

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Shares	Value
COMMON STOCKS[†] - 1.4%		
Financial - 1.4%		
Pershing Square Tontine Holdings Ltd. — Class A ^{*,1}	622,890	\$ 12,439,113
KKR Acquisition Holdings I Corp. — Class A ^{*,1}	299,316	2,930,304
RXR Acquisition Corp. — Class A ^{*,1}	72,327	708,081
TPG Pace Beneficial II Corp. ^{*,1}	64,278	625,425
MSD Acquisition Corp. — Class A ^{*,1}	46,697	457,630
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	38,300	371,893
Conyers Park III Acquisition Corp. — Class A ^{*,1}	35,600	343,540
Waverley Capital Acquisition Corp. I — Class A ^{*,1}	28,200	272,694
Colicity, Inc. — Class A ^{*,1}	25,295	248,144
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	24,900	240,783
Blue Whale Acquisition Corp. I — Class A ^{*,1}	20,700	200,169
Total Financial		<u>18,837,776</u>
Communications - 0.0%		
Figs, Inc. — Class A [*]	12,590	114,695
Vacasa, Inc. — Class A [*]	31,926	91,947
Total Communications		<u>206,642</u>
Industrial - 0.0%		
Constar International Holdings LLC ^{*,†††}	68	—
Total Common Stocks (Cost \$19,061,064)		<u>19,044,418</u>
PREFERRED STOCKS^{††} - 4.9%		
Financial - 4.9%		
Wells Fargo & Co.		
4.38%	210,000	3,782,100
4.70%	148,000	2,860,840
3.90%	3,250,000	2,799,063
First Republic Bank		
4.25%	372,000	6,606,720
4.13%	53,200	931,000
Charles Schwab Corp.		
4.00%	8,500,000	6,542,875
Markel Corp.		
6.00%	5,210,000	5,138,362
W R Berkley Corp.		
4.13% due 03/30/61	282,142	4,850,021
4.25% due 09/30/60	11,828	208,055
Bank of America Corp.		
4.13%	148,000	2,751,320
4.38%	106,000	2,023,540
Bank of New York Mellon Corp.		
3.75%	3,900,000	3,183,684
4.70%	1,060,000	1,035,620
JPMorgan Chase & Co.		
3.65% ²	2,350,000	1,924,650
4.63%	76,000	1,509,360
MetLife, Inc.		
3.85%	3,520,000	3,134,397
Globe Life, Inc.		
4.25% due 06/15/61	160,000	3,062,400
Public Storage		
4.63%	104,783	2,304,178
4.13%	22,087	429,813
Arch Capital Group Ltd.		
4.55%	102,000	1,963,500
PartnerRe Ltd.		
4.88%	78,457	1,624,350
American Financial Group, Inc.		
4.50% due 09/15/60	77,955	1,506,091
RenaissanceRe Holdings Ltd.		
4.20%	82,000	1,459,600
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 ³	1,000,000	1,002,500
CNO Financial Group, Inc.		
5.13% due 11/25/60	48,000	918,240
Assurant, Inc.		
5.25% due 01/15/61	38,000	845,500
Depository Trust & Clearing Corp.		
3.38% ^{2,3,5}	1,000,000	788,468
Total Financial		<u>65,186,247</u>
Industrial - 0.0%		
Constar International Holdings LLC ^{*,†††}	7	—
Total Preferred Stocks (Cost \$82,765,122)		<u>65,186,247</u>
WARRANTS[†] - 0.0%		
Pershing Square Tontine Holdings Ltd.		
Expiring 07/24/25 ^{*,1}	69,210	29,767
KKR Acquisition Holdings I Corp.		
Expiring 12/31/27 ^{*,1}	74,828	26,938
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26 [*]	6,510	3,450
Conyers Park III Acquisition Corp.		
Expiring 08/12/28 [*]	11,866	2,848
MSD Acquisition Corp.		

Expiring 05/13/23 ^{*,1}	9,339	2,810
AfterNext HealthTech Acquisition Corp.		
Expiring 07/09/23 ^{*,1}	12,766	2,426
Waverley Capital Acquisition Corp.		
Expiring 04/30/27 ^{*,1}	9,400	1,985
Acropolis Infrastructure Acquisition Corp.		
Expiring 03/31/26 ^{*,1}	8,300	1,660
RXR Acquisition Corp.		
Expiring 03/08/26 ^{*,1}	14,463	1,634
Colicity, Inc.		
Expiring 12/31/27 ^{*,1}	5,057	1,097
Blue Whale Acquisition Corp.		
Expiring 07/09/23 ^{*,1}	5,174	1,087
Total Warrants		
(Cost \$554,301)		<u>75,702</u>

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	Shares	Value
CLOSED-END FUNDS[†] - 0.2%		
BlackRock MuniHoldings California Quality Fund, Inc.	222,200	\$ 2,659,734
Total Closed-End Funds		2,659,734
(Cost \$3,273,254)		
MONEY MARKET FUNDS[†] - 0.9%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 1.32% ⁴	6,389,360	6,389,360
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.97% ⁴	5,384,465	5,384,465
Total Money Market Funds		11,773,825
(Cost \$11,773,825)		
	Face Amount [~]	Value
CORPORATE BONDS^{††} - 38.0%		
Financial - 17.1%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	6,200,000	4,890,312
3.25% due 11/15/30 ³	4,500,000	3,669,570
JPMorgan Chase & Co.		
3.11% due 04/22/41 ²	3,530,000	2,736,445
2.52% due 04/22/31 ²	2,210,000	1,882,298
2.96% due 05/13/31 ²	1,870,000	1,614,527
4.49% due 03/24/31 ²	1,600,000	1,562,581
Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{2,3}	8,150,000	6,591,313
Macquarie Bank Ltd.		
3.62% due 06/03/30 ³	7,470,000	6,514,470
BPCE S.A.		
2.28% due 01/20/32 ^{2,3}	8,200,000	6,486,979
Bank of America Corp.		
2.59% due 04/29/31 ²	5,400,000	4,579,972
6.13% ^{*,2,5}	1,650,000	1,591,219
Liberty Mutual Group, Inc.		
4.13% due 12/15/51 ^{2,3}	5,800,000	4,624,487
3.95% due 05/15/60 ³	2,150,000	1,545,341
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ³	7,410,000	6,160,504
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ³	6,170,000	5,902,909
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	4,650,000	4,010,293
5.30% due 01/15/29	1,900,000	1,814,711
Wilton RE Ltd.		
6.00% ^{††,2,3,5}	6,350,000	5,471,224
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	5,036,000	4,971,560
GA Global Funding Trust		
1.63% due 01/15/26 ³	5,450,000	4,936,896
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	4,750,000	4,196,237
Fidelity National Financial, Inc.		
3.40% due 06/15/30	3,630,000	3,175,978
2.45% due 03/15/31	1,210,000	962,976
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 ³	5,150,000	3,928,584
Maple Grove Funding Trust I		
4.16% due 08/15/51 ³	4,750,000	3,695,357
Allianz SE		
3.20% ^{2,3,5}	5,000,000	3,650,000
Iron Mountain, Inc.		
5.25% due 07/15/30 ³	1,595,000	1,386,685
4.50% due 02/15/31 ³	1,605,000	1,311,518
5.63% due 07/15/32 ³	1,000,000	845,576
Safehold Operating Partnership, LP		
2.85% due 01/15/32	2,428,000	1,948,970
2.80% due 06/15/31	1,931,000	1,570,464
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	4,000,000	3,457,432
Macquarie Group Ltd.		
2.87% due 01/14/33 ^{2,3}	2,150,000	1,753,794
2.69% due 06/23/32 ^{2,3}	2,000,000	1,608,827
PartnerRe Finance B LLC		
4.50% due 10/01/50 ²	4,040,000	3,361,527
FS KKR Capital Corp.		
2.63% due 01/15/27	2,150,000	1,808,022
3.25% due 07/15/27	1,800,000	1,531,640
Ares Finance Company II LLC		
3.25% due 06/15/30 ³	3,660,000	3,241,955
Old Republic International Corp.		
3.85% due 06/11/51	4,020,000	3,034,164
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 ³	2,450,000	1,894,530
3.20% due 12/01/61 ³	1,650,000	1,127,797
KKR Group Finance Company VI LLC		
3.75% due 07/01/29 ³	3,230,000	3,019,400
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ³	3,620,000	2,932,531

