

SCHEDULE OF INVESTMENTS

September 30, 2021

CORE BOND FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 1.2%					
FINANCIAL - 1.2%					
Pershing Square Tontine Holdings Ltd. — Class A ^{*1}	622,890	\$ 12,270,933			
KKR Acquisition Holdings I Corp. — Class A ^{*1}	299,316	2,918,331			
RXR Acquisition Corp. — Class A ^{*1}	66,481	646,195			
TPG Pace Beneficial II Corp. ^{*1}	55,056	538,998			
MSD Acquisition Corp. — Class A ^{*1}	46,697	452,961			
AfterNext HealthTech Acquisition Corp. ^{*1}	38,300	381,468			
Conyers Park III Acquisition Corp. ^{*1}	35,600	356,356			
TPG Pace Solutions Corp. ^{*1}	31,926	320,856			
Waverley Capital Acquisition Corp. 1 ^{*1}	28,200	278,052			
Acropolis Infrastructure Acquisition Corp. — Class A ^{*1}	24,900	241,032			
Blue Whale Acquisition Corp. 1 ^{*1}	20,700	205,344			
Colicity, Inc. — Class A ^{*1}	20,290	198,233			
Colicity, Inc. ^{*1}	4,280	42,458			
RXR Acquisition Corp. ^{*1}	1,034	10,185			
Total Financial		<u>18,861,402</u>			
COMMUNICATIONS - 0.0%					
Figs, Inc. — Class A [*]	12,590	467,593			
INDUSTRIAL - 0.0%					
Constar International Holdings LLC ^{*†††}	68	—			
Total Common Stocks (Cost \$18,968,668)		<u>19,328,995</u>			
PREFERRED STOCKS^{††} - 3.3%					
FINANCIAL - 3.3%					
First Republic Bank 4.25%	372,000	9,337,200			
4.13%	53,200	1,329,468			
W R Berkley Corp. 4.13% due 03/30/61	284,159	7,558,630			
4.25% due 09/30/60	13,301	360,723			
Wells Fargo & Co. 4.38%	210,000	5,355,000			
4.70%	148,000	3,889,440			
Globe Life, Inc. 4.25% due 06/15/61	160,000	4,075,200			
Bank of America Corp. 4.13%	148,000	3,805,080			
4.38%	106,000	2,793,100			
Public Storage 4.63%	112,044	3,056,560			
4.13%	22,087	576,471			
Arch Capital Group Ltd. 4.55%	102,000	2,672,400			
American Financial Group, Inc. 4.50% due 09/15/60	78,228	2,134,842			
PartnerRe Ltd. 4.88%	78,457	2,101,863			
RenaissanceRe Holdings Ltd. 4.20%	82,000	2,041,800			
JPMorgan Chase & Co. 4.63%	76,000	2,006,400			
CNO Financial Group, Inc. 5.13% due 11/25/60	48,000	1,279,200			
Assurant, Inc. 5.25% due 01/15/61	38,000	\$ 1,026,760			
Total Financial		<u>55,400,137</u>			
INDUSTRIAL - 0.0%					
Constar International Holdings LLC ^{*†††}	7	—			
Total Preferred Stocks (Cost \$53,286,900)		<u>55,400,137</u>			
WARRANTS[†] - 0.0%					
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25 ¹	69,210	89,281			
KKR Acquisition Holdings I Corp. - Class A Expiring 12/31/27 ¹	74,828	71,827			
Ginkgo Bioworks Holdings, Inc. Expiring 12/31/27	6,510	22,069			
MSD Acquisition Corp. Expiring 05/13/23 ¹	9,339	10,740			
RXR Acquisition Corp. Expiring 03/08/26 ¹	13,294	9,971			
Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26 ¹	8,300	7,636			
Colicity, Inc. Expiring 12/31/27 ¹	4,056	3,366			
Total Warrants (Cost \$501,045)		<u>214,890</u>			
CLOSED-END FUNDS[†] - 0.2%					
BlackRock MuniHoldings California Quality Fund, Inc.	117,258	1,837,433			
BlackRock MuniYield California Quality Fund, Inc.	100,717	1,600,393			
Total Closed-End Funds (Cost \$3,225,498)		<u>3,437,826</u>			
MONEY MARKET FUND[†] - 1.6%					
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ²	25,808,660	25,808,660			
Total Money Market Fund (Cost \$25,808,660)		<u>25,808,660</u>			
			FACE		
			<u>AMOUNT</u>		
CORPORATE BONDS^{††} - 42.9%					
FINANCIAL - 20.1%					
Pershing Square Holdings Ltd. 3.25% due 10/01/31	6,200,000	6,189,646			
3.25% due 11/15/30 ³	4,500,000	4,533,062			
5.50% due 07/15/22 ³	2,000,000	2,061,552			
Wells Fargo & Co. 3.07% due 04/30/41 ⁴	8,550,000	8,766,909			
3.90% ^{4,5}	3,250,000	3,351,562			
JPMorgan Chase & Co. 3.11% due 04/22/41 ⁴	3,530,000	3,634,202			
3.65% ^{4,5}	2,350,000	2,352,937			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.52% due 04/22/31 ⁴	2,210,000	\$ 2,252,252	Iron Mountain, Inc.		
2.96% due 05/13/31 ⁴	1,870,000	1,942,246	5.25% due 07/15/30 ³	2,350,000	\$ 2,493,890
4.49% due 03/24/31 ⁴	1,600,000	1,865,145	5.63% due 07/15/32 ³	1,000,000	1,072,500
Bank of America Corp.			4.50% due 02/15/31 ³	850,000	862,155
2.59% due 04/29/31 ⁴	6,900,000	7,034,852	BlackRock, Inc.		
2.68% due 06/19/41 ⁴	2,650,000	2,552,665	1.90% due 01/28/31	4,400,000	4,360,041
Nationwide Mutual Insurance Co.			Old Republic International Corp.		
4.35% due 04/30/50 ³	7,410,000	8,419,677	3.85% due 06/11/51	4,020,000	4,332,747
Liberty Mutual Group, Inc.			PartnerRe Finance B LLC		
4.13% due 12/15/51 ^{3,4}	5,800,000	5,956,309	4.50% due 10/01/50 ⁴	4,040,000	4,255,765
3.95% due 05/15/60 ³	2,150,000	2,380,682	Standard Chartered plc		
Charles Schwab Corp.			4.64% due 04/01/31 ^{3,4}	3,550,000	4,090,875
4.00% ^{4,5}	8,000,000	8,227,680	Crown Castle International Corp.		
Teachers Insurance & Annuity Association of America			2.90% due 04/01/41	2,800,000	2,693,113
3.30% due 05/15/50 ³	7,750,000	8,125,060	3.30% due 07/01/30	1,149,000	1,223,483
Nippon Life Insurance Co.			OneAmerica Financial Partners, Inc.		
2.75% due 01/21/51 ^{3,4}	8,150,000	7,976,812	4.25% due 10/15/50 ³	3,620,000	3,843,998
BPCE S.A.			Host Hotels & Resorts, LP		
2.28% due 01/20/32 ^{3,4}	8,200,000	7,955,325	3.50% due 09/15/30	3,685,000	3,824,006
Macquarie Bank Ltd.			National Australia Bank Ltd.		
3.62% due 06/03/30 ³	7,470,000	7,832,928	2.99% due 05/21/31 ³	2,350,000	2,375,361
Wilton RE Ltd.			2.33% due 08/21/30 ³	1,500,000	1,448,448
6.00% ^{†††,3,4,5}	6,350,000	6,925,628	Ares Finance Company II LLC		
Reliance Standard Life Global Funding II			3.25% due 06/15/30 ³	3,660,000	3,817,598
2.75% due 05/07/25 ³	6,170,000	6,465,994	Aflac, Inc.		
GLP Capital Limited Partnership / GLP Financing II, Inc.			3.60% due 04/01/30	3,350,000	3,742,458
4.00% due 01/15/31	3,600,000	3,884,436	MetLife, Inc.		
5.30% due 01/15/29	1,900,000	2,221,406	3.85% ^{4,5}	3,520,000	3,691,600
American Equity Investment Life Holding Co.			KKR Group Finance Company VI LLC		
5.00% due 06/15/27	5,036,000	5,797,077	3.75% due 07/01/29 ³	3,230,000	3,584,086
Markel Corp.			First American Financial Corp.		
6.00% ^{4,5}	5,210,000	5,772,680	4.00% due 05/15/30	3,180,000	3,510,677
Reinsurance Group of America, Inc.			Brookfield Finance, Inc.		
3.15% due 06/15/30	5,350,000	5,681,629	3.50% due 03/30/51	2,550,000	2,657,620
GA Global Funding Trust			4.70% due 09/20/47	650,000	785,334
1.63% due 01/15/26 ³	5,450,000	5,495,636	Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
American International Group, Inc.			3.88% due 03/01/31 ³	3,150,000	3,177,562
4.38% due 06/30/50	4,280,000	5,256,922	Arch Capital Group Ltd.		
Fidelity National Financial, Inc.			3.64% due 06/30/50	2,900,000	3,154,983
3.40% due 06/15/30	3,630,000	3,894,321	Alleghany Corp.		
2.45% due 03/15/31	1,210,000	1,202,100	3.63% due 05/15/30	2,850,000	3,122,754
Allianz SE			UBS Group AG		
3.20% ^{3,4,5}	5,000,000	4,850,000	2.10% due 02/11/32 ^{3,4}	2,950,000	2,866,843
Citigroup, Inc.			KKR Group Finance Company VIII LLC		
2.57% due 06/03/31 ⁴	4,690,000	4,775,404	3.50% due 08/25/50 ³	2,660,000	2,799,032
Intercontinental Exchange, Inc.			Belrose Funding Trust		
3.00% due 06/15/50	2,430,000	2,395,662	2.33% due 08/15/30 ³	2,780,000	2,739,275
2.65% due 09/15/40	2,400,000	2,292,862	Jefferies Group LLC		
Five Corners Funding Trust II			2.75% due 10/15/32	2,720,000	2,721,929
2.85% due 05/15/30 ³	4,332,000	4,523,526	Everest Reinsurance Holdings, Inc.		
Fairfax Financial Holdings Ltd.			3.50% due 10/15/50	2,560,000	2,716,399
3.38% due 03/03/31 ³	4,300,000	4,453,765	Equitable Holdings, Inc.		
			7.00% due 04/01/28	2,050,000	2,610,495
			Sumitomo Life Insurance Co.		
			3.38% due 04/15/81 ^{3,4}	2,500,000	2,595,325

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Visa, Inc. 2.00% due 08/15/50	3,000,000	\$ 2,578,745	Central Storage Safety Project Trust 4.82% due 02/01/38 ⁶	970,560	\$ 1,093,342
Massachusetts Mutual Life Insurance Co. 3.38% due 04/15/50 ³	2,450,000	2,559,347	Westpac Banking Corp. 2.96% due 11/16/40	1,100,000	1,086,965
Societe Generale S.A. 2.89% due 06/09/32 ^{3,4}	2,500,000	2,511,221	Kuvare US Holdings, Inc. 7.00% due 02/17/51 ^{3,4}	1,000,000	1,078,439
Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 ³	2,450,000	2,486,750	Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	1,050,000	1,032,096
Goldman Sachs Group, Inc. 3.50% due 04/01/25	2,250,000	2,418,213	Weyerhaeuser Co. 4.00% due 04/15/30	911,000	1,028,046
Assured Guaranty US Holdings, Inc. 3.15% due 06/15/31	1,450,000	1,518,766	Depository Trust & Clearing Corp. 3.38% ^{3,4,5}	1,000,000	1,019,700
Assurant, Inc. 2.65% due 01/15/32	2,300,000	2,276,954	Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ³	950,000	985,459
FS KKR Capital Corp. 2.63% due 01/15/27	2,150,000	2,154,227	W R Berkley Corp. 4.00% due 05/12/50	850,000	976,662
Safehold Operating Partnership, LP 2.80% due 06/15/31	2,150,000	2,153,446	Apollo Management Holdings, LP 2.65% due 06/05/30 ³	930,000	938,158
Americo Life, Inc. 3.45% due 04/15/31 ³	2,060,000	2,072,473	Western & Southern Life Insurance Co. 3.75% due 04/28/61 ³	850,000	914,490
HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	2,000,000	1,997,060	Nasdaq, Inc. 3.25% due 04/28/50	850,000	854,327
Macquarie Group Ltd. 2.69% due 06/23/32 ^{3,4}	2,000,000	1,994,660	CNO Financial Group, Inc. 5.25% due 05/30/29	700,000	820,267
QBE Insurance Group Ltd. 5.88% ^{3,4,5}	1,750,000	1,951,250	Brown & Brown, Inc. 2.38% due 03/15/31	800,000	796,599
Lincoln National Corp. 4.38% due 06/15/50	1,580,000	1,909,520	Protective Life Corp. 3.40% due 01/15/30 ³	740,000	785,996
Manulife Financial Corp. 2.48% due 05/19/27	1,800,000	1,882,110	Aviation Capital Group LLC 2.88% due 01/20/22 ³	700,000	703,658
Fifth Third Bancorp 2.55% due 05/05/27	1,750,000	1,838,692	New York Life Insurance Co. 3.75% due 05/15/50 ³	600,000	670,630
Global Atlantic Finance Co. 3.13% due 06/15/31 ³	1,800,000	1,823,093	Brookfield Finance LLC 3.45% due 04/15/50	470,000	483,599
Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	1,750,000	1,804,635	Hanover Insurance Group, Inc. 2.50% due 09/01/30	480,000	481,381
AmFam Holdings, Inc. 2.81% due 03/11/31 ³	1,750,000	1,790,871	Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ³	400,000	454,331
Australia & New Zealand Banking Group Ltd. 2.57% due 11/25/35 ^{3,4}	1,800,000	1,745,684	KKR Group Finance Company III LLC 5.13% due 06/01/44 ³	100,000	128,998
Kemper Corp. 2.40% due 09/30/30	1,510,000	1,493,487	Total Financial		<u>333,014,357</u>
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ³	1,349,000	1,463,665	CONSUMER, NON-CYCLICAL - 4.8%		
Raymond James Financial, Inc. 3.75% due 04/01/51	1,300,000	1,443,687	Altria Group, Inc. 3.70% due 02/04/51	4,650,000	4,392,006
Prudential Financial, Inc. 3.70% due 10/01/50 ⁴	1,160,000	1,207,694	3.40% due 05/06/30	3,110,000	3,287,660
Bank of New York Mellon Corp. 4.70% ^{4,5}	1,060,000	1,163,350	2.35% due 05/06/25	1,180,000	1,223,069
Camden Property Trust 2.80% due 05/15/30	1,100,000	1,159,432	4.45% due 05/06/50	390,000	408,922
			CoStar Group, Inc. 2.80% due 07/15/30 ³	5,810,000	5,902,990
			Quanta Services, Inc. 2.90% due 10/01/30	4,175,000	4,314,111
			BAT Capital Corp. 3.98% due 09/25/50	2,800,000	2,708,158
			4.70% due 04/02/27	1,410,000	1,592,090
			Zimmer Biomet Holdings, Inc. 3.55% due 03/20/30	3,850,000	4,206,742

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Sysco Corp. 5.95% due 04/01/30	3,176,000	\$ 4,036,059	Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ³	925,000	\$ 889,387
Royalty Pharma plc 3.55% due 09/02/50	2,690,000	2,636,037	Bimbo Bakeries USA, Inc. 4.00% due 05/17/51 ³	800,000	864,686
2.20% due 09/02/30	1,410,000	1,376,821	GXO Logistics, Inc. 2.65% due 07/15/31 ³	850,000	844,169
Smithfield Foods, Inc. 2.63% due 09/13/31 ³	2,400,000	2,330,380	Moody's Corp. 3.25% due 05/20/50	700,000	715,087
3.00% due 10/15/30 ³	970,000	975,310	Total Consumer, Non-cyclical		<u>78,741,175</u>
Alcon Finance Corp. 2.60% due 05/27/30 ³	2,833,000	2,889,720	INDUSTRIAL - 4.7%		
BECLE, S.A.B. DE C.V 2.50% due 10/14/31	2,700,000	2,672,352	Boeing Co. 5.15% due 05/01/30	8,000,000	9,369,598
Kraft Heinz Foods Co. 5.50% due 06/01/50	1,250,000	1,645,603	5.71% due 05/01/40	4,380,000	5,578,806
7.13% due 08/01/39 ³	650,000	981,163	5.81% due 05/01/50	3,440,000	4,569,113
California Institute of Technology 3.65% due 09/01/19	2,000,000	2,252,921	5.04% due 05/01/27	2,150,000	2,472,031
Triton Container International Ltd. 3.15% due 06/15/31 ³	2,100,000	2,117,296	3.63% due 02/01/31	1,450,000	1,551,574
Yale-New Haven Health Services Corp. 2.50% due 07/01/50	2,250,000	2,080,116	2.20% due 02/04/26	1,000,000	1,008,688
Emory University 2.97% due 09/01/50	2,000,000	2,073,518	Textron, Inc. 2.45% due 03/15/31	3,600,000	3,603,152
Global Payments, Inc. 2.90% due 05/15/30	1,620,000	1,669,763	3.00% due 06/01/30	1,355,000	1,422,354
Health Care Service Corporation A Mutual Legal Reserve Co. 3.20% due 06/01/50 ³	1,480,000	1,518,041	FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	4,503,590	4,491,115
Anheuser-Busch InBev Worldwide, Inc. 6.63% due 08/15/33	1,100,000	1,513,871	National Basketball Association 2.51% due 12/16/24 ^{†††}	4,000,000	4,120,800
Kimberly-Clark de Mexico SAB de CV 2.43% due 07/01/31 ³	1,500,000	1,495,050	Berry Global, Inc. 1.57% due 01/15/26 ³	4,100,000	4,098,934
Johnson & Johnson 2.45% due 09/01/60	1,500,000	1,394,559	SYNNEX Corp. 2.65% due 08/09/31 ³	2,550,000	2,490,994
Universal Health Services, Inc. 2.65% due 10/15/30 ³	1,320,000	1,325,993	2.38% due 08/09/28 ³	1,600,000	1,582,836
Transurban Finance Company Pty Ltd. 2.45% due 03/16/31 ³	1,300,000	1,301,086	Howmet Aerospace, Inc. 3.00% due 01/15/29	3,800,000	3,823,750
Cheplapharm Arzneimittel GmbH 4.38% due 01/15/28	EUR 1,000,000	1,203,290	Vontier Corp. 2.95% due 04/01/31 ³	3,450,000	3,428,299
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	1,000,000	1,094,423	Cellnex Finance Company S.A. 3.88% due 07/07/41 ³	3,100,000	3,044,851
OhioHealth Corp. 3.04% due 11/15/50	1,000,000	1,029,767	Flowserve Corp. 3.50% due 10/01/30	1,810,000	1,888,008
Johns Hopkins University 2.81% due 01/01/60	1,000,000	1,014,499	2.80% due 01/15/32	1,150,000	1,136,639
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	1,000,000	1,010,040	Acuity Brands Lighting, Inc. 2.15% due 12/15/30	3,000,000	2,924,947
California Endowment 2.50% due 04/01/51	1,000,000	960,057	Snap-on, Inc. 3.10% due 05/01/50	2,547,000	2,663,655
Children's Hospital Corp. 2.59% due 02/01/50	1,000,000	951,353	Owens Corning 3.88% due 06/01/30	2,380,000	2,621,300
Children's Health System of Texas 2.51% due 08/15/50	1,000,000	927,609	IP Lending II Ltd. 3.65% due 07/15/25 ^{†††.3}	2,450,000	2,441,008
Duke University 2.83% due 10/01/55	897,000	915,401	GATX Corp. 4.00% due 06/30/30	2,110,000	2,351,787
			CNH Industrial Capital LLC 1.88% due 01/15/26	1,880,000	1,904,571
			Ryder System, Inc. 3.35% due 09/01/25	1,470,000	1,583,669
			Amcort Flexibles North America, Inc. 2.63% due 06/19/30	1,230,000	1,254,580

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Norfolk Southern Corp. 4.10% due 05/15/21	600,000	\$ 671,616			
Oshkosh Corp. 3.10% due 03/01/30	240,000	252,007			
Sonoco Products Co. 5.75% due 11/01/40	150,000	202,216			
Total Industrial		<u>78,552,898</u>			
CONSUMER, CYCLICAL - 4.7%					
Marriott International, Inc. 3.50% due 10/15/32	3,300,000	3,501,688			
4.63% due 06/15/30	2,830,000	3,229,991			
2.85% due 04/15/31	2,320,000	2,347,008			
5.75% due 05/01/25	1,900,000	2,172,116			
2.75% due 10/15/33	1,000,000	976,784			
Delta Air Lines, Inc. 7.00% due 05/01/25 ³	8,800,000	10,262,457			
Hyatt Hotels Corp. 5.38% due 04/23/25	3,950,000	4,410,504			
5.75% due 04/23/30	3,010,000	3,609,909			
Choice Hotels International, Inc. 3.70% due 01/15/31	7,340,000	7,914,795			
Whirlpool Corp. 4.60% due 05/15/50	6,145,000	7,531,515			
Smithsonian Institution 2.70% due 09/01/44	4,000,000	3,941,101			
Alt-2 Structured Trust 2.95% due 05/14/31 ^{†††}	3,913,660	3,883,056			
VF Corp. 2.95% due 04/23/30	3,306,000	3,476,428			
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ³	3,150,000	3,370,360			
British Airways Class A Pass Through Trust 4.25% due 11/15/32 ³	2,267,813	2,443,460			
2.90% due 03/15/35 ³	850,000	853,323			
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ³	2,550,000	2,772,226			
Steelcase, Inc. 5.13% due 01/18/29	2,224,000	2,556,427			
BorgWarner, Inc. 2.65% due 07/01/27	2,310,000	2,433,403			
Ferguson Finance plc 3.25% due 06/02/30 ³	1,772,000	1,891,385			
Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	1,541,000	1,700,864			
Northern Group Housing LLC 6.80% due 08/15/53 ³	1,100,000	1,595,390			
American Airlines Class AA Pass Through Trust 3.20% due 06/15/28	787,000	791,671			
Lowe's Companies, Inc. 1.70% due 09/15/28	450,000	445,622			
JB Poindexter & Company, Inc. 7.13% due 04/15/26 ³	200,000	210,500			
Total Consumer, Cyclical		<u>78,321,983</u>			
			COMMUNICATIONS - 2.7%		
			ViacomCBS, Inc. 4.95% due 01/15/31	4,478,000	\$ 5,343,734
			4.95% due 05/19/50	2,490,000	3,110,376
			4.75% due 05/15/25	2,260,000	2,529,327
			2.90% due 01/15/27	450,000	477,800
			Charter Communications Operating LLC / Charter Communications Operating Capital 2.80% due 04/01/31	4,525,000	4,529,986
			3.90% due 06/01/52	3,350,000	3,322,257
			2.25% due 01/15/29	2,400,000	2,395,889
			T-Mobile USA, Inc. 3.88% due 04/15/30	4,750,000	5,253,072
			Level 3 Financing, Inc. 4.25% due 07/01/28 ³	2,175,000	2,191,813
			3.88% due 11/15/29 ³	1,150,000	1,229,695
			AT&T, Inc. 2.75% due 06/01/31	3,200,000	3,278,349
			Vodafone Group plc 4.13% due 06/04/81 ⁴	2,550,000	2,581,977
			Virgin Media Secured Finance plc 4.50% due 08/15/30 ³	2,350,000	2,388,188
			Walt Disney Co. 3.80% due 05/13/60	2,000,000	2,304,175
			Amazon.com, Inc. 2.70% due 06/03/60	1,610,000	1,509,835
			VeriSign, Inc. 2.70% due 06/15/31	1,200,000	1,219,608
			CSC Holdings LLC 4.13% due 12/01/30 ³	600,000	588,750
			Fox Corp. 3.05% due 04/07/25	450,000	478,788
			Altice France S.A. 5.13% due 01/15/29 ³	250,000	245,000
			British Telecommunications plc 9.63% due 12/15/30	150,000	229,359
			Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28	200,000	210,100
			Total Communications		<u>45,418,078</u>
			ENERGY - 2.4%		
			Galaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 ³	6,250,000	6,300,590
			2.94% due 09/30/40 ³	4,000,000	3,991,659
			BP Capital Markets plc 4.88% ^{4,5}	7,530,000	8,277,429
			Sabine Pass Liquefaction LLC 4.50% due 05/15/30	4,190,000	4,824,812
			Qatar Petroleum 3.13% due 07/12/41 ³	2,375,000	2,373,860
			3.30% due 07/12/51 ³	2,350,000	2,373,500
			Magellan Midstream Partners, LP 3.95% due 03/01/50	2,000,000	2,124,972
			3.25% due 06/01/30	1,500,000	1,601,783
			Valero Energy Corp. 2.15% due 09/15/27	950,000	956,149

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.85% due 04/15/25	750,000	\$ 789,642			
4.00% due 04/01/29	500,000	549,210			
Chevron USA, Inc.					
2.34% due 08/12/50	1,850,000	1,662,726			
Florida Gas Transmission Company LLC					
2.55% due 07/01/30 ³	1,000,000	1,010,346			
NuStar Logistics, LP					
6.38% due 10/01/30	700,000	770,000			
6.00% due 06/01/26	200,000	216,000			
Midwest Connector Capital Company LLC					
4.63% due 04/01/29 ³	910,000	977,337			
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.					
4.49% due 05/01/30	410,000	479,162			
Cheniere Corpus Christi Holdings LLC					
2.74% due 12/31/39 ³	450,000	445,074			
Phillips 66					
3.70% due 04/06/23	250,000	261,857			
Total Energy		<u>39,986,108</u>			
TECHNOLOGY - 1.3%					
Broadcom, Inc.					
4.15% due 11/15/30	4,230,000	4,684,216			
2.45% due 02/15/31 ³	3,700,000	3,584,450			
NetApp, Inc.					
2.70% due 06/22/30	3,507,000	3,600,210			
Leidos, Inc.					
2.30% due 02/15/31	2,350,000	2,296,067			
3.63% due 05/15/25	600,000	646,908			
4.38% due 05/15/30	200,000	226,812			
Oracle Corp.					
3.95% due 03/25/51	2,450,000	2,596,228			
Apple, Inc.					
2.55% due 08/20/60	1,550,000	1,409,507			
CGI, Inc.					
2.30% due 09/14/31 ³	1,300,000	1,261,470			
Analog Devices, Inc.					
2.95% due 04/01/25	400,000	426,549			
Total Technology		<u>20,732,417</u>			
UTILITIES - 1.1%					
Cheniere Corpus Christi Holdings LLC					
3.52% due 12/31/39 ^{†††}	6,700,000	6,763,583			
Jersey Central Power & Light Co.					
2.75% due 03/01/32 ³	3,220,000	3,294,530			
AES Corp.					
3.95% due 07/15/30 ³	1,760,000	1,935,331			
NRG Energy, Inc.					
2.45% due 12/02/27 ³	1,750,000	1,774,577			
Arizona Public Service Co.					
3.35% due 05/15/50	1,300,000	1,352,316			
Enel Finance International N.V.					
2.88% due 07/12/41 ³	1,250,000	1,215,119			
Alexander Funding Trust					
1.84% due 11/15/23 ³	950,000	968,153			
Total Utilities		<u>17,303,609</u>			
			BASIC MATERIALS - 1.0%		
			Newcrest Finance Pty Ltd.		
			3.25% due 05/13/30 ³	3,600,000	\$ 3,821,958
			4.20% due 05/13/50 ³	3,235,000	3,691,808
			Anglo American Capital plc		
			5.63% due 04/01/30 ³	3,400,000	4,099,688
			3.95% due 09/10/50 ³	970,000	1,034,942
			2.63% due 09/10/30 ³	250,000	248,055
			WR Grace Holdings LLC		
			4.88% due 06/15/27 ³	1,241,000	1,274,358
			Yamana Gold, Inc.		
			2.63% due 08/15/31 ³	1,200,000	1,170,933
			Reliance Steel & Aluminum Co.		
			2.15% due 08/15/30	810,000	791,033
			Corporation Nacional del Cobre de Chile		
			3.75% due 01/15/31 ³	680,000	727,401
			Total Basic Materials		<u>16,860,176</u>
			FINANCIAL INSTITUTIONS - 0.1%		
			Stadco LA, LLC		
			3.75% due 05/15/56 ^{†††}	2,000,000	1,960,620
			Total Corporate Bonds		<u>710,891,421</u>
			(Cost \$683,469,046)		
			ASSET-BACKED SECURITIES^{††} - 25.9%		
			COLLATERALIZED LOAN OBLIGATIONS - 17.2%		
			Octagon Investment Partners 49 Ltd.		
			2021-5A, 1.68% (3 Month USD		
			LIBOR + 1.55%, Rate Floor:		
			1.55%) due 01/15/33 ^{3,7}	8,500,000	8,490,882
			2021-5A, 2.18% (3 Month USD		
			LIBOR + 2.05%, Rate Floor:		
			2.05%) due 01/15/33 ^{3,7}	7,450,000	7,452,530
			Woodmont Trust		
			2020-7A, 2.03% (3 Month USD		
			LIBOR + 1.90%, Rate Floor:		
			1.90%) due 01/15/32 ^{3,7}	12,000,000	12,067,506
			2020-7A, 2.73% (3 Month USD		
			LIBOR + 2.60%, Rate Floor:		
			2.60%) due 01/15/32 ^{3,7}	3,750,000	3,793,922
			Cerberus Loan Funding XXX, LP		
			2020-3A, 1.98% (3 Month USD		
			LIBOR + 1.85%, Rate Floor:		
			1.85%) due 01/15/33 ^{3,7}	13,500,000	13,562,934
			2020-3A, 2.63% (3 Month USD		
			LIBOR + 2.50%, Rate Floor:		
			2.50%) due 01/15/33 ^{3,7}	2,000,000	2,017,081
			Dryden 33 Senior Loan Fund		
			2020-33A, 2.13% (3 Month USD		
			LIBOR + 2.00%, Rate Floor:		
			2.00%) due 04/15/29 ^{3,7}	8,000,000	7,983,284
			2020-33A, 1.13% (3 Month USD		
			LIBOR + 1.00%, Rate Floor:		
			1.00%) due 04/15/29 ^{3,7}	4,196,027	4,195,317

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-33A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 ^{3,7}	3,000,000	\$ 2,994,296			
LoanCore Issuer Ltd.					
2021-CRE5, 2.43% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 07/15/36 ^{3,7}	7,500,000	7,506,650			
2021-CRE4, 2.67% (30 Day Average U.S. Secured Overnight Financing Rate + 2.61%, Rate Floor: 2.50%) due 07/15/35 ^{3,7}	4,426,000	4,434,900			
2021-CRE4, 1.87% (30 Day Average U.S. Secured Overnight Financing Rate + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{3,7}	1,000,000	1,002,007			
2018-CRE1, 1.21% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 ^{3,7}	440,733	440,579			
Ares LVIII CLO Ltd.					
2020-58A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{3,7}	7,600,000	7,578,622			
2020-58A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/15/33 ^{3,7}	3,750,000	3,751,952			
Palmer Square Loan Funding Ltd.					
2021-3A, 2.67% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{3,7}	2,000,000	2,001,522			
2021-1A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{3,7}	2,000,000	2,000,565			
2021-1A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{3,7}	2,000,000	1,992,301			
2018-4A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{3,7}	1,371,341	1,371,538			
2018-4A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{3,7}	1,000,000	1,000,511			
2021-2A, 2.53% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{3,7}	1,000,000	999,989			
2019-3A, 0.98% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{3,7}	618,009	618,062			
Benefit Street Partners Clo XXII Ltd.					
2020-22A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/20/32 ^{3,7}	8,700,000	8,699,310			
2020-22A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 ^{3,7}	1,000,000	998,128			
			Dryden 36 Senior Loan Fund		
			2020-36A, 2.18% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{3,7}	8,000,000	\$ 7,999,970
			AMMC CLO XIV Ltd.		
			2021-14A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{3,7}	8,000,000	7,999,595
			Madison Park Funding XLVIII Ltd.		
			2021-48A, 2.13% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{3,7}	4,000,000	3,999,980
			2021-48A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{3,7}	4,000,000	3,954,253
			MF1 Multifamily Housing Mortgage Loan Trust		
			2021-FL6, 2.64% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{3,7}	4,000,000	4,045,184
			2021-FL6, 1.94% (1 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/16/36 ^{3,7}	3,400,000	3,404,660
			Golub Capital Partners CLO 33M Ltd.		
			2021-33A, 1.98% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{3,7}	6,500,000	6,499,668
			ABPCI Direct Lending Fund IX LLC		
			2020-9A, 2.08% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 ^{3,7}	5,000,000	5,015,030
			2020-9A, 2.73% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/18/31 ^{3,7}	1,000,000	1,003,573
			Golub Capital Partners CLO 16 Ltd.		
			2021-16A, 1.70% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{3,7}	4,000,000	4,006,040
			2021-16A, 1.89% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{3,7}	2,000,000	2,010,022
			MidOcean Credit CLO VII		
			2020-7A, 1.17% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{3,7}	3,000,000	3,000,929
			2020-7A, 1.73% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{3,7}	2,000,000	1,997,149
			2020-7A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 ^{3,7}	1,000,000	1,000,782
			KREF Funding V LLC		
			1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{†††,7}	5,638,506	5,581,558
			0.15% due 06/25/26 ^{†††,8}	21,818,182	26,837

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Cerberus Loan Funding XXXII, LP 2021-2A, 1.75% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{3,7}	4,250,000	\$ 4,259,219			
2021-2A, 2.98% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{3,7}	1,250,000	1,255,626			
ABPCI Direct Lending Fund CLO II LLC 2021-1A, 1.73% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{3,7}	5,500,000	5,493,003			
Parliament Funding II Ltd. 2020-1A, 2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{3,7}	4,000,000	4,014,903			
2020-1A, 3.33% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 08/12/30 ^{3,7}	1,000,000	1,004,383			
Cerberus Loan Funding XXXI, LP 2021-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{3,7}	4,500,000	4,500,891			
THL Credit Lake Shore MM CLO I Ltd. 2021-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{3,7}	4,250,000	4,256,715			
Venture XIV CLO Ltd. 2020-14A, 1.15% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{3,7}	4,250,000	4,250,365			
BXMT Ltd. 2020-FL2, 0.99% (30 Day Average U.S. Secured Overnight Financing Rate + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{3,7}	4,250,000	4,244,661			
Golub Capital Partners CLO 36M Ltd. 2018-36A, 1.42% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{3,7}	4,100,000	4,077,351			
Fortress Credit Opportunities IX CLO Ltd. 2021-9A, due 10/15/33 ^{3,7}	3,250,000	3,250,000			
2017-9A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{3,7}	636,000	636,000			
ABPCI Direct Lending Fund CLO I LLC 2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{3,7}	3,750,000	3,756,867			
PFP Ltd. 2021-7, 2.50% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 ^{3,7}	3,749,813	3,754,597			
Cerberus Loan Funding XXVI, LP 2021-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{3,7}	3,500,000	3,499,992			
Owl Rock CLO IV Ltd. 2021-4A, 1.74% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{3,7}	3,250,000	\$ 3,253,238			
Wellfleet CLO Ltd. 2020-2A, 1.19% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{3,7}	3,250,000	3,252,560			
ABPCI Direct Lending Fund CLO V Ltd. 2021-5A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{3,7}	3,250,000	3,244,816			
LCCM Trust 2021-FL2, 2.23% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 12/13/38 ^{3,7}	3,100,000	3,101,291			
Whitebox CLO II Ltd. 2020-2A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/24/31 ^{3,7}	2,000,000	2,004,056			
2020-2A, 2.38% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/24/31 ^{3,7}	1,000,000	1,000,940			
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 ^{3,7}	3,000,000	2,980,860			
Diamond CLO Ltd. 2021-1A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 ^{3,7}	1,500,000	1,498,878			
2018-1A, 1.64% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{3,7}	1,000,000	999,005			
BRSP Ltd. 2021-FL1, 2.24% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 08/19/38 ^{3,7}	2,000,000	2,000,890			
Ares LVII CLO Ltd. 2020-57A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/25/31 ^{3,7}	2,000,000	2,000,250			
Cerberus Loan Funding XXXIII, LP 2021-3A, 1.98% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{3,7}	2,000,000	1,999,994			
Avery Point VI CLO Ltd. 2021-6A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 ^{3,7}	2,000,000	1,998,557			
Apres Static CLO Ltd. 2020-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{3,7}	2,000,000	1,996,949			

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Neuberger Berman Loan					
Advisers CLO 40 Ltd.					
2021-40A, 1.88% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{3,7}	2,000,000	\$ 1,987,638			
Fortress Credit Opportunities XI CLO Ltd.					
2018-11A, 1.43% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{3,7}	2,000,000	1,984,562			
Magnetite Xxix Ltd.					
2021-29A, 1.78% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{3,7}	2,000,000	1,975,930			
Canyon Capital CLO Ltd.					
2018-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 ^{3,7}	1,900,000	1,881,829			
Denali Capital CLO XI Ltd.					
2018-1A, 1.26% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{3,7}	1,792,798	1,792,814			
GPMT Ltd.					
2019-FL2, 1.38% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{3,7}	1,576,790	1,575,945			
Shackleton CLO Ltd.					
2018-6RA, 1.15% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{3,7}	1,512,481	1,511,765			
OCP CLO Ltd.					
2020-4A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{3,7}	1,500,000	1,500,087			
Allegro CLO IX Ltd.					
2018-3A, 1.29% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{3,7}	1,500,000	1,500,022			
Marathon CLO V Ltd.					
2017-5A, 1.58% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{3,7}	1,000,000	999,048			
2017-5A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{3,7}	499,860	499,524			
Golub Capital Partners CLO 54M L.P					
2021-54A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{3,7}	1,500,000	1,495,521			
STWD Ltd.					
2019-FL1, 2.43% (30 Day Average U.S. Secured Overnight Financing Rate + 2.46%, Rate Floor: 2.35%) due 07/15/38 ^{3,7}	1,459,000	1,459,834			
Voya CLO Ltd.					
2020-1A, 1.19% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 ^{3,7}	1,250,000	\$ 1,249,622			
KREF					
2021-FL2, 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{3,7}	1,000,000	1,000,438			
Owl Rock CLO I Ltd.					
2019-1A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{3,7}	1,000,000	1,000,317			
Owl Rock CLO II Ltd.					
2021-2A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{3,7}	1,000,000	997,720			
Northwoods Capital XII-B Ltd.					
2018-12BA, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{3,7}	1,000,000	989,936			
NewStar Fairfield Fund CLO Ltd.					
2018-2A, 1.40% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{3,7}	989,329	981,436			
Newfleet CLO Ltd.					
2018-1A, 1.08% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{3,7}	930,622	930,044			
KVK CLO Ltd.					
2018-1A, 1.06% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{3,7}	514,823	514,421			
2017-1A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{3,7}	338,075	338,076			
Dryden 37 Senior Loan Fund					
2015-37A, due 01/15/31 ^{3,9}	1,000,000	846,924			
ACRE Commercial Mortgage Ltd.					
2021-FL4, 2.69% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{3,7}	773,000	772,999			
610 Funding CLO 3 Ltd.					
2018-3A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{3,7}	753,183	753,214			
Golub Capital Partners CLO 17 Ltd.					
2017-17A, 1.78% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{3,7}	750,000	750,103			
Wind River CLO Ltd.					
2017-2A, 1.00% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{3,7}	465,467	465,426			
Treman Park CLO Ltd.					
2015-1A, due 10/20/28 ^{3,9}	500,000	408,253			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Halcyon Loan Advisors Funding Ltd. 2017-3A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{3,7}	386,324	\$ 386,280			
TCP Waterman CLO Ltd. 2016-1A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{3,7}	165,794	165,793			
Babson CLO Ltd. 2014-1A, due 07/20/25 ^{3,9}	650,000	76,570			
Mountain View CLO Ltd. 2018-1A, 0.93% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{3,7}	43,251	43,245			
Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{6,9}	700,000	23,961			
Total Collateralized Loan Obligations		<u>284,945,772</u>			
FINANCIAL - 2.5%					
Station Place Securitization Trust 2020-16, 1.08% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21 ^{†††,3,7}	11,500,000	11,500,000			
2021-3, 0.98% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 ^{†††,3,7}	7,000,000	7,000,000			
2021-SPI, 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{†††,3,7}	2,000,000	2,000,000			
2021-WL1, 2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/26/54 ^{†††,3,7}	1,400,000	1,400,000			
2021-WL1, 1.14% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 01/26/54 ^{†††,3,7}	1,000,000	1,000,000			
2021-WL1, 0.94% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 ^{†††,3,7}	1,000,000	1,000,000			
2021-WL1, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/26/54 ^{†††,3,7}	1,000,000	1,000,000			
2021-WL2, 2.09% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 03/25/54 ^{†††,3,7}	250,000	250,000			
2021-WL2, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 03/25/54 ^{†††,3,7}	150,000	150,000			
Strategic Partners Fund VIII LP 3.09% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 ^{†††,7}	3,500,000	3,500,315			
2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 ^{†††,7}	1,300,000	1,300,026			
			HarbourVest Structured Solutions IV Holdings, LP due 09/15/26	2,900,000	\$ 3,058,480
			Madison Avenue Secured Funding Trust Series 2020-1, 1.71% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 ^{†††,3,7}	3,000,000	3,000,000
			Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††,7}	EUR 2,163,556	2,505,134
			KKR Core Holding Company LLC 4.00% due 07/15/31 ^{†††}	1,050,000	1,035,825
			Nassau LLC 2019-1, 3.98% due 08/15/34 ³	1,017,433	1,028,243
			Total Financial		<u>40,728,023</u>
			WHOLE BUSINESS - 1.9%		
			Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ³	6,755,000	7,249,750
			2021-1A, 3.15% due 04/25/51 ³	997,500	1,051,371
			Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	6,682,500	6,927,547
			Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ³	3,590,625	3,845,326
			2021-1A, 2.29% due 08/25/51 ³	1,500,000	1,493,104
			ServiceMaster Funding LLC 2020-1, 2.84% due 01/30/51 ³	3,980,000	4,049,097
			DB Master Finance LLC 2019-1A, 4.35% due 05/20/49 ³	3,675,000	3,991,462
			SERVPRO Master Issuer LLC 2021-1A, 2.39% due 04/25/51 ³	1,995,000	2,003,195
			Wendy's Funding LLC 2019-1A, 3.78% due 06/15/49 ³	1,365,180	1,442,661
			Total Whole Business		<u>32,053,513</u>
			TRANSPORT-AIRCRAFT - 1.4%		
			Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ³	5,235,845	5,407,995
			AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ³	3,358,511	3,262,129
			MACH 1 Cayman Ltd. 2019-1, 3.47% due 10/15/39 ³	2,426,840	2,421,190
			AASET Trust 2020-1A, 3.35% due 01/16/40 ³	1,821,563	1,800,560
			2017-1A, 3.97% due 05/16/42 ³	354,809	325,341
			Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ³	1,989,679	1,972,832
			Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 ³	1,606,106	1,592,166
			2017-1, 4.58% due 02/15/42 ³	322,581	321,397
			MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ³	1,710,156	1,724,394
			Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ³	1,652,932	1,632,073
			Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ³	1,217,756	1,214,415

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
WAVE LLC			DIVERSIFIED PAYMENT RIGHTS - 0.1%		
2019-1, 3.60% due 09/15/44 ³	898,173	\$ 894,501	Bib Merchant Voucher Receivables Ltd.		
AIM Aviation Finance Ltd.			4.18% due 04/07/28 ^{†††}	1,000,000	\$ 1,062,210
2015-1A, 4.21% due 02/15/40 ³	760,152	645,445	Total Asset-Backed Securities		
Raspro Trust			(Cost \$427,021,712)		<u>428,526,388</u>
2005-1A, 1.06% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{3,7}	282,622	<u>282,622</u>	COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 13.9%		
Total Transport-Aircraft		<u>23,497,060</u>	GOVERNMENT AGENCY - 8.6%		
NET LEASE - 1.3%			Fannie Mae		
CARS-DB4, LP			2.81% due 05/01/51	8,250,000	8,715,075
2020-1A, 3.81% due 02/15/50 ³	2,244,844	2,409,301	2.17% due 03/01/51	8,347,000	8,038,814
2020-1A, 4.95% due 02/15/50 ³	1,500,000	1,560,285	2.24% due 01/01/51	5,918,985	5,726,867
CMFT Net Lease Master Issuer LLC			2.00% due 09/01/50	5,055,730	4,799,541
2021-1, 3.44% due 07/20/51 ³	3,570,000	3,563,239	2.36% due 08/01/50	4,500,000	4,466,570
2021-1, 2.57% due 07/20/51 ³	398,590	397,162	2.78% due 05/01/51	2,737,253	2,909,785
Store Master Funding I-VII			2.20% due 11/01/27	2,567,095	2,676,905
2016-1A, 3.96% due 10/20/46 ³	2,628,063	2,760,368	2.59% due 06/01/51	2,489,505	2,578,736
Capital Automotive LLC			4.17% due 02/01/49	2,000,000	2,383,715
2017-1A, 3.87% due 04/15/47 ³	2,712,265	2,718,964	3.09% due 10/01/29	2,000,000	2,189,590
Oak Street Investment Grade			2.81% due 09/01/39	2,000,000	2,077,653
Net Lease Fund Series			2.32% due 02/01/51	2,080,131	2,038,785
2020-1A, 2.26% due 11/20/50 ³	2,500,000	2,475,692	2.40% due 03/01/40	2,000,000	1,975,091
Capital Automotive REIT			2.11% due 10/01/50	1,868,438	1,793,918
2020-1A, 3.48% due 02/15/50 ³	1,247,135	1,283,001	2.27% due 02/01/51	1,733,192	1,698,634
2021-1A, 2.76% due 08/15/51 ³	1,000,000	995,996	2.06% due 09/01/36	1,600,000	1,553,769
CF Hippolyta LLC			2.39% due 02/01/51	1,443,006	1,458,272
2020-1, 2.60% due 07/15/60 ³	870,038	876,633	1.88% due 01/01/36	1,310,000	1,268,258
2020-1, 2.28% due 07/15/60 ³	711,591	721,812	3.74% due 02/01/30	1,000,000	1,144,923
STORE Master Funding LLC			3.83% due 05/01/49	1,000,000	1,140,341
2014-1A, 5.00% due 04/20/44 ³	1,445,000	<u>1,495,175</u>	3.61% due 04/01/39	1,000,000	1,133,602
Total Net Lease		<u>21,257,628</u>	4.24% due 08/01/48	1,000,000	1,125,965
COLLATERALIZED DEBT OBLIGATIONS - 1.0%			4.27% due 12/01/33	958,437	1,117,900
Anchorage Credit Funding 4 Ltd.			3.46% due 08/01/49	967,101	1,081,339
2021-4A, 2.72% due 04/27/39 ³	7,250,000	7,251,022	2.99% due 01/01/40	1,000,000	1,064,118
2021-4A, 3.12% due 04/27/39 ³	2,000,000	1,999,093	2.79% due 01/01/32	973,550	1,043,174
Anchorage Credit Funding Ltd.			3.11% due 04/01/30	939,213	1,032,328
2021-13A, 2.88% due 07/27/39 ³	2,500,000	2,500,468	2.69% due 10/01/34	964,223	1,024,428
2021-13A, 3.15% due 07/27/39 ³	2,000,000	1,998,491	2.68% due 04/01/50	973,349	1,020,336
Anchorage Credit Funding 3 Ltd.			2013-124, due 12/25/43 ¹⁰	1,126,814	1,018,340
2021-3A, 2.87% due 01/28/39 ³	3,750,000	<u>3,750,118</u>	2.10% due 07/01/50	978,232	938,910
Total Collateralized Debt Obligations		<u>17,499,192</u>	1.76% due 08/01/40	1,000,000	925,791
TRANSPORT-CONTAINER - 0.4%			4.07% due 05/01/49	774,648	895,569
Textainer Marine Containers VII Ltd.			4.37% due 10/01/48	722,110	857,263
2020-1A, 2.73% due 08/21/45 ³	4,127,316	4,182,302	4.25% due 05/01/48	638,114	676,652
CAL Funding IV Ltd.			3.94% due 10/01/36	335,006	387,578
2020-1A, 2.22% due 09/25/45 ³	1,830,000	<u>1,844,414</u>	Uniform MBS 30 Year due 11/10/21 ¹⁵	50,300,000	51,734,355
Total Transport-Container		<u>6,026,716</u>	Freddie Mac Seasoned Credit Risk Transfer Trust		
INSURANCE - 0.1%			2020-3, 2.00% due 05/25/60	4,127,420	4,143,110
JGWPT XXV LLC			2020-2, 2.00% due 11/25/59	1,614,796	1,627,680
2012-1A, 4.21% due 02/16/65 ³	1,292,380	<u>1,456,274</u>	Fannie Mae-Aces		
			2020-M23, 1.58% (WAC) due 03/25/35 ^{7,8}	25,286,063	3,208,784
			Federal National Mortgage Association		
			3.65% due 03/01/33	1,200,000	1,208,760
			2.27% due 10/01/41	1,000,000	993,710

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Freddie Mac			Extended Stay America Trust		
1.98% due 05/01/50	1,382,983	\$ 1,295,665	2021-ESH, 2.33% (1 Month		
2018-4762, 4.00% due 01/15/46	852,585	867,033	USD LIBOR + 2.25%, Rate		
FARM Mortgage Trust			Floor: 2.25%) due 07/15/38 ^{3,7}	1,094,307	\$ 1,107,872
2021-1, due 01/25/51 ^{3,7}	1,000,000	1,000,620	CSAIL Commercial Mortgage Trust		
Total Government Agency		<u>142,058,252</u>	2019-C15, 1.21% (WAC) due 03/15/52 ^{7,8}	12,414,398	739,032
COMMERCIAL MORTGAGE BACKED SECURITIES - 2.9%			SG Commercial Mortgage Securities Trust		
GS Mortgage Securities Trust			2016-C5, 2.07% (WAC) due 10/10/48 ^{7,8}	9,073,402	564,161
2020-GSA2, 2.34% due 12/12/53	8,000,000	7,884,938	UBS Commercial Mortgage Trust		
2020-GC45, 0.79% (WAC)			2017-C2, 1.20% (WAC) due 08/15/50 ^{7,8}	10,300,732	485,454
due 02/13/53 ^{7,8}	18,962,034	871,495	JPMDB Commercial Mortgage		
2019-GC42, 0.93% (WAC)			Securities Trust		
due 09/01/52 ^{7,8}	14,924,906	806,670	2016-C2, 1.71% (WAC) due 06/15/49 ^{7,8}	7,141,676	377,935
DBGS Mortgage Trust			Morgan Stanley Capital I Trust		
2018-C1, 4.78% (WAC) due 10/15/51 ⁷	7,000,000	7,976,159	2016-UB11, 1.63% (WAC)		
CD Mortgage Trust			due 08/15/49 ^{7,8}	6,738,671	372,630
2017-CD4, 3.95% (WAC) due 05/10/50 ⁷	4,750,000	5,152,523	Wells Fargo Commercial Mortgage Trust		
2016-CD1, 1.53% (WAC) due 08/10/49 ^{7,8}	2,271,438	122,625	2016-NXS5, 1.59% (WAC)		
KKR Industrial Portfolio Trust			due 01/15/59 ^{7,8}	3,782,005	190,225
2021-KDIP, 1.33% (1 Month			2016-C37, 1.07% (WAC) due 12/15/49 ^{7,8}	3,193,705	98,042
USD LIBOR + 1.25%, Rate			CFCRE Commercial Mortgage Trust		
Floor: 1.25%) due 12/15/37 ^{3,7}	4,600,000	4,594,467	2016-C3, 1.15% (WAC) due 01/10/48 ^{7,8}	5,615,900	210,448
JP Morgan Chase Commercial			Total Commercial Mortgage		
Mortgage Securities Trust			Backed Securities		<u>47,382,275</u>
2016-JP3, 3.60% (WAC) due 08/15/49 ⁷	4,000,000	4,054,090	RESIDENTIAL MORTGAGE BACKED SECURITIES - 1.4%		
BX Commercial Mortgage Trust			Mill City Mortgage Loan Trust		
2021-VOLT, 2.10% (1 Month			2021-NM1, 2.50% (WAC)		
USD LIBOR + 2.00%, Rate			due 11/25/60 ^{3,7}	4,800,000	4,796,773
Floor: 2.00%) due 09/15/36 ^{3,7}	3,450,000	3,454,321	COLT Mortgage Loan Trust		
GS Mortgage Securities Corporation Trust			2021-2, 2.38% (WAC) due 08/25/66 ^{3,7}	4,000,000	3,977,783
2020-UPTN, 3.35% (WAC)			New Residential Mortgage Loan Trust		
due 02/10/37 ^{3,7}	1,000,000	1,025,314	2018-2A, 3.50% (WAC) due 02/25/58 ^{3,7}	904,647	940,266
2020-DUNE, 1.43% (1 Month			2019-6A, 3.50% (WAC) due 09/25/59 ^{3,7}	662,890	697,237
USD LIBOR + 1.35%, Rate			2018-1A, 4.00% (WAC) due 12/25/57 ^{3,7}	461,267	492,212
Floor: 1.35%) due 12/15/36 ^{3,7}	1,000,000	1,001,446	CSMC Trust		
Life Mortgage Trust			2018-RPL9, 3.85% (WAC)		
2021-BMR, 1.48% (1 Month			due 09/25/57 ^{3,7}	1,374,495	1,425,912
USD LIBOR + 1.40%, Rate			2020-NQM1, 1.72% due 05/25/65 ^{3,11}	507,430	509,055
Floor: 1.40%) due 03/15/38 ^{3,7}	2,000,000	2,003,804	Starwood Mortgage Residential Trust		
BENCHMARK Mortgage Trust			2020-1, 2.41% (WAC) due 02/25/50 ^{3,7}	924,890	932,329
2019-B14, 0.91% (WAC) due 12/15/62 ^{7,8}	19,863,009	911,726	2020-1, 2.56% (WAC) due 02/25/50 ^{3,7}	924,890	931,301
2018-B6, 0.57% (WAC) due 10/10/51 ^{7,8}	29,539,841	647,330	Verus Securitization Trust		
COMM Mortgage Trust			2019-4, 2.85% due 11/25/59 ^{3,11}	1,540,170	1,562,585
2015-CR24, 0.90% (WAC)			SPS Servicer Advance Receivables Trust		
due 08/10/48 ^{7,8}	43,961,089	1,119,667	2020-T2, 1.83% due 11/15/55 ³	1,250,000	1,259,723
2015-CR26, 1.08% (WAC)			American Home Mortgage		
due 10/10/48 ^{7,8}	8,997,963	280,272	Investment Trust		
Citigroup Commercial Mortgage Trust			2007-1, 2.08% due 05/25/47 ⁸	7,209,844	1,171,768
2019-GC43, 0.75% (WAC)					
due 11/10/52 ^{7,8}	19,939,256	865,619			
2016-GC37, 1.85% (WAC)					
due 04/10/49 ^{7,8}	3,234,452	201,414			
2016-C2, 1.89% (WAC) due 08/10/49 ^{7,8}	2,399,090	165,093			
2016-P5, 1.60% (WAC) due 10/10/49 ^{7,8}	1,784,051	97,503			

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
BRAVO Residential Funding Trust			U.S. GOVERNMENT SECURITIES^{††} - 8.0%		
2021-HE1, 1.55% (30 Day Average			U.S. Treasury Notes		
U.S. Secured Overnight			1.25% due 08/15/31 ¹²	115,000,000	\$ 112,071,094
Financing Rate + 1.50%, Rate			0.75% due 03/31/26	6,000,000	5,955,469
Floor: 0.00%) due 01/25/70 ^{3,7}	1,000,000	\$ 998,805	U.S. Treasury Bonds		
Angel Oak Mortgage Trust			2.00% due 08/15/51	15,000,000	14,742,187
2020-1, 2.77% (WAC) due 12/25/59 ^{3,7}	895,718	899,160	Total U.S. Government Securities		<u>132,768,750</u>
Securitized Asset Backed			(Cost \$135,454,245)		
Receivables LLC Trust			SENIOR FLOATING RATE INTERESTS^{††,7} - 3.9%		
2006-HE2, 0.39% (1 Month			INDUSTRIAL - 1.2%		
USD LIBOR + 0.30%, Rate			Mileage Plus Holdings LLC		
Floor: 0.30%) due 07/25/36 ⁷	1,563,577	887,454	6.25% (3 Month USD LIBOR		
MFRA Trust			+ 5.25%, Rate Floor:		
2021-INV1, 2.29% (WAC)			6.25%) due 06/21/27	8,450,000	8,972,886
due 01/25/56 ^{3,7}	700,000	675,610	Standard Industries, Inc.		
Residential Mortgage Loan Trust			due 09/22/28	4,000,000	4,002,160
2020-1, 2.68% (WAC) due 02/25/24 ^{3,7}	486,195	488,921	SkyMiles IP Ltd.		
GS Mortgage-Backed Securities Trust			4.75% (3 Month USD LIBOR		
2020-NQM1, 1.79% (WAC)			+ 3.75%, Rate Floor:		
due 09/27/60 ^{3,7}	472,299	470,941	4.75%) due 10/20/27	1,700,000	1,806,998
RALI Series Trust			Berry Global, Inc.		
2006-QO2, 0.53% (1 Month			1.86% (2 Month USD LIBOR		
USD LIBOR + 0.44%, Rate			+ 1.75%, Rate Floor:		
Floor: 0.44%) due 02/25/46 ⁷	1,566,283	453,670	1.75%) due 07/01/26	1,429,766	1,420,830
Washington Mutual Mortgage			Air Canada		
Pass-Through Certificates			4.25% (3 Month USD LIBOR		
WMALT Series Trust			+ 3.50%, Rate Floor:		
2006-AR9, 0.93% (1 Year CMT			4.25%) due 08/11/28	1,350,000	1,354,495
Rate + 0.84%, Rate Floor:			Pelican Products, Inc.		
0.84%) due 11/25/46 ⁷	297,078	258,613	4.50% (3 Month USD LIBOR		
MASTR Adjustable Rate Mortgages Trust			+ 3.50%, Rate Floor:		
2003-5, 1.52% (WAC) due 11/25/33 ⁷	265,386	253,385	4.50%) due 05/01/25	1,039,258	1,034,717
UCFC Manufactured Housing Contract			Service Logic Acquisition, Inc.		
1997-2, 7.38% due 10/15/28	60,661	61,690	4.75% (2 Month USD LIBOR		
Total Residential Mortgage			+ 4.00%, Rate Floor:		
Backed Securities		<u>24,145,193</u>	4.75%) due 10/29/27	702,398	703,719
MILITARY HOUSING - 0.9%			Diversitech Holdings, Inc.		
Freddie Mac Military Housing Bonds			4.25% (3 Month USD LIBOR		
Resecuritization Trust Certificates			+ 3.25%, Rate Floor:		
2015-R1, 3.48% (WAC) due 11/25/55 ^{3,7}	7,056,906	8,355,148	4.25%) due 12/02/24	493,985	493,678
2015-R1, 4.11% (WAC) due 11/25/52 ^{3,7}	2,902,123	3,289,971	Total Industrial		<u>19,789,483</u>
2015-R1, 0.52% (WAC) due 11/25/55 ^{3,7,8}	10,328,320	686,222	CONSUMER, CYCLICAL - 0.8%		
Capmark Military Housing Trust			Murphy Oil USA, Inc.		
2006-RILY, 6.15% due 07/10/51 ³	2,293,606	2,456,964	2.25% (1 Month USD LIBOR		
2007-ROBS, 6.06% due 10/10/52 ³	461,553	504,837	+ 1.75%, Rate Floor:		
2007-AETC, 5.75% due 02/10/52 ³	272,270	297,144	2.25%) due 01/31/28	7,980,000	7,980,000
GMAC Commercial Mortgage Asset Corp.			Amaya Holdings BV		
2007-HCKM, 6.11% due 08/10/52 ³	1,451,593	1,680,891	2.50% (3 Month EURIBOR + 2.50%,		
Total Military Housing		<u>17,271,177</u>	Rate Floor: 2.50%) due 07/21/26	EUR 4,000,000	4,629,889
Total Collateralized Mortgage Obligations			Stars Group (Amaya)		
(Cost \$231,402,560)		<u>230,856,897</u>	2.38% (3 Month USD LIBOR		
			+ 2.25%, Rate Floor:		
			2.25%) due 07/21/26	1,000,000	996,250

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Hilton Worldwide Finance LLC 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/22/26	383,663	\$ 380,279			
Total Consumer, Cyclical		<u>13,986,418</u>			
CONSUMER, NON-CYCLICAL - 0.6%					
Catalent Pharma Solutions, Inc. due 02/22/28	4,200,000	4,198,950			
Packaging Coordinators Midco, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/30/27	2,238,750	2,240,160			
Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,311,591	1,316,509			
HCRX Investments HoldCo, LP due 07/15/28	1,250,000	1,245,313			
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	1,016,018	1,016,018			
Elanco Animal Health, Inc. 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	387,360	382,378			
Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27†††	181,818	182,500			
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27†††	128,880	128,880			
Total Consumer, Non-cyclical		<u>10,710,708</u>			
TECHNOLOGY - 0.6%					
Datix Bidco Ltd. 4.50% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25	GBP 2,900,000	3,829,776			
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	3,672,250	3,674,086			
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	1,596,000	1,590,685			
Total Technology		<u>9,094,547</u>			
BASIC MATERIALS - 0.3%					
Univar Netherlands Holding BV 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/03/28	4,214,438	4,203,901			
UTILITIES - 0.2%					
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	3,076,692	\$ 3,086,322			
FINANCIAL - 0.1%					
Nexus Buyer LLC 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	893,199	892,877			
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	796,005	797,661			
Alliant Holdings Intermediate LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	494,898	491,186			
Total Financial		<u>2,181,724</u>			
ENERGY - 0.1%					
Venture Global Calcasieu Pass LLC 2.46% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26†††	795,103	751,372			
DT Midstream, Inc. 2.50% (6 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/26/28	500,000	499,610			
Total Energy		<u>1,250,982</u>			
COMMUNICATIONS - 0.0%					
Radiate Holdco LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	148,875	148,661			
Total Senior Floating Rate Interests (Cost \$64,175,510)					<u>64,452,746</u>
FEDERAL AGENCY BONDS†† - 3.3%					
Fannie Mae Principal Strips due 07/15/37 ^{10,13}	13,000,000	9,158,162			
due 08/06/38 ¹³	250,000	171,173			
Freddie Mac Principal Strips due 07/15/32 ¹³	10,550,000	8,633,213			
Federal Farm Credit Bank 3.51% due 06/11/40	3,300,000	3,929,350			
2.43% due 01/29/37	3,000,000	3,151,662			
2.70% due 01/30/45	1,053,000	1,103,187			
2.88% due 10/01/40	350,000	382,870			
Tennessee Valley Authority Principal Strips due 01/15/48 ^{10,13}	9,700,000	4,766,541			
due 01/15/38 ¹³	4,000,000	2,694,156			
due 12/15/42 ^{10,13}	1,600,000	917,251			
Tennessee Valley Authority Principal due 06/15/38 ^{10,13}	9,400,000	6,246,939			
due 06/15/35 ^{10,13}	1,583,000	1,158,481			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Tennessee Valley Authority			NEW YORK - 0.2%		
4.25% due 09/15/65	2,450,000	\$ 3,447,111	Westchester County Local		
5.38% due 04/01/56	600,000	973,703	Development Corp. Revenue Bonds		
United States International Development Finance Corp.			3.85% due 11/01/50	2,700,000	\$ 2,833,250
1.63% due 11/20/37	4,000,000	3,973,742	New York Power Authority Revenue Bonds		
Freddie Mac			2.82% due 11/15/39	1,000,000	1,018,422
due 01/02/34 ¹³	1,850,000	1,451,950	Total New York		<u>3,851,672</u>
due 09/15/36 ¹³	300,000	215,924	IDAHO - 0.1%		
U.S. International Development Finance Corp.			Boise State University Revenue Bonds		
due 01/17/26 ¹³	800,000	879,717	3.06% due 04/01/40	1,150,000	1,178,773
1.79% due 10/15/29	556,769	573,182	MISSISSIPPI - 0.1%		
Tennessee Valley Authority Generic			Medical Center Educational		
due 01/15/28 ¹³	150,000	136,911	Building Corp. Revenue Bonds		
Total Federal Agency Bonds			2.92% due 06/01/41	1,000,000	988,492
(Cost \$50,241,213)		<u>53,965,225</u>	OHIO - 0.1%		
MUNICIPAL BONDS^{††} - 1.3%			County of Franklin Ohio Revenue Bonds		
TEXAS - 0.4%			2.88% due 11/01/50	1,000,000	983,029
Tarrant County Cultural Education			ALABAMA - 0.1%		
Facilities Finance Corp. Revenue Bonds			Auburn University Revenue Bonds		
3.29% due 09/01/40	2,100,000	2,171,473	2.68% due 06/01/50	1,000,000	945,513
2.78% due 09/01/34	700,000	716,166	ILLINOIS - 0.0%		
2.69% due 09/01/33	500,000	510,639	State of Illinois General		
2.57% due 09/01/32	475,000	483,035	Obligation Unlimited		
2.41% due 09/01/31	450,000	454,095	5.65% due 12/01/38	500,000	607,562
2.08% due 09/01/28	300,000	301,839	Cook County School District No.		
Grand Parkway Transportation			155 Calumet City General		
Corp. Revenue Bonds			Obligation Unlimited		
3.31% due 10/01/49	1,500,000	1,527,167	5.30% due 12/01/22	5,000	5,238
Dallas/Fort Worth International			Total Illinois		<u>612,800</u>
Airport Revenue Bonds			Total Municipal Bonds		
2.92% due 11/01/50	1,000,000	1,002,459	(Cost \$19,704,704)		<u>20,411,465</u>
Total Texas		<u>7,166,873</u>	SENIOR FIXED RATE INTERESTS^{†††} - 0.2%		
CALIFORNIA - 0.3%			INDUSTRIAL - 0.2%		
Newport Mesa Unified School District			CTL Logistics		
General Obligation Unlimited			2.65% due 10/10/42	3,642,781	3,543,333
due 08/01/44 ¹³	2,000,000	920,110	Total Senior Fixed Rate Interests		<u>3,543,333</u>
due 08/01/41 ¹³	1,540,000	807,375	(Cost \$3,642,781)		
due 08/01/46 ¹³	750,000	316,481	FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
California Statewide Communities			Panama Government International Bond		
Development Authority Revenue Bonds			4.50% due 04/16/50	1,450,000	1,571,843
2.68% due 02/01/39	1,200,000	1,205,246	Bermuda Government International Bond		
Beverly Hills Unified School District			3.38% due 08/20/50	500,000	501,050
California General Obligation Unlimited			Total Foreign Government Debt		<u>2,072,893</u>
due 08/01/39 ¹³	1,410,000	767,458	(Cost \$2,127,269)		
Cypress School District General			COMMERCIAL PAPER^{††} - 1.5%		
Obligation Unlimited			Societe Generale S.A.		
due 08/01/48 ¹³	1,000,000	406,424	0.04% due 10/01/21 ¹⁴	15,000,000	15,000,000
Hanford Joint Union High School			Amphenol Corp.		
District General Obligation Unlimited			0.08% due 10/01/21 ¹⁴	10,000,000	10,000,000
due 08/01/39 ¹³	500,000	261,219	Total Commercial Paper		<u>25,000,000</u>
Total California		<u>4,684,313</u>	(Cost \$25,000,000)		

CORE BOND FUND

	NOTIONAL VALUE	VALUE		CONTRACTS	VALUE
OTC OPTIONS PURCHASED^{††} - 0.3%					
Call Options on:					
Interest Rate Options					
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	\$ 455,200,000	\$ 2,580,984			
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	120,600,000	477,576			
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	55,700,000	315,819			
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	47,400,000	187,704			
Total Interest Rate Options		<u>3,562,083</u>			
	<u>CONTRACTS</u>				
Put Options on:					
Equity Options					
Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$4,340.00 (Notional Value \$53,844,250)	125	1,676,875			
Total Equity Options		<u>1,676,875</u>			
Total OTC Options Purchased (Cost \$3,137,338)		<u>5,238,958</u>			
Total Investments - 107.6% (Cost \$1,747,167,149)		<u>1,781,918,584</u>			
	<u>FACE AMOUNT</u>				
COLLATERALIZED MORTGAGE OBLIGATIONS SOLD SHORT^{††} - (3.2)%					
GOVERNMENT AGENCY - (3.2)%					
Uniform MBS 30 Year 3.50% due 11/10/21 ¹⁵	50,300,000	(53,256,131)			
Total Collateralized Mortgage Obligations (Proceeds \$53,311,935)		<u>(53,256,131)</u>			

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation ^{**}
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.82%	Annually	04/01/26	\$ 50,000,000	\$ 46,908	\$ 472	\$ 46,436

LISTED OPTIONS WRITTEN[†] - 0.0%

Call Options on:					
Equity Options					
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$33,426)	9	\$ (4,635)			
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$33,426)	9	(5,535)			
Total Equity Options		<u>(10,170)</u>			
Total Listed Options Written (Premiums received \$18,995)		<u>(10,170)</u>			
OTC OPTIONS WRITTEN^{††} - 0.0%					
Put Options on:					
Equity Options					
Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$3,980.00 (Notional Value \$53,844,250)	125	(584,375)			
Total OTC Options Written (Premiums received \$716,875)		<u>(584,375)</u>			
Other Assets & Liabilities, net - (4.4)%		<u>(71,700,608)</u>			
Total Net Assets - 100.0%		<u>\$ 1,656,367,300</u>			

CORE BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation
JPMorgan Chase Bank, N.A.	GBP	Sell	2,842,000	3,924,723 USD	10/18/21	\$ 94,867
JPMorgan Chase Bank, N.A.	EUR	Sell	3,980,000	4,686,633 USD	10/18/21	74,620
Morgan Stanley Capital Services LLC	EUR	Sell	1,022,000	1,207,136 USD	10/18/21	22,846
Citibank, N.A.	EUR	Sell	2,215,000	2,592,864 USD	12/31/21	21,523
						<u>\$ 213,856</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 Special Purpose Acquisition Company (SPAC).

² Rate indicated is the 7-day yield as of September 30, 2021.

³ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$734,381,475 (cost \$725,650,063), or 44.3% of total net assets.

⁴ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁵ Perpetual maturity.

⁶ 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 \$1,117,303 (cost \$1,013,092), or 0.1% of total net assets.

⁷ Variable rate security. Rate indicated is the rate effective at September 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.

⁸ Security is an interest-only strip.

⁹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹⁰ Security is a principal-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 September 30, 2021.

¹² All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2021, the total market value of segregated or earmarked security was \$112,071,094.

¹³ Zero coupon rate security.

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

¹⁵ Security is unsettled at period end and does not have a stated effective rate.

BofA — Bank of America

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon