

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Shares	Value
COMMON STOCKS[†] - 0.2%		
Financial - 0.2%		
TPG Pace Beneficial II Corp.* ¹	64,278	\$ 631,531
MSD Acquisition Corp. — Class A* ¹	46,697	471,640
AfterNext HealthTech Acquisition Corp. — Class A* ¹	38,300	383,766
Conyers Park III Acquisition Corp. — Class A* ¹	35,600	351,016
Waverley Capital Acquisition Corp. I — Class A* ¹	28,200	282,564
Acropolis Infrastructure Acquisition Corp. — Class A* ¹	24,900	246,759
Blue Whale Acquisition Corp. I — Class A* ¹	20,700	202,653
Pershing Square Tontine Holdings, Ltd. — Class A* ^{†††1}	622,890	62
Total Financial		2,569,991
Communications - 0.0%		
Figs, Inc. — Class A*	12,590	84,731
Vacasa, Inc. — Class A*	31,926	40,227
Total Communications		124,958
Industrial - 0.0%		
Constar International Holdings LLC* ^{†††}	68	—
Total Common Stocks (Cost \$3,108,403)		2,694,949
PREFERRED STOCKS^{††} - 5.0%		
Financial - 5.0%		
Wells Fargo & Co.		
4.38%	210,000	3,576,300
3.90%*	3,250,000	2,844,611
4.70%	148,000	2,721,720
Charles Schwab Corp.		
4.00%*	8,500,000	6,778,325
First Republic Bank		
4.25%	362,850	5,961,626
4.13%	47,350	757,600
W R Berkley Corp.		
4.13%	282,142	5,002,378
4.25%	11,828	219,054
Markel Corp.		
6.00%*	5,210,000	5,040,675
MetLife, Inc.		
3.85%*	3,520,000	3,269,200
Bank of New York Mellon Corp.		
3.75%*	3,900,000	3,141,282
Bank of America Corp.		
6.13%*	1,650,000	1,619,062
4.38%	42,275	741,926
4.13%	37,275	622,492
Globe Life, Inc.		
4.25%	159,450	2,854,155
JPMorgan Chase & Co.		
3.65%*	2,350,000	2,012,188
Arch Capital Group Ltd.		
4.55%	97,040	1,675,881
PartnerRe Ltd.		
4.88%	78,457	1,476,561
American Financial Group, Inc.		
4.50%	77,955	1,449,183
Public Storage		
4.63%	70,003	1,337,758
RenaissanceRe Holdings Ltd.		
4.20%	78,825	1,279,330
Kuvarre US Holdings, Inc.		
7.00%* ⁴	1,000,000	1,010,000
Lincoln National Corp.		
9.25%*	850,000	903,125
CNO Financial Group, Inc.		
5.13%	48,000	811,680
Depository Trust & Clearing Corp.		
3.38% ⁴	1,000,000	790,000
Assurant, Inc.		
5.25%	38,000	767,220
Total Financial		58,663,332
Industrial - 0.0%		
Constar International Holdings LLC* ^{†††}	7	—
Total Preferred Stocks (Cost \$75,930,183)		58,663,332
WARRANTS[†] - 0.0%		
Conyers Park III Acquisition Corp. — Class A		
Expiring 08/12/28* ¹	11,866	1,768
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26*	6,510	1,302
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26* ¹	8,300	996
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23* ¹	12,766	957
MSD Acquisition Corp. — Class A		
Expiring 05/13/23* ¹	9,339	700
Waverley Capital Acquisition Corp. I — Class A		
Expiring 04/30/27* ^{††1}	9,400	377
Blue Whale Acquisition Corp. I — Class A		
Expiring 07/09/23* ¹	5,174	369
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25* ^{†††1}	69,210	7
Total Warrants (Cost \$83,105)		6,476
MONEY MARKET FUNDS[†] - 2.5%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.17% ⁵	22,397,390	22,397,390

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MONEY MARKET FUNDS^{2,5%} (continued)		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 3.90% ⁵	6,952,234	\$ 6,952,234
Total Money Market Funds (Cost \$29,349,624)		29,349,624
	Face Amount⁷	
CORPORATE BONDS^{††} - 35.0%		
Financial - 17.2%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	6,200,000	4,663,888
3.25% due 11/15/30 ⁴	4,500,000	3,503,565
JPMorgan Chase & Co.		
3.11% due 04/22/41 ³	3,530,000	2,565,340
2.52% due 04/22/31 ³	2,210,000	1,808,414
2.96% due 05/13/31 ³	1,870,000	1,540,797
4.49% due 03/24/31 ³	1,600,000	1,494,330
Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{3,4}	8,150,000	6,540,356
Liberty Mutual Group, Inc.		
4.13% due 12/15/51 ^{3,4}	5,800,000	4,724,680
3.95% due 05/15/60 ⁴	2,150,000	1,408,107
BPCE S.A.		
2.28% due 01/20/32 ^{3,4}	8,200,000	6,130,295
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁴	7,470,000	6,038,025
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	4,650,000	3,988,770
5.30% due 01/15/29	1,900,000	1,798,046
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁴	5,989,000	5,621,511
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁴	7,410,000	5,534,654
Wilton RE Ltd.		
6.00% ^{3,4,6}	6,350,000	5,498,275
GA Global Funding Trust		
1.63% due 01/15/26 ⁴	5,450,000	4,838,624
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	5,036,000	4,768,563
Bank of America Corp.		
2.59% due 04/29/31 ³	5,400,000	4,397,954
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	4,000,000	3,277,328
5.63% due 08/16/32 ⁴	1,000,000	938,613
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	4,565,000	3,877,241
Fidelity National Financial, Inc.		
3.40% due 06/15/30	3,378,000	2,851,295
2.45% due 03/15/31	1,210,000	923,059
Allianz SE		
3.20% ^{3,4,6}	5,000,000	3,716,301
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 ⁴	5,150,000	3,560,470
Iron Mountain, Inc.		
4.50% due 02/15/31 ⁴	1,917,000	1,575,659
5.25% due 07/15/30 ⁴	1,283,000	1,114,927
5.63% due 07/15/32 ⁴	1,000,000	866,616
PartnerRe Finance B LLC		
4.50% due 10/01/50 ³	4,040,000	3,495,809
Safehold Operating Partnership, LP		
2.85% due 01/15/32	2,428,000	1,842,717
2.80% due 06/15/31	1,931,000	1,481,958
FS KKR Capital Corp.		
2.63% due 01/15/27	2,150,000	1,794,896
3.25% due 07/15/27	1,800,000	1,514,095
Macquarie Group Ltd.		
2.87% due 01/14/33 ^{3,4}	2,150,000	1,649,443
2.69% due 06/23/32 ^{3,4}	2,000,000	1,534,709
Maple Grove Funding Trust I		
4.16% due 08/15/51 ⁴	4,750,000	3,183,098
Jefferies Financial Group, Inc.		
2.75% due 10/15/32	2,720,000	2,045,475
2.63% due 10/15/31	1,400,000	1,067,975
Ares Finance Company II LLC		
3.25% due 06/15/30 ⁴	3,660,000	3,019,314
Corebridge Financial, Inc.		
3.90% due 04/05/32 ⁴	1,600,000	1,397,388
6.88% due 12/15/52 ^{3,4}	1,000,000	924,035
4.35% due 04/05/42 ⁴	750,000	615,262
Host Hotels & Resorts, LP		
3.50% due 09/15/30	3,385,000	2,793,532
Assurant, Inc.		
2.65% due 01/15/32	2,300,000	1,701,098
4.90% due 03/27/28	1,100,000	1,053,769
First American Financial Corp.		
4.00% due 05/15/30	3,180,000	2,663,129
KKR Group Finance Company VI LLC		
3.75% due 07/01/29 ⁴	2,915,000	2,621,410
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁴	3,620,000	2,575,748
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	3,150,000	2,404,318
UBS Group AG		
2.10% due 02/11/32 ^{3,4}	2,950,000	2,221,034
Equitable Holdings, Inc.		
7.00% due 04/01/28	2,050,000	2,190,630
Old Republic International Corp.		
3.85% due 06/11/51	3,166,000	2,171,410
Belrose Funding Trust		
2.33% due 08/15/30 ⁴	2,780,000	2,105,257

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	Face Amount	Value
CORPORATE BONDS^{††} - 35.0% (continued)		
Financial - 17.2% (continued)		
Sumitomo Life Insurance Co. 3.38% due 04/15/81 ^{3,4}	2,500,000	\$ 2,085,596
National Australia Bank Ltd. 2.33% due 08/21/30 ⁴	1,500,000	1,141,919
Standard Chartered plc 2.99% due 05/21/31 ⁴	1,150,000	900,191
Jefferies Finance LLC / JFIN Company-Issuer Corp. 4.64% due 04/01/31 ^{3,4}	2,250,000	2,021,933
Ceamer Finance LLC 5.00% due 08/15/28 ⁴	2,450,000	1,998,539
Everest Reinsurance Holdings, Inc. 6.92% due 05/15/38 ^{†††}	2,000,000	1,911,820
Stewart Information Services Corp. 3.50% due 10/15/50	2,560,000	1,732,727
Massachusetts Mutual Life Insurance Co. 3.60% due 11/15/31	2,250,000	1,724,236
QBE Insurance Group Ltd. 3.38% due 04/15/50 ⁴	2,450,000	1,693,462
Westpac Banking Corp. 5.88% ^{3,4,6}	1,750,000	1,649,687
Manulife Financial Corp. 3.02% due 11/18/36 ³	1,200,000	892,161
KKR Group Finance Company VIII LLC 2.96% due 11/16/40	1,100,000	726,291
Americo Life, Inc. 2.48% due 05/19/27	1,800,000	1,615,463
Trustage Financial Group, Inc. 3.50% due 08/25/50 ⁴	2,360,000	1,577,704
HS Wildcat LLC 3.45% due 04/15/31 ⁴	2,060,000	1,566,557
Dyal Capital Partners III 4.63% due 04/15/32 ⁴	1,750,000	1,508,672
Primerica, Inc. 3.83% due 12/31/50 ^{†††}	1,997,584	1,492,974
AmFam Holdings, Inc. 4.40% due 06/15/40 ^{†††}	1,750,000	1,436,645
Toronto-Dominion Bank 2.80% due 11/19/31	1,750,000	1,424,417
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen 2.81% due 03/11/31 ⁴	1,750,000	1,359,699
Australia & New Zealand Banking Group Ltd. 8.13% due 10/31/82 ³	1,300,000	1,352,000
Global Atlantic Finance Co. 5.88% due 05/23/42 ^{3,4}	1,350,000	1,344,937
Brookfield Finance, Inc. 2.57% due 11/25/35 ^{3,4}	1,800,000	1,320,708
Assured Guaranty US Holdings, Inc. 3.13% due 06/15/31 ⁴	1,800,000	1,320,666
Lincoln National Corp. 3.50% due 03/30/51	1,250,000	793,431
ABN AMRO Bank N.V. 4.70% due 09/20/47	650,000	522,394
Kemper Corp. 3.15% due 06/15/31	830,000	698,563
Societe Generale S.A. 3.60% due 09/15/51	800,000	520,526
Bank of Nova Scotia 4.38% due 06/15/50	1,580,000	1,175,985
Prudential Financial, Inc. 2.47% due 12/13/29 ^{3,4}	1,400,000	1,132,079
Sumitomo Mitsui Financial Group, Inc. 2.40% due 09/30/30	1,298,000	1,009,160
Central Storage Safety Project Trust 2.89% due 06/09/32 ^{3,4}	1,300,000	1,000,125
Intercontinental Exchange, Inc. 8.63% due 10/27/82 ³	950,000	987,655
Apollo Management Holdings, LP 3.70% due 10/01/50 ³	1,160,000	978,912
CNO Financial Group, Inc. 2.22% due 09/17/31	1,050,000	809,805
Protective Life Corp. 4.82% due 02/01/38 ⁷	896,960	806,358
Penn Mutual Life Insurance Co. 2.65% due 09/15/40	1,100,000	762,892
Accident Fund Insurance Company of America 2.65% due 06/05/30 ⁴	930,000	755,500
Brown & Brown, Inc. 5.25% due 05/30/29	700,000	666,893
Western & Southern Life Insurance Co. 3.40% due 01/15/30 ⁴	740,000	643,555
New York Life Insurance Co. 3.80% due 04/29/61 ⁴	950,000	626,531
Fidelity & Guaranty Life Holdings, Inc. 8.50% due 08/01/32 ⁴	600,000	614,113
Cooperatieve Rabobank UA 2.38% due 03/15/31	800,000	608,667
Hanover Insurance Group, Inc. 3.75% due 04/28/61 ⁴	850,000	567,110
Brookfield Finance LLC 3.45% due 04/15/50	470,000	296,851
Cushman & Wakefield US Borrower LLC 5.50% due 05/01/25 ⁴	400,000	394,122
	400,000	383,912
	480,000	368,742
	296,000	282,491

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December 31, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 35.0% (continued)		
Financial - 17.2% (continued)		
KKR Group Finance Company III LLC		
5.13% due 06/01/44 ⁴	100,000	\$ 86,782
Total Financial		203,384,167
Consumer, Cyclical - 4.3%		
Hyatt Hotels Corp.		
5.63% due 04/23/25	3,950,000	3,919,523
6.00% due 04/23/30	3,010,000	2,944,458
Marriott International, Inc.		
4.63% due 06/15/30	2,830,000	2,640,712
2.85% due 04/15/31	2,020,000	1,635,761
3.50% due 10/15/32	1,854,000	1,542,275
2.75% due 10/15/33	1,000,000	762,908
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,340,000	6,221,780
Whirlpool Corp.		
4.60% due 05/15/50	6,145,000	4,884,651
Alt-2 Structured Trust		
2.95% due 05/14/31 ^{†††}	3,561,886	3,139,340
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁴	3,014,000	3,080,129
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25 ⁴	3,150,000	3,073,083
Smithsonian Institution		
2.70% due 09/01/44	4,000,000	2,647,543
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁴	2,088,104	1,867,883
2.90% due 03/15/35 ⁴	836,418	680,867
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁴	2,295,148	2,281,840
BorgWarner, Inc.		
2.65% due 07/01/27	2,310,000	2,054,912
Steelcase, Inc.		
5.13% due 01/18/29	2,224,000	1,937,571
Ferguson Finance plc		
3.25% due 06/02/30 ⁴	1,204,000	1,020,826
4.65% due 04/20/32 ⁴	600,000	546,037
Warnermedia Holdings, Inc.		
5.14% due 03/15/52 ⁴	1,650,000	1,199,495
Northern Group Housing LLC		
6.80% due 08/15/53 ⁴	1,100,000	1,153,349
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	1,541,000	1,133,629
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	719,500	623,966
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁴	200,000	193,000
Total Consumer, Cyclical		51,185,538
Industrial - 3.9%		
Boeing Co.		
5.81% due 05/01/50	7,340,000	6,805,471
5.71% due 05/01/40	4,380,000	4,176,603
5.04% due 05/01/27	2,150,000	2,126,302
2.20% due 02/04/26	1,000,000	908,563
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39 ^{†††}	4,303,845	3,295,368
Howmet Aerospace, Inc.		
3.00% due 01/15/29	3,800,000	3,230,000
TD SYNEX Corp.		
2.65% due 08/09/31	2,550,000	1,931,462
2.38% due 08/09/28	1,600,000	1,290,765
Cellnex Finance Company S.A.		
3.88% due 07/07/41 ⁴	4,150,000	2,838,600
Vontier Corp.		
2.95% due 04/01/31	3,450,000	2,492,860
Flowserve Corp.		
3.50% due 10/01/30	1,810,000	1,508,743
2.80% due 01/15/32	1,150,000	861,402
IP Lending II Ltd.		
3.65% due 07/15/25 ^{†††,4}	2,450,000	2,339,750
Acuity Brands Lighting, Inc.		
2.15% due 12/15/30	3,000,000	2,303,847
Owens Corning		
3.88% due 06/01/30	2,380,000	2,114,723
GATX Corp.		
4.00% due 06/30/30	2,110,000	1,869,746
Fortune Brands Innovations, Inc.		
4.00% due 03/25/32	2,050,000	1,777,435
Stadco LA, LLC		
3.75% due 05/15/56 ^{†††}	2,000,000	1,378,400
Amcor Flexibles North America, Inc.		
2.63% due 06/19/30	1,230,000	1,000,894
IP Lending V Ltd.		
5.13% due 04/02/26 ^{†††,4}	1,050,000	963,375
Norfolk Southern Corp.		
4.10% due 05/15/21	600,000	414,942
Sonoco Products Co.		
5.75% due 11/01/40	150,000	143,736
Total Industrial		45,772,987
Consumer, Non-cyclical - 3.8%		
Altria Group, Inc.		
3.70% due 02/04/51	4,650,000	2,912,391
3.40% due 05/06/30	2,510,000	2,145,428
4.45% due 05/06/50	390,000	276,157
CoStar Group, Inc.		
2.80% due 07/15/30 ⁴	5,810,000	4,744,967
Quanta Services, Inc.		
2.90% due 10/01/30	4,175,000	3,432,773

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CORPORATE BONDS^{††} - 35.0% (continued)		
Consumer, Non-cyclical - 3.8% (continued)		
BAT Capital Corp.		
3.98% due 09/25/50	2,800,000	\$ 1,832,198
4.70% due 04/02/27	1,410,000	1,351,613
Global Payments, Inc.		
2.90% due 05/15/30	1,620,000	1,327,375
2.90% due 11/15/31	1,650,000	1,301,138
Smithfield Foods, Inc.		
2.63% due 09/13/31 ⁴	2,400,000	1,716,497
3.00% due 10/15/30 ⁴	970,000	738,551
Becele, SAB de CV		
2.50% due 10/14/31 ⁴	2,700,000	2,097,900
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.00% due 05/15/32 ⁴	1,750,000	1,341,989
4.38% due 02/02/52 ⁴	600,000	424,154
Royalty Pharma plc		
3.55% due 09/02/50	2,690,000	1,719,054
Triton Container International Ltd.		
3.15% due 06/15/31 ⁴	2,100,000	1,634,767
Emory University		
2.97% due 09/01/50	2,000,000	1,351,781
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	2,250,000	1,345,939
California Institute of Technology		
3.65% due 09/01/19	2,000,000	1,273,878
Anheuser-Busch InBev Worldwide, Inc.		
6.63% due 08/15/33	1,100,000	1,211,992
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 ⁴	1,500,000	1,199,115
Universal Health Services, Inc.		
2.65% due 10/15/30 ⁴	1,320,000	1,050,552
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 ⁴	1,300,000	1,022,551
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50 ⁴	1,480,000	1,013,449
Cheplapharm Arzneimittel GmbH		
4.38% due 01/15/28	EUR 1,000,000	938,256
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	925,000	798,446
Kraft Heinz Foods Co.		
7.13% due 08/01/39 ⁴	650,000	714,390
OhioHealth Corp.		
3.04% due 11/15/50	1,000,000	701,601
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	1,000,000	681,282
Memorial Sloan-Kettering Cancer Center		
2.96% due 01/01/50	1,000,000	662,484
Johns Hopkins University		
2.81% due 01/01/60	1,000,000	624,385
Children's Hospital Corp.		
2.59% due 02/01/50	1,000,000	608,683
Children's Health System of Texas		
2.51% due 08/15/50	1,000,000	597,174
Duke University		
2.83% due 10/01/55	506,000	341,312
Triton Container International Limited / TAL International Container Corp.		
3.25% due 03/15/32	200,000	154,410
Total Consumer, Non-cyclical		45,288,632
Communications - 1.8%		
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	3,325,000	2,588,538
3.90% due 06/01/52	3,350,000	2,103,219
2.25% due 01/15/29	2,400,000	1,931,705
British Telecommunications plc		
4.88% due 11/23/81 ^{3,4}	2,900,000	2,281,410
4.25% due 11/23/81 ^{3,4}	500,000	418,290
9.63% due 12/15/30	150,000	179,629
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁴	2,175,000	1,713,247
3.88% due 11/15/29 ⁴	1,150,000	907,506
Paramount Global		
4.95% due 05/19/50	2,490,000	1,811,271
2.90% due 01/15/27	450,000	403,838
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	2,350,000	1,963,249
Vodafone Group plc		
4.13% due 06/04/81 ³	2,550,000	1,892,639
Rogers Communications, Inc.		
4.55% due 03/15/52 ⁴	2,000,000	1,550,572
VeriSign, Inc.		
2.70% due 06/15/31	1,132,000	921,919
Fox Corp.		
3.05% due 04/07/25	450,000	430,185
CSC Holdings LLC		
4.13% due 12/01/30 ⁴	600,000	423,498
Altice France S.A.		
5.13% due 01/15/29 ⁴	250,000	187,978
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	200,000	180,000
Total Communications		21,888,693
Energy - 1.3%		
BP Capital Markets plc		
4.88% ^{3,6}	7,530,000	6,588,750

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount	Value
CORPORATE BONDS^{††} - 35.0% (continued)		
Energy - 1.3% (continued)		
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ⁴	2,986,000	\$ 2,308,739
2.94% due 09/30/40 ⁴	1,297,083	1,041,425
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	2,158,000	2,175,173
Magellan Midstream Partners, LP		
3.95% due 03/01/50	2,000,000	1,463,540
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	1,050,000	948,565
NuStar Logistics, LP		
6.38% due 10/01/30	658,000	608,429
6.00% due 06/01/26	200,000	192,582
Total Energy		15,327,203
Technology - 1.2%		
Broadcom, Inc.		
4.93% due 05/15/37 ⁴	2,306,000	2,011,674
4.15% due 11/15/30	1,702,000	1,525,251
3.19% due 11/15/36 ⁴	217,000	155,869
Entegris Escrow Corp.		
4.75% due 04/15/29 ⁴	3,700,000	3,374,168
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	2,600,000	2,142,494
Oracle Corp.		
3.95% due 03/25/51	2,450,000	1,745,476
Leidos, Inc.		
2.30% due 02/15/31	1,750,000	1,340,597
4.38% due 05/15/30	200,000	180,352
CGI, Inc.		
2.30% due 09/14/31	1,300,000	987,081
Fidelity National Information Services, Inc.		
5.63% due 07/15/52	750,000	688,064
Total Technology		14,151,026
Basic Materials - 0.8%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ⁴	3,600,000	3,004,364
4.20% due 05/13/50 ⁴	3,235,000	2,285,123
Anglo American Capital plc		
5.63% due 04/01/30 ⁴	1,800,000	1,786,925
3.95% due 09/10/50 ⁴	970,000	708,424
2.63% due 09/10/30 ⁴	250,000	203,171
Yamana Gold, Inc.		
2.63% due 08/15/31	1,200,000	896,068
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	810,000	637,846
WR Grace Holdings LLC		
4.88% due 06/15/27 ⁴	713,000	631,811
Total Basic Materials		10,153,732
Utilities - 0.7%		
Jersey Central Power & Light Co.		
2.75% due 03/01/32 ⁴	3,220,000	2,600,265
AES Corp.		
3.95% due 07/15/30 ⁴	1,760,000	1,552,320
NRG Energy, Inc.		
2.45% due 12/02/27 ⁴	1,750,000	1,449,971
Alexander Funding Trust		
1.84% due 11/15/23 ⁴	950,000	910,054
Enel Finance America LLC		
2.88% due 07/12/41 ⁴	1,250,000	749,847
Xcel Energy, Inc.		
2.35% due 11/15/31	690,000	551,233
Total Utilities		7,813,690
Total Corporate Bonds (Cost \$517,717,183)		414,965,668
ASSET-BACKED SECURITIES^{††} - 28.5%		
Collateralized Loan Obligations - 18.8%		
LoanCore Issuer Ltd.		
2021-CRE5 C, 6.67% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 07/15/36 ^{0,4}	7,500,000	6,818,868
2021-CRE4 D, 6.42% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 ⁰	4,426,000	4,244,403
2021-CRE6 C, 6.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{0,4}	4,000,000	3,773,228
2021-CRE4 C, 5.62% (30 Day Average SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{0,4}	1,000,000	953,267
Woodmont Trust		
2020-7A A1A, 5.98% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0,4}	12,000,000	11,891,579
2020-7A B, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{0,4}	3,750,000	3,627,961
Octagon Investment Partners 49 Ltd.		
2021-5A B, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4}	8,500,000	8,186,687
2021-5A C, 6.13% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 01/15/33 ^{0,4}	7,450,000	7,067,635
Cerberus Loan Funding XXX, LP		
2020-3A A, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0,4}	13,500,000	13,205,415

Core Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.5% (continued)		
Collateralized Loan Obligations - 18.8% (continued)		
2020-3A B, 6.58% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0,4} LCCM Trust	2,000,000	\$ 1,917,217
2021-FL3 A, 5.77% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{0,4}	6,000,000	5,753,041
2021-FL3 AS, 6.12% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 ^{0,4}	3,950,000	3,722,754
2021-FL2 C, 6.47% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 12/13/38 ^{0,4} AMMC CLO XIV Ltd.	3,100,000	2,917,730
2021-14A A2R2, 5.76% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{0,4} Dryden 36 Senior Loan Fund	8,000,000	7,859,305
2020-36A CR3, 6.13% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{0,4} Madison Park Funding XLVIII Ltd.	8,000,000	7,667,208
2021-48A B, 5.68% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0,4}	4,000,000	3,867,751
2021-48A C, 6.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0,4} MF1 Multifamily Housing Mortgage Loan Trust	4,000,000	3,790,910
2021-FL6 D, 6.88% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ⁰	4,000,000	3,740,457
2021-FL6 C, 6.18% (1 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/16/36 ^{0,4} Palmer Square Loan Funding Ltd.	3,400,000	3,126,428
2021-1A A2, 5.49% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{0,4}	2,000,000	1,941,433
2021-1A B, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{0,4}	2,000,000	1,917,930
2021-3A C, 6.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{0,4}	2,000,000	1,824,241
2021-2A C, 7.08% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{0,4} Golub Capital Partners CLO 33M Ltd.	1,000,000	951,896
2021-33A AR2, 6.62% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0,4} Golub Capital Partners CLO 16 Ltd.	6,500,000	6,054,881
2021-16A AIR2, 5.97% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0,4}	4,000,000	3,832,127
2021-16A A2R2, 6.16% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{0,4} ABPCI Direct Lending Fund CLO II LLC	2,000,000	1,908,960
2021-1A AIR, 5.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{0,4} Cerberus Loan Funding XXXII, LP	5,500,000	5,298,944
2021-2A A, 5.70% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0,4}	4,250,000	4,084,935
2021-2A C, 6.93% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{0,4} KREF Funding V LLC	1,250,000	1,159,544
6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0,††}	4,459,653	4,438,023
0.15% due 06/25/26 ^{††,8}	21,818,182	873
Cerberus Loan Funding XXXI, LP		
2021-1A A, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{0,4}	4,419,158	4,346,410

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.5% (continued)		
Collateralized Loan Obligations - 18.8% (continued)		
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A AIR, 5.78% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0,4}	4,250,000	\$ 4,146,679
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 5.83% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{0,4}	4,100,000	4,015,162
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 5.88% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,4}	3,250,000	3,047,865
2021-9A A1TR, 5.63% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 10/15/33 ^{0,4}	1,000,000	956,253
FS Rialto Issuer LLC		
2022-FL6 B, 7.96% (1 Month Term SOFR + 3.63%, Rate Floor: 3.63%) due 08/17/37 ^{0,4}	2,500,000	2,489,789
2022-FL6 AS, 7.46% (1 Month Term SOFR + 3.13%, Rate Floor: 3.13%) due 08/17/37 ^{0,4}	1,500,000	1,493,834
BSPDF Issuer Ltd.		
2021-FL1 C, 6.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ^{0,4}	4,000,000	3,732,664
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 5.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0,4}	3,750,000	3,605,420
PFP Ltd.		
2021-7 D, 6.73% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 ^{0,4}	3,749,813	3,491,513
Cerberus Loan Funding XXVI, LP		
2021-1A AR, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{0,4}	3,500,000	3,448,454
BXMT Ltd.		
2020-FL2 A, 5.34% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{0,4}	3,267,326	3,226,127
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A1R, 5.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{0,4}	3,250,000	3,164,528
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.28% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0,4}	3,250,000	3,105,206
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A C, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0,4}	3,000,000	2,801,518
VOYA CLO		
2021-2A A2AR, 5.73% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 06/07/30 ^{0,4}	2,550,000	2,472,237
Apres Static CLO Ltd.		
2020-1A A2R, 5.78% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{0,4}	2,000,000	1,967,888
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 5.38% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	2,000,000	1,953,499
MidOcean Credit CLO VII		
2020-7A BR, 5.68% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{0,4}	2,000,000	1,927,535
ABPCI Direct Lending Fund IX LLC		
2021-9A A2R, 6.16% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{0,4}	2,000,000	1,918,948
ACRES Commercial Realty Ltd.		
2021-FL2 AS, 6.08% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 ⁰	2,000,000	1,911,553

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.5% (continued)		
Collateralized Loan Obligations - 18.8% (continued)		
FS Rialto		
2021-FL3 C, 6.38% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{0,4}	2,000,000	\$ 1,890,934
Magnetite XXIX Ltd.		
2021-29A C, 5.73% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{0,4}	2,000,000	1,877,590
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A C, 5.83% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{0,4}	2,000,000	1,868,480
BRSP Ltd.		
2021-FL1 C, 6.49% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 08/19/38 ^{0,4}	2,000,000	1,856,836
Cerberus Loan Funding XXXIII, LP		
2021-3A B, 5.93% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{0,4}	2,000,000	1,832,117
Canyon Capital CLO Ltd.		
2018-1A A2R, 5.92% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 ^{0,4}	1,900,000	1,812,109
OCP CLO Ltd.		
2020-4A A2RR, 5.78% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{0,4}	1,500,000	1,470,141
Golub Capital Partners CLO 54M L.P.		
2021-54A B, 6.38% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{0,4}	1,500,000	1,399,059
STWD Ltd.		
2019-FL1 D, 6.79% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 07/15/38 ^{0,4}	1,459,000	1,386,247
Marathon CLO V Ltd.		
2017-5A A2R, 6.13% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	1,000,000	993,041
2017-5A A1R, 5.55% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	29,051	28,983
Owl Rock CLO I Ltd.		
2019-1A A, 6.48% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{0,4}	1,000,000	978,425
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 5.51% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{0,4}	989,329	974,943
Owl Rock CLO II Ltd.		
2021-2A ALR, 5.79% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,4}	1,000,000	965,897
KREF		
2021-FL2 C, 6.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0,4}	1,000,000	955,619
BSPRT Issuer Ltd.		
2021-FL7 C, 6.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ⁰	1,000,000	952,233
Northwoods Capital XII-B Ltd.		
2018-12BA B, 6.62% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4}	1,000,000	942,731
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{4,9}	1,000,000	777,266
Golub Capital Partners CLO 17 Ltd.		
2017-17A A1R, 6.01% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,4}	750,000	737,844
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{0,4}	773,000	732,205
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 5.48% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4}	469,063	466,981
FS Rialto Issuer LLC		
2022-FL7 B, 7.82% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ⁰	250,000	248,253

Core Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.5% (continued)		
Collateralized Loan Obligations - 18.8% (continued)		
Newfleet CLO Ltd.		
2018-1A AIR, 5.19% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{0,4}	246,255	\$ 245,431
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 ^{4,9}	650,000	30,550
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28 ^{4,9}	162,950	9,749
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{†††,7,9}	700,000	274
Total Collateralized Loan Obligations		<u>222,202,651</u>
Whole Business - 2.4%		
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 ⁴	5,143,500	4,713,632
2021-1A, 3.15% due 04/25/51 ⁴	1,132,750	905,512
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁴	6,598,125	5,576,511
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ⁴	3,628,125	3,308,066
2021-1A, 2.79% due 11/20/51 ⁴	1,980,000	1,525,285
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁴	3,543,750	3,399,038
2021-1A, 2.29% due 08/25/51 ⁴	1,415,700	1,137,328
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51 ⁴	3,930,000	3,148,241
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁴	3,447,500	2,696,655
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	1,332,240	1,225,538
Wingstop Funding LLC		
2022-1A, 3.73% due 03/05/52 ⁴	997,500	857,269
Total Whole Business		<u>28,493,075</u>
Financial - 2.1%		
Strategic Partners Fund VIII LP		
6.68% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	3,500,000	3,502,765
6.33% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{0,†††}	1,300,000	1,301,027
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	5,158,835	4,380,315
Madison Avenue Secured Funding Trust		
2021-1, 5.07% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{0,†††,4}	4,250,000	4,250,000
HV Eight LLC		
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{0,†††}	EUR 3,500,000	3,748,528
HarbourVest Structured Solutions IV Holdings, LP		
6.12% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	1,831,749	1,832,317
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	EUR 1,000,000	1,071,008
Thunderbird A		
5.50% due 03/01/37 ^{†††}	1,275,778	1,243,883
Lightning A		
5.50% due 03/01/37 ^{†††}	1,247,333	1,216,150
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	863,185	829,417
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	752,963	716,237
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR 393,590	421,538
Total Financial		<u>24,513,185</u>
Transport-Aircraft - 2.0%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁴	3,903,681	3,117,990
2020-1A, 3.35% due 01/16/40 ⁴	996,350	798,108
2017-1A, 3.97% due 05/16/42 ⁴	238,817	185,204
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁴	3,714,242	3,120,112
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 ⁴	2,776,786	2,332,366

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.5% (continued)		
Transport-Aircraft - 2.0% (continued)		
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	2,531,656	\$ 2,007,175
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	2,028,420	1,755,976
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 ⁴	2,185,568	1,751,865
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 ⁴	2,069,463	1,671,754
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁴	1,408,635	1,140,603
2017-1, 4.58% due 02/15/42 ⁴	281,757	255,561
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	1,754,582	1,326,671
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	1,374,458	1,226,820
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	1,341,299	1,039,547
Raspro Trust		
2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ⁴	984,943	972,478
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	810,497	613,186
Castlake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	627,798	550,257
Total Transport-Aircraft		23,865,673
Net Lease - 1.5%		
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62 ⁴	2,713,548	2,548,284
2020-1, 2.28% due 07/15/60 ⁴	681,226	594,558
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁴	2,232,656	1,829,208
2020-1A, 4.95% due 02/15/50 ⁴	1,500,000	1,200,397
CMFT Net Lease Master Issuer LLC		
2021-1, 3.44% due 07/20/51 ⁴	3,570,000	2,790,286
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	2,549,985	2,359,006
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ⁴	2,500,000	2,196,324
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ⁴	2,504,188	1,974,192
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁴	1,240,365	1,080,675
2021-1A, 2.76% due 08/15/51 ⁴	998,542	739,474
Total Net Lease		17,312,404
Collateralized Debt Obligations - 0.7%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ⁴	7,250,000	6,180,260
Anchorage Credit Funding 3 Ltd.		
2021-3A AIR, 2.87% due 01/28/39 ⁴	2,664,963	2,329,813
Total Collateralized Debt Obligations		8,510,073
Transport-Container - 0.5%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	3,462,087	3,134,606
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	3,600,000	3,129,334
Total Transport-Container		6,263,940
Single Family Residence - 0.3%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 ⁴	1,400,000	1,228,861
2020-SFR2, 4.50% due 10/19/37 ⁴	1,350,000	1,198,085
2020-SFR2, 3.37% due 10/19/37 ⁴	900,000	779,838
Home Partners of America Trust		
2021-3, 2.80% due 01/17/41 ⁴	934,639	774,470
Total Single Family Residence		3,981,254
Infrastructure - 0.2%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 ⁴	2,500,000	2,193,782

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.5% (continued)		
Infrastructure - 0.2% (continued)		
SBA Tower Trust		
6.56% due 01/15/28 ⁴	239,000	\$ 239,374
Total Infrastructure		2,433,156
Total Asset-Backed Securities (Cost \$363,790,403)		337,575,411
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.4%		
Government Agency - 10.2%		
Uniform MBS 30 Year due 02/01/23 ¹⁴	76,466,000	71,677,393
Fannie Mae		
2.81% due 05/01/51	8,250,000	5,866,731
2.17% due 03/01/51	8,347,000	5,628,799
2.24% due 01/01/51	5,762,425	4,087,780
2.00% due 09/01/50	4,936,292	3,386,455
2.36% due 08/01/50	4,500,000	3,106,870
2.78% due 05/01/51	2,685,607	2,013,834
2.59% due 06/01/51	2,434,346	1,792,593
2.32% due 02/01/51	2,036,283	1,439,474
2.40% due 03/01/40	2,000,000	1,430,544
2.11% due 10/01/50	1,823,481	1,269,843
2.27% due 02/01/51	1,696,115	1,191,287
2.39% due 02/01/51	1,412,137	1,009,851
4.24% due 08/01/48	1,000,000	908,916
2.58% due 10/01/51	1,178,702	852,963
3.83% due 05/01/49	1,000,000	846,440
3.46% due 08/01/49	945,655	793,241
2.99% due 01/01/40	1,000,000	781,511
2.68% due 04/01/50	948,596	721,823
4.07% due 05/01/49	760,607	680,951
1.76% due 08/01/40	1,000,000	670,132
2.27% due 10/01/41	1,000,000	667,252
2.10% due 07/01/50	953,739	666,806
4.37% due 10/01/48	708,536	660,626
due 12/25/43 ^{10,12}	792,932	598,973
4.25% due 05/01/48	624,187	572,017
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	3,427,743	2,833,777
2.00% due 11/25/59	1,305,386	1,074,531
Fannie Mae-Aces		
1.47% (WAC) due 03/25/35 ^{0,8}	18,369,268	1,916,492
Freddie Mac		
1.98% due 05/01/50	1,354,768	898,372
4.00% due 01/15/46	114,749	112,851
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 ^{0,4}	893,144	738,061
Total Government Agency		120,897,189
Commercial Mortgage-Backed Securities - 3.5%		
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.16% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{0,4}	4,000,000	3,789,194
2016-JP3, 3.40% (WAC) due 08/15/49 ⁰	4,000,000	3,303,753
GS Mortgage Securities Trust		
2020-GSA2, 2.34% due 12/12/53	8,000,000	5,559,443
2020-GC45, 0.67% (WAC) due 02/13/53 ^{0,8}	18,891,334	614,624
2019-GC42, 0.81% (WAC) due 09/01/52 ^{0,8}	14,870,998	575,988
DBGS Mortgage Trust		
2018-C1, 4.63% (WAC) due 10/15/51 ⁰	7,000,000	6,162,672
CD Mortgage Trust		
2017-CD4, 3.95% (WAC) due 05/10/50 ⁰	4,750,000	4,108,478
2016-CD1, 1.37% (WAC) due 08/10/49 ^{0,8}	2,118,839	75,310
KKR Industrial Portfolio Trust		
2021-KDIP, 5.57% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 12/15/37 ^{0,4}	3,450,000	3,249,718
BX Commercial Mortgage Trust		
2021-VOLT, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{0,4}	3,450,000	3,208,391
Life Mortgage Trust		
2021-BMR, 5.72% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 03/15/38 ^{0,4}	1,965,940	1,862,335
SMRT		
2022-MINI, 6.29% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	2,000,000	1,859,679
GS Mortgage Securities Corporation Trust		
2020-DUNE, 5.67% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4}	1,000,000	968,015

Core Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.4% (continued)		
Commercial Mortgage-Backed Securities - 3.5% (continued)		
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4}	1,000,000	\$ 875,535
BENCHMARK Mortgage Trust		
2019-B14, 0.78% (WAC) due 12/15/62 ^{0,8}	19,746,030	626,984
2018-B6, 0.41% (WAC) due 10/10/51 ^{0,8}	29,315,086	427,819
Extended Stay America Trust		
2021-ESH, 6.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{0,4}	1,073,811	1,028,019
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.62% (WAC) due 11/10/52 ^{0,8}	19,877,203	631,177
2016-GC37, 1.65% (WAC) due 04/10/49 ^{0,8}	2,858,644	116,292
2016-C2, 1.73% (WAC) due 08/10/49 ^{0,8}	2,347,432	107,508
2016-P5, 1.38% (WAC) due 10/10/49 ^{0,8}	1,582,227	62,095
COMM Mortgage Trust		
2015-CR24, 0.69% (WAC) due 08/10/48 ^{0,8}	38,111,093	540,755
2015-CR26, 0.90% (WAC) due 10/10/48 ^{0,8}	8,340,995	160,684
CSAIL Commercial Mortgage Trust		
2019-C15, 1.03% (WAC) due 03/15/52 ^{0,8}	12,119,657	522,243
SG Commercial Mortgage Securities Trust		
2016-C5, 1.88% (WAC) due 10/10/48 ^{0,8}	8,068,280	360,046
UBS Commercial Mortgage Trust		
2017-C2, 1.08% (WAC) due 08/15/50 ^{0,8}	8,089,642	300,608
Morgan Stanley Capital I Trust		
2016-UB11, 1.44% (WAC) due 08/15/49 ^{0,8}	5,902,608	239,955
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.49% (WAC) due 06/15/49 ^{0,8}	6,420,750	237,339
Wells Fargo Commercial Mortgage Trust		
2016-NXS5, 1.42% (WAC) due 01/15/59 ^{0,8}	3,591,815	115,370
2016-C37, 0.81% (WAC) due 12/15/49 ^{0,8}	2,700,648	61,310
CFCRE Commercial Mortgage Trust		
2016-C3, 0.98% (WAC) due 01/10/48 ^{0,8}	5,363,886	130,670
Total Commercial Mortgage-Backed Securities		41,882,009
Residential Mortgage-Backed Securities - 2.5%		
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60 ^{0,4}	4,800,000	3,880,054
GCAT Trust		
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{0,4}	3,339,314	3,084,764
Nationstar Home Equity Loan Trust		
2007-C, 4.56% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 ⁰	3,070,069	2,982,433
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 ⁰	2,964,402	2,679,980
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 ^{0,4}	4,000,000	2,196,182
PRPM LLC		
2021-RPL2, 2.93% (WAC) due 10/25/51 ^{0,4}	2,472,000	2,132,621
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{0,4}	936,505	839,912
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{0,4}	936,505	830,377
Starwood Mortgage Residential Trust		
2020-1, 2.41% (WAC) due 02/25/50 ^{0,4}	862,887	824,291
2020-1, 2.56% (WAC) due 02/25/50 ^{0,4}	862,887	820,367
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 ⁴	1,250,000	1,132,748
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{0,4}	893,497	856,968
2020-NQM1, 1.72% due 05/25/65 ^{4,11}	242,907	216,252
BRAVO Residential Funding Trust		
2021-HE1, 5.43% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{0,4}	1,000,000	964,230

Core Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 17.4% (continued)		
Residential Mortgage-Backed Securities - 2.5% (continued)		
OBX Trust		
2022-NQM8, 6.10% due 09/25/62 ^{4,11}	975,341	\$ 957,117
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁸	6,296,071	741,938
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 ^{4,11}	643,772	640,626
Securitized Asset-Backed Receivables LLC Trust		
2006-HE2, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁰	1,447,469	594,908
Verus Securitization Trust		
2019-4, 2.85% due 11/25/59 ^{4,11}	618,716	586,901
MFRA Trust		
2021-INV1, 2.29% (WAC) due 01/25/56 ^{0,4}	700,000	498,392
New Residential Mortgage Loan Trust		
2019-6A, 3.50% (WAC) due 09/25/59 ^{0,4}	498,145	458,315
Angel Oak Mortgage Trust		
2020-1, 2.77% (WAC) due 12/25/59 ^{0,4}	380,916	348,712
RALI Series Trust		
2006-QO2, 4.83% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁰	1,487,218	315,087
MASTR Adjustable Rate Mortgages Trust		
2003-5, 2.02% (WAC) due 11/25/33 ⁰	247,033	212,357
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.89% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁰	249,379	196,882
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.79% (WAC) due 09/27/60 ^{0,4}	227,403	196,131
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{0,4}	184,459	176,222
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	38,841	38,335
Total Residential Mortgage-Backed Securities		29,403,102
Military Housing - 1.2%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{0,4}	6,918,550	6,221,980
2015-R1, 4.44% (WAC) due 11/25/52 ^{0,4}	2,819,964	2,540,398
2015-R1, 0.70% (WAC) due 11/25/55 ^{0,4,8}	10,125,825	654,205
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{†††,4}	2,266,866	2,133,416
2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	455,245	427,321
2007-AETC, 5.75% due 02/10/52 ^{†††,4}	268,110	253,916
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	1,431,466	1,417,051
Total Military Housing		13,648,287
Total Collateralized Mortgage Obligations		205,830,587
(Cost \$243,131,773)		
U.S. GOVERNMENT SECURITIES^{††} - 10.8%		
U.S. Treasury Notes		
4.13% due 11/15/32	46,978,000	47,939,581
2.63% due 05/31/27 ²	15,580,000	14,685,976
3.88% due 11/30/27	11,200,000	11,138,750
U.S. Treasury Bonds		
due 02/15/52 ^{10,12}	29,980,000	9,635,856
due 02/15/46 ^{10,12}	22,605,000	8,672,648
due 05/15/44 ^{10,12}	19,265,000	7,907,148
due 11/15/44 ^{2,10,12}	4,520,000	1,807,469
U.S. Treasury Bonds		
3.00% due 08/15/52	16,000,000	13,182,500
2.88% due 05/15/52	10,000,000	8,012,500
1.88% due 11/15/51	8,000,000	5,066,875
Total U.S. Government Securities		128,049,303
(Cost \$140,879,922)		

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 2.1%		
Industrial - 0.9%		
Mileage Plus Holdings LLC		
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	7,605,000	\$ 7,812,237
SkyMiles IP Ltd.		
7.99% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,700,000	1,730,600
Air Canada		
8.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	850,314	838,622
Service Logic Acquisition, Inc.		
8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	303,873	287,160
Total Industrial		<u>10,668,619</u>
Technology - 0.4%		
Datix Bidco Ltd.		
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP 2,900,000	3,424,117
RLDatix		
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 ^{†††}	1,252,544	1,223,360
Total Technology		<u>4,647,477</u>
Consumer, Cyclical - 0.3%		
Amaya Holdings BV		
4.70% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,000,000	4,147,499
Consumer, Non-cyclical - 0.2%		
Southern Veterinary Partners LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,236,956	1,182,320
HAH Group Holding Co. LLC		
9.43% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	631,184	600,413
Total Consumer, Non-cyclical		<u>1,782,733</u>
Financial - 0.1%		
Nexus Buyer LLC		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	599,397	573,066
Cross Financial Corp.		
8.44% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	562,002	551,700
Total Financial		<u>1,124,766</u>
Utilities - 0.1%		
Hamilton Projects Acquiror LLC		
9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	979,456	962,727
Energy - 0.1%		
Venture Global Calcasieu Pass LLC		
7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††}	841,798	843,902
Communications - 0.0%		
Radiate Holco LLC		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	162,739	131,599
Total Senior Floating Rate Interests		<u>24,309,322</u>
(Cost \$25,581,917)		
FEDERAL AGENCY BONDS^{††} - 1.4%		
Tennessee Valley Authority Principal Strips		
due 06/15/38 ^{10,12}	9,400,000	4,262,655
due 01/15/48 ^{10,12}	9,700,000	2,602,908
due 01/15/ ^{10,12}	4,000,000	1,863,892
due 06/15/35 ^{10,12}	1,583,000	869,743
due 12/15/42 ^{10,12}	1,600,000	567,393
Federal Farm Credit Bank		
3.51% due 06/11/40	3,300,000	2,742,838
2.70% due 01/30/45	1,053,000	728,709
Tennessee Valley Authority		
4.25% due 09/15/65	2,450,000	2,109,908
5.38% due 04/01/56	600,000	631,745
U.S. International Development Finance Corp.		
due 01/17/26 ¹²	800,000	789,905
Total Federal Agency Bonds		<u>17,169,696</u>
(Cost \$25,538,160)		
MUNICIPAL BONDS^{††} - 1.1%		
Texas - 0.3%		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.29% due 09/01/40	2,100,000	1,582,643
2.78% due 09/01/34	700,000	542,585
2.69% due 09/01/33	500,000	391,969
2.57% due 09/01/32	475,000	376,285
2.41% due 09/01/31	450,000	360,001

Core Bond Fund
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	Face Amount	Value
MUNICIPAL BONDS^{††} - 1.1% (continued)		
Texas - 0.3% (continued)		
Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,500,000	\$ 1,043,635
Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,000,000	699,937
Total Texas		4,997,055
New York - 0.3%		
Westchester County Local Development Corp. Revenue Bonds 3.85% due 11/01/50	2,700,000	1,863,077
Port Authority of New York & New Jersey Revenue Bonds 3.14% due 02/15/51	1,370,000	969,290
Total New York		2,832,367
California - 0.2%		
California Statewide Communities Development Authority Revenue Bonds 7.14% due 08/15/47	1,200,000	1,270,174
2.68% due 02/01/39	1,200,000	819,201
Total California		2,089,375
Idaho - 0.1%		
Boise State University Revenue Bonds 3.06% due 04/01/40	1,150,000	833,480
Mississippi - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	1,000,000	703,253
Ohio - 0.1%		
County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	1,000,000	602,556
Alabama - 0.0%		
Auburn University Revenue Bonds 2.68% due 06/01/50	1,000,000	594,249
Illinois - 0.0%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	444,444	435,282
Total Municipal Bonds (Cost \$17,898,423)		13,087,617
FOREIGN GOVERNMENT DEBT^{††} - 0.3%		
Panama Government International Bond 4.50% due 01/19/63	2,600,000	1,830,677
4.50% due 04/16/50	1,450,000	1,093,060
Bermuda Government International Bond 3.38% due 08/20/50 ⁴	500,000	353,680
Total Foreign Government Debt (Cost \$4,706,735)		3,277,417
SENIOR FIXED RATE INTERESTS^{†††} - 0.2%		
Industrial - 0.2%		
CTL Logistics 2.65% due 10/10/42	3,618,171	2,771,374
Total Senior Fixed Rate Interests (Cost \$3,618,171)		2,771,374
COMMERCIAL PAPER^{††} - 1.4%		
McCormick & Co, Inc. 4.25% due 01/03/23 ^{4,13}	13,100,000	13,096,907
Dollar General Corp. 4.45% due 01/03/23 ^{4,13}	2,530,000	2,529,374
Avangrid, Inc. 4.33% due 01/19/23 ^{4,13}	1,212,000	1,209,243
Total Commercial Paper (Cost \$16,835,524)		16,835,524
	Notional Value	
OTC OPTIONS PURCHASED^{††} - 0.1%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 34,200,000	144,941
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 33,900,000	143,670
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD 34,250,000	127,631
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	USD 34,200,000	127,444
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 17,150,000	72,682
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD 16,800,000	71,199
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 13,950,000	59,121
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD 13,950,000	51,984
Total Interest Rate Options		798,672
Total OTC Options Purchased (Cost \$846,473)		798,672
Total Investments - 106.0% (Cost \$1,469,015,999)	\$	1,255,384,972
Other Assets & Liabilities, net - (6.0)%		(71,346,066)
Total Net Assets - 100.0%	\$	1,184,038,906

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Purchased[†]				
3-Month SOFR Futures Contracts	306	Mar 2024	\$ 73,015,425	\$ (194,863)

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	\$ 110,800,000	\$ (4,647,157)	\$ 697	\$ (4,647,854)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	2,867,000	3,552,958 USD	01/17/23	\$ 85,732
Barclays Bank plc	EUR	Sell	400,000	427,823 USD	03/31/23	(3,177)
Barclays Bank plc	EUR	Sell	9,354,000	9,964,452 USD	01/17/23	(63,373)
						\$ 19,182

~ 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.

⁰ Variable rate security. Rate indicated is the rate effective at December 31, 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 All or a portion of this security is pledged as interest rate swap collateral at December 31, 2022.

³ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$562,772,552 (cost \$643,022,905), or 47.5% of total net assets.

⁵ Rate indicated is the 7-day yield as of December 31, 2022.

⁶ Perpetual maturity.

⁷ 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 \$806,632 (cost \$917,008), or 0.1% of total net assets.

⁸ Security is an interest-only strip.

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

¹⁰ Security is a principal-only strip.

¹¹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2022.

¹² Zero coupon rate security.

¹³ Rate indicated is the effective yield at the time of purchase.

¹⁴ Security is unsettled at period end and does not have a stated effective rate.

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