

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

CORE BOND FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 1.2%					
FINANCIAL - 1.2%					
Pershing Square Tontine Holdings, Ltd. — Class A*	622,890	\$ 14,955,589			
KKR Acquisition Holdings I Corp.*	299,316	2,996,153			
RXR Acquisition Corp.*	55,149	543,218			
MSD Acquisition Corp.*	46,697	473,974			
Soaring Eagle Acquisition Corp.*	32,556	329,467			
Colicity, Inc.*	12,785	129,128			
Total Financial		<u>19,427,529</u>			
INDUSTRIAL - 0.0%					
Constar International Holdings LLC* ^{†††}	68	—			
Total Common Stocks (Cost \$16,528,647)		<u>19,427,529</u>			
PREFERRED STOCKS[†] - 3.0%					
FINANCIAL - 3.0%					
First Republic Bank 4.25%* ^{††}	372,000	9,549,240			
W R Berkley Corp., 4.13% due 03/30/61 ^{††}	300,000	7,503,000			
Wells Fargo & Co., 4.38% ^{††}	210,000	5,237,400			
Wells Fargo & Co., 4.70% ^{††}	148,000	3,766,600			
PartnerRe Ltd., 4.88%*	140,000	3,694,600			
Bank of America Corp., 4.13% ^{††}	148,000	3,667,440			
Public Storage, 4.63% ^{††}	118,400	3,180,224			
Bank of America Corp., 4.38% ^{††}	106,000	2,650,000			
American Financial Group, Inc., 4.50% due 09/15/60 ^{††}	86,800	2,301,068			
First Republic Bank, 4.13%	53,200	1,330,000			
CNO Financial Group, Inc., 5.13% due 11/25/60 ^{††}	48,000	1,209,600			
Assurant, Inc., 5.25% due 01/15/61 ^{††}	38,000	977,360			
Public Storage, 4.13% ^{††}	30,400	784,624			
W R Berkley Corp., 4.25% due 09/30/60 ^{††}	25,600	652,032			
Total Financial		<u>46,503,188</u>			
INDUSTRIAL - 0.0%					
Constar International Holdings LLC* ^{†††}	7	—			
Total Preferred Stocks (Cost \$45,610,000)		<u>46,503,188</u>			
WARRANTS[†] - 0.0%					
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25	69,210	564,062			
Total Warrants (Cost \$393,044)		<u>564,062</u>			
CLOSED-END FUNDS[†] - 0.2%					
BlackRock MuniHoldings California Quality Fund, Inc.	115,612	1,739,961			
BlackRock MuniYield California Quality Fund, Inc.	99,320	1,462,983			
Total Closed-End Funds (Cost \$3,178,538)		<u>3,202,944</u>			
MONEY MARKET FUND[†] - 4.2%					
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ¹	65,627,736	\$ 65,627,736			
Total Money Market Fund (Cost \$65,627,736)					<u>65,627,736</u>
				FACE AMOUNT²	
CORPORATE BONDS^{††} - 45.3%					
FINANCIAL - 19.6%					
Wells Fargo & Co. 3.07% due 04/30/41 ²	8,550,000	8,361,002			
3.90% ^{2,3}	3,250,000	3,282,175			
2.57% due 02/11/31 ²	1,180,000	1,188,992			
Charles Schwab Corp. 4.00% ^{2,3}	8,000,000	7,853,200			
5.38% ^{2,3}	3,050,000	3,380,925			
American International Group, Inc. 3.40% due 06/30/30	5,120,000	5,438,584			
4.38% due 06/30/50	4,280,000	4,871,055			
JPMorgan Chase & Co. 3.11% due 04/22/41 ²	3,530,000	3,503,341			
2.52% due 04/22/31 ²	2,210,000	2,195,950			
2.96% due 05/13/31 ²	1,870,000	1,901,888			
4.49% due 03/24/31 ²	1,600,000	1,842,244			
Bank of America Corp. 2.59% due 04/29/31 ²	6,900,000	6,877,113			
2.68% due 06/19/41 ²	2,650,000	2,475,744			
Citizens Financial Group, Inc. 3.25% due 04/30/30	8,070,000	8,518,315			
2.50% due 02/06/30	607,000	601,087			
BPCE S.A. 2.28% due 01/20/32 ^{2,4}	8,200,000	7,922,111			
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 ⁴	7,410,000	7,755,677			
Nippon Life Insurance Co. 2.75% due 01/21/51 ^{2,4}	8,150,000	7,732,312			
Macquarie Bank Ltd. 3.62% due 06/03/30 ⁴	7,470,000	7,631,419			
Teachers Insurance & Annuity Association of America 3.30% due 05/15/50 ⁴	7,750,000	7,516,554			
Five Corners Funding Trust II 2.85% due 05/15/30 ⁴	6,540,000	6,735,475			
Reliance Standard Life Global Funding II 2.75% due 05/07/25 ⁴	6,170,000	6,475,169			
Wilton RE Ltd. 6.00% ^{†††,2,3,4}	6,350,000	6,240,335			
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	3,600,000	3,720,510			
5.30% due 01/15/29	1,900,000	2,129,805			
Markel Corp. 6.00% ^{2,3}	5,210,000	5,665,875			

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Reinsurance Group of America, Inc. 3.15% due 06/15/30	5,350,000	\$ 5,529,924	Quicken Loans LLC / Quicken Loans Company-Issuer, Inc. 3.88% due 03/01/31 ⁴	3,150,000	\$ 3,039,750
GA Global Funding Trust 1.63% due 01/15/26 ⁴	5,450,000	5,440,601	Loews Corp. 3.20% due 05/15/30	2,870,000	3,033,436
Fidelity National Financial, Inc. 3.40% due 06/15/30	3,630,000	3,786,120	Arch Capital Group Ltd. 3.64% due 06/30/50	2,900,000	2,899,545
2.45% due 03/15/31	1,210,000	1,169,205	UBS Group AG 2.10% due 02/11/32 ^{2,4}	2,950,000	2,788,940
Lincoln National Corp. 3.40% due 01/15/31	3,170,000	3,373,593	Belrose Funding Trust 2.33% due 08/15/30 ⁴	2,780,000	2,675,514
4.38% due 06/15/50	1,200,000	1,340,431	Jefferies Group LLC 2.75% due 10/15/32	2,720,000	2,657,670
Citigroup, Inc. 2.57% due 06/03/31 ²	4,690,000	4,682,942	KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ⁴	2,660,000	2,625,469
Prudential plc 3.13% due 04/14/30	4,365,000	4,601,042	Everest Reinsurance Holdings, Inc. 3.50% due 10/15/50	2,560,000	2,461,910
Intercontinental Exchange, Inc. 3.00% due 06/15/50	2,430,000	2,248,034	Goldman Sachs Group, Inc. 3.50% due 04/01/25	2,250,000	2,436,813
2.65% due 09/15/40	2,400,000	2,209,342	Visa, Inc. 2.00% due 08/15/50	3,000,000	2,420,427
Pershing Square Holdings, Ltd. 3.25% due 11/15/30 ⁴	4,500,000	4,394,016	Massachusetts Mutual Life Insurance Co. 3.38% due 04/15/50 ⁴	2,450,000	2,388,710
Iron Mountain, Inc. 5.25% due 07/15/30 ⁴	2,350,000	2,424,730	Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	2,075,000	2,243,594
5.63% due 07/15/32 ⁴	1,000,000	1,045,000	Liberty Mutual Group, Inc. 3.95% due 05/15/60 ⁴	2,150,000	2,165,651
4.50% due 02/15/31 ⁴	850,000	840,310	Pershing Square Holdings Ltd. 5.50% due 07/15/22 ⁴	2,000,000	2,097,968
Fairfax Financial Holdings Ltd. 3.38% due 03/03/31 ⁴	4,300,000	4,280,613	Aon Corp. 2.80% due 05/15/30	1,840,000	1,878,967
BlackRock, Inc. 1.90% due 01/28/31	4,400,000	4,252,423	HS Wildcat LLC 3.83% due 12/31/50 ^{††}	2,000,000	1,878,471
PartnerRe Finance B LLC 4.50% due 10/01/50 ²	4,040,000	4,116,732	Manulife Financial Corp. 2.48% due 05/19/27	1,800,000	1,865,680
Standard Chartered plc 4.64% due 04/01/31 ^{2,4}	3,550,000	4,026,536	Fifth Third Bancorp 2.55% due 05/05/27	1,750,000	1,819,597
Crown Castle International Corp. 2.90% due 04/01/41	2,800,000	2,564,721	Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	1,750,000	1,768,161
3.30% due 07/01/30	1,149,000	1,199,609	AmFam Holdings, Inc. 2.81% due 03/11/31 ⁴	1,750,000	1,734,874
Ares Finance Company II LLC 3.25% due 06/15/30 ⁴	3,660,000	3,705,517	Australia & New Zealand Banking Group Ltd. 2.57% due 11/25/35 ^{2,4}	1,800,000	1,690,380
Host Hotels & Resorts, LP 3.50% due 09/15/30	3,685,000	3,686,986	Credit Suisse Group AG 4.19% due 04/01/31 ^{2,4}	1,500,000	1,630,640
Aflac, Inc. 3.60% due 04/01/30	3,350,000	3,662,028	Kemper Corp. 2.40% due 09/30/30	1,510,000	1,449,548
MetLife, Inc. 3.85% ^{2,3}	3,520,000	3,634,400	Allianz SE 3.50% ^{2,3,4}	1,400,000	1,421,000
KKR Group Finance Company VI LLC 3.75% due 07/01/29 ⁴	3,230,000	3,567,674	National Australia Bank Ltd. 2.33% due 08/21/30 ⁴	1,500,000	1,415,909
OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 ⁴	3,620,000	3,482,200	Raymond James Financial, Inc. 3.75% due 04/01/51	1,300,000	1,341,490
Bank of New York Mellon Corp. 3.70% ^{2,3}	2,250,000	2,314,800	Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30	1,050,000	1,239,480
4.70% ^{2,3}	1,060,000	1,148,457			
First American Financial Corp. 4.00% due 05/15/30	3,180,000	3,435,294			
Brookfield Finance, Inc. 3.50% due 03/30/51	2,550,000	2,422,463			
4.70% due 09/20/47	650,000	739,218			
Alleghany Corp. 3.63% due 05/15/30	2,850,000	3,070,930			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CNA Financial Corp. 2.05% due 08/15/30	1,250,000	\$ 1,187,262	Quanta Services, Inc. 2.90% due 10/01/30	4,740,000	\$ 4,806,625
Prudential Financial, Inc. 3.70% due 10/01/50 ²	1,160,000	1,172,992	BAT Capital Corp. 3.98% due 09/25/50	2,800,000	2,621,986
Camden Property Trust 2.80% due 05/15/30	1,100,000	1,127,613	4.70% due 04/02/27	1,410,000	1,586,372
QBE Insurance Group Ltd. 5.88% ^{2,3,4}	1,000,000	1,076,250	Zimmer Biomet Holdings, Inc. 3.55% due 03/20/30	3,850,000	4,113,291
Central Storage Safety Project Trust 4.82% due 02/01/38 ⁵	1,000,000	1,063,698	Royalty Pharma plc 3.55% due 09/02/50 ⁴	2,690,000	2,555,476
Westpac Banking Corp. 2.96% due 11/16/40	1,100,000	1,020,722	2.20% due 09/02/30 ⁴	1,410,000	1,344,541
Kuvare US Holdings, Inc. 7.00% due 02/17/51 ^{2,4}	1,000,000	1,020,206	Constellation Brands, Inc. 2.88% due 05/01/30	2,680,000	2,736,459
Weyerhaeuser Co. 4.00% due 04/15/30	911,000	1,006,338	3.75% due 05/01/50	950,000	985,659
Apollo Management Holdings, LP 2.65% due 06/05/30 ⁴	930,000	913,188	Alcon Finance Corp. 2.60% due 05/27/30 ⁴	3,290,000	3,296,759
W R Berkley Corp. 4.00% due 05/12/50	850,000	901,022	RELX Capital, Inc. 3.00% due 05/22/30	2,930,000	3,036,739
CNO Financial Group, Inc. 5.25% due 05/30/29	700,000	806,223	Keurig Dr Pepper, Inc. 3.20% due 05/01/30	2,361,000	2,496,522
Nasdaq, Inc. 3.25% due 04/28/50	850,000	796,493	Anheuser-Busch InBev Worldwide, Inc. 3.50% due 06/01/30	2,225,000	2,404,209
Protective Life Corp. 3.40% due 01/15/30 ⁴	740,000	769,003	McCormick & Company, Inc. 2.50% due 04/15/30	2,350,000	2,342,325
Brown & Brown, Inc. 2.38% due 03/15/31	800,000	768,535	Boston Scientific Corp. 2.65% due 06/01/30	2,070,000	2,086,080
Ameriprise Financial, Inc. 3.00% due 04/02/25	690,000	733,863	Emory University 2.97% due 09/01/50	2,000,000	1,972,261
Aviation Capital Group LLC 2.88% due 01/20/22 ⁴	700,000	710,133	Yale-New Haven Health Services Corp. 2.50% due 07/01/50	2,250,000	1,960,561
New York Life Insurance Co. 3.75% due 05/15/50 ⁴	600,000	629,731	Becton Dickinson and Co. 2.82% due 05/20/30	1,890,000	1,936,199
American Equity Investment Life Holding Co. 5.00% due 06/15/27	486,000	539,758	Global Payments, Inc. 2.90% due 05/15/30	1,620,000	1,646,105
Hanover Insurance Group, Inc. 2.50% due 09/01/30	480,000	469,012	California Institute of Technology 3.65% due 09/01/19	1,600,000	1,612,702
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	400,000	457,056	Universal Health Services, Inc. 2.65% due 10/15/30 ⁴	1,320,000	1,274,480
Brookfield Finance LLC 3.45% due 04/15/50	470,000	443,497	5.00% due 06/01/26 ⁴	300,000	307,500
KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	100,000	121,578	Quest Diagnostics, Inc. 2.80% due 06/30/31	1,510,000	1,534,281
Total Financial		<u>305,016,515</u>	Kimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ⁴	1,500,000	1,462,215
CONSUMER, NON-CYCLICAL - 5.9%			Duke University 2.83% due 10/01/55	1,500,000	1,447,563
Altria Group, Inc. 3.70% due 02/04/51	4,650,000	4,226,275	Health Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ⁴	1,480,000	1,395,679
3.40% due 05/06/30	3,110,000	3,243,809	Johnson & Johnson 2.45% due 09/01/60	1,500,000	1,323,529
2.35% due 05/06/25	1,180,000	1,222,780	Transurban Finance Company Pty Ltd. 2.45% due 03/16/31 ⁴	1,300,000	1,261,789
4.45% due 05/06/50	390,000	402,658	Cheplapharm Arzneimittel GmbH 4.38% due 01/15/28	EUR 1,000,000	1,226,642
Sysco Corp. 5.95% due 04/01/30	6,860,000	8,576,095	University of Chicago 3.00% due 10/01/52	1,250,000	1,225,112
CoStar Group, Inc. 2.80% due 07/15/30 ⁴	5,810,000	5,676,325			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Thermo Fisher Scientific, Inc. 4.50% due 03/25/30	1,000,000	\$ 1,163,471	Owens Corning 3.88% due 06/01/30	2,380,000	\$ 2,593,473
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	1,000,000	1,012,672	GATX Corp. 4.00% due 06/30/30	2,110,000	2,322,166
OhioHealth Corp. 3.04% due 11/15/50	1,000,000	988,872	Carrier Global Corp. 2.70% due 02/15/31	2,210,000	2,207,643
Smithfield Foods, Inc. 3.00% due 10/15/30 ⁴	970,000	964,655	CNH Industrial Capital LLC 1.88% due 01/15/26	1,880,000	1,902,283
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	1,000,000	954,669	Flowserve Corp. 3.50% due 10/01/30	1,810,000	1,840,438
Johns Hopkins University 2.81% due 01/01/60	1,000,000	930,421	Vulcan Materials Co. 3.50% due 06/01/30	1,510,000	1,617,990
California Endowment 2.50% due 04/01/51	1,000,000	916,692	Ryder System, Inc. 3.35% due 09/01/25	1,470,000	1,586,987
Children's Hospital Corp. 2.59% due 02/01/50	1,000,000	897,278	IDEX Corp. 3.00% due 05/01/30	1,450,000	1,493,546
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ⁴	925,000	897,250	FLIR Systems, Inc. 2.50% due 08/01/30	1,340,000	1,310,937
Children's Health System of Texas 2.51% due 08/15/50	1,000,000	876,611	Amcor Flexibles North America, Inc. 2.63% due 06/19/30	1,230,000	1,221,605
Moody's Corp. 3.25% due 05/20/50	700,000	677,259	Xylem, Inc. 2.25% due 01/30/31	1,100,000	1,078,487
Total Consumer, Non-cyclical		<u>91,627,453</u>	Oshkosh Corp. 3.10% due 03/01/30	240,000	246,925
INDUSTRIAL - 5.8%			Total Industrial		<u>90,217,783</u>
Boeing Co. 5.15% due 05/01/30	8,000,000	9,201,037	CONSUMER, CYCLICAL - 5.2%		
5.71% due 05/01/40	4,380,000	5,348,582	Marriott International, Inc. 3.50% due 10/15/32	3,300,000	3,409,346
5.81% due 05/01/50	3,440,000	4,337,866	4.63% due 06/15/30	2,830,000	3,163,817
5.04% due 05/01/27	2,150,000	2,449,920	2.85% due 04/15/31	2,320,000	2,279,804
3.63% due 02/01/31	1,450,000	1,515,903	5.75% due 05/01/25	1,900,000	2,179,474
2.20% due 02/04/26	1,000,000	996,480	Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴	8,800,000	10,133,701
FedEx Corp. 4.25% due 05/15/30	5,415,000	6,144,615	Hyatt Hotels Corp. 5.38% due 04/23/25	3,950,000	4,427,744
WRKCo, Inc. 3.00% due 06/15/33	5,370,000	5,435,950	5.75% due 04/23/30	3,010,000	3,513,521
Sonoco Products Co. 3.13% due 05/01/30	4,808,000	4,961,518	Choice Hotels International, Inc. 3.70% due 01/15/31	7,340,000	7,717,570
5.75% due 11/01/40	150,000	184,609	Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	4,510,000	4,558,045
Textron, Inc. 2.45% due 03/15/31	3,600,000	3,483,563	3.20% due 04/15/30	2,254,000	2,339,082
3.00% due 06/01/30	1,355,000	1,375,357	Starbucks Corp. 2.55% due 11/15/30	4,600,000	4,605,719
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	4,550,000	4,363,435	British Airways Class A Pass Through Trust 4.25% due 11/15/32 ⁴	3,853,165	4,034,907
National Basketball Association 2.51% due 12/16/24 ^{†††}	4,000,000	4,091,898	Smithsonian Institution 2.70% due 09/01/44	4,000,000	3,708,800
Berry Global, Inc. 1.57% due 01/15/26 ⁴	4,100,000	4,036,614	VF Corp. 2.95% due 04/23/30	3,306,000	3,421,609
Snap-on, Inc. 3.10% due 05/01/50 ⁶	3,860,000	3,843,109	Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴	3,150,000	3,354,299
Vontier Corp. 2.95% due 04/01/31 ⁴	3,450,000	3,365,820	Ferguson Finance plc 3.25% due 06/02/30 ⁴	2,840,000	2,987,595
Acuity Brands Lighting, Inc. 2.15% due 12/15/30	3,000,000	2,838,518	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴	2,550,000	2,792,250
BAE Systems plc 3.40% due 04/15/30 ⁴	2,659,000	2,820,509			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Steelcase, Inc. 5.13% due 01/18/29	2,224,000	\$ 2,592,325	Telenet Finance Luxembourg Note 5.50% due 03/01/28	400,000	\$ 420,000
BorgWarner, Inc. 2.65% due 07/01/27	2,310,000	2,397,265	Total Communications		<u>46,887,837</u>
Lowe's Companies, Inc. 4.50% due 04/15/30	1,850,000	2,132,564	ENERGY - 2.2%		
Whirlpool Corp. 4.60% due 05/15/50	1,430,000	1,639,257	Galaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 ⁴	6,250,000	5,969,132
Northern Group Housing LLC 6.80% due 08/15/53 ⁴	1,100,000	1,486,722	2.94% due 09/30/40 ⁴	4,000,000	3,856,489
American Airlines Class AA Pass Through Trust 3.20% due 06/15/28	809,500	805,853	BP Capital Markets plc 4.88% ^{2,3}	7,530,000	8,066,513
Dollar General Corp. 3.50% due 04/03/30	700,000	753,326	Sabine Pass Liquefaction LLC 4.50% due 05/15/30	4,190,000	4,698,940
JB Poindexter & Company, Inc. 7.13% due 04/15/26 ⁴	200,000	211,250	Magellan Midstream Partners, LP 3.95% due 03/01/50	2,000,000	1,964,449
Total Consumer, Cyclical		<u>80,645,845</u>	3.25% due 06/01/30	1,500,000	1,569,274
COMMUNICATIONS - 3.0%			Valero Energy Corp. 2.15% due 09/15/27	950,000	930,302
ViacomCBS, Inc. 4.95% due 01/15/31	4,478,000	5,293,230	2.85% due 04/15/25	750,000	783,665
4.95% due 05/19/50	2,490,000	2,910,402	4.00% due 04/01/29	500,000	538,464
4.75% due 05/15/25	2,260,000	2,555,026	Chevron USA, Inc. 2.34% due 08/12/50	1,850,000	1,532,420
2.90% due 01/15/27	450,000	472,438	Equinor ASA 2.38% due 05/22/30	1,210,000	1,206,165
Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	4,525,000	4,473,838	Florida Gas Transmission Company LLC 2.55% due 07/01/30 ⁴	1,000,000	986,074
3.90% due 06/01/52	3,350,000	3,208,007	NuStar Logistics, LP 6.38% due 10/01/30	700,000	756,000
T-Mobile USA, Inc. 3.88% due 04/15/30 ⁴	4,750,000	5,176,218	6.00% due 06/01/26	200,000	215,617
Walt Disney Co. 2.65% due 01/13/31	2,490,000	2,531,575	Midwest Connector Capital Company LLC 4.63% due 04/01/29 ⁴	910,000	922,240
3.80% due 05/13/60	2,000,000	2,193,198	Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc. 4.49% due 05/01/30	410,000	466,759
Level 3 Financing, Inc. 4.25% due 07/01/28 ⁴	2,650,000	2,679,971	Phillips 66 3.70% due 04/06/23	250,000	264,880
3.88% due 11/15/29 ⁴	1,150,000	1,211,813	Total Energy		<u>34,727,383</u>
Booking Holdings, Inc. 4.63% due 04/13/30	2,370,000	2,758,901	TECHNOLOGY - 1.5%		
4.50% due 04/13/27	390,000	452,300	Broadcom, Inc. 4.15% due 11/15/30	4,230,000	4,570,531
AT&T, Inc. 2.75% due 06/01/31	3,200,000	3,184,359	2.45% due 02/15/31 ⁴	3,700,000	3,496,232
Virgin Media Secured Finance plc 4.50% due 08/15/30 ⁴	2,350,000	2,370,562	NetApp, Inc. 2.70% due 06/22/30	8,100,000	8,036,021
Fox Corp. 3.50% due 04/08/30	931,000	989,822	Leidos, Inc. 2.30% due 02/15/31 ⁴	2,350,000	2,216,896
3.05% due 04/07/25	450,000	478,456	3.63% due 05/15/25 ⁴	600,000	650,999
Amazon.com, Inc. 2.70% due 06/03/60	1,610,000	1,422,303	4.38% due 05/15/30 ⁴	200,000	222,328
Verizon Communications, Inc. 3.15% due 03/22/30	1,000,000	1,053,825	Oracle Corp. 3.95% due 03/25/51	2,450,000	2,512,252
CSC Holdings LLC 4.13% due 12/01/30 ⁴	600,000	595,968	Apple, Inc. 2.55% due 08/20/60	1,550,000	1,328,266
Altice France S.A. 5.13% due 01/15/29 ⁴	450,000	455,625	Analog Devices, Inc. 2.95% due 04/01/25	400,000	424,946
			Total Technology		<u>23,458,471</u>

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
BASIC MATERIALS - 1.1%					
Newcrest Finance Pty Ltd.			Cerberus Loan Funding XXX, LP		
3.25% due 05/13/30 ⁴	3,600,000	\$ 3,764,365	2020-3A, 2.08% (3 Month USD		
4.20% due 05/13/50 ⁴	1,700,000	1,835,022	LIBOR + 1.85%, Rate Floor:		
Anglo American Capital plc			1.85%) due 01/15/33 ^{4,7}	13,500,000	\$ 13,485,113
5.63% due 04/01/30 ⁴	3,400,000	4,057,115	2020-3A, 2.73% (3 Month USD		
3.95% due 09/10/50 ⁴	970,000	982,983	LIBOR + 2.50%, Rate Floor:		
2.63% due 09/10/30 ⁴	250,000	244,868	2.50%) due 01/15/33 ^{4,7}	2,000,000	2,001,824
Nucor Corp.			Dryden 33 Senior Loan Fund		
2.70% due 06/01/30	3,000,000	3,062,302	2020-33A, 2.24% (3 Month USD		
WR Grace & Company-Conn			LIBOR + 2.00%, Rate Floor:		
4.88% due 06/15/27 ⁴	1,241,000	1,284,683	2.00%) due 04/15/29 ^{4,7}	8,000,000	8,032,775
Reliance Steel & Aluminum Co.			2020-33A, 1.24% (3 Month USD		
2.15% due 08/15/30	810,000	776,718	LIBOR + 1.00%, Rate Floor:		
Corporation Nacional del Cobre de Chile			1.00%) due 04/15/29 ^{4,7}	4,250,000	4,245,531
3.75% due 01/15/31 ⁴	680,000	733,509	2020-33A, 1.64% (3 Month USD		
Steel Dynamics, Inc.			LIBOR + 1.40%, Rate Floor:		
3.25% due 01/15/31	490,000	<u>518,203</u>	1.40%) due 04/15/29 ^{4,7}	3,000,000	2,985,143
Total Basic Materials		<u>17,259,768</u>	Ares LVIII CLO Ltd.		
UTILITIES - 1.0%					
Cheniere Corpus Christi Holdings LLC			2020-58A, 1.79% (3 Month USD		
3.52% due 12/31/39 ^{†††}	6,700,000	6,377,221	LIBOR + 1.55%, Rate Floor:		
Puget Energy, Inc.			1.55%) due 01/15/33 ^{4,7}	7,600,000	7,618,731
6.00% due 09/01/21	2,180,000	2,228,044	2020-58A, 2.39% (3 Month USD		
AES Corp.			LIBOR + 2.15%, Rate Floor:		
3.95% due 07/15/30 ⁴	1,760,000	1,876,565	2.15%) due 01/15/33 ^{4,7}	3,750,000	3,780,538
NRG Energy, Inc.			Benefit Street Partners Clo XXII Ltd.		
2.45% due 12/02/27 ⁴	1,750,000	1,735,086	2020-22A, 1.69% (3 Month USD		
Arizona Public Service Co.			LIBOR + 1.55%, Rate Floor:		
3.35% due 05/15/50	1,300,000	1,284,155	1.55%) due 01/20/32 ^{4,7}	8,700,000	8,631,142
Alexander Funding Trust			2020-22A, 2.29% (3 Month USD		
1.84% due 11/15/23 ⁴	950,000	964,497	LIBOR + 2.15%, Rate Floor:		
Black Hills Corp.			2.15%) due 01/20/32 ^{4,7}	1,000,000	1,006,226
2.50% due 06/15/30	940,000	<u>922,825</u>	Palmer Square Loan Funding Ltd.		
Total Utilities		<u>15,388,393</u>	2018-4A, 1.09% (3 Month USD		
Total Corporate Bonds			LIBOR + 0.90%, Rate Floor:		
(Cost \$692,989,508)		<u>705,229,448</u>	0.00%) due 11/15/26 ^{4,7}	2,474,859	2,475,495
ASSET-BACKED SECURITIES^{††} - 25.9%					
COLLATERALIZED LOAN OBLIGATIONS - 16.4%					
Octagon Investment Partners 49 Ltd.			2021-1A, 1.96% (3 Month USD		
2021-5A, 1.76% (3 Month USD			LIBOR + 1.80%, Rate Floor:		
LIBOR + 1.55%, Rate Floor:			1.80%) due 04/20/29 ^{4,7}	2,000,000	2,001,927
1.55%) due 01/15/33 ^{4,7}	8,500,000	8,528,398	2021-1A, 1.41% (3 Month USD		
2021-5A, 2.26% (3 Month USD			LIBOR + 1.25%, Rate Floor:		
LIBOR + 2.05%, Rate Floor:			1.25%) due 04/20/29 ^{4,7}	2,000,000	1,995,754
2.05%) due 01/15/33 ^{4,7}	7,450,000	7,476,471	2018-4A, 1.64% (3 Month USD		
Woodmont Trust			LIBOR + 1.45%, Rate Floor:		
2020-7A, 2.05% (3 Month USD			0.00%) due 11/15/26 ^{4,7}	1,000,000	1,000,874
LIBOR + 1.90%, Rate Floor:			2021-2A, due 05/20/29 ⁴	1,000,000	999,800
1.90%) due 01/15/32 ^{4,7}	12,000,000	11,986,201	2019-3A, 1.03% (3 Month USD		
2020-7A, 2.75% (3 Month USD			LIBOR + 0.85%, Rate Floor:		
LIBOR + 2.60%, Rate Floor:			0.85%) due 08/20/27 ^{4,7}	916,267	916,344
2.60%) due 01/15/32 ^{4,7}	3,750,000	3,736,446	Dryden 36 Senior Loan Fund		
			2020-36A, 2.29% (3 Month USD		
			LIBOR + 2.05%, Rate Floor:		
			2.05%) due 04/15/29 ^{4,7}	8,000,000	8,033,344

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
AMMC CLO XIV Ltd. 2021-14A, 1.62% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{4,7}	8,000,000	\$ 7,990,212			
Madison Park Funding XLVIII Ltd. 2021-48A, 2.14% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{4,7}	4,000,000	3,996,595			
2021-48A, 1.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{4,7}	4,000,000	3,992,739			
KREF Funding V LLC 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{†††,7}	8,000,000	7,939,546			
0.15% due 06/25/26 ^{†††,10}	21,818,182	10,691			
GoldenTree Loan Management US CLO 1 Ltd. 2020-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29 ^{4,7}	3,000,000	2,999,946			
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{4,7}	3,000,000	2,987,995			
2020-1A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/20/29 ^{4,7}	1,000,000	999,894			
ABPCI Direct Lending Fund IX LLC 2020-9A, 2.19% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 ^{4,7}	5,000,000	5,004,296			
2020-9A, 2.84% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/18/31 ^{4,7}	1,000,000	1,004,037			
MidOcean Credit CLO VII 2020-7A, 1.28% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{4,7}	3,000,000	2,996,472			
2020-7A, 1.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{4,7}	2,000,000	1,975,864			
2020-7A, 1.69% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 ^{4,7}	1,000,000	1,000,322			
ABPCI Direct Lending Fund CLO I LLC 2021-1A, 1.79% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{4,7}	5,500,000	5,500,000			
Cerberus Loan Funding XXXII, LP 2021-2A, due 04/22/33 ⁴	5,500,000	5,498,900			
Parliament Funding II Ltd. 2020-1A, 2.67% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{4,7}	4,000,000	4,003,575			
2020-1A, 3.42% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 08/12/30 ^{4,7}	1,000,000	1,000,512			
			Cerberus Loan Funding XXXI, LP 2021-1A, 1.69% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{4,7}	4,500,000	\$ 4,500,000
			BXMT Ltd. 2020-FL2, 1.01% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37 ^{4,7}	4,250,000	4,249,268
			Venture XIV CLO Ltd. 2020-14A, 1.22% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{4,7}	4,250,000	4,244,513
			Golub Capital Partners CLO Ltd. 2018-36A, 1.50% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,7}	4,100,000	4,074,733
			Wellfleet CLO Ltd. 2020-2A, 1.28% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{4,7}	3,250,000	3,250,876
			Whitebox CLO II Ltd. 2020-2A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/24/31 ^{4,7}	2,000,000	2,003,857
			2020-2A, 2.49% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/24/31 ^{4,7}	1,000,000	1,003,886
			NXT Capital CLO LLC 2017-1A, 1.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,7}	1,800,000	1,802,909
			2018-1A, 1.82% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 04/21/27 ^{4,7}	1,000,000	999,961
			Denali Capital CLO XI Ltd. 2018-1A, 1.35% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,7}	2,795,306	2,795,641
			Lake Shore MM CLO III LLC 2020-1A, 2.53% (3 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/29 ^{4,7}	2,750,000	2,752,788
			Diamond CLO Ltd. 2021-1A, 1.65% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 ^{4,7}	1,500,000	1,499,700
			2018-1A, 1.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,7}	1,000,000	997,959
			KREF Ltd. 2018-FL1, 1.21% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 ^{4,7}	2,486,175	2,486,507

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Crown Point CLO III Ltd.					
2017-3A, 1.69% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,7}	2,000,000	\$ 1,999,996			
2017-3A, 1.15% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{4,7}	280,250	280,231			
Ares LVII CLO Ltd.					
2020-57A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/25/31 ^{4,7}	2,000,000	2,011,559			
Marathon CLO V Ltd.					
2017-5A, 1.05% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,7}	1,019,788	1,018,801			
2017-5A, 1.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,7}	1,000,000	990,403			
Apres Static CLO Ltd.					
2020-1A, 1.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{4,7}	2,000,000	2,003,133			
GPMT Ltd.					
2019-FL2, 1.41% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{4,7}	2,000,000	2,002,943			
Magnetite Xxix Ltd.					
2021-29A, 1.75% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{4,7}	2,000,000	2,000,000			
Golub Capital Partners CLO 16 Ltd.					
2017-16A, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{4,7}	2,000,000	1,995,334			
Avery Point VI CLO Ltd.					
2021-6A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 ^{4,7}	2,000,000	1,995,074			
Neuberger Berman Loan Advisers CLO 40 Ltd.					
2021-40A, 1.94% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{4,7}	2,000,000	1,992,012			
TCW CLO Ltd.					
2020-1A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 10/20/31 ^{4,7}	2,000,000	1,990,004			
Fortress Credit Opportunities XI CLO Ltd.					
2018-11A, 1.54% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,7}	2,000,000	1,981,387			
Shackleton CLO Ltd.					
2018-6RA, 1.24% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{4,7}	1,923,917	1,923,100			
Canyon Capital CLO Ltd.					
2018-1A, 1.71% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 ^{4,7}	1,900,000	\$ 1,895,046			
Hunt CRE Ltd.					
2018-FL2, 1.19% (1 Month USD LIBOR + 1.08%, Rate Floor: 1.08%) due 08/15/28 ^{4,7}	1,750,000	1,745,410			
MP CLO VIII Ltd.					
2018-2A, 1.13% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,7}	1,726,265	1,725,716			
Wind River CLO Ltd.					
2017-2A, 1.11% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{4,7}	1,577,627	1,576,246			
Allegro CLO IX Ltd.					
2018-3A, 1.39% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{4,7}	1,500,000	1,504,387			
Canyon CLO Ltd.					
2020-1A, 2.99% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/15/28 ^{4,7}	1,500,000	1,503,957			
OCP CLO Ltd.					
2020-4A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{4,7}	1,500,000	1,476,214			
Newfleet CLO Ltd.					
2018-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{4,7}	1,467,774	1,466,752			
KVK CLO Ltd.					
2018-1A, 1.11% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{4,7}	745,951	745,583			
2017-1A, 1.13% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,7}	713,633	712,953			
Carlyle Global Market Strategies CLO Ltd.					
2018-2A, 0.99% (3 Month USD LIBOR + 0.78%, Rate Floor: 0.00%) due 04/27/27 ^{4,7}	1,285,520	1,284,881			
Voya CLO Ltd.					
2020-1A, 1.30% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 ^{4,7}	1,250,000	1,253,733			
Owl Rock CLO IV Ltd.					
2020-4A, 2.80% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 ^{4,7}	1,250,000	1,253,537			
610 Funding CLO 3 Ltd.					
2018-3A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{4,7}	1,232,130	1,232,110			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FDF II Ltd.			Fortress Credit Opportunities IX CLO Ltd.		
2016-2A, 4.29% due 05/12/31 ⁴	1,000,000	\$ 1,008,464	2017-9A, 1.74% (3 Month USD		
Owl Rock CLO I Ltd.			LIBOR + 1.55%, Rate Floor:		
2019-1A, due 05/20/31 ⁴	1,000,000	1,001,050	0.00%) due 11/15/29 ^{4,7}	636,000	\$ 634,381
Monroe Capital BSL CLO Ltd.			Mountain View CLO Ltd.		
2017-1A, 1.93% (3 Month USD			2018-1A, 1.04% (3 Month USD		
LIBOR + 1.75%, Rate Floor:			LIBOR + 0.80%, Rate Floor:		
0.00%) due 05/22/27 ^{4,7}	1,000,000	1,000,804	0.80%) due 10/15/26 ^{4,7}	514,796	514,320
Apres Static CLO 2 Ltd.			Treman Park CLO Ltd.		
2020-1A, 3.99% (3 Month USD			2015-1A, due 10/20/28 ^{4,8}	500,000	395,720
LIBOR + 3.75%, Rate Floor:			BSPRT Issuer Ltd.		
3.75%) due 04/15/28 ^{4,7}	1,000,000	1,000,023	2018-FL3, 1.16% (1 Month USD		
Owl Rock CLO II Ltd.			LIBOR + 1.05%, Rate Floor:		
2021-2A, 1.74% (3 Month USD			1.05%) due 03/15/28 ^{4,7}	362,177	362,177
LIBOR + 1.55%, Rate Floor:			Avery Point V CLO Ltd.		
1.55%) due 04/20/33 ^{4,7}	1,000,000	999,750	2017-5A, 1.20% (3 Month USD		
THL Credit Lake Shore MM CLO I Ltd.			LIBOR + 0.98%, Rate Floor:		
2019-1A, 1.94% (3 Month USD			0.00%) due 07/17/26 ^{4,7}	184,300	184,309
LIBOR + 1.70%, Rate Floor:			Babson CLO Ltd.		
1.70%) due 04/15/30 ^{4,7}	1,000,000	996,623	2014-1A, due 07/20/25 ^{4,8}	650,000	62,725
Northwoods Capital XII-B Ltd.			Copper River CLO Ltd.		
2018-12BA, 2.03% (3 Month			2007-1A, due 01/20/21 ^{5,8}	700,000	20,622
USD LIBOR + 1.85%, Rate			Monroe Capital CLO Ltd.		
Floor: 1.85%) due 06/15/31 ^{4,7}	1,000,000	989,317	2017-1A, 1.57% (3 Month USD		
NewStar Fairfield Fund CLO Ltd.			LIBOR + 1.35%, Rate Floor:		
2018-2A, 1.49% (3 Month USD			0.00%) due 10/22/26 ^{4,7}	5,204	5,203
LIBOR + 1.27%, Rate Floor:			Total Collateralized Loan Obligations		<u>255,630,643</u>
1.27%) due 04/20/30 ^{4,7}	989,329	979,339	FINANCIAL - 2.7%		
Halcyon Loan Advisors Funding Ltd.			Station Place Securitization Trust		
2017-3A, 1.12% (3 Month USD			2020-16, 1.11% (1 Month USD		
LIBOR + 0.90%, Rate Floor:			LIBOR + 1.00%, Rate Floor:		
0.00%) due 10/18/27 ^{4,7}	935,824	936,032	1.00%) due 12/22/21 ^{†††4,7}	11,500,000	11,500,000
Dryden 37 Senior Loan Fund			2021-3, 1.01% (1 Month USD		
2015-37A, due 01/15/31 ^{4,8}	1,000,000	855,586	LIBOR + 0.90%, Rate Floor:		
Golub Capital Partners CLO 17 Ltd.			0.90%) due 02/16/22 ^{†††4,7}	7,000,000	7,000,000
2017-17A, 1.87% (3 Month USD			2020-12, 1.61% (1 Month USD		
LIBOR + 1.65%, Rate Floor:			LIBOR + 1.50%, Rate Floor:		
0.00%) due 10/25/30 ^{4,7}	750,000	748,661	0.00%) due 06/09/21 ^{†††4,7}	2,250,000	2,250,000
Cerberus Loan Funding XXVI, LP			2021-SP1, 1.86% (1 Month USD		
2019-1A, 1.99% (3 Month USD			LIBOR + 1.75%, Rate Floor:		
LIBOR + 1.75%, Rate Floor:			1.75%) due 08/17/22 ^{†††4,7}	2,000,000	2,000,000
1.75%) due 04/15/31 ^{4,7}	750,000	746,604	2021-WL1, 2.61% (1 Month USD		
TCP Waterman CLO Ltd.			LIBOR + 2.50%, Rate Floor:		
2016-1A, 2.23% (3 Month USD			2.50%) due 01/26/54 ^{4,7}	1,400,000	1,399,562
LIBOR + 2.05%, Rate Floor:			2020-WL1, 2.86% (1 Month USD		
0.00%) due 12/15/28 ^{4,7}	723,210	723,713	LIBOR + 2.75%, Rate Floor:		
NewStar Clarendon Fund CLO LLC			0.00%) due 06/25/51 ^{†††5,7}	1,000,000	1,000,000
2019-1A, 1.52% (3 Month USD			2021-WL1, 1.36% (1 Month USD		
LIBOR + 1.30%, Rate Floor:			LIBOR + 1.25%, Rate Floor:		
0.00%) due 01/25/27 ^{4,7}	705,752	705,255	1.25%) due 01/26/54 ^{4,7}	1,000,000	999,683
LoanCore Issuer Ltd.			2021-WL1, 1.16% (1 Month USD		
2018-CRE1, 1.24% (1 Month			LIBOR + 1.05%, Rate Floor:		
USD LIBOR + 1.13%, Rate			1.05%) due 01/26/54 ^{4,7}	1,000,000	999,682
Floor: 1.13%) due 05/15/28 ^{4,7}	697,188	697,192			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-WL1, 0.96% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 ^{4,7}	1,000,000	\$ 999,681	MACH 1 Cayman Ltd. 2019-1, 3.47% due 10/15/39 ⁴	1,464,393	\$ 1,473,098
Aesf Vi Verdi LP 2.15% due 11/25/24 ^{†††}	EUR 4,998,730	5,859,956	WAVE LLC 2019-1, 3.60% due 09/15/44 ⁴	922,586	922,799
Strategic Partners Fund VIII LP 3.11% due 03/10/25 ^{†††}	3,500,000	3,565,802	AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ⁴	761,682	604,019
Madison Avenue Secured Funding Trust Series 2020-1, 1.73% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 ^{†††,4,7}	3,000,000	3,000,000	Raspro Trust 2005-1A, 1.15% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,7}	373,311	370,385
Nassau LLC 2019-1, 3.98% due 08/15/34 ⁴	1,017,433	1,030,915	Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48 ⁵	416,439	333,151
Total Financial		<u>41,605,281</u>	Total Transport-Aircraft		<u>25,771,349</u>
WHOLE BUSINESS - 1.8%			NET LEASE - 1.0%		
Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ⁴	6,790,000	7,309,978	Capital Automotive REIT 2020-1A, 3.81% due 02/15/50 ⁴	2,247,656	2,267,692
2017-1A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{4,7}	970,000	969,942	2020-1A, 3.48% due 02/15/50 ⁴	1,248,698	1,276,712
Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ⁴	6,716,250	6,847,821	Capital Automotive LLC 2017-1A, 3.87% due 04/15/47 ⁴	2,751,066	2,755,579
ServiceMaster Funding LLC 2020-1, 2.84% due 01/30/51 ⁴	4,000,000	4,085,080	Store Master Funding I-VII 2016-1A, 3.96% due 10/20/46 ⁴	2,658,219	2,720,938
Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ⁴	3,609,375	3,911,119	Oak Street Investment Grade Net Lease Fund Series 2020-1A, 2.26% due 11/20/50 ⁴	2,500,000	2,458,120
SERVPRO Master Issuer LLC 2021-1A, 2.39% due 04/25/51 ⁴	2,000,000	1,981,812	CF Hippolyta LLC 2020-1, 2.60% due 07/15/60 ⁴	875,165	871,657
Wendy's Funding LLC 2019-1A, 3.78% due 06/15/49 ⁴	1,401,780	1,483,518	2020-1, 2.28% due 07/15/60 ⁴	715,784	727,570
2015-1A, 4.50% due 06/15/45 ⁴	425,250	428,065	STORE Master Funding LLC 2014-1A, 5.00% due 04/20/44 ⁴	1,448,750	1,504,882
Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.72% due 06/07/49 ⁴	995,000	1,046,700	Total Net Lease		<u>14,583,150</u>
Total Whole Business		<u>28,064,035</u>	COLLATERALIZED DEBT OBLIGATIONS - 0.8%		
TRANSPORT-AIRCRAFT - 1.7%			Anchorage Credit Funding 4 Ltd. 2021-4A, 2.72% due 04/27/39 ⁴	7,250,000	7,195,820
Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ⁴	5,436,817	5,520,545	2021-4A, 3.12% due 04/27/39 ⁴	2,000,000	1,982,243
AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁴	3,652,235	3,681,698	Anchorage Credit Funding 3 Ltd. 2021-3A, 2.87% due 01/28/39 ⁴	3,750,000	3,728,264
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁴	1,288,007	1,290,599	Putnam Structured Product Funding Ltd. 2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{5,7}	38,986	38,799
2017-1, 3.97% due 07/15/42	1,263,495	1,264,305	Total Collateralized Debt Obligations		<u>12,945,126</u>
AASET Trust 2020-1A, 3.35% due 01/16/40 ⁴	1,886,374	1,883,075	TRANSPORT-CONTAINER - 0.7%		
2017-1A, 3.97% due 05/16/42 ⁴	375,275	375,996	Textainer Marine Containers VII Ltd. 2020-1A, 2.73% due 08/21/45 ⁴	4,367,320	4,443,779
Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 ⁴	1,749,160	1,762,929	CLI Funding VI LLC 2020-3A, 2.07% due 10/18/45 ⁴	1,888,333	1,888,429
2017-1, 4.58% due 02/15/42 ⁴	477,343	481,974	2020-1A, 2.08% due 09/18/45 ⁴	1,880,000	1,873,765
Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁴	2,086,587	2,070,100	CAL Funding IV Ltd. 2020-1A, 2.22% due 09/25/45 ⁴	1,915,000	1,917,784
MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁴	1,939,000	1,957,227	Textainer Marine Containers VIII Ltd. 2020-2A, 2.10% due 09/20/45 ⁴	953,212	955,042
Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁴	1,788,509	1,779,449	Total Transport-Container		<u>11,078,799</u>

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
INFRASTRUCTURE - 0.6%					
SBA Tower Trust			4.07% due 05/01/49	780,241	\$ 846,388
2.33% due 01/15/28 ⁴	9,250,000	\$ 9,395,041	4.37% due 10/01/48	727,089	816,160
Vantage Data Centers LLC			4.25% due 05/01/48	643,429	671,133
2020-2A, 1.99% due 09/15/45 ⁴	400,000	392,867	3.94% due 10/01/36	337,678	377,971
Total Infrastructure		<u>9,787,908</u>	Freddie Mac Seasoned Credit		
INSURANCE - 0.1%			Risk Transfer Trust		
JGWPT XXV LLC			2020-3, 2.00% due 05/25/60	4,651,789	4,650,143
2012-1A, 4.21% due 02/16/65 ⁴	1,356,804	1,508,159	2020-2, 2.00% due 11/25/59	1,793,296	1,793,881
Chesterfield Financial Holdings LLC			Fannie Mae-Aces		
2014-1A, 4.50% due 12/15/34 ⁴	297,000	304,602	2020-M23, 1.50% (WAC) due 03/25/35 ^{7,10}	25,939,270	3,354,910
Total Insurance		<u>1,812,761</u>	Freddie Mac		
DIVERSIFIED PAYMENT RIGHTS - 0.1%			#WA2518, 1.98% due 05/01/50	1,393,522	1,265,436
Bib Merchant Voucher Receivables Ltd.			2018-4762, 4.00% due 01/15/46	1,000,000	1,037,952
4.18% due 04/07/28 ^{†††}	1,000,000	1,068,903	Total Government Agency		<u>89,864,114</u>
Total Asset-Backed Securities		<u>402,347,955</u>	COMMERCIAL MORTGAGE BACKED SECURITIES - 2.6%		
(Cost \$400,898,773)			GS Mortgage Securities Trust		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 11.6%			2020-GSA2, 2.34% due 12/12/53	8,000,000	7,619,210
GOVERNMENT AGENCY - 5.8%			2020-GC45, 0.67% (WAC) due 02/13/53 ^{7,10}	18,973,518	912,746
Fannie Mae			2019-GC42, 0.81% (WAC) due 09/01/52 ^{7,10}	14,944,012	837,220
2.81% due 05/01/51	8,250,000	8,363,175	DBGS Mortgage Trust		
2.17% due 03/01/51	8,347,000	7,682,268	2018-C1, 4.64% (WAC) due 10/15/51 ⁷	7,000,000	7,927,375
2.24% due 01/01/51	5,979,905	5,582,277	CD Mortgage Trust		
2.00% due 09/01/50	5,102,534	4,729,887	2017-CD4, 3.95% (WAC) due 05/10/50 ⁷	4,750,000	5,125,849
2.43% due 01/01/30	4,500,000	4,688,756	2016-CD1, 1.41% (WAC) due 08/10/49 ^{7,10}	2,291,324	136,001
2.36% due 08/01/50	4,500,000	4,272,775	KKR Industrial Portfolio Trust		
2.20% due 11/01/27	2,586,467	2,683,639	2021-KDIP, 1.36% (1 Month USD		
4.17% due 02/01/49	2,000,000	2,233,415	LIBOR + 1.25%, Rate Floor:		
3.09% due 10/01/29	2,000,000	2,168,019	1.25%) due 12/15/37 ^{4,7}	4,600,000	4,599,999
2.46% due 01/01/30	2,000,000	2,097,596	GB Trust		
2.30% due 11/01/29	2,000,000	2,070,798	2020-FLIX, 1.71% (1 Month USD		
2.81% due 09/01/39	2,000,000	2,018,486	LIBOR + 1.60%, Rate Floor:		
2.32% due 02/01/51	2,096,623	1,979,356	1.60%) due 08/15/37 ^{4,7}	2,000,000	2,005,078
2.40% due 03/01/40	2,000,000	1,954,792	Life Mortgage Trust		
2.11% due 10/01/50	1,885,546	1,745,134	2021-BMR, 1.51% (1 Month USD		
2.27% due 02/01/51	1,747,159	1,637,939	LIBOR + 1.40%, Rate Floor:		
2.39% due 02/01/51	1,454,635	1,416,518	1.40%) due 03/15/38 ^{4,7}	2,000,000	2,003,199
due 12/25/43 ⁹	1,392,706	1,241,038	GS Mortgage Securities Corporation Trust		
1.88% due 01/01/36	1,310,000	1,237,946	2020-UPTN, 3.25% (WAC) due 02/10/37 ^{4,7}	1,000,000	977,478
3.74% due 02/01/30	1,000,000	1,125,433	2020-DUNE, 1.46% (1 Month		
4.24% due 08/01/48	1,000,000	1,113,870	USD LIBOR + 1.35%, Rate		
3.83% due 05/01/49	1,000,000	1,107,860	Floor: 1.35%) due 12/15/36 ^{4,7}	1,000,000	974,520
4.27% due 12/01/33	966,253	1,079,317	BENCHMARK Mortgage Trust		
3.46% due 08/01/49	975,151	1,045,687	2019-B14, 0.79% (WAC) due 12/15/62 ^{7,10}	19,901,961	945,128
3.61% due 04/01/39	1,000,000	1,041,270	2018-B6, 0.44% (WAC) due 10/10/51 ^{7,10}	31,216,284	700,668
3.11% due 04/01/30	947,473	1,028,227	COMM Mortgage Trust		
2.79% due 01/01/32	981,539	1,028,007	2015-CR24, 0.76% (WAC) due 08/10/48 ^{7,10}	44,472,676	1,242,807
2.99% due 01/01/40	1,000,000	1,021,211	2015-CR26, 0.93% (WAC) due 10/10/48 ^{7,10}	9,079,547	311,318
2.69% due 10/01/34	973,690	995,044	Citigroup Commercial Mortgage Trust		
2.68% due 04/01/50	982,798	979,557	2019-GC43, 0.63% (WAC) due 11/10/52 ^{7,10}	19,956,777	878,525
1.68% due 09/01/37	978,019	951,215	2016-GC37, 1.70% (WAC) due 04/10/49 ^{7,10}	3,377,132	231,747
1.83% due 08/01/40	980,556	918,104	2016-C2, 1.74% (WAC) due 08/10/49 ^{7,10}	2,399,325	172,092
2.10% due 07/01/50	987,578	914,284	2016-P5, 1.50% (WAC) due 10/10/49 ^{7,10}	1,906,852	105,163
1.76% due 08/01/40	1,000,000	897,240	CSAIL Commercial Mortgage Trust		
			2019-C15, 1.05% (WAC) due 03/15/52 ^{7,10}	12,437,592	775,956

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SG Commercial Mortgage Securities Trust 2016-C5, 1.95% (WAC) due 10/10/48 ^{7,10}	9,481,671	\$ 620,787			
UBS Commercial Mortgage Trust 2017-C2, 1.06% (WAC) due 08/15/50 ^{7,10}	10,382,016	520,975			
JPMDB Commercial Mortgage Securities Trust 2016-C2, 1.57% (WAC) due 06/15/49 ^{7,10}	7,566,095	421,366			
Morgan Stanley Capital I Trust 2016-UB11, 1.51% (WAC) due 08/15/49 ^{7,10}	6,849,681	391,955			
Wells Fargo Commercial Mortgage Trust 2016-NX55, 1.44% (WAC) due 01/15/59 ^{7,10}	3,822,963	211,417			
2016-C37, 0.93% (WAC) due 12/15/49 ^{7,10}	3,603,502	106,460			
CFCRE Commercial Mortgage Trust 2016-C3, 0.99% (WAC) due 01/10/48 ^{7,10}	5,653,383	230,734			
Total Commercial Mortgage Backed Securities		<u>40,985,773</u>			
RESIDENTIAL MORTGAGE BACKED SECURITIES - 2.1%					
Mill City Mortgage Loan Trust 2021-NMR1, 2.50% (WAC) due 11/25/60 ^{4,7}	4,800,000	4,679,482			
Verus Securitization Trust 2019-4, 2.85% due 11/25/59 ^{4,11}	1,540,170	1,565,888			
2020-1, 2.42% due 01/25/60 ^{4,11}	1,537,230	1,553,633			
2019-4, 2.64% due 11/25/59 ^{4,11}	1,199,274	1,220,547			
BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{4,7}	1,299,039	1,313,802			
2019-NQM2, 2.75% (WAC) due 11/25/59 ^{4,7}	1,150,277	1,186,223			
2021-HE1, 1.52% (30 Day Average U.S. Secured Overnight Financing Rate + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{4,7}	1,000,000	997,528			
Starwood Mortgage Residential Trust 2020-1, 2.41% (WAC) due 02/25/50 ^{4,7}	924,890	939,962			
2020-1, 2.56% (WAC) due 02/25/50 ^{4,7}	924,890	935,037			
2020-1, 2.28% (WAC) due 02/25/50 ^{4,7}	626,520	638,049			
2019-1, 2.94% (WAC) due 06/25/49 ^{4,7}	72,218	72,642			
CSMC Trust 2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,7}	1,699,039	1,801,548			
2020-NQM1, 1.72% due 05/25/65 ^{4,11}	781,050	781,498			
New Residential Mortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/58 ^{4,7}	1,074,981	1,121,975			
2019-6A, 3.50% (WAC) due 09/25/59 ^{4,7}	769,776	811,291			
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,7}	535,257	571,353			
Homeward Opportunities Fund I Trust 2019-3, 2.68% (WAC) due 11/25/59 ^{4,7}	944,447	955,953			
2019-2, 2.70% (WAC) due 09/25/59 ^{4,7}	591,837	595,281			
Residential Mortgage Loan Trust 2020-1, 2.38% (WAC) due 02/25/24 ^{4,7}	726,109	734,635			
2020-1, 2.68% (WAC) due 02/25/24 ^{4,7}	726,109	731,593			
Angel Oak Mortgage Trust 2020-1, 2.77% (WAC) due 12/25/59 ^{4,7}	1,348,353	1,360,989			
SPS Servicer Advance Receivables Trust 2020-T2, 1.83% due 11/15/55 ⁴	1,250,000	1,226,036			
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ¹⁰	7,671,735	1,213,513			
SG Residential Mortgage Trust 2019-3, 2.70% (WAC) due 09/25/59 ^{4,7}	997,053	1,011,272			
			Securitized Asset Backed Receivables LLC Trust 2006-HE2, 0.41% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁷	1,628,219	\$ 912,163
			Citigroup Mortgage Loan Trust 2019-IMC1, 2.72% (WAC) due 07/25/49 ^{4,7}	739,573	753,118
			GS Mortgage-Backed Securities Trust 2020-NQM1, 1.79% (WAC) due 09/27/60 ^{4,7}	691,170	696,346
			MFRA Trust 2021-INV1, 2.29% (WAC) due 01/25/56 ^{4,7}	700,000	676,406
			RALI Series Trust 2006-QO2, 0.55% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁷	1,641,676	503,156
			Nationstar HECM Loan Trust 2019-2A, 2.27% (WAC) due 11/25/29 ^{4,7}	500,635	501,548
			Deephaven Residential Mortgage Trust 2019-3A, 2.96% (WAC) due 07/25/59 ^{4,7}	416,988	419,980
			Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 1.10% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	326,419	280,394
			MASTR Adjustable Rate Mortgages Trust 2003-5, 2.17% (WAC) due 11/25/33 ⁷	268,735	254,654
			UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	79,504	81,058
			Total Residential Mortgage Backed Securities		<u>33,098,553</u>
MILITARY HOUSING - 1.1%					
			Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 3.48% (WAC) due 11/25/55 ^{4,7}	7,105,700	7,969,681
			2015-R1, 4.11% (WAC) due 11/25/52 ^{4,7}	2,933,486	3,224,010
			2015-R1, 0.52% (WAC) due 11/25/55 ^{4,7,10}	10,399,733	679,705
			Capmark Military Housing Trust 2006-RILY, 6.15% due 07/10/51 ⁴	2,306,417	2,345,065
			2007-ROBS, 6.06% due 10/10/52 ⁴	463,942	483,031
			2007-AETC, 5.75% due 02/10/52 ⁴	273,850	281,915
			GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ⁴	1,459,217	1,609,281
			Total Military Housing		<u>16,592,688</u>
			Total Collateralized Mortgage Obligations (Cost \$184,537,753)		<u>180,541,128</u>
U.S. GOVERNMENT SECURITIES^{††} - 5.2%					
			U.S. Treasury Notes 1.13% due 02/15/31 ¹²	73,097,000	69,008,137
			U.S. Treasury Strips due 02/15/50 ^{9,13}	23,802,000	11,619,286
			Total U.S. Government Securities (Cost \$84,837,817)		<u>80,627,423</u>

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FEDERAL AGENCY BONDS^{††} - 3.2%					
Fannie Mae Principal Strips					
due 07/15/37 ^{9,13}	13,000,000	\$ 8,682,700			
due 08/06/38 ¹³	250,000	161,266			
Freddie Mac Principal Strips					
due 07/15/32 ¹³	10,550,000	8,300,350			
Federal Farm Credit Bank					
3.51% due 06/11/40	3,300,000	3,814,724			
2.43% due 01/29/37	3,000,000	3,058,146			
2.70% due 01/30/45	1,053,000	1,045,044			
2.88% due 10/01/40	350,000	370,533			
Tennessee Valley Authority Principal Strips					
due 06/15/38 ^{9,13}	9,400,000	5,842,344			
due 01/15/48 ^{9,13}	9,700,000	4,251,093			
due 01/15/38 ¹³	4,000,000	2,531,616			
due 06/15/35 ^{9,13}	1,583,000	1,125,868			
due 12/15/42 ^{9,13}	1,600,000	839,549			
United States International Development Finance Corp.					
1.63% due 11/20/37	4,000,000	3,842,682			
Tennessee Valley Authority					
4.25% due 09/15/65	1,300,000	1,677,038			
5.38% due 04/01/56	600,000	906,907			
Freddie Mac					
due 01/02/34 ¹³	1,850,000	1,386,244			
due 09/15/36 ¹³	300,000	204,863			
due 01/15/28 ¹³	150,000	135,202			
U.S. International Development Finance Corp.					
due 01/17/26 ¹³	800,000	854,548			
1.79% due 10/15/29	588,138	618,515			
Total Federal Agency Bonds					
(Cost \$48,126,543)		<u>49,649,232</u>			
SENIOR FLOATING RATE INTERESTS^{††,7} - 2.9%					
CONSUMER, CYCLICAL - 1.0%					
Murphy Oil USA, Inc.					
2.25% (1 Month USD LIBOR + 1.75%, Rate Floor: 2.25%) due 01/31/28 ^{††}	8,000,000	8,030,000			
CHG Healthcare Services, Inc.					
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	3,022,214	3,010,337			
Samsonite IP Holdings SARL					
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	2,431,625	2,446,823			
BGIS (BIFM CA Buyer, Inc.)					
3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	2,129,587	<u>2,113,615</u>			
Total Consumer, Cyclical		<u>15,600,775</u>			
TECHNOLOGY - 0.4%					
Ascend Learning LLC					
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	3,681,500	3,679,217			
Valkyr Purchaser, LLC					
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	1,600,000	1,599,328			
RP Crown Parent LLC (Blue Yonder)					
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/02/26	796,000	\$ 795,252			
Cologix Holdings, Inc.					
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24	150,000	<u>149,652</u>			
Total Technology					<u>6,223,449</u>
INDUSTRIAL - 0.4%					
Mileage Plus Holdings LLC					
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	1,950,000	2,069,750			
Berry Global, Inc.					
due 07/01/26	1,600,000	1,585,744			
Pelican Products, Inc.					
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	1,047,315	1,034,883			
Service Logic Acquisition, Inc.					
4.75% (2 Month USD LIBOR + 4.00% and 3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	682,537	681,684			
Diversitech Holdings, Inc.					
4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/03/24 ^{††}	497,810	496,255			
Berlin Packaging LLC					
3.12% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	297,325	<u>291,643</u>			
Total Industrial					<u>6,159,959</u>
CONSUMER, NON-CYCLICAL - 0.4%					
Packaging Coordinators Midco, Inc.					
4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,250,000	2,247,187			
Southern Veterinary Partners LLC					
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,314,886	1,318,174			
HAH Group Holding Co. LLC					
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	1,020,000	1,022,550			
Dole Food Company, Inc.					
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/05/24	661,409	660,768			
Elanco Animal Health, Inc.					
1.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	388,360	382,950			
Callaway Golf Company					
4.61% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	198,919	<u>199,665</u>			
Total Consumer, Non-cyclical					<u>5,831,294</u>
FINANCIAL - 0.2%					
Jefferies Finance LLC					
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/30/27 ^{††}	1,393,000	1,380,811			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Nexus Buyer LLC 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	897,733	\$ 892,688			
Cross Financial Corp. 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 09/15/27	798,000	800,498			
Alliant Holdings Intermediate LLC 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	496,173	<u>489,678</u>			
Total Financial		<u>3,563,675</u>			
BASIC MATERIALS - 0.2%					
W.R. Grace & Co.-Conn due 03/30/28	3,500,000	<u>3,473,750</u>			
UTILITIES - 0.2%					
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	3,084,461	<u>3,093,468</u>			
ENERGY - 0.1%					
Venture Global Calcasieu Pass LLC 2.48% (1 Month USD LIBOR + 2.38% and 3 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	1,122,784	<u>1,061,031</u>			
COMMUNICATIONS - 0.0%					
Radiate Holdco, LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	149,625	<u>149,472</u>			
Total Senior Floating Rate Interests (Cost: \$44,587,368)		<u>45,156,873</u>			
MUNICIPAL BONDS^{††} - 1.9%					
CALIFORNIA - 0.7%					
State of California General Obligation Unlimited 7.55% due 04/01/39	700,000	1,130,815			
7.35% due 11/01/39	650,000	997,926			
Newport Mesa Unified School District General Obligation Unlimited due 08/01/44 ¹³	2,000,000	900,634			
due 08/01/41 ¹³	1,540,000	791,204			
due 08/01/46 ¹³	750,000	310,080			
California Statewide Communities Development Authority Revenue Bonds 2.68% due 02/01/39	1,200,000	1,124,831			
Santa Monica Community College District General Obligation Unlimited 2.70% due 08/01/40	1,100,000	1,073,664			
San Dieguito Union High School District General Obligation Unlimited 2.68% due 08/01/36	1,000,000	1,017,559			
William S Hart Union High School District General Obligation Unlimited 2.36% due 08/01/37	1,000,000	969,329			
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/39 ¹³	1,410,000	\$ 760,423			
Hillsborough City School District General Obligation Unlimited due 09/01/36 ¹³	1,000,000	625,710			
Cypress School District General Obligation Unlimited due 08/01/48 ¹³	1,000,000	387,472			
Hanford Joint Union High School District General Obligation Unlimited due 08/01/39 ¹³	500,000	<u>255,772</u>			
Total California		<u>10,345,419</u>			
TEXAS - 0.6%					
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.29% due 09/01/40	2,100,000	2,107,832			
2.78% due 09/01/34	700,000	694,416			
2.69% due 09/01/33	500,000	496,632			
2.57% due 09/01/32	475,000	471,155			
2.41% due 09/01/31	450,000	444,403			
2.08% due 09/01/28	300,000	298,681			
City of Dallas Texas Waterworks & Sewer System Revenue Revenue Bonds 2.77% due 10/01/40	2,300,000	2,306,457			
Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,500,000	1,510,554			
North Texas Tollway Authority Revenue Bonds 3.03% due 01/01/40	1,000,000	983,499			
Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,000,000	<u>950,259</u>			
Total Texas		<u>10,263,888</u>			
NEW YORK - 0.2%					
Westchester County Local Development Corp. Revenue Bonds 3.85% due 11/01/50	2,700,000	2,765,150			
New York Power Authority Revenue Bonds 2.82% due 11/15/39	1,000,000	<u>969,500</u>			
Total New York		<u>3,734,650</u>			
IDAHO - 0.1%					
Boise State University Revenue Bonds 3.06% due 04/01/40	1,150,000	<u>1,092,738</u>			
MISSISSIPPI - 0.1%					
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	1,000,000	<u>934,855</u>			
OHIO - 0.1%					
County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	1,000,000	<u>921,164</u>			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

CORE BOND FUND

	FACE AMOUNT	VALUE		NOTIONAL VALUE	VALUE
ALABAMA - 0.1%					
Auburn University Revenue Bonds 2.68% due 06/01/50	1,000,000	\$ 916,939			
ILLINOIS - 0.0%					
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	500,000	591,863			
Cook County School District No. 155 Calumet City General Obligation Unlimited 5.30% due 12/01/22	5,000	5,361			
Total Illinois		597,224			
Total Municipal Bonds (Cost \$28,845,541)		28,806,877			
SENIOR FIXED RATE INTERESTS^{††} - 0.2%					
INDUSTRIAL - 0.2%					
CTL Logistics 2.65% due 10/10/42 ^{†††}	3,642,781	3,379,857			
Total Senior Fixed Rate Interests (Cost \$3,642,781)		3,379,857			
U.S. TREASURY BILLS^{††} - 0.1%					
U.S. Treasury Bills 0.04% due 05/27/21 ¹⁴	1,000,000	999,977			
Total U.S. Treasury Bills (Cost \$999,938)		999,977			
FOREIGN GOVERNMENT DEBT^{††} - 0.0%					
Bermuda Government International Bond 3.38% due 08/20/50	500,000	483,600			
Total Foreign Government Debt (Cost \$498,612)		483,600			

OTC OPTIONS PURCHASED^{††} - 0.4%

Call options on:					
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40			\$ 455,200,000	\$ 4,224,256	
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61			120,600,000	890,028	
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40			55,700,000	516,896	
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61			47,400,000	349,812	
Total OTC Options Purchased (Cost \$1,600,463)				5,980,992	
Total Investments - 105.3% (Cost \$1,622,903,062)					\$1,638,528,821
Other Assets & Liabilities, net - (5.3%)					(82,693,934)
Total Net Assets - 100.0%					\$1,555,834,887

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	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/25/50	\$ 10,000,000	\$ 2,792,085	\$ 465	\$ 2,791,620
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/20/50	8,200,000	2,275,931	434	2,275,497
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.82%	Annually	04/01/26	50,000,000	(105,681)	525	(106,206)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.52%	Annually	10/02/30	3,000,000	(280,539)	308	(280,847)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.71%	Annually	11/18/30	20,000,000	(1,567,707)	443	(1,568,150)
							<u>\$ 3,114,089</u>	<u>\$ 2,175</u>	<u>\$ 3,111,914</u>	

CORE BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2021	Unrealized Appreciation
Bank of America, N.A.	4,989,000	EUR	06/30/21	\$ 5,892,019	\$ 5,861,064	\$ 30,955
Barclays Bank plc	1,077,000	EUR	04/16/21	1,291,738	1,263,189	28,549
						<u>\$ 59,504</u>

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

¹ Rate indicated is the 7-day yield as of March 31, 2021.

² Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

³ Perpetual maturity.

⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$666,550,876 (cost \$665,684,768), or 42.8% of total net assets.

⁵ 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 \$2,456,270 (cost \$2,494,866), or 0.2% of total net assets.

⁶ All or a portion of this security is pledged as interest rate swap collateral at March 31, 2021.

⁷ Variable rate security. Rate indicated is the rate effective at March 31, 2021. 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.

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ Security is a principal-only strip.

¹⁰ Security is an interest-only strip.

¹¹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2021.

¹² All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2021, the total market value of segregated or earmarked securities was \$69,008,137.

¹³ Zero coupon rate security.

¹⁴ Rate indicated is the effective yield at the time of purchase.

BofA — Bank of America

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon