

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 1.2%</b>		
<b>Diversified - 0.9%</b>		
Pershing Square Tontine Holdings, Ltd. — Class A <sup>*,11</sup>	622,890	\$ 14,176,976
<b>Financial - 0.3%</b>		
KKR Acquisition Holdings I Corp. — Class A <sup>*,11</sup>	299,316	2,939,283
RXR Acquisition Corp. — Class A <sup>*,11</sup>	60,692	589,319
MSD Acquisition Corp. — Class A <sup>*,11</sup>	46,697	459,966
TPG Pace Beneficial II Corp. <sup>*,11</sup>	36,814	371,085
Soaring Eagle Acquisition Corp. — Class A <sup>*,11</sup>	32,556	324,258
TPG Pace Solutions Corp. <sup>*,11</sup>	27,028	269,199
Colicity, Inc. — Class A <sup>*,11</sup>	12,785	124,654
Colicity, Inc. <sup>*,11</sup>	2,646	26,645
RXR Acquisition Corp. <sup>*,11</sup>	2,589	25,786
<b>Total Financial</b>		<b>5,130,195</b>
<b>Communications - 0.0%</b>		
Figs, Inc. — Class A <sup>*</sup>	12,590	630,759
<b>Industrial - 0.0%</b>		
Constar International Holdings LLC <sup>*,†††</sup>	68	—
<b>Total Common Stocks</b> (Cost \$17,450,161)		<b>19,937,930</b>
<b>PREFERRED STOCKS<sup>††</sup> - 3.6%</b>		
<b>Financial - 3.6%</b>		
First Republic Bank, 4.25%	372,000	9,943,560
W R Berkley Corp., 4.13% due 03/30/61	300,000	8,028,000
Wells Fargo & Co., 4.38%	210,000	5,331,900
Globe Life, Inc., 4.25% due 06/15/61	160,000	4,177,600
Bank of America Corp., 4.13%	148,000	3,871,680
PartnerRe Ltd., 4.88%	140,000	3,871,000
Wells Fargo & Co., 4.70%	148,000	3,870,200
Public Storage, 4.63%	118,400	3,260,736
Bank of America Corp., 4.38%	106,000	2,777,200
Arch Capital Group Ltd., 4.55%*	102,000	2,632,620
American Financial Group, Inc., 4.50% due 09/15/60	86,800	2,405,228
JPMorgan Chase & Co., 4.63%*	76,000	2,023,880
First Republic Bank, 4.13%	53,200	1,364,580
CNO Financial Group, Inc., 5.13% due 11/25/60	48,000	1,293,600
Assurant, Inc., 5.25% due 01/15/61	38,000	1,027,520
Public Storage, 4.13%	30,400	791,920
W R Berkley Corp., 4.25% due 09/30/60	25,600	682,752
<b>Total Financial</b>		<b>57,353,976</b>
<b>Industrial - 0.0%</b>		
Constar International Holdings LLC <sup>*,†††</sup>	7	—
<b>Total Preferred Stocks</b> (Cost \$54,060,000)		<b>57,353,976</b>
<b>WARRANTS<sup>†</sup> - 0.0%</b>		
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25 <sup>*,11</sup>	69,210	436,023
KKR Acquisition Holdings I Corp. - Class A Expiring 12/31/27 <sup>*,11</sup>	74,828	88,297
Soaring Eagle Acquisition Corp. - Class A Expiring 12/31/27 <sup>*,11</sup>	6,510	21,483
RXR Acquisition Corp. Expiring 03/08/26 <sup>*,11</sup>	12,137	12,501
MSD Acquisition Corp. Expiring 05/13/23 <sup>*,11</sup>	9,339	12,141
Colicity, Inc. Expiring 12/31/27 <sup>*,11</sup>	2,556	3,936
<b>Total Warrants</b> (Cost \$493,376)		<b>574,381</b>
<b>CLOSED-END FUNDS<sup>†</sup> - 0.2%</b>		
BlackRock MuniHoldings California Quality Fund, Inc.	116,849	1,861,405
BlackRock MuniYield California Quality Fund, Inc.	100,364	1,580,733
<b>Total Closed-End Funds</b> (Cost \$3,213,468)		<b>3,442,138</b>
	<b>Face</b>	
<b>CORPORATE BONDS<sup>††</sup> - 45.9%</b>		
<b>Financial - 21.3%</b>		
JPMorgan Chase & Co. 3.11% due 04/22/41 <sup>1</sup>	3,530,000	3,665,594
3.65% <sup>1,2</sup>	2,350,000	2,353,290
2.52% due 04/22/31 <sup>1</sup>	2,210,000	2,275,701
2.96% due 05/13/31 <sup>1</sup>	1,870,000	1,966,458
4.49% due 03/24/31 <sup>1</sup>	1,600,000	1,896,732
Wells Fargo & Co. 3.07% due 04/30/41 <sup>1</sup>	8,550,000	8,751,393
3.90% <sup>1,2</sup>	3,250,000	3,364,725
American International Group, Inc. 3.40% due 06/30/30	5,120,000	5,620,384
4.38% due 06/30/50	4,280,000	5,206,786
Charles Schwab Corp. 4.00% <sup>1,2</sup>	8,000,000	8,184,000
5.38% <sup>1,2</sup>	1,816,000	2,007,225
Bank of America Corp. 2.59% due 04/29/31 <sup>1</sup>	6,900,000	7,121,374
2.68% due 06/19/41 <sup>1</sup>	2,650,000	2,574,299
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3</sup>	7,410,000	8,310,107
BPCE S.A. 2.28% due 01/20/32 <sup>1,3</sup>	8,200,000	8,053,046
Teachers Insurance & Annuity Association of America 3.30% due 05/15/50 <sup>3</sup>	7,750,000	8,000,774
Nippon Life Insurance Co. 2.75% due 01/21/51 <sup>1,3</sup>	8,150,000	7,987,000

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	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 45.9% (continued)</b>		
<b>Financial - 21.3% (continued)</b>		
Macquarie Bank Ltd. 3.62% due 06/03/30 <sup>3</sup>	7,470,000	\$ 7,906,487
Five Corners Funding Trust II 2.85% due 05/15/30 <sup>3</sup>	6,540,000	6,894,900
Wilton RE Ltd. 6.00% <sup>†††,1,2,3</sup>	6,350,000	6,874,446
Citizens Financial Group, Inc. 3.25% due 04/30/30	6,298,000	6,830,552
Reliance Standard Life Global Funding II 2.75% due 05/07/25 <sup>3</sup>	6,170,000	6,493,546
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	3,600,000	3,878,928
5.30% due 01/15/29	1,900,000	2,213,500
Markel Corp. 6.00% <sup>1,2</sup>	5,210,000	5,822,175
Reinsurance Group of America, Inc. 3.15% due 06/15/30	5,350,000	5,726,950
American Equity Investment Life Holding Co. 5.00% due 06/15/27	5,036,000	5,700,317
GA Global Funding Trust 1.63% due 01/15/26 <sup>3</sup>	5,450,000	5,519,519
Lincoln National Corp. 3.40% due 01/15/31	3,170,000	3,465,397
4.38% due 06/15/50	1,580,000	1,906,547
Fidelity National Financial, Inc. 3.40% due 06/15/30	3,630,000	3,911,590
2.45% due 03/15/31	1,210,000	1,206,234
Citigroup, Inc. 2.57% due 06/03/31 <sup>1</sup>	4,690,000	4,826,612
Intercontinental Exchange, Inc. 3.00% due 06/15/50	2,430,000	2,389,609
2.65% due 09/15/40	2,400,000	2,302,147
Pershing Square Holdings, Ltd. 3.25% due 11/15/30 <sup>3</sup>	4,500,000	4,585,639
Fairfax Financial Holdings Ltd. 3.38% due 03/03/31 <sup>3</sup>	4,300,000	4,486,135
Iron Mountain, Inc. 5.25% due 07/15/30 <sup>3</sup>	2,350,000	2,487,663
5.63% due 07/15/32 <sup>3</sup>	1,000,000	1,070,320
4.50% due 02/15/31 <sup>3</sup>	850,000	860,625
BlackRock, Inc. 1.90% due 01/28/31	4,400,000	4,407,754
Old Republic International Corp. 3.85% due 06/11/51	4,020,000	4,272,385
PartnerRe Finance B LLC 4.50% due 10/01/50 <sup>1</sup>	4,040,000	4,221,800
Standard Chartered plc 4.64% due 04/01/31 <sup>1,3</sup>	3,550,000	4,155,681
Crown Castle International Corp. 2.90% due 04/01/41	2,800,000	2,726,281
3.30% due 07/01/30	1,149,000	1,231,839
Host Hotels & Resorts, LP 3.50% due 09/15/30	3,685,000	3,870,952
National Australia Bank Ltd. 2.99% due 05/21/31 <sup>3</sup>	2,350,000	2,388,692
2.33% due 08/21/30 <sup>3</sup>	1,500,000	1,457,447
Ares Finance Company II LLC 3.25% due 06/15/30 <sup>3</sup>	3,660,000	3,783,932
Aflac, Inc. 3.60% due 04/01/30	3,350,000	3,777,510
OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 <sup>3</sup>	3,620,000	3,756,200
MetLife, Inc. 3.85% <sup>1,2</sup>	3,520,000	3,690,931
KKR Group Finance Company VI LLC 3.75% due 07/01/29 <sup>3</sup>	3,230,000	3,609,149
First American Financial Corp. 4.00% due 05/15/30	3,180,000	3,539,730
Brookfield Finance, Inc. 3.50% due 03/30/51	2,550,000	2,660,594
4.70% due 09/20/47	650,000	788,032
Quicken Loans LLC / Quicken Loans Company-Issuer, Inc. 3.88% due 03/01/31 <sup>3</sup>	3,150,000	3,156,489
Alleghany Corp. 3.63% due 05/15/30	2,850,000	3,147,280
Arch Capital Group Ltd. 3.64% due 06/30/50	2,900,000	3,122,108
Loews Corp. 3.20% due 05/15/30	2,870,000	3,115,549
UBS Group AG 2.10% due 02/11/32 <sup>1,3</sup>	2,950,000	2,893,292
KKR Group Finance Company VIII LLC 3.50% due 08/25/50 <sup>3</sup>	2,660,000	2,785,380
Jefferies Group LLC 2.75% due 10/15/32	2,720,000	2,734,962
Everest Reinsurance Holdings, Inc. 3.50% due 10/15/50	2,560,000	2,732,077
Belrose Funding Trust 2.33% due 08/15/30 <sup>3</sup>	2,780,000	2,727,308
Visa, Inc. 2.00% due 08/15/50	3,000,000	2,651,193
Equitable Holdings, Inc. 7.00% due 04/01/28	2,050,000	2,640,319
Sumitomo Life Insurance Co. 3.38% due 04/15/81 <sup>1,3</sup>	2,500,000	2,576,250
Massachusetts Mutual Life Insurance Co. 3.38% due 04/15/50 <sup>3</sup>	2,450,000	2,559,479
Societe Generale S.A. 2.89% due 06/09/32 <sup>1,3</sup>	2,500,000	2,529,800
Goldman Sachs Group, Inc. 3.50% due 04/01/25	2,250,000	2,441,831
Liberty Mutual Group, Inc. 3.95% due 05/15/60 <sup>3</sup>	2,150,000	2,364,419

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<b>CORPORATE BONDS<sup>††</sup> - 45.9% (continued)</b>		
<b>Financial - 21.3% (continued)</b>		
Assurant, Inc. 2.65% due 01/15/32	2,300,000	\$ 2,296,301
Safehold Operating Partnership, LP 2.80% due 06/15/31	2,150,000	2,151,708
FS KKR Capital Corp. 2.63% due 01/15/27	2,150,000	2,130,712
Americo Life, Inc. 3.45% due 04/15/31 <sup>3</sup>	2,060,000	2,098,760
Pershing Square Holdings Ltd. 5.50% due 07/15/22 <sup>3</sup>	2,000,000	2,077,000
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>3</sup>	1,870,000	2,016,720
Macquarie Group Ltd. 2.69% due 06/23/32 <sup>1,3</sup>	2,000,000	2,007,590
HS Wildcat LLC 3.83% due 12/31/50 <sup>†††</sup>	2,000,000	1,984,920
Aon Corp. 2.80% due 05/15/30	1,840,000	1,933,670
Manulife Financial Corp. 2.48% due 05/19/27	1,800,000	1,895,954
Fifth Third Bancorp 2.55% due 05/05/27	1,750,000	1,850,969
Global Atlantic Finance Co. 3.13% due 06/15/31 <sup>3</sup>	1,800,000	1,812,094
Dyal Capital Partners III 4.40% due 06/15/40 <sup>†††</sup>	1,750,000	1,795,798
AmFam Holdings, Inc. 2.81% due 03/11/31 <sup>3</sup>	1,750,000	1,793,593
Australia & New Zealand Banking Group Ltd. 2.57% due 11/25/35 <sup>1,3</sup>	1,800,000	1,750,446
Kemper Corp. 2.40% due 09/30/30	1,510,000	1,513,063
Assured Guaranty US Holdings, Inc. 3.15% due 06/15/31	1,450,000	1,506,101
Allianz SE 3.50% <sup>1,2,3</sup>	1,400,000	1,447,250
Raymond James Financial, Inc. 3.75% due 04/01/51	1,300,000	1,427,179
Prudential plc 3.13% due 04/14/30	1,317,000	1,425,652
Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30	1,050,000	1,280,481
CNA Financial Corp. 2.05% due 08/15/30	1,250,000	1,228,942
Prudential Financial, Inc. 3.70% due 10/01/50 <sup>1</sup>	1,160,000	1,209,300
Camden Property Trust 2.80% due 05/15/30	1,100,000	1,166,844
Bank of New York Mellon Corp. 4.70% <sup>1,2</sup>	1,060,000	1,156,725
QBE Insurance Group Ltd. 5.88% <sup>1,2,3</sup>	1,000,000	1,091,500
Westpac Banking Corp. 2.96% due 11/16/40	1,100,000	1,081,795
Central Storage Safety Project Trust 4.82% due 02/01/38 <sup>4</sup>	985,280	1,079,810
Weyerhaeuser Co. 4.00% due 04/15/30	911,000	1,037,645
Kuvare US Holdings, Inc. 7.00% due 02/17/51 <sup>1,3</sup>	1,000,000	1,033,790
Depository Trust & Clearing Corp. 3.38% <sup>1,2,3</sup>	1,000,000	1,016,250
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 <sup>3</sup>	950,000	983,860
W R Berkley Corp. 4.00% due 05/12/50	850,000	970,899
Apollo Management Holdings, LP 2.65% due 06/05/30 <sup>3</sup>	930,000	945,417
Western & Southern Life Insurance Co. 3.75% due 04/28/61 <sup>3</sup>	850,000	903,310
Nasdaq, Inc. 3.25% due 04/28/50	850,000	852,913
CNO Financial Group, Inc. 5.25% due 05/30/29	700,000	832,660
Brown & Brown, Inc. 2.38% due 03/15/31	800,000	800,248
Protective Life Corp. 3.40% due 01/15/30 <sup>3</sup>	740,000	788,721
Aviation Capital Group LLC 2.88% due 01/20/22 <sup>3</sup>	700,000	707,102
New York Life Insurance Co. 3.75% due 05/15/50 <sup>3</sup>	600,000	670,537
Brookfield Finance LLC 3.45% due 04/15/50	470,000	484,764
Hanover Insurance Group, Inc. 2.50% due 09/01/30	480,000	480,700
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 <sup>3</sup>	400,000	460,706
KKR Group Finance Company III LLC 5.13% due 06/01/44 <sup>3</sup>	100,000	130,289
<b>Total Financial</b>		<b>342,526,059</b>
<b>Industrial - 5.4%</b>		
Boeing Co. 5.15% due 05/01/30	8,000,000	9,482,328
5.71% due 05/01/40	4,380,000	5,645,449
5.81% due 05/01/50	3,440,000	4,635,623
5.04% due 05/01/27	2,150,000	2,481,922
3.63% due 02/01/31	1,450,000	1,561,192
2.20% due 02/04/26	1,000,000	1,010,449
Sonoco Products Co. 3.13% due 05/01/30	4,808,000	5,131,409
5.75% due 11/01/40	150,000	194,738
Textron, Inc. 2.45% due 03/15/31	3,600,000	3,607,114
3.00% due 06/01/30	1,355,000	1,426,714
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 <sup>†††</sup>	4,550,000	4,470,875

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<b>CORPORATE BONDS<sup>††</sup> - 45.9% (continued)</b>		
<b>Industrial - 5.4% (continued)</b>		
National Basketball Association		
2.51% due 12/16/24 <sup>†††</sup>	4,000,000	\$ 4,132,840
Berry Global, Inc.		
1.57% due 01/15/26 <sup>3</sup>	4,100,000	4,101,230
Qatar Airways		
2.95% due 05/14/31 <sup>†††</sup>	4,000,000	3,994,440
Vontier Corp.		
2.95% due 04/01/31 <sup>3</sup>	3,450,000	3,463,110
WRKCo, Inc.		
3.00% due 06/15/33	3,256,000	3,413,027
Cellnex Finance Company S.A.		
3.88% due 07/07/41 <sup>3</sup>	3,100,000	3,088,871
Acuity Brands Lighting, Inc.		
2.15% due 12/15/30	3,000,000	2,975,484
BAE Systems plc		
3.40% due 04/15/30 <sup>3</sup>	2,659,000	2,892,991
Snap-on, Inc.		
3.10% due 05/01/50	2,547,000	2,700,791
Owens Corning		
3.88% due 06/01/30	2,380,000	2,658,597
GATX Corp.		
4.00% due 06/30/30	2,110,000	2,380,100
Carrier Global Corp.		
2.70% due 02/15/31	2,210,000	2,277,993
CNH Industrial Capital LLC		
1.88% due 01/15/26	1,880,000	1,912,658
Flowserve Corp.		
3.50% due 10/01/30	1,810,000	1,911,118
Ryder System, Inc.		
3.35% due 09/01/25	1,470,000	1,589,861
IDEX Corp.		
3.00% due 05/01/30	1,450,000	1,533,348
Amcor Flexibles North America, Inc.		
2.63% due 06/19/30	1,230,000	1,258,759
GIXO Logistics, Inc.		
2.65% due 07/15/31 <sup>3</sup>	850,000	843,175
Norfolk Southern Corp.		
4.10% due 05/15/21	600,000	658,321
Oshkosh Corp.		
3.10% due 03/01/30	240,000	254,723
<b>Total Industrial</b>		<b>87,689,250</b>
<b>Consumer, Cyclical - 5.0%</b>		
Marriott International, Inc.		
3.50% due 10/15/32	3,300,000	3,509,952
4.63% due 06/15/30	2,830,000	3,262,527
2.85% due 04/15/31	2,320,000	2,358,589
5.75% due 05/01/25	1,900,000	2,193,891
Delta Air Lines, Inc.		
7.00% due 05/01/25 <sup>3</sup>	8,800,000	10,273,437
Hyatt Hotels Corp.		
5.38% due 04/23/25	3,950,000	4,461,209
5.75% due 04/23/30	3,010,000	3,657,218
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,340,000	7,942,908
Whirlpool Corp.		
4.60% due 05/15/50	6,145,000	7,633,316
Starbucks Corp.		
2.55% due 11/15/30	4,600,000	4,771,536
Smithsonian Institution		
2.70% due 09/01/44	4,000,000	3,942,394
VF Corp.		
2.95% due 04/23/30	3,306,000	3,501,179
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25 <sup>3</sup>	3,150,000	3,386,101
Ferguson Finance plc		
3.25% due 06/02/30 <sup>3</sup>	2,840,000	3,068,229
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 <sup>3</sup>	2,550,000	2,807,550
Steelcase, Inc.		
5.13% due 01/18/29	2,224,000	2,578,298
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 <sup>3</sup>	2,303,755	2,481,282
BorgWarner, Inc.		
2.65% due 07/01/27	2,310,000	2,450,679
Lowe's Companies, Inc.		
4.50% due 04/15/30	1,850,000	2,190,572
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	1,541,000	1,687,622
Northern Group Housing LLC		
6.80% due 08/15/53 <sup>3</sup>	1,100,000	1,600,363
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	787,000	802,928
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 <sup>3</sup>	200,000	211,500
<b>Total Consumer, Cyclical</b>		<b>80,773,280</b>
<b>Consumer, Non-cyclical - 4.7%</b>		
Altria Group, Inc.		
3.70% due 02/04/51	4,650,000	4,421,908
3.40% due 05/06/30	3,110,000	3,283,292
2.35% due 05/06/25	1,180,000	1,234,089
4.45% due 05/06/50	390,000	415,999
CoStar Group, Inc.		
2.80% due 07/15/30 <sup>3</sup>	5,810,000	5,908,343
Sysco Corp.		
5.95% due 04/01/30	4,546,000	5,835,991
Quanta Services, Inc.		
2.90% due 10/01/30	4,175,000	4,333,370
BAT Capital Corp.		
3.98% due 09/25/50	2,800,000	2,729,059
4.70% due 04/02/27	1,410,000	1,594,064
Zimmer Biomet Holdings, Inc.		
3.55% due 03/20/30	3,850,000	4,218,073
Royalty Pharma plc		
3.55% due 09/02/50 <sup>3</sup>	2,690,000	2,677,710
2.20% due 09/02/30 <sup>3</sup>	1,410,000	1,383,997
RELX Capital, Inc.		
3.00% due 05/22/30	2,930,000	3,133,676
Alcon Finance Corp.		
2.60% due 05/27/30 <sup>3</sup>	2,833,000	2,896,144

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<b>Consumer, Non-cyclical - 4.7% (continued)</b>		
Triton Container International Ltd. 3.15% due 06/15/31 <sup>3</sup>	2,100,000	\$ 2,114,706
Emory University 2.97% due 09/01/50	2,000,000	2,090,287
Yale-New Haven Health Services Corp. 2.50% due 07/01/50	2,250,000	2,067,466
California Institute of Technology 3.65% due 09/01/19	1,600,000	1,803,263
Universal Health Services, Inc. 2.65% due 10/15/30 <sup>3</sup>	1,320,000	1,327,299
5.00% due 06/01/26 <sup>3</sup>	450,000	461,250
Global Payments, Inc. 2.90% due 05/15/30	1,620,000	1,689,561
Health Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 <sup>3</sup>	1,480,000	1,525,469
Anheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33	1,100,000	1,523,627
Kimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 <sup>3</sup>	1,500,000	1,492,500
Johnson & Johnson 2.45% due 09/01/60	1,500,000	1,417,670
Transurban Finance Company Pty Ltd. 2.45% due 03/16/31 <sup>3</sup>	1,300,000	1,308,887
Cheplapharm Arzneimittel GmbH 4.38% due 01/15/28	EUR 1,000,000	1,231,139
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	1,000,000	1,118,135
OhioHealth Corp. 3.04% due 11/15/50	1,000,000	1,050,875
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	1,000,000	1,016,122
Johns Hopkins University 2.81% due 01/01/60	1,000,000	1,002,972
Smithfield Foods, Inc. 3.00% due 10/15/30 <sup>3</sup>	970,000	979,021
California Endowment 2.50% due 04/01/51	1,000,000	963,294
Children's Hospital Corp. 2.59% due 02/01/50	1,000,000	955,724
Duke University 2.83% due 10/01/55	897,000	937,764
Children's Health System of Texas 2.51% due 08/15/50	1,000,000	927,317
University of Chicago 3.00% due 10/01/52	890,000	920,983
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 <sup>3</sup>	925,000	897,250
Bimbo Bakeries USA, Inc. 4.00% due 05/17/51 <sup>3</sup>	800,000	859,706
Moody's Corp. 3.25% due 05/20/50	700,000	732,205
<b>Total Consumer, Non-cyclical Communications - 3.2%</b>		<b>76,480,207</b>
ViacomCBS, Inc. 4.95% due 01/15/31	4,478,000	5,403,240
4.95% due 05/19/50	2,490,000	3,158,286
4.75% due 05/15/25	2,260,000	2,558,381
2.90% due 01/15/27	450,000	478,134
Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	4,525,000	4,616,943
3.90% due 06/01/52	3,350,000	3,413,657
T-Mobile USA, Inc. 3.88% due 04/15/30	4,750,000	5,303,565
Walt Disney Co. 2.65% due 01/13/31	2,490,000	2,616,466
3.80% due 05/13/60	2,000,000	2,359,876
Level 3 Financing, Inc. 4.25% due 07/01/28 <sup>3</sup>	2,650,000	2,689,114
3.88% due 11/15/29 <sup>3</sup>	1,150,000	1,231,684
AT&T, Inc. 2.75% due 06/01/31	3,200,000	3,328,573
Booking Holdings, Inc. 4.63% due 04/13/30	2,370,000	2,834,771
Vodafone Group plc 4.13% due 06/04/81 <sup>1</sup>	2,550,000	2,539,035
Virgin Media Secured Finance plc 4.50% due 08/15/30 <sup>3</sup>	2,350,000	2,367,625
Amazon.com, Inc. 2.70% due 06/03/60	1,610,000	1,543,651
Fox Corp. 3.50% due 04/08/30	931,000	1,027,103
3.05% due 04/07/25	450,000	482,130
VeriSign, Inc. 2.70% due 06/15/31	1,200,000	1,219,116
Verizon Communications, Inc. 3.15% due 03/22/30	1,000,000	1,079,197
CSC Holdings LLC 4.13% due 12/01/30 <sup>3</sup>	600,000	596,250
Altice France S.A. 5.13% due 01/15/29 <sup>3</sup>	450,000	452,250
Telenet Finance Lux Note 5.50% due 03/01/28	400,000	420,800
<b>Total Communications</b>		<b>51,719,847</b>
<b>Energy - 2.5%</b>		
Galaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 <sup>3</sup>	6,250,000	6,206,850
2.94% due 09/30/40 <sup>3</sup>	4,000,000	3,970,445

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 45.9% (continued)</b>		
<b>Energy - 2.5% (continued)</b>		
BP Capital Markets plc		
4.88% <sup>1,2</sup>	7,530,000	\$ 8,249,567
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30	4,190,000	4,830,671
Qatar Petroleum		
3.13% due 07/12/41 <sup>3</sup>	2,375,000	2,366,236
3.30% due 07/12/51 <sup>3</sup>	2,350,000	2,350,000
Magellan Midstream Partners, LP		
3.95% due 03/01/50	2,000,000	2,170,232
3.25% due 06/01/30	1,500,000	1,616,766
Valero Energy Corp.		
2.15% due 09/15/27	950,000	965,560
2.85% due 04/15/25	750,000	795,021
4.00% due 04/01/29	500,000	558,845
Chevron USA, Inc.		
2.34% due 08/12/50	1,850,000	1,666,937
Florida Gas Transmission Company LLC		
2.55% due 07/01/30 <sup>3</sup>	1,000,000	1,011,298
NuStar Logistics, LP		
6.38% due 10/01/30	700,000	773,430
6.00% due 06/01/26	200,000	217,000
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 <sup>3</sup>	910,000	968,054
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.		
4.49% due 05/01/30	410,000	484,035
Phillips 66		
3.70% due 04/06/23	250,000	263,917
<b>Total Energy</b>		<b>39,464,864</b>
<b>Technology - 1.5%</b>		
NetApp, Inc.		
2.70% due 06/22/30	8,100,000	8,461,104
Broadcom, Inc.		
4.15% due 11/15/30	4,230,000	4,748,513
2.45% due 02/15/31 <sup>3</sup>	3,700,000	3,641,791
Leidos, Inc.		
2.30% due 02/15/31	2,350,000	2,292,707
3.63% due 05/15/25	600,000	652,020
4.38% due 05/15/30	200,000	227,106
Oracle Corp.		
3.95% due 03/25/51	2,450,000	2,681,772
Apple, Inc.		
2.55% due 08/20/60	1,550,000	1,447,488
Analog Devices, Inc.		
2.95% due 04/01/25	400,000	428,120
<b>Total Technology</b>		<b>24,580,621</b>
<b>Utilities - 1.2%</b>		
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 <sup>†††</sup>	6,700,000	6,828,841
Jersey Central Power & Light Co.		
2.75% due 03/01/32 <sup>3</sup>	3,220,000	3,264,322
Puget Energy, Inc.		
6.00% due 09/01/21	2,180,000	2,200,774
AES Corp.		
3.95% due 07/15/30 <sup>3</sup>	1,760,000	1,924,560
NRG Energy, Inc.		
2.45% due 12/02/27 <sup>3</sup>	1,750,000	1,762,643
Arizona Public Service Co.		
3.35% due 05/15/50	1,300,000	1,392,275
Alexander Funding Trust		
1.84% due 11/15/23 <sup>3</sup>	950,000	967,638
Black Hills Corp.		
2.50% due 06/15/30	940,000	957,775
<b>Total Utilities</b>		<b>19,298,828</b>
<b>Basic Materials - 1.1%</b>		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 <sup>3</sup>	3,600,000	3,872,607
4.20% due 05/13/50 <sup>3</sup>	3,235,000	3,702,357
Anglo American Capital plc		
5.63% due 04/01/30 <sup>3</sup>	3,400,000	4,163,901
3.95% due 09/10/50 <sup>3</sup>	970,000	1,051,250
2.63% due 09/10/30 <sup>3</sup>	250,000	251,215
WR Grace & Company-Conn		
4.88% due 06/15/27 <sup>3</sup>	1,241,000	1,315,832
Nucor Corp.		
2.70% due 06/01/30	994,000	1,039,126
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	810,000	798,898
Corporation Nacional del Cobre de Chile		
3.75% due 01/15/31 <sup>3</sup>	680,000	740,853
<b>Total Basic Materials</b>		<b>16,936,039</b>
<b>Total Corporate Bonds</b>		<b>739,468,995</b>
(Cost \$704,715,377)		
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1%</b>		
<b>Collateralized Loan Obligations - 18.1%</b>		
Octagon Investment Partners 49 Ltd.		
2021-5A, 1.76% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 <sup>3,5</sup>	8,500,000	8,450,569
2021-5A, 2.26% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 01/15/33 <sup>3,5</sup>	7,450,000	7,452,079
Woodmont Trust		
2020-7A, 2.08% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 <sup>3,5</sup>	12,000,000	12,078,263
2020-7A, 2.78% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 <sup>3,5</sup>	3,750,000	3,796,334
Cerberus Loan Funding XXX, LP		
2020-3A, 2.03% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 <sup>3,5</sup>	13,500,000	13,560,510

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1% (continued)</b>		
<b>Collateralized Loan Obligations - 18.1% (continued)</b>		
2020-3A, 2.68% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 <sup>3.5</sup>	2,000,000	\$ 2,020,059
Dryden 33 Senior Loan Fund		
2020-33A, 2.18% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/29 <sup>3.5</sup>	8,000,000	7,999,970
2020-33A, 1.18% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29 <sup>3.5</sup>	4,250,000	4,247,924
2020-33A, 1.58% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 <sup>3.5</sup>	3,000,000	2,983,439
Ares LVIII CLO Ltd.		
2020-58A, 1.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 <sup>3.5</sup>	7,600,000	7,578,185
2020-58A, 2.39% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/15/33 <sup>3.5</sup>	3,750,000	3,755,461
Palmer Square Loan Funding Ltd.		
2021-1A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 <sup>3.5</sup>	2,000,000	2,000,795
2021-3A, due 07/20/29 <sup>3.5</sup>	2,000,000	2,000,000
2021-1A, 1.41% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 <sup>3.5</sup>	2,000,000	1,992,017
2018-4A, 1.06% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>3.5</sup>	1,706,182	1,706,404
2018-4A, 1.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 <sup>3.5</sup>	1,000,000	1,000,081
2021-2A, 2.60% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 <sup>3.5</sup>	1,000,000	999,981
2019-3A, 1.01% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 <sup>3.5</sup>	748,719	748,771
Benefit Street Partners Clo XXII Ltd.		
2020-22A, 1.74% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/20/32 <sup>3.5</sup>	8,700,000	8,713,600
2020-22A, 2.34% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 <sup>3.5</sup>	1,000,000	998,158
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 <sup>3.5</sup>	5,500,000	5,492,593
2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 <sup>3.5</sup>	3,750,000	3,738,671
Dryden 36 Senior Loan Fund		
2020-36A, 2.23% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 <sup>3.5</sup>	8,000,000	8,000,296
AMMC CLO XIV Ltd.		
2021-14A, 1.58% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 <sup>3.5</sup>	8,000,000	7,990,805
KREF Funding V LLC		
1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 <sup>†††.5</sup>	8,000,000	7,951,280
0.15% due 06/25/26 <sup>†††.8</sup>	21,818,182	2,182
Madison Park Funding XLVIII Ltd.		
2021-48A, 2.14% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 <sup>3.5</sup>	4,000,000	3,983,844
2021-48A, 1.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 <sup>3.5</sup>	4,000,000	3,941,587
LoanCore 2021-CRE5 Issuer Ltd.		
2021-CRE5, 2.42% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 07/15/36 <sup>3.5</sup>	7,500,000	7,524,503
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6, 2.65% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 <sup>3.5</sup>	4,000,000	4,005,653

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1% (continued)</b>		
<b>Collateralized Loan Obligations - 18.1% (continued)</b>		
2021-FL6, 1.95% (1 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/16/36 <sup>3,5</sup>	3,400,000	\$ 3,404,891
Golub Capital Partners CLO 33M Ltd.		
2021-33A, 1.98% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 <sup>3,5</sup>	6,500,000	6,500,000
ABPCI Direct Lending Fund IX LLC		
2020-9A, 2.14% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 <sup>3,5</sup>	5,000,000	5,004,019
2020-9A, 2.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/18/31 <sup>3,5</sup>	1,000,000	1,003,829
Golub Capital Partners CLO 16 Ltd.		
2021-16A, 1.70% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 <sup>3,5</sup>	4,000,000	4,000,000
2021-16A, 1.89% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 <sup>3,5</sup>	2,000,000	2,000,000
MidOcean Credit CLO VII		
2020-7A, 1.22% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 <sup>3,5</sup>	3,000,000	3,001,014
2020-7A, 1.78% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 <sup>3,5</sup>	2,000,000	1,997,223
2020-7A, 1.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 <sup>3,5</sup>	1,000,000	1,000,304
Cerberus Loan Funding XXXII, LP		
2021-2A, 1.82% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 <sup>3,5</sup>	4,250,000	4,255,181
2021-2A, 3.05% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 <sup>3,5</sup>	1,250,000	1,251,236
Parliament Funding II Ltd.		
2020-1A, 2.64% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 <sup>3,5</sup>	4,000,000	4,011,470
2020-1A, 3.39% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 08/12/30 <sup>3,5</sup>	1,000,000	1,004,413
LoanCore Issuer Ltd.		
2021-CRE4, 2.63% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/15/35 <sup>3,5</sup>	4,426,000	4,431,154
2018-CRE1, 1.20% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 <sup>3,5</sup>	501,940	502,178
Owl Rock CLO IV Ltd.		
2021-4A, due 08/20/33 <sup>3,5</sup>	3,250,000	3,250,000
2020-4A, 2.78% (3 Month USD LIBOR + 2.62%, Rate Floor: 0.00%) due 05/20/29 <sup>3,5</sup>	1,250,000	1,250,000
Anchorage Credit Funding Ltd.		
2021-13A, due 07/27/39 <sup>3,5</sup>	2,500,000	2,500,000
2021-13A, due 07/27/39 <sup>†††,3,5</sup>	2,000,000	2,000,000
Cerberus Loan Funding XXXI, LP		
2021-1A, 1.69% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 <sup>3,5</sup>	4,500,000	4,494,097
Venture XIV CLO Ltd.		
2020-14A, 1.17% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 <sup>3,5</sup>	4,250,000	4,250,636
BXMT Ltd.		
2020-FL2, 1.03% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/15/38 <sup>3,5</sup>	4,250,000	4,250,404
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 <sup>3,5</sup>	4,250,000	4,238,100
Golub Capital Partners CLO Ltd.		
2018-36A, 1.48% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>3,5</sup>	4,100,000	4,091,480
PFP Ltd.		
2021-7, 2.48% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 <sup>3,5</sup>	3,750,000	3,746,622



**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1% (continued)</b>		
<b>Collateralized Loan Obligations - 18.1% (continued)</b>		
Cerberus Loan Funding XXVI, LP		
2021-1A, 1.57% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 <sup>3.5</sup>	3,500,000	\$ 3,500,000
ABPCI DIRECT LENDING FUND CLO V Ltd.		
2021-5A, 1.59% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 <sup>3.5</sup>	3,250,000	3,250,000
Wellfleet CLO Ltd.		
2020-2A, 1.25% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 <sup>3.5</sup>	3,250,000	3,246,761
Whitebox CLO II Ltd.		
2020-2A, 1.93% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/24/31 <sup>3.5</sup>	2,000,000	2,005,383
2020-2A, 2.43% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/24/31 <sup>3.5</sup>	1,000,000	1,003,800
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 <sup>3.5</sup>	3,000,000	2,961,688
Lake Shore MM CLO III LLC		
2020-1A, 2.48% (3 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/29 <sup>3.5</sup>	2,750,000	2,756,718
Diamond CLO Ltd.		
2021-1A, 1.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 <sup>3.5</sup>	1,500,000	1,498,267
2018-1A, 1.68% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 <sup>3.5</sup>	1,000,000	998,310
KREF Ltd.		
2018-FL1, 1.18% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 <sup>3.5</sup>	2,301,843	2,304,199
Denali Capital CLO XI Ltd.		
2018-1A, 1.32% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 <sup>3.5</sup>	2,202,146	2,202,401
Ares LVII CLO Ltd.		
2020-57A, 1.93% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/25/31 <sup>3.5</sup>	2,000,000	2,001,069
Cerberus Loan Funding XXXIII, LP		
2021-3A, due 07/23/33 <sup>3.5</sup>	2,000,000	2,000,000
Magnetite Xxix Ltd.		
2021-29A, 1.75% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 <sup>3.5</sup>	2,000,000	1,997,452
Avery Point VI CLO Ltd.		
2021-6A, 1.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 <sup>3.5</sup>	2,000,000	1,995,277
Apres Static CLO Ltd.		
2020-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 <sup>3.5</sup>	2,000,000	1,993,489
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 <sup>3.5</sup>	2,000,000	1,987,428
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 1.48% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>3.5</sup>	2,000,000	1,982,779
Canyon Capital CLO Ltd.		
2018-1A, 1.69% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 <sup>3.5</sup>	1,900,000	1,880,889
Shackleton CLO Ltd.		
2018-6RA, 1.21% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 <sup>3.5</sup>	1,699,365	1,698,495

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1% (continued)</b>		
<b>Collateralized Loan Obligations - 18.1% (continued)</b>		
Marathon CLO V Ltd.		
2017-5A, 1.60% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 <sup>3.5</sup>	1,000,000	\$ 991,431
2017-5A, 1.02% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 <sup>3.5</sup>	705,056	704,438
GPMT Ltd.		
2019-FL2, 1.39% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 <sup>3.5</sup>	1,582,478	1,583,227
Allegro CLO IX Ltd.		
2018-3A, 1.35% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 <sup>3.5</sup>	1,500,000	1,500,099
OCP CLO Ltd.		
2020-4A, 1.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 <sup>3.5</sup>	1,500,000	1,492,202
STWD 2019-FL1 Ltd.		
2019-FL1, 2.48% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 07/15/38 <sup>3.5</sup>	1,459,000	1,459,920
Voya CLO Ltd.		
2020-1A, 1.24% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 <sup>3.5</sup>	1,250,000	1,250,162
Newfleet CLO Ltd.		
2018-1A, 1.14% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 <sup>3.5</sup>	1,096,427	1,095,632
KVK CLO Ltd.		
2018-1A, 1.09% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 <sup>3.5</sup>	594,103	594,246
2017-1A, 1.09% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 <sup>3.5</sup>	470,907	470,752
Monroe Capital BSL CLO Ltd.		
2017-1A, 1.90% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 <sup>3.5</sup>	1,000,000	1,000,573
Owl Rock CLO I Ltd.		
2019-1A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 <sup>3.5</sup>	1,000,000	1,000,339
Owl Rock CLO II Ltd.		
2021-2A, 1.74% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 <sup>3.5</sup>	1,000,000	997,609
Northwoods Capital XII-B Ltd.		
2018-12BA, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 <sup>3.5</sup>	1,000,000	989,587
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 1.46% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>3.5</sup>	989,329	980,249
Wind River CLO Ltd.		
2017-2A, 1.05% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 <sup>3.5</sup>	947,605	947,353
610 Funding CLO 3 Ltd.		
2018-3A, 1.44% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 <sup>3.5</sup>	916,841	916,870
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 <sup>3.6</sup>	1,000,000	843,843
NXT Capital CLO LLC		
2018-1A, 1.79% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 04/21/27 <sup>3.5</sup>	794,338	794,307
ACRE Commercial Mortgage Ltd.		
2021-FL4, 2.68% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 <sup>3.5</sup>	773,000	773,131
Golub Capital Partners CLO 17 Ltd.		
2017-17A, 1.83% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 <sup>3.5</sup>	750,000	748,775
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 1.71% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>3.5</sup>	636,000	634,688
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 1.09% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 <sup>3.5</sup>	611,210	611,134

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1% (continued)</b>		
<b>Collateralized Loan Obligations - 18.1% (continued)</b>		
TCP Waterman CLO Ltd.		
2016-1A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 <sup>3,5</sup>	396,758	397,003
Tremann Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>3,6</sup>	500,000	392,684
First Eagle Clarendon Fund CLO LLC		
2019-1A, 1.48% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 <sup>3,5</sup>	279,091	279,015
BSPRT Issuer Ltd.		
2018-FL3, 1.12% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 <sup>3,5</sup>	244,717	244,905
Mountain View CLO Ltd.		
2018-1A, 0.98% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 <sup>3,5</sup>	184,927	184,873
Babson CLO Ltd.		
2014-1A, due 07/20/25 <sup>3,6</sup>	650,000	73,385
Avery Point V CLO Ltd.		
2017-5A, 1.17% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 <sup>3,5</sup>	71,671	71,672
Copper River CLO Ltd.		
2007-1A, due 01/20/21 <sup>4,6</sup>	700,000	20,559
<b>Total Collateralized Loan Obligations</b>		<b>291,461,333</b>
<b>Financial - 2.4%</b>		
Station Place Securitization Trust		
2020-16, 1.09% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21 <sup>††,3,5</sup>	11,500,000	11,500,000
2021-3, 0.99% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 <sup>††,3,5</sup>	7,000,000	7,000,000
2021-SP1, 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 <sup>††,3,5</sup>	2,000,000	2,000,000
2021-WL1, 2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/26/54 <sup>††,3,5</sup>	1,400,000	1,400,000
2021-WL1, 1.14% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 01/26/54 <sup>††,3,5</sup>	1,000,000	1,000,000
2021-WL1, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/26/54 <sup>††,3,5</sup>	1,000,000	1,000,000
2021-WL1, 0.94% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 <sup>††,3,5</sup>	1,000,000	1,000,000
2021-WL2, 2.09% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 03/25/54 <sup>3,5</sup>	250,000	250,006
2021-WL2, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 03/25/54 <sup>3,5</sup>	150,000	150,004
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>††,5</sup>	EUR 4,359,388	5,161,458
Strategic Partners Fund VIII LP		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 <sup>††,5</sup>	3,500,000	3,528,033
Madison Avenue Secured Funding Trust Series		
2020-1, 1.72% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 <sup>††,3,5</sup>	3,000,000	3,000,000
Strategic Partners Fund VIII LP		
2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 <sup>5</sup>	1,300,000	1,293,773
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>3</sup>	1,017,433	1,029,710
<b>Total Financial</b>		<b>39,312,984</b>
<b>Whole Business - 1.9%</b>		
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 <sup>3</sup>	6,772,500	7,308,882
2021-1A, 3.15% due 04/25/51 <sup>3</sup>	1,000,000	1,044,550
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 <sup>3</sup>	6,699,375	7,001,986
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51 <sup>3</sup>	3,990,000	4,127,096
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 <sup>3</sup>	3,684,375	4,070,092
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 <sup>3</sup>	3,600,000	3,886,920

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1% (continued)</b>		
<b>Whole Business - 1.9% (continued)</b>		
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 <sup>3</sup>	2,000,000	\$ 2,022,180
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 <sup>3</sup>	1,383,480	1,476,229
<b>Total Whole Business</b>		<b>30,937,935</b>
<b>Transport-Aircraft - 1.5%</b>		
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 <sup>3</sup>	5,342,953	5,434,506
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 <sup>3</sup>	3,534,515	3,495,858
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>3</sup>	1,235,192	1,230,763
2017-1, 3.97% due 07/15/42	1,103,927	1,103,105
AASET Trust		
2020-1A, 3.35% due 01/16/40 <sup>3</sup>	1,846,863	1,824,733
2017-1A, 3.97% due 05/16/42 <sup>3</sup>	375,275	371,248
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 <sup>3</sup>	2,035,466	2,024,842
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 <sup>3</sup>	1,643,303	1,629,206
2017-1, 4.58% due 02/15/42 <sup>3</sup>	384,924	383,080
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	1,891,399	1,894,403
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>3</sup>	1,717,983	1,682,544
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 <sup>3</sup>	1,403,510	1,403,399
WAVE LLC		
2019-1, 3.60% due 09/15/44 <sup>3</sup>	908,972	903,422
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 <sup>3</sup>	761,361	641,363
Raspro Trust		
2005-1A, 1.11% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>3,5</sup>	333,911	333,505
<b>Total Transport-Aircraft</b>		<b>24,355,977</b>
<b>Net Lease - 0.9%</b>		
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 <sup>3</sup>	2,643,216	2,794,069
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 <sup>3</sup>	2,743,908	2,750,803
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 <sup>3</sup>	2,500,000	2,502,720
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 <sup>3</sup>	2,246,250	2,390,636
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 <sup>3</sup>	875,165	887,080
2020-1, 2.28% due 07/15/60 <sup>3</sup>	715,784	727,824
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 <sup>3</sup>	1,446,875	1,502,912
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 <sup>3</sup>	1,247,917	1,299,619
<b>Total Net Lease</b>		<b>14,855,663</b>
<b>Collateralized Debt Obligations - 0.8%</b>		
Anchorage Credit Funding 4 Ltd.		
2021-4A, 2.72% due 04/27/39 <sup>3</sup>	7,250,000	7,231,539
2021-4A, 3.12% due 04/27/39 <sup>3</sup>	2,000,000	1,982,657
Anchorage Credit Funding 3 Ltd.		
2021-3A, 2.87% due 01/28/39 <sup>3</sup>	3,750,000	3,740,511
Putnam Structured Product Funding Ltd.		
2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 <sup>4,5</sup>	3,583	3,577
<b>Total Collateralized Debt Obligations</b>		<b>12,958,284</b>
<b>Transport-Container - 0.7%</b>		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 <sup>3</sup>	4,246,832	4,317,796

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 27.1% (continued)</b>		
<b>Transport-Container - 0.7% (continued)</b>		
CLI Funding VI LLC		
2020-1A, 2.08% due 09/18/45 <sup>3</sup>	1,830,000	\$ 1,844,658
2020-3A, 2.07% due 10/18/45 <sup>3</sup>	1,828,333	1,843,434
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45 <sup>3</sup>	1,872,500	1,890,282
Textainer Marine Containers VIII Ltd.		
2020-2A, 2.10% due 09/20/45 <sup>3</sup>	929,820	936,655
<b>Total Transport-Container</b>		<b>10,832,825</b>
<b>Infrastructure - 0.6%</b>		
SBA Tower Trust		
2.33% due 01/15/28 <sup>3</sup>	9,250,000	9,593,037
<b>Insurance - 0.1%</b>		
JGWPT XXV LLC		
2012-1A, 4.21% due 02/16/65 <sup>3</sup>	1,325,116	1,498,046
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 <sup>3</sup>	297,000	307,389
<b>Total Insurance</b>		<b>1,805,435</b>
<b>Diversified Payment Rights - 0.1%</b>		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	1,000,000	1,066,550
<b>Total Asset-Backed Securities</b>		<b>437,180,023</b>
(Cost \$434,945,043)		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.7%</b>		
<b>Government Agency - 13.6%</b>		
Uniform MBS 30 Year		
due 08/12/22 <sup>5</sup>	126,900,001	131,083,766
Fannie Mae		
2.81% due 05/01/51	8,250,000	8,914,748
2.17% due 03/01/51	8,347,000	8,214,949
2.24% due 01/01/51	5,949,565	5,893,308
2.00% due 09/01/50	5,079,241	4,918,045
2.36% due 08/01/50	4,500,000	4,563,108
2.78% due 05/01/51	2,746,924	2,981,043
2.20% due 11/01/27	2,576,839	2,706,465
2.59% due 06/01/51	2,500,000	2,642,770
4.17% due 02/01/49	2,000,000	2,503,227
2.81% due 09/01/39	2,000,000	2,227,289
3.09% due 10/01/29	2,000,000	2,212,987
2.32% due 02/01/51	2,088,423	2,097,059
2.40% due 03/01/40	2,000,000	2,094,919
2.11% due 10/01/50	1,877,032	1,845,589
2.27% due 02/01/51	1,740,214	1,735,248
2.39% due 02/01/51	1,448,852	1,500,540
1.88% due 01/01/36	1,310,000	1,309,642
4.24% due 08/01/48	1,000,000	1,183,348
3.61% due 04/01/39	1,000,000	1,165,970
3.83% due 05/01/49	1,000,000	1,164,094
3.74% due 02/01/30	1,000,000	1,157,958
4.27% due 12/01/33	962,370	1,145,061
due 12/25/43 <sup>7</sup>	1,254,848	1,145,006
2.99% due 01/01/40	1,000,000	1,125,863
3.46% due 08/01/49	971,149	1,107,370
2.79% due 01/01/32	977,567	1,062,999
2.69% due 10/01/34	968,978	1,050,245
3.11% due 04/01/30	943,369	1,048,041
2.68% due 04/01/50	978,095	1,045,781
2.10% due 07/01/50	982,926	965,943
1.76% due 08/01/40	1,000,000	965,022
4.07% due 05/01/49	777,464	917,510
4.37% due 10/01/48	724,618	883,446
4.25% due 05/01/48	640,789	687,033
3.94% due 10/01/36	336,350	396,026
Freddie Mac Seasoned Credit Risk Transfer Trust		
2020-3, 2.00% due 05/25/60	4,393,389	4,448,422
2020-2, 2.00% due 11/25/59	1,702,893	1,731,195
Fannie Mae-Aces		
2020-M23, 1.59% (WAC) due 03/25/35 <sup>5,8</sup>	25,302,225	3,274,573

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.7% (continued)</b>		
<b>Government Agency - 13.6% (continued)</b>		
Freddie Mac		
1.98% due 05/01/50	1,388,285	\$ 1,340,771
2018-4762, 4.00% due 01/15/46	1,000,000	1,026,374
<b>Total Government Agency</b>		<b>219,482,753</b>
<b>Commercial Mortgage Backed Securities - 2.6%</b>		
GS Mortgage Securities Trust		
2020-GSA2, 2.34% due 12/12/53	8,000,000	7,874,410
2020-GC45, 0.79% (WAC) due 02/13/53 <sup>5,8</sup>	18,967,805	896,853
2019-GC42, 0.93% (WAC) due 09/01/52 <sup>5,8</sup>	14,934,508	833,753
DBGS Mortgage Trust		
2018-C1, 4.64% (WAC) due 10/15/51 <sup>5</sup>	7,000,000	8,081,737
CD Mortgage Trust		
2017-CD4, 3.95% (WAC) due 05/10/50 <sup>5</sup>	4,750,000	5,197,076
2016-CD1, 1.53% (WAC) due 08/10/49 <sup>5,8</sup>	2,281,437	130,286
KKR Industrial Portfolio Trust		
2021-KDIP, 1.32% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 12/15/37 <sup>3,5</sup>	4,600,000	4,598,622
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 <sup>3,5</sup>	1,000,000	1,028,007
2020-DUNE, 1.42% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 <sup>3,5</sup>	1,000,000	1,001,436
Life Mortgage Trust		
2021-BMR, 1.47% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 03/15/38 <sup>3,5</sup>	2,000,000	2,007,625
GB Trust		
2020-FLIX, 1.67% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/15/37 <sup>3,5</sup>	2,000,000	2,005,605
BENCHMARK Mortgage Trust		
2019-B14, 0.91% (WAC) due 12/15/62 <sup>5,8</sup>	19,882,588	931,300
2018-B6, 0.59% (WAC) due 10/10/51 <sup>5,8</sup>	31,182,292	680,014
COMM Mortgage Trust		
2015-CR24, 0.90% (WAC) due 08/10/48 <sup>5,8</sup>	44,224,957	1,178,188
2015-CR26, 1.07% (WAC) due 10/10/48 <sup>5,8</sup>	9,026,324	294,990
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.75% (WAC) due 11/10/52 <sup>5,8</sup>	19,948,163	879,955
2016-GC37, 1.85% (WAC) due 04/10/49 <sup>5,8</sup>	3,249,817	214,535
2016-C2, 1.89% (WAC) due 08/10/49 <sup>5,8</sup>	2,398,851	166,710
2016-P5, 1.63% (WAC) due 10/10/49 <sup>5,8</sup>	1,849,570	100,165
Extended Stay America Trust		
2021-ESH, due 07/15/38 <sup>3,5</sup>	1,100,000	1,103,169
CSAIL Commercial Mortgage Trust		
2019-C15, 1.21% (WAC) due 03/15/52 <sup>5,8</sup>	12,426,073	768,661
SG Commercial Mortgage Securities Trust		
2016-C5, 1.94% (WAC) due 10/10/48 <sup>5,8</sup>	9,323,602	579,808
UBS Commercial Mortgage Trust		
2017-C2, 1.21% (WAC) due 08/15/50 <sup>5,8</sup>	10,341,630	506,998
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.71% (WAC) due 06/15/49 <sup>5,8</sup>	7,169,689	390,866
Morgan Stanley Capital I Trust		
2016-UB11, 1.50% (WAC) due 08/15/49 <sup>5,8</sup>	6,775,816	377,876
Wells Fargo Commercial Mortgage Trust		
2016-NXS5, 1.60% (WAC) due 01/15/59 <sup>5,8</sup>	3,802,741	201,743
2016-C37, 1.07% (WAC) due 12/15/49 <sup>5,8</sup>	3,586,579	102,384
CFCRE Commercial Mortgage Trust		
2016-C3, 1.15% (WAC) due 01/10/48 <sup>5,8</sup>	5,637,289	217,768
<b>Total Commercial Mortgage Backed Securities</b>		<b>42,350,540</b>
<b>Residential Mortgage Backed Securities - 1.4%</b>		
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60 <sup>3,5</sup>	4,800,000	4,795,516
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 <sup>3,5</sup>	991,453	1,034,578
2019-6A, 3.50% (WAC) due 09/25/59 <sup>3,5</sup>	716,094	756,341

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.7% (continued)</b>		
<b>Residential Mortgage Backed Securities - 1.4% (continued)</b>		
2018-1A, 4.00% (WAC) due 12/25/57 <sup>3,5</sup>	498,569	\$ 534,009
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 <sup>3,5</sup>	1,536,122	1,597,923
2020-NQM1, 1.72% due 05/25/65 <sup>3,9</sup>	636,337	638,056
Starwood Mortgage Residential Trust		
2020-1, 2.41% (WAC) due 02/25/50 <sup>3,5</sup>	924,890	934,346
2020-1, 2.56% (WAC) due 02/25/50 <sup>3,5</sup>	924,890	933,239
Verus Securitization Trust		
2019-4, 2.85% due 11/25/59 <sup>3,9</sup>	1,540,170	1,565,771
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 <sup>3</sup>	1,250,000	1,259,441
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 <sup>8</sup>	7,466,225	1,213,751
Angel Oak Mortgage Trust		
2020-1, 2.77% (WAC) due 12/25/59 <sup>3,5</sup>	1,066,618	1,072,609
BRAVO Residential Funding Trust		
2021-HE1, 1.52% (30 Day Average U.S. Secured Overnight Financing Rate + 1.50%, Rate Floor: 0.00%) due 01/25/70 <sup>3,5</sup>	1,000,000	999,472
Securitized Asset-Backed Receivables LLC Trust		
2006-HE2, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>5</sup>	1,595,885	894,646
MFRA Trust		
2021-INV1, 2.29% (WAC) due 01/25/56 <sup>3,5</sup>	700,000	687,368
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 02/25/24 <sup>3,5</sup>	593,439	600,266
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.79% (WAC) due 09/27/60 <sup>3,5</sup>	558,834	561,724
RALI Series Trust		
2006-QO2, 0.53% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>5</sup>	1,587,978	472,147
Nationstar HECM Loan Trust		
2019-2A, 2.27% (WAC) due 11/25/29 <sup>3,5</sup>	442,073	442,892
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 0.96% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>5</sup>	319,023	274,499
MASTR Adjustable Rate Mortgages Trust		
2003-5, 1.65% (WAC) due 11/25/33 <sup>5</sup>	267,449	253,571
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	68,120	69,322
<b>Total Residential Mortgage Backed Securities</b>		<b>21,591,487</b>
<b>Military Housing - 1.1%</b>		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 <sup>3,5</sup>	7,072,136	8,474,588
2015-R1, 6.19% (WAC) due 11/25/52 <sup>3,5</sup>	2,918,540	3,348,690
2015-R1, 0.29% (WAC) due 11/25/55 <sup>3,5,8</sup>	10,350,610	687,849
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 <sup>3</sup>	2,306,417	2,461,885
2007-ROBS, 6.06% due 10/10/52 <sup>3</sup>	462,757	506,760
2007-AETC, 5.75% due 02/10/52 <sup>3</sup>	273,066	293,060
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 <sup>3</sup>	1,455,434	1,688,502
<b>Total Military Housing</b>		<b>17,461,334</b>
<b>Total Collateralized Mortgage Obligations</b>		<b>300,886,114</b>
(Cost \$298,380,700)		
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 5.5%</b>		
U.S. Treasury Notes		
1.63% due 05/15/31	68,000,000	69,126,250
0.75% due 03/31/26	6,000,000	5,975,859
U.S. Treasury Strips		
due 02/15/50 <sup>7,10</sup>	23,802,000	12,960,041
<b>Total U.S. Government Securities</b>		<b>88,062,150</b>
(Cost \$90,581,247)		

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††§</sup> - 3.3%</b>		
<b>Industrial - 0.9%</b>		
Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	8,450,000	\$ 9,017,502
SkyMiles IP Ltd. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,700,000	1,794,673
Berry Global, Inc. 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	1,429,766	1,417,999
Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	1,041,944	1,032,504
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	684,244
Diversitech Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/02/24	495,260	495,413
Berlin Packaging LLC 3.10% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	297,325	294,444
<b>Total Industrial</b>		<u>14,736,779</u>
<b>Consumer, Cyclical - 0.7%</b>		
Murphy Oil USA, Inc. 2.25% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.25%) due 01/31/28	8,000,000	8,005,040
CHG Healthcare Services, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	2,969,135	2,965,424
<b>Total Consumer, Cyclical</b>		<u>10,970,464</u>
<b>Basic Materials - 0.5%</b>		
Univar Netherlands Holding BV due 05/26/28	4,225,000	4,215,959
WR Grace & Company - Conn 2.15% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/01/28 <sup>†††</sup>	3,500,000	3,482,500
<b>Total Basic Materials</b>		<u>7,698,459</u>
<b>Technology - 0.4%</b>		
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	3,672,250	3,672,250
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	1,600,000	1,597,328
RP Crown Parent LLC (Blue Yonder) 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/02/26	792,000	791,010
<b>Total Technology</b>		<u>6,060,588</u>
<b>Consumer, Non-cyclical - 0.3%</b>		
Packaging Coordinators Midco, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/30/27	2,244,375	2,245,497
Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,311,591	1,317,335
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	1,017,450	1,019,363
Elanco Animal Health, Inc. 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	387,360	381,228
<b>Total Consumer, Non-cyclical</b>		<u>4,963,423</u>
<b>Financial - 0.2%</b>		
Jefferies Finance LLC 3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	1,389,470	1,382,091
Nexus Buyer LLC 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	895,466	892,905
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	798,000	799,660
Alliant Holdings Intermediate LLC 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	494,898	489,276
<b>Total Financial</b>		<u>3,563,932</u>
<b>Utilities - 0.2%</b>		
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	3,076,692	3,042,848



**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,§</sup> - 3.3% (continued)</b>		
<b>Energy - 0.1%</b>		
Venture Global Calcasieu Pass LLC		
2.46% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 <sup>††</sup>	1,383,490	\$ 1,293,563
DT Midstream, Inc.		
2.50% (3 Month USD LIBOR + 2.00% and 6 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/12/28	500,000	500,445
<b>Total Energy</b>		<u>1,794,008</u>
<b>Communications - 0.0%</b>		
Radiate Holco, LLC		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	149,625	149,680
<b>Total Senior Floating Rate Interests</b> (Cost \$52,549,789)		<u>52,980,181</u>
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 3.2%</b>		
Fannie Mae Principal Strips		
due 07/15/37 <sup>7,10</sup>	13,000,000	9,186,268
due 08/06/38 <sup>7,10</sup>	250,000	171,204
Freddie Mac Principal Strips		
due 07/15/32 <sup>7,10</sup>	10,550,000	8,642,982
Federal Farm Credit Bank		
3.51% due 06/11/40	3,300,000	3,952,248
2.43% due 01/29/37	3,000,000	3,190,317
2.70% due 01/30/45	1,053,000	1,110,255
2.88% due 10/01/40	350,000	384,848
Tennessee Valley Authority Principal Strips		
due 06/15/38 <sup>7,10</sup>	9,400,000	6,297,135
due 01/15/48 <sup>7,10</sup>	9,700,000	4,678,106
due 01/15/38 <sup>7,10</sup>	4,000,000	2,719,444
due 06/15/35 <sup>7,10</sup>	1,583,000	1,171,830
due 12/15/42 <sup>7,10</sup>	1,600,000	912,078
U.S. International Development Finance Corp.		
1.63% due 11/20/37	4,000,000	3,943,871
due 01/17/26 <sup>10</sup>	800,000	864,129
1.79% due 10/15/29	556,769	575,162
Tennessee Valley Authority		
4.25% due 09/15/65	1,300,000	1,823,871
5.38% due 04/01/56	600,000	966,617
Freddie Mac		
due 01/02/34 <sup>10</sup>	1,850,000	1,448,878
due 09/15/36 <sup>10</sup>	300,000	216,826
Tennessee Valley Authority Generic Strip		
due 01/15/28 <sup>8,10</sup>	150,000	137,418
<b>Total Federal Agency Bonds</b> (Cost \$48,333,709)		<u>52,393,487</u>
<b>MUNICIPAL BONDS<sup>††</sup> - 1.3%</b>		
<b>Texas - 0.3%</b>		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.29% due 09/01/40	2,100,000	2,174,892
2.78% due 09/01/34	700,000	717,903
2.69% due 09/01/33	500,000	512,074
2.57% due 09/01/32	475,000	484,597
2.41% due 09/01/31	450,000	455,771
2.08% due 09/01/28	300,000	303,046
Grand Parkway Transportation Corp. Revenue Bonds		
3.31% due 10/01/49	1,500,000	1,536,452
Dallas/Fort Worth International Airport Revenue Bonds		
2.92% due 11/01/50	1,000,000	1,011,322
<b>Total Texas</b>		<u>7,196,057</u>
<b>California - 0.3%</b>		
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/44 <sup>10</sup>	2,000,000	917,803
due 08/01/41 <sup>10</sup>	1,540,000	805,575
due 08/01/46 <sup>10</sup>	750,000	315,640
California Statewide Communities Development Authority Revenue Bonds		
2.68% due 02/01/39	1,200,000	1,206,499
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/39 <sup>10</sup>	1,410,000	765,528
Cypress School District General Obligation Unlimited		
due 08/01/48 <sup>10</sup>	1,000,000	414,223
Hanford Joint Union High School District General Obligation Unlimited		
due 08/01/39 <sup>10</sup>	500,000	260,172
<b>Total California</b>		<u>4,685,440</u>
<b>New York - 0.3%</b>		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50	2,700,000	2,836,668
New York Power Authority Revenue Bonds		
2.82% due 11/15/39	1,000,000	1,010,851
<b>Total New York</b>		<u>3,847,519</u>
<b>Idaho - 0.1%</b>		
Boise State University Revenue Bonds		
3.06% due 04/01/40	1,150,000	1,180,403
<b>Ohio - 0.1%</b>		
County of Franklin Ohio Revenue Bonds		
2.88% due 11/01/50	1,000,000	981,201

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Face Amount	Value
<b>MUNICIPAL BONDS<sup>††</sup> - 1.3% (continued)</b>		
<b>Alabama - 0.1%</b>		
Auburn University Revenue Bonds 2.68% due 06/01/50	1,000,000	\$ 979,748
<b>Mississippi - 0.1%</b>		
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	1,000,000	976,257
<b>Illinois - 0.0%</b>		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	500,000	617,520
Cook County School District No. 155 Calumet City General Obligation Unlimited 5.30% due 06/01/32	5,000	5,300
<b>Total Illinois</b>		<b>622,820</b>
<b>Total Municipal Bonds</b> (Cost \$19,685,922)		<b>20,469,445</b>
<b>SENIOR FIXED RATE INTERESTS<sup>††</sup> - 0.2%</b>		
<b>Industrial - 0.2%</b>		
CTL Logistics 2.65% due 10/10/42 <sup>†††</sup>	3,642,781	3,509,273
<b>Total Senior Fixed Rate Interests</b> (Cost \$3,642,781)		<b>3,509,273</b>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.1%</b>		
Panama Government International Bond 4.50% due 04/16/50	1,450,000	1,645,822
Bermuda Government International Bond 3.38% due 08/20/50 <sup>3</sup>	500,000	504,650
<b>Total Foreign Government Debt</b> (Cost \$2,128,163)		<b>2,150,472</b>

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

	Notional Value	Value
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.2%</b>		
<b>Call options on:</b>		
<b>Interest rate options</b>		
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	455,200,000	\$ 2,266,896
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	120,600,000	411,246
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	55,700,000	276,829
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	47,400,000	161,634
<b>Total OTC Options Purchased</b> (Cost \$1,600,463)		<b>3,116,605</b>
<b>Total Investments - 110.5%</b> (Cost \$1,731,780,199)		<b>\$ 1,781,525,170</b>

**Face Amount<sup>~</sup>**

<b>Collateralized Mortgage Obligations Sold Short<sup>††</sup> - (8.3)%</b>		
<b>Government Agency - (8.3)%</b>		
Uniform MBS 30 Year 3.50% due 08/12/22	126,900,000	(133,683,693)
<b>Total Securities Sold Short - (8.3)%</b> (Proceeds \$133,806,800)		<b>\$ (133,683,693)</b>
<b>Other Assets &amp; Liabilities, net - (2.2)%</b>		<b>(35,836,397)</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 1,612,005,080</b>

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation <sup>**</sup>
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/25/50	\$ 10,000,000	\$ 1,889,900	\$ 461	\$ 1,889,439
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/20/50	8,200,000	1,535,122	431	1,534,691
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.82%	Annually	04/01/26	50,000,000	174,869	499	174,370
							\$ 3,599,891	\$ 1,391	\$ 3,598,500	

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

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2021	Unrealized Appreciation
Citibank, N.A.	4,460,000	EUR	09/30/21	\$ 5,331,578	\$ 5,300,816	\$ 30,762
Goldman Sachs International	963,000	EUR	07/16/21	1,168,398	1,142,689	25,709
					\$ 56,471	

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

<sup>\*</sup> Non-income producing security.

<sup>\*\*</sup> Includes cumulative appreciation (depreciation).

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

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

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

<sup>1</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>2</sup> Perpetual maturity.

<sup>3</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$721,074,117 (cost \$710,922,073), or 44.7% of total net assets.

<sup>4</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$1,103,946 (cost \$1,031,936), or 0.1% of total net assets.

<sup>5</sup> Variable rate security. Rate indicated is the rate effective at June 30, 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.

<sup>6</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>7</sup> Security is a principal-only strip.

<sup>8</sup> Security is an interest-only strip.

<sup>9</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2021.

<sup>10</sup> Zero coupon rate security.

<sup>11</sup> Special Purpose Acquisition Company (SPAC)

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2021

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*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*  
*WAC — Weighted Average Coupon*