Assurant, Inc.		
2.65% due 01/15/32	2,300,000	1,797,776
4.90% due 03/27/28	1,100,000	1,097,534
Host Hotels & Resorts, LP		
3.50% due 09/15/30	3,385,000	2,891,608
First American Financial Corp.		
4.00% due 05/15/30	3,180,000	2,856,115
American International Group, Inc.		
4.38% due 06/30/50	3,110,000	2,757,773

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	Face Amount	Value
CORPORATE BONDS^{††} - 38.0% (continued)		
Financial - 17.1% (continued)		
Crown Castle International Corp.		
2.90% due 04/01/41	2,200,000	\$ 1,585,664
3.30% due 07/01/30	1,149,000	1,013,321
Intercontinental Exchange, Inc.		
3.00% due 06/15/50	2,430,000	1,774,493
2.65% due 09/15/40	1,100,000	806,697
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ³	3,150,000	2,360,264
UBS Group AG		
2.10% due 02/11/32 ^{2,3}	2,950,000	2,342,245
Equitable Holdings, Inc.		
7.00% due 04/01/28	2,050,000	2,278,723
Belrose Funding Trust		
2.33% due 08/15/30 ³	2,780,000	2,228,047
National Australia Bank Ltd.		
2.33% due 08/21/30 ³	1,500,000	1,205,776
2.99% due 05/21/31 ³	1,150,000	960,964
Standard Chartered plc		
4.64% due 04/01/31 ^{2,3}	2,250,000	2,144,375
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 ^{2,3}	2,500,000	2,141,992
Corebridge Financial, Inc.		
3.90% due 04/05/32 ³	1,600,000	1,435,393
4.35% due 04/05/42 ³	750,000	639,586
Jefferies Group LLC		
2.75% due 10/15/32	2,720,000	2,065,250
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ³	2,450,000	2,015,125
Arch Capital Group Ltd.		
3.64% due 06/30/50	2,500,000	1,943,747
Everest Reinsurance Holdings, Inc.		
3.50% due 10/15/50	2,560,000	1,941,369
Stewart Information Services Corp.		
3.60% due 11/15/31	2,250,000	1,866,285
Assured Guaranty US Holdings, Inc.		
3.15% due 06/15/31	1,450,000	1,258,139
3.60% due 09/15/51	800,000	600,917
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 ³	2,360,000	1,768,819
Westpac Banking Corp.		
3.02% due 11/18/36 ²	1,200,000	965,799
2.96% due 11/16/40	1,100,000	795,814
QBE Insurance Group Ltd.		
5.88% ^{2,3,5}	1,750,000	1,701,875
Americo Life, Inc.		
3.45% due 04/15/31 ³	2,060,000	1,673,880
Manulife Financial Corp.		
2.48% due 05/19/27	1,800,000	1,642,924
HS Wildcat LLC		
3.83% due 12/31/50 ^{†††}	2,000,000	1,610,682
Fifth Third Bancorp		
2.55% due 05/05/27	1,750,000	1,603,767
Trustage Financial Group, Inc.		
4.63% due 04/15/32 ³	1,750,000	1,603,331
Dyal Capital Partners III		
4.40% due 06/15/40 ^{†††}	1,750,000	1,521,672
AmFam Holdings, Inc.		
2.81% due 03/11/31 ³	1,750,000	1,472,169
Brookfield Finance, Inc.		
3.50% due 03/30/51	1,250,000	899,217
4.70% due 09/20/47	650,000	569,358
Primerica, Inc.		
2.80% due 11/19/31	1,750,000	1,464,390
Global Atlantic Finance Co.		
3.13% due 06/15/31 ³	1,800,000	1,431,879
Australia & New Zealand Banking Group Ltd.		
2.57% due 11/25/35 ^{2,3}	1,800,000	1,427,504
Lincoln National Corp.		
4.38% due 06/15/50	1,580,000	1,354,342
Kemper Corp.		
2.40% due 09/30/30	1,510,000	1,221,242
ABN AMRO Bank N.V.		
2.47% due 12/13/29 ^{2,3}	1,400,000	1,193,242
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.		
2.63% due 10/15/31	1,400,000	1,080,467
Raymond James Financial, Inc.		
3.75% due 04/01/51	1,300,000	1,057,041
Societe Generale S.A.		
2.89% due 06/09/32 ^{2,3}	1,300,000	1,038,059
Prudential Financial, Inc.		
3.70% due 10/01/50 ²	1,160,000	970,978
Sumitomo Mitsui Financial Group, Inc.		
2.22% due 09/17/31	1,050,000	848,788
Central Storage Safety Project Trust		
4.82% due 02/01/38 ⁶	926,400	830,855

Apollo Management Holdings, LP		
2.65% due 06/05/30 ³	930,000	781,814
W R Berkley Corp.		
4.00% due 05/12/50	850,000	709,278
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61 ³	950,000	684,236
Weyerhaeuser Co.		
4.00% due 04/15/30	722,000	679,606
CNO Financial Group, Inc.		
5.25% due 05/30/29	700,000	678,696
Protective Life Corp.		
3.40% due 01/15/30 ³	740,000	677,072

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June 30, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 38.0% (continued)		
Financial - 17.1% (continued)		
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ³	850,000	\$ 646,988
Brown & Brown, Inc. 2.38% due 03/15/31	800,000	633,289
Nasdaq, Inc. 3.25% due 04/28/50	850,000	618,358
New York Life Insurance Co. 3.75% due 05/15/50 ³	600,000	490,062
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ³	400,000	407,020
Hanover Insurance Group, Inc. 2.50% due 09/01/30	480,000	400,581
Brookfield Finance LLC 3.45% due 04/15/50	470,000	336,206
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ³	296,000	274,910
KKR Group Finance Company III LLC 5.13% due 06/01/44 ³	100,000	95,435
Total Financial		<u>222,872,397</u>
Industrial - 4.4%		
Boeing Co. 5.81% due 05/01/50	7,340,000	6,741,582
5.71% due 05/01/40	4,380,000	4,085,517
5.04% due 05/01/27	2,150,000	2,123,702
3.63% due 02/01/31	1,450,000	1,251,582
2.20% due 02/04/26	1,000,000	901,366
National Basketball Association 2.51% due 12/16/24 ^{†††}	4,000,000	3,858,026
Textron, Inc. 2.45% due 03/15/31	3,200,000	2,628,911
3.00% due 06/01/30	1,355,000	1,178,617
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	4,407,585	3,762,733
TD SYNEX Corp. 2.65% due 08/09/31 ³	2,550,000	2,057,038
2.38% due 08/09/28 ³	1,600,000	1,348,919
Howmet Aerospace, Inc. 3.00% due 01/15/29	3,800,000	3,147,312
Cellnex Finance Company S.A. 3.88% due 07/07/41 ³	4,150,000	2,841,961
Vontier Corp. 2.95% due 04/01/31	3,450,000	2,704,317
Flowserve Corp. 3.50% due 10/01/30	1,810,000	1,554,474
2.80% due 01/15/32	1,150,000	905,762
Acuity Brands Lighting, Inc. 2.15% due 12/15/30	3,000,000	2,372,042
IP Lending II Ltd. 3.65% due 07/15/25 ^{†††,3}	2,450,000	2,349,440
Owens Corning 3.88% due 06/01/30	2,380,000	2,173,126
GATX Corp. 4.00% due 06/30/30	2,110,000	1,946,085
CNH Industrial Capital LLC 1.88% due 01/15/26	1,880,000	1,704,001
Stadco LA, LLC 3.75% due 05/15/56 ^{†††}	2,000,000	1,570,815
Ryder System, Inc. 3.35% due 09/01/25	1,470,000	1,425,033
IP Lending V Ltd. 5.13% due 04/02/26 ^{†††,3}	1,050,000	1,044,036
Amcor Flexibles North America, Inc. 2.63% due 06/19/30	1,230,000	1,008,548
Norfolk Southern Corp. 4.10% due 05/15/21	600,000	451,193
Sonoco Products Co. 5.75% due 11/01/40	150,000	152,670
Total Industrial		<u>57,288,808</u>
Consumer, Cyclical - 4.2%		
Marriott International, Inc. 4.63% due 06/15/30	2,830,000	2,713,077
3.50% due 10/15/32	3,000,000	2,587,723
2.85% due 04/15/31	2,020,000	1,675,147
2.75% due 10/15/33	1,000,000	786,378
Hyatt Hotels Corp. 5.63% due 04/23/25	3,950,000	4,000,846
5.75% due 04/23/30	3,010,000	3,030,672
Choice Hotels International, Inc. 3.70% due 01/15/31	7,340,000	6,505,464
Whirlpool Corp. 4.60% due 05/15/50	6,145,000	5,271,304
Alt-2 Structured Trust 2.95% due 05/14/31 ^{†††}	3,739,066	3,419,736
Smithsonian Institution 2.70% due 09/01/44	4,000,000	3,080,402
Delta Air Lines Inc. / SkyMiles IP Ltd.		

4.50% due 10/20/25 ³	3,150,000	3,060,738
Delta Air Lines, Inc.		
7.00% due 05/01/25 ³	3,014,000	3,050,736
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ³	2,159,987	2,076,313
2.90% due 03/15/35 ³	847,627	746,384
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ³	2,550,000	2,506,140
BorgWarner, Inc.		
2.65% due 07/01/27	2,310,000	2,098,382
Steelcase, Inc.		
5.13% due 01/18/29	2,224,000	2,069,788
Ferguson Finance plc		
3.25% due 06/02/30 ³	1,204,000	1,041,987
4.65% due 04/20/32 ³	600,000	565,737
Magallanes, Inc.		
5.14% due 03/15/52 ³	1,650,000	1,384,928

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CORPORATE BONDS^{††} - 38.0% (continued)		
Consumer, Cyclical - 4.2% (continued)		
Northern Group Housing LLC		
6.80% due 08/15/53 ^{†††.3}	1,100,000	\$ 1,332,160
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	1,541,000	1,215,496
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	742,000	678,206
Lowe's Companies, Inc.		
1.70% due 09/15/28	450,000	383,112
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ³	200,000	192,000
Total Consumer, Cyclical		<u>55,472,856</u>
Consumer, Non-cyclical - 4.0%		
Altria Group, Inc.		
3.70% due 02/04/51	4,650,000	2,972,052
3.40% due 05/06/30	2,510,000	2,129,141
4.45% due 05/06/50	390,000	280,820
CoStar Group, Inc.		
2.80% due 07/15/30 ³	5,810,000	4,837,363
Quanta Services, Inc.		
2.90% due 10/01/30	4,175,000	3,439,589
BAT Capital Corp.		
3.98% due 09/25/50	2,800,000	1,929,064
4.70% due 04/02/27	1,410,000	1,377,303
Royalty Pharma plc		
3.55% due 09/02/50	2,690,000	1,878,247
2.20% due 09/02/30	1,410,000	1,137,438
Global Payments, Inc.		
2.90% due 05/15/30	1,620,000	1,366,932
2.90% due 11/15/31	1,650,000	1,351,251
Smithfield Foods, Inc.		
2.63% due 09/13/31 ³	2,400,000	1,895,105
3.00% due 10/15/30 ³	970,000	804,127
Beckle, SAB de CV		
2.50% due 10/14/31 ³	2,700,000	2,157,700
Kraft Heinz Foods Co.		
5.50% due 06/01/50	1,250,000	1,199,893
7.13% due 08/01/39 ³	650,000	728,139
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.00% due 05/15/32 ³	1,750,000	1,343,931
4.38% due 02/02/52 ³	600,000	424,332
Triton Container International Ltd.		
3.15% due 06/15/31 ³	2,100,000	1,697,359
Emory University		
2.97% due 09/01/50	2,000,000	1,588,068
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	2,250,000	1,549,991
California Institute of Technology		
3.65% due 09/01/19	2,000,000	1,510,233
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 ³	1,500,000	1,246,200
Anheuser-Busch InBev Worldwide, Inc.		
6.63% due 08/15/33	1,100,000	1,243,754
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50 ³	1,480,000	1,112,993
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 ³	1,300,000	1,065,975
Universal Health Services, Inc.		
2.65% due 10/15/30 ³	1,320,000	1,055,663
Johnson & Johnson		
2.45% due 09/01/60	1,500,000	1,016,923
Cheplapharm Arzneimittel GmbH		
4.38% due 01/15/28	EUR 1,000,000	890,349
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	1,000,000	881,332
OhioHealth Corp.		
3.04% due 11/15/50	1,000,000	774,013
Memorial Sloan-Kettering Cancer Center		
2.96% due 01/01/50	1,000,000	763,314
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ³	925,000	761,969
Johns Hopkins University		
2.81% due 01/01/60	1,000,000	729,468
Children's Hospital Corp.		
2.59% due 02/01/50	1,000,000	691,743
Children's Health System of Texas		
2.51% due 08/15/50	1,000,000	676,837
GXO Logistics, Inc.		
2.65% due 07/15/31	850,000	670,576
Bimbo Bakeries USA, Inc.		
4.00% due 05/17/51 ³	800,000	648,064
Moody's Corp.		
3.25% due 05/20/50	700,000	519,585
Duke University		
2.83% due 10/01/55	506,000	385,876
Triton Container International Limited / TAL International Container Corp.		
3.25% due 03/15/32	200,000	<u>162,807</u>

Total Consumer, Non-cyclical		<u>52,895,519</u>
Energy - 2.4%		
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ³	6,250,000	4,932,985
2.94% due 09/30/40 ³	3,930,440	3,205,979

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 38.0% (continued)		
Energy - 2.4% (continued)		
BP Capital Markets plc		
4.88% ^{2,5}	7,530,000	\$ 6,555,963
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30	4,190,000	4,015,351
Qatar Energy		
3.13% due 07/12/41 ³	2,375,000	1,860,812
3.30% due 07/12/51 ³	2,350,000	1,813,580
Magellan Midstream Partners, LP		
3.95% due 03/01/50	2,000,000	1,577,438
3.25% due 06/01/30	1,500,000	1,333,488
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	2,158,000	2,202,239
Valero Energy Corp.		
2.15% due 09/15/27	950,000	845,557
4.00% due 04/01/29	500,000	472,996
2.85% due 04/15/25	184,000	177,820
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ³	1,050,000	990,235
NuStar Logistics, LP		
6.38% due 10/01/30	700,000	608,178
6.00% due 06/01/26	200,000	187,000
Cheniere Corpus Christi Holdings LLC		
2.74% due 12/31/39	450,000	355,127
Phillips 66		
3.70% due 04/06/23	250,000	249,981
Total Energy		31,384,729
Communications - 2.2%		
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,325,000	2,662,852
3.90% due 06/01/52	3,350,000	2,325,618
2.25% due 01/15/29	2,400,000	1,972,002
Paramount Global		
4.95% due 01/15/31	3,078,000	2,930,286
4.95% due 05/19/50	2,490,000	2,087,026
2.90% due 01/15/27	450,000	414,328
British Telecommunications plc		
4.88% due 11/23/81 ^{2,6}	2,900,000	2,465,000
4.25% due 11/23/81 ^{2,3}	500,000	435,217
9.63% due 12/15/30	150,000	186,663
Level 3 Financing, Inc.		
4.25% due 07/01/28 ³	2,175,000	1,742,719
3.88% due 11/15/29 ³	1,150,000	949,782
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ³	2,350,000	1,931,018
Vodafone Group plc		
4.13% due 06/04/81 ²	2,550,000	1,907,098
Walt Disney Co.		
3.80% due 05/13/60	2,000,000	1,671,942
AT&T, Inc.		
2.75% due 06/01/31	1,500,000	1,295,262
Amazon.com, Inc.		
2.70% due 06/03/60	1,610,000	1,090,500
VeriSign, Inc.		
2.70% due 06/15/31	1,200,000	965,691
CSC Holdings LLC		
4.13% due 12/01/30 ³	600,000	468,000
Fox Corp.		
3.05% due 04/07/25	450,000	435,719
Altice France S.A.		
5.13% due 01/15/29 ³	250,000	189,403
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	200,000	176,480
Total Communications		28,302,606
Technology - 1.7%		
Broadcom, Inc.		
4.93% due 05/15/37 ³	2,306,000	2,067,428
4.15% due 11/15/30	1,702,000	1,559,395
3.19% due 11/15/36 ³	217,000	164,958
Entegris Escrow Corp.		
4.75% due 04/15/29 ³	3,700,000	3,445,544
Workday, Inc.		
3.80% due 04/01/32	3,650,000	3,334,915
NetApp, Inc.		
2.70% due 06/22/30	2,807,000	2,365,376
Citrix Systems, Inc.		
1.25% due 03/01/26	2,300,000	2,225,164
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	2,600,000	2,148,029
Oracle Corp.		
3.95% due 03/25/51	2,450,000	1,799,517
Leidos, Inc.		
2.30% due 02/15/31	1,750,000	1,394,141
4.38% due 05/15/30	200,000	184,994
Apple, Inc.		
2.55% due 08/20/60	1,550,000	1,061,476
CGI, Inc.		

2.30% due 09/14/31	1,300,000	1,043,022
Total Technology		<u>22,793,959</u>
Utilities - 1.1%		
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 ^{†††}	6,700,000	5,702,926
Jersey Central Power & Light Co.		
2.75% due 03/01/32 ³	3,220,000	2,738,782
AES Corp.		
3.95% due 07/15/30 ³	1,760,000	1,586,992
NRG Energy, Inc.		
2.45% due 12/02/27 ³	1,750,000	1,502,609
Arizona Public Service Co.		
3.35% due 05/15/50	1,300,000	954,310
Alexander Funding Trust		
1.84% due 11/15/23 ³	950,000	909,533

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 38.0% (continued)		
Utilities - 1.1% (continued)		
Enel Finance International N.V. 2.88% due 07/12/41 ³	1,250,000	\$ 841,670
Xcel Energy, Inc. 2.35% due 11/15/31	690,000	569,486
Total Utilities		<u>14,806,308</u>
Basic Materials - 0.9%		
Newcrest Finance Pty Ltd. 3.25% due 05/13/30 ³	3,600,000	3,180,492
4.20% due 05/13/50 ³	3,235,000	2,647,435
Anglo American Capital plc 5.63% due 04/01/30 ³	1,800,000	1,812,587
3.95% due 09/10/50 ³	970,000	743,395
2.63% due 09/10/30 ³	250,000	205,732
WR Grace Holdings LLC 4.88% due 06/15/27 ³	1,241,000	1,079,968
Yamana Gold, Inc. 2.63% due 08/15/31	1,200,000	962,593
Reliance Steel & Aluminum Co. 2.15% due 08/15/30	810,000	656,282
Corporacion Nacional del Cobre de Chile 3.75% due 01/15/31 ³	680,000	609,050
Total Basic Materials		<u>11,897,534</u>
Total Corporate Bonds (Cost \$597,089,736)		<u>497,714,716</u>
ASSET-BACKED SECURITIES^{††} - 26.1%		
Collateralized Loan Obligations - 16.9%		
LoanCore Issuer Ltd. 2021-CRE5 C, 3.67% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 07/15/36 ^{0,3}	7,500,000	6,968,199
2021-CRE4 D, 3.39% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 ⁰	4,426,000	4,108,560
2021-CRE6 C, 3.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{0,3}	4,000,000	3,716,758
2021-CRE4 C, 2.59% (30 Day Average SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{0,3}	1,000,000	938,867
2018-CRE1 A, 2.45% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 ^{0,3}	84,224	84,119
Woodmont Trust 2020-7A A1A, 2.94% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0,3}	12,000,000	11,912,238
2020-7A B, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{0,3}	3,750,000	3,652,177
Cerberus Loan Funding XXX, LP 2020-3A A, 2.89% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0,3}	13,500,000	13,354,728
2020-3A B, 3.54% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0,3}	2,000,000	1,947,662
Octagon Investment Partners 49 Ltd. 2021-5A B, 2.59% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,3}	8,500,000	8,002,164
2021-5A C, 3.09% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 01/15/33 ^{0,3}	7,450,000	7,073,100
LCCM Trust 2021-FL3 A, 2.77% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{0,3}	6,000,000	5,824,880
2021-FL3 AS, 3.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 ^{0,3}	3,950,000	3,763,549
2021-FL2 C, 3.47% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 12/13/38 ^{0,3}	3,100,000	2,884,041
AMMC CLO XIV Ltd. 2021-14A A2R2, 2.58% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{0,3}	8,000,000	7,716,106
Dryden 36 Senior Loan Fund 2020-36A CR3, 3.09% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{0,3}	8,000,000	7,715,726
Madison Park Funding XLVIII Ltd. 2021-48A C, 3.04% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0,3}	4,000,000	3,799,436
2021-48A B, 2.49% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0,3}	4,000,000	3,785,469

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 26.1% (continued)		
Collateralized Loan Obligations - 16.9% (continued)		
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 D, 4.07% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ⁰	4,000,000	\$ 3,810,031
2021-FL6 C, 3.37% (1 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/16/36 ^{0,3}	3,400,000	3,151,732
Palmer Square Loan Funding Ltd.		
2021-1A A2, 2.31% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{0,3}	2,000,000	1,939,779
2021-1A B, 2.86% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{0,3}	2,000,000	1,920,651
2021-3A C, 3.56% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{0,3}	2,000,000	1,859,496
2021-2A C, 3.88% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{0,3}	1,000,000	928,688
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 3.38% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0,3}	6,500,000	6,307,436
Golub Capital Partners CLO 16 Ltd.		
2021-16A A1R2, 2.79% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0,3}	4,000,000	3,826,952
2021-16A A2R2, 2.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{0,3}	2,000,000	1,955,276
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 2.66% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{0,3}	5,500,000	5,420,747
Cerberus Loan Funding XXXII, LP		
2021-2A A, 2.66% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0,3}	4,250,000	4,115,797
2021-2A C, 3.89% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{0,3}	1,250,000	1,184,896
KREF Funding V LLC		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0,††}	5,141,223	5,119,915
0.15% due 06/25/26 ^{††,7}	21,818,182	5,236
Cerberus Loan Funding XXXI, LP		
2021-1A A, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{0,3}	4,500,000	4,452,328
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 2.74% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0,3}	4,250,000	4,217,864
BXMT Ltd.		
2020-FL2 A, 2.49% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{0,3}	4,250,000	4,168,946
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 2.66% (3 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/05/31 ^{0,3}	4,100,000	4,059,207
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 2.76% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0,3}	3,750,000	3,690,263
BSPDF Issuer Ltd.		
2021-FL1 C, 3.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ⁰	4,000,000	3,683,153
Cerberus Loan Funding XXVI, LP		
2021-1A AR, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{0,3}	3,500,000	3,450,240
PFP Ltd.		
2021-7 D, 3.91% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 ^{0,3}	3,749,813	3,438,425

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 26.1% (continued)		
Collateralized Loan Obligations - 16.9% (continued)		
ABPCI Direct Lending Fund CLO IV LLC		
3.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/06/29 ^{0,†††}	3,300,000	\$ 3,303,144
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A1R, 2.56% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{0,3}	3,250,000	3,200,471
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 2.84% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,3}	3,250,000	3,187,288
Owl Rock CLO IV Ltd.		
2021-4A A1R, 3.08% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0,3}	3,250,000	3,104,057
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A C, 2.86% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0,3}	3,000,000	2,790,496
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 2.34% (3 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 04/15/31 ^{0,3}	2,000,000	1,973,424
Apres Static CLO Ltd.		
2020-1A A2R, 2.74% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 10/15/28 ^{0,3}	2,000,000	1,952,719
MidOcean Credit CLO VII		
2020-7A BR, 2.64% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 07/15/29 ^{0,3}	2,000,000	1,914,000
ABPCI Direct Lending Fund IX LLC		
2021-9A A2R, 3.03% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{0,3}	2,000,000	1,891,332
ACRES Commercial Realty Ltd.		
2021-FL2 AS, 3.27% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 ⁰	2,000,000	1,891,298
BRSP Ltd.		
2021-FL1 C, 3.76% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 08/19/38 ^{0,3}	2,000,000	1,890,175
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A C, 2.79% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{0,3}	2,000,000	1,869,915
Magnetite XXIX Ltd.		
2021-29A C, 2.69% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{0,3}	2,000,000	1,869,106
Cerberus Loan Funding XXXIII, LP		
2021-3A B, 2.89% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{0,3}	2,000,000	1,857,885
FS Rialto		
2021-FL3 C, 3.56% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{0,3}	2,000,000	1,857,393
Canyon Capital CLO Ltd.		
2018-1A A2R, 2.79% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 ^{0,3}	1,900,000	1,791,153
OCP CLO Ltd.		
2020-4A A2RR, 2.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{0,3}	1,500,000	1,465,410
Golub Capital Partners CLO 54M L.P		
2021-54A B, 3.21% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{0,3}	1,500,000	1,388,920
STWD Ltd.		
2019-FL1 D, 3.80% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 07/15/38 ^{0,3}	1,459,000	1,366,026
Marathon CLO V Ltd.		
2017-5A A2R, 2.96% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/21/27 ^{0,3}	1,000,000	988,197
2017-5A A1R, 2.38% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.87%) due 11/21/27 ^{0,3}	139,291	138,772

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.1% (continued)		
Collateralized Loan Obligations - 16.9% (continued)		
Owl Rock CLO I Ltd.		
2019-1A A, 3.28% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{0,3}	1,000,000	\$ 994,255
Owl Rock CLO II Ltd.		
2021-2A ALR, 2.61% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,3}	1,000,000	979,065
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 2.33% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{0,3}	989,329	977,118
Northwoods Capital XII-B Ltd.		
2018-12BA B, 3.68% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,3}	1,000,000	963,903
KREF		
2021-FL2 C, 3.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0,3}	1,000,000	942,020
BSPRT Issuer Ltd.		
2021-FL7 C, 3.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ⁰	1,000,000	931,252
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 2.44% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,3}	840,988	836,908
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{3,8}	1,000,000	776,264
Golub Capital Partners CLO 17 Ltd.		
2017-17A AIR, 2.83% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.64%) due 10/25/30 ^{0,3}	750,000	742,826
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 4.21% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{0,3}	773,000	734,750
Newfleet CLO Ltd.		
2018-1A AIR, 2.01% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/28 ^{0,3}	452,728	449,776
Diamond CLO Ltd.		
2021-1A A2R, 2.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 ^{0,3}	442,053	441,886
GPMT Ltd.		
2019-FL2 A, 2.93% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ⁰	176,898	176,463
KVK CLO Ltd.		
2017-1A AR, 1.94% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 01/14/28 ^{0,3}	68,590	68,561
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 ^{3,8}	650,000	44,460
Halcyon Loan Advisors Funding Ltd.		
2017-3A AIR, 1.94% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 10/18/27 ^{0,3}	27,558	27,541
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28 ^{3,8}	162,950	25,355
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{6,8}	700,000	148
Total Collateralized Loan Obligations		<u>221,758,569</u>
Whole Business - 2.4%		
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 ³	6,702,500	6,404,473
2021-1A, 3.15% due 04/25/51 ³	990,000	845,810
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ³	6,631,875	5,958,335
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ³	3,646,875	3,399,814
2021-1A, 2.79% due 11/20/51 ³	1,990,000	1,639,487
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ³	3,562,500	3,539,419
2021-1A, 2.29% due 08/25/51 ³	1,422,850	1,193,108
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51 ³	3,950,000	3,399,461
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ³	3,465,000	2,966,865

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.1% (continued)		
Whole Business - 2.4% (continued)		
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ³	1,339,560	\$ 1,286,787
Wingstop Funding LLC		
2022-1A, 3.73% due 03/05/52 ³	1,000,000	890,777
Total Whole Business		<u>31,524,336</u>
Transport-Aircraft - 2.1%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ³	4,319,350	3,613,621
2020-1A, 3.35% due 01/16/40 ³	1,085,057	910,125
2017-1A, 3.97% due 05/16/42 ³	325,665	270,263
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ³	3,991,616	3,552,316
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 ³	2,883,929	2,567,402
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ³	2,928,638	2,487,572
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 ³	2,263,910	2,060,552
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ³	2,130,683	1,927,197
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 ³	2,121,023	1,922,041
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ³	1,838,963	1,608,061
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ³	1,498,517	1,265,424
2017-1, 4.58% due 02/15/42 ³	319,904	296,817
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ³	1,578,925	1,462,786
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ³	1,460,110	1,217,903
Raspro Trust		
2005-1A, 1.99% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,†††,3}	984,943	937,990
WAVE LLC		
2019-1, 3.60% due 09/15/44 ³	843,915	687,396
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ³	725,329	651,889
Total Transport-Aircraft		<u>27,439,355</u>
Financial - 1.6%		
Strategic Partners Fund VIII LP		
4.20% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	4,800,000	4,777,551
Madison Avenue Secured Funding Trust Series		
2021-1, 2.47% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{0,†††,3}	4,250,000	4,250,000
HarbourVest Structured Solutions IV Holdings, LP		
2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	1,831,749	1,832,003
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	EUR 1,000,000	1,045,770
Station Place Securitization Trust		
2021-SP1, 3.38% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{0,†††,3}	2,000,000	2,000,000
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	2,022,366	1,786,271
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR 1,027,157	1,071,866
Thunderbird A		
5.50% due 03/01/37 ^{†††}	986,000	986,000
Lightning A		
5.50% due 03/01/37 ^{†††}	986,000	986,000
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	932,304	908,178
Nassau LLC		
2019-1, 3.98% due 08/15/34 ³	885,933	859,385
Total Financial		<u>20,503,024</u>
Net Lease - 1.2%		
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ³	2,238,281	2,040,539

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.1% (continued)		
Net Lease - 1.2% (continued)		
2020-1A, 4.95% due 02/15/50 ³	1,500,000	\$ 1,290,711
CMFT Net Lease Master Issuer LLC		
2021-1, 3.44% due 07/20/51 ³	3,570,000	3,032,668
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ³	2,581,684	2,445,439
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ³	2,500,000	2,294,737
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ³	2,537,828	2,157,048
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ³	1,243,490	1,160,306
2021-1A, 2.76% due 08/15/51 ³	999,792	809,469
CF Hippolyta Issuer LLC		
2020-1, 2.28% due 07/15/60 ³	690,378	619,286
Total Net Lease		15,850,203
Collateralized Debt Obligations - 1.1%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ³	7,250,000	6,338,251
2021-4A BR, 3.12% due 04/27/39	1,500,000	1,272,522
Anchorage Credit Funding Ltd.		
2021-13A A1, 2.88% due 07/27/39 ³	2,500,000	2,188,980
2021-13A B2, 3.15% due 07/27/39 ³	2,000,000	1,685,789
Anchorage Credit Funding 3 Ltd.		
2021-3A A1R, 2.87% due 01/28/39 ³	3,750,000	3,324,738
Total Collateralized Debt Obligations		14,810,280
Transport-Container - 0.5%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ³	3,774,262	3,537,403
MC Ltd.		
2021-1, 2.63% due 11/05/35 ³	3,800,548	3,373,403
Total Transport-Container		6,910,806
Infrastructure - 0.2%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 ³	2,500,000	2,266,347
Single Family Residence - 0.1%		
Home Partners of America Trust		
2021-3, 2.80% due 01/17/41 ³	959,806	859,182
Total Asset-Backed Securities		341,922,102
(Cost \$363,726,650)		
U.S. GOVERNMENT SECURITIES^{††} - 12.8%		
U.S. Treasury Notes		
2.88% due 05/15/32	84,750,000	83,796,562
2.63% due 05/31/27	15,580,000	15,285,441
U.S. Treasury Bonds		
1.88% due 11/15/51	20,000,000	15,006,250
due 02/15/52 ^{9,10}	29,980,000	12,021,192
2.00% due 08/15/51	15,000,000	11,592,773
due 02/15/46 ^{9,10}	22,605,000	9,974,056
2.88% due 05/15/52	10,000,000	9,443,750
due 05/15/44 ^{9,10}	19,265,000	8,939,981
due 11/15/44 ^{9,10}	4,520,000	2,057,201
Total U.S. Government Securities		168,117,206
(Cost \$177,387,642)		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.7%		
Government Agency - 4.2%		
Fannie Mae		
2.81% due 05/01/51	8,250,000	6,700,038
2.17% due 03/01/51	8,347,000	6,242,771
2.24% due 01/01/51	5,825,789	4,522,656
2.00% due 09/01/50	4,982,356	3,742,616
2.36% due 08/01/50	4,500,000	3,443,354
2.78% due 05/01/51	2,706,425	2,245,157
2.59% due 06/01/51	2,456,577	1,988,157
2.32% due 02/01/51	2,053,961	1,596,970
2.40% due 03/01/40	2,000,000	1,540,778
2.11% due 10/01/50	1,841,601	1,403,774
2.27% due 02/01/51	1,711,063	1,321,713
2.39% due 02/01/51	1,424,582	1,120,162
4.24% due 08/01/48	1,000,000	1,022,964
2.58% due 10/01/51	1,187,907	955,007
3.83% due 05/01/49	1,000,000	952,102
2.99% due 01/01/40	1,000,000	878,537
3.46% due 08/01/49	954,308	874,921
2.68% due 04/01/50	958,573	797,356
2.27% due 10/01/41	1,000,000	765,853
4.07% due 05/01/49	765,627	748,660
2.10% due 07/01/50	963,610	737,364
1.76% due 08/01/40	1,000,000	734,144
4.37% due 10/01/48	714,015	715,544
due 12/25/43 ¹⁰	868,982	698,314

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.7% (continued)		
Government Agency - 4.2% (continued)		
4.25% due 05/01/48	629,870	\$ 619,941
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	3,583,712	3,213,221
2.00% due 11/25/59	1,372,227	1,230,316
Fannie Mae-Aces		
1.56% (WAC) due 03/25/35 ^{0,7}	20,412,481	2,398,564
Freddie Mac		
1.98% due 05/01/50	1,366,148	1,008,180
4.00% due 01/15/46	247,414	246,123
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 ^{0,3}	913,239	809,417
Total Government Agency		55,274,674
Commercial Mortgage-Backed Securities - 3.5%		
GS Mortgage Securities Trust		
2020-GSA2, 2.34% due 12/12/53	8,000,000	6,458,954
2020-GC45, 0.79% (WAC) due 02/13/53 ^{0,7}	18,925,361	689,477
2019-GC42, 0.93% (WAC) due 09/01/52 ^{0,7}	14,894,918	639,506
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 3.16% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{0,3}	4,000,000	3,662,093
2016-JP3, 3.57% (WAC) due 08/15/49 ⁰	4,000,000	3,572,708
DBGS Mortgage Trust		
2018-C1, 4.78% (WAC) due 10/15/51 ⁰	7,000,001	6,789,011
CD Mortgage Trust		
2017-CD4, 3.95% (WAC) due 05/10/50 ⁰	4,750,000	4,450,631
2016-CD1, 1.50% (WAC) due 08/10/49 ^{0,7}	2,138,934	89,630
KKR Industrial Portfolio Trust		
2021-KDIP, 2.57% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 12/15/37 ^{0,3}	3,450,000	3,268,015
BX Commercial Mortgage Trust		
2021-VOLT, 3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{0,3}	3,450,000	3,213,825
GS Mortgage Securities Corporation Trust		
2020-DUNE, 2.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,3}	1,000,000	979,006
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{0,3}	1,000,000	909,013
SMRT		
2022-MINI, 3.23% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,3}	2,000,000	1,869,901
Life Mortgage Trust		
2021-BMR, 2.72% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 03/15/38 ^{0,3}	1,965,940	1,867,191
BENCHMARK Mortgage Trust		
2019-B14, 0.91% (WAC) due 12/15/62 ^{0,7}	19,794,960	713,588
2018-B6, 0.57% (WAC) due 10/10/51 ^{0,7}	29,408,723	489,782
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.75% (WAC) due 11/10/52 ^{0,7}	19,905,145	704,672
2016-GC37, 1.84% (WAC) due 04/10/49 ^{0,7}	3,087,933	151,022
2016-C2, 1.88% (WAC) due 08/10/49 ^{0,7}	2,371,668	127,693
2016-P5, 1.53% (WAC) due 10/10/49 ^{0,7}	1,596,589	73,153
Extended Stay America Trust		
2021-ESH, 3.58% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{0,3}	1,093,271	1,054,837
COMM Mortgage Trust		
2015-CR24, 0.89% (WAC) due 08/10/48 ^{0,7}	42,362,074	802,588
2015-CR26, 1.06% (WAC) due 10/10/48 ^{0,7}	8,598,284	199,116
CSAIL Commercial Mortgage Trust		
2019-C15, 1.20% (WAC) due 03/15/52 ^{0,7}	12,153,614	590,086
SG Commercial Mortgage Securities Trust		
2016-C5, 2.06% (WAC) due 10/10/48 ^{0,7}	8,794,953	433,832
UBS Commercial Mortgage Trust		
2017-C2, 1.15% (WAC) due 08/15/50 ^{0,7}	9,635,036	378,054
Morgan Stanley Capital I Trust		
2016-UB11, 1.63% (WAC) due 08/15/49 ^{0,7}	6,609,208	286,528
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.70% (WAC) due 06/15/49 ^{0,7}	7,047,448	282,446

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.7% (continued)		
Commercial Mortgage-Backed Securities - 3.5% (continued)		
Wells Fargo Commercial Mortgage Trust		
2016-NXS5, 1.59% (WAC) due 01/15/59 ^{0,7}	3,715,904	\$ 143,540
2016-C37, 0.96% (WAC) due 12/15/49 ^{0,7}	2,738,408	72,787
CFCRE Commercial Mortgage Trust		
2016-C3, 1.15% (WAC) due 01/10/48 ^{0,7}	5,480,071	158,260
Total Commercial Mortgage-Backed Securities		45,120,945
Residential Mortgage-Backed Securities - 1.9%		
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60 ^{0,3}	4,800,000	4,106,435
GCAT 2022-NQM3 Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{0,3}	3,445,506	3,282,859
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 ^{0,3}	4,000,000	3,112,190
PRPM LLC		
2021-RPL2, 2.93% (WAC) due 10/25/51 ^{0,3}	2,472,000	2,205,843
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,3}	968,313	921,341
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{0,3}	968,313	916,033
Starwood Mortgage Residential Trust		
2020-1, 2.41% (WAC) due 02/25/50 ^{0,3}	924,890	895,893
2020-1, 2.56% (WAC) due 02/25/50 ^{0,3}	924,890	891,377
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{0,3}	1,008,170	992,284
2020-NQM1, 1.72% due 05/25/65 ^{3,11}	288,810	269,924
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 ³	1,250,000	1,140,034
BRAVO Residential Funding Trust		
2021-HE1, 2.43% (30 Day Average SOFR + 1.50%, Rate Floor: 2.43%) due 01/25/70 ^{0,3}	1,000,000	984,421
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁷	6,478,736	971,484
Verus Securitization Trust		
2019-4, 2.85% due 11/25/59 ^{3,11}	773,248	768,670
Securitized Asset-Backed Receivables LLC Trust		
2006-HE2, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁰	1,469,073	694,370
MFRA Trust		
2021-INV1, 2.29% (WAC) due 01/25/56 ^{0,3}	700,000	636,738
New Residential Mortgage Loan Trust		
2019-6A, 3.50% (WAC) due 09/25/59 ^{0,3}	549,857	530,699
Angel Oak Mortgage Trust		
2020-1, 2.77% (WAC) due 12/25/59 ^{0,3}	482,101	462,206
RALI Series Trust		
2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁰	1,491,810	340,043
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.79% (WAC) due 09/27/60 ^{0,3}	275,806	263,110
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{0,3}	266,412	256,705
MASTR Adjustable Rate Mortgages Trust		
2003-5, 1.46% (WAC) due 11/25/33 ⁰	247,033	221,749
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁰	257,504	213,046
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	47,492	46,048

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.7% (continued)		
Residential Mortgage-Backed Securities - 1.9% (continued)		
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.70% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47 ⁰	10	\$ 10
Total Residential Mortgage-Backed Securities		<u>25,123,512</u>
Military Housing - 1.1%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{0,3}	6,971,242	6,841,879
2015-R1, 4.44% (WAC) due 11/25/52 ^{0,3}	2,853,855	2,803,782
2015-R1, 0.70% (WAC) due 11/25/55 ^{0,3,7}	10,202,943	736,783
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{††,3}	2,280,442	2,274,059
2007-ROBS, 6.06% due 10/10/52 ^{††,3}	457,828	455,425
2007-AETC, 5.75% due 02/10/52 ^{††,3}	269,811	267,930
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{††,3}	1,439,705	1,474,169
Total Military Housing		<u>14,854,027</u>
Total Collateralized Mortgage Obligations (Cost \$165,997,589)		<u>140,373,158</u>
SENIOR FLOATING RATE INTERESTS^{††,0} - 2.9%		
Industrial - 1.2%		
Mileage Plus Holdings LLC		
7.31% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	8,450,000	8,331,700
Standard Industries, Inc.		
3.79% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/22/28	2,541,000	2,450,261
SkyMiles IP Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,700,000	1,687,777
Berry Global, Inc.		
3.00% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	1,429,766	1,378,338
Air Canada		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	854,587	786,220
Service Logic Acquisition, Inc.		
5.24% ((1 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%), Rate Floor: 4.75%) due 10/29/27	799,472	758,499
Total Industrial		<u>15,392,795</u>
Consumer, Cyclical - 0.4%		
Amaya Holdings BV		
2.50% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,000,000	3,863,229
Stars Group (Amaya)		
4.50% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	992,500	941,992
Hilton Worldwide Finance LLC		
3.37% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/22/26	383,663	368,059
Total Consumer, Cyclical		<u>5,173,280</u>
Consumer, Non-cyclical - 0.4%		
Packaging Coordinators Midco, Inc.		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,221,875	2,095,050
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,482,152	1,405,570
HAH Group Holding Co. LLC		
7.21% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	1,135,950	1,081,992
Total Consumer, Non-cyclical		<u>4,582,612</u>
Basic Materials - 0.3%		
Univar Netherlands Holding BV		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/03/28	4,182,750	4,098,426

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 2.9% (continued)		
Technology - 0.3%		
Datix Bidco Ltd.		
6.19% (6 Month GBP LIBOR + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{††}	2,900,000	\$ 3,515,965
Utilities - 0.1%		
Hamilton Projects Acquiror LLC		
6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	2,043,410	1,954,010
Financial - 0.1%		
Cross Financial Corp.		
4.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	790,020	749,200
Nexus Buyer LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	755,203	710,646
Alliant Holdings Intermediate LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	489,796	460,060
Total Financial		<u>1,919,906</u>
Energy - 0.1%		
Venture Global Calcasieu Pass LLC		
4.00% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{††}	841,798	837,589
DT Midstream, Inc.		
3.69% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/26/28	199,664	198,915
Total Energy		<u>1,036,504</u>
Communications - 0.0%		
Radiate Holdco LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	163,561	151,703
Total Senior Floating Rate Interests (Cost \$40,317,801)		<u>37,825,201</u>
FEDERAL AGENCY BONDS^{††} - 1.8%		
Tennessee Valley Authority Principal Strips		
due 06/15/38 ^{9,10}	9,400,000	4,823,413
due 01/15/48 ^{9,10}	9,700,000	3,219,226
due 01/15/38 ⁹	4,000,000	2,094,960
due 06/15/35 ^{9,10}	1,583,000	967,428
due 12/15/42 ^{9,10}	1,600,000	669,363
Federal Farm Credit Bank		
3.51% due 06/11/40	3,300,000	3,043,366
2.70% due 01/30/45	1,053,000	821,961
United States International Development Finance Corp.		
1.63% due 11/20/37	3,978,252	3,350,959
Tennessee Valley Authority		
4.25% due 09/15/65	2,450,000	2,461,588
5.38% due 04/01/56	600,000	725,817
U.S. International Development Finance Corp.		
due 01/17/26 ⁹	800,000	813,931
Total Federal Agency Bonds (Cost \$29,338,051)		<u>22,992,012</u>
MUNICIPAL BONDS^{††} - 1.0%		
Texas - 0.3%		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.29% due 09/01/40	2,100,000	1,640,731
2.78% due 09/01/34	700,000	568,736
2.69% due 09/01/33	500,000	409,214
2.57% due 09/01/32	475,000	390,843
2.41% due 09/01/31	450,000	371,802
Grand Parkway Transportation Corp. Revenue Bonds		
3.31% due 10/01/49	1,500,000	1,156,715
Dallas/Fort Worth International Airport Revenue Bonds		
2.92% due 11/01/50	1,000,000	786,017
Total Texas		<u>5,324,058</u>
New York - 0.3%		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50	2,700,000	2,191,549
Port Authority of New York & New Jersey Revenue Bonds		
3.14% due 02/15/51	1,370,000	1,083,389
Total New York		<u>3,274,938</u>
Idaho - 0.1%		
Boise State University Revenue Bonds		
3.06% due 04/01/40	1,150,000	972,436
California - 0.1%		
California Statewide Communities Development Authority Revenue Bonds		
2.68% due 02/01/39	1,200,000	897,303
Mississippi - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds		
2.92% due 06/01/41	1,000,000	777,032
Ohio - 0.1%		
County of Franklin Ohio Revenue Bonds		
2.88% due 11/01/50	1,000,000	728,555

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount [~]	Value
MUNICIPAL BONDS^{††} - 1.0% (continued)		
Alabama - 0.0%		
Auburn University Revenue Bonds		
2.68% due 06/01/50	1,000,000	\$ 691,240
Illinois - 0.0%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	472,222	485,984
Cook County School District No. 155 Calumet City General Obligation Unlimited		
5.30% due 12/01/22	5,000	5,009
Total Illinois		<u>490,993</u>
Total Municipal Bonds		
(Cost \$16,733,503)		<u>13,156,555</u>
FOREIGN GOVERNMENT DEBT^{††} - 0.3%		
Panama Government International Bond		
4.50% due 01/19/63	2,600,000	1,997,549
4.50% due 04/16/50	1,450,000	1,179,924
Bermuda Government International Bond		
3.38% due 08/20/50 ³	500,000	362,209
Total Foreign Government Debt		
(Cost \$4,708,477)		<u>3,539,682</u>
SENIOR FIXED RATE INTERESTS^{††} - 0.2%		
Industrial - 0.2%		
CTL Logistics		
2.65% due 10/10/42 ^{†††}	3,642,781	3,048,340
Total Senior Fixed Rate Interests		
(Cost \$3,642,781)		<u>3,048,340</u>
	Contracts/ Notional Value	
LISTED OPTIONS PURCHASED[†] - 0.2%		
Put Options on:		
Equity Options		
S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$22,333,742)	59	2,403,955
Total Listed Options Purchased		
(Cost \$1,404,364)		<u>2,403,955</u>
OTC OPTIONS PURCHASED^{††} - 0.0%		
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	9,104
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	55,700,000	1,114
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	120,600,000	151
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	47,400,000	59
Total OTC Options Purchased		
(Cost \$1,600,463)		<u>10,428</u>
Total Investments - 101.4%		
(Cost \$1,519,374,623)		<u>1,329,843,282</u>
LISTED OPTIONS WRITTEN[†] - 0.0%		
Call Options on:		
Equity Options		
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$8,199)	9	-
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$8,199)	9	-
Total Listed Options Written		
(Premiums received \$18,995)		<u>-</u>
OTC INTEREST RATE SWAPTIONS WRITTEN^{††,12} - 0.0%		
Put Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 5-Year Interest Rate Swap Expiring July 2022 with exercise rate of 2.80%	14,900,000	(50,441)
UBS AG 5-Year Interest Rate Swap Expiring September 2022 with exercise rate of 3.30%	13,100,000	(67,858)
Total OTC Interest Rate Swaptions Written		
(Premiums received \$(223,658))		<u>(118,299)</u>
Other Assets & Liabilities, net - (1.4)%		<u>(18,812,175)</u>
Total Net Assets - 100.0%		<u>\$ 1,310,912,808</u>

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
UBS AG	EUR	Sell	1,029,000	1,090,656 USD	09/30/22	\$ 5,430
Barclays Bank plc	GBP	Sell	2,910,000	3,543,025 USD	07/15/22	34
UBS AG	EUR	Buy	154,000	162,223 USD	07/15/22	(737)
Barclays Bank plc	EUR	Sell	5,788,000	6,063,197 USD	07/15/22	(6,128)
						\$ (1,401)

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
BNP Paribas								
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.80%	07/06/22	2.80%	\$ 14,900,000	\$ (50,441)
UBS AG								
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.30%	09/27/22	3.30%	13,100,000	(67,858)
								\$ (118,299)

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

* Non-income producing security.

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

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

††† Value determined based on Level 3 inputs.

◇ Variable rate security. Rate indicated is the rate effective at June 30, 2022. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

1 Special Purpose Acquisition Company (SPAC).

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

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 \$565,264,196 (cost \$633,010,143), or 43.1% of total net assets.

4 Rate indicated is the 7-day yield as of June 30, 2022.

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 \$3,296,003 (cost \$3,847,577), or 0.3% of total net assets.

7 Security is an interest-only strip.

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

9 Zero coupon rate security.

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 June 30, 2022.

12 Swaptions - See additional disclosure in the swaptions table above for more information on swaptions.

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

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon