

**SCHEDULE OF INVESTMENTS**

September 30, 2022

**CORE BOND FUND**

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 0.5%</b>					
<b>FINANCIAL - 0.5%</b>					
KKR Acquisition Holdings I Corp. — Class A <sup>*1</sup>	299,316	\$ 2,945,269	JPMorgan Chase & Co. 3.65%*	2,350,000	\$ 1,903,058
RXR Acquisition Corp. — Class A <sup>*1</sup>	72,327	711,698	4.63%	76,000	1,480,480
TPG Pace Beneficial II Corp. <sup>*1</sup>	64,278	628,633	MetLife, Inc. 3.85%*	3,520,000	3,148,974
MSD Acquisition Corp. — Class A <sup>*1</sup>	46,697	462,300	Globe Life, Inc. 4.25%	159,450	2,745,729
AfterNext HealthTech Acquisition Corp. — Class A <sup>*1</sup>	38,300	374,191	Public Storage 4.63%	104,783	2,111,377
Conyers Park III Acquisition Corp. — Class A <sup>*1</sup>	35,600	346,032	4.13%	22,087	403,088
Waverley Capital Acquisition Corp. 1 — Class A <sup>*††1</sup>	28,200	275,514	Arch Capital Group Ltd. 4.55%	102,000	1,913,520
Colicity, Inc. — Class A <sup>*1</sup>	25,295	248,903	American Financial Group, Inc. 4.50%	77,955	1,542,729
Acropolis Infrastructure Acquisition Corp. — Class A <sup>*1</sup>	24,900	241,655	PartnerRe Ltd. 4.88%	78,457	1,478,130
Blue Whale Acquisition Corp. I — Class A <sup>*1</sup>	20,700	200,583	RenaissanceRe Holdings Ltd. 4.20%	82,000	1,446,480
Pershing Square Tontine Holdings Ltd. — Class A <sup>*†††1</sup>	622,890	62	Kuvare US Holdings, Inc. 7.00%* <sup>3</sup>	1,000,000	1,007,500
<b>Total Financial</b>		<u>6,434,840</u>	CNO Financial Group, Inc. 5.13%	48,000	941,760
<b>COMMUNICATIONS - 0.0%</b>					
Figs, Inc. — Class A <sup>*</sup>	12,590	103,867	Assurant, Inc. 5.25%	38,000	808,640
Vacasa, Inc. — Class A <sup>*</sup>	31,926	98,013	Depository Trust & Clearing Corp. 3.38%* <sup>3</sup>	1,000,000	759,501
<b>Total Communications</b>		<u>201,880</u>	<b>Total Financial</b>		<u>64,883,211</u>
<b>INDUSTRIAL - 0.0%</b>					
Constar International Holdings LLC <sup>*†††</sup>	68	—	<b>INDUSTRIAL - 0.0%</b>		
<b>Total Common Stocks</b>		<u>6,636,720</u>	Constar International Holdings LLC <sup>*†††</sup>	7	—
(Cost \$6,996,308)			<b>Total Preferred Stocks</b>		<u>64,883,211</u>
			(Cost \$84,401,427)		
<b>PREFERRED STOCKS<sup>††</sup> - 5.1%</b>					
<b>FINANCIAL - 5.1%</b>					
Wells Fargo & Co. 4.38%	210,000	3,641,400	<b>WARRANTS<sup>†</sup> - 0.0%</b>		
3.90%*	3,250,000	2,748,281	KKR Acquisition Holdings I Corp. Expiring 12/31/27 <sup>*1</sup>	74,828	8,979
4.70%	148,000	2,742,440	Ginkgo Bioworks Holdings, Inc. Expiring 08/01/26*	6,510	4,687
First Republic Bank 4.25%	372,000	6,632,760	AfterNext HealthTech Acquisition Corp. Expiring 07/09/23 <sup>*1</sup>	12,766	2,043
4.13%	53,200	915,040	Conyers Park III Acquisition Corp. Expiring 08/12/28*	11,866	1,694
Charles Schwab Corp. 4.00%*	8,500,000	6,243,957	Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26 <sup>*1</sup>	8,300	831
Bank of America Corp. 4.13%	148,000	2,548,560	MSD Acquisition Corp. Expiring 05/13/23 <sup>*1</sup>	9,339	798
4.38%	106,000	1,937,680	Blue Whale Acquisition Corp. Expiring 07/09/23 <sup>*1</sup>	5,174	772
6.13%*	1,650,000	1,559,250	Waverley Capital Acquisition Corp. Expiring 04/30/27 <sup>*1</sup>	9,400	420
W R Berkley Corp. 4.13%	282,142	4,937,485	RXR Acquisition Corp. Expiring 03/08/26 <sup>*1</sup>	14,463	363
4.25%	11,828	200,958	Colicity, Inc. Expiring 12/31/27 <sup>*1</sup>	5,057	243
Markel Corp. 6.00%*	5,210,000	5,056,734			
Bank of New York Mellon Corp. 3.75%*	3,900,000	3,012,750			
4.70%*	1,060,000	1,014,950			

**CORE BOND FUND**

	SHARES	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Pershing Square Tontine Holdings Ltd. Expiring 07/24/25 <sup>*,†††,1</sup>	69,210	\$ 7	GA Global Funding Trust 1.63% due 01/15/26 <sup>3</sup>	5,450,000	\$ 4,777,129
<b>Total Warrants</b> (Cost \$161,257)		<u>20,837</u>	Bank of America Corp. 2.59% due 04/29/31 <sup>2</sup>	5,400,000	4,282,530
<b>CLOSED-END FUNDS<sup>†</sup> - 0.2%</b>			Fairfax Financial Holdings Ltd. 3.38% due 03/03/31	4,000,000	3,230,033
BlackRock MuniHoldings California Quality Fund, Inc.	222,200	<u>2,386,428</u>	5.63% due 08/16/32 <sup>3</sup>	1,000,000	922,029
<b>Total Closed-End Funds</b> (Cost \$3,273,254)		<u>2,386,428</u>	Reinsurance Group of America, Inc. 3.15% due 06/15/30	4,750,000	3,955,827
<b>MONEY MARKET FUNDS<sup>†</sup> - 1.0%</b>			Fidelity National Financial, Inc. 3.40% due 06/15/30	3,630,000	2,959,182
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 2.15% <sup>4</sup>	12,986,886	12,986,886	2.45% due 03/15/31	1,210,000	897,251
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 2.46% <sup>4</sup>	245,186	<u>245,186</u>	Teachers Insurance & Annuity Association of America 3.30% due 05/15/50 <sup>3</sup>	5,150,000	3,510,721
<b>Total Money Market Funds</b> (Cost \$13,232,072)		<u>13,232,072</u>	PartnerRe Finance B LLC 4.50% due 10/01/50 <sup>2</sup>	4,040,000	3,388,924
			Iron Mountain, Inc. 4.50% due 02/15/31 <sup>3</sup>	1,730,000	1,337,601
			5.25% due 07/15/30 <sup>3</sup>	1,470,000	1,216,381
			5.63% due 07/15/32 <sup>3</sup>	1,000,000	800,000
			MetLife, Inc. 5.00% due 07/15/52	3,600,000	3,281,622
			Safehold Operating Partnership, LP 2.85% due 01/15/32	2,428,000	1,807,590
			2.80% due 06/15/31	1,931,000	1,451,122
<b>CORPORATE BONDS<sup>††</sup> - 36.7%</b>			Allianz SE 3.20% <sup>2,3,5</sup>	5,000,000	3,226,753
<b>FINANCIAL - 16.5%</b>			FS KKR Capital Corp. 2.63% due 01/15/27	2,150,000	1,736,034
Pershing Square Holdings Ltd. 3.25% due 10/01/31	6,200,000	4,641,506	3.25% due 07/15/27	1,800,000	1,482,564
3.25% due 11/15/30 <sup>3</sup>	4,500,000	3,473,820	Maple Grove Funding Trust I 4.16% due 08/15/51 <sup>3</sup>	4,750,000	3,216,735
JPMorgan Chase & Co. 3.11% due 04/22/41 <sup>2</sup>	3,530,000	2,445,544	Macquarie Group Ltd. 2.87% due 01/14/33 <sup>2,3</sup>	2,150,000	1,615,598
2.52% due 04/22/31 <sup>2</sup>	2,210,000	1,746,919	2.69% due 06/23/32 <sup>2,3</sup>	2,000,000	1,506,113
2.96% due 05/13/31 <sup>2</sup>	1,870,000	1,481,220	Ares Finance Company II LLC 3.25% due 06/15/30 <sup>3</sup>	3,660,000	2,992,231
4.49% due 03/24/31 <sup>2</sup>	1,600,000	1,455,428	KKR Group Finance Company VI LLC 3.75% due 07/01/29 <sup>3</sup>	3,230,000	2,874,697
Nippon Life Insurance Co. 2.75% due 01/21/51 <sup>2,3</sup>	8,150,000	6,351,233	Corebridge Financial, Inc. 3.90% due 04/05/32 <sup>3</sup>	1,600,000	1,350,511
Macquarie Bank Ltd. 3.62% due 06/03/30 <sup>3</sup>	7,470,000	6,045,855	6.88% due 12/15/52 <sup>2,3</sup>	1,000,000	914,458
BPCE S.A. 2.28% due 01/20/32 <sup>2,3</sup>	8,200,000	5,911,575	4.35% due 04/05/42 <sup>2</sup>	750,000	577,022
Liberty Mutual Group, Inc. 4.13% due 12/15/51 <sup>2,3</sup>	5,800,000	4,480,894	Old Republic International Corp. 3.85% due 06/11/51	4,020,000	2,759,649
3.95% due 05/15/60 <sup>3</sup>	2,150,000	1,358,013	Assurant, Inc. 2.65% due 01/15/32	2,300,000	1,694,045
Reliance Standard Life Global Funding II 2.75% due 05/07/25 <sup>3</sup>	6,170,000	5,757,081	4.90% due 03/27/28	1,100,000	1,043,381
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	4,650,000	3,800,984	Host Hotels & Resorts, LP 3.50% due 09/15/30	3,385,000	2,699,455
5.30% due 01/15/29	1,900,000	1,731,768	OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 <sup>3</sup>	3,620,000	2,659,021
Wilton RE Ltd. 6.00% <sup>2,3,5</sup>	6,350,000	5,527,866	First American Financial Corp. 4.00% due 05/15/30	3,180,000	2,651,410
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3</sup>	7,410,000	5,512,605			
American Equity Investment Life Holding Co. 5.00% due 06/15/27	5,036,000	4,777,695			

## CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Crown Castle, Inc.			AmFam Holdings, Inc.		
2.90% due 04/01/41	2,200,000	\$ 1,428,348	2.81% due 03/11/31 <sup>3</sup>	1,750,000	\$ 1,358,700
3.30% due 07/01/30	1,149,000	962,095	Global Atlantic Finance Co.		
Intercontinental Exchange, Inc.			3.13% due 06/15/31 <sup>3</sup>	1,800,000	1,318,168
3.00% due 06/15/50	2,430,000	1,588,476	Australia & New Zealand Banking Group Ltd.		
2.65% due 09/15/40	1,100,000	740,681	2.57% due 11/25/35 <sup>2,3</sup>	1,800,000	1,306,699
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.			Brookfield Finance, Inc.		
3.88% due 03/01/31 <sup>3</sup>	3,150,000	2,283,290	3.50% due 03/30/51	1,250,000	788,613
Equitable Holdings, Inc.			4.70% due 09/20/47	650,000	516,636
7.00% due 04/01/28	2,050,000	2,182,535	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen		
UBS Group AG			5.88% due 05/23/42 <sup>2,3</sup>	1,350,000	1,274,063
2.10% due 02/11/32 <sup>2,3</sup>	2,950,000	2,143,964	Lincoln National Corp.		
Belrose Funding Trust			4.38% due 06/15/50	1,580,000	1,218,174
2.33% due 08/15/30 <sup>3</sup>	2,780,000	2,096,473	Assured Guaranty US Holdings, Inc.		
Sumitomo Life Insurance Co.			3.15% due 06/15/31	830,000	671,464
3.38% due 04/15/81 <sup>2,3</sup>	2,500,000	2,025,000	3.60% due 09/15/51	800,000	521,997
National Australia Bank Ltd.			Kemper Corp.		
2.33% due 08/21/30 <sup>3</sup>	1,500,000	1,116,880	2.40% due 09/30/30	1,510,000	1,157,280
2.99% due 05/21/31 <sup>3</sup>	1,150,000	884,809	ABN AMRO Bank N.V.		
Standard Chartered plc			2.47% due 12/13/29 <sup>2,3</sup>	1,400,000	1,109,737
4.64% due 04/01/31 <sup>2,3</sup>	2,250,000	1,965,411	Jefferies Group LLC / Jefferies Group Capital Finance, Inc.		
Jefferies Group LLC			2.63% due 10/15/31	1,400,000	1,015,647
2.75% due 10/15/32	2,720,000	1,937,847	Societe Generale S.A.		
Ceamer Finance LLC			2.89% due 06/09/32 <sup>2,3</sup>	1,300,000	949,648
6.92% due 05/15/38 <sup>†††</sup>	2,000,000	1,917,671	Raymond James Financial, Inc.		
Jefferies Finance LLC / JFIN Company-Issuer Corp.			3.75% due 04/01/51	1,300,000	916,909
5.00% due 08/15/28 <sup>3</sup>	2,450,000	1,806,875	Prudential Financial, Inc.		
Stewart Information Services Corp.			3.70% due 10/01/50 <sup>2</sup>	1,160,000	916,168
3.60% due 11/15/31	2,250,000	1,734,261	Sumitomo Mitsui Financial Group, Inc.		
Arch Capital Group Ltd.			2.22% due 09/17/31	1,050,000	785,392
3.64% due 06/30/50	2,500,000	1,701,943	Central Storage Safety Project Trust		
Everest Reinsurance Holdings, Inc.			4.82% due 02/01/38 <sup>6</sup>	911,680	778,701
3.50% due 10/15/50	2,560,000	1,692,329	Apollo Management Holdings, LP		
Massachusetts Mutual Life Insurance Co.			2.65% due 06/05/30 <sup>3</sup>	930,000	733,573
3.38% due 04/15/50 <sup>3</sup>	2,450,000	1,671,375	CNO Financial Group, Inc.		
QBE Insurance Group Ltd.			5.25% due 05/30/29	700,000	651,853
5.88% <sup>2,3,5</sup>	1,750,000	1,622,180	W R Berkley Corp.		
KKR Group Finance Company VIII LLC			4.00% due 05/12/50	850,000	641,637
3.50% due 08/25/50 <sup>3</sup>	2,360,000	1,619,984	Weyerhaeuser Co.		
Manulife Financial Corp.			4.00% due 04/15/30	722,000	638,483
2.48% due 05/19/27	1,800,000	1,604,533	Protective Life Corp.		
Westpac Banking Corp.			3.40% due 01/15/30 <sup>3</sup>	740,000	637,676
3.02% due 11/18/36 <sup>2</sup>	1,200,000	877,901	Penn Mutual Life Insurance Co.		
2.96% due 11/16/40	1,100,000	702,256	3.80% due 04/29/61 <sup>3</sup>	950,000	612,507
Americo Life, Inc.			Brown & Brown, Inc.		
3.45% due 04/15/31 <sup>3</sup>	2,060,000	1,546,556	2.38% due 03/15/31	800,000	597,498
Trustage Financial Group, Inc.			Western & Southern Life Insurance Co.		
4.63% due 04/15/32 <sup>3</sup>	1,750,000	1,510,842	3.75% due 04/28/61 <sup>3</sup>	850,000	576,081
HS Wildcat LLC			Nasdaq, Inc.		
3.83% due 12/31/50 <sup>†††</sup>	1,998,711	1,503,569	3.25% due 04/28/50	850,000	557,515
Dyal Capital Partners III			New York Life Insurance Co.		
4.40% due 06/15/40 <sup>†††</sup>	1,750,000	1,401,673	3.75% due 05/15/50 <sup>3</sup>	600,000	443,636
Primerica, Inc.			Fidelity & Guaranty Life Holdings, Inc.		
2.80% due 11/19/31	1,750,000	1,374,093	5.50% due 05/01/25 <sup>3</sup>	400,000	392,870

## CORE BOND FUND

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Cooperatieve Rabobank UA 4.66% due 08/22/28 <sup>2,3</sup>	400,000	\$ 377,239	Ancor Flexibles North America, Inc. 2.63% due 06/19/30	1,230,000	\$ 988,204
Hanover Insurance Group, Inc. 2.50% due 09/01/30	480,000	367,449	Norfolk Southern Corp. 4.10% due 05/15/21	600,000	398,079
Brookfield Finance LLC 3.45% due 04/15/50	470,000	296,724	Sonoco Products Co. 5.75% due 11/01/40	150,000	142,100
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>3</sup>	296,000	274,555	<b>Total Industrial</b>		<u>55,631,822</u>
KKR Group Finance Company III LLC 5.13% due 06/01/44 <sup>3</sup>	100,000	86,451	<b>CONSUMER, CYCLICAL - 4.1%</b>		
<b>Total Financial</b>		<u>209,451,218</u>	Marriott International, Inc. 4.63% due 06/15/30	2,830,000	2,557,415
<b>INDUSTRIAL - 4.4%</b>			3.50% due 10/15/32	3,000,000	2,412,667
Boeing Co. 5.81% due 05/01/50	7,340,000	6,378,400	2.85% due 04/15/31	2,020,000	1,586,027
5.71% due 05/01/40	4,380,000	3,825,766	2.75% due 10/15/33	1,000,000	725,896
5.04% due 05/01/27	2,150,000	2,071,227	Hyatt Hotels Corp. 5.63% due 04/23/25	3,950,000	3,905,785
3.63% due 02/01/31	1,450,000	1,203,571	5.75% due 04/23/30	3,010,000	2,917,727
2.20% due 02/04/26	1,000,000	887,438	Choice Hotels International, Inc. 3.70% due 01/15/31	7,340,000	6,101,359
National Basketball Association 2.51% due 12/16/24 <sup>†††</sup>	4,000,000	3,758,207	Whirlpool Corp. 4.60% due 05/15/50	6,145,000	4,599,899
Textron, Inc. 2.45% due 03/15/31	3,200,000	2,454,708	Alt-2 Structured Trust 2.95% due 05/14/31 <sup>†††</sup>	3,561,886	3,157,910
3.00% due 06/01/30	1,355,000	1,115,672	Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 <sup>3</sup>	3,150,000	3,057,569
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 <sup>†††</sup>	4,303,845	3,235,614	Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>3</sup>	3,014,000	3,033,446
TD SYNEX Corp. 2.65% due 08/09/31	2,550,000	1,900,777	Smithsonian Institution 2.70% due 09/01/44	4,000,000	2,742,979
2.38% due 08/09/28	1,600,000	1,290,265	British Airways Class A Pass Through Trust 4.25% due 11/15/32 <sup>3</sup>	2,124,045	1,910,975
Howmet Aerospace, Inc. 3.00% due 01/15/29	3,800,000	3,104,448	2.90% due 03/15/35 <sup>3</sup>	843,809	685,714
Cellnex Finance Company S.A. 3.88% due 07/07/41 <sup>3</sup>	4,150,000	2,594,497	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>3</sup>	2,422,500	2,371,095
Vontier Corp. 2.95% due 04/01/31	3,450,000	2,481,240	BorgWarner, Inc. 2.65% due 07/01/27	2,310,000	2,012,983
Flowerserve Corp. 3.50% due 10/01/30	1,810,000	1,488,324	Steelcase, Inc. 5.13% due 01/18/29	2,224,000	1,902,668
2.80% due 01/15/32	1,150,000	823,212	Ferguson Finance plc 3.25% due 06/02/30 <sup>3</sup>	1,204,000	989,729
Acuity Brands Lighting, Inc. 2.15% due 12/15/30	3,000,000	2,220,329	4.65% due 04/20/32 <sup>3</sup>	600,000	528,134
IP Lending II Ltd. 3.65% due 07/15/25 <sup>†††,3</sup>	2,450,000	2,186,424	Warnermedia Holdings, Inc. 5.14% due 03/15/52 <sup>3</sup>	1,650,000	1,199,250
Owens Corning 3.88% due 06/01/30	2,380,000	2,079,158	Northern Group Housing LLC 6.80% due 08/15/53 <sup>3</sup>	1,100,000	1,160,187
GATX Corp. 4.00% due 06/30/30	2,110,000	1,828,266	Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	1,541,000	1,103,480
Fortune Brands Home & Security, Inc. 4.00% due 03/25/32	2,050,000	1,701,117	American Airlines Class AA Pass Through Trust 3.20% due 06/15/28	742,000	645,207
CNH Industrial Capital LLC 1.88% due 01/15/26	1,880,000	1,673,988	Lowe's Companies, Inc. 1.70% due 09/15/28	450,000	367,399
Stadco LA, LLC 3.75% due 05/15/56 <sup>†††</sup>	2,000,000	1,416,375	JB Poindexter & Company, Inc. 7.13% due 04/15/26 <sup>3</sup>	200,000	185,000
Ryder System, Inc. 3.35% due 09/01/25	1,470,000	1,390,564	<b>Total Consumer, Cyclical</b>		<u>51,860,500</u>
IP Lending V Ltd. 5.13% due 04/02/26 <sup>†††,3</sup>	1,050,000	993,852			



**CORE BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>COMMUNICATIONS - 2.2%</b>					
Charter Communications Operating LLC / Charter Communications Operating Capital					
2.80% due 04/01/31	3,325,000	\$ 2,513,527			
3.90% due 06/01/52	3,350,000	2,074,025			
2.25% due 01/15/29	2,400,000	1,879,135			
Paramount Global					
4.95% due 01/15/31	3,078,000	2,715,206			
4.95% due 05/19/50	2,490,000	1,769,520			
2.90% due 01/15/27	450,000	400,707			
British Telecommunications plc					
4.88% due 11/23/81 <sup>2,3</sup>	2,900,000	2,357,589			
4.25% due 11/23/81 <sup>2,3</sup>	500,000	421,809			
9.63% due 12/15/30	150,000	173,303			
Level 3 Financing, Inc.					
4.25% due 07/01/28 <sup>3</sup>	2,175,000	1,696,522			
3.88% due 11/15/29 <sup>3</sup>	1,150,000	906,041			
Virgin Media Secured Finance plc					
4.50% due 08/15/30 <sup>3</sup>	2,350,000	1,834,058			
Vodafone Group plc					
4.13% due 06/04/81 <sup>2</sup>	2,550,000	1,765,875			
Rogers Communications, Inc.					
4.55% due 03/15/52 <sup>3</sup>	2,000,000	1,595,142			
Walt Disney Co.					
3.80% due 05/13/60	2,000,000	1,475,111			
AT&T, Inc.					
2.75% due 06/01/31	1,500,000	1,200,705			
Amazon.com, Inc.					
2.70% due 06/03/60	1,610,000	949,808			
VeriSign, Inc.					
2.70% due 06/15/31	1,200,000	930,898			
CSC Holdings LLC					
4.13% due 12/01/30 <sup>3</sup>	600,000	448,320			
Fox Corp.					
3.05% due 04/07/25	450,000	428,615			
Altice France S.A.					
5.13% due 01/15/29 <sup>3</sup>	250,000	184,435			
Telenet Finance Luxembourg Notes SARL					
5.50% due 03/01/28	200,000	173,454			
<b>Total Communications</b>		<u>27,893,805</u>			
<b>TECHNOLOGY - 1.5%</b>					
Broadcom, Inc.					
4.93% due 05/15/37 <sup>3</sup>	2,306,000	1,901,462			
4.15% due 11/15/30	1,702,000	1,473,157			
3.19% due 11/15/36 <sup>3</sup>	217,000	148,416			
Entegris Escrow Corp.					
4.75% due 04/15/29 <sup>3</sup>	3,700,000	3,259,051			
Workday, Inc.					
3.80% due 04/01/32	3,170,000	2,751,502			
NetApp, Inc.					
2.70% due 06/22/30	2,807,000	2,280,961			
CDW LLC / CDW Finance Corp.					
3.57% due 12/01/31	2,600,000	2,024,289			
Fidelity National Information Services, Inc.					
5.10% due 07/15/32	1,400,000	\$ 1,315,550			
5.63% due 07/15/52	750,000	664,839			
Oracle Corp.					
3.95% due 03/25/51	2,450,000	1,624,853			
Leidos, Inc.					
2.30% due 02/15/31	1,750,000	1,296,610			
4.38% due 05/15/30	200,000	175,282			
CGI, Inc.					
2.30% due 09/14/31	1,300,000	959,433			
<b>Total Technology</b>				<u>19,875,405</u>	
<b>UTILITIES - 1.1%</b>					
Cheniere Corpus Christi Holdings LLC					
3.52% due 12/31/39 <sup>†††</sup>	6,700,000	5,247,768			
Jersey Central Power & Light Co.					
2.75% due 03/01/32 <sup>3</sup>	3,220,000	2,554,807			
AES Corp.					
3.95% due 07/15/30 <sup>3</sup>	1,760,000	1,507,088			
NRG Energy, Inc.					
2.45% due 12/02/27 <sup>3</sup>	1,750,000	1,432,633			
Alexander Funding Trust					
1.84% due 11/15/23 <sup>3</sup>	950,000	888,941			
Arizona Public Service Co.					
3.35% due 05/15/50	1,300,000	849,935			
Enel Finance International N.V.					
2.88% due 07/12/41 <sup>3</sup>	1,250,000	713,123			
Xcel Energy, Inc.					
2.35% due 11/15/31	690,000	533,616			
<b>Total Utilities</b>				<u>13,727,911</u>	
<b>BASIC MATERIALS - 0.9%</b>					
Newcrest Finance Pty Ltd.					
3.25% due 05/13/30 <sup>3</sup>	3,600,000	2,999,845			
4.20% due 05/13/50 <sup>3</sup>	3,235,000	2,323,212			
Anglo American Capital plc					
5.63% due 04/01/30 <sup>3</sup>	1,800,000	1,702,972			
3.95% due 09/10/50 <sup>3</sup>	970,000	660,266			
2.63% due 09/10/30 <sup>3</sup>	250,000	192,434			
WR Grace Holdings LLC					
4.88% due 06/15/27 <sup>3</sup>	1,241,000	1,066,801			
Yamana Gold, Inc.					
2.63% due 08/15/31	1,200,000	887,503			
Reliance Steel & Aluminum Co.					
2.15% due 08/15/30	810,000	616,079			
Corporation Nacional del Cobre de Chile					
3.75% due 01/15/31 <sup>3</sup>	680,000	578,796			
<b>Total Basic Materials</b>				<u>11,027,908</u>	
<b>Total Corporate Bonds</b>					
(Cost \$594,542,175)				<u>465,493,944</u>	
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 26.9%</b>					
<b>COLLATERALIZED LOAN OBLIGATIONS - 17.5%</b>					
LoanCore Issuer Ltd.					
2021-CRE5 C, 5.17% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 07/15/36 <sup>◊,3</sup>	7,500,000	7,032,038			



CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BXMT Ltd.					
2020-FL2 A, 3.84% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 <sup>0.3</sup>	4,250,000	\$ 4,187,249			
THL Credit Lake Shore MM CLO I Ltd.					
2021-1A A1R, 4.21% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 <sup>0.3</sup>	4,250,000	4,127,169			
Golub Capital Partners CLO 36M Ltd.					
2018-36A A, 4.13% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>0.3</sup>	4,100,000	4,039,673			
FS Rialto Issuer LLC					
2022-FL6 B, 6.65% (1 Month Term SOFR + 3.63%, Rate Floor: 3.63%) due 08/17/37 <sup>0.3</sup>	2,500,000	2,464,798			
2022-FL6 AS, 6.15% (1 Month Term SOFR + 3.13%, Rate Floor: 3.13%) due 08/17/37 <sup>0.3</sup>	1,500,000	1,480,655			
BSPDF Issuer Ltd.					
2021-FL1 C, 5.07% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 <sup>0</sup>	4,000,000	3,827,984			
ABPCI Direct Lending Fund CLO I LLC					
2021-1A A1A2, 4.41% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 <sup>0.3</sup>	3,750,000	3,653,251			
FPF Ltd.					
2021-7 D, 5.34% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 <sup>0.3</sup>	3,749,813	3,509,198			
Cerberus Loan Funding XXVI, LP					
2021-1A AR, 4.01% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 <sup>0.3</sup>	3,500,000	3,433,696			
ABPCI Direct Lending Fund CLO V Ltd.					
2021-5A A1R, 4.21% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 <sup>0.3</sup>	3,250,000	3,178,532			
Fortress Credit Opportunities IX CLO Ltd.					
2021-9A A2TR, 4.31% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 <sup>0.3</sup>	3,250,000	3,142,600			
Owl Rock CLO IV Ltd.					
2021-4A A1R, 4.58% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 <sup>0.3</sup>	3,250,000	3,098,661			
GoldenTree Loan Management US CLO 1 Ltd.					
2021-9A C, 4.51% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 <sup>0.3</sup>	3,000,000	2,707,228			
VOYA CLO					
2021-2A A2AR, 4.16% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 06/07/30 <sup>0.3</sup>	2,550,000	2,448,000			
Fortress Credit Opportunities XI CLO Ltd.					
2018-11A A1T, 3.81% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>0.3</sup>	2,000,000	\$ 1,961,154			
Apres Static CLO Ltd.					
2020-1A A2R, 4.21% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 <sup>0.3</sup>	2,000,000	1,942,365			
ACRES Commercial Realty Ltd.					
2021-FL2 AS, 4.69% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 <sup>0</sup>	2,000,000	1,920,108			
BRSP Ltd.					
2021-FL1 C, 5.14% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 08/19/38 <sup>0.3</sup>	2,000,000	1,891,015			
ABPCI Direct Lending Fund IX LLC					
2021-9A A2R, 4.57% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 <sup>0.3</sup>	2,000,000	1,887,745			
MidOcean Credit CLO VII					
2020-7A BR, 4.11% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 <sup>0.3</sup>	2,000,000	1,886,658			
FS Rialto					
2021-FL3 C, 4.99% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 <sup>0.3</sup>	2,000,000	1,862,930			
Neuberger Berman Loan Advisers CLO 40 Ltd.					
2021-40A C, 4.49% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 <sup>0.3</sup>	2,000,000	1,822,439			
Magnetite XXIX Ltd.					
2021-29A C, 4.16% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 <sup>0.3</sup>	2,000,000	1,814,550			
Cerberus Loan Funding XXXIII, LP					
2021-3A B, 4.36% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 <sup>0.3</sup>	2,000,000	1,793,879			
Canyon Capital CLO Ltd.					
2018-1A A2R, 4.28% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 <sup>0.3</sup>	1,900,000	1,769,507			
OCP CLO Ltd.					
2020-4A A2RR, 4.23% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 <sup>0.3</sup>	1,500,000	1,467,535			
STWD Ltd.					
2019-FL1 D, 5.39% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 07/15/38 <sup>0.3</sup>	1,459,000	1,402,092			
Golub Capital Partners CLO 54M L.P					
2021-54A B, 4.68% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 <sup>0.3</sup>	1,500,000	1,390,357			





**CORE BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 <sup>3</sup>	698,469	\$ 611,133			
<b>Total Transport-Aircraft</b>		<u>25,222,497</u>			
<b>FINANCIAL - 1.6%</b>					
Strategic Partners Fund VIII LP 5.04% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 <sup>◊,†††</sup>	3,500,000	3,497,604			
5.06% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 <sup>◊,†††</sup>	1,300,000	1,299,051			
Madison Avenue Secured Funding Trust 2021-1, 4.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 <sup>◊,†††,3</sup>	4,250,000	4,250,000			
KKR Core Holding Company LLC 4.00% due 08/12/31 <sup>†††</sup>	4,108,835	3,516,084			
HarbourVest Structured Solutions IV Holdings, LP 4.60% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>◊,†††</sup>	1,831,749	1,831,697			
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>◊,†††</sup>	EUR1,000,000	979,872			
Thunderbird A 5.50% due 03/01/37 <sup>†††</sup>	1,119,333	1,119,333			
Lightning A 5.50% due 03/01/37 <sup>†††</sup>	1,083,778	1,083,778			
Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>◊,†††</sup>	EUR 1,010,575	989,986			
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 <sup>†††</sup>	897,924	873,117			
Nassau LLC 2019-1, 3.98% due 08/15/34 <sup>3</sup>	812,067	772,903			
<b>Total Financial</b>		<u>20,213,425</u>			
<b>NET LEASE - 1.4%</b>					
CF Hippolyta Issuer LLC 2022-1A, 6.11% due 08/15/62 <sup>3</sup>	2,750,000	2,605,903			
2020-1, 2.28% due 07/15/60 <sup>3</sup>	690,378	603,733			
CARS-DB4, LP 2020-1A, 3.81% due 02/15/50 <sup>3</sup>	2,235,469	1,947,941			
2020-1A, 4.95% due 02/15/50 <sup>3</sup>	1,500,000	1,260,611			
CMFT Net Lease Master Issuer LLC 2021-1, 3.44% due 07/20/51 <sup>3</sup>	3,570,000	2,784,774			
STORE Master Funding I-VII 2016-1A, 3.96% due 10/20/46 <sup>3</sup>	2,565,914	2,391,044			
Oak Street Investment Grade Net Lease Fund Series 2020-1A, 2.26% due 11/20/50 <sup>3</sup>	2,500,000	2,204,422			
CF Hippolyta LLC 2020-1, 2.60% due 07/15/60 <sup>3</sup>	2,537,828	2,052,547			
Capital Automotive REIT 2020-1A, 3.48% due 02/15/50 <sup>3</sup>	1,241,927	1,116,923			
2021-1A, 2.76% due 08/15/51 <sup>3</sup>	999,167	761,790			
<b>Total Net Lease</b>		<u>17,729,688</u>			
			<b>COLLATERALIZED DEBT OBLIGATIONS - 1.2%</b>		
			Anchorage Credit Funding 4 Ltd. 2021-4A AR, 2.72% due 04/27/39 <sup>3</sup>	7,250,000	\$ 6,640,629
			2021-4A BR, 3.12% due 04/27/39	1,500,000	1,274,194
			Anchorage Credit Funding Ltd. 2021-13A A1, 2.88% due 07/27/39 <sup>3</sup>	2,500,000	2,201,504
			2021-13A B2, 3.15% due 07/27/39 <sup>3</sup>	2,000,000	1,691,641
			Anchorage Credit Funding 3 Ltd. 2021-3A A1R, 2.87% due 01/28/39 <sup>3</sup>	3,750,000	3,344,804
			<b>Total Collateralized Debt Obligations</b>		<u>15,152,772</u>
			<b>TRANSPORT-CONTAINER - 0.5%</b>		
			Textainer Marine Containers VII Ltd. 2020-1A, 2.73% due 08/21/45 <sup>3</sup>	3,600,179	3,249,010
			MC Ltd. 2021-1, 2.63% due 11/05/35 <sup>3</sup>	3,700,822	3,191,360
			<b>Total Transport-Container</b>		<u>6,440,370</u>
			<b>SINGLE FAMILY RESIDENCE - 0.3%</b>		
			FirstKey Homes Trust 2020-SFR2, 4.00% due 10/19/37 <sup>3</sup>	1,400,000	1,254,687
			2020-SFR2, 4.50% due 10/19/37 <sup>3</sup>	1,350,000	1,224,796
			2020-SFR2, 3.37% due 10/19/37 <sup>3</sup>	900,000	794,526
			Home Partners of America Trust 2021-3, 2.80% due 01/17/41 <sup>3</sup>	942,038	806,102
			<b>Total Single Family Residence</b>		<u>4,080,111</u>
			<b>INFRASTRUCTURE - 0.2%</b>		
			VB-S1 Issuer LLC - VBTEL 2022-1A, 4.29% due 02/15/52 <sup>3</sup>	2,500,000	2,187,012
			<b>Total Asset-Backed Securities</b> (Cost \$367,831,711)		<u>341,021,440</u>
			<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 18.9%</b>		
			<b>GOVERNMENT AGENCY - 12.0%</b>		
			Uniform MBS 30 Year due 11/15/52 <sup>13</sup>	83,466,000	77,284,425
			Fannie Mae 4.00% due 07/01/52	15,060,247	14,080,130
			2.81% due 05/01/51	8,250,000	5,994,220
			2.17% due 03/01/51	8,347,000	5,708,400
			2.24% due 01/01/51	5,794,232	4,162,533
			2.00% due 09/01/50	4,957,947	3,444,034
			2.36% due 08/01/50	4,500,000	3,102,063
			2.78% due 05/01/51	2,696,257	2,047,355
			2.59% due 06/01/51	2,445,648	1,822,913
			2.32% due 02/01/51	2,045,291	1,463,237
			2.40% due 03/01/40	2,000,000	1,420,171
			2.11% due 10/01/50	1,832,675	1,292,439
			2.27% due 02/01/51	1,703,728	1,210,954
			2.39% due 02/01/51	1,418,475	1,026,605
			4.24% due 08/01/48	1,000,000	974,468
			2.58% due 10/01/51	1,183,407	870,203
			3.83% due 05/01/49	1,000,000	861,059
			3.46% due 08/01/49	950,065	808,358
			2.99% due 01/01/40	1,000,000	776,855
			2.68% due 04/01/50	953,653	734,912

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.07% due 05/01/49	762,651	\$ 692,829	GS Mortgage Securities Corporation Trust		
2.10% due 07/01/50	958,743	678,681	2020-DUNE, 4.17% (1 Month		
4.37% due 10/01/48	711,351	673,066	USD LIBOR + 1.35%, Rate		
2.27% due 10/01/41	1,000,000	666,640	Floor: 1.35%) due 12/15/36 <sup>◊,3</sup>	1,000,000	\$ 978,519
1.76% due 08/01/40	1,000,000	664,137	2020-UPTN, 3.35% (WAC) due 02/10/37 <sup>◊,3</sup>	1,000,000	881,936
due 12/25/43 <sup>9,11</sup>	830,786	627,173	BENCHMARK Mortgage Trust		
4.25% due 05/01/48	627,047	582,924	2019-B14, 0.91% (WAC) due 12/15/62 <sup>◊,7</sup>	19,772,032	655,124
Freddie Mac			2018-B6, 0.57% (WAC) due 10/10/51 <sup>◊,7</sup>	29,363,927	450,020
4.00% due 06/01/52	11,758,996	10,964,646	Extended Stay America Trust		
1.98% due 05/01/50	1,360,580	923,196	2021-ESH, 5.07% (1 Month USD		
4.00% due 01/15/46	181,191	179,017	LIBOR + 2.25%, Rate Floor:		
Freddie Mac Seasoned Credit			2.25%) due 07/15/38 <sup>◊,3</sup>	1,093,271	1,046,700
Risk Transfer Trust			Citigroup Commercial Mortgage Trust		
2.00% due 05/25/60	3,493,366	2,967,001	2019-GC43, 0.75% (WAC) due 11/10/52 <sup>◊,7</sup>	19,893,557	653,223
2.00% due 11/25/59	1,334,727	1,133,601	2016-GC37, 1.84% (WAC) due 04/10/49 <sup>◊,7</sup>	2,873,680	126,334
Fannie Mae-Aces			2016-C2, 1.88% (WAC) due 08/10/49 <sup>◊,7</sup>	2,361,436	115,893
1.61% (WAC) due 03/25/35 <sup>◊,7</sup>	20,033,688	2,245,526	2016-P5, 1.53% (WAC) due 10/10/49 <sup>◊,7</sup>	1,589,539	66,610
FARM Mortgage Trust			COMM Mortgage Trust		
2.18% (WAC) due 01/25/51 <sup>◊,3</sup>	898,392	732,484	2015-CR24, 0.84% (WAC) due 08/10/48 <sup>◊,7</sup>	38,336,196	599,252
<b>Total Government Agency</b>		<u>152,816,255</u>	2015-CR26, 1.06% (WAC) due 10/10/48 <sup>◊,7</sup>	8,488,082	175,237
<b>COMMERCIAL MORTGAGE-BACKED SECURITIES - 3.4%</b>			CSAIL Commercial Mortgage Trust		
JP Morgan Chase Commercial			2019-C15, 1.20% (WAC) due 03/15/52 <sup>◊,7</sup>	12,137,276	545,164
Mortgage Securities Trust			SG Commercial Mortgage Securities Trust		
2021-NYAH, 4.66% (1 Month			2016-C5, 2.04% (WAC) due 10/10/48 <sup>◊,7</sup>	8,112,527	394,506
USD LIBOR + 1.84%, Rate			UBS Commercial Mortgage Trust		
Floor: 1.84%) due 06/15/38 <sup>◊,3</sup>	4,000,000	3,780,280	2017-C2, 1.24% (WAC) due 08/15/50 <sup>◊,7</sup>	8,234,933	324,278
2016-JP3, 3.57% (WAC) due 08/15/49 <sup>◊</sup>	4,000,000	3,389,010	Morgan Stanley Capital I Trust		
GS Mortgage Securities Trust			2016-UB11, 1.58% (WAC) due 08/15/49 <sup>◊,7</sup>	5,947,165	259,456
2020-GSA2, 2.34% due 12/12/53	8,000,000	5,906,526	JPMDB Commercial Mortgage Securities Trust		
2020-GC45, 0.79% (WAC) due 02/13/53 <sup>◊,7</sup>	18,908,990	645,248	2016-C2, 1.65% (WAC) due 06/15/49 <sup>◊,7</sup>	6,451,413	256,062
2019-GC42, 0.93% (WAC) due 09/01/52 <sup>◊,7</sup>	14,884,108	596,525	Wells Fargo Commercial Mortgage Trust		
DBGS Mortgage Trust			2016-NXS5, 1.59% (WAC) due 01/15/59 <sup>◊,7</sup>	3,614,256	125,839
2018-C1, 4.78% (WAC) due 10/15/51 <sup>◊</sup>	7,000,000	6,338,164	2016-C37, 0.96% (WAC) due 12/15/49 <sup>◊,7</sup>	2,719,785	65,732
CD Mortgage Trust			CFCRE Commercial Mortgage Trust		
2017-CD4, 3.95% (WAC) due 05/10/50 <sup>◊</sup>	4,750,000	4,176,684	2016-C3, 1.14% (WAC) due 01/10/48 <sup>◊,7</sup>	5,389,519	140,455
2016-CD1, 1.50% (WAC) due 08/10/49 <sup>◊,7</sup>	2,129,054	81,347	<b>Total Commercial Mortgage-</b>		
KKR Industrial Portfolio Trust			<b>Backed Securities</b>		<u>42,952,210</u>
2021-KDIP, 4.07% (1 Month USD			<b>RESIDENTIAL MORTGAGE-BACKED SECURITIES - 2.4%</b>		
LIBOR + 1.25%, Rate Floor:			Mill City Mortgage Loan Trust		
1.25%) due 12/15/37 <sup>◊,3</sup>	3,450,000	3,259,722	2021-NMR1, 2.50% (WAC) due 11/25/60 <sup>◊,3</sup>	4,800,000	3,879,540
BX Commercial Mortgage Trust			GCAT Trust		
2021-VOLT, 4.82% (1 Month USD			2022-NQM3, 4.35% (WAC) due 04/25/67 <sup>◊,3</sup>	3,389,117	3,166,744
LIBOR + 2.00%, Rate Floor:			Nationstar Home Equity Loan Trust		
2.00%) due 09/15/36 <sup>◊,3</sup>	3,450,000	3,181,069	2007-C, 3.26% (1 Month USD		
SMRT			LIBOR + 0.18%, Rate Floor:		
2022-MINI, 4.80% (1 Month			0.18%) due 06/25/37 <sup>◊</sup>	3,222,305	3,121,018
Term SOFR + 1.95%, Rate			CFMT LLC		
Floor: 1.95%) due 01/15/39 <sup>◊,3</sup>	2,000,000	1,874,835	2022-HB9, 3.25% (WAC) due 09/25/37 <sup>◊,3</sup>	3,000,000	2,729,524
Life Mortgage Trust			COLT Mortgage Loan Trust		
2021-BMR, 4.22% (1 Month USD			2021-2, 2.38% (WAC) due 08/25/66 <sup>◊,3</sup>	4,000,000	2,548,858
LIBOR + 1.40%, Rate Floor:			PRPM LLC		
1.40%) due 03/15/38 <sup>◊,3</sup>	1,965,940	1,862,460	2021-RPL2, 2.93% (WAC) due 10/25/51 <sup>◊,3</sup>	2,472,000	2,120,647
			Starwood Mortgage Residential Trust		
			2020-1, 2.41% (WAC) due 02/25/50 <sup>◊,3</sup>	890,915	859,239
			2020-1, 2.56% (WAC) due 02/25/50 <sup>◊,3</sup>	890,915	848,389

**CORE BOND FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Imperial Fund Mortgage Trust					
2022-NQM2, 4.02% (WAC) due 03/25/67 <sup>◊,3</sup>	946,655	\$ 850,297		2007-ROBS, 6.06% due 10/10/52 <sup>†††,3</sup>	456,547
2022-NQM2, 4.20% (WAC) due 03/25/67 <sup>◊,3</sup>	946,655	845,910		2007-AETC, 5.75% due 02/10/52 <sup>†††,3</sup>	268,966
CSMC Trust				GMAC Commercial Mortgage Asset Corp.	
2018-RPL9, 3.85% (WAC) due 09/25/57 <sup>◊,3</sup>	943,690	913,424		2007-HCKM, 6.11% due 08/10/52 <sup>†††,3</sup>	1,435,618
2020-NQM1, 1.72% due 05/25/65 <sup>3,10</sup>	261,607	235,017		<b>Total Military Housing</b>	<u>13,882,626</u>
SPS Servicer Advance Receivables Trust				<b>Total Collateralized Mortgage Obligations</b>	
2020-T2, 1.83% due 11/15/55 <sup>3</sup>	1,250,000	1,099,602		(Cost \$275,283,136)	<u>239,803,180</u>
OBX Trust				<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 11.2%</b>	
2022-NQM8, 6.10% due 09/25/62 <sup>3,10</sup>	1,000,000	987,048		U.S. Treasury Notes	
BRAVO Residential Funding Trust				2.75% due 08/15/32	77,510,000
2021-HE1, 3.78% (30 Day Average				2.63% due 05/31/27 <sup>14</sup>	15,580,000
SOFR + 1.50%, Rate Floor:				U.S. Treasury Bonds	
0.00%) due 01/25/70 <sup>◊,3</sup>	1,000,000	985,028		3.00% due 08/15/52	16,000,000
American Home Mortgage Investment Trust				due 02/15/52 <sup>9,11</sup>	29,980,000
2007-1, 2.08% due 05/25/47 <sup>7</sup>	6,368,328	911,548		due 02/15/46 <sup>9,11</sup>	22,605,000
Securitized Asset-Backed				2.88% due 05/15/52	10,000,000
Receivables LLC Trust				due 05/15/44 <sup>9,11</sup>	19,265,000
2006-HE2, 3.38% (1 Month USD				1.88% due 11/15/51	8,000,000
LIBOR + 0.30%, Rate Floor:				due 11/15/44 <sup>9,11,14</sup>	4,520,000
0.30%) due 07/25/36 <sup>◊</sup>	1,455,558	679,429		<b>Total U.S. Government Securities</b>	
Verus Securitization Trust				(Cost \$155,041,281)	<u>141,684,110</u>
2019-4, 2.85% due 11/25/59 <sup>3,10</sup>	680,211	661,615		<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 2.5%</b>	
MFRA Trust				<b>INDUSTRIAL - 0.9%</b>	
2021-INV1, 2.29% (WAC) due 01/25/56 <sup>◊,3</sup>	700,000	617,513		Mileage Plus Holdings LLC	
New Residential Mortgage Loan Trust				8.78% (3 Month USD LIBOR + 5.25%,	
2019-6A, 3.50% (WAC) due 09/25/59 <sup>◊,3</sup>	518,438	484,779		Rate Floor: 6.25%) due 06/21/27	8,027,500
Angel Oak Mortgage Trust				SkyMiles IP Ltd.	
2020-1, 2.77% (WAC) due 12/25/59 <sup>◊,3</sup>	419,432	381,427		6.46% (3 Month USD LIBOR + 3.75%,	
RALI Series Trust				Rate Floor: 4.75%) due 10/20/27	1,700,000
2006-QO2, 3.52% (1 Month				Air Canada	
USD LIBOR + 0.44%, Rate				6.42% (3 Month USD LIBOR + 3.50%,	
Floor: 0.44%) due 02/25/46 <sup>◊</sup>	1,487,218	325,868		Rate Floor: 4.25%) due 08/11/28	854,587
GS Mortgage-Backed Securities Trust				Service Logic Acquisition, Inc.	
2020-NQM1, 1.79% (WAC) due 09/27/60 <sup>◊,3</sup>	251,141	225,270		6.81% (3 Month USD LIBOR + 4.00%,	
MASTR Adjustable Rate Mortgages Trust				Rate Floor: 4.75%) due 10/29/27	821,177
2003-5, 1.50% (WAC) due 11/25/33 <sup>◊</sup>	247,033	217,829		6.97% ((1 Month USD LIBOR + 4.00%)	
Residential Mortgage Loan Trust				and (2 Month USD LIBOR + 4.00%),	
2020-1, 2.68% (WAC) due 01/26/60 <sup>◊,3</sup>	224,842	211,303		Rate Floor: 4.75%) due 10/29/27	8,373
Washington Mutual Mortgage Pass-				<b>Total Industrial</b>	<u>11,335,213</u>
Through Certificates W/MALT Series Trust				<b>FINANCIAL - 0.4%</b>	
2006-AR9, 1.94% (1 Year CMT				Citadel Securities, LP	
Rate + 0.84%, Rate Floor:				6.15% (1 Month Term SOFR + 3.00%,	
0.84%) due 11/25/46 <sup>◊</sup>	251,837	204,017		Rate Floor: 3.00%) due 02/02/28	3,050,000
UCFC Manufactured Housing Contract				Cross Financial Corp.	
1997-2, 7.38% due 10/15/28	42,962	41,206		7.13% (1 Month USD LIBOR + 4.00%,	
<b>Total Residential Mortgage-Backed Securities</b>		<u>30,152,089</u>		Rate Floor: 4.75%) due 09/15/27	788,025
<b>MILITARY HOUSING - 1.1%</b>				Nexus Buyer LLC	
Freddie Mac Military Housing Bonds				6.87% (1 Month USD LIBOR + 3.75%,	
Resecuritization Trust Certificates				Rate Floor: 3.75%) due 11/09/26	753,266
2015-R1, 4.66% (WAC) due 11/25/55 <sup>◊,3</sup>	6,954,996	6,410,331		Alliant Holdings Intermediate LLC	
2015-R1, 4.44% (WAC) due 11/25/52 <sup>◊,3</sup>	2,836,384	2,627,767		6.37% (1 Month USD LIBOR + 3.25%,	
2015-R1, 0.70% (WAC) due 11/25/55 <sup>◊,3,7</sup>	10,179,167	734,144		Rate Floor: 3.25%) due 05/09/25	488,520
Capmark Military Housing Trust				<b>Total Financial</b>	<u>4,960,235</u>
2006-RILY, 6.15% due 07/10/51 <sup>†††,3</sup>	2,266,866	2,089,453			

**CORE BOND FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>CONSUMER, NON-CYCLICAL - 0.4%</b>			<b>MUNICIPAL BONDS<sup>††</sup> - 0.9%</b>		
Packaging Coordinators Midco, Inc.			<b>TEXAS - 0.3%</b>		
7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27			Tarrant County Cultural Education		
	2,216,250	\$ 2,101,737	Facilities Finance Corp. Revenue Bonds		
Southern Veterinary Partners LLC			3.29% due 09/01/40		
7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27			2,100,000	\$	1,564,287
	1,474,648	1,391,699	2.78% due 09/01/34		
HAH Group Holding Co. LLC			2.69% due 09/01/33		
8.71% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27			500,000		389,070
	1,135,628	<u>1,078,846</u>	2.57% due 09/01/32		
<b>Total Consumer, Non-cyclical</b>			450,000		360,239
		<u>4,572,282</u>	Grand Parkway Transportation		
<b>TECHNOLOGY - 0.3%</b>			Corp. Revenue Bonds		
Datix Bidco Ltd.			3.31% due 10/01/49		
6.19% (6 Month GBP LIBOR + 4.50%, Rate Floor: 5.19%) due 04/28/25 <sup>†††</sup>			1,500,000		1,021,270
	GBP2,900,000	3,157,236	Dallas/Fort Worth International		
7.01% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 <sup>†††</sup>			Airport Revenue Bonds		
	1,252,544	<u>1,221,105</u>	1,000,000		681,578
<b>Total Technology</b>			<b>Total Texas</b>		
		<u>4,378,341</u>	<u>4,932,055</u>		
<b>CONSUMER, CYCLICAL - 0.3%</b>			<b>NEW YORK - 0.3%</b>		
Amaya Holdings BV			Westchester County Local		
3.73% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26			Development Corp. Revenue Bonds		
	EUR 4,000,000	<u>3,616,583</u>	3.85% due 11/01/50		
<b>UTILITIES - 0.1%</b>			Port Authority of New York & New Jersey Revenue Bonds		
Hamilton Projects Acquiror LLC			3.14% due 02/15/51		
8.17% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27			1,370,000		969,217
	1,582,111	<u>1,550,469</u>	<b>Total New York</b>		
<b>ENERGY - 0.1%</b>			<u>2,913,904</u>		
Venture Global Calcasieu Pass LLC			<b>IDAHO - 0.1%</b>		
5.74% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 <sup>†††</sup>			Boise State University Revenue Bonds		
	841,798	<u>839,693</u>	3.06% due 04/01/40		
			1,150,000		<u>851,517</u>
<b>COMMUNICATIONS - 0.0%</b>			<b>CALIFORNIA - 0.1%</b>		
Radiate Holdco LLC			California Statewide Communities		
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26			Development Authority Revenue Bonds		
	163,150	<u>150,568</u>	2.68% due 02/01/39		
<b>Total Senior Floating Rate Interests</b>			1,200,000		
(Cost \$33,942,143)			<u>833,570</u>		
		<u>31,403,384</u>	<b>MISSISSIPPI - 0.1%</b>		
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 1.4%</b>			Medical Center Educational		
Tennessee Valley Authority Principal Strips			Building Corp. Revenue Bonds		
due 06/15/38 <sup>9,11</sup>			2.92% due 06/01/41		
	9,400,000	4,459,595	1,000,000		
due 01/15/48 <sup>9,11</sup>			<u>699,872</u>		
	9,700,000	2,778,662	<b>ALABAMA - 0.0%</b>		
due 01/15/38 <sup>9,11</sup>			Auburn University Revenue Bonds		
	4,000,000	1,941,412	2.68% due 06/01/50		
due 06/15/35 <sup>9,11</sup>			1,000,000		<u>668,369</u>
	1,583,000	881,397	<b>OHIO - 0.0%</b>		
due 12/15/42 <sup>9,11</sup>			County of Franklin Ohio Revenue Bonds		
	1,600,000	605,800	2.88% due 11/01/50		
			1,000,000		<u>641,596</u>
Federal Farm Credit Bank			<b>ILLINOIS - 0.0%</b>		
3.51% due 06/11/40			State of Illinois General Obligation Unlimited		
	3,300,000	2,813,973	5.65% due 12/01/38		
2.70% due 01/30/45			472,222		462,433
	1,053,000	746,739	Cook County School District No. 155		
Tennessee Valley Authority			Calumet City General Obligation Unlimited		
4.25% due 09/15/65			5.30% due 12/01/22		
	2,450,000	2,183,050	5,000		4,965
5.38% due 04/01/56			<b>Total Illinois</b>		
	600,000	648,103	<u>467,398</u>		
U.S. International Development Finance Corp.			<b>Total Municipal Bonds</b>		
due 01/17/26 <sup>11</sup>			(Cost \$16,714,223)		
	800,000	<u>785,390</u>	<u>12,008,281</u>		
<b>Total Federal Agency Bonds</b>					
(Cost \$25,448,713)					
		<u>17,844,121</u>			

**CORE BOND FUND**

	FACE AMOUNT	VALUE		CONTRACTS	VALUE
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.2%</b>					
Panama Government International Bond					
4.50% due 01/19/63	2,600,000	\$ 1,714,674			
4.50% due 04/16/50	1,450,000	1,010,206			
Bermuda Government International Bond					
3.38% due 08/20/50 <sup>3</sup>	500,000	333,942			
<b>Total Foreign Government Debt</b>		<u>3,058,822</u>			
(Cost \$4,707,479)					
<b>SENIOR FIXED RATE INTERESTS<sup>†††</sup> - 0.2%</b>					
<b>INDUSTRIAL - 0.2%</b>					
CTL Logistics					
2.65% due 10/10/42	3,639,469	2,788,277			
<b>Total Senior Fixed Rate Interests</b>		<u>2,788,277</u>			
(Cost \$3,639,469)					
	<b>CONTRACTS</b>				
<b>LISTED OPTIONS PURCHASED<sup>†</sup> - 0.8%</b>					
<b>Put Options on:</b>					
<b>Equity Options</b>					
S&P 500 Index Expiring November 2022 with strike price of \$3,800.00 (Notional Value \$54,501,424)	152	3,847,880			
S&P 500 Index Expiring December 2022 with strike price of \$3,600.00 (Notional Value \$60,238,416)	168	2,920,680			
S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$21,155,158)	59	2,725,800			
<b>Total Equity Options</b>		<u>9,494,360</u>			
<b>Total Listed Options Purchased</b>		<u>9,494,360</u>			
(Cost \$6,156,669)					
<b>Total Investments - 106.7%</b>		<u>1,351,759,187</u>			
(Cost \$1,591,371,317)					
<b>LISTED OPTIONS WRITTEN<sup>†</sup> - (0.2)%</b>					
<b>Call Options on:</b>					
<b>Equity Options</b>					
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$7,425)	9	\$ —			
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$7,425)	9	—			
<b>Total Call Equity Options</b>		<u>—</u>			
<b>Put Options on:</b>					
<b>Equity Options</b>					
S&P 500 Index Expiring December 2022 with strike price of \$3,200.00 (Notional Value \$60,238,416)	168	(1,046,640)			
S&P 500 Index Expiring November 2022 with strike price of \$3,400.00 (Notional Value \$54,501,424)	152	(1,165,080)			
<b>Total Put Equity Options</b>		<u>(2,211,720)</u>			
<b>Total Listed Options Written</b>		<u>(2,211,720)</u>			
(Premiums received \$1,586,672)					
<b>OTC INTEREST RATE SWAPTIONS WRITTEN<sup>††,12</sup> - 0.0%</b>					
<b>Put Swaptions on:</b>					
<b>Interest Rate Swaptions</b>					
Bank of America, N.A. 5-Year Interest Rate Swap Expiring November 2022 with exercise rate of 3.30%			USD 22,750,000		(647,142)
<b>Total Interest Rate Swaptions</b>					<u>(647,142)</u>
<b>Total OTC Interest Rate Swaptions Written</b>					<u>(647,142)</u>
(Premiums received \$187,688)					
<b>Other Assets &amp; Liabilities, net - (6.5)%</b>					<u>(79,837,904)</u>
<b>Total Net Assets - 100.0%</b>					<u>\$1,269,062,421</u>

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation <sup>***</sup>
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.45%	Annually	09/26/32	\$ 16,100,000	\$ (143,221)	\$ 428	\$ (143,649)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	123,000,000	(5,567,474)	817	(5,568,291)
								<u>\$ (5,710,695)</u>	<u>\$ 1,245</u>	<u>\$ (5,711,940)</u>

**CORE BOND FUND**

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

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	5,735,000	5,743,545 USD	10/17/22	\$ 117,420
Morgan Stanley Capital Services LLC	GBP	Sell	2,897,000	3,339,204 USD	10/17/22	102,975
JPMorgan Chase Bank, N.A.	EUR	Buy	69,000	67,635 USD	10/17/22	55
JPMorgan Chase Bank, N.A.	EUR	Sell	1,028,000	1,003,785 USD	12/30/22	(11,184)
						<u>\$ 209,266</u>

**OTC Interest Rate Swaptions Written**

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
<b>Put</b>								
Bank of America, N.A. 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.30%	11/30/22	3.30%	\$ 22,750,000	\$ (647,142)

~ 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.

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

<sup>1</sup> Special Purpose Acquisition Company (SPAC).

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

<sup>3</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$557,199,031 (cost \$644,334,009), or 43.9% of total net assets.

<sup>4</sup> Rate indicated is the 7-day yield as of September 30, 2022.

<sup>5</sup> Perpetual maturity.

<sup>6</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$778,995 (cost \$932,290), or 0.1% of total net assets.

<sup>7</sup> Security is an interest-only strip.

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

<sup>9</sup> Security is a principal-only strip.

<sup>10</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2022.

<sup>11</sup> Zero coupon rate security.

<sup>12</sup> Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

<sup>13</sup> Security is unsettled at period end and does not have a stated effective rate.

<sup>14</sup> All or a portion of this security is pledged as interest rate swap collateral at September 30, 2022.

BofA — Bank of America

CME — Chicago Mercantile Exchange

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