47,239,942</u>
6.13% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/01/27	1,009,521	1,008,179	BASIC MATERIALS - 0.1%		
Medline Borrower LP			Novelis Holdings, Inc.		
6.16% (3 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 10/23/30	868,625	868,087	5.75% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/11/32	8,358,000	8,370,286
Energizer Holdings, Inc.			Arsenal AIC Parent LLC		
6.14% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/13/32	554,893	554,660	6.91% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/19/30	5,020,591	5,012,759
Total Consumer, Non-cyclical		<u>124,312,465</u>	Trinseo Materials Operating S.C.A.		
COMMUNICATIONS - 0.2%			6.96% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28	10,628,250	3,044,994
Speedster Bidco GmbH			GrafTech Finance, Inc.		
5.62% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/10/31	EUR 10,200,000	12,037,341	10.16% (1 Month Term SOFR + 6.00%, Rate Floor: 8.00%) due 12/21/29	979,768	994,954
7.24% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 12/10/31	9,920,212	9,926,462	Minerals Technologies, Inc.		
Authentic Brands			6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/26/31	992,500	992,500
6.41% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/11/32	19,702,247	19,661,266	Total Basic Materials		<u>18,415,493</u>
SBA Senior Finance II LLC			UTILITIES - 0.1%		
5.92% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 01/25/31	13,364,322	13,403,746	Calpine Construction Finance Company, LP		
MasOrange Finco plc			6.16% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/31/30	10,350,000	10,348,758
4.56% (6 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 03/20/31	EUR 10,000,000	11,730,038	UGI Energy Services LLC		
Level 3 Financing, Inc.			6.66% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/22/30	3,753,683	3,766,595
8.42% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/29/32	5,680,000	5,680,000	AL GCX Holdings LLC		
Xplore, Inc.			6.22% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/30/32	2,084,209	2,077,706
6.00% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 10/24/31	1,423,884	972,983	TerraForm Power Operating LLC		
9.28% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) (in-kind rate was 3.50%) due 10/23/29 ¹⁶	408,001	383,521	6.00% (3 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 05/21/29	1,184,694	1,181,732
UPC Financing Partnership			Total Utilities		<u>17,374,791</u>
6.69% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/29/32	1,300,000	1,295,359	Total Senior Floating Rate Interests		
Zayo Group Holdings, Inc.			(Cost \$1,445,676,390)		<u>1,453,652,419</u>
7.43% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,209,164	1,190,277	FEDERAL AGENCY BONDS^{††} - 1.0%		
Total Communications		<u>76,280,993</u>	Tennessee Valley Authority		
ENERGY - 0.2%			4.25% due 09/15/65	139,137,000	115,035,828
Colonial Pipeline			5.25% due 02/01/55	88,828,000	88,727,624
6.06% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/30/32	23,500,000	23,349,365	4.63% due 09/15/60	60,988,000	54,670,436
			5.38% due 04/01/56	9,283,000	9,434,239
			due 09/15/53 ^{7,15}	1,612,000	357,849

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
due 09/15/55 ^{7,15}	1,612,000	\$ 320,383	Saudi Government International Bond		
due 09/15/56 ^{7,15}	1,612,000	301,737	5.63% due 01/13/35 ³	13,900,000	\$ 14,808,313
due 03/15/57 ^{7,15}	1,612,000	293,679	Total Foreign Government Debt		
due 09/15/57 ^{7,15}	1,612,000	285,837	(Cost \$98,164,572)		<u>92,557,281</u>
due 09/15/58 ^{7,15}	1,612,000	269,908	MUNICIPAL BONDS^{††} - 0.1%		
due 03/15/59 ^{7,15}	1,612,000	262,688	CALIFORNIA - 0.1%		
due 09/15/59 ^{7,15}	1,612,000	255,662	California Statewide Communities		
due 09/15/60 ^{7,15}	1,612,000	242,166	Development Authority Revenue Bonds		
due 09/15/54 ^{7,15}	1,020,000	214,562	7.14% due 08/15/47	10,150,000	10,735,563
due 03/15/61 ^{7,15}	1,020,000	149,133	California Public Finance		
due 09/15/61 ^{7,15}	1,020,000	145,144	Authority Revenue Bonds		
due 09/15/62 ^{7,15}	1,020,000	137,483	3.07% due 10/15/40	8,000,000	6,420,414
due 03/15/63 ^{7,15}	1,020,000	133,805	Hillsborough City School District		
due 09/15/63 ^{7,15}	1,020,000	129,745	General Obligation Unlimited		
due 09/15/64 ^{7,15}	1,020,000	122,885	due 09/01/37 ¹⁵	1,000,000	561,557
due 03/15/65 ^{7,15}	1,020,000	119,133	due 09/01/39 ¹⁵	1,000,000	496,169
due 09/15/65 ^{7,15}	1,020,000	115,935	Oakland Redevelopment Agency		
Tennessee Valley Authority Principal Strips			Successor Agency Tax Allocation		
due 01/15/48 ^{6,15}	38,804,000	11,840,381	4.00% due 09/01/39	1,100,000	<u>984,091</u>
due 12/15/42 ^{6,15}	23,785,000	9,821,873	Total California		<u>19,197,794</u>
due 01/15/38 ¹⁵	15,800,000	8,813,287	ILLINOIS - 0.0%		
due 09/15/39 ^{6,15}	8,655,000	4,387,972	State of Illinois General Obligation Unlimited		
due 04/01/56 ^{6,15}	11,415,000	2,196,531	5.65% due 12/01/38	4,550,000	4,707,219
due 09/15/65 ^{6,15}	3,500,000	400,921	6.63% due 02/01/35	1,400,000	1,488,554
Federal Farm Credit Bank			City of Chicago Illinois General		
3.11% due 08/05/48	1,500,000	1,088,962	Obligation Unlimited		
2.69% due 11/29/41	350,000	256,593	6.31% due 01/01/44	4,500,000	<u>4,783,166</u>
2.58% due 03/15/41	350,000	256,471	Total Illinois		<u>10,978,939</u>
2.40% due 09/16/41	350,000	247,807	TEXAS - 0.0%		
1.99% due 07/30/40	300,000	205,075	Central Texas Turnpike System Revenue Bonds		
2.60% due 09/06/39	250,000	190,818	3.03% due 08/15/41	3,150,000	2,448,931
2.90% due 12/09/41	220,000	165,884	Tarrant County Cultural Education		
2.59% due 12/30/41	180,000	130,043	Facilities Finance Corp. Revenue Bonds		
2.74% due 11/01/39	144,000	111,812	3.42% due 09/01/50	2,500,000	<u>1,805,985</u>
2.84% due 06/01/46	140,000	95,849	Total Texas		<u>4,254,916</u>
2.59% due 08/24/46	140,000	91,228	WASHINGTON - 0.0%		
3.67% due 02/26/44	70,000	58,382	Central Washington University		
Federal Home Loan Bank			Revenue Bonds		
2.15% due 02/25/41	350,000	241,373	6.95% due 05/01/40	1,750,000	<u>1,929,223</u>
2.45% due 08/16/41	270,000	192,558	OKLAHOMA - 0.0%		
3.63% due 06/22/43	100,000	83,776	Tulsa Airports Improvement		
Freddie Mac			Trust Revenue Bonds		
2.25% due 09/15/50	360,000	<u>204,133</u>	3.10% due 06/01/45	1,000,000	748,305
Total Federal Agency Bonds			Oklahoma Development Finance		
(Cost \$426,705,292)		<u>312,807,590</u>	Authority Revenue Bonds		
FOREIGN GOVERNMENT DEBT^{††} - 0.3%			4.65% due 08/15/30	450,000	<u>445,298</u>
Eagle Funding Luxco SARL			Total Oklahoma		<u>1,193,603</u>
5.50% due 08/17/30 ³	35,650,000	36,169,064	Total Municipal Bonds		
Israel Government International Bond			(Cost \$41,327,557)		<u>37,554,475</u>
5.38% due 03/12/29	9,800,000	10,068,293			
5.63% due 02/19/35	8,750,000	9,044,840			
5.38% due 02/19/30	5,250,000	5,415,212			
Panama Government International Bond					
4.50% due 04/16/50	22,700,000	17,051,559			

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE
U.S. TREASURY BILLS^{††} - 0.1%					
U.S. Treasury Bills 3.91% due 10/30/25 ¹⁷	28,500,000	\$ 28,406,923			
Total U.S. Treasury Bills (Cost \$28,407,458)		<u>28,406,923</u>			
REPURCHASE AGREEMENTS^{††,18} - 0.7%					
BofA Securities, Inc. issued 09/30/25 at 4.19% due 10/01/25	73,586,622	73,586,622	UBS AG Foreign Exchange USD/ JPY Expiring November 2025 with strike price of \$140.00	USD 139,218,000	\$ 294,434
BNP Paribas issued 09/30/25 at 4.20% due 10/01/25	64,388,294	64,388,294	Goldman Sachs International Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value \$128,634,300)	EUR 109,476,000	187,054
J.P. Morgan Securities LLC issued 09/30/25 at 4.20% due 10/01/25	45,991,639	45,991,639	Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.63	USD 12,467,000	160,524
Bank of Montreal issued 09/30/25 at 4.18% due 10/01/25	9,198,328	<u>9,198,328</u>	JPMorgan Chase Bank, N.A. Foreign Exchange USD/JPY Expiring May 2026 with strike price of \$123.50	USD 5,269,000	155,268
Total Repurchase Agreements (Cost \$193,164,883)		<u>193,164,883</u>	UBS AG Foreign Exchange USD/ JPY Expiring November 2025 with strike price of \$140.00	USD 41,765,000	88,329
	CONTRACTS/ NOTIONAL VALUE		Goldman Sachs International Foreign Exchange USD/ JPY Expiring November 2025 with strike price of \$140.00	USD 12,741,000	26,946
OTC OPTIONS PURCHASED^{††} - 0.0%					
Put Options on:					
Foreign Exchange Options					
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.73	USD 70,580,000	908,780	Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$332,572,000)	EUR 283,040,000	711
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.64	USD 56,463,000	727,012	Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$332,572,000)	EUR 283,040,000	711
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value \$227,018,225)	EUR 193,207,000	330,120	Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$232,801,575)	EUR 198,129,000	584
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value \$227,018,225)	EUR 193,207,000	330,120	Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$109,952,975)	EUR 93,577,000	276
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of \$123.50	USD 22,405,000	660,235	Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$99,769,250)	EUR 84,910,000	250
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value \$289,858,400)	EUR 246,688,000	433,236	BNP Paribas Foreign Exchange EUR/ USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$18,105,575)	EUR 15,409,000	45
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2026 with strike price of EUR 1.12 (Notional Value \$259,430,600)	EUR 220,792,000	371,087	Total Foreign Exchange Options		<u>4,675,722</u>
			Total OTC Options Purchased (Cost \$29,620,956)		<u>4,675,722</u>

TOTAL RETURN BOND FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE
OTC INTEREST RATE SWAPTIONS PURCHASED^{††,19} - 0.1%					
Call Swaptions on:					
Interest Rate Swaptions					
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value \$440,817,500)	USD 440,817,500	\$ 5,563,316	Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.85% (Notional Value \$135,871,875)	USD 135,871,875	\$ (339,945)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value \$440,817,500)	USD 440,817,500	5,563,315	Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.86% (Notional Value \$135,871,875)	USD 135,871,875	(346,816)
The Toronto-Dominion Bank 9-Month/5- Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value \$440,817,500)	USD 440,817,500	5,563,315	BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.89% (Notional Value \$135,871,875)	USD 135,871,875	(399,893)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50% (Notional Value \$440,817,500)	USD 440,817,500	5,563,315	Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.93% (Notional Value \$135,871,875)	USD 135,871,875	(437,493)
Total Interest Rate Swaptions		<u>22,253,261</u>	The Toronto-Dominion Bank 6-Month/5- Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.93% (Notional Value \$135,871,875)	USD 135,871,875	(442,377)
Total OTC Interest Rate Swaptions Purchased (Cost \$21,181,281)		<u>22,253,261</u>	Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71% (Notional Value \$135,871,875)	USD 135,871,875	(393,653)
Total Investments - 119.5% (Cost \$36,132,324,298)		<u>\$35,331,448,611</u>	BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.71% (Notional Value \$135,871,875)	USD 135,871,875	(393,653)
OTC OPTIONS WRITTEN^{††} - (0.0)%					
Put Options on:					
Foreign Exchange Options					
Goldman Sachs International Foreign Exchange USD/ JPY Expiring November 2025 with strike price of \$130.00	USD 12,741,000	(1,692)	BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.94% (Notional Value \$135,871,875)	USD 135,871,875	\$(452,621)
UBS AG Foreign Exchange USD/ JPY Expiring November 2025 with strike price of \$130.00	USD 41,765,000	(5,544)	The Toronto-Dominion Bank 6-Month/5- Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.94% (Notional Value \$135,871,875)	USD 135,871,875	(452,620)
UBS AG Foreign Exchange USD/ JPY Expiring November 2025 with strike price of \$130.00	USD 139,218,000	(18,481)	BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64% (Notional Value \$190,220,625)	USD 190,220,625	(478,903)
Total Foreign Exchange Options		<u>(25,717)</u>	Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.64% (Notional Value \$190,220,625)	USD 190,220,625	(478,903)
Total OTC Options Written (Premiums received \$1,529,741)		<u>(25,717)</u>	The Toronto-Dominion Bank 1-Year/2- Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69% (Notional Value \$217,395,000)	USD 217,395,000	(593,121)
OTC INTEREST RATE SWAPTIONS WRITTEN^{††,19} - (0.1)%					
Call Swaptions on:					
Interest Rate Swaptions					
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 2.85% (Notional Value \$135,871,875)	USD 135,871,875	(338,973)	BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 2.69% (Notional Value \$217,395,000)	USD 217,395,000	(593,121)

TOTAL RETURN BOND FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE		CONTRACTS/ NOTIONAL VALUE	VALUE
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00% (Notional Value \$440,817,500)	USD 440,817,500	\$ (1,553,445)		Barclays Bank plc 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71% (Notional Value \$135,871,875)	USD 135,871,875 \$ (286,360)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00% (Notional Value \$440,817,500)	USD 440,817,500	(1,553,445)		BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.71% (Notional Value \$135,871,875)	USD 135,871,875 (286,360)
The Toronto-Dominion Bank 9-Month/5- Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00% (Notional Value \$440,817,500)	USD 440,817,500	(1,553,445)		BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64% (Notional Value \$190,220,625)	USD 190,220,625 (454,772)
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00% (Notional Value \$440,817,500)	USD 440,817,500	(1,553,445)		Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.64% (Notional Value \$190,220,625)	USD 190,220,625 (454,772)
Total Interest Rate Swaptions		<u>(12,355,872)</u>		The Toronto-Dominion Bank 1-Year/2- Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69% (Notional Value \$217,395,000)	USD 217,395,000 (474,493)
Put Swaptions on:				BNP Paribas 1-Year/2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.69% (Notional Value \$217,395,000)	USD 217,395,000 (474,493)
Interest Rate Swaptions				Total Interest Rate Swaptions	<u>(4,106,143)</u>
The Toronto-Dominion Bank 6-Month/5- Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.93% (Notional Value \$135,871,875)	USD 135,871,875	(193,798)		Total OTC Interest Rate Swaptions Written (Premiums received \$23,936,314)	<u>(16,462,015)</u>
Barclays Bank plc 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.93% (Notional Value \$135,871,875)	USD 135,871,875	(196,459)		Other Assets & Liabilities, net - (19.4)%	<u>(5,739,365,693)</u>
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.89% (Notional Value \$135,871,875)	USD 135,871,875	(223,960)		Total Net Assets - 100.0%	<u>\$29,575,595,186</u>
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.86% (Notional Value \$135,871,875)	USD 135,871,875	(226,918)			
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.85% (Notional Value \$135,871,875)	USD 135,871,875	(232,530)			
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.85% (Notional Value \$135,871,875)	USD 135,871,875	(233,342)			
BNP Paribas 6-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.94% (Notional Value \$135,871,875)	USD 135,871,875	(183,943)			
The Toronto-Dominion Bank 6-Month/5- Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.94% (Notional Value \$135,871,875)	USD 135,871,875	(183,943)			

TOTAL RETURN BOND FUND**Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††}**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation (Depreciation) ^{***}
BofA Securities, Inc.	ICE	CDX.NA.IG.45. V1	1.00%	Quarterly	12/20/30	\$591,600,000	\$(13,390,257)	\$(13,547,530)	\$ 157,273
BofA Securities, Inc.	ICE	CDX. NA.HY.44.V1	5.00%	Quarterly	06/20/30	295,350,000	<u>(23,609,836)</u>	<u>(22,309,871)</u>	<u>(1,299,965)</u>
							<u>\$(37,000,093)</u>	<u>\$(35,857,401)</u>	<u>\$ (1,142,692)</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	\$ (3,771,686)	\$ (2,361,422)	\$ (1,410,264)
Morgan Stanley Capital Services LLC	CDX.NA.HY.43. V1 (25-35%)	5.00%	Quarterly	12/20/29	44,055,000	<u>(6,844,721)</u>	<u>(5,641,244)</u>	<u>(1,203,477)</u>
						<u>\$(10,616,407)</u>	<u>\$(8,002,666)</u>	<u>\$ (2,613,741)</u>

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) ^{***}
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.09%	Annually	12/23/29	\$584,523,266	\$ 16,901,718	\$ 2,727	\$ 16,898,991
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.48%	Annually	11/02/33	214,640,000	14,134,222	1,432	14,132,790
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.76%	Annually	02/06/29	650,000,000	8,571,771	2,159	8,569,612
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.80%	Annually	04/01/32	175,000,000	3,416,333	1,191	3,415,142
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.59%	Annually	01/02/28	660,000,000	3,080,048	1,837	3,078,211
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25	1,337,210,000	337,405	50	337,355
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	900,000,000	296,307	2,176	294,131
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	803,000,000	<u>(9,373,250)</u>	<u>1,333</u>	<u>(9,374,583)</u>
							<u>\$ 37,364,554</u>	<u>\$ 12,905</u>		<u>\$ 37,351,649</u>

TOTAL RETURN BOND FUND**Total Return Swap Agreements**

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements^{††}								
JPMorgan Chase Bank, N.A.	iShares iBoxx \$ Investment Grade Corporate Bond ETF	Pay	3.42% (Federal Funds Rate - 0.67%)	At Maturity	11/05/25	1,221,859	\$136,200,623	\$ 1,954,974

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	43,920,000	59,657,985 USD	10/17/25	\$ 583,088
Morgan Stanley Capital Services LLC	EUR	Sell	347,816,000	408,961,705 USD	10/17/25	136,851
Morgan Stanley Capital Services LLC	CAD	Sell	291,000	210,786 USD	10/17/25	1,424
Toronto-Dominion Bank	EUR	Sell	988,000	1,161,830 USD	10/15/25	680
Morgan Stanley Capital Services LLC	EUR	Sell	2,363,000	2,774,254 USD	10/15/25	(2,868)
Barclays Bank plc	EUR	Sell	1,193,000	1,392,725 USD	10/15/25	(9,352)
Toronto-Dominion Bank	EUR	Buy	2,830,000	3,340,317 USD	10/17/25	(13,920)
Nomura Global Financial Products, Inc.	EUR	Buy	8,000,000	9,453,234 USD	10/17/25	(49,989)
						<u>\$ 645,914</u>

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
Call								
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	\$440,817,500	\$ 5,563,316
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	440,817,500	5,563,315
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	440,817,500	5,563,315
BNP Paribas 9-Month/5-Year Interest Rate Swap	Pay	12 Month Term SOFR	Annual	3.50%	02/13/26	3.50%	440,817,500	5,563,315
								<u>\$ 22,253,261</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
Call								
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	\$135,871,875	\$ (338,973)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.85%	02/13/26	2.85%	135,871,875	(339,945)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.86%	02/13/26	2.86%	135,871,875	(346,816)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	135,871,875	(393,653)
Barclays Bank plc 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.71%	08/19/26	2.71%	135,871,875	(393,653)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.89%	02/20/26	2.89%	135,871,875	(399,893)
Barclays Bank plc 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	135,871,875	(437,493)

September 30, 2025

OTC Interest Rate Swaptions Written (concluded)

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.93%	02/19/26	2.93%	\$135,871,875	\$ (442,377)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	135,871,875	(452,621)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.94%	02/18/26	2.94%	135,871,875	(452,620)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	190,220,625	(478,903)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.64%	08/13/26	2.64%	190,220,625	(478,903)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	217,395,000	(593,121)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Receive	12 Month SOFR	Annual	2.69%	08/14/26	2.69%	217,395,000	(593,121)
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(1,553,445)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(1,553,445)
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(1,553,445)
BNP Paribas 9-Month/5-Year Interest Rate Swap	Receive	12 Month Term SOFR	Annual	3.00%	02/13/26	3.00%	440,817,500	(1,553,445) <u>\$ (12,355,872)</u>
Put								
BNP Paribas 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	\$135,871,875	\$ (183,943)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.94%	02/18/26	3.94%	135,871,875	(183,943)
The Toronto-Dominion Bank 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	135,871,875	(193,798)
Barclays Bank plc 6-Month/5- Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.93%	02/19/26	3.93%	135,871,875	(196,459)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.89%	02/20/26	3.89%	135,871,875	(223,960)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.86%	02/13/26	3.86%	135,871,875	(226,918)
Morgan Stanley Capital Services LLC 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	135,871,875	(232,530)
BNP Paribas 6-Month/5-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.85%	02/13/26	3.85%	135,871,875	(233,342)
Barclays Bank plc 1-Year/2- Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	135,871,875	(286,360)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.71%	08/19/26	3.71%	135,871,875	(286,360)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	190,220,625	(454,772)
Morgan Stanley Capital Services LLC 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.64%	08/13/26	3.64%	190,220,625	(454,772)
The Toronto-Dominion Bank 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	217,395,000	(474,493)
BNP Paribas 1-Year/2-Year Interest Rate Swap	Pay	12 Month SOFR	Annual	3.69%	08/14/26	3.69%	217,395,000	(474,493) <u>\$ (4,106,143)</u>

TOTAL RETURN BOND FUND

[~] 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.

[†] Value determined based on Level 1 inputs, unless otherwise noted.

^{††} Value determined based on Level 2 inputs, unless otherwise noted.

^{†††} Value determined based on Level 3 inputs.

[◊] Variable rate security. Rate indicated is the rate effective at September 30, 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.

¹ Affiliated issuer.

² Special Purpose Acquisition Company (SPAC).

³ 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 \$12,928,424,200 (cost \$13,055,090,912), or 43.7% of total net assets.

⁴ Rate indicated is the 7-day yield as of September 30, 2025.

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

⁶ Security is a principal-only strip.

⁷ Security is an interest-only strip.

⁸ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2025.

⁹ 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 \$87,997,503 (cost \$112,710,862), or 0.3% of total net assets.

¹⁰ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

¹¹ Perpetual maturity.

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

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

¹⁴ All or a portion of this security is pledged as equity index swap collateral at September 30, 2025.

¹⁵ Zero coupon rate security.

¹⁶ Payment-in-kind security.

¹⁷ Rate indicated is the effective yield at the time of purchase.

¹⁸ Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

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

BofA — Bank of America

CAD — Canadian Dollar

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

CDX.NA.IG.45.V1 — Credit Default Swap North American Investment Grade Series 45 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