

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Shares	Value
COMMON STOCKS[†] - 1.2%		
Financial - 1.1%		
Pershing Square Tontine Holdings Ltd. — Class A ^{*,1}	622,890	\$ 12,283,391
KKR Acquisition Holdings I Corp. — Class A ^{*,1}	299,316	2,915,338
RXR Acquisition Corp. — Class A ^{*,1}	72,327	705,188
TPG Pace Beneficial II Corp. ^{*,1}	64,278	629,925
MSD Acquisition Corp. — Class A ^{*,1}	46,697	462,300
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	38,300	373,425
Conyers Park III Acquisition Corp. — Class A ^{*,1}	35,600	347,100
Colicity, Inc. — Class A ^{*,1}	25,295	246,626
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	24,900	241,281
Blue Whale Acquisition Corp. ^{*,1}	20,700	200,583
Waverley Capital Acquisition Corp. 1 ^{*,1}	14,100	139,449
Waverley Capital Acquisition Corp. 1 - Class A ^{*,1}	14,100	136,770
Total Financial		18,681,376
Communications - 0.1%		
Figs, Inc. — Class A ^{*,2}	12,590	346,980
Vacasa, Inc. — Class A [*]	31,926	265,624
Total Communications		612,604
Industrial - 0.0%		
Constar International Holdings LLC ^{*,†††}	68	—
Total Common Stocks (Cost \$19,063,323)		19,293,980
PREFERRED STOCKS^{††} - 5.1%		
Financial - 5.1%		
First Republic Bank 4.25%	372,000	9,560,400
4.13%	53,200	1,346,492
Wells Fargo & Co., 4.38%	210,000	5,313,000
3.90% ^{*,3}	3,250,000	3,339,375
Charles Schwab Corp., 4.00% ^{*,3}	8,000,000	8,080,000
W R Berkley Corp., 4.13% due 03/30/61	282,142	7,200,264
4.25% due 09/30/60	11,828	313,324
Bank of America Corp., 4.13%	148,000	3,760,680
4.38%	106,000	2,711,480
Markel Corp., 6.00% ^{*,3}	5,210,000	5,711,463
Bank of New York Mellon Corp., 3.75% ^{*,3}	3,900,000	3,913,923
4.70% ^{*,3}	1,060,000	1,130,755
JPMorgan Chase & Co. 3.65% ^{*,3}	2,350,000	2,344,125
4.63%	76,000	1,984,360
Globe Life, Inc., 4.25% due 06/15/61	160,000	4,144,000
MetLife, Inc., 3.85% ^{*,3}	3,520,000	3,590,400
Public Storage 4.63%	104,783	2,806,089
4.13%	22,087	558,138
Arch Capital Group Ltd., 4.55%	102,000	2,637,720
PartnerRe Ltd., 4.88%	78,457	2,126,185
American Financial Group, Inc., 4.50% due 09/15/60	77,955	2,104,005
RenaissanceRe Holdings Ltd., 4.20%	82,000	2,057,380
CNO Financial Group, Inc., 5.13% due 11/25/60	48,000	1,274,400
Kuvarre US Holdings, Inc., 7.00% due 02/17/51 ^{*,3,4}	1,000,000	1,085,000
Assurant, Inc., 5.25% due 01/15/61	38,000	1,024,860
Depository Trust & Clearing Corp., 3.38% ^{*,3,4}	1,000,000	1,008,750
Total Financial		84,944,968
Industrial - 0.0%		
Constar International Holdings LLC ^{*,†††}	7	—
Total Preferred Stocks (Cost \$82,301,300)		84,944,968
WARRANTS[†] - 0.0%		
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25 ^{*,1}	69,210	91,364
KKR Acquisition Holdings I Corp. - Class A Expiring 12/31/27 ^{*,1}	74,828	74,723
Ginkgo Bioworks Holdings, Inc. Expiring 12/31/27 [*]	6,510	14,582
MSD Acquisition Corp. Expiring 05/13/23 ^{*,1}	9,339	10,693
Conyers Park III Acquisition Corp. Expiring 08/12/28 [*]	11,866	10,442
RXR Acquisition Corp. Expiring 03/08/26 ^{*,1}	14,463	10,120
AfterNext HealthTech Acquisition Corp. Expiring 07/09/23 [*]	12,766	8,931
Acropolis Infrastructure Acquisition Corp. Expiring 03/31/26 ^{*,1}	8,300	6,649
Blue Whale Acquisition Corp. Expiring 07/30/26 ^{*,1}	5,174	4,398
Colicity, Inc. Expiring 12/31/27 ^{*,1}	5,057	3,894
Waverley Capital Acquisition Corp. 1 - Class A Expiring 04/30/27 ^{*,1}	4,700	3,009
Total Warrants (Cost \$552,042)		238,805

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	Shares	Value
CLOSED-END FUNDS[†] - 0.2%		
BlackRock MuniHoldings California Quality Fund, Inc.	118,085	\$ 1,823,232
BlackRock MuniYield California Quality Fund, Inc.	101,804	1,618,684
Total Closed-End Funds (Cost \$3,255,360)		<u>3,441,916</u>
MONEY MARKET FUND[†] - 0.2%		
Dreyfus Treasury Obligations Cash Management Fund, 0.01% ³	3,630,898	3,630,898
Total Money Market Fund (Cost \$3,630,898)		<u>3,630,898</u>
	Face	
	Amount[⌈]	
CORPORATE BONDS^{††} - 40.7%		
Financial - 18.6%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	6,200,000	6,206,770
3.25% due 11/15/30 ⁴	4,500,000	4,515,580
5.50% due 07/15/22 ⁴	2,000,000	2,036,864
JPMorgan Chase & Co.		
3.11% due 04/22/41 ³	3,530,000	3,655,842
2.52% due 04/22/31 ³	2,210,000	2,233,719
2.96% due 05/13/31 ³	1,870,000	1,936,149
4.49% due 03/24/31 ³	1,600,000	1,851,533
Bank of America Corp.		
2.59% due 04/29/31 ³	6,900,000	6,970,206
2.68% due 06/19/41 ³	2,650,000	2,550,807
Wells Fargo & Co.		
3.07% due 04/30/41 ³	8,550,000	8,768,239
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁴	7,410,000	8,487,321
Liberty Mutual Group, Inc.		
4.13% due 12/15/51 ^{3,4}	5,800,000	5,785,500
3.95% due 05/15/60 ⁴	2,150,000	2,360,488
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 ⁴	7,750,000	8,082,241
Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{3,4}	8,150,000	7,987,000
BPCE S.A.		
2.28% due 01/20/32 ^{3,4}	8,200,000	7,901,050
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁴	7,470,000	7,793,772
Wilton RE Ltd.		
6.00% ^{†††} 3,4,6	6,350,000	6,677,406
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁴	6,170,000	6,393,169
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	3,600,000	3,841,164
5.30% due 01/15/29	1,900,000	2,156,880
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	5,036,000	5,702,334
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	5,350,000	5,572,542
GA Global Funding Trust		
1.63% due 01/15/26 ⁴	5,450,000	5,404,991
American International Group, Inc.		
4.38% due 06/30/50	4,280,000	5,335,085
Fidelity National Financial, Inc.		
3.40% due 06/15/30	3,630,000	3,832,172
2.45% due 03/15/31	1,210,000	1,187,394
Maple Grove Funding Trust I		
4.16% due 08/15/51 ⁴	4,750,000	4,890,864
Allianz SE		
3.20% ^{3,4,6}	5,000,000	4,800,000
Intercontinental Exchange, Inc.		
3.00% due 06/15/50	2,430,000	2,457,194
2.65% due 09/15/40	2,400,000	2,317,637
Citigroup, Inc.		
2.57% due 06/03/31 ³	4,690,000	4,730,563
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	4,300,000	4,426,034
Iron Mountain, Inc.		
5.25% due 07/15/30 ⁴	2,350,000	2,476,481
5.63% due 07/15/32 ⁴	1,000,000	1,070,184
4.50% due 02/15/31 ⁴	850,000	859,087
Old Republic International Corp.		
3.85% due 06/11/51	4,020,000	4,323,052
Safehold Operating Partnership, LP		
2.85% due 01/15/32	2,428,000	2,380,070
2.80% due 06/15/31	1,931,000	1,905,125
PartnerRe Finance B LLC		
4.50% due 10/01/50 ³	4,040,000	4,250,733
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 ⁴	2,450,000	2,583,635
3.20% due 12/01/61 ⁴	1,650,000	1,624,962
Macquarie Group Ltd.		
2.87% due 01/14/33 ^{3,4}	2,150,000	2,143,496
2.69% due 06/23/32 ^{3,4}	2,000,000	1,994,685
Standard Chartered plc		
4.64% due 04/01/31 ^{3,4}	3,550,000	4,016,661
Crown Castle International Corp.		
2.90% due 04/01/41	2,800,000	2,723,074
3.30% due 07/01/30	1,149,000	1,211,972
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁴	3,620,000	3,924,445
National Australia Bank Ltd.		
2.99% due 05/21/31 ⁴	2,350,000	2,356,824
2.33% due 08/21/30 ⁴	1,500,000	1,436,973
Host Hotels & Resorts, LP		
3.50% due 09/15/30	3,685,000	3,782,798

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	Face Amount	Value
CORPORATE BONDS^{††} - 40.7% (continued)		
Financial - 18.6% (continued)		
Ares Finance Company II LLC		
3.25% due 06/15/30 ⁴	3,660,000	\$ 3,772,590
Five Corners Funding Trust II		
2.85% due 05/15/30 ⁴	3,532,000	3,659,824
KKR Group Finance Company VI LLC		
3.75% due 07/01/29 ⁴	3,230,000	3,546,697
First American Financial Corp.		
4.00% due 05/15/30	3,180,000	3,480,607
Brookfield Finance, Inc.		
3.50% due 03/30/51	2,550,000	2,672,236
4.70% due 09/20/47	650,000	798,204
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	3,150,000	3,197,250
Arch Capital Group Ltd.		
3.64% due 06/30/50	2,900,000	3,102,380
Alleghany Corp.		
3.63% due 05/15/30	2,850,000	3,089,734
UBS Group AG		
2.10% due 02/11/32 ^{3,4}	2,950,000	2,854,869
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 ⁴	2,660,000	2,783,524
Belrose Funding Trust		
2.33% due 08/15/30 ⁴	2,780,000	2,725,721
Jefferies Group LLC		
2.75% due 10/15/32	2,720,000	2,690,128
Everest Reinsurance Holdings, Inc.		
3.50% due 10/15/50	2,560,000	2,685,432
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 ^{3,4}	2,500,000	2,612,500
ABN AMRO Bank N.V.		
2.47% due 12/13/29 ^{3,4}	2,600,000	2,599,988
Equitable Holdings, Inc.		
7.00% due 04/01/28	2,050,000	2,579,174
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁴	2,450,000	2,511,250
Societe Generale S.A.		
2.89% due 06/09/32 ^{3,4}	2,500,000	2,493,793
Goldman Sachs Group, Inc.		
3.50% due 04/01/25	2,250,000	2,379,226
Assured Guaranty US Holdings, Inc.		
3.15% due 06/15/31	1,450,000	1,497,024
3.60% due 09/15/51	800,000	831,898
Stewart Information Services Corp.		
3.60% due 11/15/31	2,250,000	2,278,276
Westpac Banking Corp.		
3.02% due 11/18/36 ³	1,200,000	1,185,726
2.96% due 11/16/40	1,100,000	1,078,869
Assurant, Inc.		
2.65% due 01/15/32	2,300,000	2,255,603
FS KKR Capital Corp.		
2.63% due 01/15/27	2,150,000	2,121,775
HS Wildcat LLC		
3.83% due 12/31/50 ^{†††}	2,000,000	2,013,075
Americo Life, Inc.		
3.45% due 04/15/31 ⁴	2,060,000	2,002,168
Lincoln National Corp.		
4.38% due 06/15/50	1,580,000	1,915,079
QBE Insurance Group Ltd.		
5.88% ^{3,4,6}	1,750,000	1,890,000
Manulife Financial Corp.		
2.48% due 05/19/27	1,800,000	1,842,358
Fifth Third Bancorp		
2.55% due 05/05/27	1,750,000	1,805,054
Dyal Capital Partners III		
4.40% due 06/15/40 ^{†††}	1,750,000	1,791,450
AmFam Holdings, Inc.		
2.81% due 03/11/31 ⁴	1,750,000	1,786,868
Global Atlantic Finance Co.		
3.13% due 06/15/31 ⁴	1,800,000	1,781,787
Primerica, Inc.		
2.80% due 11/19/31	1,750,000	1,768,855
Australia & New Zealand Banking Group Ltd.		
2.57% due 11/25/35 ^{3,4}	1,800,000	1,723,528
Kemper Corp.		
2.40% due 09/30/30	1,510,000	1,462,663
Raymond James Financial, Inc.		
3.75% due 04/01/51	1,300,000	1,435,839
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.		
2.63% due 10/15/31	1,400,000	1,376,996
Prudential Financial, Inc.		
3.70% due 10/01/50 ³	1,160,000	1,173,442
Central Storage Safety Project Trust		
4.82% due 02/01/38 ⁷	955,840	1,088,839
Sumitomo Mitsui Financial Group, Inc.		
2.22% due 09/17/31	1,050,000	1,029,889
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61 ⁴	950,000	1,027,737
Weyerhaeuser Co.		
4.00% due 04/15/30	911,000	1,015,945
W R Berkley Corp.		
4.00% due 05/12/50	850,000	972,520
Western & Southern Life Insurance Co.		
3.75% due 04/28/61 ⁴	850,000	947,114
Apollo Management Holdings, LP		
2.65% due 06/05/30 ⁴	930,000	937,948
Nasdaq, Inc.		
3.25% due 04/28/50	850,000	864,230

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	Face Amount	Value
CORPORATE BONDS^{††} - 40.7% (continued)		
Financial - 18.6% (continued)		
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 ⁴	794,000	\$ 849,580
CNO Financial Group, Inc.		
5.25% due 05/30/29	700,000	803,879
Protective Life Corp.		
3.40% due 01/15/30 ⁴	740,000	783,292
Brown & Brown, Inc.		
2.38% due 03/15/31	800,000	779,210
New York Life Insurance Co.		
3.75% due 05/15/50 ⁴	600,000	682,850
Brookfield Finance LLC		
3.45% due 04/15/50	470,000	489,358
Hanover Insurance Group, Inc.		
2.50% due 09/01/30	480,000	477,267
Fidelity & Guaranty Life Holdings, Inc.		
5.50% due 05/01/25 ⁴	400,000	446,629
KKR Group Finance Company III LLC		
5.13% due 06/01/44 ⁴	100,000	129,000
Total Financial		310,491,514
Industrial - 4.7%		
Boeing Co.		
5.15% due 05/01/30	8,000,000	9,320,808
5.71% due 05/01/40	4,380,000	5,625,704
5.81% due 05/01/50	3,440,000	4,658,193
5.04% due 05/01/27	2,150,000	2,420,888
3.63% due 02/01/31	1,450,000	1,546,258
2.20% due 02/04/26	1,000,000	999,762
Textron, Inc.		
2.45% due 03/15/31	3,600,000	3,537,692
3.00% due 06/01/30	1,355,000	1,398,281
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39 ^{†††}	4,503,590	4,429,753
National Basketball Association		
2.51% due 12/16/24 ^{†††}	4,000,000	4,071,915
Berry Global, Inc.		
1.57% due 01/15/26	4,100,000	4,011,932
TD SYNEX Corp.		
2.65% due 08/09/31 ⁴	2,550,000	2,451,414
2.38% due 08/09/28 ⁴	1,600,000	1,553,116
Cellnex Finance Company S.A.		
3.88% due 07/07/41 ⁴	4,150,000	3,968,728
Howmet Aerospace, Inc.		
3.00% due 01/15/29	3,800,000	3,805,111
Vontier Corp.		
2.95% due 04/01/31 ⁴	3,450,000	3,417,398
Flowserv Corp.		
3.50% due 10/01/30	1,810,000	1,869,894
2.80% due 01/15/32	1,150,000	1,118,959
Acuity Brands Lighting, Inc.		
2.15% due 12/15/30	3,000,000	2,924,175
Owens Corning		
3.88% due 06/01/30	2,380,000	2,595,661
IP Lending II Ltd.		
3.65% due 07/15/25 ^{†††,4}	2,450,000	2,445,183
GATX Corp.		
4.00% due 06/30/30	2,110,000	2,348,943
Stadco LA, LLC		
3.75% due 05/15/56 ^{†††}	2,000,000	1,977,308
CNH Industrial Capital LLC		
1.88% due 01/15/26	1,880,000	1,880,801
Ryder System, Inc.		
3.35% due 09/01/25	1,470,000	1,553,088
Amcor Flexibles North America, Inc.		
2.63% due 06/19/30	1,230,000	1,234,383
Norfolk Southern Corp.		
4.10% due 05/15/21	600,000	678,334
Sonoco Products Co.		
5.75% due 11/01/40	150,000	201,590
Total Industrial		78,045,272
Consumer, Cyclical - 4.4%		
Marriott International, Inc.		
3.50% due 10/15/32	3,300,000	3,455,939
4.63% due 06/15/30	2,830,000	3,183,596
2.85% due 04/15/31	2,320,000	2,312,901
5.75% due 05/01/25	1,900,000	2,138,719
2.75% due 10/15/33	1,000,000	970,041
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁴	8,800,000	10,062,005
Hyatt Hotels Corp.		
5.38% due 04/23/25	3,950,000	4,378,383
5.75% due 04/23/30	3,010,000	3,590,497
Choice Hotels International, Inc.		
3.70% due 01/15/31	7,340,000	7,781,354
Whirlpool Corp.		
4.60% due 05/15/50	6,145,000	7,599,599
Smithsonian Institution		
2.70% due 09/01/44	4,000,000	4,033,297
Alt-2 Structured Trust		
2.95% due 05/14/31 ^{†††}	3,826,684	3,737,084
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25 ⁴	3,150,000	3,310,686
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁴	2,231,871	2,374,430
2.90% due 03/15/35 ⁴	849,918	846,553
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁴	2,550,000	2,722,125
Steelcase, Inc.		
5.13% due 01/18/29	2,224,000	2,513,264
BorgWarner, Inc.		
2.65% due 07/01/27	2,310,000	2,386,513
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	1,541,000	1,727,313
Northern Group Housing LLC		
6.80% due 08/15/53 ⁴	1,100,000	1,608,763

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CORPORATE BONDS^{††} - 40.7% (continued)		
Consumer, Cyclical - 4.4% (continued)		
Ferguson Finance plc		
3.25% due 06/02/30 ⁴	1,204,000	\$ 1,265,513
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	764,500	768,399
Lowe's Companies, Inc.		
1.70% due 09/15/28	450,000	440,938
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁴	200,000	209,264
Total Consumer, Cyclical		73,417,176
Consumer, Non-cyclical - 4.2%		
Altria Group, Inc.		
3.70% due 02/04/51	4,650,000	4,334,358
3.40% due 05/06/30	3,110,000	3,217,715
2.35% due 05/06/25	1,180,000	1,207,699
4.45% due 05/06/50	390,000	402,313
CoStar Group, Inc.		
2.80% due 07/15/30 ⁴	5,810,000	5,811,373
Quanta Services, Inc.		
2.90% due 10/01/30	4,175,000	4,245,712
BAT Capital Corp.		
3.98% due 09/25/50	2,800,000	2,691,480
4.70% due 04/02/27	1,410,000	1,551,068
Royalty Pharma plc		
3.55% due 09/02/50	2,690,000	2,667,052
2.20% due 09/02/30	1,410,000	1,364,795
Global Payments, Inc.		
2.90% due 11/15/31	1,650,000	1,673,571
2.90% due 05/15/30	1,620,000	1,649,406
Smithfield Foods, Inc.		
2.63% due 09/13/31 ⁴	2,400,000	2,322,074
3.00% due 10/15/30 ⁴	970,000	966,025
Kraft Heinz Foods Co.		
5.50% due 06/01/50	1,250,000	1,692,357
7.13% due 08/01/39 ⁴	650,000	989,152
BECLE, S.A.B. DE C.V		
2.50% due 10/14/31 ⁴	2,700,000	2,656,638
California Institute of Technology		
3.65% due 09/01/19	2,000,000	2,326,906
Triton Container International Ltd.		
3.15% due 06/15/31 ⁴	2,100,000	2,117,841
Emory University		
2.97% due 09/01/50	2,000,000	2,101,339
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	2,250,000	2,079,776
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.00% due 05/15/32 ⁴	1,750,000	1,750,000
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50 ⁴	1,480,000	1,505,825
Anheuser-Busch InBev Worldwide, Inc.		
6.63% due 08/15/33	1,100,000	1,503,692
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 ⁴	1,500,000	1,482,315
Johnson & Johnson		
2.45% due 09/01/60	1,500,000	1,416,337
Universal Health Services, Inc.		
2.65% due 10/15/30 ⁴	1,320,000	1,309,313
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 ⁴	1,300,000	1,287,393
Cheplapharm Arzneimittel GmbH		
4.38% due 01/15/28	EUR 1,000,000	1,186,298
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	1,000,000	1,092,835
OhioHealth Corp.		
3.04% due 11/15/50	1,000,000	1,050,996
Johns Hopkins University		
2.81% due 01/01/60	1,000,000	1,024,726
Memorial Sloan-Kettering Cancer Center		
2.96% due 01/01/50	1,000,000	1,021,445
California Endowment		
2.50% due 04/01/51	1,000,000	981,118
Children's Hospital Corp.		
2.59% due 02/01/50	1,000,000	956,473
Children's Health System of Texas		
2.51% due 08/15/50	1,000,000	943,837
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	925,000	892,986
Bimbo Bakeries USA, Inc.		
4.00% due 05/17/51 ⁴	800,000	865,800
GXO Logistics, Inc.		
2.65% due 07/15/31 ⁴	850,000	839,511
Moody's Corp.		
3.25% due 05/20/50	700,000	730,996
Duke University		
2.83% due 10/01/55	506,000	523,710
Total Consumer, Non-cyclical		70,434,256
Communications - 2.9%		
ViacomCBS, Inc.		
4.95% due 01/15/31	4,478,000	5,334,463
4.95% due 05/19/50	2,490,000	3,174,121
4.75% due 05/15/25	2,260,000	2,478,498
2.90% due 01/15/27	450,000	468,598

Core Bond Fund
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	Face Amount	Value
CORPORATE BONDS^{††} - 40.7% (continued)		
Communications - 2.9% (continued)		
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	4,525,000	\$ 4,477,452
3.90% due 06/01/52	3,350,000	3,359,268
2.25% due 01/15/29	2,400,000	2,341,674
T-Mobile USA, Inc.		
3.88% due 04/15/30	4,750,000	5,195,329
British Telecommunications plc		
4.88% due 11/23/81 ^{3,4}	2,900,000	2,919,169
4.25% due 11/23/81 ^{3,4}	500,000	501,875
9.63% due 12/15/30	150,000	219,655
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁴	2,175,000	2,153,250
3.88% due 11/15/29 ⁴	1,150,000	1,170,125
AT&T, Inc.		
2.75% due 06/01/31	3,200,000	3,264,811
Vodafone Group plc		
4.13% due 06/04/81 ³	2,550,000	2,524,398
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	2,350,000	2,364,828
Walt Disney Co.		
3.80% due 05/13/60	2,000,000	2,316,925
Amazon.com, Inc.		
2.70% due 06/03/60	1,610,000	1,551,404
VeriSign, Inc.		
2.70% due 06/15/31	1,200,000	1,206,000
CSC Holdings LLC		
4.13% due 12/01/30 ⁴	600,000	585,750
Fox Corp.		
3.05% due 04/07/25	450,000	472,358
Altice France S.A.		
5.13% due 01/15/29 ⁴	250,000	243,750
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	200,000	206,000
Total Communications		48,529,701
Energy - 2.3%		
Galaxy Pipeline Assets Bideo Ltd.		
3.25% due 09/30/40 ⁴	6,250,000	6,309,553
2.94% due 09/30/40 ⁴	4,000,000	3,980,861
BP Capital Markets plc		
4.88% ^{3,6}	7,530,000	8,132,400
Qatar Energy		
3.30% due 07/12/51 ⁴	2,350,000	2,419,015
3.13% due 07/12/41 ⁴	2,375,000	2,400,213
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30	4,190,000	4,726,416
Magellan Midstream Partners, LP		
3.95% due 03/01/50	2,000,000	2,118,508
3.25% due 06/01/30	1,500,000	1,575,377
Valero Energy Corp.		
2.15% due 09/15/27	950,000	946,366
2.85% due 04/15/25	750,000	776,899
4.00% due 04/01/29	500,000	544,086
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	1,050,000	1,130,162
Florida Gas Transmission Company LLC		
2.55% due 07/01/30 ⁴	1,000,000	1,003,020
NuStar Logistics, LP		
6.38% due 10/01/30	700,000	777,000
6.00% due 06/01/26	200,000	217,000
Cheniere Corpus Christi Holdings LLC		
2.74% due 12/31/39 ⁴	450,000	439,018
Phillips 66		
3.70% due 04/06/23	250,000	258,439
Total Energy		37,754,333
Technology - 1.5%		
Broadcom, Inc.		
4.15% due 11/15/30	4,013,000	4,450,642
2.45% due 02/15/31 ⁴	3,700,000	3,627,898
3.19% due 11/15/36 ⁴	217,000	216,622
NetApp, Inc.		
2.70% due 06/22/30	3,507,000	3,509,674
Leidos, Inc.		
2.30% due 02/15/31	2,350,000	2,262,533
3.63% due 05/15/25	600,000	637,152
4.38% due 05/15/30	200,000	222,824
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	2,600,000	2,705,001
Oracle Corp.		
3.95% due 03/25/51	2,450,000	2,543,363
Citrix Systems, Inc.		
1.25% due 03/01/26	2,300,000	2,239,923
Apple, Inc.		
2.55% due 08/20/60	1,550,000	1,455,613
CGI, Inc.		
2.30% due 09/14/31 ⁴	1,300,000	1,251,907
Analog Devices, Inc.		
2.95% due 04/01/25	400,000	420,045
Total Technology		25,543,197
Utilities - 1.1%		
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 ^{†††}	6,700,000	6,741,936
Jersey Central Power & Light Co.		
2.75% due 03/01/32 ⁴	3,220,000	3,263,153
AES Corp.		
3.95% due 07/15/30 ⁴	1,760,000	1,875,104
NRG Energy, Inc.		
2.45% due 12/02/27 ⁴	1,750,000	1,734,003
Arizona Public Service Co.		
3.35% due 05/15/50	1,300,000	1,323,475
Enel Finance International N.V.		
2.88% due 07/12/41 ⁴	1,250,000	1,198,467

Core Bond Fund
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December 31, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 40.7% (continued)		
Utilities - 1.1% (continued)		
Alexander Funding Trust		
1.84% due 11/15/23 ⁴	950,000	\$ 953,226
Xcel Energy, Inc.		
2.35% due 11/15/31	690,000	686,309
American Transmission Systems, Inc.		
2.65% due 01/15/32 ⁴	470,000	474,366
Total Utilities		18,250,039
Basic Materials - 1.0%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ⁴	3,600,000	3,770,334
4.20% due 05/13/50 ⁴	3,235,000	3,663,951
Anglo American Capital plc		
5.63% due 04/01/30 ⁴	3,400,000	4,028,481
3.95% due 09/10/50 ⁴	970,000	1,029,062
2.63% due 09/10/30 ⁴	250,000	245,140
WR Grace Holdings LLC		
4.88% due 06/15/27 ⁴	1,241,000	1,274,668
Yamana Gold, Inc.		
2.63% due 08/15/31 ⁴	1,200,000	1,151,770
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	810,000	787,048
Corporation Nacional del Cobre de Chile		
3.75% due 01/15/31 ⁴	680,000	724,287
Total Basic Materials		16,674,741
Total Corporate Bonds (Cost \$658,315,745)		679,140,229
ASSET-BACKED SECURITIES^{††} - 26.2%		
Collateralized Loan Obligations - 17.6%		
LoanCore Issuer Ltd.		
2021-CRE5, 2.46% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 07/15/36 ^{4,8}	7,500,000	7,471,679
2021-CRE4, 2.67% (30 Day Average U.S. Secured Overnight Financing Rate + 2.61%, Rate Floor: 2.50%) due 07/15/35 ⁸	4,426,000	4,417,651
2021-CRE6, 2.41% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{4,8}	4,000,000	3,989,194
2021-CRE4, 1.87% (30 Day Average U.S. Secured Overnight Financing Rate + 1.81%, Rate Floor: 1.70%) due 07/15/35 ^{4,8}	1,000,000	998,690
2018-CRE1, 1.24% (1 Month USD LIBOR + 1.13%, Rate Floor: 1.13%) due 05/15/28 ^{4,8}	303,631	303,857
Octagon Investment Partners 49 Ltd.		
2021-5A, 1.67% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{4,8}	8,500,000	8,453,309
2021-5A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 01/15/33 ^{4,8}	7,450,000	7,385,075
Woodmont Trust		
2020-7A, 2.02% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{4,8}	12,000,000	12,053,495
2020-7A, 2.72% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{4,8}	3,750,000	3,779,914
Cerberus Loan Funding XXX, LP		
2020-3A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{4,8}	13,500,000	13,566,758
2020-3A, 2.62% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{4,8}	2,000,000	2,016,614
Dryden 33 Senior Loan Fund		
2020-33A, 2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/29 ^{4,8}	8,000,000	7,999,958
2020-33A, 1.12% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29 ^{4,8}	4,136,584	4,133,749
2020-33A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 ^{4,8}	3,000,000	2,994,659
LCCM Trust		
2021-FL3, 1.55% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 11/15/38 ^{4,8}	6,000,000	5,996,015
2021-FL3, 1.90% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/15/38 ^{4,8}	3,950,000	3,943,907
2021-FL2, 2.26% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 12/13/38 ^{4,8}	3,100,000	3,092,690

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.2% (continued)		
Collateralized Loan Obligations - 17.6% (continued)		
Ares LVIII CLO Ltd.		
2020-58A, 1.67% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{4,8}	7,600,000	\$ 7,560,209
2020-58A, 2.27% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/15/33 ^{4,8}	3,750,000	3,750,331
Benefit Street Partners Clo XXII Ltd.		
2020-22A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/20/32 ^{4,8}	8,700,000	8,699,334
2020-22A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 ^{4,8}	1,000,000	998,162
Palmer Square Loan Funding Ltd.		
2021-3A, 2.67% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{4,8}	2,000,000	2,001,504
2021-1A, 1.38% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{4,8}	2,000,000	1,993,009
2021-1A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{4,8}	2,000,000	1,991,763
2018-4A, 1.06% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,8}	1,036,860	1,036,002
2021-2A, 2.56% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{4,8}	1,000,000	999,990
2018-4A, 1.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,8}	1,000,000	999,818
2019-3A, 1.01% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{4,8}	500,878	500,678
Dryden 36 Senior Loan Fund		
2020-36A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{4,8}	8,000,000	8,000,649
AMMC CLO XIV Ltd.		
2021-14A, 1.52% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{4,8}	8,000,000	7,961,754
Madison Park Funding XLVIII Ltd.		
2021-48A, 2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{4,8}	4,000,000	3,976,673
2021-48A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{4,8}	4,000,000	3,955,917
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6, 2.66% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ⁸	4,000,000	3,988,079
2021-FL6, 1.96% (1 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/16/36 ^{4,8}	3,400,000	3,383,843
Golub Capital Partners CLO 33M Ltd.		
2021-33A, 2.04% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{4,8}	6,500,000	6,499,971
Golub Capital Partners CLO 16 Ltd.		
2021-16A, 1.73% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{4,8}	4,000,000	4,007,545
2021-16A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{4,8}	2,000,000	2,009,730
MidOcean Credit CLO VII		
2020-7A, 1.16% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{4,8}	3,000,000	2,999,964
2020-7A, 1.72% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{4,8}	2,000,000	1,997,268
2020-7A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 ^{4,8}	1,000,000	995,951

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.2% (continued)		
Collateralized Loan Obligations - 17.6% (continued)		
Cerberus Loan Funding XXXII, LP		
2021-2A, 1.74% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{4,8}	4,250,000	\$ 4,264,867
2021-2A, 2.97% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{4,8}	1,250,000	1,255,371
ABPCI Direct Lending Fund CLO II LLC		
2021-1A, 1.73% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{4,8}	5,500,000	5,499,455
KREF Funding V LLC		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{††,8}	5,267,373	5,264,141
0.15% due 06/25/26 ^{††,9}	21,818,182	17,760
Cerberus Loan Funding XXXI, LP		
2021-1A, 1.62% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{4,8}	4,500,000	4,503,883
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A, 1.82% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{4,8}	4,250,000	4,260,599
Venture XIV CLO Ltd.		
2020-14A, 1.21% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{4,8}	4,250,000	4,250,288
BXMT Ltd.		
2020-FL2, 1.07% (30 Day Average U.S. Secured Overnight Financing Rate + 1.01%, Rate Floor: 0.90%) due 02/15/38 ^{4,8}	4,250,000	4,240,406
Golub Capital Partners CLO 36M Ltd.		
2018-36A, 1.44% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,8}	4,100,000	4,083,410
BSPDF Issuer Ltd.		
2021-FL1, 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ⁸	4,000,000	3,978,092
ABPCI Direct Lending Fund CLO I LLC		
2021-1A, 1.83% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{4,8}	3,750,000	3,766,582
PFP Ltd.		
2021-7, 2.51% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/14/38 ^{4,8}	3,749,813	3,736,254
Cerberus Loan Funding XXXVI, LP		
2021-1A, 1.62% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{4,8}	3,500,000	3,503,829
ABPCI Direct Lending Fund CLO IV LLC		
2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/08/29 ^{††,8}	3,300,000	3,301,926
Owl Rock CLO IV Ltd.		
2021-4A, 1.74% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{4,8}	3,250,000	3,253,121
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{4,8}	3,250,000	3,250,632
Wellfleet CLO Ltd.		
2020-2A, 1.19% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{4,8}	3,250,000	3,250,259
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{4,8}	3,250,000	3,246,237
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{4,8}	3,000,000	2,981,238
Diamond CLO Ltd.		
2021-1A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 ^{4,8}	1,500,000	1,499,712

Core Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.2% (continued)		
Collateralized Loan Obligations - 17.6% (continued)		
2018-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,8}	1,000,000	\$ 999,696
Cerberus Loan Funding XXXIII, LP		
2021-3A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{4,8}	2,000,000	2,003,691
ACRES Commercial Realty Ltd.		
2021-FL2, 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 01/15/37 ⁸	2,000,000	2,000,925
ABPCI Direct Lending Fund IX LLC		
2021-9A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{4,8}	2,000,000	1,999,997
Avery Point VI CLO Ltd.		
2021-6A, 1.94% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 ^{4,8}	2,000,000	1,998,644
Apres Static CLO Ltd.		
2020-1A, 1.82% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{4,8}	2,000,000	1,997,272
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 1.42% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,8}	2,000,000	1,996,100
FS Rialto		
2021-FL3, 2.16% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{4,8}	2,000,000	1,995,284
BRSP Ltd.		
2021-FL1, 2.25% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 08/19/38 ^{4,8}	2,000,000	1,994,086
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A, 1.87% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{4,8}	2,000,000	1,992,885
Magnetite Xxix Ltd.		
2021-29A, 1.77% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{4,8}	2,000,000	1,976,418
Canyon Capital CLO Ltd.		
2018-1A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/30/31 ^{4,8}	1,900,000	1,882,315
Allegro CLO IX Ltd.		
2018-3A, 1.29% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{4,8}	1,500,000	1,500,020
OCP CLO Ltd.		
2020-4A, 1.57% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{4,8}	1,500,000	1,496,882
Golub Capital Partners CLO 54M L.P.		
2021-54A, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{4,8}	1,500,000	1,486,973
STWD Ltd.		
2019-FL1, 2.46% (30 Day Average U.S. Secured Overnight Financing Rate + 2.46%, Rate Floor: 2.35%) due 07/15/38 ^{4,8}	1,459,000	1,455,206
Shackleton CLO Ltd.		
2018-6RA, 1.14% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{4,8}	1,431,960	1,432,202
Denali Capital CLO XI Ltd.		
2018-1A, 1.26% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,8}	1,404,474	1,404,483
Marathon CLO V Ltd.		
2017-5A, 1.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,8}	1,000,000	999,251
2017-5A, 1.03% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,8}	311,900	311,754
Cerberus Loan Funding XXXVI, LP		
2021-6A, 1.53% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{4,8}	1,250,000	1,249,998

Core Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.2% (continued)		
Collateralized Loan Obligations - 17.6% (continued)		
Voya CLO Ltd.		
2020-1A, 1.18% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 ^{4,8}	1,250,000	\$ 1,246,860
Owl Rock CLO I Ltd.		
2019-1A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{4,8}	1,000,000	1,000,558
Northwoods Capital XII-B Ltd.		
2018-12BA, 2.05% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{4,8}	1,000,000	1,000,164
BSPRT Issuer Ltd.		
2021-FL7, 2.40% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ⁸	1,000,000	999,999
KREF		
2021-FL2, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{4,8}	1,000,000	995,087
Owl Rock CLO II Ltd.		
2021-2A, 1.68% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{4,8}	1,000,000	994,885
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 1.40% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,8}	989,329	982,113
GPMT Ltd.		
2019-FL2, 1.40% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ⁸	929,558	929,016
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{4,10}	1,000,000	840,504
ACRE Commercial Mortgage Ltd.		
2021-FL4, 2.70% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{4,8}	773,000	770,848
Golub Capital Partners CLO 17 Ltd.		
2017-17A, 1.77% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{4,8}	750,000	750,116
Newfleet CLO Ltd.		
2018-1A, 1.08% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{4,8}	715,253	714,884
KVK CLO Ltd.		
2018-1A, 1.09% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{4,8}	430,291	429,945
2017-1A, 1.03% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,8}	235,638	235,638
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{4,10}	500,000	401,523
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 1.02% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,8}	222,018	222,003
TCP Waterman CLO Ltd.		
2016-1A, 2.25% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/28 ^{4,8}	165,794	165,793
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{4,10}	650,000	69,680
Wind River CLO Ltd.		
2017-2A, 0.99% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{4,8}	65,432	65,428
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{7,10}	700,000	140
Total Collateralized Loan Obligations		293,302,686
Whole Business - 2.0%		
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 ⁴	6,737,500	7,050,551
2021-1A, 3.15% due 04/25/51 ⁴	995,000	1,016,985
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁴	6,665,625	6,798,904
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ⁴	3,665,625	3,923,230
2021-1A, 2.79% due 11/20/51 ⁴	2,000,000	1,994,944

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.2% (continued)		
Whole Business - 2.0% (continued)		
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁴	3,581,250	\$ 3,736,508
2021-1A, 2.29% due 08/25/51 ⁴	1,430,000	1,413,584
ServiceMaster Funding LLC		
2020-1, 2.84% due 01/30/51 ⁴	3,970,000	3,931,848
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁴	1,990,000	1,955,462
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	1,346,880	1,395,411
Total Whole Business		33,217,427
Transport-Aircraft - 2.0%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁴	4,667,051	4,573,763
2020-1A, 3.35% due 01/16/40 ⁴	1,589,669	1,491,697
2017-1A, 3.97% due 05/16/42 ⁴	336,732	303,636
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁴	4,570,385	4,621,761
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	3,234,707	3,088,405
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 ⁴	2,984,375	2,973,002
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 ⁴	2,459,816	2,445,769
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 ⁴	2,370,772	2,319,401
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	2,232,945	2,194,059
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁴	1,606,106	1,565,630
2017-1, 4.58% due 02/15/42 ⁴	322,581	319,093
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	1,931,578	1,875,369
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	1,668,744	1,634,207
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	1,589,649	1,429,374
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	1,064,765	1,042,914
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	885,172	863,131
Raspro Trust		
2005-1A, 1.06% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,8}	251,293	250,989
Total Transport-Aircraft		32,992,200
Financial - 1.6%		
Station Place Securitization Trust		
2021-3, 1.00% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 ^{††,4,8}	7,000,000	7,000,000
2021-SP1, 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{††,4,8}	2,000,000	2,000,000
2021-WL1, 1.15% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 01/26/54 ^{††,4,8}	333,333	333,334
2021-WL1, 1.35% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/26/54 ^{††,4,8}	333,333	333,333
2021-WL1, 0.95% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 ^{††,4,8}	333,333	333,333
2021-WL2, 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 03/25/54 ^{††,4,8}	250,000	250,000
2021-WL1, 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/26/54 ^{††,4,8}	155,556	155,556
2021-WL2, 1.35% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 03/25/54 ^{††,4,8}	150,000	150,000

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.2% (continued)		
Financial - 1.6% (continued)		
Strategic Partners Fund VIII LP		
3.09% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 ^{††,8}	3,500,000	\$ 3,500,358
2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 ^{††,8}	1,300,000	1,300,055
Madison Avenue Secured Funding Trust Series		
2021-1, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{4,8}	4,250,000	4,250,000
HarbourVest Structured Solutions IV Holdings, LP		
2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{††,8}	1,831,749	1,831,860
2.45% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{††,8}	EUR 1,000,000	1,144,957
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{††,8}	EUR 2,148,824	2,445,213
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	1,050,000	1,028,348
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	1,017,433	1,028,166
Total Financial		27,084,513
Net Lease - 1.2%		
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁴	2,243,437	2,383,131
2020-1A, 4.95% due 02/15/50 ⁴	1,500,000	1,546,582
CMFT Net Lease Master Issuer LLC		
2021-1, 3.44% due 07/20/51 ⁴	3,570,000	3,474,530
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁴	2,713,434	2,713,798
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	2,612,757	2,700,785
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ⁴	2,500,000	2,455,270
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁴	1,246,354	1,278,899
2021-1A, 2.76% due 08/15/51 ⁴	1,000,000	988,203
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ⁴	844,102	841,004
2020-1, 2.28% due 07/15/60 ⁴	690,378	689,625
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 ⁴	1,443,125	1,465,908
Total Net Lease		20,537,735
Collateralized Debt Obligations - 1.0%		
Anchorage Credit Funding 4 Ltd.		
2021-4A, 2.72% due 04/27/39 ⁴	7,250,000	7,250,434
2021-4A, 3.12% due 04/27/39 ⁴	2,000,000	1,995,354
Anchorage Credit Funding Ltd.		
2021-13A, 2.88% due 07/27/39 ⁴	2,500,000	2,500,360
2021-13A, 3.15% due 07/27/39 ⁴	2,000,000	1,997,219
Anchorage Credit Funding 3 Ltd.		
2021-3A, 2.87% due 01/28/39 ⁴	3,750,000	3,749,813
Total Collateralized Debt Obligations		17,493,180
Transport-Container - 0.5%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	4,011,321	4,020,817
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	4,000,000	4,013,972
Total Transport-Container		8,034,789
Insurance - 0.1%		
JGWPT XXV LLC		
2012-1A, 4.21% due 02/16/65 ⁴	1,722,856	1,916,447
Diversified Payment Rights - 0.1%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	1,000,000	1,034,648

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 26.2% (continued)		
Single Family Residence - 0.1%		
Home Partners of America Trust		
2021-3, 2.80% due 01/17/41 ⁴	1,000,000	\$ 995,612
Total Asset-Backed Securities (Cost \$437,331,222)		<u>436,609,237</u>
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.8%		
Government Agency - 5.3%		
Fannie Mae		
2.81% due 05/01/51	8,250,000	8,731,300
2.17% due 03/01/51	8,347,000	8,051,053
2.24% due 01/01/51	5,888,164	5,724,763
2.00% due 09/01/50	5,034,846	4,808,010
2.36% due 08/01/50	4,500,000	4,465,162
2.78% due 05/01/51	2,727,101	2,912,077
2.20% due 11/01/27	2,556,910	2,623,129
2.59% due 06/01/51	2,478,637	2,579,166
4.17% due 02/01/49	2,000,000	2,403,616
3.09% due 10/01/29	2,000,000	2,168,334
2.81% due 09/01/39	2,000,000	2,093,298
2.32% due 02/01/51	2,071,502	2,040,470
2.40% due 03/01/40	2,000,000	1,989,455
2.11% due 10/01/50	1,859,575	1,794,318
2.27% due 02/01/51	1,725,894	1,699,944
2.06% due 09/01/36	1,600,000	1,565,857
2.39% due 02/01/51	1,436,930	1,459,068
1.88% due 01/01/36	1,310,000	1,266,564
2.58% due 10/01/51	1,197,051	1,231,204
3.83% due 05/01/49	1,000,000	1,150,758
3.61% due 04/01/39	1,000,000	1,146,012
3.74% due 02/01/30	1,000,000	1,133,589
4.24% due 08/01/48	1,000,000	1,131,525
4.27% due 12/01/33	954,328	1,114,955
2.99% due 01/01/40	1,000,000	1,071,944
3.46% due 08/01/49	962,885	1,067,503
2.79% due 01/01/32	969,367	1,032,138
2.68% due 04/01/50	968,467	1,026,164
3.11% due 04/01/30	934,879	1,024,292
2.27% due 10/01/41	1,000,000	982,086
2.10% due 07/01/50	973,401	938,859
1.76% due 08/01/40	1,000,000	938,209
due 12/25/43 ^{11,13}	1,020,821	920,646
4.07% due 05/01/49	771,681	895,009
4.37% due 10/01/48	719,451	856,592
4.25% due 05/01/48	635,403	672,227
3.94% due 10/01/36	333,597	385,336
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 05/25/60	3,894,675	3,877,629
2.00% due 11/25/59	1,521,037	1,518,109
Fannie Mae-Aces		
1.48% (WAC) due 03/25/35 ^{8,9}	25,274,744	3,112,286
Freddie Mac		
1.98% due 05/01/50	1,377,438	1,296,922
4.00% due 01/15/46	592,735	599,730
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 ^{†††,4,8}	983,489	980,707
Total Government Agency		<u>88,480,015</u>
Commercial Mortgage-Backed Securities - 3.0%		
GS Mortgage Securities Trust		
2020-GSA2, 2.34% due 12/12/53	8,000,000	7,792,638
2020-GC45, 0.67% (WAC) due 02/13/53 ^{8,9}	18,954,107	840,073
2019-GC42, 0.81% (WAC) due 09/01/52 ^{8,9}	14,915,011	775,689
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP3, 3.45% (WAC) due 08/15/49 ⁸	4,000,000	3,984,043

Core Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.8% (continued)		
Commercial Mortgage-Backed Securities - 3.0% (continued)		
2021-NYAH, 1.95% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{4,8}	4,000,000	\$ 3,977,494
DBGS Mortgage Trust		
2018-C1, 4.63% (WAC) due 10/15/51 ⁸	7,000,000	7,836,716
CD Mortgage Trust		
2017-CD4, 3.95% (WAC) due 05/10/50 ⁸	4,750,000	5,051,355
2016-CD1, 1.39% (WAC) due 08/10/49 ^{8,9}	2,261,085	114,566
BX Commercial Mortgage Trust		
2021-VOLT, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{4,8}	3,450,000	3,419,536
KKR Industrial Portfolio Trust		
2021-KDIP, 1.36% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 12/15/37 ^{4,8}	3,450,000	3,408,911
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{4,8}	1,000,000	1,004,638
2020-DUNE, 1.46% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{4,8}	1,000,000	998,576
Life Mortgage Trust		
2021-BMR, 1.51% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 03/15/38 ^{4,8}	2,000,000	1,979,920
Benchmark Mortgage Trust		
2019-B14, 0.78% (WAC) due 12/15/62 ^{8,9}	19,841,126	870,176
2018-B6, 0.41% (WAC) due 10/10/51 ^{8,9}	29,493,735	597,307
COMM Mortgage Trust		
2015-CR24, 0.75% (WAC) due 08/10/48 ^{8,9}	43,465,661	1,019,205
2015-CR26, 0.92% (WAC) due 10/10/48 ^{8,9}	8,899,926	256,402
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.63% (WAC) due 11/10/52 ^{8,9}	19,928,527	833,957
2016-GC37, 1.69% (WAC) due 04/10/49 ^{8,9}	3,218,434	187,603
2016-C2, 1.74% (WAC) due 08/10/49 ^{8,9}	2,392,314	154,678
2016-P5, 1.39% (WAC) due 10/10/49 ^{8,9}	1,610,802	89,511
Extended Stay America Trust		
2021-ESH, 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{4,8}	1,094,307	1,094,306
CSAIL Commercial Mortgage Trust		
2019-C15, 1.04% (WAC) due 03/15/52 ^{8,9}	12,186,480	701,615
SG Commercial Mortgage Securities Trust		
2016-C5, 1.90% (WAC) due 10/10/48 ^{8,9}	8,889,386	526,311
UBS Commercial Mortgage Trust		
2017-C2, 1.05% (WAC) due 08/15/50 ^{8,9}	10,258,079	454,216
JPMDB Commercial Mortgage Securities Trust		
2016-C2, 1.55% (WAC) due 06/15/49 ^{8,9}	7,110,631	352,330
Morgan Stanley Capital I Trust		
2016-UB11, 1.50% (WAC) due 08/15/49 ^{8,9}	6,695,979	347,961
Wells Fargo Commercial Mortgage Trust		
2016-NXS5, 1.43% (WAC) due 01/15/59 ^{8,9}	3,760,255	176,043
2016-C37, 0.81% (WAC) due 12/15/49 ^{8,9}	2,789,736	90,946
CFCRE Commercial Mortgage Trust		
2016-C3, 0.99% (WAC) due 01/10/48 ^{8,9}	5,528,293	193,067
Total Commercial Mortgage-Backed Securities		49,129,789
Residential Mortgage-Backed Securities - 1.5%		
Mill City Mortgage Loan Trust		
2021-NMR1, 2.50% (WAC) due 11/25/60 ^{4,8}	4,800,000	4,773,281
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 ^{4,8}	4,000,000	3,942,479
PRPM LLC		
2021-RPL2, 2.93% (WAC) due 10/25/51 ^{4,8}	2,472,000	2,458,627
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,8}	808,967	829,672
2019-6A, 3.50% (WAC) due 09/25/59 ^{4,8}	623,205	644,090
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,8}	429,802	452,308

Core Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.8% (continued)		
Residential Mortgage-Backed Securities - 1.5% (continued)		
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 ^{4,8}	924,890	\$ 928,650
2020-1, 2.41% (WAC) due 02/25/50 ^{4,8}	924,890	928,466
CSMC Trust		
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,8}	1,211,071	1,246,379
2020-NQM1, 1.72% due 05/25/65 ^{4,12}	399,778	396,375
Verus Securitization Trust		
2019-4, 2.85% due 11/25/59 ^{4,12}	1,289,378	1,301,647
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 ⁴	1,250,000	1,240,293
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ⁹	7,000,795	1,147,664
BRAVO Residential Funding Trust		
2021-HE1, 1.55% (30 Day Average U.S. Secured Overnight Financing Rate + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{4,8}	1,000,000	997,865
Securitized Asset-Backed Receivables LLC Trust		
2006-HE2, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/38 ⁸	1,530,254	851,804
Angel Oak Mortgage Trust		
2020-1, 2.77% (WAC) due 12/25/59 ^{4,8}	713,368	712,920
MFRA Trust		
2021-INV1, 2.29% (WAC) due 01/25/56 ^{4,8}	700,000	667,026
RALI Series Trust		
2006-QO2, 0.54% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/48 ⁸	1,526,626	414,317
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{4,8}	408,869	408,792
GS Mortgage-Backed Securities Trust		
2020-NQM1, 1.79% (WAC) due 09/27/60 ^{4,8}	396,075	391,494
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 0.92% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁸	281,998	244,447
MASTR Adjustable Rate Mortgages Trust		
2003-5, 1.38% (WAC) due 11/25/33 ⁸	247,712	235,838
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	56,749	57,284
Total Residential Mortgage-Backed Securities		25,271,718
Military Housing - 1.0%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{††4,8}	7,022,694	8,304,464
2015-R1, 4.44% (WAC) due 11/25/52 ^{††4,8}	2,886,700	3,278,866
2015-R1, 0.70% (WAC) due 11/25/55 ^{††4,8,9}	10,278,247	787,268
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{††4}	2,293,606	2,476,697
2007-ROBS, 6.06% due 10/10/52 ^{††4}	460,331	507,137
2007-AETC, 5.75% due 02/10/52 ^{††4}	271,462	297,270
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{††4}	1,447,692	1,725,915
Total Military Housing		17,377,617
Total Collateralized Mortgage Obligations (Cost \$180,883,487)		180,259,139
U.S. GOVERNMENT SECURITIES^{††} - 9.1%		
U.S. Treasury Notes		
1.38% due 11/15/31	111,822,000	110,406,753
0.75% due 03/31/26	6,000,000	5,886,094
U.S. Treasury Bonds		
1.88% due 11/15/51	20,000,000	19,937,500
2.00% due 08/15/51	15,000,000	15,290,625
Total U.S. Government Securities (Cost \$151,404,034)		151,520,972

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††} - 3.5%		
Industrial - 1.1%		
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	8,450,000	\$ 8,898,949
Standard Industries, Inc.		
3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/22/28	2,561,000	2,562,076
SkyMiles IP Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,700,000	1,795,625
Berry Global, Inc.		
1.86% (2 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	1,429,766	1,419,400
Air Canada		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	1,350,000	1,344,451
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	1,039,258	1,034,062
Service Logic Acquisition, Inc.		
4.75% (2 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 ^{†††}	781,836	778,904
Total Industrial		17,833,467
Consumer, Cyclical - 0.8%		
Murphy Oil USA, Inc.		
2.25% (1 Month USD LIBOR + 1.75%, Rate Floor: 2.25%) due 01/31/28	7,960,000	7,956,657
Amaya Holdings BV		
2.50% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 07/21/26	EUR 4,000,000	4,523,361
Stars Group (Amaya)		
2.47% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	997,500	993,280
Hilton Worldwide Finance LLC		
1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/22/26	383,663	380,183
Total Consumer, Cyclical		13,853,481
Consumer, Non-cyclical - 0.4%		
Packaging Coordinators Midco, Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,238,750	2,236,892
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	1,489,657	1,491,519
HCRX Investments HoldCo, LP		
due 07/15/28 ^{†††}	1,250,000	1,242,188
HAH Group Holding Co. LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	1,144,897	1,142,035
Elanco Animal Health, Inc.		
1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	385,360	379,941
Total Consumer, Non-cyclical		6,492,575
Technology - 0.3%		
Datix Bidco Ltd.		
4.96% (6 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	GBP 2,900,000	3,903,286
Valkyr Purchaser, LLC		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	1,592,000	1,588,020
Total Technology		5,491,306
Basic Materials - 0.3%		
Univar Netherlands Holding BV		
2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/03/28	4,203,875	4,188,111

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{c††#} - 3.5% (continued)		
Financial - 0.2%		
Walker & Dunlop, Inc. 2.75% (3 Month USD SOFR + 2.25%, Rate Floor: 2.75%) due 10/15/28	2,000,000	\$ 1,995,000
Nexus Buyer LLC 3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	888,665	883,742
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	794,010	797,646
Alliant Holdings Intermediate LLC 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	492,347	487,030
Total Financial		4,163,418
Utilities - 0.2%		
Hamilton Projects Acquiror LLC 6.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	3,068,922	3,064,442
Energy - 0.2%		
Buckeye Partners LP 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/01/26	1,496,222	1,489,594
Venture Global Calcasieu Pass LLC 2.48% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	636,062	629,701
DT Midstream, Inc. 2.50% (3 Month USD LIBOR + 2.00%) and (6 Month USD LIBOR + 2.00%), Rate Floor: 2.50% due 06/26/28	498,750	499,453
Total Energy		2,618,748
Communications - 0.0%		
Radiate Holdeo LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	164,383	163,715
Total Senior Floating Rate Interests (Cost \$57,799,422)		57,869,263
FEDERAL AGENCY BONDS^{††} - 3.2%		
Fannie Mae Principal Strips due 07/15/37 ^{11,13}	12,750,000	9,048,293
due 08/06/38 ¹³	250,000	171,904
Tennessee Valley Authority Principal Strips due 06/15/38 ^{11,13}	9,400,000	6,266,651
due 01/15/48 ^{11,13}	9,700,000	4,887,830
due 01/15/38 ¹³	4,000,000	2,702,736
due 06/15/35 ^{11,13}	1,583,000	1,162,506
due 12/15/42 ^{11,13}	1,600,000	933,197
Freddie Mac Principal Strips due 07/15/32 ¹³	10,550,000	8,654,809
Federal Farm Credit Bank 3.51% due 06/11/40	3,300,000	3,923,637
2.43% due 01/29/37	3,000,000	3,134,484
2.70% due 01/30/45	1,053,000	1,116,391
2.88% due 10/01/40	350,000	382,629
Tennessee Valley Authority 4.25% due 09/15/65	2,450,000	3,575,116
5.38% due 04/01/56	600,000	987,480
due 01/15/28 ¹³	150,000	136,404
United States International Development Finance Corp. 1.63% due 11/20/37	4,000,000	3,855,973
Freddie Mac due 01/02/34 ¹³	1,850,000	1,457,301
due 09/15/36 ¹³	300,000	218,119
due 11/15/38 ¹³	250,000	169,704
U.S. International Development Finance Corp. due 01/17/26 ¹³	800,000	865,760
1.79% due 10/15/29	536,224	542,863
Total Federal Agency Bonds (Cost \$50,483,056)		54,193,787
MUNICIPAL BONDS^{††} - 1.2%		
Texas - 0.4%		
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.29% due 09/01/40	2,100,000	2,190,025
2.78% due 09/01/34	700,000	728,270
2.69% due 09/01/33	500,000	520,263
2.57% due 09/01/32	475,000	492,118
2.41% due 09/01/31	450,000	462,395
2.08% due 09/01/28	300,000	303,663
Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,500,000	1,510,813
Dallas/Fort Worth International Airport Revenue Bonds 2.92% due 11/01/50	1,000,000	1,022,651
Total Texas		7,230,198
New York - 0.3%		
Westchester County Local Development Corp. Revenue Bonds 3.85% due 11/01/50	2,700,000	2,861,512
Port Authority of New York & New Jersey Revenue Bonds 3.14% due 02/15/51	2,500,000	2,486,422

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
MUNICIPAL BONDS^{††} - 1.2% (continued)		
New York - 0.3% (continued)		
New York Power Authority Revenue Bonds 2.82% due 11/15/39	1,000,000	\$ 1,020,174
Total New York		6,368,108
California - 0.1%		
California Statewide Communities Development Authority Revenue Bonds 2.68% due 02/01/39	1,200,000	1,192,202
Cypress School District General Obligation Unlimited due 08/01/48 ¹³	1,000,000	428,543
Newport Mesa Unified School District General Obligation Unlimited due 08/01/46 ¹³	750,000	318,758
Total California		1,939,503
Idaho - 0.1%		
Boise State University Revenue Bonds 3.06% due 04/01/40	1,150,000	1,186,989
Ohio - 0.1%		
County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	1,000,000	1,013,647
Mississippi - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	1,000,000	1,000,515
Alabama - 0.1%		
Auburn University Revenue Bonds 2.68% due 06/01/50	1,000,000	983,010
Illinois - 0.0%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	500,000	604,900
Cook County School District No. 155 Calumet City General Obligation Unlimited 5.30% due 12/01/22	5,000	5,168
Total Illinois		610,068
Total Municipal Bonds (Cost \$19,803,457)		20,332,038
SENIOR FIXED RATE INTERESTS^{†††} - 0.2%		
Industrial - 0.2%		
CTL Logistics 2.65% due 10/10/42	3,642,781	3,496,797
Total Senior Fixed Rate Interests (Cost \$3,642,781)		3,496,797
FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
Panama Government International Bond 4.50% due 04/16/50	1,450,000	1,597,190
Bermuda Government International Bond 3.38% due 08/20/50 ⁴	500,000	499,375
Total Foreign Government Debt (Cost \$2,126,416)		2,096,565
	Contracts/Notional Value	
OTC OPTIONS PURCHASED^{††} - 0.1%		
Call Options on:		
Interest Rate Options		
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 455,200,000	883,088
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 120,600,000	131,454
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD 55,700,000	108,058
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD 47,400,000	51,666
Total OTC Options Purchased (Cost \$1,600,463)		1,174,266
Total Investments - 101.8% (Cost \$1,672,193,006)		\$ 1,698,242,860
LISTED OPTIONS WRITTEN[†] - 0.0%		
Call Options on:		
Equity Options		
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$24,804)	9	(1,575)
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$24,804)	9	(2,003)
Total Listed Options Written (Premiums received \$18,995)		(3,578)
Other Assets & Liabilities, net - (1.8)%		(30,097,975)
Total Net Assets - 100.0%		\$ 1,668,141,307

Core Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Goldman Sachs International	EUR	Sell	2,156,000	2,456,087 USD	03/31/22	\$ (2,968)
Morgan Stanley Capital Services LLC	EUR	Sell	6,013,000	6,776,801 USD	01/14/22	(70,055)
JPMorgan Chase Bank, N.A.	GBP	Sell	2,903,000	3,839,787 USD	01/14/22	(86,034)
						<u>\$ (159,057)</u>

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

* Non-income producing security.

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

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

††† Value determined based on Level 3 inputs.

¹ Special Purpose Acquisition Company (SPAC).

² All or a portion of this security is pledged as collateral for open call options written contracts at December 31, 2021.

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

⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$732,058,959 (cost \$727,767,430), or 43.9% of total net assets.

⁵ Rate indicated is the 7-day yield as of December 31, 2021.

⁶ Perpetual maturity.

⁷ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$1,088,979 (cost \$978,164), or 0.1% of total net assets.

⁸ Variable rate security. Rate indicated is the rate effective at December 31, 2021. 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.

⁹ Security is an interest-only strip.

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

¹¹ Security is a principal-only strip.

¹² Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2021.

¹³ Zero coupon rate security.

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

WAC — Weighted Average Coupon