

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2024

|   | Shares      | Value                     |
|---|-------------|---------------------------|
| <b>COMMON STOCKS<sup>†</sup> - 0.0%</b>   |             |                           |
| <b>Communications - 0.0%</b>  |             |                           |
| Vacasa, Inc. — Class A*   | 1,596       | \$ 7,773                  |
| <b>Financial - 0.0%</b>   |             |                           |
| Pershing Square Tontine Holdings, Ltd. — Class A <sup>*,†††,1</sup>                         | 622,890     | 62                        |
| <b>Industrial - 0.0%</b>  |             |                           |
| Constar International Holdings LLC <sup>*,†††</sup>   | 68          | —                         |
| <b>Total Common Stocks</b><br>(Cost \$318,203)  |             | <b>7,835</b>              |
| <b>PREFERRED STOCKS<sup>††</sup> - 1.7%</b>   |             |                           |
| <b>Financial - 1.7%</b>   |             |                           |
| Charles Schwab Corp.<br>4.00%   | 8,500,000   | 7,259,119                 |
| Wells Fargo & Co.<br>3.90%  | 5,550,000   | 5,310,939                 |
| State Street Corp.<br>6.70%   | 4,870,000   | 4,899,030                 |
| Bank of New York Mellon Corp.<br>3.75%  | 3,900,000   | 3,598,872                 |
| MetLife, Inc.<br>3.85%  | 3,520,000   | 3,406,870                 |
| JPMorgan Chase & Co.<br>3.65% <sup>2</sup>  | 2,350,000   | 2,222,770                 |
| Markel Group, Inc.<br>6.00%   | 1,360,000   | 1,350,572                 |
| Kuvare US Holdings, Inc.<br>7.00% due 02/17/51 <sup>3</sup>                                 | 1,000,000   | 995,000                   |
| Depository Trust & Clearing Corp.<br>3.38% <sup>*,2,3</sup>                                 | 1,000,000   | 939,225                   |
| CNO Financial Group, Inc.<br>5.13% due 11/25/60   | 48,000      | 931,200                   |
| Assurant, Inc.<br>5.25% due 01/15/61  | 975         | 20,397                    |
| First Republic Bank<br>4.25% <sup>*</sup>   | 77,975      | 1,559                     |
| <b>Total Financial</b>  |             | <b>30,935,553</b>         |
| <b>Industrial - 0.0%</b>  |             |                           |
| Constar International Holdings LLC <sup>*,†††</sup>   | 7           | —                         |
| <b>Total Preferred Stocks</b><br>(Cost \$34,932,014)  |             | <b>30,935,553</b>         |
| <b>WARRANTS<sup>†</sup> - 0.0%</b>  |             |                           |
| Ginkgo Bioworks Holdings, Inc.<br>Expiring 09/16/26 <sup>*</sup>                            | 6,510       | 184                       |
| Pershing Square SPARC Holdings, Ltd.<br>Expiring 12/31/49 <sup>*,†††,1</sup>                | 190,327     | 19                        |
| Pershing Square Tontine Holdings, Ltd.<br>Expiring 07/24/25 <sup>*,†††,1</sup>              | 69,210      | 7                         |
| <b>Total Warrants</b><br>(Cost \$15,075)  |             | <b>210</b>                |
| <b>MONEY MARKET FUND<sup>***,†</sup> - 2.6%</b>   |             |                           |
| Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.18% <sup>4</sup> | 47,931,452  | 47,931,452                |
| <b>Total Money Market Fund</b><br>(Cost \$47,931,452)                                       |             | <b>47,931,452</b>         |
|   | <b>Face</b> | <b>Amount<sup>~</sup></b> |
| <b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 32.3%</b>                             |             |                           |
| <b>Government Agency - 22.7%</b>  |             |                           |
| Fannie Mae  |             |                           |
| 5.50% due 05/01/53  | 27,784,499  | 27,445,080                |
| 5.00% due 06/01/53  | 26,060,312  | 25,235,154                |
| 6.00% due 05/01/54  | 18,939,629  | 18,996,092                |
| 5.00% due 05/01/53  | 16,898,356  | 16,348,008                |
| 3.00% due 05/01/52  | 18,372,071  | 15,647,714                |
| 5.00% due 04/01/53  | 12,714,056  | 12,304,353                |
| 5.50% due 06/01/54  | 10,896,412  | 10,748,784                |
| 5.00% due 08/01/53  | 5,643,882   | 5,461,628                 |
| 5.00% due 12/01/53  | 5,044,915   | 4,876,357                 |
| 6.50% due 04/25/49  | 3,408,967   | 3,405,920                 |
| 5.00% due 09/01/52  | 2,055,775   | 1,990,945                 |
| 2.78% due 05/01/51  | 2,619,660   | 1,950,627                 |
| 5.00% due 01/01/54  | 1,543,825   | 1,492,242                 |
| 2.32% due 02/01/51  | 1,980,633   | 1,409,738                 |
| 2.00% due 09/01/50  | 1,999,477   | 1,375,613                 |
| 2.11% due 10/01/50  | 1,766,869   | 1,236,043                 |
| 2.27% due 02/01/51  | 1,649,105   | 1,166,573                 |
| 2.39% due 02/01/51  | 1,372,997   | 988,000                   |
| 4.24% due 08/01/48  | 988,200     | 879,790                   |
| 2.58% due 10/01/51  | 1,149,600   | 839,006                   |
| 3.46% due 08/01/49  | 918,353     | 767,697                   |
| 4.37% due 10/01/48  | 690,989     | 639,248                   |
| 4.25% due 05/01/48  | 606,195     | 549,076                   |
| due 12/25/43 <sup>5</sup>   | 655,924     | 480,826                   |
| Uniform MBS 30 Year   |             |                           |
| due 09/01/24 <sup>14</sup>  | 63,860,000  | 54,350,352                |
| due 09/01/24 <sup>14</sup>  | 24,258,702  | 24,319,106                |
| due 08/01/24 <sup>14</sup>  | 16,011,388  | 16,053,498                |
| due 09/01/24 <sup>14</sup>  | 18,405,000  | 15,089,943                |
| due 09/01/24 <sup>14</sup>  | 15,965,000  | 12,497,641                |
| due 09/01/24 <sup>14</sup>  | 10,180,792  | 10,057,907                |
| Freddie Mac   |             |                           |
| 5.50% due 09/01/53  | 15,271,847  | 15,230,699                |
| 5.50% due 06/01/53  | 12,388,889  | 12,252,992                |
| 5.00% due 04/01/53  | 12,615,750  | 12,205,328                |
| 5.50% due 06/01/54  | 12,199,325  | 12,034,046                |
| 5.00% due 06/01/53  | 10,815,988  | 10,454,250                |
| 5.00% due 09/01/52  | 5,468,550   | 5,298,620                 |
| 5.00% due 03/01/53  | 4,226,805   | 4,091,272                 |
| 5.00% due 01/01/54  | 1,604,219   | 1,550,544                 |
| 1.98% due 05/01/50  | 1,318,764   | 893,926                   |
| Uniform MBS 15 Year   |             |                           |
| due 08/01/24 <sup>14</sup>  | 28,642,500  | 28,392,967                |

|                            |           |           |
|----------------------------|-----------|-----------|
| due 09/01/24 <sup>14</sup> | 4,857,500 | 4,813,481 |
| Ginnie Mae                 |           |           |
| due 08/01/24 <sup>14</sup> | 6,341,350 | 6,291,780 |
| due 08/01/24 <sup>14</sup> | 6,213,584 | 6,239,060 |
| due 09/01/24 <sup>14</sup> | 3,170,198 | 3,144,050 |
| due 09/01/24 <sup>14</sup> | 3,106,326 | 3,117,136 |
| 6.00% due 06/20/47         | 1,007,471 | 1,004,719 |

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June 30, 2024

|   | Face<br>Amount <sup>~</sup> | Value              |
|---|-----------------------------|--------------------|
| <b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 32.3% (continued)</b> |                             |                    |
| <b>Government Agency - 22.7% (continued)</b>                                |                             |                    |
| Freddie Mac Seasoned Credit Risk Transfer Trust                             |                             |                    |
| 2.00% due 05/25/60  | \$ 3,070,502                | \$ 2,430,684       |
| 2.00% due 11/25/59  | 1,166,151                   | 921,360            |
| Fannie Mae-Aces   |                             |                    |
| 1.59% (WAC) due 03/25/35 <sup>0,6</sup>                                     | 17,461,982                  | 1,637,099          |
| FARM Mortgage Trust   |                             |                    |
| 2.18% (WAC) due 01/25/51 <sup>0,3</sup>                                     | 829,821                     | 654,758            |
| <b>Total Government Agency</b>  |                             | <b>421,261,732</b> |
| <b>Residential Mortgage-Backed Securities - 6.7%</b>                        |                             |                    |
| OBX Trust   |                             |                    |
| 2023-NQM9, 7.66% due 10/25/63 <sup>3,7</sup>                                | 3,500,159                   | 3,554,335          |
| 2024-NQM4, 6.22% due 01/25/64 <sup>3,7</sup>                                | 2,874,420                   | 2,868,960          |
| 2024-NQM5, 6.29% due 12/01/64 <sup>3,7</sup>                                | 1,671,185                   | 1,670,302          |
| 2024-NQM6, 6.85% due 02/25/64 <sup>3,7</sup>                                | 1,518,761                   | 1,530,511          |
| 2024-NQM5, 5.99% due 12/01/64 <sup>3,7</sup>                                | 1,432,444                   | 1,431,696          |
| 2024-NQM6, 6.45% due 02/25/64 <sup>3,7</sup>                                | 1,175,815                   | 1,184,404          |
| 2024-NQM7, 6.24% due 03/25/64 <sup>3,7</sup>                                | 983,809                     | 987,899            |
| 2024-NQM7, 6.60% due 03/25/64 <sup>3,7</sup>                                | 983,809                     | 986,506            |
| 2024-NQM6, 6.70% due 02/25/64 <sup>3,7</sup>                                | 979,846                     | 986,437            |
| 2024-NQM5, 6.39% due 12/01/64 <sup>3,7</sup>                                | 954,963                     | 953,757            |
| 2024-NQM8, 6.59% due 05/25/64 <sup>3,7</sup>                                | 942,287                     | 945,714            |
| 2024-NQM3, 6.13% due 12/25/63 <sup>3,7</sup>                                | 932,125                     | 933,807            |
| 2024-NQM3, 6.33% due 12/25/63 <sup>3,7</sup>                                | 932,125                     | 932,102            |
| 2024-NQM3, 6.43% due 12/25/63 <sup>7</sup>                                  | 932,125                     | 930,235            |
| 2022-NQM8, 6.10% due 09/25/62 <sup>3,7</sup>                                | 815,349                     | 810,520            |
| 2024-NQM8, 6.23% due 05/25/64 <sup>3,7</sup>                                | 793,505                     | 797,144            |
| 2024-NQM7, 6.45% due 03/25/64 <sup>3,7</sup>                                | 590,286                     | 591,636            |
| 2022-NQM9, 6.45% due 09/25/62 <sup>3,7</sup>                                | 553,260                     | 553,144            |
| 2024-NQM2, 6.18% due 12/25/63 <sup>3,7</sup>                                | 468,491                     | 465,776            |
| COLT Mortgage Loan Trust  |                             |                    |
| 2023-4, 7.62% due 10/25/68 <sup>3,7</sup>                                   | 3,593,880                   | 3,639,929          |
| 2023-3, 7.18% due 09/25/68 <sup>3,7</sup>                                   | 2,805,126                   | 2,843,702          |
| 2021-2, 2.38% (WAC) due 08/25/66 <sup>0,3</sup>                             | 4,000,000                   | 2,687,346          |
| 2024-1, 6.14% due 02/25/69 <sup>3,7</sup>                                   | 1,370,281                   | 1,359,776          |
| 2024-2, 6.13% due 04/25/69 <sup>3,7</sup>                                   | 1,050,533                   | 1,050,825          |
| 2023-3, 7.58% due 09/25/68 <sup>3,7</sup>                                   | 904,879                     | 914,683            |
| 2024-2, 6.43% due 04/25/69 <sup>3,7</sup>                                   | 477,515                     | 477,793            |
| 2024-2, 6.33% due 04/25/69 <sup>3,7</sup>                                   | 477,515                     | 477,602            |
| Angel Oak Mortgage Trust  |                             |                    |
| 2024-2, 6.25% due 01/25/69 <sup>3,7</sup>                                   | 4,748,336                   | 4,714,853          |
| 2024-4, 6.20% due 01/25/69 <sup>3,7</sup>                                   | 2,626,884                   | 2,628,407          |
| 2024-3, 4.80% due 11/26/68 <sup>3,7</sup>                                   | 1,916,149                   | 1,863,165          |
| 2023-1, 4.75% due 09/26/67 <sup>3,7</sup>                                   | 1,424,880                   | 1,364,689          |
| 2024-4, 6.50% due 01/25/69 <sup>3,7</sup>                                   | 797,447                     | 797,544            |
| 2024-4, 6.40% due 01/25/69 <sup>3,7</sup>                                   | 375,269                     | 375,311            |
| 2020-1, 2.77% (WAC) due 12/25/59 <sup>0,3</sup>                             | 259,232                     | 243,207            |
| JP Morgan Mortgage Trust  |                             |                    |
| 2021-12, 2.50% (WAC) due 02/25/52 <sup>0,3</sup>                            | 8,006,411                   | 7,237,541          |
| 2021-13, 2.50% (WAC) due 04/25/52 <sup>0,3</sup>                            | 3,604,365                   | 3,247,881          |
| GCAT Trust  |                             |                    |
| 2022-NQM3, 4.35% (WAC) due 04/25/67 <sup>0,3</sup>                          | 3,042,942                   | 2,812,102          |
| 2023-NQM3, 6.89% due 08/25/68 <sup>3,7</sup>                                | 1,767,111                   | 1,789,056          |
| 2023-NQM3, 7.34% due 08/25/68 <sup>3,7</sup>                                | 1,767,115                   | 1,779,422          |
| 2024-NQM2, 6.54% due 06/25/59 <sup>7</sup>                                  | 968,929                     | 969,019            |
| 2024-NQM2, 6.09% due 06/25/59 <sup>3,7</sup>                                | 484,465                     | 484,968            |
| Verus Securitization Trust  |                             |                    |
| 2024-1, 6.12% due 01/25/69 <sup>3,7</sup>                                   | 4,514,386                   | 4,486,523          |
| 2023-2, 6.85% due 03/25/68 <sup>7</sup>                                     | 1,535,900                   | 1,539,473          |
| 2023-7, 7.42% due 10/25/68 <sup>3,7</sup>                                   | 1,322,933                   | 1,336,040          |
| 2019-4, 3.85% due 11/25/59 <sup>3</sup>                                     | 395,810                     | 384,328            |
| BRAVO Residential Funding Trust   |                             |                    |
| 2023-NQM2, 4.50% due 05/25/62 <sup>7</sup>                                  | 1,781,785                   | 1,709,816          |

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|--|-----------------------------|--------------|
| <b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 32.3% (continued)</b>                  |                             |              |
| <b>Residential Mortgage-Backed Securities - 6.7% (continued)</b>                             |                             |              |
| 2024-NQM3, 6.39% due 03/25/64 <sup>7</sup>   | 1,608,386                   | \$ 1,611,748 |
| 2023-NQM8, 7.10% due 10/25/63 <sup>3,7</sup>   | 1,376,816                   | 1,384,230    |
| 2021-HE1, 6.84% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 <sup>0,3</sup> | 1,000,000                   | 997,531      |
| 2024-CES1, 6.38% due 04/25/54 <sup>3,7</sup>   | 972,659                     | 978,536      |
| <b>RCKT Mortgage Trust</b>   |                             |              |
| 2023-CES2, 6.81% (WAC) due 09/25/43 <sup>0,3</sup>   | 3,474,619                   | 3,500,644    |
| 2024-CES4, 6.15% due 06/25/44 <sup>3,7</sup>   | 2,731,344                   | 2,748,557    |
| <b>FIGRE Trust</b>   |                             |              |
| 2024-HE2, 6.38% (WAC) due 05/25/54 <sup>0,3</sup>  | 3,218,962                   | 3,245,617    |
| 2024-HE1, 6.17% (WAC) due 03/25/54 <sup>0,3</sup>  | 2,837,922                   | 2,837,337    |
| <b>PRPM LLC</b>  |                             |              |
| 2021-RPL2, 2.93% (WAC) due 10/25/51 <sup>0,3</sup>   | 2,472,000                   | 2,087,956    |
| 2024-RPL2, 3.50% due 05/25/54 <sup>3</sup>   | 2,077,732                   | 1,963,158    |
| 2023-RCF1, 4.00% due 06/25/53 <sup>3,7</sup>   | 837,050                     | 807,667      |
| <b>GS Mortgage-Backed Securities Trust</b>   |                             |              |
| 2021-PJ10, 2.50% (WAC) due 03/25/52 <sup>0,3</sup>   | 4,975,584                   | 4,451,243    |
| 2020-NQM1, 1.79% (WAC) due 09/27/60 <sup>0,3</sup>   | 154,447                     | 141,792      |
| <b>Mill City Mortgage Loan Trust</b>   |                             |              |
| 2021-NMR1, 2.50% (WAC) due 11/25/60 <sup>0,3</sup>   | 4,800,000                   | 3,943,411    |
| <b>Towd Point Mortgage Trust</b>   |                             |              |
| 2023-CES2, 7.29% (WAC) due 10/25/63 <sup>0,3</sup>   | 1,868,041                   | 1,903,412    |
| 2023-CES1, 6.75% (WAC) due 07/25/63 <sup>0,3</sup>   | 809,035                     | 813,900      |
| <b>CFMT LLC</b>  |                             |              |
| 2022-HB9, 3.25% (WAC) due 09/25/37 <sup>0</sup>  | 2,543,261                   | 2,441,548    |
| <b>Sequoia Mortgage Trust</b>  |                             |              |
| 2024-5, 6.00% (WAC) due 06/25/54 <sup>0,3</sup>  | 1,970,599                   | 1,963,244    |
| <b>Saluda Grade Alternative Mortgage Trust</b>   |                             |              |
| 2023-FIG4, 6.72% (WAC) due 11/25/53 <sup>0,3</sup>   | 1,680,318                   | 1,700,799    |
| <b>Imperial Fund Mortgage Trust</b>  |                             |              |
| 2022-NQM2, 4.20% (WAC) due 03/25/67 <sup>0,3</sup>   | 832,454                     | 765,903      |
| 2022-NQM2, 4.02% (WAC) due 03/25/67 <sup>0,3</sup>   | 832,454                     | 762,927      |
| <b>Starwood Mortgage Residential Trust</b>   |                             |              |
| 2020-1, 2.41% (WAC) due 02/25/50 <sup>0,3</sup>  | 666,581                     | 623,787      |
| 2020-1, 2.56% (WAC) due 02/25/50 <sup>0,3</sup>  | 666,581                     | 623,322      |
| <b>SPS Servicer Advance Receivables Trust</b>  |                             |              |
| 2020-T2, 1.83% due 11/15/55 <sup>3</sup>   | 1,250,000                   | 1,180,628    |
| <b>American Home Mortgage Investment Trust</b>   |                             |              |
| 2007-1, 2.08% due 05/25/47 <sup>6</sup>  | 5,870,801                   | 832,309      |
| <b>CSMC Trust</b>  |                             |              |
| 2018-RPL9, 3.85% (WAC) due 09/25/57 <sup>0,3</sup>   | 668,618                     | 646,653      |
| 2020-NQM1, 1.72% due 05/25/65 <sup>3,7</sup>   | 180,532                     | 163,599      |
| <b>MFRA Trust</b>  |                             |              |
| 2021-INV1, 2.29% (WAC) due 01/25/56 <sup>0,3</sup>   | 700,000                     | 615,420      |
| <b>Securitized Asset-Backed Receivables LLC Trust</b>  |                             |              |
| 2006-HE2, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 <sup>0</sup>     | 1,358,756                   | 532,463      |
| <b>New Residential Mortgage Loan Trust</b>   |                             |              |
| 2019-6A, 3.50% (WAC) due 09/25/59 <sup>0,3</sup>   | 397,049                     | 368,068      |
| <b>RALI Series Trust</b>   |                             |              |
| 2006-QO2, 5.90% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 <sup>0</sup>     | 1,487,218                   | 263,168      |
| <b>MASTR Adjustable Rate Mortgages Trust</b>   |                             |              |
| 2003-5, 3.06% (WAC) due 11/25/33 <sup>0</sup>  | 214,635                     | 183,516      |
| <b>Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust</b>               |                             |              |
| 2006-AR9, 5.99% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>0</sup>       | 223,539                     | 175,708      |
| <b>Residential Mortgage Loan Trust</b>   |                             |              |
| 2020-1, 2.68% (WAC) due 01/26/60 <sup>0</sup>  | 87,009                      | 83,354       |

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| <b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 32.3% (continued)</b>                 |                             |                    |
| <b>Residential Mortgage-Backed Securities - 6.7% (continued)</b>                            |                             |                    |
| UCFC Manufactured Housing Contract  |                             |                    |
| 1997-2, 7.38% due 10/15/28  | 7,733                       | \$ 7,696           |
| <b>Total Residential Mortgage-Backed Securities</b>   |                             | <b>123,680,737</b> |
| <b>Commercial Mortgage-Backed Securities - 2.2%</b>   |                             |                    |
| GS Mortgage Securities Trust  |                             |                    |
| 2020-GSA2, 2.34% due 12/12/53   | 8,000,000                   | 6,002,557          |
| 2020-GC45, 0.77% (WAC) due 02/13/53 <sup>0,6</sup>  | 18,660,959                  | 502,629            |
| 2019-GC42, 0.93% (WAC) due 09/10/52 <sup>0,6</sup>  | 13,900,350                  | 451,265            |
| BX Commercial Mortgage Trust  |                             |                    |
| 2021-VOLT, 6.54% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 09/15/36 <sup>0,3</sup> | 3,490,000                   | 3,418,068          |
| 2021-VOLT, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 <sup>0,3</sup> | 3,450,000                   | 3,404,711          |
| JP Morgan Chase Commercial Mortgage Securities Trust  |                             |                    |
| 2021-NYAH, 7.53% (1 Month Term SOFR + 1.95%, Rate Floor: 1.84%) due 06/15/38 <sup>0,3</sup> | 4,000,000                   | 3,473,430          |
| 2016-JP3, 3.56% (WAC) due 08/15/49 <sup>0</sup>   | 4,000,000                   | 3,267,903          |
| DBGS Mortgage Trust   |                             |                    |
| 2018-C1, 4.80% (WAC) due 10/15/51 <sup>0</sup>  | 7,000,000                   | 6,346,378          |
| BX Trust  |                             |                    |
| 2024-VLT4, 7.46% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 07/15/29 <sup>0,3</sup> | 1,700,000                   | 1,692,031          |
| 2024-VLT4, 7.26% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 07/15/29 <sup>0,3</sup> | 1,450,000                   | 1,443,786          |
| SMRT  |                             |                    |
| 2022-MINI, 7.28% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>0,3</sup> | 2,000,000                   | 1,960,000          |
| GS Mortgage Securities Corporation Trust  |                             |                    |
| 2020-DUNE, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 12/15/36 <sup>0,3</sup> | 1,000,000                   | 986,722            |
| 2020-UPTN, 3.35% (WAC) due 02/10/37 <sup>0,3</sup>  | 1,000,000                   | 945,288            |
| Life Mortgage Trust   |                             |                    |
| 2021-BMR, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 03/15/38 <sup>0,3</sup>  | 1,965,940                   | 1,909,485          |
| Extended Stay America Trust   |                             |                    |
| 2021-ESH, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38 <sup>0,3</sup>  | 998,574                     | 997,951            |
| BMP Trust   |                             |                    |
| 2024-MF23, 6.97% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41 <sup>0,3</sup> | 1,000,000                   | 993,758            |
| BENCHMARK Mortgage Trust  |                             |                    |
| 2019-B14, 0.89% (WAC) due 12/15/62 <sup>0,6</sup>   | 19,577,274                  | 460,639            |
| 2018-B6, 0.55% (WAC) due 10/10/51 <sup>0,6</sup>  | 28,402,447                  | 311,774            |
| Citigroup Commercial Mortgage Trust   |                             |                    |
| 2019-GC43, 0.74% (WAC) due 11/10/52 <sup>0,6</sup>  | 19,764,084                  | 504,336            |
| 2016-GC37, 1.81% (WAC) due 04/10/49 <sup>0,6</sup>  | 2,761,080                   | 53,898             |
| 2016-C2, 1.80% (WAC) due 08/10/49 <sup>0,6</sup>  | 2,161,495                   | 52,501             |
| 2016-P5, 1.52% (WAC) due 10/10/49 <sup>0,6</sup>  | 1,536,931                   | 33,977             |
| CSAIL Commercial Mortgage Trust   |                             |                    |
| 2019-C15, 1.16% (WAC) due 03/15/52 <sup>0,6</sup>   | 10,991,672                  | 397,728            |
| COMM Mortgage Trust   |                             |                    |
| 2015-CR24, 0.83% (WAC) due 08/10/48 <sup>0,6</sup>  | 35,789,987                  | 169,770            |
| 2015-CR26, 1.04% (WAC) due 10/10/48 <sup>0,6</sup>  | 8,014,004                   | 52,676             |
| UBS Commercial Mortgage Trust   |                             |                    |
| 2017-C2, 1.21% (WAC) due 08/15/50 <sup>0,6</sup>  | 7,788,991                   | 199,630            |
| SG Commercial Mortgage Securities Trust   |                             |                    |
| 2016-C5, 2.01% (WAC) due 10/10/48 <sup>0,†††,6</sup>  | 7,560,065                   | 185,832            |
| Morgan Stanley Capital I Trust  |                             |                    |
| 2016-UB11, 1.57% (WAC) due 08/15/49 <sup>0,6</sup>  | 5,626,711                   | 130,447            |
| JPMDB Commercial Mortgage Securities Trust  |                             |                    |
| 2016-C2, 1.63% (WAC) due 06/15/49 <sup>0,6</sup>  | 6,142,858                   | 118,188            |

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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|  | Face<br>Amount <sup>~</sup> | Value              |
|--|-----------------------------|--------------------|
| <b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 32.3% (continued)</b>              |                             |                    |
| <b>Commercial Mortgage-Backed Securities - 2.2% (continued)</b>                          |                             |                    |
| Wells Fargo Commercial Mortgage Trust  |                             |                    |
| 2016-NXS5, 1.56% (WAC) due 01/15/59 <sup>0,6</sup>                                       | 3,183,410                   | \$ 53,382          |
| 2016-C37, 0.93% (WAC) due 12/15/49 <sup>0,6</sup>  | 2,373,502                   | 34,602             |
| CFCRE Commercial Mortgage Trust  |                             |                    |
| 2016-C3, 1.14% (WAC) due 01/10/48 <sup>0,6</sup>   | 5,211,071                   | 56,651             |
| CD Mortgage Trust  |                             |                    |
| 2016-CD1, 1.48% (WAC) due 08/10/49 <sup>0,6</sup>  | 2,016,983                   | 36,382             |
| <b>Total Commercial Mortgage-Backed Securities</b>                                       |                             | <b>40,648,375</b>  |
| <b>Military Housing - 0.7%</b>   |                             |                    |
| Freddie Mac Military Housing Bonds Resecuritization Trust Certificates                   |                             |                    |
| 2015-R1, 4.49% (WAC) due 11/25/55 <sup>0,3</sup>   | 6,749,377                   | 5,914,182          |
| 2015-R1, 4.44% (WAC) due 11/25/52 <sup>0,3</sup>   | 2,711,680                   | 2,449,342          |
| 2015-R1, 0.70% (WAC) due 11/25/55 <sup>0,3,6</sup>                                       | 9,878,228                   | 618,706            |
| Capmark Military Housing Trust   |                             |                    |
| 2006-RILY, 6.15% due 07/10/51 <sup>†††,3</sup>   | 2,223,378                   | 1,962,681          |
| 2007-ROBS, 6.06% due 10/10/52 <sup>†††,3</sup>   | 446,999                     | 393,414            |
| 2007-AETC, 5.75% due 02/10/52 <sup>†††,3</sup>   | 262,695                     | 229,481            |
| GMAC Commercial Mortgage Asset Corp.   |                             |                    |
| 2007-HCKM, 6.11% due 08/10/52 <sup>†††,3</sup>   | 1,405,158                   | 1,351,502          |
| <b>Total Military Housing</b>  |                             | <b>12,919,308</b>  |
| <b>Mortgage Securities - 0.0%</b>  |                             |                    |
| GreenPoint Mortgage Funding Trust  |                             |                    |
| 2007-AR1, 5.62% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 02/25/47 <sup>0</sup> | 1                           | 1                  |
| <b>Total Collateralized Mortgage Obligations</b><br>(Cost \$620,823,398)                 |                             | <b>598,510,153</b> |
| <b>CORPORATE BONDS<sup>††</sup> - 26.6%</b>  |                             |                    |
| <b>Financial - 14.3%</b>   |                             |                    |
| Pershing Square Holdings Ltd.  |                             |                    |
| 3.25% due 10/01/31 <sup>3</sup>  | 6,200,000                   | 5,048,003          |
| 3.25% due 11/15/30   | 4,000,000                   | 3,373,120          |
| Nippon Life Insurance Co.  |                             |                    |
| 2.75% due 01/21/51 <sup>2,3</sup>  | 8,150,000                   | 6,792,322          |
| BPCE S.A.  |                             |                    |
| 2.28% due 01/20/32 <sup>2,3</sup>  | 8,200,000                   | 6,618,171          |
| Societe Generale S.A.  |                             |                    |
| 5.52% due 01/19/28 <sup>2,3</sup>  | 5,500,000                   | 5,430,701          |
| 3.34% due 01/21/33 <sup>2,3</sup>  | 1,300,000                   | 1,077,041          |
| Morgan Stanley   |                             |                    |
| 6.63% due 11/01/34 <sup>2</sup>  | 4,000,000                   | 4,320,013          |
| 5.94% due 02/07/39 <sup>2</sup>  | 1,950,000                   | 1,928,542          |
| Reliance Standard Life Global Funding II   |                             |                    |
| 5.24% due 02/02/26 <sup>3</sup>  | 5,989,000                   | 5,924,873          |
| Host Hotels & Resorts, LP  |                             |                    |
| 3.50% due 09/15/30   | 3,385,000                   | 2,991,225          |
| 5.70% due 07/01/34   | 2,750,000                   | 2,702,613          |
| Wilton RE Ltd.   |                             |                    |
| 6.00% <sup>†††,2,3,8</sup>   | 6,237,000                   | 5,675,300          |
| Liberty Mutual Group, Inc.   |                             |                    |
| 4.13% due 12/15/51 <sup>2,3</sup>  | 5,800,000                   | 5,431,679          |
| GA Global Funding Trust  |                             |                    |
| 1.63% due 01/15/26 <sup>3</sup>  | 5,450,000                   | 5,124,623          |
| Blue Owl Capital GP LLC  |                             |                    |
| 7.21% due 08/22/43 <sup>†††</sup>  | 5,000,000                   | 5,121,633          |
| GLP Capital Limited Partnership / GLP Financing II, Inc.                                 |                             |                    |
| 4.00% due 01/15/31   | 4,650,000                   | 4,168,934          |
| 5.30% due 01/15/29   | 900,000                     | 886,747            |
| Safehold GL Holdings LLC   |                             |                    |
| 2.85% due 01/15/32   | 2,428,000                   | 1,994,797          |
| 2.80% due 06/15/31   | 1,931,000                   | 1,614,708          |
| 6.10% due 04/01/34   | 1,400,000                   | 1,382,959          |
| Jefferies Financial Group, Inc.  |                             |                    |
| 2.75% due 10/15/32   | 2,720,000                   | 2,173,284          |
| 6.20% due 04/14/34   | 1,650,000                   | 1,671,152          |
| 2.63% due 10/15/31   | 1,400,000                   | 1,129,803          |
| Brighthouse Financial Global Funding   |                             |                    |
| 5.65% due 06/10/29 <sup>3</sup>  | 4,975,000                   | 4,972,303          |
| American National Group, Inc.  |                             |                    |
| 5.00% due 06/15/27   | 5,036,000                   | 4,920,411          |
| Citigroup, Inc.  |                             |                    |
| 5.83% due 02/13/35 <sup>2</sup>  | 4,900,000                   | 4,848,979          |
| Global Atlantic Finance Co.  |                             |                    |
| 7.95% due 06/15/33 <sup>3</sup>  | 3,841,000                   | 4,216,125          |
| 6.75% due 03/15/54 <sup>3</sup>  | 639,000                     | 631,794            |
| CNA Financial Corp.  |                             |                    |
| 5.13% due 02/15/34   | 4,950,000                   | 4,792,355          |
| LPL Holdings, Inc.   |                             |                    |
| 4.38% due 05/15/31 <sup>3</sup>  | 3,060,000                   | 2,806,473          |
| 6.00% due 05/20/34   | 1,490,000                   | 1,487,764          |
| Demeter Investments BV   |                             |                    |
| 5.63% due 08/15/52   | 4,350,000                   | 4,283,119          |
| Allianz SE   |                             |                    |
| 3.20% <sup>2,3,8</sup>   | 5,000,000                   | 4,086,489          |
| Iron Mountain, Inc.  |                             |                    |
| 4.50% due 02/15/31 <sup>3</sup>  | 1,917,000                   | 1,730,431          |
| 5.25% due 07/15/30 <sup>3</sup>  | 1,283,000                   | 1,219,473          |
| 5.63% due 07/15/32 <sup>3</sup>  | 1,000,000                   | 949,564            |

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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|  | Face<br>Amount <sup>~</sup> | Value        |
|--|-----------------------------|--------------|
| <b>CORPORATE BONDS<sup>††</sup> - 26.6% (continued)</b>    |                             |              |
| <b>Financial - 14.3% (continued)</b>                       |                             |              |
| PartnerRe Finance B LLC                                    |                             |              |
| 4.50% due 10/01/50 <sup>2</sup>                            | 4,040,000                   | \$ 3,667,643 |
| FS KKR Capital Corp.                                       |                             |              |
| 2.63% due 01/15/27   | 2,150,000                   | 1,940,794    |
| 3.25% due 07/15/27   | 1,800,000                   | 1,630,258    |
| CoStar Group, Inc.   |                             |              |
| 2.80% due 07/15/30 <sup>3</sup>                            | 4,130,000                   | 3,492,395    |
| Macquarie Group Ltd.                                       |                             |              |
| 2.87% due 01/14/33 <sup>2,3</sup>                          | 2,150,000                   | 1,776,769    |
| 2.69% due 06/23/32 <sup>2,3</sup>                          | 2,000,000                   | 1,657,846    |
| Lazard Group LLC   |                             |              |
| 6.00% due 03/15/31   | 3,230,000                   | 3,264,335    |
| Ares Finance Company II LLC                                |                             |              |
| 3.25% due 06/15/30 <sup>3</sup>                            | 3,660,000                   | 3,262,137    |
| Reinsurance Group of America, Inc.                         |                             |              |
| 5.75% due 09/15/34   | 1,750,000                   | 1,743,649    |
| 3.15% due 06/15/30   | 1,697,000                   | 1,509,466    |
| Maple Grove Funding Trust I                                |                             |              |
| 4.16% due 08/15/51 <sup>3</sup>                            | 4,750,000                   | 3,209,729    |
| Macquarie Bank Ltd.  |                             |              |
| 3.62% due 06/03/30 <sup>3</sup>                            | 3,570,000                   | 3,177,300    |
| Fairfax Financial Holdings Ltd.                            |                             |              |
| 3.38% due 03/03/31   | 2,500,000                   | 2,171,210    |
| 5.63% due 08/16/32   | 1,000,000                   | 985,745      |
| CNO Financial Group, Inc.                                  |                             |              |
| 6.45% due 06/15/34   | 2,410,000                   | 2,407,693    |
| 5.25% due 05/30/29   | 700,000                     | 679,166      |
| Brookfield Finance, Inc.                                   |                             |              |
| 5.97% due 03/04/54   | 1,300,000                   | 1,285,677    |
| 4.70% due 09/20/47   | 650,000                     | 550,489      |
| 3.50% due 03/30/51   | 630,000                     | 435,696      |
| 3.63% due 02/15/52   | 620,000                     | 429,538      |
| 5.68% due 01/15/35   | 300,000                     | 296,789      |
| Prudential Financial, Inc.                                 |                             |              |
| 6.50% due 03/15/54 <sup>2</sup>                            | 1,900,000                   | 1,918,018    |
| 3.70% due 10/01/50 <sup>2</sup>                            | 1,160,000                   | 1,009,024    |
| Nuveen LLC   |                             |              |
| 5.85% due 04/15/34 <sup>3</sup>                            | 2,150,000                   | 2,158,564    |
| 5.55% due 01/15/30 <sup>3</sup>                            | 700,000                     | 703,736      |
| First American Financial Corp.                             |                             |              |
| 4.00% due 05/15/30   | 3,180,000                   | 2,855,965    |
| Old Republic International Corp.                           |                             |              |
| 5.75% due 03/28/34   | 2,850,000                   | 2,841,361    |
| Nationwide Mutual Insurance Co.                            |                             |              |
| 4.35% due 04/30/50 <sup>3</sup>                            | 3,687,000                   | 2,831,137    |
| Fidelity National Financial, Inc.                          |                             |              |
| 3.40% due 06/15/30   | 3,085,000                   | 2,736,127    |
| 2.45% due 03/15/31   | 70,000                      | 57,036       |
| Pacific Beacon LLC   |                             |              |
| 5.51% due 07/15/36 <sup>3</sup>                            | 2,900,000                   | 2,758,064    |
| Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. |                             |              |
| 3.88% due 03/01/31 <sup>3</sup>                            | 3,150,000                   | 2,745,171    |
| UBS Group AG   |                             |              |
| 3.09% due 05/14/32 <sup>2,3</sup>                          | 2,950,000                   | 2,516,366    |
| OneAmerica Financial Partners, Inc.                        |                             |              |
| 4.25% due 10/15/50 <sup>3</sup>                            | 3,620,000                   | 2,438,809    |
| Accident Fund Insurance Company of America                 |                             |              |
| 8.50% due 08/01/32 <sup>3</sup>                            | 2,450,000                   | 2,402,334    |
| TPG Operating Group II, LP                                 |                             |              |
| 5.88% due 03/05/34   | 2,300,000                   | 2,308,635    |
| Belrose Funding Trust                                      |                             |              |
| 2.33% due 08/15/30 <sup>3</sup>                            | 2,780,000                   | 2,264,521    |
| Jefferies Finance LLC / JFIN Company-Issuer Corp.          |                             |              |
| 5.00% due 08/15/28 <sup>3</sup>                            | 2,450,000                   | 2,260,051    |
| Sumitomo Life Insurance Co.                                |                             |              |
| 3.38% due 04/15/81 <sup>2,3</sup>                          | 2,500,000                   | 2,150,895    |
| Standard Chartered plc                                     |                             |              |
| 4.64% due 04/01/31 <sup>2,3</sup>                          | 2,250,000                   | 2,142,225    |
| Voya Financial, Inc.                                       |                             |              |
| 4.80% due 06/15/46   | 2,500,000                   | 2,120,977    |
| Capital One Financial Corp.                                |                             |              |
| 6.05% due 02/01/35 <sup>2</sup>                            | 2,000,000                   | 2,011,618    |
| Assurant, Inc.   |                             |              |
| 2.65% due 01/15/32   | 2,300,000                   | 1,896,526    |
| Aon North America, Inc.                                    |                             |              |
| 5.45% due 03/01/34   | 1,900,000                   | 1,891,655    |
| Stewart Information Services Corp.                         |                             |              |
| 3.60% due 11/15/31   | 2,250,000                   | 1,860,126    |
| Mid-Atlantic Military Family Communities LLC               |                             |              |
| 5.30% due 08/01/50 <sup>3</sup>                            | 2,145,464                   | 1,845,972    |
| Equinix Europe 2 Financing Corporation LLC                 |                             |              |
| 5.50% due 06/15/34   | 1,800,000                   | 1,797,075    |
| Westpac Banking Corp.                                      |                             |              |
| 3.02% due 11/18/36 <sup>2</sup>                            | 1,200,000                   | 984,489      |
| 2.96% due 11/16/40   | 805,000                     | 564,061      |
| 2.67% due 11/15/35 <sup>2</sup>                            | 295,000                     | 243,764      |
| Corebridge Financial, Inc.                                 |                             |              |
| 6.88% due 12/15/52 <sup>2</sup>                            | 1,750,000                   | 1,765,839    |
| QBE Insurance Group Ltd.                                   |                             |              |
| 5.88% <sup>2,3,8</sup>                                     | 1,750,000                   | 1,732,035    |
| AmFam Holdings, Inc.                                       |                             |              |
| 2.81% due 03/11/31 <sup>3</sup>                            | 1,750,000                   | 1,337,587    |
| 3.83% due 03/11/51 <sup>3</sup>                            | 650,000                     | 389,690      |
| Manulife Financial Corp.                                   |                             |              |
| 2.48% due 05/19/27   | 1,800,000                   | 1,667,576    |
| Americo Life, Inc.   |                             |              |
| 3.45% due 04/15/31 <sup>3</sup>                            | 2,060,000                   | 1,642,637    |
| KKR Group Finance Company VIII LLC                         |                             |              |
| 3.50% due 08/25/50 <sup>3</sup>                            | 2,360,000                   | 1,630,887    |

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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|  | Face<br>Amount <sup>~</sup> | Value              |
|--|-----------------------------|--------------------|
| <b>CORPORATE BONDS<sup>††</sup> - 26.6% (continued)</b>  |                             |                    |
| <b>Financial - 14.3% (continued)</b>   |                             |                    |
| Corebridge Life Holdings, Inc.<br>8.13% due 03/15/46 <sup>3</sup>                                | 1,400,000                   | \$ 1,607,248       |
| Dyal Capital Partners III<br>4.40% due 06/15/40 <sup>†††</sup>                                   | 1,750,000                   | 1,562,738          |
| Bank of America Corp.<br>2.59% due 04/29/31 <sup>2</sup>   | 1,800,000                   | 1,556,308          |
| Trustage Financial Group, Inc.<br>4.63% due 04/15/32 <sup>3</sup>                                | 1,750,000                   | 1,535,959          |
| Markel Group, Inc.<br>6.00% due 05/16/54   | 1,550,000                   | 1,534,055          |
| Lloyds Banking Group plc<br>5.46% due 01/05/28 <sup>2</sup>                                      | 1,500,000                   | 1,496,814          |
| Australia & New Zealand Banking Group Ltd.<br>2.57% due 11/25/35 <sup>2,3</sup>                  | 1,800,000                   | 1,477,857          |
| HS Wildcat LLC<br>3.83% due 12/31/50 <sup>†††</sup>  | 1,985,935                   | 1,430,756          |
| BNP Paribas S.A.<br>5.50% due 05/20/30 <sup>2,3</sup>  | 1,400,000                   | 1,394,435          |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen<br>5.88% due 05/23/42 <sup>2,3</sup>   | 1,350,000                   | 1,346,706          |
| National Australia Bank Ltd.<br>2.99% due 05/21/31 <sup>3</sup>                                  | 975,000                     | 820,186            |
|  | 502,000                     | 415,230            |
| ABN AMRO Bank N.V.<br>2.47% due 12/13/29 <sup>2,3</sup>  | 1,400,000                   | 1,231,558          |
| Brookfield Capital Finance LLC<br>6.09% due 06/14/33   | 1,100,000                   | 1,130,918          |
| RGA Global Funding<br>5.50% due 01/11/31 <sup>3</sup>  | 1,000,000                   | 998,533            |
| Lincoln National Corp.<br>5.85% due 03/15/34   | 990,000                     | 988,589            |
| JPMorgan Chase & Co.<br>2.96% due 05/13/31 <sup>2</sup>  | 1,093,000                   | 957,926            |
| Belvoir Land LLC<br>5.60% due 12/15/35 <sup>3</sup>  | 1,000,000                   | 945,749            |
| Horace Mann Educators Corp.<br>7.25% due 09/15/28  | 887,000                     | 940,667            |
| VICI Properties Limited Partnership / VICI Note Company, Inc.<br>4.13% due 08/15/30 <sup>3</sup> | 1,000,000                   | 909,464            |
| Sumitomo Mitsui Financial Group, Inc.<br>2.22% due 09/17/31                                      | 1,050,000                   | 854,084            |
| Athene Global Funding<br>5.58% due 01/09/29 <sup>3</sup>   | 850,000                     | 853,439            |
| Mutual of Omaha Insurance Co.<br>6.14% due 01/16/64 <sup>2,3</sup>                               | 850,000                     | 840,013            |
| Apollo Management Holdings, LP<br>2.65% due 06/05/30 <sup>3</sup>                                | 930,000                     | 812,404            |
| Fort Moore Family Communities LLC<br>6.09% due 01/15/51 <sup>3</sup>                             | 868,306                     | 788,010            |
| Dyal Capital Partners III (B) LP<br>6.55% due 06/15/44 <sup>†††</sup>                            | 770,000                     | 756,833            |
| Central Storage Safety Project Trust<br>4.82% due 02/01/38 <sup>9</sup>                          | 808,640                     | 724,182            |
| Brown & Brown, Inc.<br>2.38% due 03/15/31  | 800,000                     | 660,584            |
| Protective Life Corp.<br>3.40% due 01/15/30 <sup>3</sup>   | 740,000                     | 659,241            |
| Penn Mutual Life Insurance Co.<br>3.80% due 04/29/61 <sup>3</sup>                                | 950,000                     | 608,500            |
| Pine Street Trust III<br>6.22% due 05/15/54 <sup>3</sup>   | 590,000                     | 589,436            |
| Western & Southern Life Insurance Co.<br>3.75% due 04/28/61 <sup>3</sup>                         | 850,000                     | 557,937            |
| Assured Guaranty US Holdings, Inc.<br>3.60% due 09/15/51   | 800,000                     | 552,710            |
| Kemper Corp.<br>2.40% due 09/30/30   | 675,000                     | 551,975            |
| Credit Agricole S.A.<br>5.34% due 01/10/30 <sup>2,3</sup>  | 500,000                     | 494,662            |
| Hanover Insurance Group, Inc.<br>2.50% due 09/01/30  | 480,000                     | 404,464            |
| Cooperatieve Rabobank UA<br>4.66% due 08/22/28 <sup>2,3</sup>                                    | 400,000                     | 390,598            |
| Brookfield Finance LLC / Brookfield Finance, Inc.<br>3.45% due 04/15/50                          | 470,000                     | 323,286            |
| Cushman & Wakefield US Borrower LLC<br>6.75% due 05/15/28 <sup>3</sup>                           | 296,000                     | 293,818            |
| Swiss Re Finance Luxembourg S.A.<br>5.00% due 04/02/49 <sup>2,3</sup>                            | 200,000                     | 192,500            |
| Fidelity & Guaranty Life Holdings, Inc.<br>5.50% due 05/01/25 <sup>3</sup>                       | 127,000                     | 126,248            |
| KKR Group Finance Company III LLC<br>5.13% due 06/01/44 <sup>3</sup>                             | 100,000                     | 90,238             |
| <b>Total Financial</b>   |                             | <u>265,989,258</u> |
| <b>Industrial - 3.2%</b>   |                             |                    |
| AP Grange Holdings<br>6.50% due 03/20/45   | 12,900,000                  | 12,900,000         |
|  | 1,400,000                   | 1,400,000          |
| TD SYNEX Corp.<br>2.65% due 08/09/31   | 2,142,000                   | 1,762,193          |
|  | 1,750,000                   | 1,754,868          |
|  | 1,600,000                   | 1,425,113          |
| Berry Global, Inc.<br>5.80% due 06/15/31 <sup>3</sup>  | 2,350,000                   | 2,346,566          |
|  | 2,156,000                   | 2,116,952          |
| Howmet Aerospace, Inc.<br>3.00% due 01/15/29   | 3,800,000                   | 3,450,786          |



**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2024

|  | Face<br>Amount <sup>~</sup> | Value             |
|--|-----------------------------|-------------------|
| <b>CORPORATE BONDS<sup>††</sup> - 26.6% (continued)</b>                    |                             |                   |
| <b>Industrial - 3.2% (continued)</b>                                       |                             |                   |
| FLNG Liquefaction 3 LLC  |                             |                   |
| 3.08% due 06/30/39 <sup>†††</sup>  | 4,015,830                   | \$ 3,149,524      |
| Vontier Corp.  |                             |                   |
| 2.95% due 04/01/31   | 3,450,000                   | 2,869,223         |
| Amazon.com Inc   |                             |                   |
| 2.65% due 10/01/49 <sup>†††</sup>  | 3,448,960                   | 2,722,911         |
| Flowserve Corp.  |                             |                   |
| 3.50% due 10/01/30   | 1,810,000                   | 1,610,717         |
| 2.80% due 01/15/32   | 1,150,000                   | 943,780           |
| GATX Corp.   |                             |                   |
| 6.05% due 06/05/54   | 2,500,000                   | 2,503,429         |
| Boeing Co.   |                             |                   |
| 6.86% due 05/01/54 <sup>3</sup>  | 1,150,000                   | 1,180,098         |
| 6.53% due 05/01/34 <sup>3</sup>  | 950,000                     | 972,704           |
| Penske Truck Leasing Company Lp / PTL Finance Corp.                        |                             |                   |
| 5.25% due 07/01/29 <sup>3</sup>  | 2,100,000                   | 2,082,279         |
| Fortune Brands Innovations, Inc.   |                             |                   |
| 4.00% due 03/25/32   | 2,050,000                   | 1,862,127         |
| Smurfit Kappa Treasury ULC   |                             |                   |
| 5.44% due 04/03/34 <sup>3</sup>  | 1,850,000                   | 1,833,497         |
| Cliffwater Corporate Lending Fund  |                             |                   |
| 6.77% due 08/04/28 <sup>†††</sup>  | 1,550,000                   | 1,549,003         |
| Owens Corning  |                             |                   |
| 5.95% due 06/15/54   | 1,380,000                   | 1,391,029         |
| Stadco LA LLC  |                             |                   |
| 3.75% due 05/15/56 <sup>†††</sup>  | 2,000,000                   | 1,346,364         |
| Cellnex Finance Company S.A.   |                             |                   |
| 3.88% due 07/07/41 <sup>3</sup>  | 1,372,000                   | 1,083,635         |
| Amcor Flexibles North America, Inc.  |                             |                   |
| 2.63% due 06/19/30   | 1,230,000                   | 1,055,282         |
| IP Lending V Ltd.  |                             |                   |
| 5.13% due 04/02/26 <sup>†††,3</sup>  | 1,050,000                   | 1,013,460         |
| Dyal Capital Partners III (A) LP   |                             |                   |
| 6.55% due 06/15/44 <sup>†††</sup>  | 980,000                     | 963,242           |
| Westinghouse Air Brake Technologies Corp.                                  |                             |                   |
| 5.61% due 03/11/34   | 500,000                     | 502,749           |
| Norfolk Southern Corp.   |                             |                   |
| 4.10% due 05/15/21   | 600,000                     | 423,359           |
| <b>Total Industrial</b>  |                             | <b>58,214,890</b> |
| <b>Consumer, Cyclical - 2.5%</b>   |                             |                   |
| Hyatt Hotels Corp.   |                             |                   |
| 5.38% due 04/23/25   | 3,950,000                   | 3,933,963         |
| 5.75% due 04/23/30   | 3,010,000                   | 3,061,081         |
| Choice Hotels International, Inc.  |                             |                   |
| 3.70% due 01/15/31   | 7,340,000                   | 6,475,692         |
| Advance Auto Parts, Inc.   |                             |                   |
| 5.90% due 03/09/26   | 4,972,000                   | 4,972,567         |
| Whirlpool Corp.  |                             |                   |
| 4.60% due 05/15/50   | 4,840,000                   | 3,832,704         |
| Delta Air Lines, Inc.  |                             |                   |
| 7.00% due 05/01/25 <sup>3</sup>  | 3,014,000                   | 3,036,796         |
| Smithsonian Institution  |                             |                   |
| 2.70% due 09/01/44   | 4,000,000                   | 2,829,327         |
| Alt-2 Structured Trust   |                             |                   |
| 2.95% due 05/14/31 <sup>◊,†††</sup>  | 2,920,846                   | 2,609,584         |
| British Airways Class A Pass Through Trust                                 |                             |                   |
| 4.25% due 11/15/32 <sup>3</sup>  | 1,872,452                   | 1,754,342         |
| 2.90% due 03/15/35 <sup>3</sup>  | 760,160                     | 656,192           |
| Warnermedia Holdings, Inc.   |                             |                   |
| 5.14% due 03/15/52   | 1,640,000                   | 1,276,917         |
| 6.41% due 03/15/26   | 600,000                     | 599,998           |
| Ferguson Finance plc   |                             |                   |
| 3.25% due 06/02/30 <sup>3</sup>  | 1,204,000                   | 1,086,252         |
| 4.65% due 04/20/32 <sup>3</sup>  | 600,000                     | 567,862           |
| LG Energy Solution Ltd.  |                             |                   |
| 5.50% due 07/02/34 <sup>3</sup>  | 1,600,000                   | 1,560,889         |
| Delta Air Lines, Inc. / SkyMiles IP Ltd.                                   |                             |                   |
| 4.50% due 10/20/25 <sup>3</sup>  | 1,573,500                   | 1,554,444         |
| Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. |                             |                   |
| 6.50% due 06/20/27 <sup>3</sup>  | 1,530,000                   | 1,533,054         |
| United Airlines 2023-1 Class A Pass Through Trust                          |                             |                   |
| 5.80% due 01/15/36   | 1,450,000                   | 1,471,977         |
| Polaris, Inc.  |                             |                   |
| 6.95% due 03/15/29   | 1,050,000                   | 1,098,261         |
| Flutter Treasury Designated Activity Co.                                   |                             |                   |
| 6.38% due 04/29/29 <sup>3</sup>  | 1,050,000                   | 1,056,648         |
| American Airlines Class AA Pass Through Trust                              |                             |                   |
| 3.20% due 06/15/28   | 652,000                     | 604,588           |
| LKQ Corp.  |                             |                   |
| 6.25% due 06/15/33   | 300,000                     | 307,909           |
| <b>Total Consumer, Cyclical</b>  |                             | <b>45,881,047</b> |
| <b>Consumer, Non-cyclical - 2.1%</b>                                       |                             |                   |
| Philip Morris International, Inc.  |                             |                   |
| 5.13% due 02/13/31   | 4,900,000                   | 4,848,009         |
| 5.25% due 02/13/34   | 750,000                     | 735,801           |
| JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.            |                             |                   |
| 5.50% due 01/15/30   | 2,200,000                   | 2,166,473         |
| 3.00% due 05/15/32   | 1,750,000                   | 1,440,641         |
| 4.38% due 02/02/52   | 600,000                     | 448,416           |
| Smithfield Foods, Inc.   |                             |                   |
| 2.63% due 09/13/31 <sup>3</sup>  | 2,500,000                   | 2,000,088         |
| 5.20% due 04/01/29 <sup>3</sup>  | 1,200,000                   | 1,163,483         |
| 3.00% due 10/15/30 <sup>3</sup>  | 970,000                     | 823,561           |
| BAT Capital Corp.  |                             |                   |
| 6.00% due 02/20/34   | 3,000,000                   | 3,034,931         |

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2024

|   | Face<br>Amount <sup>~</sup> | Value             |
|---|-----------------------------|-------------------|
| <b>CORPORATE BONDS<sup>††</sup> - 26.6% (continued)</b>                               |                             |                   |
| <b>Consumer, Non-cyclical - 2.1% (continued)</b>                                      |                             |                   |
| Global Payments, Inc.   |                             |                   |
| 2.90% due 11/15/31  | 1,650,000                   | \$ 1,381,581      |
| 2.90% due 05/15/30  | 1,506,000                   | 1,311,058         |
| 3.20% due 08/15/29  | 114,000                     | 102,419           |
| GXO Logistics, Inc.   |                             |                   |
| 6.25% due 05/06/29  | 1,250,000                   | 1,271,497         |
| 6.50% due 05/06/34  | 1,250,000                   | 1,268,509         |
| CVS Health Corp.  |                             |                   |
| 5.70% due 06/01/34  | 2,000,000                   | 1,994,602         |
| Altria Group, Inc.  |                             |                   |
| 4.45% due 05/06/50  | 1,365,000                   | 1,048,231         |
| 3.70% due 02/04/51  | 1,280,000                   | 865,137           |
| Royalty Pharma plc  |                             |                   |
| 3.55% due 09/02/50  | 2,690,000                   | 1,805,595         |
| Triton Container International Ltd.   |                             |                   |
| 3.15% due 06/15/31 <sup>3</sup>   | 2,100,000                   | 1,745,418         |
| Element Fleet Management Corp.  |                             |                   |
| 6.32% due 12/04/28 <sup>3</sup>   | 1,500,000                   | 1,550,697         |
| AZ Battery Property LLC   |                             |                   |
| 6.73% due 02/20/46 <sup>†††</sup>   | 1,420,000                   | 1,429,512         |
| Yale-New Haven Health Services Corp.  |                             |                   |
| 2.50% due 07/01/50  | 2,250,000                   | 1,344,884         |
| Highmark, Inc.  |                             |                   |
| 2.55% due 05/10/31 <sup>3</sup>   | 1,500,000                   | 1,212,551         |
| Universal Health Services, Inc.   |                             |                   |
| 2.65% due 10/15/30  | 1,320,000                   | 1,126,945         |
| Transurban Finance Company Pty Ltd.   |                             |                   |
| 2.45% due 03/16/31 <sup>3</sup>   | 1,300,000                   | 1,086,355         |
| Wisconsin Alumni Research Foundation  |                             |                   |
| 3.56% due 10/01/49  | 1,000,000                   | 759,535           |
| Kraft Heinz Foods Co.   |                             |                   |
| 7.13% due 08/01/39 <sup>3</sup>   | 650,000                     | 731,996           |
| Tyson Foods, Inc.   |                             |                   |
| 5.70% due 03/15/34  | 400,000                     | 398,455           |
| Catalent Pharma Solutions, Inc.   |                             |                   |
| 3.13% due 02/15/29 <sup>3</sup>   | 250,000                     | 239,271           |
| Triton Container International Limited / TAL International Container Corp.            |                             |                   |
| 3.25% due 03/15/32  | 200,000                     | 164,005           |
| <b>Total Consumer, Non-cyclical</b>   |                             | <b>39,499,656</b> |
| <b>Energy - 1.6%</b>  |                             |                   |
| BP Capital Markets plc  |                             |                   |
| 4.88% <sup>2,8</sup>  | 6,348,000                   | 5,984,648         |
| ONEOK, Inc.   |                             |                   |
| 6.05% due 09/01/33  | 3,800,000                   | 3,912,421         |
| 3.95% due 03/01/50  | 2,000,000                   | 1,451,120         |
| Plains All American Pipeline Limited Partnership / PAA Finance Corp.                  |                             |                   |
| 5.70% due 09/15/34  | 2,850,000                   | 2,823,822         |
| Galaxy Pipeline Assets Bidco Ltd.   |                             |                   |
| 3.25% due 09/30/40 <sup>3</sup>   | 2,986,000                   | 2,261,234         |
| Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp. |                             |                   |
| 6.88% due 01/15/29  | 2,158,000                   | 2,212,966         |
| Boardwalk Pipelines, LP   |                             |                   |
| 5.63% due 08/01/34  | 2,000,000                   | 1,965,359         |
| Enbridge, Inc.  |                             |                   |
| 5.63% due 04/05/34  | 1,900,000                   | 1,896,873         |
| Midwest Connector Capital Company LLC   |                             |                   |
| 4.63% due 04/01/29 <sup>3</sup>   | 1,050,000                   | 1,019,212         |
| Cheniere Energy, Inc.   |                             |                   |
| 5.65% due 04/15/34 <sup>3</sup>   | 1,000,000                   | 1,000,790         |
| Cheniere Energy Partners, LP  |                             |                   |
| 5.95% due 06/30/33  | 750,000                     | 760,458           |
| 5.75% due 08/15/34 <sup>3</sup>   | 150,000                     | 150,598           |
| Viper Energy, Inc.  |                             |                   |
| 7.38% due 11/01/31 <sup>3</sup>   | 850,000                     | 880,335           |
| Greensaif Pipelines Bidco SARL  |                             |                   |
| 6.51% due 02/23/42 <sup>3</sup>   | 400,000                     | 415,957           |
| 6.13% due 02/23/38 <sup>3</sup>   | 350,000                     | 355,710           |
| NuStar Logistics, LP  |                             |                   |
| 6.38% due 10/01/30  | 534,000                     | 543,004           |
| 6.00% due 06/01/26  | 200,000                     | 199,690           |
| Energy Transfer, LP   |                             |                   |
| 7.38% due 02/01/31 <sup>3</sup>   | 710,000                     | 740,877           |
| Kinder Morgan Energy Partners, LP   |                             |                   |
| 5.80% due 03/15/35  | 725,000                     | 728,179           |
| TransCanada PipeLines Ltd.  |                             |                   |
| 6.20% due 03/09/26  | 700,000                     | 700,340           |
| <b>Total Energy</b>   |                             | <b>30,003,593</b> |
| <b>Technology - 1.1%</b>  |                             |                   |
| Entegris, Inc.  |                             |                   |
| 4.75% due 04/15/29 <sup>3</sup>   | 3,700,000                   | 3,540,002         |
| Foundry JV Holdco LLC   |                             |                   |
| 5.88% due 01/25/34 <sup>3</sup>   | 1,900,000                   | 1,883,755         |
| 6.15% due 01/25/32 <sup>3</sup>   | 600,000                     | 611,619           |
| 6.40% due 01/25/38 <sup>3</sup>   | 550,000                     | 566,884           |
| Fiserv, Inc.  |                             |                   |
| 5.35% due 03/15/31  | 1,850,000                   | 1,848,937         |
| 5.63% due 08/21/33  | 1,000,000                   | 1,008,428         |
| Broadcom, Inc.  |                             |                   |
| 4.93% due 05/15/37 <sup>3</sup>   | 2,306,000                   | 2,168,824         |
| 3.19% due 11/15/36 <sup>3</sup>   | 217,000                     | 171,726           |
| Leidos, Inc.  |                             |                   |
| 2.30% due 02/15/31  | 1,750,000                   | 1,441,849         |
| 5.75% due 03/15/33  | 500,000                     | 504,363           |
| 4.38% due 05/15/30  | 200,000                     | 189,073           |
| Oracle Corp.  |                             |                   |
| 3.95% due 03/25/51  | 2,128,000                   | 1,573,391         |
| Atlassian Corp.   |                             |                   |
| 5.50% due 05/15/34  | 1,450,000                   | 1,436,727         |
| MSCI, Inc.  |                             |                   |
| 3.63% due 11/01/31 <sup>3</sup>   | 1,300,000                   | 1,140,632         |

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2024

|   | Face<br>Amount <sup>~</sup> | Value              |
|---|-----------------------------|--------------------|
| <b>CORPORATE BONDS<sup>††</sup> - 26.6% (continued)</b>                         |                             |                    |
| <b>Technology - 1.1% (continued)</b>  |                             |                    |
| Constellation Software, Inc.  |                             |                    |
| 5.16% due 02/16/29 <sup>3</sup>   | 700,000                     | \$ 699,750         |
| 5.46% due 02/16/34 <sup>3</sup>   | 350,000                     | 350,043            |
| CGI, Inc.   |                             |                    |
| 2.30% due 09/14/31  | 1,300,000                   | 1,035,019          |
| Booz Allen Hamilton, Inc.   |                             |                    |
| 5.95% due 08/04/33  | 700,000                     | 721,996            |
| <b>Total Technology</b>   |                             | <b>20,893,018</b>  |
| <b>Communications - 0.9%</b>  |                             |                    |
| British Telecommunications plc  |                             |                    |
| 4.88% due 11/23/81 <sup>2,3</sup>   | 2,900,000                   | 2,600,858          |
| 4.25% due 11/23/81 <sup>2,3</sup>   | 500,000                     | 471,826            |
| 9.63% due 12/15/30  | 150,000                     | 183,151            |
| Vodafone Group plc  |                             |                    |
| 4.13% due 06/04/81 <sup>2</sup>   | 2,550,000                   | 2,171,707          |
| Charter Communications Operating LLC / Charter Communications Operating Capital |                             |                    |
| 3.90% due 06/01/52  | 3,350,000                   | 2,100,740          |
| Paramount Global  |                             |                    |
| 4.90% due 08/15/44  | 1,035,000                   | 719,829            |
| 5.90% due 10/15/40  | 666,000                     | 534,112            |
| 5.25% due 04/01/44  | 358,000                     | 260,728            |
| 2.90% due 01/15/27  | 236,000                     | 217,807            |
| 4.85% due 07/01/42  | 281,000                     | 201,260            |
| 4.60% due 01/15/45  | 150,000                     | 100,155            |
| Fox Corp.   |                             |                    |
| 6.50% due 10/13/33  | 1,650,000                   | 1,728,404          |
| Rogers Communications, Inc.   |                             |                    |
| 4.55% due 03/15/52  | 2,000,000                   | 1,632,769          |
| Level 3 Financing, Inc.   |                             |                    |
| 4.50% due 04/01/30 <sup>3</sup>   | 2,175,000                   | 1,182,177          |
| 11.00% due 11/15/29 <sup>3</sup>  | 359,563                     | 367,942            |
| Virgin Media Secured Finance plc  |                             |                    |
| 4.50% due 08/15/30 <sup>3</sup>   | 1,402,000                   | 1,188,806          |
| CSC Holdings LLC  |                             |                    |
| 4.13% due 12/01/30 <sup>3</sup>   | 600,000                     | 387,807            |
| Telenet Finance Luxembourg Notes SARL   |                             |                    |
| 5.50% due 03/01/28  | 200,000                     | 189,434            |
| Altice France S.A.  |                             |                    |
| 5.13% due 01/15/29 <sup>3</sup>   | 250,000                     | 163,124            |
| <b>Total Communications</b>   |                             | <b>16,402,636</b>  |
| <b>Utilities - 0.5%</b>   |                             |                    |
| Liberty Utilities Co.   |                             |                    |
| 5.58% due 01/31/29 <sup>3</sup>   | 1,400,000                   | 1,405,838          |
| 5.87% due 01/31/34 <sup>3</sup>   | 550,000                     | 550,362            |
| AES Corp.   |                             |                    |
| 3.95% due 07/15/30 <sup>3</sup>   | 1,760,000                   | 1,609,226          |
| NRG Energy, Inc.  |                             |                    |
| 2.45% due 12/02/27 <sup>3</sup>   | 1,750,000                   | 1,579,318          |
| Public Service Company of Colorado  |                             |                    |
| 5.35% due 05/15/34  | 1,100,000                   | 1,090,306          |
| Brooklyn Union Gas Co.  |                             |                    |
| 6.39% due 09/15/33 <sup>3</sup>   | 800,000                     | 817,224            |
| Enel Finance International N.V.   |                             |                    |
| 5.00% due 06/15/32 <sup>3</sup>   | 850,000                     | 807,575            |
| Black Hills Corp.   |                             |                    |
| 6.00% due 01/15/35  | 800,000                     | 804,732            |
| Alexander Funding Trust II  |                             |                    |
| 7.47% due 07/31/28 <sup>3</sup>   | 450,000                     | 476,167            |
| <b>Total Utilities</b>  |                             | <b>9,140,748</b>   |
| <b>Basic Materials - 0.3%</b>   |                             |                    |
| Anglo American Capital plc  |                             |                    |
| 5.63% due 04/01/30 <sup>3</sup>   | 1,800,000                   | 1,811,643          |
| 5.75% due 04/05/34 <sup>3</sup>   | 1,650,000                   | 1,646,588          |
| 3.95% due 09/10/50 <sup>3</sup>   | 970,000                     | 715,864            |
| 2.63% due 09/10/30 <sup>3</sup>   | 250,000                     | 213,301            |
| Yamana Gold, Inc.   |                             |                    |
| 2.63% due 08/15/31  | 1,200,000                   | 997,231            |
| <b>Total Basic Materials</b>  |                             | <b>5,384,627</b>   |
| <b>Transportation - 0.1%</b>  |                             |                    |
| Stolthaven Houston, Inc.  |                             |                    |
| 5.98% due 07/17/34  | 2,000,000                   | 1,977,502          |
| <b>Total Corporate Bonds</b>  |                             | <b>493,386,975</b> |
| (Cost \$542,900,763)  |                             |                    |

**ASSET-BACKED SECURITIES<sup>††</sup> - 24.6%**

**Collateralized Loan Obligations - 13.4%**

|   |            |            |
|---|------------|------------|
| Woodmont Trust  |            |            |
| 2020-7A A1A, 7.49% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 01/15/32 <sup>0,3</sup> | 10,455,128 | 10,455,128 |
| 2020-7A B, 8.19% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 01/15/32 <sup>0,3</sup>   | 3,750,000  | 3,750,000  |
| Palmer Square Loan Funding Ltd.   |            |            |
| 2021-3A C, 8.09% (3 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 07/20/29 <sup>0,3</sup>   | 2,000,000  | 2,009,913  |
| 2021-1A B, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 04/20/29 <sup>0,3</sup>   | 2,000,000  | 2,002,422  |
| 2021-1A A2, 6.84% (3 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 04/20/29 <sup>0,3</sup>  | 2,000,000  | 2,001,194  |
| 2023-2A A2, 7.65% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 01/25/32 <sup>0,3</sup>  | 1,500,000  | 1,501,170  |
| 2024-3A BR, 7.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/31 <sup>0,3</sup>  | 1,500,000  | 1,499,922  |

**Core Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2024

|  | Face<br>Amount <sup>~</sup> | Value        |
|--|-----------------------------|--------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b>                                |                             |              |
| <b>Collateralized Loan Obligations - 13.4% (continued)</b>                                     |                             |              |
| 2023-1A B, 8.13% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 07/20/31 <sup>0,3</sup>    | 1,250,000                   | \$ 1,249,991 |
| 2023-4A B, 8.07% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/24/31 <sup>0,3</sup>    | 1,000,000                   | 1,002,039    |
| 2021-2A C, 7.99% (3 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 05/20/29 <sup>0,3</sup>    | 1,000,000                   | 1,000,589    |
| 2023-2A B, 8.05% (3 Month Term SOFR + 2.70%, Rate Floor: 2.70%) due 01/25/32 <sup>0,3</sup>    | 1,000,000                   | 999,915      |
| Cerberus Loan Funding XLIV LLC   |                             |              |
| 2024-5A A, 7.45% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 <sup>0,3</sup>    | 8,900,000                   | 9,004,402    |
| 2024-5A B, 8.30% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36 <sup>0,3</sup>    | 3,000,000                   | 3,043,977    |
| LCCM Trust   |                             |              |
| 2021-FL3 A, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 <sup>0,3</sup>   | 5,360,894                   | 5,303,924    |
| 2021-FL3 AS, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/15/38 <sup>0,3</sup>  | 3,950,000                   | 3,822,987    |
| 2021-FL2 C, 7.59% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 12/13/38 <sup>0,3</sup>   | 3,100,000                   | 2,896,082    |
| LoanCore Issuer Ltd.   |                             |              |
| 2021-CRE5 C, 7.79% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 07/15/36 <sup>0,3</sup>  | 7,500,000                   | 7,222,154    |
| 2021-CRE6 C, 7.74% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38 <sup>0,3</sup>  | 4,000,000                   | 3,757,064    |
| Octagon Investment Partners 49 Ltd.  |                             |              |
| 2024-5A BR, 7.24% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/15/37 <sup>0,3</sup>   | 8,500,000                   | 8,532,884    |
| Dryden 36 Senior Loan Fund   |                             |              |
| 2020-36A CR3, 7.64% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29 <sup>0,3</sup> | 8,000,000                   | 8,008,010    |
| Madison Park Funding XLVIII Ltd.   |                             |              |
| 2021-48A C, 7.59% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 <sup>0,3</sup>   | 4,000,000                   | 4,006,019    |
| 2021-48A B, 7.04% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 <sup>0,3</sup>   | 4,000,000                   | 3,996,000    |
| Cerberus Loan Funding XLV LLC  |                             |              |
| 2024-1A A, 7.22% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 04/15/36 <sup>0,3</sup>    | 6,500,000                   | 6,547,211    |
| 2024-1A B, 7.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/15/36 <sup>0,3</sup>    | 1,000,000                   | 1,010,965    |
| MF1 Multifamily Housing Mortgage Loan Trust  |                             |              |
| 2021-FL6 D, 8.00% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 <sup>0,3</sup>   | 4,000,000                   | 3,845,995    |
| 2021-FL6 C, 7.30% (1 Month Term SOFR + 1.96%, Rate Floor: 1.85%) due 07/16/36 <sup>0,3</sup>   | 3,400,000                   | 3,272,328    |
| Owl Rock CLO III Ltd.  |                             |              |
| 2024-3A AR, 7.23% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 04/20/36 <sup>0,3</sup>   | 5,500,000                   | 5,498,890    |
| 2024-3A BR, 7.65% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 04/20/36 <sup>0,3</sup>   | 1,250,000                   | 1,249,710    |
| Golub Capital Partners CLO 33M Ltd.  |                             |              |
| 2021-33A AR2, 7.46% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 <sup>0,3</sup> | 6,500,000                   | 6,463,946    |
| FS Rialto  |                             |              |
| 2021-FL2 A, 6.66% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38 <sup>0,3</sup>   | 4,531,700                   | 4,483,707    |

Core Bond Fund

SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

|   | Face<br>Amount <sup>~</sup> | Value        |
|---|-----------------------------|--------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b>                                 |                             |              |
| <b>Collateralized Loan Obligations - 13.4% (continued)</b>                                      |                             |              |
| 2021-FL3 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 11/16/36 <sup>0,3</sup>    | 2,000,000                   | \$ 1,910,783 |
| Owl Rock CLO XVI  |                             |              |
| 2024-16A A, 7.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36 <sup>0,3</sup>    | 5,000,000                   | 5,021,724    |
| 2024-16A B, 7.82% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 <sup>0,3</sup>    | 1,000,000                   | 1,009,677    |
| Golub Capital Partners CLO 16 Ltd.  |                             |              |
| 2021-16A A1R2, 7.20% (3 Month Term SOFR + 1.87%, Rate Floor: 1.61%) due 07/25/33 <sup>0,3</sup> | 4,000,000                   | 4,022,007    |
| 2021-16A A2R2, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 07/25/33 <sup>0,3</sup> | 2,000,000                   | 2,005,561    |
| Cerberus Loan Funding XXXII, LP   |                             |              |
| 2021-2A A, 7.21% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 <sup>0,3</sup>     | 4,250,000                   | 4,255,600    |
| 2021-2A C, 8.44% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 <sup>0,3</sup>     | 1,250,000                   | 1,245,513    |
| ABPCI Direct Lending Fund CLO II LLC  |                             |              |
| 2021-1A A1R, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32 <sup>0,3</sup>   | 5,500,000                   | 5,499,649    |
| GoldenTree Loan Management US CLO 1 Ltd.  |                             |              |
| 2024-9A BR, 7.28% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/20/37 <sup>0,3</sup>    | 3,000,000                   | 3,028,315    |
| 2024-9A CR, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/20/37 <sup>0,3</sup>    | 2,000,000                   | 2,026,392    |
| Cerberus Loan Funding XLII LLC  |                             |              |
| 2023-3A A1, 7.81% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 <sup>0,3</sup>    | 3,750,000                   | 3,774,370    |
| 2023-3A B, 8.68% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 <sup>0,3</sup>     | 1,250,000                   | 1,250,007    |
| Cerberus Loan Funding XL LLC  |                             |              |
| 2023-1A A, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 <sup>0,3</sup>     | 4,500,000                   | 4,542,691    |
| Fortress Credit Opportunities IX CLO Ltd.   |                             |              |
| 2021-9A A2TR, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>0,3</sup>  | 3,250,000                   | 3,255,514    |
| 2021-9A A1TR, 7.14% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 10/15/33 <sup>0,3</sup>  | 1,000,000                   | 1,002,439    |
| THL Credit Lake Shore MM CLO I Ltd.   |                             |              |
| 2021-1A A1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 <sup>0,3</sup>   | 4,250,000                   | 4,248,945    |
| Cerberus Loan Funding XLVII LLC   |                             |              |
| 2024-3A B, 7.35% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 <sup>0,3</sup>     | 3,000,000                   | 3,000,000    |
| 2024-3A A, 7.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 07/15/36 <sup>0,3</sup>     | 1,000,000                   | 1,000,000    |
| ACRES Commercial Realty Ltd.  |                             |              |
| 2021-FL2 AS, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 01/15/37 <sup>0,3</sup>   | 2,000,000                   | 1,977,819    |
| 2021-FL1 AS, 7.04% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 06/15/36 <sup>0,3</sup>   | 2,000,000                   | 1,967,293    |
| Owl Rock CLO IV Ltd.  |                             |              |
| 2021-4A A1R, 7.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 <sup>0,3</sup>   | 3,750,000                   | 3,761,939    |
| ABPCI Direct Lending Fund CLO I LLC   |                             |              |
| 2021-1A A1A2, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 <sup>0,3</sup>  | 3,750,000                   | 3,759,339    |

## Core Bond Fund

## SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

|  | Face<br>Amount <sup>~</sup> | Value        |
|--|-----------------------------|--------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b>                                |                             |              |
| <b>Collateralized Loan Obligations - 13.4% (continued)</b>                                     |                             |              |
| BSPDF Issuer Ltd.  |                             |              |
| 2021-FL1 C, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 <sup>0,3</sup>   | 4,000,000                   | \$ 3,707,107 |
| VOYA CLO   |                             |              |
| 2021-2A A2AR, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 06/07/30 <sup>0,3</sup> | 2,550,000                   | 2,551,907    |
| 2024-2A B, 7.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37 <sup>0,3</sup>    | 1,000,000                   | 1,000,000    |
| Cerberus Loan Funding XXXIII, LP   |                             |              |
| 2021-3A B, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 07/23/33 <sup>0,3</sup>    | 2,000,000                   | 2,000,005    |
| 2021-3A A, 7.15% (3 Month Term SOFR + 1.82%, Rate Floor: 1.56%) due 07/23/33 <sup>0,3</sup>    | 1,250,000                   | 1,252,373    |
| Owl Rock CLO II Ltd.   |                             |              |
| 2021-2A ALR, 7.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 <sup>0,3</sup>  | 3,000,000                   | 3,009,695    |
| Golub Capital Partners CLO 54M LP  |                             |              |
| 2021-54A A, 7.13% (3 Month Term SOFR + 1.79%, Rate Floor: 1.53%) due 08/05/33 <sup>0,3</sup>   | 1,500,000                   | 1,503,000    |
| 2021-54A B, 7.45% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 08/05/33 <sup>0,3</sup>   | 1,500,000                   | 1,497,912    |
| Golub Capital Partners CLO 36M Ltd.  |                             |              |
| 2018-36A A, 6.90% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31 <sup>0,3</sup>   | 2,814,432                   | 2,811,234    |
| Carlyle Direct Lending CLO 2015-1R LLC   |                             |              |
| 2024-1A A11A, due 07/15/36 <sup>0,3</sup>  | 2,400,000                   | 2,400,000    |
| KREF Ltd.  |                             |              |
| 2021-FL2 AS, 6.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 <sup>0,3</sup>  | 1,500,000                   | 1,454,299    |
| 2021-FL2 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 <sup>0,3</sup>   | 1,000,000                   | 934,502      |
| Palmer Square CLO Ltd.   |                             |              |
| 2023-4A C, 7.93% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/20/33 <sup>0,3</sup>    | 1,250,000                   | 1,253,050    |
| 2023-4A B, 7.48% (3 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 10/20/33 <sup>0,3</sup>    | 1,000,000                   | 1,004,314    |
| BXMT Ltd.  |                             |              |
| 2020-FL2 A, 6.34% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 <sup>0,3</sup>   | 2,148,097                   | 2,062,491    |
| Madison Park Funding LVIII Ltd.  |                             |              |
| 2024-58A B, 7.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/25/37 <sup>0,3</sup>   | 1,000,000                   | 1,010,135    |
| 2024-58A C, 7.77% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/25/37 <sup>0,3</sup>   | 1,000,000                   | 1,007,614    |
| MidOcean Credit CLO VII  |                             |              |
| 2020-7A BR, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29 <sup>0,3</sup>   | 2,000,000                   | 2,008,730    |
| Owl Rock CLO I LLC   |                             |              |
| 2024-1A ANR, 7.73% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36 <sup>0,3</sup>  | 2,000,000                   | 2,005,337    |
| HPS Loan Management Ltd.   |                             |              |
| 2018-2016 BR, 7.19% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30 <sup>0,3</sup> | 2,000,000                   | 2,003,011    |
| Magnetite XXIX Ltd.  |                             |              |
| 2021-29A C, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 01/15/34 <sup>0,3</sup>   | 2,000,000                   | 2,002,655    |
| Neuberger Berman Loan Advisers CLO 40 Ltd.   |                             |              |
| 2021-40A C, 7.34% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33 <sup>0,3</sup>   | 2,000,000                   | 2,001,966    |
| Cerberus Loan Funding XLVI, LP   |                             |              |
| 2024-2A A, 7.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36 <sup>0,3</sup>    | 1,500,000                   | 1,499,728    |

## Core Bond Fund

## SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

|   | Face<br>Amount <sup>~</sup> | Value      |
|---|-----------------------------|------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b>   |                             |            |
| <b>Collateralized Loan Obligations - 13.4% (continued)</b>  |                             |            |
| 2024-2A B, 7.61% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36 <sup>0,3</sup><br>Sound Point CLO XXXI Ltd.                  | 500,000                     | \$ 499,898 |
| 2021-3A B, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34 <sup>0,3</sup><br>Canyon Capital CLO Ltd.                    | 2,000,000                   | 1,999,169  |
| 2018-1A A2R, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 01/30/31 <sup>0,3</sup><br>BRSP Ltd.                                | 1,900,000                   | 1,896,114  |
| 2021-FL1 C, 7.60% (1 Month Term SOFR + 2.26%, Rate Floor: 2.15%) due 08/19/38 <sup>0,3</sup><br>Cerberus Loan Funding XXXI, LP            | 2,000,000                   | 1,874,489  |
| 2021-1A A, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32 <sup>0,3</sup><br>KREF Funding V LLC                         | 1,695,693                   | 1,697,236  |
| 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 <sup>0,†††</sup><br>0.15% due 06/25/26 <sup>†††,6</sup><br>STWD Ltd.    | 1,536,115                   | 1,529,196  |
| 2019-FL1 D, 7.79% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due 07/15/38 <sup>0,3</sup><br>Madison Park Funding Ltd.                 | 21,818,182                  | 2,182      |
| 2024-69A B, 2.00% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/25/37 <sup>0,3</sup><br>Owl Rock CLO XIII LLC                     | 1,459,000                   | 1,396,336  |
| 2023-13A B, 8.69% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 <sup>0,3</sup><br>Northwoods Capital XII-B Ltd.             | 1,250,000                   | 1,262,467  |
| 2018-12BA B, 7.45% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 06/15/31 <sup>0,3</sup><br>Cerberus Loan Funding XXXVIII, LP        | 1,000,000                   | 1,014,390  |
| 2022-2A A1, 8.08% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 <sup>0,3</sup><br>GoldenTree Loan Management US CLO 12 Ltd. | 1,000,000                   | 1,007,222  |
| 2022-12A B, 7.28% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/20/34 <sup>0,3</sup><br>Cerberus Loan Funding XXXV, LP            | 1,000,000                   | 1,005,624  |
| 2021-5A A, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 09/22/33 <sup>0,3</sup><br>Golub Capital Partners CLO 46 Ltd.         | 1,000,000                   | 1,004,754  |
| 2024-46A BR, 7.62% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37 <sup>0,3</sup><br>BSPRT Issuer Ltd.                        | 1,000,000                   | 1,002,401  |
| 2021-FL7 C, 7.74% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38 <sup>0,3</sup><br>Fortress Credit Opportunities XI CLO Ltd. | 1,000,000                   | 999,957    |
| 2018-11A A1T, 6.89% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 <sup>0,3</sup><br>Ares Direct Lending CLO 1 LLC           | 1,000,000                   | 965,179    |
| 2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 <sup>0,3</sup><br>ACRE Commercial Mortgage Ltd.              | 910,770                     | 908,919    |
| 2021-FL4 D, 8.05% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 <sup>0,3</sup><br>Dryden 37 Senior Loan Fund                | 750,000                     | 749,867    |
| 2015-37A Q, due 01/15/31 <sup>3,10</sup><br>NewStar Fairfield Fund CLO Ltd.   | 773,000                     | 744,330    |
| 2018-2A A1N, 6.86% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 <sup>0,3</sup><br>Sound Point CLO XXIV                     | 1,000,000                   | 693,871    |
| 2021-3A B1R, 7.29% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34 <sup>0,3</sup>   | 516,395                     | 516,200    |
|   | 500,000                     | 498,032    |

## Core Bond Fund

## SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

|  | Face<br>Amount | Value              |
|--|----------------|--------------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b>                                |                |                    |
| <b>Collateralized Loan Obligations - 13.4% (continued)</b>                                     |                |                    |
| Golub Capital Partners CLO 17 Ltd.   |                |                    |
| 2017-17A AIR, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30 <sup>0,3</sup> | 423,447        | \$ 423,761         |
| Babson CLO Ltd.  |                |                    |
| 2014-IA SUB, due 07/20/25 <sup>†††,3,10</sup>  | 650,000        | 19,428             |
| Treman Park CLO Ltd.   |                |                    |
| 2015-1A COM, due 10/20/28 <sup>3,10</sup>  | 162,950        | 544                |
| Copper River CLO Ltd.  |                |                    |
| 2007-1A INC, due 01/20/21 <sup>9,10</sup>  | 700,000        | 70                 |
| <b>Total Collateralized Loan Obligations</b>   |                | <b>248,696,816</b> |
| <b>Financial - 2.2%</b>  |                |                    |
| Station Place Securitization Trust   |                |                    |
| due 08/11/25 <sup>0</sup>  | 3,800,000      | 3,800,000          |
| due 07/11/26 <sup>0</sup>  | 3,800,000      | 3,800,000          |
| Project Onyx I   |                |                    |
| 8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 <sup>0,†††</sup>             | 5,220,330      | 5,210,319          |
| KKR Core Holding Company LLC   |                |                    |
| 4.00% due 08/12/31 <sup>†††</sup>  | 4,966,609      | 4,449,202          |
| HV Eight LLC   |                |                    |
| 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 <sup>0,†††</sup>               | EUR 3,777,098  | 4,002,160          |
| Strategic Partners Fund VIII, LP   |                |                    |
| 7.93% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 <sup>0,†††</sup>             | 3,894,615      | 3,858,062          |
| LVNV Funding LLC   |                |                    |
| 7.80% due 11/05/28 <sup>†††</sup>  | 2,900,000      | 2,954,871          |
| HarbourVest Structured Solutions IV Holdings, LP   |                |                    |
| 8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>             | 1,592,653      | 1,587,004          |
| 6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>               | EUR 1,000,000  | 1,059,041          |
| Thunderbird A  |                |                    |
| 5.50% due 03/01/37 <sup>†††</sup>  | 2,210,000      | 2,028,002          |
| Lightning A  |                |                    |
| 5.50% due 03/01/37 <sup>†††</sup>  | 2,210,000      | 2,028,002          |
| Ceamar Finance LLC   |                |                    |
| 6.92% due 11/15/37 <sup>†††</sup>  | 1,787,008      | 1,734,375          |
| Project Onyx II  |                |                    |
| 8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 <sup>0,†††</sup>             | 1,576,621      | 1,566,256          |
| Madison Avenue Secured Funding Trust   |                |                    |
| 2023-2, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 <sup>0,†††,3</sup>   | 1,175,000      | 1,175,000          |
| Bib Merchant Voucher Receivables Ltd.  |                |                    |
| 4.18% due 04/07/28 <sup>†††</sup>  | 646,994        | 626,706            |
| Station Place Securitization Trust   |                |                    |
| 2023-SP1, 7.18% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 <sup>0,†††,3</sup> | 575,000        | 575,000            |
| Nassau LLC   |                |                    |
| 2019-1, 3.98% due 08/15/34 <sup>3</sup>  | 577,440        | 552,596            |
| <b>Total Financial</b>   |                | <b>41,006,596</b>  |
| <b>Whole Business - 2.1%</b>   |                |                    |
| SERVPRO Master Issuer LLC  |                |                    |
| 2021-1A, 2.39% due 04/25/51 <sup>3</sup>   | 4,219,500      | 3,719,373          |
| 2019-1A, 3.88% due 10/25/49 <sup>3</sup>   | 1,528,000      | 1,450,887          |
| 2024-1A, 6.17% due 01/25/54 <sup>3</sup>   | 1,396,500      | 1,405,656          |
| Arbys Funding LLC  |                |                    |
| 2020-1A, 3.24% due 07/30/50 <sup>3</sup>   | 6,496,875      | 6,024,698          |
| Sonic Capital LLC  |                |                    |
| 2020-1A, 3.85% due 01/20/50 <sup>3</sup>   | 2,187,792      | 2,077,789          |
| 2021-1A, 2.19% due 08/20/51 <sup>3</sup>   | 2,231,888      | 1,934,113          |
| 2020-1A, 4.34% due 01/20/50 <sup>3</sup>   | 961,667        | 890,274            |
| Domino's Pizza Master Issuer LLC   |                |                    |
| 2017-1A, 4.12% due 07/25/47 <sup>3</sup>   | 5,076,000      | 4,856,402          |
| Subway Funding LLC   |                |                    |
| 2024-1A, 6.27% due 07/30/54 <sup>3</sup>   | 1,600,000      | 1,621,083          |
| 2024-1A, 6.51% due 07/30/54 <sup>3</sup>   | 1,500,000      | 1,526,893          |
| 2024-1A, 6.03% due 07/30/54 <sup>3</sup>   | 800,000        | 807,112            |
| Taco Bell Funding LLC  |                |                    |
| 2016-1A, 4.97% due 05/25/46 <sup>3</sup>   | 3,515,625      | 3,447,778          |



Core Bond Fund

SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

|   | Face<br>Amount <sup>c</sup> | Value             |
|---|-----------------------------|-------------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b> |                             |                   |
| <b>Whole Business - 2.1% (continued)</b>                        |                             |                   |
| ServiceMaster Funding LLC                                       |                             |                   |
| 2020-1, 2.84% due 01/30/51 <sup>3</sup>                         | 3,771,840                   | \$ 3,355,657      |
| Applebee's Funding LLC / IHOP Funding LLC                       |                             |                   |
| 2019-1A, 4.72% due 06/05/49 <sup>3</sup>                        | 1,732,500                   | 1,669,578         |
| Wingstop Funding LLC  |                             |                   |
| 2020-1A, 2.84% due 12/05/50 <sup>3</sup>                        | 1,231,250                   | 1,120,582         |
| 2022-1A, 3.73% due 03/05/52 <sup>3</sup>                        | 248,125                     | 226,484           |
| Wendy's Funding LLC   |                             |                   |
| 2019-1A, 3.78% due 06/15/49 <sup>3</sup>                        | 1,310,209                   | 1,255,324         |
| DB Master Finance LLC   |                             |                   |
| 2019-1A, due 05/20/49 <sup>3,14</sup>                           | 1,190,625                   | 1,152,489         |
| <b>Total Whole Business</b>                                     |                             | <b>38,542,172</b> |
| <b>Infrastructure - 1.6%</b>                                    |                             |                   |
| Stack Infrastructure Issuer LLC                                 |                             |                   |
| 2023-3A, 5.90% due 10/25/48 <sup>3</sup>                        | 3,000,000                   | 2,992,634         |
| 2024-1A, 5.90% due 03/25/49 <sup>3</sup>                        | 1,250,000                   | 1,253,618         |
| 2023-1A, 5.90% due 03/25/48 <sup>3</sup>                        | 1,000,000                   | 996,703           |
| 2020-1A, 1.89% due 08/25/45 <sup>3</sup>                        | 1,000,000                   | 951,289           |
| VB-S1 Issuer LLC - VBTEL  |                             |                   |
| 2024-1A, 5.59% due 05/15/54 <sup>3</sup>                        | 2,350,000                   | 2,348,949         |
| 2022-1A, 4.29% due 02/15/52 <sup>3</sup>                        | 2,500,000                   | 2,329,243         |
| 2024-1A, 6.64% due 05/15/54 <sup>3</sup>                        | 1,250,000                   | 1,259,297         |
| Hotwire Funding LLC   |                             |                   |
| 2024-1A, 5.89% due 06/20/54 <sup>3</sup>                        | 1,950,000                   | 1,973,971         |
| 2021-1, 2.31% due 11/20/51 <sup>3</sup>                         | 2,000,000                   | 1,843,959         |
| 2023-1A, 5.69% due 05/20/53 <sup>3</sup>                        | 1,005,000                   | 1,005,555         |
| Switch ABS Issuer LLC   |                             |                   |
| 2024-2A, 5.44% due 06/25/54 <sup>3</sup>                        | 4,000,000                   | 3,881,552         |
| 2024-1A, 6.28% due 03/25/54 <sup>3</sup>                        | 800,000                     | 802,604           |
| Aligned Data Centers Issuer LLC                                 |                             |                   |
| 2021-1A, 1.94% due 08/15/46 <sup>3</sup>                        | 3,350,000                   | 3,085,379         |
| SBA Tower Trust   |                             |                   |
| 1.84% due 04/15/27 <sup>3</sup>                                 | 3,000,000                   | 2,698,275         |
| Vantage Data Centers Issuer LLC                                 |                             |                   |
| 2020-1A, 1.65% due 09/15/45 <sup>3</sup>                        | 1,366,000                   | 1,293,706         |
| 2019-1A, 3.19% due 07/15/44 <sup>3</sup>                        | 998,215                     | 996,724           |
| <b>Total Infrastructure</b>                                     |                             | <b>29,713,458</b> |
| <b>Net Lease - 1.4%</b>   |                             |                   |
| CARS-DB4, LP  |                             |                   |
| 2020-1A, 3.81% due 02/15/50 <sup>3</sup>                        | 2,215,781                   | 1,924,578         |
| 2020-1A, 2.69% due 02/15/50 <sup>3</sup>                        | 1,772,053                   | 1,734,141         |
| 2020-1A, 4.95% due 02/15/50 <sup>3</sup>                        | 1,500,000                   | 1,295,440         |
| CF Hippolyta Issuer LLC   |                             |                   |
| 2022-1A, 6.11% due 08/15/62 <sup>3</sup>                        | 2,687,109                   | 2,636,544         |
| 2020-1, 2.28% due 07/15/60 <sup>3</sup>                         | 674,664                     | 630,334           |
| SVC ABS LLC   |                             |                   |
| 2023-1A, 5.15% due 02/20/53 <sup>3</sup>                        | 3,228,333                   | 3,102,793         |
| CMFT Net Lease Master Issuer LLC                                |                             |                   |
| 2021-1, 3.44% due 07/20/51 <sup>3</sup>                         | 3,570,000                   | 2,831,078         |
| STORE Master Funding I-VII                                      |                             |                   |
| 2016-1A, 3.96% due 10/20/46 <sup>3</sup>                        | 2,450,998                   | 2,323,014         |
| Oak Street Investment Grade Net Lease Fund Series               |                             |                   |
| 2020-1A, 2.26% due 11/20/50 <sup>3</sup>                        | 2,492,708                   | 2,295,402         |
| CF Hippolyta LLC  |                             |                   |
| 2020-1, 2.60% due 07/15/60 <sup>3</sup>                         | 2,479,789                   | 2,077,008         |
| Capital Automotive REIT   |                             |                   |
| 2020-1A, 3.48% due 02/15/50 <sup>3</sup>                        | 1,230,990                   | 1,141,653         |
| 2021-1A, 2.76% due 08/15/51 <sup>3</sup>                        | 992,708                     | 784,466           |
| STORE Master Funding LLC  |                             |                   |
| 2021-1A, 2.96% due 06/20/51 <sup>3</sup>                        | 1,970,000                   | 1,582,729         |
| AFN ABSPROP001 LLC  |                             |                   |
| 2021-1A, 2.21% due 05/20/51 <sup>3</sup>                        | 1,549,204                   | 1,328,164         |
| Store Master Funding I-VII XIV XIX XX XXIV XXII                 |                             |                   |
| 2024-1A, 5.69% due 05/20/54 <sup>3</sup>                        | 499,583                     | 499,752           |
| <b>Total Net Lease</b>  |                             | <b>26,187,096</b> |
| <b>Transport-Aircraft - 1.3%</b>                                |                             |                   |
| AASET Trust   |                             |                   |
| 2024-1A, 6.26% due 05/16/49 <sup>9</sup>                        | 2,950,000                   | 2,952,443         |
| 2021-1A, 2.95% due 11/16/41 <sup>3</sup>                        | 3,160,866                   | 2,913,149         |
| 2021-2A, 2.80% due 01/15/47 <sup>3</sup>                        | 3,127,623                   | 2,796,746         |
| 2020-1A, 3.35% due 01/16/40 <sup>3</sup>                        | 764,956                     | 703,739           |

## Core Bond Fund

## SCHEDULE OF INVESTMENTS (Unaudited)

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|   | Face<br>Amount <sup>~</sup> | Value             |
|---|-----------------------------|-------------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b> |                             |                   |
| <b>Transport-Aircraft - 1.3% (continued)</b>                    |                             |                   |
| Navigator Aircraft ABS Ltd.                                     |                             |                   |
| 2021-1, 2.77% due 11/15/46 <sup>3</sup>                         | 2,859,473                   | \$ 2,570,692      |
| Castlelake Aircraft Structured Trust                            |                             |                   |
| 2021-1A, 3.47% due 01/15/46 <sup>3</sup>                        | 1,989,318                   | 1,871,227         |
| Lunar Structured Aircraft Portfolio Notes                       |                             |                   |
| 2021-1, 2.64% due 10/15/46 <sup>3</sup>                         | 1,944,020                   | 1,737,604         |
| MACH 1 Cayman Ltd.  |                             |                   |
| 2019-1, 3.47% due 10/15/39 <sup>3</sup>                         | 1,637,776                   | 1,494,503         |
| Sprite Ltd.   |                             |                   |
| 2021-1, 3.75% due 11/15/46 <sup>3</sup>                         | 1,417,790                   | 1,327,066         |
| Sapphire Aviation Finance II Ltd.                               |                             |                   |
| 2020-1A, 3.23% due 03/15/40 <sup>3</sup>                        | 1,441,272                   | 1,322,569         |
| AASET US Ltd.   |                             |                   |
| 2018-2A, 4.45% due 11/18/38 <sup>3</sup>                        | 1,292,799                   | 1,217,709         |
| Falcon Aerospace Ltd.   |                             |                   |
| 2019-1, 3.60% due 09/15/39 <sup>3</sup>                         | 892,319                     | 821,060           |
| 2017-1, 4.58% due 02/15/42 <sup>3</sup>                         | 121,828                     | 116,955           |
| Slam Ltd.   |                             |                   |
| 2021-1A, 2.43% due 06/15/46 <sup>3</sup>                        | 812,500                     | 727,025           |
| WAVE LLC  |                             |                   |
| 2019-1, 3.60% due 09/15/44 <sup>3</sup>                         | 661,789                     | 598,919           |
| Sapphire Aviation Finance I Ltd.                                |                             |                   |
| 2018-1A, 4.25% due 03/15/40 <sup>3</sup>                        | 520,307                     | 496,321           |
| MAPS Ltd.   |                             |                   |
| 2018-1A, 4.21% due 05/15/43 <sup>3</sup>                        | 381,295                     | 362,231           |
| Castlelake Aircraft Securitization Trust                        |                             |                   |
| 2018-1, 4.13% due 06/15/43 <sup>3</sup>                         | 272,718                     | 254,321           |
| <b>Total Transport-Aircraft</b>                                 |                             | <b>24,284,279</b> |
| <b>Single Family Residence - 0.9%</b>                           |                             |                   |
| Tricon Residential Trust  |                             |                   |
| 2021-SFR1, 2.34% due 07/17/38 <sup>3</sup>                      | 2,850,000                   | 2,641,926         |
| 2023-SFR1, 5.10% due 07/17/40 <sup>3</sup>                      | 2,722,000                   | 2,613,817         |
| 2023-SFR2, 5.00% due 12/17/40 <sup>3</sup>                      | 2,550,000                   | 2,462,932         |
| 2024-SFR2, 5.70% due 06/17/28 <sup>3</sup>                      | 1,500,000                   | 1,487,638         |
| 2024-SFR1, 4.75% due 04/17/41 <sup>3</sup>                      | 1,000,000                   | 959,167           |
| FirstKey Homes Trust  |                             |                   |
| 2020-SFR2, 2.67% due 10/19/37 <sup>3</sup>                      | 2,250,000                   | 2,137,026         |
| 2020-SFR2, 4.00% due 10/19/37 <sup>3</sup>                      | 1,400,000                   | 1,336,850         |
| 2020-SFR2, 4.50% due 10/19/37 <sup>3</sup>                      | 1,350,000                   | 1,291,792         |
| 2020-SFR2, 3.37% due 10/19/37 <sup>3</sup>                      | 900,000                     | 854,952           |
| Home Partners of America Trust                                  |                             |                   |
| 2021-3, 2.80% due 01/17/41 <sup>3</sup>                         | 912,463                     | 795,832           |
| 2021-2, 2.40% due 12/17/26 <sup>3</sup>                         | 480,506                     | 440,564           |
| <b>Total Single Family Residence</b>                            |                             | <b>17,022,496</b> |
| <b>Transport-Container - 0.6%</b>                               |                             |                   |
| Textainer Marine Containers VII Ltd.                            |                             |                   |
| 2020-1A, 2.73% due 08/21/45 <sup>3</sup>                        | 2,674,624                   | 2,504,618         |
| 2021-2A, 2.23% due 04/20/46 <sup>3</sup>                        | 1,470,933                   | 1,315,481         |
| MC Ltd.   |                             |                   |
| 2021-1, 2.63% due 11/05/35 <sup>3</sup>                         | 2,999,725                   | 2,726,028         |
| TIF Funding III LLC   |                             |                   |
| 2024-1A, 5.48% due 04/20/49 <sup>3</sup>                        | 2,698,438                   | 2,684,363         |
| Textainer Marine Containers Ltd.                                |                             |                   |
| 2021-3A, 1.94% due 08/20/46 <sup>3</sup>                        | 1,546,667                   | 1,329,844         |
| CLI Funding VI LLC  |                             |                   |
| 2020-1A, 2.08% due 09/18/45 <sup>3</sup>                        | 1,051,285                   | 946,421           |
| TIF Funding II LLC  |                             |                   |
| 2021-1A, 1.65% due 02/20/46 <sup>3</sup>                        | 691,719                     | 600,824           |
| <b>Total Transport-Container</b>                                |                             | <b>12,107,579</b> |
| <b>Collateralized Debt Obligations - 0.4%</b>                   |                             |                   |
| Anchorage Credit Funding 4 Ltd.                                 |                             |                   |
| 2021-4A AR, 2.72% due 04/27/39 <sup>3</sup>                     | 7,250,000                   | 6,562,304         |

## Core Bond Fund

## SCHEDULE OF INVESTMENTS (Unaudited)

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|  | Face<br>Amount <sup>~</sup> | Value              |
|--|-----------------------------|--------------------|
| <b>ASSET-BACKED SECURITIES<sup>††</sup> - 24.6% (continued)</b>    |                             |                    |
| <b>Collateralized Debt Obligations - 0.4% (continued)</b>          |                             |                    |
| Anchorage Credit Funding 13 Ltd.                                   |                             |                    |
| 2021-13A A2, 2.80% due 07/27/39 <sup>3</sup>                       | 1,000,000                   | \$ 902,116         |
| <b>Total Collateralized Debt Obligations</b>                       |                             | <b>7,464,420</b>   |
| <b>Unsecured Consumer Loans - 0.2%</b>                             |                             |                    |
| Foundation Finance Trust   |                             |                    |
| 2024-1A, 5.95% due 12/15/49 <sup>3</sup>                           | 2,220,000                   | 2,216,422          |
| Service Experts Issuer LLC   |                             |                    |
| 2024-1A, 6.39% due 11/20/35 <sup>3</sup>                           | 1,950,000                   | 1,961,471          |
| <b>Total Unsecured Consumer Loans</b>                              |                             | <b>4,177,893</b>   |
| <b>Automotive - 0.2%</b>   |                             |                    |
| Avis Budget Rental Car Funding AESOP LLC                           |                             |                    |
| 2023-8A, 6.66% due 02/20/30 <sup>3</sup>                           | 1,800,000                   | 1,858,916          |
| 2024-1A, 5.85% due 06/20/30 <sup>3</sup>                           | 1,300,000                   | 1,300,446          |
| <b>Total Automotive</b>  |                             | <b>3,159,362</b>   |
| <b>Insurance - 0.2%</b>  |                             |                    |
| Obra Longevity   |                             |                    |
| 8.48% due 06/30/39   | 2,040,000                   | 2,040,000          |
| due 06/30/39   | 3,060,000                   | -                  |
| CHEST  |                             |                    |
| 7.13% due 03/15/43 <sup>†††</sup>                                  | 950,000                     | 963,516            |
| <b>Total Insurance</b>   |                             | <b>3,003,516</b>   |
| <b>Asset Backed Securities - 0.1%</b>                              |                             |                    |
| Endo Luxembourg Finance Co I SARL / Endo US, Inc.                  |                             |                    |
| 7.40% due 12/15/41 <sup>†††</sup>                                  | 1,300,000                   | 1,313,496          |
| <b>Total Asset-Backed Securities</b>                               |                             | <b>456,679,179</b> |
| (Cost \$465,282,549)   |                             |                    |
| <b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 21.0%</b>             |                             |                    |
| U.S. Treasury Notes  |                             |                    |
| 4.13% due 03/31/31   | 85,832,400                  | 84,702,497         |
| 4.63% due 04/30/31   | 60,000,000                  | 60,965,625         |
| 3.50% due 01/31/28   | 35,617,000                  | 34,494,230         |
| 4.63% due 04/30/29 <sup>11</sup>                                   | 22,800,000                  | 23,061,844         |
| 3.63% due 05/15/26   | 22,000,000                  | 21,551,406         |
| 3.88% due 11/30/27   | 8,106,000                   | 7,951,796          |
| 4.13% due 06/15/26   | 260,000                     | 257,014            |
| U.S. Treasury Bonds  |                             |                    |
| due 05/15/53 <sup>5,12</sup>                                       | 164,480,000                 | 46,030,264         |
| due 11/15/53 <sup>5,12</sup>                                       | 46,000,000                  | 12,822,308         |
| due 08/15/53 <sup>5,12</sup>                                       | 35,000,000                  | 9,745,738          |
| 4.38% due 11/15/39   | 8,880,000                   | 8,779,753          |
| due 02/15/52 <sup>5,12</sup>                                       | 29,980,000                  | 8,708,697          |
| due 02/15/46 <sup>6,12</sup>                                       | 23,500,000                  | 8,325,471          |
| due 05/15/44 <sup>6,12</sup>                                       | 20,000,000                  | 7,671,306          |
| due 02/15/54 <sup>5,12</sup>                                       | 14,000,000                  | 3,835,222          |
| due 11/15/44 <sup>6,12</sup>                                       | 4,600,000                   | 1,723,373          |
| United States Treasury Inflation Indexed Bonds                     |                             |                    |
| 0.13% due 10/15/25 <sup>13</sup>                                   | 16,915,640                  | 16,356,823         |
| 0.13% due 04/15/25 <sup>13</sup>                                   | 16,421,767                  | 15,974,231         |
| 0.13% due 04/15/27 <sup>13</sup>                                   | 9,049,434                   | 7,668,057          |
| 0.38% due 01/15/27 <sup>13</sup>                                   | 8,437,195                   | 6,178,308          |
| 1.38% due 07/15/33 <sup>13</sup>                                   | 1,992,281                   | 1,881,155          |
| <b>Total U.S. Government Securities</b>                            |                             | <b>388,685,118</b> |
| (Cost \$407,825,333)   |                             |                    |
| <b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 1.2%</b>        |                             |                    |
| <b>Industrial - 0.6%</b>   |                             |                    |
| Mileage Plus Holdings LLC  |                             |                    |
| 10.74% (3 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 06/21/27 | 5,070,000                   | 5,168,510          |
| XPO, Inc.  |                             |                    |
| 7.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/03/31  | 2,475,000                   | 2,479,653          |
| United Rentals, Inc.   |                             |                    |
| 7.09% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31  | 1,496,250                   | 1,507,936          |
| Standard Industries, Inc.  |                             |                    |
| 7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/22/28  | 1,408,900                   | 1,411,295          |
| SkyMiles IP Ltd.   |                             |                    |
| 9.07% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/20/27  | 729,768                     | 746,268            |
| <b>Total Industrial</b>  |                             | <b>11,313,662</b>  |
| <b>Consumer, Cyclical - 0.3%</b>                                   |                             |                    |
| Wyndham Hotels & Resorts, Inc.                                     |                             |                    |
| 7.09% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 05/24/30  | 5,000,000                   | 5,000,700          |
| <b>Utilities - 0.1%</b>  |                             |                    |
| NRG Energy, Inc.   |                             |                    |
| 7.34% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/16/31  | 2,992,500                   | 2,991,004          |
| <b>Financial - 0.1%</b>  |                             |                    |
| Citadel Securities, LP   |                             |                    |
| 7.59% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 07/29/30  | 2,037,859                   | 2,042,954          |

**Core Bond Fund**

**SCHEDULE OF INVESTMENTS (Unaudited)**

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|   | Face<br>Amount        | Value         |
|---|-----------------------|---------------|
| <b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 1.2% (continued)</b>   |                       |               |
| <b>Consumer, Non-cyclical - 0.1%</b>  |                       |               |
| Southern Veterinary Partners LLC<br>9.09% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/05/27   | 1,051,778             | \$ 1,052,441  |
| HAH Group Holding Co. LLC<br>10.45% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27   | 259,303               | 259,627       |
| <b>Total Consumer, Non-cyclical</b>   |                       | 1,312,068     |
| <b>Energy - 0.0%</b>  |                       |               |
| Venture Global Calcasieu Pass LLC<br>8.07% (1 Month Term SOFR + 2.63%, Rate Floor: 3.63%) due 08/19/26  | 397,106               | 397,106       |
| <b>Total Senior Floating Rate Interests</b><br>(Cost \$23,004,920)  |                       | 23,057,494    |
| <b>FEDERAL AGENCY BONDS<sup>††</sup> - 0.9%</b>   |                       |               |
| Tennessee Valley Authority Principal Strips   |                       |               |
| due 06/15/38 <sup>5,12</sup>  | 9,400,000             | 4,655,303     |
| due 01/15/48 <sup>5,12</sup>  | 9,700,000             | 2,891,085     |
| due 01/15/38 <sup>12</sup>  | 4,000,000             | 2,025,656     |
| due 06/15/35 <sup>5,12</sup>  | 1,583,000             | 939,387       |
| due 12/15/42 <sup>5,12</sup>  | 1,600,000             | 620,470       |
| Federal Farm Credit Bank<br>3.51% due 06/11/40  | 3,300,000             | 2,757,817     |
| Tennessee Valley Authority<br>4.25% due 09/15/65  | 2,450,000             | 2,078,318     |
| 5.38% due 04/01/56  | 600,000               | 621,981       |
| U.S. International Development Finance Corp.<br>due 01/17/26 <sup>12</sup>  | 800,000               | 848,142       |
| <b>Total Federal Agency Bonds</b><br>(Cost \$24,922,213)  |                       | 17,438,159    |
| <b>MUNICIPAL BONDS<sup>††</sup> - 0.3%</b>  |                       |               |
| <b>Texas - 0.2%</b>   |                       |               |
| Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds  |                       |               |
| 3.29% due 09/01/40  | 2,100,000             | 1,656,168     |
| 2.78% due 09/01/34  | 700,000               | 565,606       |
| 2.69% due 09/01/33  | 500,000               | 410,045       |
| 2.41% due 09/01/31  | 450,000               | 378,795       |
| <b>Total Texas</b>  |                       | 3,010,614     |
| <b>California - 0.1%</b>  |                       |               |
| California Statewide Communities Development Authority Revenue Bonds  |                       |               |
| 7.14% due 08/15/47  | 1,200,000             | 1,277,806     |
| 2.68% due 02/01/39  | 1,200,000             | 894,534       |
| <b>Total California</b>   |                       | 2,172,340     |
| <b>Illinois - 0.0%</b>  |                       |               |
| State of Illinois General Obligation Unlimited<br>5.65% due 12/01/38  | 416,667               | 423,823       |
| <b>Total Municipal Bonds</b><br>(Cost \$6,573,259)  |                       | 5,606,777     |
| <b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.1%</b>  |                       |               |
| Panama Government International Bond  |                       |               |
| 4.50% due 01/19/63  | 2,600,000             | 1,658,507     |
| 4.50% due 04/16/50  | 1,450,000             | 972,914       |
| <b>Total Foreign Government Debt</b><br>(Cost \$4,202,660)  |                       | 2,631,421     |
|   | <b>Notional Value</b> |               |
| <b>OTC INTEREST RATE SWAPTIONS PURCHASED<sup>††</sup> - 0.0%</b>  |                       |               |
| <b>Call Swaptions on:</b>   |                       |               |
| <b>Interest Rate Swaptions</b>  |                       |               |
| Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.92% (Notional Value \$67,880,358)  | 63,336,000            | 285,370       |
| Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.21% (Notional Value \$14,918,760) | 13,920,000            | 69,507        |
| <b>Total OTC Interest Rate Swaptions Purchased</b><br>(Cost \$397,516)  |                       | 354,877       |
| <b>Total Investments - 111.3%</b><br>(Cost \$2,179,129,355)   | \$                    | 2,065,225,203 |

Core Bond Fund

SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

|  |     | Notional<br>Value | Value            |
|--|-----|-------------------|------------------|
| <b>OTC INTEREST RATE SWAPTIONS WRITTEN<sup>††</sup> - (0.0)%</b>   |     |                   |                  |
| <b>Call Swaptions on:</b>  |     |                   |                  |
| <b>Interest Rate Swaptions</b>   |     |                   |                  |
| Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.36%<br>(Notional Value \$67,880,358)  | EUR | 63,336,000        | \$ (85,363)      |
| Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.71%<br>(Notional Value \$14,918,760) | EUR | 13,920,000        | (254,112)        |
| <b>Total OTC Interest Rate Swaptions Written</b><br>(Premiums received \$397,515)  |     |                   | (339,475)        |
| <b>Other Assets &amp; Liabilities, net - (11.3)%</b>   |     |                   | (209,391,291)    |
| <b>Total Net Assets - 100.0%</b>   |     |                   | \$ 1,855,494,437 |

Futures Contracts

| Description  | Number of<br>Contracts | Expiration Date | Notional Amount | Value and<br>Unrealized<br>Appreciation<br>(Depreciation) <sup>**</sup> |
|--|------------------------|-----------------|-----------------|---|
| <b>Interest Rate Futures Contracts Purchased<sup>†</sup></b> |                        |                 |                 |   |
| 3-Month SOFR Futures Contracts                               | 205                    | Mar 2026        | \$ 49,212,813   | \$ 32,980   |
| 3-Month SOFR Futures Contracts                               | 205                    | Dec 2025        | 49,138,500      | 12,481  |
| 3-Month SOFR Futures Contracts                               | 205                    | Sep 2025        | 49,041,125      | (8,017)   |
|  |                        |                 | \$ 147,392,438  | \$ 37,444   |

Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>

| Counterparty          | Exchange | Index            | Protection<br>Premium Rate | Payment<br>Frequency | Maturity<br>Date | Notional<br>Amount~ | Value       | Upfront<br>Premiums<br>Received | Unrealized<br>Appreciation <sup>**</sup> |
|-----------------------|----------|------------------|----------------------------|----------------------|------------------|---------------------|-------------|---------------------------------|--|
| BofA Securities, Inc. | ICE      | ITRAXX.EUR.41.V1 | 1.00%                      | Quarterly            | 06/20/29         | EUR \$ 4,750,000    | \$ (90,527) | \$ (109,173)                    | \$ 18,646                                |

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

| Counterparty          | Exchange | Floating<br>Rate Type | Floating Rate Index                   | Fixed Rate | Payment<br>Frequency | Maturity<br>Date | Notional<br>Amount | Value      | Upfront<br>Premiums<br>Paid | Unrealized<br>Appreciation<br>(Depreciation) <sup>**</sup> |
|-----------------------|----------|-----------------------|---------------------------------------|------------|----------------------|------------------|--------------------|------------|-----------------------------|--|
| BofA Securities, Inc. | CME      | Pay                   | U.S. Secured Overnight Financing Rate | 3.94%      | Annually             | 06/05/30         | \$ 153,100,000     | \$ 703,378 | \$ 17,955                   | \$ 685,423   |
| BofA Securities, Inc. | CME      | Pay                   | U.S. Secured Overnight Financing Rate | 4.99%      | Annually             | 10/11/25         | 98,748,000         | 94,185     | 348                         | 93,837   |
| BofA Securities, Inc. | CME      | Pay                   | U.S. Secured Overnight Financing Rate | 4.96%      | Annually             | 10/16/25         | 95,000,000         | 64,742     | 346                         | 64,396   |
| BofA Securities, Inc. | CME      | Pay                   | U.S. Secured Overnight Financing Rate | 3.98%      | Annually             | 02/06/27         | 70,000,000         | (743,481)  | 411                         | (743,892)  |
|                       |          |                       |                                       |            |                      |                  | \$ 118,824         | \$ 19,060  | \$ 99,764                   |  |

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

| Counterparty      | Currency | Type | Quantity  | Contract Amount | Settlement Date | Unrealized<br>Appreciation |
|-------------------|----------|------|-----------|-----------------|-----------------|----------------------------|
| Barclays Bank plc | EUR      | Sell | 4,428,000 | 4,763,865 USD   | 07/16/24        | \$ 16,158                  |

OTC Interest Rate Swaptions Purchased

| Counterparty/<br>Description   | Floating Rate<br>Type | Floating Rate<br>Index | Payment<br>Frequency | Fixed Rate | Expiration Date | Exercise Rate | Swaption Notional<br>Amount | Swaption Value |
|--|-----------------------|------------------------|----------------------|------------|-----------------|---------------|-----------------------------|----------------|
| <b>Call</b>  |                       |                        |                      |            |                 |               |                             |                |
| Morgan Stanley Capital Services LLC<br>6-Month/2-Year<br>Interest Rate Swap  | Pay                   | 6 Month<br>EURIBOR     | Semi-annual          | 2.92%      | 12/20/24        | 2.92%         | \$ 67,880,358               | \$ 285,370     |
| Morgan Stanley Capital Services LLC<br>6-Month/10-Year<br>Interest Rate Swap | Pay                   | 6 Month<br>EURIBOR     | Semi-annual          | 2.21%      | 12/20/24        | 2.21%         | 14,918,760                  | 69,507         |
|  |                       |                        |                      |            |                 |               |                             | \$ 354,877     |

Core Bond Fund

SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

OTC Interest Rate Swaptions Written

| Counterparty/<br>Description  | Floating Rate<br>Type | Floating Rate<br>Index | Payment<br>Frequency | Fixed Rate | Expiration Date | Exercise Rate | Swaption Notional<br>Amount | Swaption Value |
|---|-----------------------|------------------------|----------------------|------------|-----------------|---------------|-----------------------------|----------------|
| <b>Call</b>   |                       |                        |                      |            |                 |               |                             |                |
| Morgan Stanley Capital Services LLC<br>6-Month/2-Year Interest Rate Swap  | Receive               | 6 Month<br>EURIBOR     | Semi-annual          | 2.36%      | 12/20/24        | 2.36%         | 67,880,358                  | (85,363)       |
| Morgan Stanley Capital Services LLC<br>6-Month/10-Year Interest Rate Swap | Receive               | 6 Month<br>EURIBOR     | Semi-annual          | 2.71%      | 12/20/24        | 2.71%         | 14,918,760                  | (254,112)      |
|   |                       |                        |                      |            |                 |               | \$                          | (339,475)      |

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

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

\*\*\* A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at [www.sec.gov](http://www.sec.gov).

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

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

††† Value determined based on Level 3 inputs.

◊ Variable rate security. Rate indicated is the rate effective at June 30, 2024. 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 \$770,493,356 (cost \$808,742,800), or 41.5% of total net assets.

4 Rate indicated is the 7-day yield as of June 30, 2024.

5 Security is a principal-only strip.

6 Security is an interest-only strip.

7 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2024.

8 Perpetual maturity.

9 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$3,676,695 (cost \$3,775,326), or 0.2% of total net assets.

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

11 All or a portion of this security is pledged as reverse repurchase agreement collateral at June 30, 2024.

12 Zero coupon rate security.

13 Face amount of security is adjusted for inflation.

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

ICE — Intercontinental Exchange

ITRAXX.EUR.41.V1 — iTraxx Europe Series 41 Index Version 1

plc — Public Limited Company

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon