

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Shares	Value
COMMON STOCKS[†] - 0.1%		
Financial - 0.1%		
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	611,700	\$ 6,337,212
Conyers Park III Acquisition Corp. — Class A ^{*,1}	570,000	5,819,700
Waverley Capital Acquisition Corp. 1 — Class A ^{*,1}	451,200	4,678,944
Blue Whale Acquisition Corp. I — Class A ^{*,1}	330,700	3,356,605
Pershing Square Tontine Holdings, Ltd. — Class A ^{*,††,1}	9,315,080	931
Total Financial		<u>20,193,392</u>
Communications - 0.0%		
Vacasa, Inc. — Class A [*]	364,396	247,243
Industrial - 0.0%		
BP Holdco LLC ^{*,††,2}	532	683
YAK BLOCKER 2 LLC ^{*,†††}	44,094	441
YAK BLOCKER 2 LLC ^{*,†††}	40,754	408
Vector Phoenix Holdings, LP ^{*,†††}	532	127
API Heat Transfer Parent LLC ^{*,†††}	73,183	7
Total Industrial		<u>1,666</u>
Total Common Stocks		<u>20,442,301</u>
(Cost \$22,449,806)		
PREFERRED STOCKS^{††} - 3.0%		
Financial - 2.8%		
Equitable Holdings, Inc.		
4.95% [*]	71,314,000	66,229,375
4.30%	1,323,771	21,339,189
Markel Group, Inc.		
6.00% [*]	72,830,000	70,279,104
Charles Schwab Corp.		
4.00% [*]	73,673,000	53,762,867
Bank of New York Mellon Corp.		
3.75% [*]	65,200,000	53,545,500
MetLife, Inc.		
3.85% [*]	53,467,000	49,402,439
Citigroup, Inc.		
3.88% [*]	31,175,000	26,109,063
4.00% [*]	26,571,000	22,684,991
Wells Fargo & Co.		
3.90% [*]	49,842,000	43,880,897
4.70%	9,650	177,946
Bank of America Corp.		
4.38% [*]	27,700,000	23,621,175
6.13% [*]	11,550,000	11,286,082
JPMorgan Chase & Co.		
3.65% [*]	37,412,000	32,928,172
Goldman Sachs Group, Inc.		
3.80% [*]	25,830,000	20,670,458
Kuvare US Holdings, Inc.		
7.00% [*]	15,731,000	16,045,620
Lincoln National Corp.		
9.25% ^{*,5}	13,350,000	14,018,118
Jackson Financial, Inc.		
8.00%	472,000	11,771,680
CNO Financial Group, Inc.		
5.13%	715,225	11,443,600
Assurant, Inc.		
5.25%	560,975	10,579,988
Selective Insurance Group, Inc.		
4.60%	541,225	8,859,853
American Financial Group, Inc.		
4.50%	442,575	8,001,756
Depository Trust & Clearing Corp.		
3.38% ^{*,4}	4,750,000	3,491,702
First Republic Bank		
4.25%	2,368,525	28,185
4.50%	276,775	3,598
Total Financial		<u>580,161,358</u>
Communications - 0.2%		
AT&T Mobility II LLC [*]	47,000	47,122,386
Government - 0.0%		
CoBank ACB		
4.25% due 12/31/70 [*]	3,300,000	2,640,000
Industrial - 0.0%		
YAK BLOCKER 2 LLC ^{*,†††}	2,422,458	571,717
API Heat Transfer Intermediate ^{*,†††}	9	23
Total Industrial		<u>571,740</u>
Total Preferred Stocks		<u>630,495,484</u>
(Cost \$803,147,032)		
WARRANTS[†] - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26 [*]	101,490	26,611
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23 ^{*,1}	203,900	17,658
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26 ^{*,1}	133,032	11,574
Conyers Park III Acquisition Corp. — Class A		

Expiring 08/12/28 ^{*1}	190,000	9,500
Blue Whale Acquisition Corp.		
Expiring 07/09/23 ^{*1}	82,674	6,647
Waverley Capital Acquisition Corp. — Class A		
Expiring 04/30/27 ^{*1}	150,400	5,323
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25 ^{*†††,1}	1,035,008	103
Total Warrants		
(Cost \$1,176,334)		77,416
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EXCHANGE-TRADED FUNDS[†] - 0.0%		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	22,700	2,454,778
Total Exchange-Traded Funds		
(Cost \$2,451,457)		2,454,778

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	Shares	Value
MUTUAL FUNDS[†] - 0.3%		
Guggenheim Strategy Fund II ²	1,154,536	\$ 27,962,851
Guggenheim Ultra Short Duration Fund — Institutional Class ²	2,825,802	27,495,058
Guggenheim Strategy Fund III ²	622,173	15,087,705
Total Mutual Funds (Cost \$72,359,175)		70,545,614
MONEY MARKET FUNDS[†] - 3.1%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.96% ⁶	559,165,828	559,165,828
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.00% ⁶	106,232,435	106,232,435
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.00% ⁶	2,199,537	2,199,537
Total Money Market Funds (Cost \$667,597,800)		667,597,800
	Face	
	Amount[~]	
U.S. GOVERNMENT SECURITIES^{††} - 26.0%		
U.S. Treasury Notes		
4.13% due 11/15/32 ⁵	980,083,000	1,001,522,316
3.50% due 01/31/28	742,300,000	720,813,896
4.00% due 02/29/28	560,500,000	556,361,935
3.38% due 05/15/33 ⁵	502,650,000	484,743,094
4.13% due 06/15/26	477,680,000	472,865,884
3.50% due 02/15/33 ⁵	313,750,000	305,612,109
2.75% due 02/15/28	175,950,000	165,358,635
3.75% due 05/31/30	110,000,000	108,470,313
3.75% due 06/30/30	76,650,000	75,631,992
3.63% due 03/31/28	52,500,000	51,277,734
3.63% due 03/31/30	50,000,000	48,910,156
3.50% due 04/30/30	45,000,000	43,692,188
4.63% due 03/15/26	4,900,000	4,905,359
4.00% due 02/15/26	4,500,000	4,430,918
4.00% due 02/28/30	3,450,000	3,447,574
2.63% due 05/31/27	2,160,000	2,029,556
4.13% due 01/31/25	2,000,000	1,967,031
1.50% due 01/31/27	1,200,000	1,086,984
3.88% due 05/15/43	1,000,000	971,406
U.S. Treasury Bonds		
due 05/15/53 ^{7,8}	1,947,180,000	653,100,314
4.00% due 11/15/52	165,000,000	169,485,938
due 02/15/46 ^{7,8}	355,975,000	143,476,389
due 05/15/44 ^{7,8,9}	303,295,000	130,658,324
due 11/15/51 ^{7,8}	275,000,000	95,156,342
2.38% due 05/15/51	95,430,000	70,949,968
due 02/15/52 ^{7,8}	144,771,800	49,722,932
due 11/15/44 ^{7,8}	70,890,000	29,842,819
due 08/15/51 ^{7,8}	43,990,000	15,305,022
due 08/15/52 ^{7,8}	3,700,000	1,256,775
2.88% due 08/15/45	1,180,000	973,730
due 05/15/52 ^{7,8}	1,720,000	587,773
U.S. Treasury Strip Principal		
due 02/15/51 ^{7,8}	310,000,000	109,243,368
Total U.S. Government Securities (Cost \$5,703,114,999)		5,523,858,774
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9%		
Government Agency - 13.1%		
Fannie Mae		
5.00% due 05/01/53	429,150,963	420,833,248
5.00% due 06/01/53	302,028,283	295,974,304
5.50% due 05/01/53	255,563,677	254,364,829
due 06/01/53 ¹⁸	162,210,960	161,568,371
due 04/01/53 ¹⁸	121,100,657	118,836,776
4.00% due 06/01/52	108,206,846	102,138,088
4.00% due 07/01/52	84,968,317	80,031,085
5.00% due 05/01/38	25,609,843	25,443,608
2.40% due 03/01/40	27,004,000	19,261,493
3.83% due 05/01/49	19,000,000	16,024,333
2.27% due 10/01/41	16,935,000	11,499,560
2.57% due 08/01/51	12,215,457	8,729,894
due 12/25/43 ⁸	10,851,769	8,241,405
3.42% due 09/01/47	9,525,935	8,028,949
2.00% due 09/01/50	11,526,873	7,938,582
2.07% due 10/01/50	10,912,273	7,567,523
2.31% due 10/01/41	9,435,000	6,410,803
1.76% due 08/01/40	9,360,000	6,404,506
2.17% due 03/01/51	8,600,944	5,799,400
2.44% due 10/01/51	8,500,000	5,393,969
2.10% due 07/01/50	7,312,881	5,121,157
2.43% due 12/01/51	7,401,000	5,005,746
2.41% due 12/01/41	7,100,000	4,869,975
3.05% due 03/01/50	5,907,897	4,528,077
2.94% due 03/01/52	5,718,329	4,358,277
2.51% due 10/01/46	5,559,684	4,266,202
due 10/25/43 ⁸	5,428,411	4,146,735
4.07% due 05/01/49	4,612,982	4,143,433
2.52% due 12/01/41	5,210,558	3,993,808
2.99% due 01/01/40	4,429,000	3,525,542

2.49% due 12/01/39	4,168,685	3,264,401
3.50% due 02/01/48	3,636,242	3,108,304
4.24% due 08/01/48	3,400,000	3,003,997
2.54% due 12/01/39	3,634,595	2,860,241
2.42% due 10/01/51	3,394,347	2,431,238
2.36% due 01/01/42	3,500,000	2,377,039
3.42% due 10/01/47	2,696,462	2,292,314
2.96% due 10/01/49	2,791,985	2,189,118
3.26% due 11/01/46	2,320,755	1,940,180
2.17% due 10/01/50	2,668,901	1,870,544
2.69% due 02/01/52	2,447,884	1,799,576
2.92% due 03/01/50	2,313,348	1,798,238
2.49% due 09/01/51	2,472,000	1,736,224
2.17% due 09/01/50	2,397,867	1,682,162
2.62% due 12/01/51	2,293,445	1,668,964
2.93% due 03/01/52	2,054,355	1,572,969
2.07% due 10/01/40	1,940,728	1,430,547
2.68% due 04/01/50	1,876,698	1,428,399
3.46% due 08/01/49	1,639,195	1,373,561
2.51% due 07/01/50	1,755,679	1,289,764
3.74% due 02/01/48	1,219,136	1,067,157
4.05% due 09/01/48	1,127,953	1,018,775
2.32% due 07/01/50	1,344,078	959,741

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Government Agency - 13.1% (continued)		
2.34% due 09/01/39	1,249,483	\$ 930,880
2.25% due 10/01/50	1,238,248	859,035
3.96% due 06/01/49	938,577	826,656
3.01% due 04/01/42	1,050,000	794,580
3.60% due 10/01/47	903,025	776,248
2.65% due 12/01/51	978,899	707,725
3.63% due 01/01/37	697,976	632,966
3.50% due 12/01/46	679,851	627,855
2.34% due 03/01/51	863,822	618,170
3.36% due 12/01/39	676,029	566,699
3.91% due 07/01/49	658,414	566,135
3.18% due 09/01/42	641,913	540,011
5.32% due 06/01/33	530,000	536,498
2.75% due 11/01/31	603,107	535,727
2.50% due 01/25/52	830,537	533,297
3.50% due 11/01/47	520,500	480,377
2.56% due 05/01/39	590,134	456,253
2.51% due 02/01/48	572,948	440,324
3.00% due 07/01/46	475,523	425,742
4.00% due 01/01/46	422,575	403,505
4.00% due 12/01/38	386,551	372,396
3.50% due 10/01/45	359,986	334,877
4.00% due 11/01/38	327,962	316,764
3.51% due 11/01/47	364,215	312,533
4.33% due 09/01/48	324,830	302,949
4.50% due 02/01/45	299,954	294,357
4.50% due 03/01/48	296,891	291,210
4.22% due 04/01/49	315,000	276,427
2.50% due 11/25/50	452,023	271,319
4.23% due 07/01/39	267,652	246,346
4.50% due 04/01/48	244,476	238,919
3.77% due 08/01/45	282,889	237,128
5.00% due 12/01/44	227,769	228,274
3.50% due 12/01/45	213,821	198,866
3.50% due 08/01/43	208,110	194,246
2.00% due 10/25/51	331,389	180,723
3.95% due 06/01/49	190,299	164,274
4.50% due 05/01/47	163,829	160,772
3.18% due 08/01/42	183,758	154,549
4.00% due 10/01/45	130,274	124,516
5.00% due 05/01/44	117,765	118,027
3.50% due 04/01/48	115,727	106,806
2.06% due 09/01/36	140,000	101,804
5.00% due 04/01/44	71,766	71,251
2.28% due 01/01/51	68,678	49,030
3.50% due 06/01/46	13,403	12,441
Freddie Mac		
5.00% due 06/01/53	257,560,062	252,397,389
due 04/01/53 ¹⁸	191,122,504	187,368,549
due 06/01/53 ¹⁸	178,441,316	177,741,081
5.50% due 05/01/53	155,895,599	155,161,656
4.00% due 02/01/53	129,496,491	122,789,734
5.00% due 03/01/53	71,342,856	70,058,580
4.00% due 10/01/52	48,247,930	45,489,251
4.00% due 04/01/52	31,701,655	29,952,927
5.50% due 02/01/53	13,504,156	13,502,916
3.26% due 09/01/45	2,130,290	1,795,374
4.50% due 08/01/52	1,149,793	1,113,387
5.00% due 09/01/52	1,088,704	1,078,799
1.96% due 05/01/50	1,535,189	1,032,898
3.50% due 01/01/44	620,452	581,383
3.00% due 08/01/46	505,395	452,975
2.00% due 10/25/51	828,472	429,084
4.00% due 02/01/46	306,557	289,857
4.00% due 01/01/46	281,704	269,349
4.50% due 06/01/48	220,438	216,198
4.00% due 01/15/46	193,765	192,030
3.50% due 12/01/45	192,245	178,995
4.00% due 11/01/45	170,128	162,853
4.00% due 08/01/45	156,376	149,753
4.00% due 09/01/45	149,413	142,922
2.50% due 02/25/52	134,682	83,174
Fannie Mae-Aces		
1.59% (WAC) due 03/25/35 ^{0,10}	201,813,697	20,890,765
Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 11/25/59	11,363,050	9,273,799
2.00% due 05/25/60	9,292,484	7,588,136
FARM Mortgage Trust		
2.18% (WAC) due 01/25/51 ^{0,4}	10,583,596	8,417,419
Freddie Mac Multifamily Structured Pass Through Certificates		
0.63% (WAC) due 12/25/24 ^{0,10}	41,287,074	273,671
Total Government Agency		<u>2,785,307,522</u>
Residential Mortgage-Backed Securities - 8.4%		
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{0,4}	65,900,358	64,089,957
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0,4}	57,912,694	53,136,362
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{0,4}	39,398,881	36,321,245
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{0,4}	26,288,400	24,147,002
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{4,11}	80,170,787	71,379,699

2021-C, 1.62% due 03/01/61 ^{4,11}	64,029,540	57,115,125
2021-HE1, 6.57% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{0,4}	7,500,000	7,295,558
FKRT		
2.21% due 11/30/58 ^{†††,12}	117,200,000	115,348,135
PRPM LLC		
2021-5, 1.79% due 06/25/26 ^{4,11}	60,207,992	54,634,694

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Residential Mortgage-Backed Securities - 8.4% (continued)		
2021-8, 1.74% (WAC) due 09/25/26 ^{0,4}	32,222,109	\$ 29,617,087
2023-1, 6.88% (WAC) due 02/25/28 ^{0,4}	20,450,380	20,320,767
2022-1, 3.72% due 02/25/27 ^{4,11}	11,174,652	10,585,645
Legacy Mortgage Asset Trust		
2021-GS2, 1.75% due 04/25/61 ^{4,11}	38,758,887	35,845,366
2021-GS3, 1.75% due 07/25/61 ^{4,11}	35,271,311	32,993,994
2021-GS5, 2.25% due 07/25/67 ^{4,11}	22,105,621	20,430,683
LSTAR Securities Investment Ltd.		
2023-1, 8.58% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 ^{0,4}	50,882,282	50,463,347
2021-1, 7.97% (1 Month USD LIBOR + 2.80%, Rate Floor: 1.80%) due 02/01/26 ^{0,12}	38,656,399	38,189,893
Towd Point Revolving Trust		
4.83% due 09/25/64 ¹²	81,500,000	78,973,500
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁰	25,548,369	13,276,269
2007-HE5, 5.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 ⁰	26,776,534	11,610,431
2006-HE6, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 09/25/36 ⁰	23,257,327	8,596,587
2006-HE5, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/36 ⁰	13,109,612	6,699,533
2007-HE3, 5.26% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ⁰	11,185,465	5,465,932
2006-HE4, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁰	8,268,972	4,299,232
2006-HE5, 5.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 08/25/36 ⁰	7,855,182	4,021,727
2007-HE2, 5.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 ⁰	8,098,326	3,646,604
2007-NC3, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 ⁰	3,313,524	2,359,272
2007-HE6, 5.21% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁰	2,423,860	2,092,889
2007-HE3, 5.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ^{0,4}	2,028,374	1,227,081
2006-HE6, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 09/25/36 ⁰	2,948,112	1,086,682
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 ^{4,11}	61,467,266	57,281,284
Home Equity Loan Trust		
2007-FRE1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁰	50,505,893	46,959,698
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 5.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ⁰	62,333,922	36,414,118
2006-WMC4, 5.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁰	12,804,041	6,642,288
2006-WMC3, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 ⁰	1,834,737	1,307,975
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{4,11}	41,058,876	39,385,776
GCAT Trust		
2022-NQM5, 5.71% due 08/25/67 ^{4,11}	22,644,233	22,022,250
2022-NQM3, 4.35% (WAC) due 04/25/67 ^{0,4}	11,482,207	10,477,141
GSAMP Trust		
2007-NC1, 5.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁰	25,299,005	13,558,460

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Residential Mortgage-Backed Securities - 8.4% (continued)		
2006-HE8, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 [◊]	10,107,000	\$ 8,121,430
2006-NC2, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 [◊]	12,054,474	6,577,624
2007-NC1, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 [◊]	5,644,578	2,794,267
BRAVO Residential Funding Trust 2023-NQM2		
2023-NQM2, 4.50% due 05/25/62 ^{4,11}	31,925,614	29,904,850
Soundview Home Loan Trust		
2006-OPT5, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 [◊]	30,894,093	28,904,038
Alternative Loan Trust		
2007-OA4, 5.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 05/25/47 [◊]	14,992,889	12,844,132
2007-OH3, 5.73% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 [◊]	6,386,741	5,607,209
2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 [◊]	6,075,863	3,450,760
2007-OA7, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 [◊]	2,310,041	1,980,447
2007-OH3, 5.59% (1 Month USD LIBOR + 0.44%, Rate Cap/Floor: 10.00%/0.44%) due 09/25/47 [◊]	634,865	545,787
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC1, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 12/25/36 ^{◊,4}	20,953,131	11,606,113
2006-WF1, 5.01% due 03/25/36 ¹¹	14,244,144	7,454,542
2007-AMC3, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 [◊]	5,986,883	4,904,392
Imperial Fund Mortgage Trust		
2022-NQM2, 4.02% (WAC) due 03/25/67 ^{◊,4}	13,040,939	11,639,255
2022-NQM2, 4.20% (WAC) due 03/25/67 ^{◊,4}	12,819,341	11,286,508
NovaStar Mortgage Funding Trust Series		
2007-2, 5.35% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 [◊]	21,799,151	21,058,181
2007-1, 5.28% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 [◊]	2,825,089	1,862,155
Angel Oak Mortgage Trust 2023-2		
2023-2, 4.65% due 10/25/67 ^{4,11}	23,668,018	22,251,301
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 5.77% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 [◊]	16,761,000	14,861,501
2007-ASP1, 5.55% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/25/37 [◊]	8,165,570	3,507,446
2007-WM2, 5.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 [◊]	6,304,188	2,733,475
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 5.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 [◊]	19,150,423	18,277,937
2006-BC4, 5.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 [◊]	1,911,241	1,837,919
2006-BC6, 5.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 [◊]	121,436	118,244

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Residential Mortgage-Backed Securities - 8.4% (continued)		
2006-OPT1, 5.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 [◊]	58	\$ 58
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 ^{4,11}	9,246,483	9,233,721
2023-NQM2, 6.32% due 01/25/62 ^{4,11}	6,222,985	6,205,274
2022-NQM8, 6.10% due 09/25/62 ^{4,11}	3,872,098	3,804,291
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 4.81% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 [◊]	8,768,378	7,389,610
2006-AR10, 5.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 [◊]	7,715,728	6,275,487
2006-AR9, 4.82% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 [◊]	3,823,495	3,189,098
2006-7, 4.02% due 09/25/36 ¹¹	5,303,437	1,501,907
2006-8, 4.16% due 10/25/36 ¹¹	340,780	122,163
Securitized Asset-Backed Receivables LLC Trust		
2007-BR2, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ^{◊,4}	10,164,507	8,552,861
2006-WM4, 5.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 [◊]	30,054,679	8,535,400
2006-HE2, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 [◊]	3,314,830	1,340,782
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/55 ⁴	20,000,000	17,918,126
IXIS Real Estate Capital Trust		
2007-HE1, 5.26% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 [◊]	32,543,254	7,934,042
2006-HE1, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 [◊]	11,461,262	5,832,612
2007-HE1, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 [◊]	6,176,244	1,506,003
2007-HE1, 5.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 [◊]	5,800,620	1,414,382
2007-HE1, 5.21% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 [◊]	4,825,848	1,176,303
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ¹⁰	126,094,839	16,735,925
Credit Suisse Mortgage Capital Certificates		
2021-RPL9, 2.44% (WAC) due 02/25/61 ^{◊,4}	18,122,425	16,711,494
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 ^{◊,4}	10,174,379	9,353,381
2020-1, 2.41% (WAC) due 02/25/50 ^{◊,4}	7,826,445	7,198,427
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 ^{4,11}	15,243,128	14,980,754
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{4,11}	14,311,255	14,048,825
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 5.67% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 [◊]	31,845,796	9,355,349
2006-HE6, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 [◊]	7,976,921	4,053,771
RALI Series Trust		
2007-QO4, 5.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 [◊]	3,999,537	3,540,059
2006-QO2, 5.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 [◊]	16,536,210	3,332,215

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Residential Mortgage-Backed Securities - 8.4% (continued)		
2007-QO2, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 [◇]	7,434,675	\$ 2,771,222
2006-QO6, 4.17% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 [◇]	4,715,292	1,123,825
2006-QO2, 5.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 [◇]	5,362,610	1,109,750
2007-QO3, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 [◇]	817,520	710,686
2006-QO2, 5.83% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 [◇]	1,105,132	236,678
Angel Oak Mortgage Trust 2023-1		
2023-1, 4.75% due 09/26/67 ^{4,11}	13,080,947	12,100,032
Ameritrust Mortgage Securities Trust		
2006-M3, 5.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 [◇]	26,933,248	7,967,385
2006-M3, 5.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 [◇]	11,313,773	3,346,913
ABFC Trust		
2007-WMC1, 6.40% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 [◇]	15,159,119	10,444,547
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{◇,12}	7,206,882	6,952,551
2019-RM3, 2.80% (WAC) due 06/25/69 ^{◇,12}	3,622,631	3,490,345
HarborView Mortgage Loan Trust		
2006-14, 5.46% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/47 [◇]	6,534,976	5,891,365
2006-12, 5.54% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 01/19/38 [◇]	4,794,200	4,417,431
Master Asset-Backed Securities Trust		
2006-WMC4, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 [◇]	10,723,789	3,438,461
2006-NC2, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 [◇]	7,646,776	2,933,545
2006-WMC3, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 [◇]	5,694,026	2,050,215
2007-WMC1, 5.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 [◇]	5,883,002	1,742,935
Bear Stearns Asset-Backed Securities I Trust		
2006-HE9, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/36 [◇]	10,289,145	9,946,015
First NLC Trust		
2005-4, 5.93% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 [◇]	8,331,494	8,015,793
2005-1, 5.61% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 [◇]	2,160,794	1,812,695
Angel Oak Mortgage Trust		
2023-1, 4.75% due 09/26/67 ^{4,11}	10,295,940	9,686,643
Fremont Home Loan Trust		
2006-E, 5.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 01/25/37 [◇]	11,670,367	5,299,361
2006-D, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 [◇]	10,447,843	3,712,325
First Franklin Mortgage Loan Trust		
2006-FF16, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 12/25/36 [◇]	20,522,543	8,550,178

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Residential Mortgage-Backed Securities - 8.4% (continued)		
Merrill Lynch Alternative Note Asset Trust Series		
2007-A1, 5.61% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 01/25/37 [◇]	19,316,366	\$ 5,971,683
2007-A1, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 01/25/37 [◇]	7,325,088	2,252,950
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 ^{◇,12}	8,860,809	8,123,293
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 [◇]	8,039,053	7,685,952
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 5.91% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 [◇]	9,570,661	7,253,926
Long Beach Mortgage Loan Trust		
2006-8, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 [◇]	14,607,637	4,010,499
2006-6, 5.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 [◇]	4,554,247	1,820,608
2006-8, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 [◇]	3,898,505	1,066,850
Option One Mortgage Loan Trust		
2007-5, 5.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/37 [◇]	7,131,961	4,150,149
2007-2, 5.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 [◇]	4,999,098	2,426,911
RCKT Mortgage Trust 2023-CES1		
2023-CES1, 6.52% (WAC) due 06/25/43 ^{◇,4}	6,500,000	6,472,974
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 5.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 [◇]	6,403,837	5,989,107
Lehman XS Trust Series		
2007-2N, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 [◇]	4,756,402	4,360,284
2007-15N, 5.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.00%) due 08/25/37 [◇]	1,312,648	1,191,878
2006-10N, 5.57% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 [◇]	304,126	275,002
American Home Mortgage Assets Trust		
2006-4, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 [◇]	6,897,624	3,758,321
2006-6, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 [◇]	2,135,625	1,801,482
CWABS Asset-Backed Certificates Trust 2006-11		
2006-12, 5.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 [◇]	6,201,700	5,524,355
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 4.79% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 [◇]	4,617,872	3,743,809
2006-AR13, 4.86% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 [◇]	1,404,288	1,199,358
2006-AR11, 4.90% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 [◇]	638,396	550,349
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 5.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 [◇]	4,959,560	3,397,584

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Residential Mortgage-Backed Securities - 8.4% (continued)		
2007-HE4, 5.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 [◊]	3,360,825	\$ 1,917,965
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AR4, 5.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 [◊]	9,666,173	3,371,712
2007-OA2, 4.75% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 [◊]	2,117,138	1,870,200
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 [◊]	15,160,655	5,241,198
GSAA Home Equity Trust		
2006-5, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 [◊]	12,649,938	4,777,391
2007-7, 5.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 [◊]	163,091	155,913
PRPM 2023-RCF1 LLC		
2023-RCF1, 4.00% due 06/25/53 ^{4,11}	5,000,000	4,663,372
Impac Secured Assets CMN Owner Trust		
2005-2, 5.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 [◊]	4,768,667	4,264,984
COLT Mortgage Loan Trust		
2021-2, 2.38% (WAC) due 08/25/66 ^{◊,4}	7,108,000	4,121,207
OBX 2023-NQM2 Trust		
2023-NQM2, 6.72% due 01/25/62 ^{4,11}	3,619,863	3,593,967
GSAA Trust		
2007-3, 5.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/47 [◊]	10,888,868	3,306,611
GCAT 2023-NQM2 Trust		
2023-NQM2, 6.24% due 11/25/67 ^{4,11}	3,076,519	3,034,338
ASG Resecuritization Trust		
2010-3, 4.35% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{◊,4}	2,498,385	2,306,787
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 5.73% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 [◊]	1,726,753	1,645,392
Securitized Asset Backed Receivables LLC Trust 2006-WM4		
2006-WM4, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 [◊]	5,274,557	1,497,857
Countrywide Asset-Backed Certificates		
2005-15, 5.83% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 03/25/36 [◊]	1,017,503	990,765
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{◊,4}	775,084	725,191
Structured Asset Investment Loan Trust		
2004-BNC2, 6.35% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 [◊]	404,088	395,465
2006-3, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 [◊]	299,265	286,580
Nomura Resecuritization Trust		
2015-4R, 2.44% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{◊,4}	578,057	517,494
Impac Secured Assets Trust		
2006-2, 5.49% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 [◊]	527,372	488,883
Alliance Bancorp Trust		
2007-OA1, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 [◊]	534,895	454,195

