

CORE BOND FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 0.2%					
FINANCIAL - 0.2%					
TPG Pace Beneficial II Corp.* ¹	64,278	\$ 640,858	PartnerRe Ltd.		
AfterNext HealthTech Acquisition Corp. — Class A* ¹	38,300	391,426	4.88%	30,557	\$ 624,280
Conyers Park III Acquisition Corp. — Class A* ¹	35,600	359,916	W R Berkley Corp.		
Waverley Capital Acquisition Corp. 1 — Class A* ¹	28,200	287,640	4.13% due 03/30/61	26,092	452,696
Acropolis Infrastructure Acquisition Corp. — Class A* ¹	24,900	252,237	First Republic Bank		
Blue Whale Acquisition Corp. 1 — Class A* ¹	20,700	205,758	4.25%	77,975	415,607
Pershing Square Tontine Holdings, Ltd. — Class A* ^{†††}	622,890	63	Total Financial		<u>32,654,629</u>
Total Financial		<u>2,137,898</u>	INDUSTRIAL - 0.0%		
COMMUNICATIONS - 0.0%					
Vacasa, Inc. — Class A*	31,926	30,719	Constar International Holdings LLC* ^{†††}	7	—
INDUSTRIAL - 0.0%					
Constar International Holdings LLC* ^{†††}	68	—	Total Preferred Stocks		<u>32,654,629</u>
Total Common Stocks		<u>2,168,617</u>	(Cost \$39,998,914)		
PREFERRED STOCKS^{††} - 2.6%					
FINANCIAL - 2.6%					
Charles Schwab Corp.			WARRANTS[†] - 0.0%		
4.00%*	8,500,000	6,693,750	Conyers Park III Acquisition Corp.		
Markel Corp.			Expiring 08/12/28 ¹	11,866	2,373
6.00%	5,210,000	4,997,926	AfterNext HealthTech Acquisition Corp.		
Bank of New York Mellon Corp.			Expiring 07/09/23 ¹	12,766	2,126
3.75%	3,900,000	3,215,940	Acropolis Infrastructure Acquisition Corp.		
MetLife, Inc.			Expiring 03/31/26 ¹	8,300	1,414
3.85%	3,520,000	3,101,308	Ginkgo Bioworks Holdings, Inc.		
Wells Fargo & Co.			Expiring 08/01/26	6,510	1,172
3.90%	3,250,000	2,868,808	Waverley Capital Acquisition Corp.		
JPMorgan Chase & Co.			Expiring 04/30/27* ¹	9,400	846
3.65%	2,350,000	2,056,250	Blue Whale Acquisition Corp.		
Bank of America Corp.			Expiring 07/09/23* ¹	5,174	433
6.13%	1,650,000	1,623,187	Pershing Square Tontine Holdings, Ltd. — Class A		
American Financial Group, Inc.			Expiring 07/24/25* ^{†††}	69,210	7
4.50% due 09/15/60	68,048	1,259,568	MSD Acquisition Corp.		
Globe Life, Inc.			Expiring 05/13/23 ^{†††1}	9,339	—
4.25% due 06/15/61	63,525	1,213,327	Total Warrants		<u>8,371</u>
Kuvare US Holdings, Inc.			(Cost \$83,106)		
7.00% due 02/17/51 ³	1,000,000	1,005,000	MONEY MARKET FUND[†] - 4.6%		
Lincoln National Corp.			Dreyfus Treasury Securities		
9.25%	850,000	847,875	Cash Management Fund —		
CNO Financial Group, Inc.			Institutional Shares, 4.43% ⁴	39,868,826	39,868,826
5.13% due 11/25/60	48,000	780,000	Dreyfus Treasury Obligations		
Depository Trust & Clearing Corp.			Cash Management Fund —		
3.38% ³	1,000,000	757,347	Institutional Shares, 4.69% ⁴	18,834,457	18,834,457
Assurant, Inc.			Total Money Market Fund		<u>58,703,283</u>
5.25% due 01/15/61	38,000	741,760	(Cost \$58,703,283)		
				FACE	
				AMOUNT*	
CORPORATE BONDS^{††} - 30.0%					
FINANCIAL - 14.5%					
Pershing Square Holdings Ltd.					
3.25% due 10/01/31	6,200,000	4,702,638			
3.25% due 11/15/30 ³	4,500,000	3,520,575			
Nippon Life Insurance Co.					
2.75% due 01/21/51 ^{2,3}	8,150,000	6,464,200			

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
BPCE S.A. 2.28% due 01/20/32 ^{2,3}	8,200,000	\$ 6,378,830	First American Financial Corp. 4.00% due 05/15/30	3,180,000	\$ 2,873,921
Liberty Mutual Group, Inc. 4.13% due 12/15/51 ^{2,3}	5,800,000	4,651,136	Host Hotels & Resorts, LP 3.50% due 09/15/30	3,385,000	2,859,075
3.95% due 05/15/60 ³	2,150,000	1,498,009	Reinsurance Group of America, Inc. 3.15% due 06/15/30	3,202,000	2,832,997
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	4,650,000	3,988,818	Assurant, Inc. 2.65% due 01/15/32	2,300,000	1,734,955
5.30% due 01/15/29	1,900,000	1,812,885	4.90% due 03/27/28	1,100,000	1,081,100
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 ³	7,297,000	5,767,752	OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 ³	3,620,000	2,644,093
Reliance Standard Life Global Funding II 2.75% due 05/07/25 ³	5,989,000	5,686,267	Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ³	3,150,000	2,611,791
Wilton RE Ltd. 6.00% ^{†††2,3,5}	6,237,000	5,546,502	UBS Group AG 2.10% due 02/11/32 ^{2,3}	2,950,000	2,290,136
American Equity Investment Life Holding Co. 5.00% due 06/15/27	5,036,000	5,034,748	Corebridge Financial, Inc. 3.90% due 04/05/32 ³	1,600,000	1,384,544
GA Global Funding Trust 1.63% due 01/15/26 ³	5,450,000	4,949,900	6.88% due 12/15/52 ^{2,3}	1,000,000	891,450
Bank of America Corp. 2.59% due 04/29/31 ²	5,400,000	4,573,054	Equitable Holdings, Inc. 7.00% due 04/01/28	2,050,000	2,219,792
JPMorgan Chase & Co. 2.52% due 04/22/31 ²	2,210,000	1,889,257	Belrose Funding Trust 2.33% due 08/15/30 ³	2,780,000	2,160,938
4.49% due 03/24/31 ²	1,600,000	1,554,432	Mizuho Financial Group, Inc. 5.67% due 05/27/29 ²	2,100,000	2,129,589
2.96% due 05/13/31 ²	1,093,000	944,802	Sumitomo Life Insurance Co. 3.38% due 04/15/81 ^{2,3}	2,500,000	2,093,750
Iron Mountain, Inc. 4.50% due 02/15/31 ³	1,917,000	1,647,335	Standard Chartered plc 4.64% due 04/01/31 ^{2,3}	2,250,000	2,090,164
5.25% due 07/15/30 ³	1,283,000	1,156,858	Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 ³	2,450,000	2,074,146
5.63% due 07/15/32 ³	1,000,000	913,540	Ceamer Finance LLC 6.92% due 11/15/37 ^{†††}	2,000,000	1,966,908
Allianz SE 3.20% ^{2,3,5}	5,000,000	3,507,436	Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 ³	2,181,195	1,923,106
Maple Grove Funding Trust I 4.16% due 08/15/51 ³	4,750,000	3,410,028	Stewart Information Services Corp. 3.60% due 11/15/31	2,250,000	1,769,071
Safehold Operating Partnership, LP 2.85% due 01/15/32	2,428,000	1,886,233	Westpac Banking Corp. 3.02% due 11/18/36 ²	1,200,000	940,235
2.80% due 06/15/31	1,931,000	1,507,784	2.96% due 11/16/40	805,000	540,617
PartnerRe Finance B LLC 4.50% due 10/01/50 ²	4,040,000	3,353,200	2.67% due 11/15/35 ²	295,000	229,772
Macquarie Group Ltd. 2.87% due 01/14/33 ^{2,3}	2,150,000	1,741,368	Manulife Financial Corp. 2.48% due 05/19/27	1,800,000	1,658,666
2.69% due 06/23/32 ^{2,3}	2,000,000	1,600,192	QBE Insurance Group Ltd. 5.88% ^{2,3,5}	1,750,000	1,631,764
FS KKR Capital Corp. 2.63% due 01/15/27	2,150,000	1,808,544	Americo Life, Inc. 3.45% due 04/15/31 ³	2,060,000	1,610,142
3.25% due 07/15/27	1,800,000	1,525,032	KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ³	2,360,000	1,592,810
Fidelity National Financial, Inc. 3.40% due 06/15/30	3,085,000	2,699,186	HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	1,996,455	1,578,700
2.45% due 03/15/31	756,000	605,817	Trustage Financial Group, Inc. 4.63% due 04/15/32 ³	1,750,000	1,566,198
Jefferies Financial Group, Inc. 2.75% due 10/15/32	2,720,000	2,097,919			
2.63% due 10/15/31	1,400,000	1,069,725			
Fairfax Financial Holdings Ltd. 3.38% due 03/03/31	2,500,000	2,102,616			
5.63% due 08/16/32 ³	1,000,000	982,849			
Ares Finance Company II LLC 3.25% due 06/15/30 ³	3,660,000	3,081,343			
Macquarie Bank Ltd. 3.62% due 06/03/30 ³	3,570,000	3,080,585			

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	1,750,000	\$ 1,493,285	Brookfield Finance LLC 3.45% due 04/15/50	470,000	\$ 318,725
Global Atlantic Finance Co. 3.13% due 06/15/31 ³	1,800,000	1,417,904	Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ³	296,000	265,002
Brookfield Finance, Inc. 3.50% due 03/30/51	1,250,000	832,063	KKR Group Finance Company III LLC 5.13% due 06/01/44 ³	100,000	88,043
4.70% due 09/20/47	650,000	561,444	Total Financial		<u>184,750,774</u>
Australia & New Zealand Banking Group Ltd. 2.57% due 11/25/35 ^{2,3}	1,800,000	1,389,321	CONSUMER, CYCLICAL - 3.7%		
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen 5.88% due 05/23/42 ^{2,3}	1,350,000	1,335,066	Hyatt Hotels Corp. 5.63% due 04/23/25	3,950,000	3,929,230
AmFam Holdings, Inc. 2.81% due 03/11/31 ³	1,750,000	1,332,226	6.00% due 04/23/30	3,010,000	3,057,019
Lincoln National Corp. 4.38% due 06/15/50	1,580,000	1,193,816	Choice Hotels International, Inc. 3.70% due 01/15/31	7,340,000	6,507,939
ABN AMRO Bank N.V. 2.47% due 12/13/29 ^{2,3}	1,400,000	1,176,980	Whirlpool Corp. 4.60% due 05/15/50	6,145,000	5,115,438
National Australia Bank Ltd. 2.33% due 08/21/30 ³	1,500,000	1,171,188	Delta Air Lines, Inc. 7.00% due 05/01/25 ³	3,014,000	3,089,720
Mitsubishi UFJ Financial Group, Inc. 5.44% due 02/22/34 ²	1,100,000	1,111,491	Alt-2 Structured Trust 2.95% due 05/14/31 ^{†††}	3,382,084	3,030,224
Societe Generale S.A. 2.89% due 06/09/32 ^{2,3}	1,300,000	1,024,147	Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ³	2,886,000	2,837,489
Prudential Financial, Inc. 3.70% due 10/01/50 ²	1,160,000	944,900	Smithsonian Institution 2.70% due 09/01/44	4,000,000	2,777,649
Fort Benning Family Communities LLC 6.09% due 01/15/51 ³	880,789	869,789	British Airways Class A Pass Through Trust 4.25% due 11/15/32 ³	2,052,162	1,917,101
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	1,050,000	839,423	2.90% due 03/15/35 ³	824,049	675,342
Apollo Management Holdings, LP 2.65% due 06/05/30 ³	930,000	777,715	Marriott International, Inc. 2.85% due 04/15/31	1,800,000	1,533,248
Central Storage Safety Project Trust 4.82% due 02/01/38 ⁶	882,240	758,918	2.75% due 10/15/33	650,000	526,037
CNO Financial Group, Inc. 5.25% due 05/30/29	700,000	676,542	4.90% due 04/15/29	470,000	465,882
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ³	950,000	671,614	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ³	2,167,500	2,160,521
Protective Life Corp. 3.40% due 01/15/30 ³	740,000	652,391	BorgWarner, Inc. 2.65% due 07/01/27	2,310,000	2,117,947
Brown & Brown, Inc. 2.38% due 03/15/31	800,000	639,436	Warnermedia Holdings, Inc. 5.14% due 03/15/52 ³	1,650,000	1,336,885
Accident Fund Insurance Company of America 8.50% due 08/01/32 ³	600,000	628,480	6.41% due 03/15/26	600,000	603,030
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ³	850,000	592,049	Steelcase, Inc. 5.13% due 01/18/29	1,862,000	1,673,696
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	800,000	554,545	Ferguson Finance plc 3.25% due 06/02/30 ³	1,204,000	1,044,646
Kemper Corp. 2.40% due 09/30/30	675,000	541,790	4.65% due 04/20/32 ³	600,000	570,074
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ³	400,000	398,812	Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	1,541,000	1,152,844
Cooperatieve Rabobank UA 4.66% due 08/22/28 ^{2,3}	400,000	388,680	American Airlines Class AA Pass Through Trust 3.20% due 06/15/28	719,500	645,463
Hanover Insurance Group, Inc. 2.50% due 09/01/30	480,000	383,164	JB Poindexter & Company, Inc. 7.13% due 04/15/26 ³	200,000	187,500
			Total Consumer, Cyclical		<u>46,954,924</u>
			CONSUMER, NON-CYCLICAL - 3.3%		
			CoStar Group, Inc. 2.80% due 07/15/30 ³	5,810,000	4,868,169

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Altria Group, Inc.			Triton Container International Limited		
3.40% due 05/06/30	2,510,000	\$ 2,231,942	/ TAL International Container Corp.		
3.70% due 02/04/51	2,350,000	1,584,219	3.25% due 03/15/32	200,000	\$ 157,795
4.45% due 05/06/50	390,000	290,737	Total Consumer, Non-cyclical		<u>42,583,274</u>
Quanta Services, Inc.			INDUSTRIAL - 3.2%		
2.90% due 10/01/30	4,175,000	3,600,168	Boeing Co.		
BAT Capital Corp.			5.81% due 05/01/50	6,878,000	6,923,856
3.98% due 09/25/50	2,800,000	1,922,323	5.04% due 05/01/27	2,150,000	2,165,593
4.70% due 04/02/27	1,410,000	1,383,491	2.20% due 02/04/26	1,000,000	927,838
Global Payments, Inc.			FLNG Liquefaction 3 LLC		
2.90% due 05/15/30	1,620,000	1,371,780	3.08% due 06/30/39 ^{††}	4,206,020	3,389,175
2.90% due 11/15/31	1,650,000	1,351,247	Howmet Aerospace, Inc.		
Smithfield Foods, Inc.			3.00% due 01/15/29	3,800,000	3,369,080
2.63% due 09/13/31 ³	2,400,000	1,813,920	Cellnex Finance Company S.A.		
3.00% due 10/15/30 ³	970,000	773,953	3.88% due 07/07/41 ³	4,150,000	3,048,050
Becle, SAB de CV			TD SYNEX Corp.		
2.50% due 10/14/31 ³	2,700,000	2,192,301	2.65% due 08/09/31	2,142,000	1,696,825
Royalty Pharma plc			2.38% due 08/09/28	1,600,000	1,327,054
3.55% due 09/02/50	2,690,000	1,854,300	Vontier Corp.		
JBS USA LUX S.A. / JBS USA Food			2.95% due 04/01/31	3,450,000	2,761,690
Company / JBS USA Finance, Inc.			Flowserve Corp.		
3.00% due 05/15/32 ³	1,750,000	1,370,618	3.50% due 10/01/30	1,810,000	1,565,277
4.38% due 02/02/52 ³	600,000	433,606	2.80% due 01/15/32	1,150,000	912,285
Triton Container International Ltd.			Acuity Brands Lighting, Inc.		
3.15% due 06/15/31 ³	2,100,000	1,669,839	2.15% due 12/15/30	3,000,000	2,445,518
Emory University			IP Lending II Ltd.		
2.97% due 09/01/50	2,000,000	1,443,661	3.65% due 07/15/25 ³	2,450,000	2,367,312
Yale-New Haven Health Services Corp.			Owens Corning		
2.50% due 07/01/50	2,250,000	1,409,343	3.88% due 06/01/30	2,380,000	2,203,047
California Institute of Technology			Fortune Brands Innovations, Inc.		
3.65% due 09/01/19	2,000,000	1,404,388	4.00% due 03/25/32	2,050,000	1,835,347
Kimberly-Clark de Mexico SAB de CV			Stadco LA, LLC		
2.43% due 07/01/31 ³	1,500,000	1,246,972	3.75% due 05/15/56 ^{††}	2,000,000	1,463,247
Transurban Finance Company Pty Ltd.			Ancor Flexibles North America, Inc.		
2.45% due 03/16/31 ³	1,300,000	1,060,025	2.63% due 06/19/30	1,230,000	1,031,837
Universal Health Services, Inc.			IP Lending V Ltd.		
2.65% due 10/15/30	1,320,000	1,058,362	5.13% due 04/02/26 ³	1,050,000	945,000
Cheplapharm Arzneimittel GmbH			Norfolk Southern Corp.		
4.38% due 01/15/28	EUR 1,000,000	1,006,796	4.10% due 05/15/21	600,000	423,127
Kraft Heinz Foods Co.			Total Industrial		<u>40,801,158</u>
7.13% due 08/01/39 ³	650,000	743,053	TECHNOLOGY - 1.4%		
Wisconsin Alumni Research Foundation			Broadcom, Inc.		
3.56% due 10/01/49	1,000,000	741,444	4.93% due 05/15/37 ³	2,306,000	2,097,042
OhioHealth Corp.			4.15% due 11/15/30	1,702,000	1,578,453
3.04% due 11/15/50	1,000,000	731,711	3.19% due 11/15/36 ³	217,000	164,446
Memorial Sloan-Kettering Cancer Center			Entegris Escrow Corp.		
2.96% due 01/01/50	1,000,000	706,538	4.75% due 04/15/29 ³	3,700,000	3,497,990
Johns Hopkins University			Oracle Corp.		
2.81% due 01/01/60	1,000,000	660,496	3.95% due 03/25/51	2,128,000	1,601,272
Children's Hospital Corp.			5.55% due 02/06/53	1,510,000	1,437,583
2.59% due 02/01/50	1,000,000	647,048	CDW LLC / CDW Finance Corp.		
Children's Health System of Texas			3.57% due 12/01/31	2,600,000	2,236,338
2.51% due 08/15/50	1,000,000	633,252			
Catalent Pharma Solutions, Inc.					
3.13% due 02/15/29 ³	250,000	219,777			

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Leidos, Inc.			CSC Holdings LLC		
2.30% due 02/15/31	1,750,000	\$ 1,420,004	4.13% due 12/01/30 ³	600,000	\$ 430,914
5.75% due 03/15/33	500,000	511,020	Altice France S.A.		
4.38% due 05/15/30	200,000	188,421	5.13% due 01/15/29 ³	250,000	190,507
MSCI, Inc.			Telenet Finance Luxembourg Notes SARL		
3.63% due 11/01/31 ³	1,300,000	1,113,125	5.50% due 03/01/28	200,000	184,000
CGI, Inc.			Total Communications		<u>15,935,645</u>
2.30% due 09/14/31	1,300,000	1,026,718	BASIC MATERIALS - 0.9%		
Fidelity National Information Services, Inc.			Newcrest Finance Pty Ltd.		
5.63% due 07/15/52	750,000	719,681	3.25% due 05/13/30 ³	3,522,000	3,113,518
Total Technology		<u>17,592,093</u>	4.20% due 05/13/50 ³	3,235,000	2,575,920
ENERGY - 1.3%			Anglo American Capital plc		
BP Capital Markets plc			5.63% due 04/01/30 ³	1,800,000	1,810,920
4.88% ^{2,5}	7,530,000	6,842,888	3.95% due 09/10/50 ³	970,000	742,682
Galaxy Pipeline Assets Bidco Ltd.			2.63% due 09/10/30 ³	250,000	208,008
3.25% due 09/30/40 ³	2,986,000	2,348,367	Yamana Gold, Inc.		
Targa Resources Partners Limited			2.63% due 08/15/31	1,200,000	965,464
Partnership / Targa Resources			BHP Billiton Finance USA Ltd.		
Partners Finance Corp.			4.90% due 02/28/33	900,000	918,210
6.88% due 01/15/29	2,158,000	2,199,474	Reliance Steel & Aluminum Co.		
Magellan Midstream Partners, LP			2.15% due 08/15/30	810,000	680,018
3.95% due 03/01/50	2,000,000	1,510,766	Total Basic Materials		<u>11,014,740</u>
Midwest Connector Capital Company LLC			UTILITIES - 0.4%		
4.63% due 04/01/29 ³	1,050,000	984,128	AES Corp.		
NuStar Logistics, LP			3.95% due 07/15/30 ³	1,760,000	1,575,728
6.38% due 10/01/30	534,000	512,373	NRG Energy, Inc.		
6.00% due 06/01/26	200,000	196,042	2.45% due 12/02/27 ³	1,750,000	1,497,214
TransCanada PipeLines Ltd.			Alexander Funding Trust		
6.20% due 03/09/26	700,000	704,877	1.84% due 11/15/23 ³	950,000	921,483
Greensaif Pipelines Bidco SARL			Enel Finance International N.V.		
6.51% due 02/23/42 ³	400,000	421,348	5.00% due 06/15/32 ³	850,000	799,372
Greensaif Pipelines Bidco Sarl			Total Utilities		<u>4,793,797</u>
6.13% due 02/23/38 ³	350,000	360,080	Total Corporate Bonds		
Total Energy		<u>16,080,343</u>	(Cost \$455,934,346)		<u>380,506,748</u>
COMMUNICATIONS - 1.3%			ASSET-BACKED SECURITIES^{††} - 26.9%		
British Telecommunications plc			COLLATERALIZED LOAN OBLIGATIONS - 17.5%		
4.88% due 11/23/81 ^{2,3}	2,900,000	2,284,344	LoanCore Issuer Ltd.		
4.25% due 11/23/81 ^{2,3}	500,000	433,225	2021-CRE5 C, 7.03% (1 Month		
9.63% due 12/15/30	150,000	187,017	USD LIBOR + 2.35%, Rate		
Paramount Global			Floor: 2.35%) due 07/15/36 ^{◊,3}	7,500,000	6,922,183
4.95% due 05/19/50	2,490,000	1,863,721	2021-CRE4 D, 7.17% (30 Day		
2.90% due 01/15/27	450,000	409,974	Average SOFR + 2.61%, Rate		
Charter Communications Operating			Floor: 2.50%) due 07/15/35 [◊]	4,426,000	4,193,774
LLC / Charter Communications			2021-CRE6 C, 6.98% (1 Month		
Operating Capital			USD LIBOR + 2.30%, Rate		
3.90% due 06/01/52	3,350,000	2,214,437	Floor: 2.30%) due 11/15/38 ^{◊,3}	4,000,000	3,705,388
Level 3 Financing, Inc.			2021-CRE4 C, 6.37% (30 Day		
4.25% due 07/01/28 ³	2,175,000	1,227,135	Average SOFR + 1.81%, Rate		
3.88% due 11/15/29 ³	1,150,000	832,290	Floor: 1.70%) due 07/15/35 ^{◊,3}	1,000,000	936,837
Virgin Media Secured Finance plc					
4.50% due 08/15/30 ³	2,350,000	2,020,553			
Vodafone Group plc					
4.13% due 06/04/81 ²	2,550,000	2,012,384			
Rogers Communications, Inc.					
4.55% due 03/15/52 ³	2,000,000	1,645,144			

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Woodmont Trust			Palmer Square Loan Funding Ltd.		
2020-7A A1A, 6.69% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{◊,3}	12,000,000	\$ 11,891,965	2021-1A A2, 6.06% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{◊,3}	2,000,000	\$ 1,961,665
2020-7A B, 7.39% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{◊,3}	3,750,000	3,626,516	2021-1A B, 6.61% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{◊,3}	2,000,000	1,945,737
Octagon Investment Partners 49 Ltd.			2021-3A C, 7.31% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{◊,3}	2,000,000	1,897,542
2021-5A B, 6.34% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{◊,3}	8,500,000	8,260,020	2021-2A C, 7.32% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{◊,3}	1,000,000	959,616
2021-5A C, 6.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 01/15/33 ^{◊,3}	7,450,000	7,137,098	Golub Capital Partners CLO 33M Ltd.		
Cerberus Loan Funding XXX, LP			2021-33A AR2, 6.82% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{◊,3}	6,500,000	6,083,897
2020-3A A, 6.64% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{◊,3}	13,500,000	13,368,352	Golub Capital Partners CLO 16 Ltd.		
2020-3A B, 7.29% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{◊,3}	2,000,000	1,948,854	2021-16A A1R2, 6.43% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{◊,3}	4,000,000	3,938,696
LCCM Trust			2021-16A A2R2, 6.62% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{◊,3}	2,000,000	1,918,241
2021-FL3 A, 6.13% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{◊,3}	6,000,000	5,788,068	ABPCI Direct Lending Fund CLO II LLC		
2021-FL3 AS, 6.48% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 ^{◊,3}	3,950,000	3,805,598	2021-1A A1R, 6.41% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{◊,3}	5,500,000	5,352,436
2021-FL2 C, 6.83% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 12/13/38 ^{◊,3}	3,100,000	2,814,808	Cerberus Loan Funding XXXII, LP		
AMMC CLO XIV Ltd.			2021-2A A, 6.41% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{◊,3}	4,250,000	4,152,456
2021-14A A2R2, 6.22% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{◊,3}	8,000,000	7,848,982	2021-2A C, 7.64% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{◊,3}	1,250,000	1,164,884
Dryden 36 Senior Loan Fund			FS Rialto Issuer LLC		
2020-36A CR3, 6.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{◊,3}	8,000,000	7,821,515	2022-FL6 B, 8.32% (1 Month Term SOFR + 3.63%, Rate Floor: 3.63%) due 08/17/37 ^{◊,3}	2,500,000	2,475,251
Madison Park Funding XLVIII Ltd.			2022-FL6 AS, 7.82% (1 Month Term SOFR + 3.13%, Rate Floor: 3.13%) due 08/17/37 ^{◊,3}	1,500,000	1,485,706
2021-48A B, 6.25% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{◊,3}	4,000,000	3,901,351	2022-FL7 B, 8.60% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 [◊]	250,000	247,439
2021-48A C, 6.80% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{◊,3}	4,000,000	3,872,755	KREF Funding V LLC		
MF1 Multifamily Housing			6.43% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{◊,†††}	4,204,302	4,180,124
Mortgage Loan Trust			0.15% due 06/25/26 ^{†††,7}	21,818,182	10,691
2021-FL6 D, 7.26% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 [◊]	4,000,000	3,693,999	THL Credit Lake Shore MM CLO I Ltd.		
2021-FL6 C, 6.56% (1 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/16/36 ^{◊,3}	3,400,000	3,116,896	2021-1A A1R, 6.49% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{◊,3}	4,250,000	4,145,998

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fortress Credit Opportunities IX CLO Ltd. 2021-9A A2TR, 6.59% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{◊,3}	3,250,000	\$ 3,108,038			
2021-9A ATTR, 6.34% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 10/15/33 ^{◊,3}	1,000,000	969,048			
Golub Capital Partners CLO 36M Ltd. 2018-36A A, 6.11% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{◊,3}	4,100,000	4,042,729			
Cerberus Loan Funding XXXI, LP 2021-1A A, 6.29% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{◊,3}	3,963,475	3,928,947			
BSPDF Issuer Ltd. 2021-FL1 C, 6.93% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ^{◊,3}	4,000,000	3,644,080			
ABPCI Direct Lending Fund CLO I LLC 2021-1A A1A2, 6.51% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{◊,3}	3,750,000	3,609,219			
Cerberus Loan Funding XL LLC 2023-1A A, 7.19% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{◊,3}	3,500,000	3,500,000			
PFP Ltd. 2021-7 D, 7.13% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 ^{◊,3}	3,749,813	3,495,783			
ABPCI Direct Lending Fund CLO V Ltd. 2021-5A ATR, 6.31% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{◊,3}	3,250,000	3,192,435			
BXMT Ltd. 2020-FL2 A, 5.76% (1 Month Term SOFR + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{◊,3}	3,257,572	3,180,398			
Owl Rock CLO IV Ltd. 2021-4A ATR, 6.52% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{◊,3}	3,250,000	3,144,375			
GoldenTree Loan Management US CLO 1 Ltd. 2021-9A C, 6.61% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{◊,3}	3,000,000	2,845,900			
VOYA CLO 2021-2A A2AR, 6.44% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 06/07/30 ^{◊,3}	2,550,000	2,482,965			
Apres Static CLO Ltd. 2020-1A A2R, 6.49% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{◊,3}	2,000,000	1,980,911			
			Fortress Credit Opportunities XI CLO Ltd. 2018-11A A1T, 6.09% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{◊,3}	2,000,000	\$ 1,973,274
			MidOcean Credit CLO VII 2020-7A BR, 6.39% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{◊,3}	2,000,000	1,954,031
			Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A C, 6.54% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{◊,3}	2,000,000	1,927,465
			ABPCI Direct Lending Fund IX LLC 2021-9A A2R, 6.62% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{◊,3}	2,000,000	1,917,727
			ACRES Commercial Realty Ltd. 2021-FL2 AS, 6.46% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 [◊]	2,000,000	1,912,023
			Magnetite XXIX Ltd. 2021-29A C, 6.44% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{◊,3}	2,000,000	1,906,928
			Cerberus Loan Funding XXXIII, LP 2021-3A B, 6.64% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{◊,3}	2,000,000	1,898,427
			FS Rialto 2021-FL3 C, 6.78% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 [◊]	2,000,000	1,881,054
			BRSP Ltd. 2021-FL1 C, 6.91% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 08/19/38 ^{◊,3}	2,000,000	1,865,084
			Canyon Capital CLO Ltd. 2018-1A A2R, 6.30% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 ^{◊,3}	1,900,000	1,809,072
			OCP CLO Ltd. 2020-4A A2RR, 6.27% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{◊,3}	1,500,000	1,475,725
			Golub Capital Partners CLO 54M L.P 2021-54A B, 6.66% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{◊,3}	1,500,000	1,409,494
			STWD Ltd. 2019-FL1 D, 7.12% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 07/15/38 ^{◊,3}	1,459,000	1,389,042
			Owl Rock CLO I Ltd. 2019-1A A, 6.72% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{◊,3}	1,000,000	991,189

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
NewStar Fairfield Fund CLO Ltd. 2018-2A A1N, 6.08% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{◊,3}	989,329	\$ 976,376	Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ³ 2021-1A, 2.29% due 08/25/51 ³	3,534,375 1,412,125	\$ 3,450,999 1,179,168
Owl Rock CLO II Ltd. 2021-2A ALR, 6.36% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{◊,3}	1,000,000	970,297	ServiceMaster Funding LLC 2020-1, 2.84% due 01/30/51 ³ SERVPRO Master Issuer LLC 2021-1A, 2.39% due 04/25/51 ³	3,920,000 3,438,750	3,288,562 2,813,434
Northwoods Capital XII-B Ltd. 2018-12BA B, 6.72% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{◊,3}	1,000,000	955,154	DB Master Finance LLC 2021-1A, 2.79% due 11/20/51 ³ Wendy's Funding LLC 2019-1A, 3.78% due 06/15/49 ³	1,975,000 1,328,580	1,594,698 1,247,004
BSPRT Issuer Ltd. 2021-FL7 C, 6.98% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ^{◊,3}	1,000,000	944,048	Wingstop Funding LLC 2022-1A, 3.73% due 03/05/52 ³	497,500	446,570
KREF 2021-FL2 C, 6.71% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{◊,3}	1,000,000	934,202	Total Whole Business		<u>25,565,386</u>
Marathon CLO V Ltd. 2017-5A A2R, 6.37% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{◊,3}	826,951	823,531	TRANSPORT-AIRCRAFT - 1.9% AASET Trust 2021-1A, 2.95% due 11/16/41 ³ 2020-1A, 3.35% due 01/16/40 ³ 2017-1A, 3.97% due 05/16/42 ³	3,763,579 995,309 189,433	3,391,060 836,324 152,705
Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{3,8}	1,000,000	746,718	Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ³ Navigator Aircraft ABS Ltd. 2021-1, 2.77% due 11/15/46 ³	3,519,802 2,723,214	3,240,727 2,354,512
ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.36% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{◊,3}	773,000	709,641	AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ³ Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 ³	2,376,919 2,145,994	2,056,293 1,867,466
Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 6.47% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{◊,3}	685,428	679,604	MACH 1 Cayman Ltd. 2019-1, 3.47% due 10/15/39 ³ Sprite Ltd. 2021-1, 3.75% due 11/15/46 ³	2,060,474 1,905,139	1,729,583 1,706,229
Cerberus Loan Funding XXXVI, LP 2021-6A A, 6.19% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{◊,3}	268,568	267,044	Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ³ Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 ³ 2017-1, 4.58% due 02/15/42 ³	1,699,258 1,384,357 255,322	1,423,701 1,169,796 240,826
Newfleet CLO Ltd. 2018-1A A1R, 5.76% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{◊,3}	132,522	132,427	MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ³ Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ³	1,280,395 1,204,142	1,151,071 979,581
Babson CLO Ltd. 2014-IA SUB, due 07/20/25 ^{3,8}	650,000	40,385	Raspro Trust 2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{◊,3}	984,943	972,927
Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{3,8}	162,950	4,318	WAVE LLC 2019-1, 3.60% due 09/15/44 ³	786,200	663,459
Copper River CLO Ltd. 2007-1A INC, due 01/20/21 ^{6,8}	700,000	71	Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ³	566,693	511,780
Total Collateralized Loan Obligations		<u>222,194,517</u>	Total Transport-Aircraft		<u>24,448,040</u>
WHOLE BUSINESS - 2.0% Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ³ 2021-1A, 3.15% due 04/25/51 ³	5,130,000 1,129,875	4,840,222 937,165	FINANCIAL - 1.9% Strategic Partners Fund VIII LP 7.39% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{◊,†††} 7.22% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{◊,†††}	3,500,000 1,300,000	3,498,950 1,299,610
Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	6,581,250	5,767,564			

CORE BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fannie Mae					
2.81% due 05/01/51	8,250,000	\$ 5,823,935			
2.17% due 03/01/51	8,347,000	5,684,732			
2.24% due 01/01/51	5,730,368	4,115,077			
2.00% due 09/01/50	4,906,963	3,409,632			
2.36% due 08/01/50	4,492,131	3,191,032			
2.78% due 05/01/51	2,674,476	2,024,228			
2.59% due 06/01/51	2,422,671	1,801,043			
2.32% due 02/01/51	2,026,939	1,447,327			
2.40% due 03/01/40	2,000,000	1,441,852			
2.11% due 10/01/50	1,814,018	1,279,244			
2.27% due 02/01/51	1,688,226	1,197,800			
2.39% due 02/01/51	1,405,569	1,015,170			
4.24% due 08/01/48	1,000,000	897,590			
2.58% due 10/01/51	1,173,794	860,505			
3.83% due 05/01/49	1,000,000	851,551			
2.99% due 01/01/40	1,000,000	810,169			
3.46% due 08/01/49	941,078	797,938			
2.68% due 04/01/50	943,405	726,286			
1.76% due 08/01/40	1,000,000	699,162			
2.27% due 10/01/41	1,000,000	694,770			
4.07% due 05/01/49	756,243	687,492			
2.10% due 07/01/50	948,599	671,610			
4.37% due 10/01/48	705,568	664,333			
due 12/25/43 ^{9,10}	770,029	598,455			
4.25% due 05/01/48	621,288	578,000			
Freddie Mac Seasoned Credit Risk Transfer Trust					
2.00% due 05/25/60	3,364,382	2,831,528			
2.00% due 11/25/59	1,285,809	1,081,764			
Freddie Mac					
due 04/01/52 ¹⁴	2,056,788	1,983,658			
1.98% due 05/01/50	1,348,711	919,839			
4.00% due 01/15/46	89,223	87,902			
Fannie Mae-Aces					
1.49% (WAC) due 03/25/35 ⁷	17,783,234	1,887,114			
FARM Mortgage Trust					
2.18% (WAC) due 01/25/51 ³	873,439	<u>733,743</u>			
Total Government Agency					<u>124,296,001</u>
COMMERCIAL MORTGAGE-BACKED SECURITIES - 3.2%					
GS Mortgage Securities Trust					
2020-GSA2, 2.34% due 12/12/53	8,000,000	5,618,710			
2020-GC45, 0.67% (WAC) due 02/13/53 ⁷	18,860,536	603,350			
2019-GC42, 0.81% (WAC) due 09/10/52 ⁷	14,857,481	564,358			
JP Morgan Chase Commercial Mortgage Securities Trust					
2021-NYAH, 6.52% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ³	4,000,000	3,601,678			
2016-JP3, 3.40% (WAC) due 08/15/49 ⁷	4,000,000	2,968,659			
DBGS Mortgage Trust					
2018-C1, 4.63% (WAC) due 10/15/51 ⁷	7,000,000	6,313,376			
CD Mortgage Trust					
2017-CD4, 3.95% (WAC) due 05/10/50 ⁷	4,750,000	4,069,756			
2016-CD1, 1.37% (WAC) due 08/10/49 ⁷	2,108,289	69,721			
KKR Industrial Portfolio Trust					
2021-KDIP, 6.19% (1 Month Term SOFR + 1.36%, Rate Floor: 1.36%) due 12/15/37 ³	3,450,000	\$ 3,259,566			
BX Commercial Mortgage Trust					
2021-VOLT, 6.68% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ³	3,450,000	3,217,362			
Life Mortgage Trust					
2021-BMR, 6.34% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 03/15/38 ³	1,965,940	1,857,410			
GS Mortgage Securities Corporation Trust					
2020-DUNE, 6.03% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ³	1,000,000	968,238			
2020-UPTN, 3.25% (WAC) due 02/10/37 ³	1,000,000	857,447			
SMRT					
2022-MINI, 6.78% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ³	2,000,000	1,824,480			
Extended Stay America Trust					
2021-ESH, 6.94% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ³	1,073,811	1,022,640			
BENCHMARK Mortgage Trust					
2019-B14, 0.78% (WAC) due 12/15/62 ⁷	19,717,828	607,388			
2018-B6, 0.41% (WAC) due 10/10/51 ⁷	29,242,733	411,290			
Citigroup Commercial Mortgage Trust					
2019-GC43, 0.62% (WAC) due 11/10/52 ⁷	19,858,255	619,492			
2016-GC37, 1.65% (WAC) due 04/10/49 ⁷	2,843,033	106,913			
2016-C2, 1.66% (WAC) due 08/10/49 ⁷	2,212,881	91,768			
2016-P5, 1.38% (WAC) due 10/10/49 ⁷	1,574,657	58,007			
COMM Mortgage Trust					
2015-CR24, 0.69% (WAC) due 08/10/48 ⁷	37,478,534	483,567			
2015-CR26, 0.90% (WAC) due 10/10/48 ⁷	8,289,684	143,498			
CSAIL Commercial Mortgage Trust					
2019-C15, 1.03% (WAC) due 03/15/52 ⁷	12,090,524	505,913			
SG Commercial Mortgage Securities Trust					
2016-C5, 1.88% (WAC) due 10/10/48 ⁷	8,018,253	334,325			
UBS Commercial Mortgage Trust					
2017-C2, 1.07% (WAC) due 08/15/50 ⁷	8,041,988	294,422			
Morgan Stanley Capital I Trust					
2016-UB11, 1.44% (WAC) due 08/15/49 ⁷	5,856,760	223,885			
JPMB Commercial Mortgage Securities Trust					
2016-C2, 1.49% (WAC) due 06/15/49 ⁷	6,298,923	215,789			
Wells Fargo Commercial Mortgage Trust					
2016-NX55, 1.42% (WAC) due 01/15/59 ⁷	3,468,473	105,895			
2016-C37, 0.81% (WAC) due 12/15/49 ⁷	2,680,846	57,111			
CFCRE Commercial Mortgage Trust					
2016-C3, 0.98% (WAC) due 01/10/48 ⁷	5,338,390	<u>119,218</u>			
Total Commercial Mortgage-Backed Securities					<u>41,195,232</u>

CORE BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
RLDatix			2.78% due 09/01/34	700,000	\$ 566,485
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	1,252,544	\$ 1,225,364	2.69% due 09/01/33	500,000	408,345
Total Technology		<u>4,725,456</u>	2.57% due 09/01/32	475,000	391,792
CONSUMER, CYCLICAL - 0.3%			2.41% due 09/01/31	450,000	374,203
Amaya Holdings BV			Grand Parkway Transportation Corp. Revenue Bonds		
5.52% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,000,000	4,283,216	3.31% due 10/01/49	1,500,000	1,097,095
CONSUMER, NON-CYCLICAL - 0.1%			Dallas/Fort Worth International Airport Revenue Bonds		
Southern Veterinary Partners LLC			2.92% due 11/01/50	1,000,000	727,090
8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,062,649	1,021,918	Total Texas		<u>5,221,878</u>
HAH Group Holding Co. LLC			NEW YORK - 0.3%		
9.91% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	262,652	254,773	Westchester County Local Development Corp. Revenue Bonds		
Total Consumer, Non-cyclical		<u>1,276,691</u>	3.85% due 11/01/50	2,700,000	1,973,966
ENERGY - 0.0%			Port Authority of New York & New Jersey Revenue Bonds		
Venture Global Calcasieu Pass LLC			3.14% due 02/15/51	1,370,000	1,057,214
7.47% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{†††}	471,806	467,678	Total New York		<u>3,031,180</u>
UTILITIES - 0.0%			CALIFORNIA - 0.2%		
Hamilton Projects Acquiror LLC			California Statewide Communities Development Authority Revenue Bonds		
9.66% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/17/27	286,007	283,095	7.14% due 08/15/47	1,200,000	1,307,216
COMMUNICATIONS - 0.0%			2.68% due 02/01/39	1,200,000	861,097
Radiate Holdco LLC			Total California		<u>2,168,313</u>
8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	162,328	132,239	IDAHO - 0.1%		
Total Senior Floating Rate Interests (Cost \$21,620,566)		<u>20,728,704</u>	Boise State University Revenue Bonds		
FEDERAL AGENCY BONDS^{††} - 1.5%			3.06% due 04/01/40	1,150,000	889,573
Tennessee Valley Authority Principal Strips			MISSISSIPPI - 0.1%		
due 06/15/38 ^{9,10}	9,400,000	4,678,277	Medical Center Educational Building Corp. Revenue Bonds		
due 01/15/48 ^{9,10}	9,700,000	3,049,680	2.92% due 06/01/41	1,000,000	761,551
due 01/15/38 ⁹	4,000,000	2,029,204	ALABAMA - 0.1%		
due 06/15/35 ^{9,10}	1,583,000	932,984	Auburn University Revenue Bonds		
due 12/15/42 ^{9,10}	1,600,000	639,013	2.68% due 06/01/50	1,000,000	670,936
Federal Farm Credit Bank			OHIO - 0.0%		
3.51% due 06/11/40	3,300,000	2,904,310	County of Franklin Ohio Revenue Bonds		
2.70% due 01/30/45	1,053,000	777,591	2.88% due 11/01/50	1,000,000	637,811
Tennessee Valley Authority			ILLINOIS - 0.0%		
4.25% due 09/15/65	2,450,000	2,276,072	State of Illinois General Obligation Unlimited		
5.38% due 04/01/56	600,000	670,418	5.65% due 12/01/38	444,444	456,999
U.S. International Development Finance Corp. due 01/17/26 ⁹	800,000	807,381	Total Municipal Bonds (Cost \$17,875,702)		<u>13,838,241</u>
Total Federal Agency Bonds (Cost \$25,627,242)		<u>18,764,930</u>	FOREIGN GOVERNMENT DEBT^{††} - 0.3%		
MUNICIPAL BONDS^{††} - 1.1%			Panama Government International Bond		
TEXAS - 0.3%			4.50% due 01/19/63	2,600,000	1,870,973
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds			4.50% due 04/16/50	1,450,000	1,101,840
3.29% due 09/01/40	2,100,000	1,656,868	Bermuda Government International Bond		
			3.38% due 08/20/50 ³	500,000	355,520
			Total Foreign Government Debt (Cost \$4,705,680)		<u>3,328,333</u>

CORE BOND FUND

	FACE AMOUNT	VALUE		NOTIONAL VALUE	VALUE
SENIOR FIXED RATE INTERESTS^{†††} - 0.2%					
INDUSTRIAL - 0.2%					
CTL Logistics 2.65% due 10/10/42	3,618,171	\$ 2,830,313	Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD16,800,000	\$ 49,586
Total Senior Fixed Rate Interests (Cost \$3,618,171)		<u>2,830,313</u>	Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD13,950,000	47,665
	NOTIONAL VALUE		Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD13,950,000	<u>41,174</u>
			Total OTC Options Purchased (Cost \$846,473)		<u>631,743</u>
OTC OPTIONS PURCHASED^{††} - 0.0%			Total Investments - 104.9% (Cost \$1,488,878,620)		<u>\$1,331,297,975</u>
Call Options on:				CONTRACTS	
Interest Rate Options					
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD34,200,000	116,856	OTC INTEREST RATE SWAPTIONS WRITTEN^{††,13} - 0.0%		
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD33,900,000	115,831	Put Swaptions on:		
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD34,250,000	101,090	Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	USD34,200,000	100,942	Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap Expiring June 2023 with exercise rate of 3.60%	22,480,000	<u>(167,476)</u>
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD17,150,000	58,599	Total OTC Interest Rate Swaptions Written (Premiums received \$167,476)		<u>(167,476)</u>
			Other Assets & Liabilities, net - (4.9)%		<u>(61,669,874)</u>
			Total Net Assets - 100.0%		<u>\$1,269,460,625</u>

CORE BOND FUND

Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount [~]	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation ^{**}
BofA Securities, Inc.	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27	EUR 14,500,000	\$ (146,609)	\$ (126,664)	\$ (19,945)
BofA Securities, Inc.	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28	12,700,000	(193,040)	58,741	(251,781)
							<u>\$ (339,649)</u>	<u>\$ (67,923)</u>	<u>\$ (271,726)</u>

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation ^{**}
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	\$ 45,000,000	\$ —	\$ 502	\$ (502)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	77,800,000	(2,095,137)	463	(2,095,600)
							<u>\$ (2,095,137)</u>	<u>\$ 965</u>	<u>\$ (2,096,102)</u>	

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Citibank, N.A.	EUR	Sell	105,000	114,400 USD	06/30/23	\$ (94)
Citibank, N.A.	EUR	Sell	296,000	321,134 USD	04/17/23	(248)
Barclays Bank plc	GBP	Sell	2,926,000	3,565,975 USD	04/17/23	(44,823)
Barclays Bank plc	EUR	Sell	9,220,000	9,917,262 USD	04/17/23	(93,327)
						<u>\$ (138,492)</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
Put Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap	Pay	SOFR	Annual	3.60%	06/30/23	3.60%	\$ 22,480,000	\$ (167,476)

CORE BOND FUND

- ~ 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 March 31, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- ¹ Special Purpose Acquisition Company (SPAC).
- ² Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- ³ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$537,593,093 (cost \$599,661,110), or 42.3% of total net assets.
- ⁴ Rate indicated is the 7-day yield as of March 31, 2023.
- ⁵ Perpetual maturity.
- ⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$758,989 (cost \$901,731), or 0.1% of total net assets.
- ⁷ Security is an interest-only strip.
- ⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- ⁹ Zero coupon rate security.
- ¹⁰ Security is a principal-only strip.
- ¹¹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2023.
- ¹² All or a portion of this security is pledged as interest rate swap collateral at March 31, 2023.
- ¹³ Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.
- ¹⁴ Security is unsettled at period end and does not have a stated effective rate.
- BofA — Bank of America
 CDX.NA.HY.40.V1 — Credit Default Swap North American High Yield Series 40 Index Version V1
 CME — Chicago Mercantile Exchange
 CMS — Constant Maturity Swap
 CMT — Constant Maturity Treasury
 EUR — Euro
 EURIBOR — European Interbank Offered Rate
 GBP — British Pound
 ICE — Intercontinental Exchange
 ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version V1
 LIBOR — London Interbank Offered Rate
 plc — Public Limited Company
 REIT — Real Estate Investment Trust
 SARL — Société à Responsabilité Limitée
 SOFR — Secured Overnight Financing Rate
 SONIA — Sterling Overnight Index Average
 WAC — Weighted Average Coupon