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Residential Mortgage-Backed Securities - 8.4% (continued)		
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	119,234	\$ 117,478
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.67% due 06/26/36 ⁴	118,248	104,673
GreenPoint Mortgage Funding Trust		
2006-AR1, 5.73% (1 Month USD LIBOR + 0.58%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 ⁰	96,888	81,697
Irwin Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 ^{11,12}	267	259
Total Residential Mortgage-Backed Securities		<u>1,775,400,915</u>
Commercial Mortgage-Backed Securities - 1.5%		
BX Commercial Mortgage Trust		
2021-VOLT, 7.19% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{0,4}	60,050,000	56,659,817
2021-VOLT, 6.84% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 09/15/36 ^{0,4}	52,000,000	49,162,074
2019-XL, 7.26% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 10/15/36 ^{0,4}	6,849,516	6,737,078
2022-LP2, 7.11% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{0,4}	5,848,857	5,559,917
SMRT		
2022-MINI, 7.10% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	32,500,000	30,665,905
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 7.03% (1 Month USD LIBOR + 1.84%, Rate Floor: 1.84%) due 06/15/38 ^{0,4}	14,350,000	12,333,053
2016-JP3, 3.54% (WAC) due 08/15/49 ⁰	10,290,000	7,600,167
2021-NYAH, 7.38% (1 Month USD LIBOR + 2.19%, Rate Floor: 2.19%) due 06/15/38 ^{0,4}	8,000,000	6,798,969
2016-JP3, 1.47% (WAC) due 08/15/49 ^{0,10}	53,948,057	1,794,987
Life Mortgage Trust		
2021-BMR, 7.61% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38 ^{0,4}	19,167,918	18,145,112
2021-BMR, 7.01% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 03/15/38 ^{0,4}	5,160,593	4,930,563
Extended Stay America Trust		
2021-ESH, 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/15/38 ^{0,4}	12,046,724	11,706,565
2021-ESH, 6.89% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/38 ^{0,4}	6,216,109	6,048,383
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.74% (WAC) due 11/10/52 ^{0,10}	218,239,590	6,471,568
2019-GC41, 1.17% (WAC) due 08/10/56 ^{0,10}	103,210,581	4,276,386
2016-P4, 2.05% (WAC) due 07/10/49 ^{0,10}	28,007,070	1,188,712
2016-C2, 1.81% (WAC) due 08/10/49 ^{0,10}	30,487,781	1,153,569
2016-P5, 1.52% (WAC) due 10/10/49 ^{0,10}	25,077,613	845,354
2016-GC37, 1.82% (WAC) due 04/10/49 ^{0,10}	19,353,594	655,926
2015-GC35, 0.87% (WAC) due 11/10/48 ^{0,10}	28,285,667	371,493

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Commercial Mortgage-Backed Securities - 1.5% (continued)		
2016-C3, 1.12% (WAC) due 11/15/49 ^{0,10}	9,908,762	\$ 258,723
2015-GC29, 1.15% (WAC) due 04/10/48 ^{0,10}	18,225,164	256,512
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.11% (WAC) due 07/15/50 ^{0,10}	64,474,817	1,831,581
2016-BNK1, 1.86% (WAC) due 08/15/49 ^{0,10}	34,551,844	1,337,602
2017-RB1, 1.35% (WAC) due 03/15/50 ^{0,10}	32,923,657	1,077,127
2017-C42, 1.01% (WAC) due 12/15/50 ^{0,10}	33,964,246	1,046,941
2016-C35, 2.04% (WAC) due 07/15/48 ^{0,10}	21,850,609	923,494
2015-NXS4, 1.17% (WAC) due 12/15/48 ^{0,10}	37,265,584	713,133
2017-RC1, 1.55% (WAC) due 01/15/60 ^{0,10}	16,535,193	668,882
2016-NXS5, 1.57% (WAC) due 01/15/59 ^{0,10}	20,311,422	588,292
2015-C30, 1.03% (WAC) due 09/15/58 ^{0,10}	28,569,661	427,051
2015-P2, 1.08% (WAC) due 12/15/48 ^{0,10}	22,140,836	404,794
2016-C37, 0.95% (WAC) due 12/15/49 ^{0,10}	11,465,760	223,082
2015-NXS1, 1.21% (WAC) due 05/15/48 ^{0,10}	7,970,977	102,061
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{0,4}	5,350,000	4,614,570
2020-DUNE, 6.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{0,4}	3,750,000	3,644,989
2020-DUNE, 7.09% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4}	1,000,000	949,558
GS Mortgage Securities Trust		
2020-GC45, 0.78% (WAC) due 02/13/53 ^{0,10}	152,437,611	4,637,625
2019-GC42, 0.93% (WAC) due 09/10/52 ^{0,10}	69,273,724	2,473,633
2017-GS6, 1.16% (WAC) due 05/10/50 ^{0,10}	40,959,135	1,298,310
2017-GS6, 3.87% due 05/10/50	521,000	444,630
2015-GC28, 1.11% (WAC) due 02/10/48 ^{0,10}	14,655,640	156,370
BENCHMARK Mortgage Trust		
2019-B14, 0.90% (WAC) due 12/15/62 ^{0,10}	108,297,931	3,205,424
2020-IG3, 3.23% (WAC) due 09/15/48 ^{0,4}	5,232,000	2,826,797
2018-B2, 0.60% (WAC) due 02/15/51 ^{0,10}	100,893,523	1,490,439
2018-B6, 0.56% (WAC) due 10/10/51 ^{0,10}	60,029,421	799,280
2018-B6, 4.75% (WAC) due 10/10/51 ⁰	750,000	634,806
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.97% (WAC) due 10/15/50 ^{0,10}	125,146,819	3,367,063
2016-C4, 3.64% (WAC) due 12/15/49 ⁰	2,650,000	2,214,023
2016-C4, 0.88% (WAC) due 12/15/49 ^{0,10}	77,226,137	1,538,337
2016-C2, 1.63% (WAC) due 06/15/49 ^{0,10}	23,219,062	722,795
2017-C5, 1.04% (WAC) due 03/15/50 ^{0,10}	7,508,581	175,373
DBGS Mortgage Trust		
2018-C1, 4.78% (WAC) due 10/15/51 ⁰	7,588,000	6,570,058
KKR Industrial Portfolio Trust		
2021-KDIP, 6.81% (1 Month Term SOFR + 1.66%, Rate Floor: 1.55%) due 12/15/37 ^{0,4}	6,562,500	6,306,925
COMM Mortgage Trust		
2018-COR3, 0.57% (WAC) due 05/10/51 ^{0,10}	195,696,463	3,407,252
2015-CR26, 1.05% (WAC) due 10/10/48 ^{0,10}	75,772,060	1,149,561
2015-CR24, 0.83% (WAC) due 08/10/48 ^{0,10}	38,985,518	440,907
2015-CR23, 1.00% (WAC) due 05/10/48 ^{0,10}	35,394,285	418,580
2015-CR27, 1.05% (WAC) due 10/10/48 ^{0,10}	25,178,681	406,933
2013-CR13, 0.87% (WAC) due 11/10/46 ^{0,10}	33,066,320	47,966
2014-LC15, 1.21% (WAC) due 04/10/47 ^{0,10}	8,814,586	29,788
BANK		
2020-BN25, 0.53% (WAC) due 01/15/63 ^{0,10}	140,000,000	3,358,572
2017-BNK6, 0.91% (WAC) due 07/15/60 ^{0,10}	38,708,701	903,264

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Commercial Mortgage-Backed Securities - 1.5% (continued)		
2017-BNK4, 1.50% (WAC) due 05/15/50 ^{0,10}	10,700,567	\$ 416,153
CSAIL Commercial Mortgage Trust		
2019-C15, 1.20% (WAC) due 03/15/52 ^{0,10}	94,162,487	3,731,593
2015-C1, 0.95% (WAC) due 04/15/50 ^{0,10}	49,239,388	410,253
2016-C6, 2.02% (WAC) due 01/15/49 ^{0,10}	4,825,081	188,434
UBS Commercial Mortgage Trust		
2017-C2, 1.22% (WAC) due 08/15/50 ^{0,10}	38,848,162	1,324,217
2017-C5, 1.22% (WAC) due 11/15/50 ^{0,10}	42,068,484	1,231,290
CD Mortgage Trust		
2017-CD6, 1.02% (WAC) due 11/13/50 ^{0,10}	40,642,562	1,008,253
2016-CD1, 1.50% (WAC) due 08/10/49 ^{0,10}	29,135,768	880,028
2016-CD2, 0.69% (WAC) due 11/10/49 ^{0,10}	29,632,212	411,123
BBCMS Mortgage Trust		
2018-C2, 0.92% (WAC) due 12/15/51 ^{0,10}	57,248,177	1,811,189
CD Commercial Mortgage Trust		
2017-CD4, 1.38% (WAC) due 05/10/50 ^{0,10}	25,565,041	908,589
2017-CD3, 1.12% (WAC) due 02/10/50 ^{0,10}	31,848,017	836,262
CGMS Commercial Mortgage Trust		
2017-B1, 0.87% (WAC) due 08/15/50 ^{0,10}	59,110,031	1,451,228
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.17% (WAC) due 07/15/50 ^{0,10}	47,605,533	1,333,721
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.28% (WAC) due 02/15/48 ^{0,10}	64,996,943	867,989
CFCRE Commercial Mortgage Trust		
2016-C3, 1.14% (WAC) due 01/10/48 ^{0,10}	43,111,189	862,551
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.01% (WAC) due 12/15/47 ^{0,10}	62,859,583	855,475
Citigroup Commercial Mortgage Trust 2015-GC35		
2015-GC35, 4.35% (WAC) due 11/10/48 ⁰	810,679	711,748
Bank of America Merrill Lynch Commercial Mortgage Trust		
2017-BNK3, 1.16% (WAC) due 02/15/50 ^{0,10}	21,133,728	611,067
2016-UB10, 1.89% (WAC) due 07/15/49 ^{0,10}	1,567,346	55,859
DBJPM Mortgage Trust		
2017-C6, 1.05% (WAC) due 06/10/50 ^{0,10}	20,338,336	525,181
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18		
2014-C18, 4.00% due 08/15/31	525,365	331,927
Morgan Stanley Capital I Trust		
2016-UBS9, 4.75% (WAC) due 03/15/49 ⁰	275,000	241,768
SG Commercial Mortgage Securities Trust		
2016-C5, 2.02% (WAC) due 10/10/48 ^{0,10}	4,995,584	189,644
Total Commercial Mortgage-Backed Securities		322,394,243
Military Housing - 0.9%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 4.49% (WAC) due 11/25/55 ^{0,4}	111,529,950	91,745,848
2015-R1, 4.44% (WAC) due 11/25/52 ^{0,4}	21,131,677	17,940,181
2015-R1, 0.70% (WAC) due 11/25/55 ^{0,4,10}	167,594,875	10,719,737
2015-R1, 4.32% (WAC) due 10/25/52 ^{0,4}	13,271,845	10,295,070
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ^{†††,4}	12,615,797	11,933,113
2007-AETC, 5.75% due 02/10/52 ^{†††,4}	7,153,608	6,693,799
2006-RILY, 5.27% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{0,†††,4}	6,767,996	4,298,822
2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	4,525,817	4,276,674
2007-AET2, 6.06% due 10/10/52 ^{†††,4}	2,973,172	2,875,914

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 23.9% (continued)		
Military Housing - 0.9% (continued)		
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	21,482,219	\$ 21,202,427
2005-DRUM, 5.47% due 05/10/50 ^{†††,4}	4,358,586	3,870,502
2005-BLIS, 5.25% due 07/10/50 ^{†††,4}	2,500,000	2,176,712
Total Military Housing		188,028,799
Total Collateralized Mortgage Obligations (Cost \$5,503,835,317)		5,071,131,479
CORPORATE BONDS^{††} - 22.8%		
Financial - 11.3%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	104,800,000	79,687,824
3.25% due 11/15/30 ⁴	65,250,000	50,504,805
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁴	93,191,000	86,927,247
Wilton RE Ltd.		
6.00% ^{3,4,13}	92,239,000	82,345,445
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	54,748,000	47,332,947
5.30% due 01/15/29	28,367,000	27,009,738
3.25% due 01/15/32	4,150,000	3,350,766
4.00% due 01/15/30	475,000	411,662
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ⁴	74,981,000	47,167,743
3.95% due 05/15/60 ⁴	27,588,000	19,512,453
4.13% due 12/15/51 ^{3,4}	3,600,000	2,828,881
FS KKR Capital Corp.		
2.63% due 01/15/27	33,971,000	28,958,110
3.25% due 07/15/27	30,100,000	25,809,566
Maple Grove Funding Trust I		
4.16% due 08/15/51 ⁴	77,700,000	54,284,361
Safehold GL Holdings LLC		
2.85% due 01/15/32	40,038,000	30,686,207
2.80% due 06/15/31	30,247,000	23,460,773
Host Hotels & Resorts, LP		
3.50% due 09/15/30	44,753,000	37,910,610
2.90% due 12/15/31	20,200,000	15,880,427
Jefferies Financial Group, Inc.		
2.75% due 10/15/32	40,642,000	31,213,427
2.63% due 10/15/31	27,400,000	21,242,728
Bank of America Corp.		
2.59% due 04/29/31 ³	56,740,000	47,635,310
5.79% (SOFR + 0.73%, Rate Floor: 0.00%) due 10/24/24 ⁰	1,660,000	1,659,705
1.73% due 07/22/27 ³	1,650,000	1,473,062
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁴	59,035,000	49,646,201
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31	41,708,000	35,203,327
5.63% due 08/16/32	13,100,000	12,654,354
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁴	61,962,000	47,010,049
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{3,4}	38,462,000	27,261,910
3.13% due 06/15/31 ⁴	25,602,000	19,274,119
Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{3,4}	45,350,000	37,294,615
2.90% due 09/16/51 ^{3,4}	10,380,000	8,476,561
First American Financial Corp.		
4.00% due 05/15/30	40,891,000	35,796,471
2.40% due 08/15/31	11,875,000	9,029,953
Ares Finance Company II LLC		
3.25% due 06/15/30 ⁴	53,085,000	44,632,193
JPMorgan Chase & Co.		
2.52% due 04/22/31 ³	19,520,000	16,510,886
2.96% due 05/13/31 ³	17,276,000	14,813,313
4.49% due 03/24/31 ³	10,750,000	10,333,637
0.82% due 06/01/25 ³	900,000	855,573
2.07% due 06/01/29 ³	900,000	771,866
Macquarie Group Ltd.		
2.69% due 06/23/32 ^{3,4}	31,550,000	24,862,797
2.87% due 01/14/33 ^{3,4}	17,431,000	13,921,326
5.03% due 01/15/30 ^{3,4}	800,000	782,960
1.63% due 09/23/27 ^{3,4}	720,000	625,954
1.34% due 01/12/27 ^{3,4}	570,000	507,360
United Wholesale Mortgage LLC		
5.50% due 04/15/29 ⁴	32,712,000	28,050,540
5.50% due 11/15/25 ⁴	12,979,000	12,349,614
Fidelity National Financial, Inc.		
3.40% due 06/15/30	43,590,000	38,061,972
2.45% due 03/15/31	2,540,000	1,989,486
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁴	54,705,000	39,610,190
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	46,892,000	38,022,730

Bain Capital, LP		
3.41% due 04/15/41 ^{†††}	36,000,000	24,038,196
3.72% due 04/15/42 ^{†††}	20,300,000	13,930,870
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 ^{3,4}	39,900,000	34,370,347
CBS Studio Center		
8.07% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††}	34,100,000	34,359,630

Total Return Bond Fund
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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 22.8% (continued)		
Financial - 11.3% (continued)		
Reinsurance Group of America, Inc. 3.15% due 06/15/30	38,983,000	\$ 33,408,713
Mizuho Financial Group, Inc. 5.67% due 05/27/29 ³	31,200,000	31,129,482
5.41% due 09/13/28 ³	1,400,000	1,388,879
Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 ⁴	39,650,000	32,505,629
Belrose Funding Trust 2.33% due 08/15/30 ⁴	38,420,000	29,426,529
Assurant, Inc. 2.65% due 01/15/32	36,922,000	27,622,961
6.75% due 02/15/34	1,450,000	1,486,480
National Australia Bank Ltd. 2.33% due 08/21/30 ⁴	22,400,000	17,457,150
3.35% due 01/12/37 ^{3,4}	14,550,000	11,453,124
Stewart Information Services Corp. 3.60% due 11/15/31	37,221,000	28,577,628
Standard Chartered plc 4.64% due 04/01/31 ^{3,4}	28,908,000	26,662,838
UBS Group AG 2.10% due 02/11/32 ^{3,4}	33,400,000	25,296,403
5.71% due 01/12/27 ^{3,4}	1,000,000	990,047
Iron Mountain, Inc. 4.50% due 02/15/31 ⁴	18,937,000	16,271,210
5.63% due 07/15/32 ⁴	8,431,000	7,542,201
4.88% due 09/15/27 ⁴	1,938,000	1,830,645
5.25% due 07/15/30 ⁴	74,000	66,678
Americo Life, Inc. 3.45% due 04/15/31 ⁴	32,364,000	24,834,169
Westpac Banking Corp. 3.02% due 11/18/36 ³	15,650,000	12,004,114
2.96% due 11/16/40	12,214,000	8,188,011
2.67% due 11/15/35 ³	4,467,000	3,427,915
Capital One Financial Corp. 6.38% due 06/08/34 ³	22,450,000	22,289,155
5.47% due 02/01/29 ³	1,000,000	957,962
Trustage Financial Group, Inc. 4.63% due 04/15/32 ⁴	26,450,000	22,923,578
Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	26,750,000	21,771,779
LPL Holdings, Inc. 4.00% due 03/15/29 ⁴	17,588,000	15,430,276
4.38% due 05/15/31 ⁴	6,241,000	5,392,019
Manulife Financial Corp. 2.48% due 05/19/27	17,800,000	16,308,976
4.06% due 02/24/32 ³	4,815,000	4,482,298
Brookfield Finance, Inc. 3.50% due 03/30/51	18,906,000	12,505,313
4.70% due 09/20/47	9,790,000	8,184,573
Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	25,121,000	19,946,850
Corebridge Financial, Inc. 6.88% due 12/15/52 ³	16,030,000	15,364,593
4.35% due 04/05/42	4,950,000	3,994,200
Mitsubishi UFJ Financial Group, Inc. 5.44% due 02/22/34 ³	16,150,000	16,089,389
4.08% due 04/19/28 ³	1,580,000	1,498,770
5.72% due 02/20/26 ³	500,000	497,314
Societe Generale S.A. 2.89% due 06/09/32 ^{3,4}	21,150,000	16,570,111
1.79% due 06/09/27 ^{3,4}	1,630,000	1,424,820
Brookfield Capital Finance LLC 6.09% due 06/14/33	16,800,000	17,055,262
NFP Corp. 7.50% due 10/01/30 ⁴	11,950,000	11,570,054
6.88% due 08/15/28 ⁴	5,617,000	4,875,670
Central Storage Safety Project Trust 4.82% due 02/01/38 ¹²	17,784,160	15,192,180
KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ⁴	22,210,000	15,125,641
ABN AMRO Bank N.V. 2.47% due 12/13/29 ^{3,4}	18,000,000	15,067,173
QBE Insurance Group Ltd. 5.88% ^{3,4,13}	15,700,000	14,941,804
GA Global Funding Trust 2.90% due 01/06/32 ⁴	17,480,000	13,282,814
1.25% due 12/08/23 ⁴	1,650,000	1,611,440
Prudential Financial, Inc. 3.70% due 10/01/50 ³	17,139,000	14,455,547
AmFam Holdings, Inc. 2.81% due 03/11/31 ⁴	19,050,000	14,223,676
Lincoln National Corp. 4.38% due 06/15/50 ⁵	18,801,000	13,226,585

Kennedy-Wilson, Inc.		
4.75% due 03/01/29	15,662,000	12,383,207
4.75% due 02/01/30	81,000	61,087
PartnerRe Finance B LLC		
4.50% due 10/01/50 ³	14,043,000	11,725,905
NatWest Group plc		
6.02% due 03/02/34 ³	10,130,000	10,184,037
4.45% due 05/08/30 ³	1,100,000	1,011,068
Sumitomo Mitsui Financial Group, Inc.		
2.22% due 09/17/31	11,900,000	9,502,177
5.71% due 01/13/30	1,000,000	1,011,977
5.52% due 01/13/28	640,000	642,449
CNO Financial Group, Inc.		
5.25% due 05/30/29	11,125,000	10,524,109
HSBC Holdings plc		
6.16% due 03/09/29 ³	10,340,000	10,427,995
Penn Mutual Life Insurance Co.		
3.80% due 04/29/61 ⁴	14,970,000	10,095,543
CBRE Services, Inc.		
5.95% due 08/15/34	10,160,000	10,032,236
KKR Group Finance Company X LLC		
3.25% due 12/15/51 ⁴	15,150,000	9,718,656

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 22.8% (continued)		
Financial - 11.3% (continued)		
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,861,000	\$ 9,467,435
Accident Fund Insurance Company of America 8.50% due 08/01/32 ⁴	9,000,000	9,218,724
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ⁴	13,360,000	8,940,592
American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,142,000	7,853,873
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	8,050,000	7,827,358
Kemper Corp. 2.40% due 09/30/30	10,006,000	7,816,247
Five Corners Funding Trust III 5.79% due 02/15/33 ⁴	7,550,000	7,652,027
Citigroup, Inc. 2.52% due 11/03/32 ³	6,900,000	5,559,399
	2.90% due 11/03/42 ³	1,400,000
CNO Global Funding 1.75% due 10/07/26 ⁴	7,400,000	6,532,208
Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 ⁴	5,932,851	5,254,814
	5.24% due 08/01/50 ⁴	1,080,285
Everest Reinsurance Holdings, Inc. 3.50% due 10/15/50	8,586,000	6,088,798
Cooperatieve Rabobank UA 4.66% due 08/22/28 ^{3,4}	6,200,000	5,932,614
Deloitte LLP 7.33% due 11/20/26 ^{†††}	4,800,000	4,977,523
Brookfield Finance LLC / Brookfield Finance, Inc. 3.45% due 04/15/50	6,852,000	4,530,025
Horace Mann Educators Corp. 4.50% due 12/01/25	4,560,000	4,349,812
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	4,710,000	4,262,550
HS Wilcat LLC 3.83% due 12/31/50 ^{†††}	4,988,254	3,801,050
Commonwealth Bank of Australia 3.61% due 09/12/34 ^{3,4}	3,550,000	2,983,711
Nasdaq, Inc. 5.95% due 08/15/53	2,880,000	2,948,804
Home Point Capital, Inc. 5.00% due 02/01/26 ⁴	2,780,000	2,492,504
Enstar Group Ltd. 3.10% due 09/01/31	1,670,000	1,309,549
	4.95% due 06/01/29	1,250,000
KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	2,710,000	2,345,916
American National Group LLC 6.14% due 06/13/32 ⁴	2,000,000	1,896,868
Goldman Sachs Group, Inc. 3.65% ^{3,13}	2,450,000	1,893,850
Lloyds Banking Group plc 3.51% due 03/18/26 ³	1,580,000	1,503,853
	5.87% due 03/06/29 ³	300,000
Ares Finance Company IV LLC 3.65% due 02/01/52 ⁴	2,450,000	1,578,980
Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,265,000	1,564,926
Bank of Nova Scotia 2.44% due 03/11/24	1,600,000	1,562,200
Brighthouse Financial Global Funding 1.00% due 04/12/24 ⁴	1,620,000	1,557,873
Danske Bank A/S 0.98% due 09/10/25 ^{3,4}	1,660,000	1,548,816
ING Groep N.V. 1.73% due 04/01/27 ³	1,360,000	1,211,165
	2.73% due 04/01/32 ³	400,000
Jackson National Life Global Funding 1.75% due 01/12/25 ⁴	1,650,000	1,531,252
Athene Global Funding 2.67% due 06/07/31 ⁴	1,550,000	1,203,131
	2.65% due 10/04/31 ⁴	400,000
BNP Paribas S.A. 1.32% due 01/13/27 ^{3,4}	1,640,000	1,454,320
Fort Benning Family Communities LLC 6.09% due 01/15/51 ⁴	1,576,149	1,422,759
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 ⁴	1,617,000	1,395,835
Selective Insurance Group, Inc. 5.38% due 03/01/49	1,510,000	1,386,605
Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 ⁴	2,150,000	1,372,277
Fort Knox Military Housing Privatization Project 5.53% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{0,4}	1,652,504	1,198,039
Midwest Family Housing LLC		

5.58% due 01/01/51 ⁴	1,288,809	1,162,009
AvalonBay Communities, Inc.		
2.30% due 03/01/30	1,200,000	1,007,760
Credit Agricole S.A.		
5.30% due 07/12/28 ⁴	1,000,000	996,409

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 22.8% (continued)		
Financial - 11.3% (continued)		
LXP Industrial Trust		
2.38% due 10/01/31	1,300,000	\$ 989,553
Banco Santander S.A.		
2.96% due 03/25/31	1,200,000	989,509
Morgan Stanley		
2.51% due 10/20/32 ³	1,200,000	969,260
Realty Income Corp.		
3.25% due 01/15/31	1,100,000	961,444
KKR Group Finance Company II LLC		
5.50% due 02/01/43 ⁴	1,000,000	912,223
Atlas Mara Ltd.		
due 12/31/21 ^{†††,12,14}	2,127,812	714,945
F&G Global Funding		
2.30% due 04/11/27 ⁴	790,000	697,928
Atlantic Marine Corporations Communities LLC		
5.37% due 12/01/50 ⁴	743,458	676,201
Wells Fargo & Co.		
2.41% due 10/30/25 ³	600,000	571,324
Pacific Beacon LLC		
5.51% due 07/15/36 ⁴	500,000	474,112
Swiss Re Finance Luxembourg S.A.		
5.00% due 04/02/49 ^{3,4}	300,000	286,500
Markel Group, Inc.		
4.30% due 11/01/47	350,000	281,928
Pine Street Trust I		
4.57% due 02/15/29 ⁴	250,000	229,028
Peachtree Corners Funding Trust		
3.98% due 02/15/25 ⁴	215,000	206,968
Brown & Brown, Inc.		
2.38% due 03/15/31	57,000	45,946
Total Financial		<u>2,401,174,462</u>
Consumer, Non-cyclical - 2.8%		
CoStar Group, Inc.		
2.80% due 07/15/30 ⁴	90,310,000	74,487,879
Altria Group, Inc.		
3.70% due 02/04/51	45,968,000	30,782,278
3.40% due 05/06/30	33,130,000	29,234,818
4.45% due 05/06/50	6,160,000	4,529,136
Global Payments, Inc.		
2.90% due 11/15/31	30,265,000	24,620,975
2.90% due 05/15/30	19,810,000	16,790,512
5.30% due 08/15/29	4,300,000	4,189,291
Smithfield Foods, Inc.		
2.63% due 09/13/31 ⁴	39,050,000	28,856,928
3.00% due 10/15/30 ⁴	15,473,000	12,131,706
5.20% due 04/01/29 ⁴	850,000	783,289
BAT Capital Corp.		
3.98% due 09/25/50	41,652,000	28,067,366
4.70% due 04/02/27	9,023,000	8,736,288
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.00% due 05/15/32 ⁴	29,206,000	22,414,153
4.38% due 02/02/52 ⁴	10,200,000	7,154,177
5.13% due 02/01/28 ⁴	2,250,000	2,160,603
Royalty Pharma plc		
3.55% due 09/02/50	39,920,000	26,955,191
Triton Container International Ltd.		
3.15% due 06/15/31 ⁴	34,821,000	26,790,950
California Institute of Technology		
3.65% due 09/01/19	32,078,000	21,875,087
Emory University		
2.97% due 09/01/50	30,000,000	21,560,505
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	19,577,732
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 ⁴	22,650,000	19,215,127
Universal Health Services, Inc.		
2.65% due 10/15/30	18,757,000	15,319,731
Catalent Pharma Solutions, Inc.		
3.50% due 04/01/30 ⁴	9,500,000	7,695,000
3.13% due 02/15/29 ⁴	6,654,000	5,410,168
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 ⁴	14,400,000	11,787,307
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	12,642,000	11,149,944
Pfizer Investment Enterprises Pte Ltd.		
5.30% due 05/19/53	8,910,000	9,263,560
Sabre GLBL, Inc.		
7.38% due 09/01/25 ⁴	9,697,000	8,607,154
WW International, Inc.		
4.50% due 04/15/29 ⁴	12,981,000	7,672,132
US Foods, Inc.		
6.25% due 04/15/25 ⁴	7,137,000	7,134,035
HCA, Inc.		
3.50% due 07/15/51	6,175,000	4,272,132
3.50% due 09/01/30	1,600,000	1,402,479
5.50% due 06/15/47	1,100,000	1,036,079

OhioHealth Corp.		
3.04% due 11/15/50	9,100,000	6,532,466
Johns Hopkins University		
2.81% due 01/01/60	8,952,000	5,882,552
Syneos Health, Inc.		
3.63% due 01/15/29 ⁴	5,409,000	5,287,730
Children's Hospital Corp.		
2.59% due 02/01/50	7,100,000	4,549,283

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 22.8% (continued)		
Consumer, Non-cyclical - 2.8% (continued)		
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	\$ 4,026,863
APi Group DE, Inc. 4.13% due 07/15/29 ⁴	4,150,000	3,579,356
Central Garden & Pet Co. 4.13% due 04/30/31 ⁴	3,854,000	3,177,457
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴	3,900,000	3,032,250
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	2,684,012
Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,545,442
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	3,500,000	2,428,025
CPI CG, Inc. 8.63% due 03/15/26 ⁴	2,145,000	2,064,545
Tenet Healthcare Corp. 4.63% due 06/15/28	2,096,000	1,957,636
Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,739,581
Element Fleet Management Corp. 6.27% due 06/26/26 ⁴	1,660,000	1,654,191
Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,559,840
Molina Healthcare, Inc. 4.38% due 06/15/28 ⁴	1,290,000	1,189,188
Philip Morris International, Inc. 5.13% due 02/15/30	1,000,000	988,743
UnitedHealth Group, Inc. 3.50% due 02/15/24	1,000,000	988,385
Wyeth LLC 6.45% due 02/01/24	978,000	982,886
Nestle Holdings, Inc. 0.38% due 01/15/24 ⁴	1,000,000	973,125
Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,050,000	821,854
Unilever Capital Corp. 0.38% due 09/14/23	600,000	594,338
Spectrum Brands, Inc. 3.88% due 03/15/31 ⁴	642,000	526,440
DaVita, Inc. 3.75% due 02/15/31 ⁴	149,000	119,130
	76,000	65,244
Total Consumer, Non-cyclical		<u>581,614,274</u>
Consumer, Cyclical - 1.9%		
Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴	46,883,000	47,881,290
Alt-2 Structured Trust 2.95% due 05/14/31 ^{0,†††}	50,601,999	44,845,818
Hyatt Hotels Corp. 6.00% due 04/23/30	24,039,000	24,050,905
	18,928,000	18,727,102
	1,660,000	1,644,775
Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴	37,666,000	36,844,483
Choice Hotels International, Inc. 3.70% due 01/15/31	39,961,000	33,774,076
Warnermedia Holdings, Inc. 5.14% due 03/15/52	27,431,000	22,335,636
	9,250,000	9,257,647
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴	31,366,102	31,444,415
Marriott International, Inc. 2.85% due 04/15/31	24,597,000	20,681,124
Ferguson Finance plc 3.25% due 06/02/30 ⁴	17,904,000	15,535,999
	5,200,000	4,903,781
British Airways Class A Pass Through Trust 2.90% due 03/15/35 ⁴	14,703,295	12,114,411
	5,030,953	4,584,680
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	8,194,683	7,277,138
	5,157,800	4,618,171
	3,720,053	3,295,966
	154,898	134,841
Whirlpool Corp. 4.60% due 05/15/50	16,920,000	14,036,828
Walgreens Boots Alliance, Inc. 4.10% due 04/15/50	15,203,000	10,827,517
Steelcase, Inc. 5.13% due 01/18/29	9,342,000	8,278,604
Air Canada 3.88% due 08/15/26 ⁴	8,650,000	8,017,276
United Airlines 2023-1 Class A Pass Through Trust 5.80% due 01/15/36	7,450,000	7,569,923
Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.75% due 10/20/28 ⁴	3,800,000	3,688,618

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 22.8% (continued)		
Consumer, Cyclical - 1.9% (continued)		
LKQ Corp.		
6.25% due 06/15/33 ⁴	2,875,000	\$ 2,896,674
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁴	2,850,000	2,786,530
United Airlines, Inc.		
4.38% due 04/15/26 ⁴	1,750,000	1,662,685
Brunswick Corp.		
5.10% due 04/01/52	2,030,000	1,505,109
PulteGroup, Inc.		
6.38% due 05/15/33	1,400,000	1,448,932
NVR, Inc.		
3.00% due 05/15/30	1,200,000	1,039,366
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32	125,461	114,262
Total Consumer, Cyclical		407,824,582
Industrial - 1.9%		
FLNG Liquefaction 3 LLC		
3.08% due 06/30/39 ^{†††}	65,123,980	51,019,541
TD SYNEX Corp.		
2.65% due 08/09/31	34,240,000	26,253,273
2.38% due 08/09/28	21,781,000	17,848,191
Vontier Corp.		
2.95% due 04/01/31	34,492,000	27,575,240
2.40% due 04/01/28	19,150,000	15,947,545
Boeing Co.		
5.81% due 05/01/50	41,090,000	40,940,057
Flowserve Corp.		
3.50% due 10/01/30	22,421,000	19,131,658
2.80% due 01/15/32	19,800,000	15,777,262
Dyal Capital Partners IV		
3.65% due 02/22/41 ^{†††}	41,800,000	31,835,277
Cliffwater Corporate Lending Fund		
6.77% due 08/04/28	22,700,000	22,650,770
Stadco LA, LLC		
3.75% due 05/15/56 ^{†††}	31,000,000	21,502,468
Cellnex Finance Company S.A.		
3.88% due 07/07/41 ⁴	29,296,000	21,465,132
Owens Corning		
3.88% due 06/01/30	21,890,000	19,998,689
Weir Group plc		
2.20% due 05/13/26 ⁴	13,015,000	11,657,223
TFI International, Inc.		
3.35% due 01/05/33 ^{†††}	14,000,000	10,691,635
Artera Services LLC		
9.03% due 12/04/25 ⁴	8,490,000	7,428,750
Hillenbrand, Inc.		
3.75% due 03/01/31	7,650,000	6,426,000
Norfolk Southern Corp.		
4.10% due 05/15/21	9,100,000	6,415,225
Fortune Brands Innovations, Inc.		
5.88% due 06/01/33	4,200,000	4,205,468
4.50% due 03/25/52	1,500,000	1,167,893
Virgin Media Vendor Financing Notes III DAC		
4.88% due 07/15/28	GBP 5,000,000	5,022,009
Mueller Water Products, Inc.		
4.00% due 06/15/29 ⁴	5,433,000	4,820,635
Trinity Industries, Inc.		
7.75% due 07/15/28 ⁴	3,250,000	3,270,312
GrafTech Global Enterprises, Inc.		
9.88% due 12/15/28 ⁴	3,100,000	3,076,750
Jabil, Inc.		
5.45% due 02/01/29	1,870,000	1,855,562
GATX Corp.		
3.50% due 06/01/32	1,650,000	1,411,156
4.70% due 04/01/29	400,000	382,901
Stanley Black & Decker, Inc.		
6.00% due 03/06/28	1,640,000	1,685,880
Penske Truck Leasing Company, LP / PTL Finance Corp.		
1.70% due 06/15/26 ⁴	1,620,000	1,430,587
Ryder System, Inc.		
5.65% due 03/01/28	1,000,000	1,000,418
Mohawk Industries, Inc.		
3.63% due 05/15/30	1,100,000	992,867
Masco Corp.		
4.50% due 05/15/47	1,200,000	969,192
Adevinta ASA		
3.00% due 11/15/27	EUR 417,000	422,289
Martin Marietta Materials, Inc.		
0.65% due 07/15/23	360,000	359,251
Standard Industries, Inc.		
4.38% due 07/15/30 ⁴	101,000	87,476
3.38% due 01/15/31 ⁴	81,000	65,208
Virgin Media Inc.		
4.00% due 01/31/29	GBP 150,000	150,570
Total Industrial		406,940,360
Communications - 1.3%		
Level 3 Financing, Inc.		
3.63% due 01/15/29 ⁴	34,939,000	20,954,805

4.25% due 07/01/28 ⁴	26,815,000	17,265,261
3.88% due 11/15/29 ⁴	20,300,000	16,153,043
3.75% due 07/15/29 ⁴	13,950,000	8,403,158
British Telecommunications plc		
4.88% due 11/23/81 ^{3,4}	47,450,000	38,568,923
4.25% due 11/23/81 ^{3,4}	8,250,000	7,260,547
9.63% due 12/15/30	2,391,000	2,941,814
Vodafone Group plc		
4.13% due 06/04/81 ³	40,537,000	32,166,109
Paramount Global		
4.95% due 05/19/50	39,826,000	29,892,197
Rogers Communications, Inc.		
4.55% due 03/15/52 ⁴	29,725,000	23,905,530
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	17,850,000	14,964,019

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 22.8% (continued)		
Communications - 1.3% (continued)		
Alice France S.A.		
5.13% due 07/15/29 ⁴	17,800,000	\$ 12,635,747
5.13% due 01/15/29 ⁴	2,290,000	1,632,534
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	21,690,000	14,193,169
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁴	12,010,000	9,806,821
Go Daddy Operating Company LLC / GD Finance Co., Inc.		
3.50% due 03/01/29 ⁴	8,203,000	7,028,682
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁴	5,775,000	4,604,209
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁴	5,100,000	4,461,137
CSC Holdings LLC		
4.13% due 12/01/30 ⁴	5,772,000	4,037,663
Interpublic Group of Companies, Inc.		
3.38% due 03/01/41	1,950,000	1,421,889
2.40% due 03/01/31	350,000	284,915
McGraw-Hill Education, Inc.		
5.75% due 08/01/28 ⁴	1,549,000	1,342,193
Koninklijke KPN N.V.		
8.38% due 10/01/30	1,140,000	1,314,445
Match Group Holdings II LLC		
4.13% due 08/01/30 ⁴	1,250,000	1,070,625
Booking Holdings, Inc.		
4.63% due 04/13/30	1,000,000	974,362
Virgin Media Finance plc		
5.00% due 07/15/30 ⁴	1,050,000	835,900
Motorola Solutions, Inc.		
5.50% due 09/01/44	360,000	341,721
UPC Broadband Finco BV		
4.88% due 07/15/31 ⁴	200,000	164,618
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.25% due 02/01/31 ⁴	20,000	16,179
Total Communications		<u>278,642,215</u>
Energy - 1.2%		
BP Capital Markets plc		
4.88% ^{3,13}	109,924,000	99,920,916
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ⁴	43,921,000	34,003,803
ITT Holdings LLC		
6.50% due 08/01/29 ⁴	38,518,000	32,450,645
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	16,048,000	14,663,945
TransCanada PipeLines Ltd.		
6.20% due 03/09/26	10,900,000	10,907,594
4.88% due 05/15/48	1,200,000	1,074,591
NuStar Logistics, LP		
6.38% due 10/01/30	10,560,000	10,074,677
5.63% due 04/28/27	1,880,000	1,806,492
Parkland Corp.		
4.63% due 05/01/30 ⁴	8,000,000	6,936,440
Greensaif Pipelines Bidco SARL		
6.51% due 02/23/42 ⁴	6,500,000	6,757,019
Greensaif Pipelines Bidco SARL		
6.13% due 02/23/38 ⁴	5,550,000	5,668,891
Kinder Morgan, Inc.		
5.20% due 06/01/33	4,700,000	4,554,664
DT Midstream, Inc.		
4.30% due 04/15/32 ⁴	3,250,000	2,812,802
4.13% due 06/15/29 ⁴	550,000	482,666
Magellan Midstream Partners, LP		
3.95% due 03/01/50	1,600,000	1,142,663
5.15% due 10/15/43	1,100,000	932,561
Valero Energy Corp.		
7.50% due 04/15/32	1,350,000	1,522,282
Enterprise Products Operating LLC		
5.10% due 02/15/45	1,340,000	1,279,285
Enbridge Energy Partners, LP		
7.38% due 10/15/45	1,040,000	1,197,174
Targa Resources Corp.		
6.50% due 02/15/53	1,000,000	1,021,230
ONEOK, Inc.		
4.50% due 03/15/50	850,000	648,930
Eastern Gas Transmission & Storage, Inc.		
4.60% due 12/15/44	500,000	420,855
Total Energy		<u>240,280,125</u>
Technology - 1.1%		
Broadcom, Inc.		
4.93% due 05/15/37 ⁴	33,182,000	30,029,848
4.15% due 11/15/30	19,705,000	18,129,569
3.19% due 11/15/36 ⁴	3,135,000	2,369,286
2.60% due 02/15/33 ⁴	1,660,000	1,297,279
Oracle Corp.		
3.95% due 03/25/51	33,794,000	25,552,392
5.55% due 02/06/53	20,220,000	19,579,899

6.13% due 07/08/39	1,190,000	1,227,731
6.90% due 11/09/52	300,000	336,710
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	42,361,000	35,745,059
3.25% due 02/15/29	1,100,000	942,517
Leidos, Inc.		
2.30% due 02/15/31	20,050,000	15,798,365
5.75% due 03/15/33	9,550,000	9,487,389
4.38% due 05/15/30	2,650,000	2,433,060
Qorvo, Inc.		
4.38% due 10/15/29	14,751,000	13,323,109
3.38% due 04/01/31 ⁴	8,675,000	6,993,673

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount	Value
CORPORATE BONDS^{††} - 22.8% (continued)		
Technology - 1.1% (continued)		
MSCI, Inc.		
3.63% due 09/01/30 ⁴	17,718,000	\$ 15,279,801
3.88% due 02/15/31 ⁴	1,769,000	1,532,884
3.63% due 11/01/31 ⁴	1,780,000	1,519,538
CGI, Inc.		
2.30% due 09/14/31	16,050,000	12,552,592
Fiserv, Inc.		
5.60% due 03/02/33	10,250,000	10,432,580
Foundry JV Holdco LLC		
5.88% due 01/25/34 ⁴	5,950,000	5,926,479
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁴	4,550,000	4,115,295
Microchip Technology, Inc.		
0.97% due 02/15/24	1,650,000	1,598,600
ServiceNow, Inc.		
1.40% due 09/01/30	1,300,000	1,029,289
Broadridge Financial Solutions, Inc.		
2.90% due 12/01/29	1,200,000	1,023,402
NXP BV / NXP Funding LLC / NXP USA, Inc.		
3.13% due 02/15/42	1,400,000	979,390
Total Technology		<u>239,235,736</u>
Basic Materials - 0.8%		
Anglo American Capital plc		
5.63% due 04/01/30 ⁴	21,300,000	21,202,591
2.63% due 09/10/30 ⁴	18,000,000	14,847,872
3.95% due 09/10/50 ⁴	14,140,000	10,485,050
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ⁴	38,450,000	33,908,471
4.20% due 05/13/50 ⁴	1,300,000	1,065,807
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	18,723,000	17,037,930
Alcoa Nederland Holding BV		
4.13% due 03/31/29 ⁴	8,600,000	7,686,250
5.50% due 12/15/27 ⁴	6,525,000	6,310,469
6.13% due 05/15/28 ⁴	2,800,000	2,784,936
Valvoline, Inc.		
3.63% due 06/15/31 ⁴	18,300,000	14,874,972
Yamana Gold, Inc.		
2.63% due 08/15/31	14,431,000	11,240,934
4.63% due 12/15/27	3,000,000	2,829,841
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	12,040,000	9,810,296
INEOS Quattro Finance 2 plc		
2.50% due 01/15/26	EUR 8,500,000	8,289,031
3.38% due 01/15/26 ⁴	200,000	182,510
Steel Dynamics, Inc.		
2.40% due 06/15/25	5,950,000	5,557,312
Southern Copper Corp.		
7.50% due 07/27/35	1,250,000	1,451,650
Albemarle Corp.		
5.45% due 12/01/44	1,500,000	1,410,232
Barrick North America Finance LLC		
5.75% due 05/01/43	1,000,000	1,027,248
LYB International Finance BV		
4.88% due 03/15/44	1,100,000	966,955
Dow Chemical Co.		
6.90% due 05/15/53	800,000	903,407
Carpenter Technology Corp.		
6.38% due 07/15/28	178,000	174,440
Total Basic Materials		<u>174,048,204</u>
Utilities - 0.5%		
AES Corp.		
3.95% due 07/15/30 ⁴	28,124,000	25,213,667
3.30% due 07/15/25 ⁴	3,750,000	3,541,268
NRG Energy, Inc.		
2.45% due 12/02/27 ⁴	26,000,000	21,910,410
Alexander Funding Trust		
1.84% due 11/15/23 ⁴	14,400,000	14,084,269
Enel Finance International N.V.		
5.00% due 06/15/32 ⁴	13,690,000	12,941,101
Black Hills Corp.		
5.95% due 03/15/28	9,200,000	9,307,237
4.20% due 09/15/46	1,200,000	942,200
Entergy Texas, Inc.		
1.50% due 09/01/26	1,650,000	1,431,272
Indiana Michigan Power Co.		
6.05% due 03/15/37	1,310,000	1,373,838
Nevada Power Co.		
6.65% due 04/01/36	1,180,000	1,272,686
Southern Power Co.		
5.25% due 07/15/43	1,350,000	1,241,155
Consolidated Edison Company of New York, Inc.		
5.10% due 06/15/33	1,080,000	1,034,490
Idaho Power Co.		
4.20% due 03/01/48	1,200,000	1,021,131
Tampa Electric Co.		
4.45% due 06/15/49	1,200,000	1,016,973

Oklahoma Gas and Electric Co.		
5.40% due 01/15/33	1,000,000	1,015,970
Duke Energy Ohio, Inc.		
4.30% due 02/01/49	1,200,000	1,003,240
Brooklyn Union Gas Co.		
4.27% due 03/15/48 ⁴	1,300,000	993,336
Washington Gas Light Co.		
3.80% due 09/15/46	1,300,000	992,046
Arizona Public Service Co.		
3.75% due 05/15/46	1,300,000	960,963
Louisville Gas and Electric Co.		
4.25% due 04/01/49	1,100,000	915,277
IPALCO Enterprises, Inc.		
4.25% due 05/01/30	212,000	191,803
Total Utilities		<u>102,404,332</u>
Total Corporate Bonds		
(Cost \$5,857,125,651)		<u>4,832,164,290</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.3%		
Collateralized Loan Obligations - 13.4%		
LCCM Trust		
2021-FL3 A, 6.71% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 ^{0,4}	98,500,000	\$ 95,679,364
2021-FL3 AS, 7.06% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/15/38 ^{0,4}	37,152,000	34,987,290
2021-FL3 B, 7.46% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 11/15/38 ^{0,4}	21,450,000	20,126,316
2021-FL2 B, 7.16% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38 ^{0,4}	400,000	375,440
LoanCore Issuer Ltd.		
2021-CRE6 B, 7.09% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/15/38 ^{0,4}	44,000,000	41,657,383
2021-CRE4 C, 6.88% (30 Day Average SOFR + 1.81%, Rate Floor: 1.81%) due 07/15/35 ^{0,4}	25,982,000	24,599,516
2021-CRE6 C, 7.49% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 11/15/38 ^{0,4}	22,825,000	21,309,372
2021-CRE5 D, 8.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0,4}	14,350,000	12,143,086
2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,4}	11,603,355	11,556,517
2019-CRE2 B, 6.89% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{0,4}	11,575,000	11,304,621
2021-CRE4 D, 7.68% (30 Day Average SOFR + 2.61%, Rate Floor: 2.61%) due 07/15/35 ^{0,4}	5,600,000	5,353,707
2019-CRE3 B, 6.79% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{0,4}	4,410,000	4,299,225
BXMT Ltd.		
2020-FL2 A, 6.12% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 ^{0,4}	58,425,519	55,545,941
2020-FL3 AS, 6.97% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 ^{0,4}	23,550,000	22,090,178
2020-FL3 C, 7.77% (1 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 11/15/37 ^{0,4}	16,327,000	15,078,783
2020-FL2 B, 6.62% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 ^{0,4}	16,000,000	14,020,712
2020-FL3 B, 7.37% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 ^{0,4}	10,600,000	9,886,000
2020-FL2 AS, 6.37% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{0,4}	6,008,500	5,508,917
2020-FL2 C, 6.87% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{0,4}	5,360,000	4,638,921
Cerberus Loan Funding XXX, LP		
2020-3A A, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{0,4}	100,000,000	99,222,890
2020-3A B, 7.76% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{0,4}	10,200,000	9,958,853

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
Woodmont Trust		
2020-7A A1A, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{0,4}	83,000,000	\$ 82,730,707
2020-7A B, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{0,4}	13,500,000	13,185,040
2020-7A A2, 7.51% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 ^{0,4}	7,000,000	6,926,655
Cerberus Loan Funding XXXII, LP		
2021-2A A, 6.88% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{0,4}	65,000,000	63,717,882
2021-2A C, 8.11% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{0,4}	20,925,000	19,862,246
2021-2A B, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{0,4}	19,200,000	18,389,578
Golub Capital Partners CLO 33M Ltd.		
2021-33A AR2, 7.26% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{0,4}	105,004,127	100,481,988
HERA Commercial Mortgage Ltd.		
2021-FL1 B, 6.76% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 ^{0,4}	49,562,000	47,069,988
2021-FL1 AS, 6.46% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38 ^{0,4}	28,000,000	26,628,370
2021-FL1 C, 7.11% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/18/38 ^{0,4}	19,200,000	18,120,054
2021-FL1 A, 6.21% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 ^{0,4}	8,638,037	8,332,485
ABPCI Direct Lending Fund CLO II LLC		
2021-1A A1R, 6.85% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{0,4}	84,258,254	83,205,026
Golub Capital Partners CLO 36M Ltd.		
2018-36A A, 6.63% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{0,4}	71,065,975	70,302,599
Palmer Square Loan Funding Ltd.		
2022-1A A2, 6.59% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0,4}	23,000,000	22,526,908
2021-3A B, 7.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/20/29 ^{0,4}	22,500,000	21,805,328
2021-2A B, 6.78% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{0,4}	10,500,000	10,299,356
2021-1A B, 7.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{0,4}	7,100,000	7,021,622
2021-2A C, 7.78% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{0,4}	7,000,000	6,770,374
Cerberus Loan Funding XXXI, LP		
2021-1A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{0,4}	56,096,153	55,726,249
2021-1A C, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{0,4}	12,000,000	11,642,862

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A A1R, 6.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{0.4}	50,650,000	\$ 49,969,456
2021-5A A2R, 7.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{0.4}	15,975,000	15,481,211
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A A1R, 6.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{0.4}	33,500,000	33,002,110
2021-1A BR, 7.26% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 ^{0.4}	30,400,000	29,974,433
ABPCI Direct Lending Fund CLO I LLC		
2021-1A A1A2, 6.95% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{0.4}	59,500,000	57,925,368
2021-1A B12, 7.25% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 ^{0.4}	2,500,000	2,389,530
Cerberus Loan Funding XL LLC		
2023-1A A, 7.19% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{0.4}	55,500,000	55,496,198
2023-1A B, 8.39% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 ^{0.4}	4,600,000	4,605,129
ABPCI Direct Lending Fund IX LLC		
2021-9A A1R, 6.69% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/18/31 ^{0.4}	34,150,000	33,662,683
2021-9A A2R, 7.09% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/18/31 ^{0.4}	26,000,000	25,178,143
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A A2TR, 7.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0.4}	46,200,000	44,873,543
2021-9A BR, 7.21% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 10/15/33 ^{0.4}	6,700,000	6,346,558
2021-9A A1TR, 6.81% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 10/15/33 ^{0.4}	3,450,000	3,379,715
FS Rialto		
2021-FL3 C, 7.21% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 11/16/36 ^{0.4}	31,150,000	29,491,453
2021-FL2 C, 7.27% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 ^{0.4}	15,665,000	14,603,753
2021-FL3 B, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 11/16/36 ^{0.4}	8,000,000	7,619,602
Owl Rock CLO IV Ltd.		
2021-4A A1R, 6.98% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/20/33 ^{0.4}	36,500,000	35,609,400
2021-4A A2R, 7.28% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/20/33 ^{0.4}	16,750,000	15,831,505
CHCP Ltd.		
2021-FL1 AS, 6.52% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 ^{0.4}	22,250,000	21,380,839

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
2021-FL1 A, 6.27% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0,4}	18,897,797	\$ 18,476,250
2021-FL1 B, 6.87% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,4}	6,600,000	6,291,740
2021-FL1 C, 7.32% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{0,4}	2,950,000	2,803,516
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A A1R, 6.72% (3 Month USD LIBOR + 1.43%, Rate Floor: 1.43%) due 10/20/31 ^{0,4}	39,500,000	38,911,766
2021-7A A2R, 7.14% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 10/20/31 ^{0,4}	8,250,000	8,003,888
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A A1T, 6.56% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	44,906,190	44,497,544
2018-11A C, 7.76% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 ^{0,4}	2,300,000	2,201,199
KREF Funding V LLC		
6.94% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0,†††}	45,307,885	45,215,232
0.15% due 06/25/26 ^{†††,10}	313,636,364	31,364
Cerberus Loan Funding XXXIII, LP		
2021-3A A, 6.82% (3 Month USD LIBOR + 1.56%, Rate Floor: 1.56%) due 07/23/33 ^{0,4}	34,500,000	33,695,281
2021-3A B, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 07/23/33 ^{0,4}	9,500,000	9,056,381
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A B, 6.75% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{0,4}	35,900,000	35,499,349
2021-9A C, 7.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{0,4}	3,900,000	3,796,165
Cerberus Loan Funding XXXV, LP		
2021-5A A, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/22/33 ^{0,4}	30,750,000	30,173,127
2021-5A B, 7.11% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 09/22/33 ^{0,4}	8,000,000	7,646,414
LCM XXIV Ltd.		
2021-24A BR, 6.65% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{0,4}	24,200,000	23,669,589
2021-24A CR, 7.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 ^{0,4}	13,050,000	12,611,785
ACRES Commercial Realty Ltd.		
2021-FL1 C, 7.22% (1 Month Term SOFR + 2.11%, Rate Floor: 2.11%) due 06/15/36 ^{0,4}	13,092,000	12,509,189
2021-FL1 D, 7.87% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 ^{0,4}	11,750,000	10,597,809
2021-FL2 B, 7.41% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/37 ^{0,4}	10,100,000	9,733,981
2021-FL2 AS, 6.91% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 01/15/37 ^{0,4}	3,500,000	3,363,365

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
Golub Capital Partners CLO 16 Ltd.		
2021-16A AIR2, 6.87% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{0,4}	26,750,000	\$ 26,375,008
2021-16A A2R2, 7.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{0,4}	9,750,000	9,341,974
Madison Park Funding XLVIII Ltd.		
2021-48A B, 6.72% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{0,4}	27,500,000	26,971,365
2021-48A C, 7.27% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{0,4}	6,650,000	6,470,751
Golub Capital Partners CLO 49M Ltd.		
2021-49A BR, 7.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 08/26/33 ^{0,4}	21,695,000	20,700,673
2021-49A CR, 7.85% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 08/26/33 ^{0,4}	12,600,000	11,795,089
BDS Ltd.		
2021-FL9 C, 7.06% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 11/16/38 ^{0,4}	19,500,000	18,524,384
2020-FL5 B, 7.01% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 ^{0,4}	4,400,000	4,282,629
2021-FL9 D, 7.41% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/16/38 ^{0,4}	4,400,000	4,084,953
2020-FL5 AS, 6.56% (1 Month Term SOFR + 1.46%, Rate Floor: 1.35%) due 02/16/37 ^{0,4}	3,200,000	3,133,390
BCC Middle Market CLO LLC		
2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0,4}	30,450,000	29,993,335
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A B, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{0,4}	26,700,000	25,967,579
2021-40A C, 7.01% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{0,4}	2,000,000	1,958,857
MidOcean Credit CLO VII		
2020-7A BR, 6.86% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{0,4}	27,500,000	27,132,399
Golub Capital Partners CLO 17 Ltd.		
2017-17A AIR, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{0,4}	26,766,981	26,640,054
OCP CLO Ltd.		
2020-4A A2RR, 6.72% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{0,4}	25,500,000	25,333,281
STWD Ltd.		
2019-FL1 B, 6.82% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 07/15/38 ^{0,4}	11,210,000	10,788,686
2019-FL1 C, 7.17% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 07/15/38 ^{0,4}	8,800,000	8,398,603
2021-FL2 C, 7.26% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 ^{0,4}	2,820,000	2,489,257
2019-FL1 AS, 6.62% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 07/15/38 ^{0,4}	2,200,000	2,143,958

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
BSPDF Issuer Ltd.		
2021-FL1 C, 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/15/36 ^{0.4}	15,300,000	\$ 14,067,625
2021-FL1 B, 6.99% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/36 ^{0.4}	6,500,000	6,124,741
2021-FL1 D, 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ^{0.4}	3,500,000	3,120,830
Madison Park Funding LIII Ltd.		
2022-53A B, 6.81% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0.4}	24,000,000	23,301,950
Magnetite XXIX Ltd.		
2021-29A B, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{0.4}	15,100,000	14,985,948
2021-29A C, 6.91% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{0.4}	7,700,000	7,501,496
Venture XIV CLO Ltd.		
2020-14A CRR, 7.71% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0.4}	22,725,000	22,253,724
Apres Static CLO Ltd.		
2020-1A A2R, 6.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{0.4}	21,750,000	21,674,752
NewStar Fairfield Fund CLO Ltd.		
2018-2A A1N, 6.52% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{0.4}	21,171,638	20,908,633
Golub Capital Partners CLO 54M LP		
2021-54A B, 7.18% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/05/33 ^{0.4}	21,000,000	19,874,516
AMMC CLO XIV Ltd.		
2021-14A A2R2, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{0.4}	18,290,000	18,175,490
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A BR, 6.67% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{0.4}	14,100,000	13,951,692
2021-32A CR, 6.97% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 ^{0.4}	4,200,000	4,103,314
Anchorage Capital CLO 6 Ltd.		
2021-6A CRR, 7.46% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 ^{0.4}	18,585,000	18,032,277
Recette CLO Ltd.		
2021-1A BRR, 6.65% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{0.4}	9,800,000	9,340,629
2021-1A CRR, 7.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 ^{0.4}	9,200,000	8,593,307
Owl Rock CLO VI Ltd.		
2021-6A B1, 7.26% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{0.4}	17,450,000	16,730,207
BSPRT Issuer Ltd.		
2021-FL7 C, 7.49% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/38 ^{0.4}	7,250,000	6,816,493

Total Return Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
2021-FL6 C, 7.24% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{0,4}	5,550,000	\$ 5,182,592
2021-FL7 B, 7.24% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 12/15/38 ^{0,4}	4,875,000	4,716,934
Fontainebleau Vegas		
10.43% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/26 ^{0,†††}	15,725,443	15,725,443
KREF		
2021-FL2 C, 7.16% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/15/39 ^{0,4}	16,600,000	15,432,809
Owl Rock CLO II Ltd.		
2021-2A ALR, 6.80% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{0,4}	15,600,000	15,219,360
Dryden 36 Senior Loan Fund		
2020-36A CR3, 7.30% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29 ^{0,4}	15,200,000	14,896,030
Octagon Investment Partners 49 Ltd.		
2021-5A B, 6.81% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{0,4}	12,800,000	12,517,580
Greystone Commercial Real Estate Notes		
2021-FL3 C, 7.26% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39 ^{0,4}	12,000,000	11,221,825
Golub Capital Partners CLO 54M, LP		
2021-54A A, 6.86% (3 Month USD LIBOR + 1.53%, Rate Floor: 1.53%) due 08/05/33 ^{0,4}	10,750,000	10,568,093
Golub Capital Partners CLO 25M Ltd.		
2018-25A AR, 6.71% (3 Month USD LIBOR + 1.38%, Rate Floor: 1.38%) due 05/05/30 ^{0,4}	10,202,329	10,135,311
Neuberger Berman CLO XVI-S Ltd.		
2021-16SA BR, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{0,4}	10,200,000	9,890,381
Lake Shore MM CLO III LLC		
2021-2A A1R, 6.74% (3 Month USD LIBOR + 1.48%, Rate Floor: 1.48%) due 10/17/31 ^{0,4}	10,000,000	9,844,008
Neuberger Berman Loan Advisers CLO 47 Ltd.		
2022-47A B, 6.79% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0,4}	9,000,000	8,739,468
Boyce Park CLO Ltd.		
2022-1A B1, 6.81% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0,4}	8,800,000	8,574,971
Marathon CLO V Ltd.		
2017-5A A2R, 6.83% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	7,818,345	7,804,240
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{4,15}	10,000,000	7,369,478
ACRE Commercial Mortgage Ltd.		
2021-FL4 B, 6.61% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 12/18/37 ^{0,4}	3,100,000	2,905,551
2021-FL4 C, 6.96% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 12/18/37 ^{0,4}	3,100,000	2,879,116

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
HGI CRE CLO Ltd.		
2021-FL2 B, 6.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 09/17/36 ^{0,4}	5,000,000	\$ 4,763,822
2021-FL2 C, 6.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 09/17/36 ^{0,4}	1,000,000	935,810
Owl Rock CLO I Ltd.		
2019-1A A, 7.18% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{0,4}	5,650,000	5,611,637
Shackleton CLO Ltd.		
2017-8A BR, 6.55% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{0,4}	5,510,000	5,511,963
Cerberus Loan Funding XXXVIII, LP		
2022-2A A1, 7.74% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 ^{0,4}	5,400,000	5,394,899
VOYA CLO		
2021-2A BR, 7.41% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{0,4}	4,950,000	4,783,940
Stratus CLO Ltd.		
2021-1A B, 6.65% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/29/29 ^{0,4}	4,500,000	4,402,165
Atlas Senior Loan Fund III Ltd.		
2017-1A BR, 6.63% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{0,4}	4,300,000	4,294,828
Cerberus Loan Funding XXXVI, LP		
2021-6A A, 6.66% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 11/22/33 ^{0,4}	4,150,373	4,135,602
Elmwood CLO 19 Ltd.		
2022-6A B1, 8.04% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 10/17/34 ^{0,4}	4,000,000	4,029,520
Northwoods Capital XII-B Ltd.		
2018-12BA B, 7.40% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{0,4}	4,000,000	3,851,697
BRSP Ltd.		
2021-FL1 D, 7.91% (1 Month Term SOFR + 2.81%, Rate Floor: 2.81%) due 08/19/38 ^{0,4}	4,200,000	3,616,090
MF1 Multifamily Housing Mortgage Loan Trust		
2021-FL6 D, 7.77% (1 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 07/16/36 ^{0,4}	3,800,000	3,562,784
Wellfleet CLO Ltd.		
2018-2A A2R, 6.83% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{0,4}	2,500,000	2,478,586
Allegro CLO VII Ltd.		
2018-1A C, 7.16% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{0,4}	2,500,000	2,398,553
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{4,15}	8,920,000	2,256,760
FS Rialto Issuer LLC		
2022-FL7 B, 9.00% (1 Month Term SOFR + 3.91%, Rate Floor: 3.91%) due 10/19/39 ^{0,4}	2,000,000	1,986,113
TRTX Issuer Ltd.		
2019-FL3 B, 6.97% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 10/15/34 ^{0,4}	1,500,000	1,491,072

Total Return Bond Fund
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June 30, 2023

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Collateralized Loan Obligations - 13.4% (continued)		
Diamond CLO Ltd.		
2021-1A CR, 7.66% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0,4}	969,257	\$ 965,418
Voya CLO Ltd.		
2013-1A INC, due 10/15/30 ^{4,15}	10,575,071	893,594
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 ^{4,15}	461,538	181,033
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 ^{4,15}	6,859,005	175,591
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 ^{4,15}	3,700,000	143,786
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 ^{4,15}	1,266,687	63,334
Atlas Senior Loan Fund IX Ltd.		
2018-9A SUB, due 04/20/28 ^{4,15}	1,200,000	37,068
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{4,15}	1,808,219	1,989
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{12,15}	1,500,000	150
Total Collateralized Loan Obligations		<u>2,843,368,755</u>
Financial - 1.9%		
Strategic Partners Fund VIII LP		
7.71% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26 ^{0,†††}	51,157,649	50,930,792
7.74% (1 Month Term SOFR + 2.60%, Rate Floor: 0.00%) due 03/10/26 ^{0,†††}	20,562,090	20,470,908
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	81,770,389	71,208,071
HV Eight LLC		
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{0,†††}	EUR 51,600,000	56,318,814
HarbourVest Structured Solutions IV Holdings, LP		
7.61% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	19,956,425	19,972,328
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	EUR 11,100,000	12,117,215
Project Onyx		
7.31% (3 Month Term SOFR + 2.40%, Rate Floor: 2.30%) due 01/26/27 ^{0,†††}	31,000,000	31,044,625
Ceamer Finance LLC		
3.69% due 03/22/31 ^{†††}	21,344,080	19,678,683
6.92% due 11/15/37 ^{†††}	7,452,338	7,228,454
Madison Avenue Secured Funding Trust		
2023-1, 7.09% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/04/24 ^{0,†††,4}	26,600,000	26,600,000
Lightning A		
5.50% due 03/01/37 ^{†††}	25,995,170	24,410,127
Thunderbird A		
5.50% due 03/01/37 ^{†††}	25,874,490	24,296,806
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	16,961,946	16,213,709
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	11,969,865	11,342,778
Oxford Finance Funding		
2020-1A, 3.10% due 02/15/28 ⁴	8,695,205	8,610,796
Aesf Vi Verdi, LP		
7.31% (3 Month Term SOFR + 2.30%, Rate Floor: 0.00%) due 11/25/24 ^{0,†††}	6,395,331	6,395,638
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR 1,013,463	1,106,214
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁴	1,893,666	1,843,266
Total Financial		<u>409,789,224</u>
Transport-Aircraft - 1.8%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁴	60,864,622	52,435,480
2021-2A, 2.80% due 01/15/47 ⁴	20,664,704	17,534,001
2020-1A, 3.35% due 01/16/40 ⁴	16,259,933	13,647,895
2019-1, 3.84% due 05/15/39 ⁴	6,526,222	4,691,753
2017-1A, 3.97% due 05/16/42 ⁴	3,469,257	2,893,428
2019-2, 3.38% due 10/16/39 ⁴	1,689,595	1,417,617

Total Return Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Transport-Aircraft - 1.8% (continued)		
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁴	48,793,874	\$ 44,597,601
Navigator Aircraft ABS Ltd.		
2021-1, 2.77% due 11/15/46 ^{4,11}	48,720,985	42,311,252
Lunar Structured Aircraft Portfolio Notes		
2021-1, 2.64% due 10/15/46 ⁴	34,742,480	30,191,910
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	31,666,952	27,373,002
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	30,278,810	27,109,472
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁴	26,448,499	22,234,724
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	21,384,319	17,782,558
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁴	21,379,290	17,672,549
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	17,872,287	14,639,190
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	15,044,237	13,420,814
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁴	9,572,252	8,084,010
2017-1, 4.58% due 02/15/42 ⁴	3,668,813	3,456,922
Raspro Trust		
2005-1A, 6.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,4}	10,637,384	10,542,009
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	10,613,761	9,577,104
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁴	1,312,500	1,094,651
Total Transport-Aircraft		382,707,942
Whole Business - 1.4%		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁴	95,142,593	83,826,047
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁴	38,448,340	31,566,702
2022-1A, 3.13% due 01/25/52 ⁴	23,206,250	19,326,792
2019-1A, 3.88% due 10/25/49 ⁴	584,790	533,280
Taco Bell Funding LLC		
2021-1A, 2.29% due 08/25/51 ⁴	23,216,450	19,060,729
2016-1A, 4.97% due 05/25/46 ⁴	17,438,939	16,754,827
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 ⁴	28,074,102	22,059,197
2020-1, 2.84% due 01/30/51 ⁴	9,339,007	7,735,191
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ⁴	25,117,500	21,683,435
2022-1A, 3.73% due 03/05/52 ⁴	5,111,375	4,490,972
Sonic Capital LLC		
2021-1A, 2.64% due 08/20/51 ⁴	15,883,095	11,858,605
2020-1A, 3.85% due 01/20/50 ⁴	4,532,825	4,098,272
2020-1A, 4.34% due 01/20/50 ⁴	1,617,825	1,413,896
Domino's Pizza Master Issuer LLC		
2021-1A, 3.15% due 04/25/51 ⁴	9,144,380	7,522,396
2017-1A, 4.12% due 07/25/47 ⁴	7,864,250	7,237,957
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁴	12,244,650	11,336,428
2019-1A, 4.08% due 06/15/49 ⁴	1,515,875	1,355,177
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/05/49 ⁴	11,731,500	10,798,177
DB Master Finance LLC		
2021-1A, 2.79% due 11/20/51 ⁴	6,648,750	5,265,684
Total Whole Business		287,923,764
Net Lease - 1.0%		
STORE Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁴	27,788,082	25,685,272
2016-1A, 4.32% due 10/20/46 ⁴	10,991,313	10,048,816
Capital Automotive LLC		
2017-1A, 4.18% due 04/15/47 ⁴	35,075,717	34,266,626

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Net Lease - 1.0% (continued)		
CF Hippolyta Issuer LLC		
2022-1A, 6.11% due 08/15/62 ⁴	20,275,457	\$ 19,655,446
2020-1, 2.28% due 07/15/60 ⁴	10,075,718	8,998,904
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁴	22,018,905	19,432,206
2021-1A, 2.76% due 08/15/51 ⁴	6,582,125	4,914,929
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁴	20,065,119	16,455,019
2020-1A, 3.25% due 02/15/50 ⁴	3,402,750	2,857,815
SVC ABS LLC		
2023-1A, 5.15% due 02/20/53 ⁴	15,324,417	14,640,954
2023-1A, 5.55% due 02/20/53 ⁴	3,497,083	3,225,690
CMFT Net Lease Master Issuer LLC		
2021-1, 2.91% due 07/20/51 ⁴	10,050,000	8,132,957
2021-1, 3.04% due 07/20/51 ⁴	5,050,000	3,805,702
2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,426,188
2021-1, 3.44% due 07/20/51 ⁴	3,215,000	2,404,391
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ⁴	15,000,000	13,307,974
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁴	9,969,137	9,359,540
New Economy Assets Phase 1 Sponsor LLC		
2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,327,355
CF Hippolyta LLC		
2020-1, 2.60% due 07/15/60 ⁴	4,312,872	3,573,851
STORE Master Funding LLC		
2021-1A, 3.70% due 06/20/51 ⁴	3,547,170	2,732,380
Total Net Lease		214,252,015
Single Family Residence - 0.5%		
FirstKey Homes Trust		
2020-SFR2, 4.50% due 10/19/37 ⁴	21,640,000	19,920,512
2020-SFR2, 4.00% due 10/19/37 ⁴	20,340,000	18,610,134
2020-SFR2, 3.37% due 10/19/37 ⁴	13,010,000	11,793,382
2021-SFR1, 2.19% due 08/17/38 ⁴	8,174,000	7,019,078
Home Partners of America Trust		
2021-2, 2.65% due 12/17/26 ⁴	46,531,930	40,567,067
2021-3, 2.80% due 01/17/41 ⁴	15,400,654	13,054,632
Tricon Residential Trust		
2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	6,194,712
Total Single Family Residence		117,159,517
Collateralized Debt Obligations - 0.5%		
Anchorage Credit Funding 4 Ltd.		
2021-4A AR, 2.72% due 04/27/39 ⁴	108,854,127	96,326,465
Anchorage Credit Funding Ltd.		
2021-13A C2, 3.65% due 07/27/39 ⁴	1,950,000	1,604,290
Total Collateralized Debt Obligations		97,930,755
Infrastructure - 0.4%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	36,558,117
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53 ⁴	31,200,000	29,803,945
2021-1, 2.66% due 11/20/51 ⁴	4,025,000	3,430,106
Blue Stream Issuer LLC		
2023-1A, 5.40% due 05/20/53 ⁴	6,625,000	6,305,753
Stack Infrastructure Issuer LLC		
2023-1A, 5.90% due 03/25/48 ⁴	5,050,000	4,890,968
Total Infrastructure		80,988,889
Transport-Container - 0.3%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁴	47,767,799	43,362,862
MC Ltd.		
2021-1, 2.63% due 11/05/35 ⁴	10,286,658	8,985,339
CLI Funding VIII LLC		
2021-1A, 1.64% due 02/18/46 ⁴	3,075,782	2,620,776
Total Transport-Container		54,968,977
Insurance - 0.1%		
CHEST		
7.13% due 03/15/43 ^{†††}	19,100,000	18,677,792

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.3% (continued)		
Insurance - 0.1% (continued)		
JGWPT XXIII LLC		
2011-1A, 4.70% due 10/15/56 ⁴	2,265,994	\$ 2,122,778
JGWPT XXIV LLC		
2011-2A, 4.94% due 09/15/56 ⁴	1,637,667	1,536,360
VICOF 2		
4.00% due 02/22/30 ^{†††}	739,134	692,583
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 ⁴	690,152	677,386
SPSS		
5.14% due 11/15/52 ^{†††,12}	148,984	130,423
Total Insurance		23,837,322
Total Asset-Backed Securities		4,512,927,160
(Cost \$4,776,559,786)		
SENIOR FLOATING RATE INTERESTS^{††,⊖} - 3.0%		
Consumer, Cyclical - 0.8%		
MB2 Dental Solutions LLC		
11.20% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	76,134,275	74,935,586
Zephyr Bidco Ltd.		
9.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 23,950,000	29,438,599
Pacific Bells LLC		
10.00% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	13,966,380	13,665,265
BCP V Modular Services Holdings IV Ltd.		
8.02% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 11,600,000	11,853,853
Packers Holdings LLC		
8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	14,581,073	10,057,295
Adevinta ASA		
6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28	EUR 7,761,111	8,421,254
Flamingo		
7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 7,554,688	7,722,075
New Trojan Parent, Inc.		
8.46% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28	13,769,000	7,555,739
Verisure Holding AB		
6.80% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 5,553,721	5,842,560
SP PF Buyer LLC		
9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,431,639	2,470,780
Rent-A-Center, Inc.		
8.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	464,917	464,336
Total Consumer, Cyclical		172,427,342
Consumer, Non-cyclical - 0.8%		
Quirch Foods Holdings LLC		
9.99% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/27/27	28,744,265	27,342,982
PetIQ LLC		
9.46% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/13/28	27,767,354	25,684,802
Mission Veterinary Partners		
9.19% (1 Month USD LIBOR - --%, Rate Floor: 5.15%) due 04/27/28	18,962,250	18,417,085
Sigma Holding BV (Flora Food)		
6.24% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 17,000,000	18,109,954
Southern Veterinary Partners LLC		
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/05/27	15,722,317	15,427,523
Women's Care Holdings, Inc.		
9.65% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	15,755,908	13,865,200
Nidda Healthcare Holding GmbH		
6.92% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 12,766,306	13,396,957
Blue Ribbon LLC		
11.17% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	13,550,625	9,444,786

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 3.0% (continued)		
Consumer, Non-cyclical - 0.8% (continued)		
Confluent Health LLC		
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/30/28	9,243,430	\$ 8,349,868
HAH Group Holding Co. LLC		
10.21% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	4,498,954	4,363,986
Elanco Animal Health, Inc.		
7.01% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/02/27	1,710,856	1,678,247
Total Consumer, Non-cyclical		<u>156,081,390</u>
Technology - 0.4%		
Datix Bidco Ltd.		
8.68% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	GBP 45,800,000	56,990,437
RLDatix		
9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	19,781,561	19,381,973
Team.Blue Finco SARL		
6.80% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 8,326,798	8,724,870
Aston FinCo SARL		
9.70% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 ^{†††}	GBP 5,684,435	6,027,995
9.44% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26 ^{†††}	745,497	626,218
Emerald TopCo, Inc. (Press Ganey)		
8.72% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	458,065	444,438
Dun & Bradstreet		
8.43% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/06/26	152,528	152,566
Total Technology		<u>92,348,497</u>
Industrial - 0.4%		
United Airlines, Inc.		
9.29% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	31,976,219	31,914,186
Mileage Plus Holdings LLC		
10.76% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	24,820,292	25,756,265
CapStone Acquisition Holdings, Inc.		
9.95% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/12/27 ^{†††}	8,574,497	8,366,569
American Bath Group LLC		
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/23/27	8,743,279	8,209,939
Merlin Buyer, Inc.		
9.10% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	7,754,810	7,507,664
Air Canada		
8.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	4,364,028	4,357,788
Dispatch Terra Acquisition LLC		
9.64% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/27/28	3,815,774	3,386,499
API Heat Transfer		
16.54% (3 Month USD LIBOR +11.00%, Rate Floor: 16.54%) due 01/01/24 ^{†††,16}	61,993	41,423
16.54% (3 Month USD LIBOR +16.54%, Rate Floor: 16.54%) due 10/02/23 ^{†††,16}	11,060	11,060
Total Industrial		<u>89,551,393</u>
Financial - 0.3%		
Higginbotham Insurance Agency, Inc.		
10.45% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 11/25/26 ^{†††}	34,949,629	34,558,161
Jane Street Group LLC		
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/26/28	15,658,038	15,607,775

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 3.0% (continued)		
Financial - 0.3% (continued)		
HighTower Holding LLC		
9.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	8,459,732	\$ 8,216,515
Jones Deslauriers Insurance Management, Inc.		
9.29% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	CAD 4,750,013	3,461,194
Total Financial		<u>61,843,645</u>
Basic Materials - 0.2%		
INEOS Ltd.		
6.17% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	32,663,147
Trinseo Materials Operating S.C.A.		
7.70% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	10,905,750	8,600,383
Total Basic Materials		<u>41,263,530</u>
Communications - 0.1%		
Xplornet Communications, Inc.		
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/02/28	5,982,158	4,857,991
Radiate Holdco LLC		
8.48% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26	2,428,756	2,019,924
Zayo Group Holdings, Inc.		
8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,293,044
Total Communications		<u>8,170,959</u>
Energy - 0.0%		
Venture Global Calcasieu Pass LLC		
7.83% (1 Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26	6,592,385	6,526,462
Utilities - 0.0%		
Hamilton Projects Acquiror LLC		
9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27	1,109,534	1,097,051
Total Senior Floating Rate Interests		<u>629,310,269</u>
(Cost \$680,395,288)		
FEDERAL AGENCY BONDS^{††} - 1.1%		
Tennessee Valley Authority		
4.25% due 09/15/65	138,205,000	125,835,238
4.63% due 09/15/60	42,436,000	41,494,727
5.38% due 04/01/56	9,283,000	10,220,862
due 09/15/53 ^{7,10}	1,612,000	369,003
due 09/15/55 ^{7,10}	1,612,000	334,675
due 09/15/56 ^{7,10}	1,612,000	319,763
due 03/15/57 ^{7,10}	1,612,000	312,067
due 09/15/57 ^{7,10}	1,612,000	304,557
due 09/15/58 ^{7,10}	1,612,000	290,073
due 03/15/59 ^{7,10}	1,612,000	283,091
due 09/15/59 ^{7,10}	1,612,000	276,277
due 09/15/60 ^{7,10}	1,612,000	263,140
due 09/15/54 ^{7,10}	1,020,000	222,363
due 03/15/61 ^{7,10}	1,020,000	161,899
due 09/15/61 ^{7,10}	1,020,000	157,994
due 09/15/62 ^{7,10}	1,020,000	149,891
due 03/15/63 ^{7,10}	1,020,000	146,269
due 09/15/63 ^{7,10}	1,020,000	142,735
due 09/15/64 ^{7,10}	1,020,000	135,920
due 03/15/65 ^{7,10}	1,020,000	135,363
due 09/15/65 ^{7,10}	1,020,000	131,581
Tennessee Valley Authority Principal Strips		
due 01/15/48 ^{7,8}	38,804,000	11,854,738
due 12/15/42 ^{7,8}	23,785,000	9,167,548
due 01/15/38 ^{7,8}	15,800,000	7,961,241
due 09/15/65 ^{7,8}	3,500,000	451,504
due 09/15/39 ^{7,8}	570,000	261,745
due 04/01/56 ^{7,8}	540,000	109,171
Federal Farm Credit Bank		
3.00% due 03/08/32	4,100,000	3,602,404
2.04% due 12/22/45	2,870,000	1,719,546
3.11% due 08/05/48	1,500,000	1,146,621
2.43% due 01/29/37	720,000	567,988
2.90% due 12/09/41	720,000	537,841
2.84% due 06/01/46	720,000	494,791
1.99% due 07/30/40	300,000	199,397
2.60% due 09/06/39	250,000	185,231
2.59% due 12/30/41	180,000	128,976
2.74% due 11/01/39	144,000	108,864
2.59% due 08/24/46	140,000	92,147
3.67% due 02/26/44	70,000	59,198
Freddie Mac		
2.05% due 08/19/50	2,010,000	1,131,198
2.02% due 10/05/45	720,000	432,653
2.25% due 09/15/50	360,000	212,899
Federal Home Loan Bank		
2.45% due 08/16/41	540,000	375,776

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
FEDERAL AGENCY BONDS^{††} - 1.1% (continued)		
3.63% due 06/22/43	350,000	\$ 295,457
Total Federal Agency Bonds (Cost \$326,699,035)		<u>222,784,422</u>
MUNICIPAL BONDS^{††} - 0.6%		
California - 0.2%		
California Statewide Communities Development Authority Revenue Bonds		
7.14% due 08/15/47	10,500,000	11,296,018
California Public Finance Authority Revenue Bonds		
3.07% due 10/15/40	8,000,000	5,888,613
2.55% due 01/01/40	3,600,000	2,632,525
Oakland Unified School District/Alameda County General Obligation Unlimited		
2.87% due 08/01/35	7,405,000	5,979,750
San Mateo Foster City School District General Obligation Unlimited		
3.06% due 08/01/44	6,125,000	4,552,627
California State University Revenue Bonds		
2.98% due 11/01/51	5,000,000	3,594,745
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	956,782
Hillsborough City School District General Obligation Unlimited		
due 09/01/37 ⁷	1,000,000	478,980
due 09/01/39 ⁷	1,000,000	425,541
Total California		<u>35,805,581</u>
New York - 0.2%		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50	40,185,000	28,798,906
Texas - 0.1%		
Dallas Fort Worth International Airport Revenue Bonds		
3.09% due 11/01/40	13,800,000	10,844,676
Central Texas Regional Mobility Authority Revenue Bonds		
3.17% due 01/01/41	3,000,000	2,316,469
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	2,299,520
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.42% due 09/01/50	2,500,000	1,725,529
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.34% due 11/15/37	1,500,000	1,225,002
Dallas/Fort Worth International Airport Revenue Bonds		
2.92% due 11/01/50	1,300,000	937,241
Grand Parkway Transportation Corp. Revenue Bonds		
3.31% due 10/01/49	1,000,000	744,322
Total Texas		<u>20,092,759</u>
Illinois - 0.0%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	4,875,000	4,857,967
6.63% due 02/01/35	1,680,000	1,773,647
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	4,826,223
Total Illinois		<u>11,457,837</u>
Mississippi - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds		
2.92% due 06/01/41	11,800,000	8,765,898
Alabama - 0.0%		
Auburn University Revenue Bonds		
2.68% due 06/01/50	6,500,000	4,261,100
North Carolina - 0.0%		
Inlivian Revenue Bonds		
3.02% due 01/01/38	4,108,853	3,452,643
Total North Carolina		<u>3,452,643</u>
Ohio - 0.0%		
County of Franklin Ohio Revenue Bonds		
2.88% due 11/01/50	4,000,000	2,653,950
Washington - 0.0%		
Central Washington University Revenue Bonds		
6.95% due 05/01/40	1,750,000	1,974,888
Arizona - 0.0%		
Northern Arizona University Revenue Bonds		
3.09% due 08/01/39	2,350,000	1,855,862
Oklahoma - 0.0%		
Tulsa Airports Improvement Trust Revenue Bonds		
3.10% due 06/01/45	1,000,000	732,630
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	407,871
Total Oklahoma		<u>1,140,501</u>
Idaho - 0.0%		
Boise State University Revenue Bonds		
3.06% due 04/01/40	250,000	190,053
Total Municipal Bonds (Cost \$154,560,489)		<u>120,449,978</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
Panama Government International Bond		
4.50% due 04/16/50	22,700,000	\$ 17,552,350
Total Foreign Government Debt (Cost \$25,398,250)		<u>17,552,350</u>
SENIOR FIXED RATE INTERESTS^{††} - 0.0%		
Industrial - 0.0%		
CTL Logistics		
2.65% due 10/10/42	6,885,992	5,281,731
Total Senior Fixed Rate Interests (Cost \$6,885,992)		<u>5,281,731</u>
	Contracts/Notional Value	
OTC OPTIONS PURCHASED^{††} - 0.0%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 510,300,000	849,660
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 506,250,000	842,916
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 253,750,000	422,499
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	USD 510,300,000	412,583
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD 508,900,000	411,451
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 207,200,000	344,992
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD 251,100,000	203,017
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD 207,200,000	167,523
Total Interest Rate Options		<u>\$ 3,654,641</u>
Total OTC Options Purchased (Cost \$12,606,709)		<u>3,654,641</u>
OTC CREDIT DEFAULT SWAPTIONS PURCHASED^{††,17} - 0.0%		
Put Swaptions on:		
Credit Swaptions		
Barclays Bank plc 5-Year Credit Default Swap Expiring September 2023 with exercise rate of 0.90%	545,100,000	312,767
Total OTC Credit Default Swaptions Purchased (Cost \$823,101)		<u>312,767</u>
Total Investments - 105.3% (Cost \$24,617,186,221)		<u>\$ 22,331,041,254</u>
OTC INTEREST RATE SWAPTIONS WRITTEN^{††,17} - -0.1%		
Put Swaptions on:		
Interest Rate Swaptions		
Morgan Stanley Capital Services LLC 5-Year Interest Rate Swap Expiring April 2026 with exercise rate of 3.60%	USD 347,930,000	(4,780,948)
BNP Paribas 5-Year Interest Rate Swap Expiring July 2023 with exercise rate of 3.51%	USD 347,940,000	(6,129,092)
BNP Paribas 5-Year Interest Rate Swap Expiring July 2023 with exercise rate of 3.35%	USD 347,900,000	(8,528,633)
Total OTC Interest Rate Swaptions Written (Cost \$7,828,247)		<u>(19,438,673)</u>
Other Assets & Liabilities, net - (5.2)%		<u>(1,103,376,336)</u>
Total Net Assets - 100.0%		<u>\$ 21,208,226,245</u>

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††77}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount [~]	Value	Upfront Premiums Paid/(Received)	Unrealized Depreciation ^{**}
BofA Securities, Inc.	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27	EUR216,100,000	\$ (3,090,857)	\$ (1,793,813)	\$ (1,297,044)
BofA Securities, Inc.	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28	196,300,000	(5,482,726)	856,364	(6,339,090)
							<u>\$ (8,573,583)</u>	<u>\$ (937,449)</u>	<u>\$ (7,636,134)</u>

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation ^{**}
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	\$ 900,000,000	\$ (21,335,661)	\$ 4,132	\$ (21,339,793)
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	1,803,000,000	(86,466,561)	6,753	(86,473,314)
								<u>\$ (107,802,222)</u>	<u>\$ 10,885</u>	<u>\$ (107,813,107)</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	1,032,000	1,127,845 USD	07/14/23	\$ 904
Goldman Sachs International	CAD	Sell	4,705,000	3,538,166 USD	07/14/23	(15,120)
Barclays Bank plc	GBP	Sell	78,280,000	98,685,013 USD	07/14/23	(736,911)
Bank of America, N.A.	EUR	Sell	171,845,000	185,621,470 USD	07/14/23	(2,032,701)
						<u>\$ (2,783,828)</u>

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Morgan Stanley Capital Services LLC	Put							
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.60%	04/23/26	3.60%	\$ 347,930,000	\$ (4,780,948)
BNP Paribas								
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.51%	07/14/23	3.51%	347,940,000	(6,129,092)
BNP Paribas								
5-Year Interest Rate Swap	Pay	SOFR	Annual	3.35%	07/07/23	3.35%	347,900,000	(8,528,633)
								<u>\$ (19,438,673)</u>

OTC Credit Default Swaptions Purchased

Counterparty/Description	Buy/Sell Protection	Index	Payment Frequency	Protection Premium Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Barclays Bank plc	Put							
5-Year Credit Default Swap	Buy	CDX.NA.IG.40.V1	Quarterly	1.00%	09/20/23	0.90%	545,100,000	312,767

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

^{*} Non-income producing security.

^{**} Includes cumulative appreciation (depreciation).

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

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

^{†††} Value determined based on Level 3 inputs.

[◇] Variable rate security. Rate indicated is the rate effective at June 30, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

¹ Special Purpose Acquisition Company (SPAC).

² Affiliated issuer.

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 \$7,769,849,863 (cost \$8,663,736,832), or 36.6% of total net assets.

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

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- 5 *All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2023, the total market value of segregated or earmarked securities was \$1,949,780,546.*
 - 6 *Rate indicated is the 7-day yield as of June 30, 2023.*
 - 7 *Zero coupon rate security.*
 - 8 *Security is a principal-only strip.*
 - 9 *All or a portion of this security is pledged as futures collateral at June 30, 2023.*
 - 10 *Security is an interest-only strip.*
 - 11 *Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2023.*
 - 12 *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 \$267,115,674 (cost \$277,637,596), or 1.3% of total net assets.*
 - 13 *Perpetual maturity.*
 - 14 *Security is in default of interest and/or principal obligations.*
 - 15 *Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.*
 - 16 *Payment-in-kind security.*
 - 17 *Swaptions - See additional disclosure in the swaptions table above for more information on swaptions.*
 - 18 *Security is unsettled at period end and does not have a stated effective rate.*

BofA — Bank of America

CAD — Canadian Dollar

CDX.NA.HY.40.V1 — Credit Default Swap North American High Yield Series 40 Index Version 1

CDX.NA.IG.40.V1 — Credit Default Swap North American Investment Grade Series 40 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version 1

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon