

TOTAL RETURN BOND FUND

		SHARES	VALUE			SHARES	VALUE
COMMON STOCKS[†] - 0.0%							
INDUSTRIAL - 0.0%							
YAK BLOCKER 2 LLC* ^{†††}	44,094	\$	88,385	JPMorgan Chase & Co. 3.65%	37,412,000	\$	35,531,568
YAK BLOCKER 2 LLC* ^{†††}	40,754		81,692	6.88%	9,200,000		9,519,905
API Heat Transfer Intermediate* ^{†††}	31		47,378	Goldman Sachs Group, Inc. 3.80%	25,830,000		24,058,886
BP Holdco LLC* ^{†††.1}	532		645	7.50%	11,800,000		12,529,724
Vector Phoenix Holdings, LP* ^{†††}	532		3	3.65%	2,450,000		2,237,738
Total Industrial			<u>218,103</u>	Bank of America Corp. 4.38%	27,700,000		25,967,157
COMMUNICATIONS - 0.0%				6.13%	11,550,000		11,581,543
Vacasa, Inc. — Class A*	18,219		124,254	Kuvare US Holdings, Inc. 7.00% due 02/17/51 ³	15,731,000		15,888,310
FINANCIAL - 0.0%				CNO Financial Group, Inc. 5.13% due 11/25/60	715,225		15,599,057
Pershing Square Tontine Holdings, Ltd. — Class A* ^{†††.2}	9,315,080		931	Jackson Financial, Inc. 8.00%	472,000		12,541,040
Total Common Stocks (Cost \$3,675,744)			<u>343,288</u>	Selective Insurance Group, Inc. 4.60%	541,225		10,207,503
PREFERRED STOCKS^{††} - 2.9%				Depository Trust & Clearing Corp. 3.38% ³	4,750,000		4,215,625
FINANCIAL - 2.7%				State Street Corp. 6.70%	2,645,000		2,683,940
Markel Group, Inc. 6.00%	72,131,000		71,540,146	Assurant, Inc. 5.25% due 01/15/61	49,375		1,125,750
Citigroup, Inc. 3.88%	31,175,000		29,422,123	First Republic Bank 4.50%*	276,775		8,303
4.00%	26,571,000		25,474,848	4.25%*	2,368,525		474
7.63%	14,300,000		15,013,098	Total Financial			<u>635,988,502</u>
Equitable Holdings, Inc. 4.95%	71,314,000		69,694,409	COMMUNICATIONS - 0.2%			
Wells Fargo & Co. 3.90%	66,688,000		63,448,717	AT&T Mobility II LLC 6.80%* ^{†††}	47,000		47,154,160
7.63%	4,100,000		4,381,703	GOVERNMENT - 0.0%			
Charles Schwab Corp. 4.00%	73,673,000		62,161,940	CoBank ACB 4.25%	3,300,000		2,818,708
Bank of New York Mellon Corp. 3.75%	65,200,000		59,762,327	INDUSTRIAL - 0.0%			
MetLife, Inc. 3.85%	53,467,000		51,392,668	YAK BLOCKER 2 LLC* ^{†††}	2,422,458		2,389,273
				Total Industrial			<u>2,389,273</u>
				Total Preferred Stocks (Cost \$790,924,970)			<u>688,350,643</u>

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		SHARES	VALUE			SHARES	VALUE		
WARRANTS[†] - 0.0%				Federated					
Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	101,490	\$	9,134	Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁴	4,383,929	\$	4,383,928		
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25* ^{†††2}	1,035,008		104	Total Money Market Funds (Cost \$267,871,015)			<u>267,871,015</u>		
Total Warrants (Cost \$233,835)			<u>9,238</u>			FACE <u>AMOUNT</u>			
MUTUAL FUNDS[†] - 0.9%				CORPORATE BONDS^{††} - 24.2%					
Guggenheim Limited Duration Fund — Class R6 ¹	5,228,407	125,952,330		FINANCIAL - 11.9%					
Guggenheim Strategy Fund II ¹	1,197,904	29,468,438		Pershing Square Holdings Ltd. 3.25% due 10/01/31 ³	101,800,000	82,592,987			
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	2,942,994	29,165,074		3.25% due 11/15/30	58,230,000	48,970,848			
Guggenheim Strategy Fund III ¹	648,054	<u>15,987,497</u>		Reliance Standard Life Global Funding II 5.24% due 02/02/26 ³	93,191,000	92,223,851			
Total Mutual Funds (Cost \$198,985,539)		<u>200,573,339</u>		Wilton RE Ltd. 6.00% ^{3,5,6}	92,239,000	82,057,931			
MONEY MARKET FUNDS[†] - 1.1%				GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31				54,748,000	48,852,533
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.20% ⁴	154,672,267	154,672,268		5.30% due 01/15/29	20,867,000	20,518,187			
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 5.19% ⁴	108,814,819	108,814,819		3.25% due 01/15/32	4,150,000	3,493,585			
				4.00% due 01/15/30	475,000	433,655			
				Jefferies Financial Group, Inc. 2.75% due 10/15/32	40,642,000	33,013,372			
				2.63% due 10/15/31	27,400,000	22,576,692			
				5.88% due 07/21/28	3,700,000	3,766,528			
				6.25% due 01/15/36	1,000,000	1,034,929			
				Morgan Stanley 6.63% due 11/01/34 ⁶	31,480,000	34,442,468			
				5.94% due 02/07/39 ⁶	23,310,000	23,169,396			
				2.51% due 10/20/32 ⁶	1,200,000	992,602			
				FS KKR Capital Corp. 2.63% due 01/15/27	33,971,000	30,816,786			
				3.25% due 07/15/27	30,100,000	27,405,839			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Safehold GL			Nippon Life		
Holdings LLC			Insurance Co.		
2.80% due 06/15/31	30,247,000	\$ 24,940,897	2.75% due		
2.85% due 01/15/32	27,008,000	21,937,953	01/21/51 ^{3,6}	45,350,000	\$ 37,746,868
6.10% due 04/01/34	10,480,000	10,412,606	2.90% due		
Host Hotels &			09/16/51 ^{3,6}	10,380,000	8,632,466
Resorts, LP			Nationwide Mutual		
3.50% due 09/15/30	44,753,000	39,795,568	Insurance Co.		
2.90% due 12/15/31	20,200,000	16,786,172	4.35% due 04/30/50 ³	57,736,000	45,729,150
United Wholesale			Macquarie Group Ltd.		
Mortgage LLC			2.69% due		
5.50% due 04/15/29 ³	32,712,000	30,938,974	06/23/32 ^{3,6}	31,550,000	26,280,156
5.50% due 11/15/25 ³	23,739,000	23,524,998	2.87% due		
Maple Grove			01/14/33 ^{3,6}	17,431,000	14,497,680
Funding Trust I			1.63% due		
4.16% due 08/15/51 ³	77,700,000	53,917,854	09/23/27 ^{3,6}	4,845,000	4,396,073
Liberty Mutual			1.34% due		
Group, Inc.			01/12/27 ^{3,6}	570,000	528,677
4.30% due 02/01/61 ³	74,981,000	47,719,251	Blue Owl Capital		
4.13% due			GP LLC		
12/15/51 ^{3,6}	3,600,000	3,249,907	7.21% due		
3.95% due 05/15/60 ³	4,064,000	2,947,916	08/22/43 ^{†††}	28,550,000	29,457,553
Macquarie Bank Ltd.			7.11% due		
3.62% due 06/03/30 ³	59,035,000	52,423,787	08/22/43 ^{†††}	15,200,000	15,567,768
Fairfax Financial			Rocket Mortgage LLC		
Holdings Ltd.			/ Rocket Mortgage		
3.38% due 03/03/31	41,708,000	36,262,716	Company-Issuer, Inc.		
5.63% due 08/16/32	13,100,000	13,086,774	3.88% due 03/01/31 ³	46,892,000	40,852,275
Global Atlantic			2.88% due 10/15/26 ³	2,196,000	2,028,935
Finance Co.			Fidelity National		
4.70% due			Financial, Inc.		
10/15/51 ^{3,6}	35,662,000	32,139,445	3.40% due 06/15/30	43,590,000	38,702,618
7.95% due 06/15/33 ³	5,424,000	6,019,146	2.45% due 03/15/31	2,540,000	2,090,410
3.13% due 06/15/31 ³	6,871,000	5,690,152	Lazard Group LLC		
6.75% due 03/15/54 ³	4,956,000	5,083,929	6.00% due 03/15/31	38,620,000	38,986,847
Ares Finance			Bain Capital, LP		
Company II LLC			3.41% due		
3.25% due 06/15/30 ³	53,785,000	47,386,256	04/15/41 ^{†††}	36,000,000	24,622,354
First American			3.72% due		
Financial Corp.			04/15/42 ^{†††}	20,300,000	14,284,816
4.00% due 05/15/30	40,891,000	37,173,169	OneAmerica Financial		
2.40% due 08/15/31	11,875,000	9,393,491	Partners, Inc.		
			4.25% due 10/15/50 ³	54,705,000	38,391,117

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2024

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Jefferies Finance LLC / JFIN Company- Issuer Corp. 5.00% due 08/15/28 ³	39,650,000	\$ 36,461,640	TPG Operating Group II, LP 5.88% due 03/05/34	28,630,000	\$ 29,034,532
Sumitomo Life Insurance Co. 3.38% due 04/15/81 ^{3,6}	39,900,000	34,525,589	Brookfield Finance, Inc. 4.70% due 09/20/47 3.50% due 03/30/51 3.63% due 02/15/52 5.97% due 03/04/54 6.35% due 01/05/34	9,790,000 9,526,000 9,380,000 4,425,000 1,640,000	8,472,007 6,866,001 6,812,101 4,577,237 1,744,646
CBS Studio Center 8.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/25 ^{o,†††}	34,100,000	34,379,649	Societe Generale S.A. 2.89% due 06/09/32 ^{3,6} 6.07% due 01/19/35 ^{3,6} 3.34% due 01/21/33 ^{3,6} 1.79% due 06/09/27 ^{3,6}	11,729,000 8,750,000 9,421,000 1,630,000	9,639,894 8,802,104 7,899,890 1,493,016
Old Republic International Corp. 5.75% due 03/28/34	33,750,000	33,897,419	Standard Chartered plc 4.64% due 04/01/31 ^{3,6}	28,908,000	27,773,399
Prudential Financial, Inc. 6.75% due 03/15/54 ⁶ 3.70% due 10/01/50 ⁶	17,300,000 17,139,000	17,539,173 14,981,092	Iron Mountain, Inc. 4.50% due 02/15/31 ³ 5.63% due 07/15/32 ³ 4.88% due 09/15/27 ³ 5.25% due 07/15/30 ³	18,937,000 8,431,000 1,938,000 74,000	17,085,675 7,963,792 1,873,738 70,002
Assurant, Inc. 2.65% due 01/15/32 6.75% due 02/15/34	36,922,000 1,450,000	30,326,192 1,537,647	Capital One Financial Corp. 6.38% due 06/08/34 ⁶ 6.05% due 02/01/35 ⁶ 5.47% due 02/01/29 ⁶	22,450,000 2,570,000 1,000,000	23,314,640 2,616,536 996,737
Belrose Funding Trust 2.33% due 08/15/30 ³	38,420,000	30,868,051	Bank of America Corp. 2.59% due 04/29/31 ⁶ 1.73% due 07/22/27 ⁶	28,440,000 1,650,000	24,519,469 1,521,217
National Australia Bank Ltd. 3.35% due 01/12/37 ^{3,6} 2.99% due 05/21/31 ³ 2.33% due 08/21/30 ³	14,550,000 14,525,000 7,498,000	12,306,001 12,236,344 6,174,949	Americo Life, Inc. 3.45% due 04/15/31 ³	32,364,000	25,321,572
Stewart Information Services Corp. 3.60% due 11/15/31	37,221,000	30,369,470	Westpac Banking Corp. 3.02% due 11/18/36 ⁶ 2.96% due 11/16/40 2.67% due 11/15/35 ⁶	15,650,000 12,214,000 4,467,000	12,855,434 8,620,314 3,684,468
Credit Agricole S.A. 5.37% due 03/11/34 ³ 5.34% due 01/10/30 ^{3,6}	22,200,000 7,780,000	22,264,815 7,757,824	LPL Holdings, Inc. 4.00% due 03/15/29 ³ 4.38% due 05/15/31 ³	17,588,000 9,541,000	16,170,395 8,683,662
UBS Group AG 3.09% due 05/14/32 ^{3,6} 5.71% due 01/12/27 ^{3,6}	33,400,000 1,000,000	28,408,992 1,003,087			

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Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	26,750,000	\$ 23,494,457			
Trustage Financial Group, Inc. 4.63% due 04/15/32 ³	26,450,000	23,017,440			
Hunt Companies, Inc. 5.25% due 04/15/29 ³	25,121,000	22,938,020			
Aon North America, Inc. 5.45% due 03/01/34	22,300,000	22,557,405			
NFP Corp. 7.50% due 10/01/30 ³ 6.88% due 08/15/28 ³ 8.50% due 10/01/31 ³	11,950,000 5,617,000 3,500,000	12,589,397 5,688,690 3,851,953			
Manulife Financial Corp. 2.48% due 05/19/27 4.06% due 02/24/32 ⁶	17,800,000 4,815,000	16,518,845 4,611,828			
Reinsurance Group of America, Inc. 3.15% due 06/15/30	21,830,000	19,466,552			
PartnerRe Finance B LLC 4.50% due 10/01/50 ⁶	21,056,000	19,190,251			
Lloyds Banking Group plc 5.46% due 01/05/28 ⁶ 3.51% due 03/18/26 ⁶ 5.87% due 03/06/29 ⁶	17,200,000 1,580,000 300,000	17,203,792 1,545,685 304,852			
JPMorgan Chase & Co. 2.96% due 05/13/31 ⁶ 6.55% (SOFR + 1.20%) due 01/23/28 ^o 0.82% due 06/01/25 ⁶ 2.07% due 06/01/29 ⁶	17,276,000 1,850,000 900,000 900,000	15,101,949 1,869,715 892,211 798,348			
Corebridge Financial, Inc. 6.88% due 12/15/52 ⁶ 3.90% due 04/05/32	16,030,000 1,950,000	16,049,213 1,753,875			
Brookfield Capital Finance LLC 6.09% due 06/14/33	16,800,000	17,597,074			
			BNP Paribas S. A. 5.50% due 05/20/30 ^{3,6} 1.32% due 01/13/27 ^{3,6}	15,990,000 1,640,000	\$ 16,024,951 1,524,447
			Horace Mann Educators Corp. 7.25% due 09/15/28 4.50% due 12/01/25	11,950,000 4,560,000	12,763,681 4,454,822
			ABN AMRO Bank N.V. 2.47% due 12/13/29 ^{3,6}	18,000,000	15,766,434
			Lincoln National Corp. 5.85% due 03/15/34	15,925,000	15,720,558
			KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ³	22,210,000	15,600,847
			QBE Insurance Group Ltd. 5.88% ^{3,5,6}	15,700,000	15,540,984
			Central Storage Safety Project Trust 4.82% due 02/01/38 ⁷	16,878,880	14,572,095
			AmFam Holdings, Inc. 2.81% due 03/11/31 ³	19,050,000	14,542,039
			RGA Global Funding 5.50% due 01/11/31 ³	14,420,000	14,459,637
			GA Global Funding Trust 2.90% due 01/06/32 ³	17,480,000	14,328,478
			Kennedy-Wilson, Inc. 4.75% due 03/01/29 4.75% due 02/01/30	15,662,000 81,000	12,893,358 64,612
			SLM Corp. 4.20% due 10/29/25 3.13% due 11/02/26	6,900,000 6,632,000	6,733,317 6,159,526
			Athene Global Funding 5.58% due 01/09/29 ³ 2.67% due 06/07/31 ³ 6.56% (SOFR Compounded Index + 1.21%) due 03/25/27 ^{o,3} 2.65% due 10/04/31 ³	9,750,000 1,550,000 500,000 400,000	9,813,320 1,284,069 500,373 326,363

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NatWest Group plc			Aretec Group, Inc.		
6.02% due 03/02/34 ⁶	10,130,000	\$ 10,451,180	10.00% due		
4.45% due 05/08/30 ⁶	1,100,000	1,047,564	08/15/30 ³	8,200,000	\$ 8,956,639
BPCE S.A.			Accident Fund		
7.00% due			Insurance Company		
10/19/34 ^{3,6}	10,000,000	10,885,585	of America		
CNO Financial			8.50% due 08/01/32 ³	9,000,000	8,864,559
Group, Inc.			CBRE Services, Inc.		
5.25% due 05/30/29	11,125,000	10,838,099	5.95% due 08/15/34	8,500,000	8,723,382
Sumitomo Mitsui			Kemper Corp.		
Financial Group, Inc.			2.40% due 09/30/30	10,006,000	8,033,513
2.22% due 09/17/31	11,900,000	9,734,681	Fidelity & Guaranty		
5.71% due 01/13/30	1,000,000	1,031,968	Life Holdings, Inc.		
HSBC Holdings plc			5.50% due 05/01/25 ³	8,050,000	7,982,112
6.16% due 03/09/29 ⁶	10,340,000	10,623,914	American Equity		
Atlantic Marine			Investment Life		
Corporations			Holding Co.		
Communities LLC			5.00% due 06/15/27	8,142,000	7,923,828
5.34% due 12/01/50 ³	10,860,779	9,787,951	Five Corners Funding		
5.37% due 12/01/50 ³	737,388	642,551	Trust III		
Assured Guaranty US			5.79% due 02/15/33 ³	7,550,000	7,783,725
Holdings, Inc.			CNO Global Funding		
3.60% due 09/15/51	13,861,000	10,033,822	1.75% due 10/07/26 ³	7,400,000	6,744,369
6.13% due 09/15/28	300,000	311,012	VICI Properties Limited		
Mutual of Omaha			Partnership / VICI		
Insurance Co.			Note Company, Inc.		
6.14% due			4.63% due 12/01/29 ³	3,500,000	3,310,037
01/16/64 ^{3,6}	10,150,000	10,296,028	4.13% due 08/15/30 ³	3,600,000	3,273,502
KKR Group Finance			Cooperative		
Company X LLC			Rabobank UA		
3.25% due 12/15/51 ³	15,150,000	10,192,420	4.66% due		
PennyMac Financial			08/22/28 ^{3,6}	6,200,000	6,069,651
Services, Inc.			Mid-Atlantic		
5.38% due 10/15/25 ³	10,221,000	10,101,662	Military Family		
Penn Mutual Life			Communities LLC		
Insurance Co.			5.30% due 08/01/50 ³	5,835,662	5,089,825
3.80% due 04/29/61 ³	14,970,000	9,945,914	5.24% due 08/01/50 ³	1,066,934	965,520
OneMain Finance Corp.			Ohana Military		
7.13% due 03/15/26	7,564,000	7,701,256	Communities LLC		
6.88% due 03/15/25	2,000,000	2,020,910	5.56% due 10/01/36 ³	3,820,000	3,743,188
Western & Southern			5.78% due 10/01/36 ³	2,200,000	2,204,620
Life Insurance Co.			Belvoir Land LLC		
3.75% due 04/28/61 ³	13,360,000	9,025,706	5.60% due 12/15/35 ³	5,600,000	5,319,938

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Deloitte LLP 7.33% due 11/20/26 ^{†††}	4,800,000	\$ 4,954,270	Deutsche Bank AG NY 3.55% due 09/18/31 ⁶	1,990,000	\$ 1,752,474
Brookfield Finance LLC / Brookfield Finance, Inc. 3.45% due 04/15/50	6,852,000	4,801,388	Skandinaviska Enskilda Banken AB 6.24% (SOFR + 0.89%) due 03/05/27 ^{o,3}	1,730,000	1,733,794
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ³	4,710,000	4,651,046	Ares Finance Company IV LLC 3.65% due 02/01/52 ³	2,450,000	1,719,942
Dyal Capital Partners III (B) LP 6.55% due 06/15/44 ^{†††}	4,620,000	4,590,348	Danske Bank A/S 0.98% due 09/10/25 ^{3,6}	1,660,000	1,623,068
HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	4,970,527	3,536,982	Bighthouse Financial Global Funding 1.00% due 04/12/24 ³	1,620,000	1,617,773
Commonwealth Bank of Australia 3.61% due 09/12/34 ^{3,6}	3,550,000	3,196,695	Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,265,000	1,613,053
Nationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 ³	2,780,000	2,720,520	ING Groep N.V. 1.73% due 04/01/27 ⁶ 2.73% due 04/01/32 ⁶	1,360,000 400,000	1,262,308 339,510
Enstar Group Ltd. 3.10% due 09/01/31 4.95% due 06/01/29	1,670,000 1,250,000	1,386,494 1,220,927	Jackson National Life Global Funding 1.75% due 01/12/25 ³	1,650,000	1,600,318
KKR Group Finance Company III LLC 5.13% due 06/01/44 ³	2,710,000	2,502,191	Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 ³	1,617,000	1,476,759
Aurora Military Housing LLC 5.82% due 07/15/34 ³	2,200,617	2,131,955	Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 ³	2,150,000	1,464,814
Mitsubishi UFJ Financial Group, Inc. 4.08% due 04/19/28 ⁶ 5.72% due 02/20/26 ⁶	1,580,000 500,000	1,534,182 500,410	Selective Insurance Group, Inc. 5.38% due 03/01/49	1,510,000	1,443,416
American National Group LLC 6.14% due 06/13/32 ³	2,000,000	1,887,598	Mizuho Financial Group, Inc. 5.41% due 09/13/28 ⁶	1,400,000	1,411,806
Jackson Financial, Inc. 4.00% due 11/23/51	2,610,000	1,834,201	F&G Global Funding 2.30% due 04/11/27 ³ 2.00% due 09/20/28 ³	790,000 800,000	709,169 680,509
Apollo Global Management, Inc. 6.38% due 11/15/33	1,640,000	1,764,112			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fort Moore Family Communities LLC 6.09% due 01/15/51 ³	1,553,811	\$ 1,352,527			
Fort Knox Military Housing Privatization Project 5.77% (1 Month Term SOFR + 0.45%) due 02/15/52 ^{0,3}	1,636,325	1,272,149			
Banco Santander S.A. 6.94% due 11/07/33	1,000,000	1,104,541			
Midwest Family Housing LLC 5.58% due 01/01/51 ³	1,269,879	1,103,408			
Willis North America, Inc. 5.90% due 03/05/54	1,060,000	1,073,078			
Barclays plc 6.84% (SOFR + 1.49%) due 03/12/28 ⁰	1,000,000	1,005,960			
KKR Group Finance Company II LLC 5.50% due 02/01/43 ³	1,000,000	968,610			
Wells Fargo & Co. 2.41% due 10/30/25 ⁶	600,000	588,571			
Pacific Beacon LLC 5.51% due 07/15/36 ³	500,000	477,757			
Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 ^{3,6}	300,000	291,000			
Markel Group, Inc. 4.30% due 11/01/47	350,000	284,645			
Pine Street Trust I 4.57% due 02/15/29 ³	250,000	237,605			
Peachtree Corners Funding Trust 3.98% due 02/15/25 ³	215,000	210,919			
Atlas Mara Ltd. 8.00% due 12/31/21 ^{†††,7,8}	595,758	54,349			
			Brown & Brown, Inc. 2.38% due 03/15/31	57,000	\$ 47,239
			Total Financial		<u>2,822,359,461</u>
			CONSUMER, NON-CYCLICAL - 2.6%		
			CoStar Group, Inc. 2.80% due 07/15/30 ³	90,310,000	76,986,085
			JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 3.00% due 05/15/32	29,206,000	23,819,271
			5.50% due 01/15/30	12,550,000	12,368,221
			4.38% due 02/02/52	12,630,000	9,171,921
			5.13% due 02/01/28	2,250,000	2,215,702
			Global Payments, Inc. 2.90% due 11/15/31	30,265,000	25,398,358
			2.90% due 05/15/30	19,810,000	17,203,136
			5.30% due 08/15/29	4,300,000	4,279,491
			Smithfield Foods, Inc. 2.63% due 09/13/31 ³	39,050,000	30,580,815
			3.00% due 10/15/30 ³	15,473,000	12,809,440
			5.20% due 04/01/29 ³	850,000	817,651
			Altria Group, Inc. 4.45% due 05/06/50	25,185,000	20,025,277
			3.70% due 02/04/51	25,038,000	17,496,917
			BAT Capital Corp. 3.98% due 09/25/50	41,652,000	29,293,770
			6.00% due 02/20/34	5,925,000	5,999,331
			Royalty Pharma plc 3.55% due 09/02/50	39,920,000	27,502,735
			1.20% due 09/02/25	1,875,000	1,764,824
			Triton Container International Ltd. 3.15% due 06/15/31 ³	34,821,000	28,073,402
			Element Fleet Management Corp. 6.32% due 12/04/28 ³	23,260,000	24,023,930
			Yale-New Haven Health Services Corp. 2.50% due 07/01/50	32,350,000	19,648,014
			Universal Health Services, Inc. 2.65% due 10/15/30	18,757,000	15,904,936
			2.65% due 01/15/32	2,140,000	1,750,763

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
IQVIA, Inc.			Tyson Foods, Inc.		
5.00% due 05/15/27 ³	9,374,000	\$ 9,153,014	5.70% due 03/15/34	4,900,000	\$ 4,964,630
5.00% due 10/15/26 ³	6,950,000	6,800,493	Graham Holdings Co.		
5.70% due 05/15/28	1,000,000	1,013,869	5.75% due 06/01/26 ³	4,767,000	4,721,153
AZ Battery			WW International, Inc.		
Property LLC			4.50% due 04/15/29 ³	11,651,000	4,601,201
6.73% due			Children's Hospital		
02/20/46 ^{†††}	16,480,000	16,714,282	Corp.		
Valvoline, Inc.			2.59% due 02/01/50	7,100,000	4,533,646
3.63% due 06/15/31 ³	18,300,000	15,774,776	APi Group DE, Inc.		
Catalent Pharma			4.13% due 07/15/29 ³	4,150,000	3,739,076
Solutions, Inc.			Central Garden		
3.50% due 04/01/30 ³	9,500,000	9,047,892	& Pet Co.		
3.13% due 02/15/29 ³	6,654,000	6,358,423	4.13% due 04/30/31 ³	3,854,000	3,396,994
Prime Security Services			Darling Ingredients,		
Borrower LLC /			Inc.		
Prime Finance, Inc.			6.00% due 06/15/30 ³	3,394,000	3,363,465
5.75% due 04/15/26 ³	14,437,000	14,394,886	Sotheby's/Bidfair		
Williams Scotsman,			Holdings, Inc.		
Inc.			5.88% due 06/01/29 ³	3,900,000	3,277,999
6.13% due 06/15/25 ³	14,075,000	14,009,562	Wisconsin Alumni		
HCA, Inc.			Research Foundation		
6.00% due 04/01/54	8,960,000	9,094,234	3.56% due 10/01/49	3,775,000	2,919,037
5.88% due 02/15/26	2,775,000	2,786,856	Boost Newco		
3.50% due 09/01/30	1,600,000	1,446,971	Borrower LLC		
Transurban Finance			7.50% due 01/15/31 ³	2,600,000	2,721,714
Company Pty Ltd.			Providence St.		
2.45% due 03/16/31 ³	14,400,000	12,062,967	Joseph Health		
Medline Borrower			Obligated Group		
Limited Partnership /			2.70% due 10/01/51	4,250,000	2,604,090
Medline Company-			Medline Borrower, LP		
Issuer, Inc.			3.88% due 04/01/29 ³	2,800,000	2,548,578
6.25% due 04/01/29 ³	8,875,000	8,914,740	Tenet Healthcare Corp.		
OhioHealth Corp.			4.63% due 06/15/28	2,096,000	1,995,793
3.04% due 11/15/50	9,100,000	6,481,195	Cardinal Health, Inc.		
TriNet Group, Inc.			4.50% due 11/15/44	2,100,000	1,806,773
7.00% due 08/15/31 ³	5,350,000	5,489,603	Beth Israel Lahey		
Albertsons Companies			Health, Inc.		
Incorporated /			3.08% due 07/01/51	2,700,000	1,745,707
Safeway Inc / New			Quanta Services, Inc.		
Albertsons Limited			0.95% due 10/01/24	1,660,000	1,619,693
Partnership /			Molina Healthcare, Inc.		
Albertsons LLC			4.38% due 06/15/28 ³	1,290,000	1,212,637
3.25% due 03/15/26 ³	5,690,000	5,426,102			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,050,000	\$ 852,088			
DaVita, Inc. 3.75% due 02/15/31 ³ 4.63% due 06/01/30 ³	149,000 76,000	124,752 68,042			
Total Consumer, Non-cyclical		<u>604,920,923</u>			
INDUSTRIAL - 2.2%					
Builders FirstSource, Inc. 6.38% due 03/01/34 ³	52,000,000	52,214,656	Hillenbrand, Inc. 3.75% due 03/01/31 6.25% due 02/15/29 5.75% due 06/15/25	7,650,000 4,250,000 2,091,000	\$ 6,638,766 4,286,461 2,087,884
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	62,179,170	48,001,779	TransDigm, Inc. 6.63% due 03/01/32 ³ 6.88% due 12/15/30 ³	7,300,000 5,375,000	7,375,124 5,479,248
Vontier Corp. 2.95% due 04/01/31 2.40% due 04/01/28	36,612,000 19,150,000	30,603,813 16,908,031	Weir Group plc 2.20% due 05/13/26 ³	13,015,000	12,081,024
TD SYNEX Corp. 2.65% due 08/09/31 2.38% due 08/09/28	34,240,000 21,781,000	27,590,709 19,238,231	TFI International, Inc. 3.35% due 01/05/33 ^{†††}	14,000,000	11,310,092
Flowserve Corp. 3.50% due 10/01/30 2.80% due 01/15/32	22,421,000 19,800,000	19,905,966 16,276,365	Textron, Inc. 6.10% due 11/15/33	10,000,000	10,483,564
Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	34,623,692	Crown Americas LLC / Crown Americas Capital Corporation VI 4.75% due 02/01/26	9,770,000	9,607,752
Mauser Packaging Solutions Holding Co. 7.88% due 08/15/26 ³	23,759,000	24,204,505	Berry Global, Inc. 5.65% due 01/15/34 ³	9,050,000	9,000,568
Cliffwater Corporate Lending Fund 6.77% due 08/04/28 ^{†††}	22,700,000	22,615,303	Masonite International Corp. 3.50% due 02/15/30 ³	8,760,000	7,750,158
Smurfit Kappa Treasury ULC 5.44% due 04/03/34 ³	22,000,000	22,008,379	Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	6,636,220
Stadco LA LLC 3.75% due 05/15/56 ^{†††}	31,000,000	21,284,233	Penske Truck Leasing Company Lp / PTL Finance Corp. 5.35% due 03/30/29 ³	6,000,000	6,004,104
			Dyal Capital Partners III (A) LP 6.55% due 06/15/44 ^{†††}	5,880,000	5,842,261
			Westinghouse Air Brake Technologies Corp. 5.61% due 03/11/34	5,650,000	5,723,085
			Virgin Media Vendor Financing Notes III DAC 4.88% due 07/15/28	GBP 5,000,000	5,648,421

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fortune Brands Innovations, Inc.			CONSUMER, CYCLICAL - 2.1%		
5.88% due 06/01/33	4,200,000	\$ 4,285,188	Delta Air Lines, Inc.		
4.50% due 03/25/52	1,500,000	1,232,202	7.00% due 05/01/25 ³	46,883,000	\$ 47,498,129
Enpro, Inc.			Hyatt Hotels Corp.		
5.75% due 10/15/26	5,007,000	4,990,610	5.75% due 04/23/30	24,039,000	24,649,494
EnerSys			5.38% due 04/23/25	18,928,000	18,875,304
6.63% due 01/15/32 ³	4,725,000	4,759,299	Alt-2 Structured Trust		
Mueller Water Products, Inc.			2.95% due		
4.00% due 06/15/29 ³	5,216,000	4,731,076	05/14/31 ^{◊,†††}	46,347,232	41,437,594
Sealed Air Corporation/ Sealed Air Corp US			Choice Hotels		
6.13% due 02/01/28 ³	4,293,000	4,301,908	International, Inc.		
Sealed Air Corp.			3.70% due 01/15/31	39,961,000	35,013,829
5.50% due 09/15/25 ³	4,150,000	4,134,932	Delta Air Lines, Inc. / SkyMiles IP Ltd.		
Trinity Industries, Inc.			4.50% due 10/20/25 ³	26,374,250	26,106,022
7.75% due 07/15/28 ³	3,250,000	3,337,467	4.75% due 10/20/28 ³	3,800,000	3,716,617
Ball Corp.			Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.88% due 03/15/28	2,350,000	2,412,259	6.50% due 06/20/27 ³	25,436,626	25,576,935
GrafTech Global Enterprises, Inc.			Walgreens Boots Alliance, Inc.		
9.88% due 12/15/28 ³	3,100,000	2,301,122	3.45% due 06/01/26	11,825,000	11,277,476
GATX Corp.			4.10% due 04/15/50	15,203,000	11,147,979
3.50% due 06/01/32	1,650,000	1,442,166	Ferguson Finance plc		
4.70% due 04/01/29	400,000	392,149	3.25% due 06/02/30 ³	17,904,000	16,016,234
nVent Finance SARL			4.65% due 04/20/32 ³	6,300,000	6,009,021
2.75% due 11/15/31	1,300,000	1,070,517	Air Canada		
Ryder System, Inc.			3.88% due 08/15/26 ³	20,329,000	19,402,420
6.30% due 12/01/28	1,000,000	1,046,663	Whirlpool Corp.		
Masco Corp.			4.60% due 05/15/50 ⁹	13,326,000	10,923,750
4.50% due 05/15/47	1,200,000	1,021,484	5.75% due 03/01/34	8,070,000	8,095,646
Owens Corning			CD&R Smokey Buyer, Inc.		
7.00% due 12/01/36	900,000	1,012,551	6.75% due 07/15/25 ³	17,620,000	17,457,768
Adevinta ASA			International Game Technology plc		
3.00% due 11/15/27	EUR 417,000	452,185	4.13% due 04/15/26 ³	17,834,000	17,288,358
Virgin Media Inc.			Clarios Global, LP		
4.00% due 01/31/29	GBP 150,000	165,655	6.75% due 05/15/25 ³	17,071,000	17,086,193
Standard Industries, Inc.					
4.38% due 07/15/30 ³	101,000	90,753			
3.38% due 01/15/31 ³	81,000	<u>67,915</u>			
Total Industrial		<u>514,678,495</u>			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cedar Fair, LP / Canada's Wonderland Co. / Magnum Management Corp. / Millennium Operations LLC 5.50% due 05/01/25 ³	17,013,000	\$ 16,942,501			
British Airways Class A Pass Through Trust 2.90% due 03/15/35 ³ 4.25% due 11/15/32 ³	14,008,814	12,097,093			
	4,761,902	4,440,606			
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29 3.20% due 06/15/28 3.00% due 10/15/28 3.15% due 02/15/32	7,890,651	7,218,429			
	4,991,300	4,583,391			
	3,586,383	3,265,597			
	144,855	129,413			
Polaris, Inc. 6.95% due 03/15/29	13,000,000	13,827,996			
Hilton Domestic Operating Company, Inc. 6.13% due 04/01/32 ³	12,925,000	12,979,984			
United Airlines, Inc. 4.38% due 04/15/26 ³	12,700,000	12,277,576			
Clarios Global Limited Partnership / Clarios US Finance Co. 6.25% due 05/15/26 ³	10,527,000	10,521,659			
1011778 BC ULC / New Red Finance, Inc. 5.75% due 04/15/25 ³	9,968,000	9,943,779			
Warnermedia Holdings, Inc. 6.41% due 03/15/26	9,250,000	9,250,158			
Beacon Roofing Supply, Inc. 4.50% due 11/15/26 ³ 6.50% due 08/01/30 ³	6,120,000	5,946,418			
	1,925,000	1,953,359			
United Airlines 2023-1 Class A Pass Through Trust 5.80% due 01/15/36	7,450,000	7,575,161			
			Live Nation Entertainment, Inc. 6.50% due 05/15/27 ³	4,635,000	\$ 4,685,656
			LKQ Corp. 6.25% due 06/15/33	3,412,000	3,552,711
			Brunswick Corp. 5.10% due 04/01/52	2,030,000	1,666,561
			PulteGroup, Inc. 6.38% due 05/15/33	1,400,000	1,485,956
			JB Poindexter & Company, Inc. 8.75% due 12/15/31 ³	1,230,000	1,271,366
			NVR, Inc. 3.00% due 05/15/30	1,200,000	1,065,619
			Mattel, Inc. 3.75% due 04/01/29 ³	1,100,000	1,012,639
			JetBlue Class A Pass Through Trust 4.00% due 11/15/32	120,553	111,701
			Total Consumer, Cyclical		<u>505,384,098</u>
			COMMUNICATIONS - 1.7%		
			Level 3 Financing, Inc. 10.75% due 12/15/30 ³	20,300,000	20,807,500
			3.88% due 10/15/30 ³	34,939,000	20,614,010
			11.00% due 11/15/29 ³	19,567,314	20,350,007
			4.50% due 04/01/30 ³	26,815,000	16,625,300
			4.00% due 04/15/31 ³	13,950,000	8,439,750
			British Telecommunications plc 4.88% due 11/23/81 ^{3,6}	47,450,000	42,160,051
			4.25% due 11/23/81 ^{3,6}	8,250,000	7,772,719
			9.63% due 12/15/30	2,391,000	2,932,874
			Vodafone Group plc 4.13% due 06/04/81 ⁶	40,537,000	34,915,487
			Sirius XM Radio, Inc. 3.13% due 09/01/26 ³	24,325,000	22,785,823
			4.13% due 07/01/30 ³	12,010,000	10,498,760
			Paramount Global 5.90% due 10/15/40	20,648,000	17,311,653

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.90% due 08/15/44	6,518,000	\$ 4,659,829	Interpublic Group of Companies, Inc.		
5.25% due 04/01/44	5,731,000	4,261,760	3.38% due 03/01/41	1,950,000	\$ 1,455,343
4.85% due 07/01/42	4,496,000	3,293,431	Koninklijke KPN N.V.		
4.60% due 01/15/45	2,403,000	1,655,383	8.38% due 10/01/30	1,140,000	1,336,370
Rogers Communications, Inc.			Match Group Holdings II LLC		
4.55% due 03/15/52	29,725,000	25,011,492	4.13% due 08/01/30 ³	1,250,000	1,112,179
Cogent Communications Group, Inc.			Virgin Media Finance plc		
3.50% due 05/01/26 ³	16,765,000	15,958,121	5.00% due 07/15/30 ³	1,050,000	888,466
7.00% due 06/15/27 ³	8,285,000	8,248,369	Motorola Solutions, Inc.		
Discovery Communications LLC			5.50% due 09/01/44	360,000	354,804
5.20% due 09/20/47	27,282,000	22,921,740	Sunrise FinCo I BV		
Fox Corp.			4.88% due 07/15/31 ³	200,000	178,495
6.50% due 10/13/33	19,400,000	20,548,151	CCO Holdings LLC / CCO Holdings Capital Corp.		
Virgin Media Secured Finance plc			4.25% due 02/01/31 ³	20,000	16,333
4.50% due 08/15/30 ³	17,850,000	15,392,928	Total Communications		<u>394,406,239</u>
Charter Communications Operating LLC / Charter Communications Operating Capital			ENERGY - 1.5%		
3.90% due 06/01/52	21,690,000	13,794,103	BP Capital Markets plc		
Altice France S.A.			4.88% ^{5,6}	75,020,000	71,570,618
5.13% due 07/15/29 ³	17,800,000	12,033,398	Venture Global LNG, Inc.		
5.13% due 01/15/29 ³	2,290,000	1,568,203	9.50% due 02/01/29 ³	29,800,000	32,120,317
Go Daddy Operating Company LLC / GD Finance Co., Inc.			9.88% due 02/01/32 ³	10,300,000	11,100,763
3.50% due 03/01/29 ³	8,203,000	7,398,281	ITT Holdings LLC		
CSC Holdings LLC			6.50% due 08/01/29 ³	38,518,000	35,151,504
4.13% due 12/01/30 ³	5,772,000	4,127,269	Galaxy Pipeline Assets Bidco Ltd.		
Outfront Media Capital LLC / Outfront Media Capital Corp.			3.25% due 09/30/40 ³	43,921,000	33,422,756
7.38% due 02/15/31 ³	1,450,000	1,518,765	Targa Resources Corp.		
McGraw-Hill Education, Inc.			6.50% due 03/30/34	15,800,000	16,976,693
5.75% due 08/01/28 ³	1,549,000	1,459,092	6.50% due 02/15/53	1,000,000	1,071,583
			Midwest Connector Capital Company LLC		
			4.63% due 04/01/29 ³	16,048,000	15,492,499
			ONEOK, Inc.		
			6.05% due 09/01/33	11,350,000	11,837,527
			3.95% due 03/01/50	1,600,000	1,179,925
			5.15% due 10/15/43	1,100,000	1,001,962

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.50% due 03/15/50	850,000	\$ 693,107	Valero Energy Corp.		
Energy Transfer, LP			7.50% due 04/15/32	1,350,000	\$ 1,549,778
7.38% due 02/01/31 ³	7,610,000	7,960,212	Enbridge Energy		
5.50% due 06/01/27	3,175,000	3,194,653	Partners, LP		
6.13% due 12/15/45	1,190,000	1,196,123	7.38% due 10/15/45	1,040,000	1,220,039
5.55% due 05/15/34	500,000	501,523	MPLX, LP		
NuStar Logistics, LP			5.50% due 02/15/49	1,100,000	1,047,155
6.38% due 10/01/30	10,560,000	10,628,281	DCP Midstream		
5.63% due 04/28/27	1,880,000	1,860,674	Operating, LP		
Greensaif Pipelines			6.45% due 11/03/36 ³	1,000,000	1,046,998
Bidco SARL			Eastern Gas		
6.51% due 02/23/42 ³	6,500,000	6,755,032	Transmission &		
6.13% due 02/23/38 ³	5,550,000	5,643,331	Storage, Inc.		
TransCanada			4.60% due 12/15/44	500,000	429,567
PipeLines Ltd.			Total Energy		<u>361,977,940</u>
6.20% due 03/09/26	10,900,000	10,902,038	TECHNOLOGY - 1.0%		
4.88% due 05/15/48	1,200,000	1,067,137	Broadcom, Inc.		
Viper Energy, Inc.			4.93% due 05/15/37 ³	33,182,000	31,491,915
7.38% due 11/01/31 ³	11,300,000	11,747,212	3.19% due 11/15/36 ³	3,135,000	2,494,995
Cheniere Energy, Inc.			2.60% due 02/15/33 ³	1,660,000	1,348,187
5.65% due 04/15/34 ³	11,550,000	11,632,476	Fiserv, Inc.		
Kinetik Holdings, LP			5.35% due 03/15/31	20,920,000	21,163,900
6.63% due 12/15/28 ³	9,625,000	9,795,882	2.65% due 06/01/30	7,920,000	6,895,723
Cheniere Energy			5.60% due 03/02/33	3,523,000	3,591,760
Partners, LP			5.63% due 08/21/33	2,300,000	2,349,642
5.95% due 06/30/33	8,845,000	9,042,889	Leidos, Inc.		
Parkland Corp.			2.30% due 02/15/31	20,050,000	16,572,647
4.63% due 05/01/30 ³	8,000,000	7,375,186	5.75% due 03/15/33	9,550,000	9,790,253
Boardwalk			4.38% due 05/15/30	2,650,000	2,511,001
Pipelines, LP			Oracle Corp.		
5.63% due 08/01/34	6,675,000	6,677,967	3.95% due 03/25/51	33,794,000	25,748,864
CQP Holdco Limited			Qorvo, Inc.		
Partnership / BIP-V			4.38% due 10/15/29	14,751,000	13,826,161
Chinook Holdco LLC			3.38% due 04/01/31 ³	8,675,000	7,460,620
7.50% due 12/15/33 ³	5,000,000	5,146,085	MSCI, Inc.		
Kinder Morgan, Inc.			3.63% due 09/01/30 ³	17,718,000	15,726,155
5.20% due 06/01/33	4,700,000	4,628,662	3.88% due 02/15/31 ³	1,769,000	1,577,748
Buckeye Partners, LP			3.63% due 11/01/31 ³	1,780,000	1,544,817
3.95% due 12/01/26	4,250,000	4,063,113	Booz Allen		
DT Midstream, Inc.			Hamilton, Inc.		
4.30% due 04/15/32 ³	3,250,000	2,947,014	5.95% due 08/04/33	10,470,000	10,831,288
4.13% due 06/15/29 ³	550,000	505,633	3.88% due 09/01/28 ³	4,550,000	4,262,178
Marathon Petroleum			Fair Isaac Corp.		
Corp.			5.25% due 05/15/26 ³	13,640,000	13,487,835
6.50% due 03/01/41	1,650,000	1,794,026			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CGI, Inc.			4.27% due 03/15/48 ³	1,300,000	\$ 995,596
2.30% due 09/14/31	16,050,000	\$ 12,920,786	Alexander Funding		
Constellation			Trust II		
Software, Inc.			7.47% due 07/31/28 ³	6,560,000	6,935,891
5.16% due 02/16/29 ³	8,250,000	8,241,232	Black Hills Corp.		
5.46% due 02/16/34 ³	4,425,000	4,453,884	5.95% due 03/15/28	5,050,000	5,213,182
Foundry JV Holdco LLC			4.20% due 09/15/46	1,200,000	941,808
5.88% due 01/25/34 ³	11,525,000	11,542,374	Appalachian Power Co.		
ACI Worldwide, Inc.			5.80% due 10/01/35	4,150,000	4,158,994
5.75% due 08/15/26 ³	6,973,000	6,855,981	Terraform Global		
Cloud Software			Operating, LP		
Group, Inc.			6.13% due 03/01/26 ³	3,000,000	2,958,008
6.50% due 03/31/29 ³	7,200,000	6,832,523	Constellation Energy		
Broadridge Financial			Generation LLC		
Solutions, Inc.			5.75% due 10/01/41	1,800,000	1,791,709
2.90% due 12/01/29	1,200,000	1,062,613	Entergy Texas, Inc.		
NXP BV / NXP Funding			1.50% due 09/01/26	1,650,000	1,499,426
LLC / NXP USA, Inc.			Nevada Power Co.		
3.13% due 02/15/42	1,400,000	1,009,508	6.65% due 04/01/36	1,180,000	1,280,409
CDW LLC / CDW			Southern Power Co.		
Finance Corp.			5.25% due 07/15/43	1,350,000	1,271,541
3.25% due 02/15/29	1,100,000	995,953	Consolidated Edison		
Total Technology		<u>246,590,543</u>	Company of New		
UTILITIES - 0.6%			York, Inc.		
AES Corp.			5.10% due 06/15/33	1,080,000	1,051,843
3.95% due 07/15/30 ³	28,124,000	25,578,502	Tampa Electric Co.		
3.30% due 07/15/25 ³	3,750,000	3,632,742	4.45% due 06/15/49	1,200,000	1,027,723
NRG Energy, Inc.			Duke Energy Ohio, Inc.		
2.45% due 12/02/27 ³	26,000,000	23,370,425	4.30% due 02/01/49	1,200,000	999,940
Liberty Utilities Co.			Arizona Public		
5.58% due 01/31/29 ³	16,600,000	16,689,560	Service Co.		
5.87% due 01/31/34 ³	6,450,000	6,515,779	3.75% due 05/15/46	1,300,000	981,304
AmeriGas Partners			Washington Gas		
Limited Partnership			Light Co.		
/ AmeriGas			3.80% due 09/15/46	1,300,000	981,133
Finance Corp.			Louisville Gas and		
5.50% due 05/20/25	7,482,000	7,484,955	Electric Co.		
5.88% due 08/20/26	6,975,000	6,963,447	4.25% due 04/01/49	1,100,000	921,980
Enel Finance			Total Utilities		<u>147,670,585</u>
International N.V.			BASIC MATERIALS - 0.6%		
5.00% due 06/15/32 ³	13,690,000	13,268,014	Anglo American		
Brooklyn Union			Capital plc		
Gas Co.			5.63% due 04/01/30 ³	21,300,000	21,583,977
6.39% due 09/15/33 ³	10,800,000	11,156,674	2.63% due 09/10/30 ³	18,000,000	15,323,040

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.95% due 09/10/50 ³	14,140,000	\$ 10,631,207	5.00% due 09/01/52	29,476,818	\$ 28,803,857
Alcoa Nederland Holding BV			5.00% due 01/01/54 due 12/25/43 ¹⁰	23,832,171	23,251,208
4.13% due 03/31/29 ³	8,600,000	7,895,601	3.05% due 03/01/50	9,928,269	7,456,486
5.50% due 12/15/27 ³	6,525,000	6,460,697	2.51% due 10/01/46	5,821,518	4,579,411
7.13% due 03/15/31 ³	3,200,000	3,259,693	5.46% due 10/01/46	5,446,524	4,175,843
6.13% due 05/15/28 ³	2,800,000	2,804,183	4.07% due 05/01/49 due 10/25/43 ¹⁰	4,560,794	4,107,345
International Flavors & Fragrances, Inc.			5.01% due 10/01/49	5,016,550	3,796,018
1.23% due 10/01/25 ³	21,520,000	20,142,711	2.49% due 12/01/39	4,107,245	3,199,860
Minerals Technologies, Inc.			3.50% due 02/01/48	3,584,996	3,062,216
5.00% due 07/01/28 ³	18,748,000	17,925,900	4.24% due 08/01/48	3,371,865	3,016,896
Yamana Gold, Inc.			3.42% due 09/01/47	3,459,794	2,914,322
2.63% due 08/15/31	14,431,000	12,027,448	2.54% due 12/01/39	3,582,632	2,804,489
4.63% due 12/15/27	3,000,000	2,868,503	3.00% due 01/01/52	2,916,873	2,513,767
Steel Dynamics, Inc.			2.42% due 10/01/51	3,344,727	2,426,518
2.40% due 06/15/25	5,950,000	5,729,431	3.42% due 10/01/47	2,656,083	2,256,943
Novelis Corp.			3.26% due 11/01/46	2,276,981	1,900,779
3.25% due 11/15/26 ³	5,923,000	5,518,934	2.17% due 10/01/50	2,628,945	1,858,113
Axalta Coating Systems Dutch Holding B BV			2.69% due 02/01/52	2,417,524	1,799,128
7.25% due 02/15/31 ³	2,000,000	2,080,416	2.92% due 03/01/50	2,281,766	1,784,325
Southern Copper Corp.			2.49% due 09/01/51	2,450,569	1,756,835
7.50% due 07/27/35	1,250,000	1,445,509	2.17% due 09/01/50	2,361,844	1,670,923
Carpenter Technology Corp.			2.62% due 12/01/51	2,261,742	1,666,531
6.38% due 07/15/28	178,000	177,700	2.93% due 03/01/52	2,025,820	1,568,257
Total Basic Materials		<u>135,874,950</u>	2.68% due 04/01/50	1,845,457	1,413,552
Total Corporate Bonds			3.46% due 08/01/49	1,618,177	1,361,682
(Cost \$6,413,598,732)		<u>5,738,453,582</u>	2.51% due 07/01/50	1,730,821	1,280,829
			2.43% due 12/01/51	1,900,000	1,202,383
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 21.9%			3.74% due 02/01/48	1,203,973	1,052,437
GOVERNMENT AGENCY - 11.6%			4.05% due 09/01/48	1,114,902	1,004,626
Fannie Mae			2.32% due 07/01/50	1,325,163	953,923
5.00% due 06/01/53	315,973,918	308,285,865	2.34% due 09/01/39	1,235,841	921,847
5.00% due 05/01/53	288,234,335	281,600,891	2.25% due 10/01/50	1,219,710	865,418
5.50% due 05/01/53	186,358,104	185,504,587	3.00% due 05/01/52	952,480	827,494
5.00% due 04/01/53	178,804,154	174,621,582	3.96% due 06/01/49	927,037	810,763
5.50% due 06/01/53	154,716,264	154,205,184	3.60% due 10/01/47	889,782	764,284
4.00% due 06/01/52	102,939,153	96,147,780	2.65% due 12/01/51	967,797	712,750
5.00% due 08/01/53	81,356,781	79,454,737	3.63% due 01/01/37	690,811	624,993
5.00% due 12/01/53	77,729,290	75,834,500	2.34% due 03/01/51	851,035	613,694
4.00% due 07/01/52	81,106,010	75,498,632	3.50% due 12/01/46	641,158	584,628
			3.91% due 07/01/49	650,608	568,205
			5.32% due 06/01/33	530,000	544,238
			2.50% due 01/25/52	846,240	528,862
			2.75% due 11/01/31	592,752	526,801
			3.18% due 09/01/42	627,704	524,623
			2.56% due 05/01/39	584,889	448,020

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.50% due 11/01/47	486,913	\$ 443,976	3.26% due 09/01/45	2,089,665	\$ 1,762,367
2.51% due 02/01/48	563,404	426,174	4.50% due 08/01/52	1,102,574	1,059,237
3.00% due 07/01/46	445,476	389,747	1.96% due 05/01/50	1,514,493	1,029,158
4.00% due 01/01/46	386,265	365,850	3.50% due 01/01/44	577,619	531,769
4.00% due 12/01/38	358,643	343,200	2.00% due 10/25/51	840,982	438,699
3.50% due 10/01/45	338,818	310,760	3.00% due 08/01/46	474,725	418,463
3.51% due 11/01/47	358,079	307,041	4.00% due 02/01/46	284,062	266,396
4.33% due 09/01/48	320,851	298,321	4.00% due 01/01/46	263,665	250,040
4.00% due 11/01/38	301,934	288,956	4.00% due 05/25/52	270,000	222,499
4.22% due 04/01/49	315,000	280,740	4.50% due 06/01/48	211,429	204,989
4.50% due 02/01/45	282,612	275,765	3.50% due 12/01/45	179,695	164,049
2.50% due 11/01/51	329,627	274,245	4.00% due 11/01/45	159,790	151,532
2.50% due 11/25/50	460,569	270,032	4.00% due 08/01/45	144,695	137,217
4.50% due 03/01/48	270,877	262,518	4.00% due 09/01/45	137,215	130,124
3.77% due 08/01/45	282,889	241,253	2.50% due 02/25/52	137,228	82,112
4.23% due 07/01/39	265,813	241,168	Uniform MBS 15 Year due 05/02/24 ¹⁷	23,050,000	23,018,998
4.50% due 04/01/48	231,080	222,878	Fannie Mae-Aces		
5.00% due 12/01/44	222,219	221,197	1.49% (WAC) due 03/25/35 ^{0,11}	201,004,601	19,246,472
3.00% due 03/01/52	237,115	205,505	Ginnie Mae		
3.50% due 12/01/45	204,452	186,431	6.00% due 06/20/47	15,630,279	15,648,114
3.50% due 08/01/43	195,978	179,907	Freddie Mac Seasoned Credit Risk Transfer Trust		
2.00% due 10/25/51	336,393	171,890	2.00% due 11/25/59	10,777,650	8,471,440
3.95% due 06/01/49	187,805	164,662	2.00% due 05/25/60	8,825,543	6,947,758
3.18% due 08/01/42	179,768	150,217	FARM Mortgage Trust		
4.50% due 05/01/47	153,730	150,003	2.18% (WAC) due 01/25/51 ^{0,3}	10,162,028	7,942,013
4.00% due 10/01/45	123,532	117,041	Freddie Mac Multifamily Structured Pass Through Certificates		
5.00% due 05/01/44	110,963	110,453	0.50% (WAC) due 12/25/24 ^{0,11}	40,223,466	104,734
2.06% due 09/01/36	140,000	102,408	Total Government Agency		<u>2,769,333,416</u>
3.50% due 04/01/48	109,186	99,558	RESIDENTIAL MORTGAGE-BACKED SECURITIES - 8.2%		
5.00% due 04/01/44	70,160	69,179	BRAVO Residential Funding Trust		
2.28% due 01/01/51	67,591	48,629	2022-R1, 3.13% due 01/29/70 ^{3,12}	79,114,452	74,078,042
3.50% due 06/01/46	12,693	11,574	2021-C, 1.62% due 03/01/61 ^{3,12}	58,808,603	55,600,611
Freddie Mac					
5.50% due 09/01/53	202,433,197	203,818,777			
5.00% due 04/01/53	195,489,629	190,858,644			
5.00% due 06/01/53	175,020,374	170,749,593			
5.50% due 06/01/53	170,498,068	170,049,782			
4.00% due 02/01/53	122,274,488	114,440,565			
5.00% due 09/01/52	79,325,553	77,519,871			
5.00% due 03/01/53	68,631,253	67,033,326			
4.00% due 10/01/52	45,942,968	42,801,159			
4.00% due 04/01/52	30,460,632	28,508,844			
5.00% due 01/01/54	24,696,961	24,093,882			
5.50% due 02/01/53	12,808,529	12,820,589			
5.00% due 08/01/53	9,677,184	9,519,046			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2023-NQM2, 4.50% due 05/25/62 ^{3,12}	29,814,377	\$ 28,924,739	2024-NQM3, 6.13% due 12/25/63 ^{3,12}	7,300,000	\$ 7,303,989
2024-NQM3, 6.19% due 03/25/64 ^{3,12}	14,400,000	14,394,917	2024-NQM3, 6.33% due 12/25/63 ^{3,12}	6,050,000	6,053,327
2024-NQM1, 6.40% due 12/01/63 ^{3,12}	7,577,399	7,579,287	2023-NQM9, 7.66% due 10/25/63 ^{3,12}	5,834,518	5,937,116
2021-HE1, 6.82% (30 Day Average SOFR + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{0,3}	7,500,000	7,465,696	2023-NQM2, 6.32% due 01/25/62 ^{3,12}	5,692,703	5,695,654
2024-NQM3, 6.50% due 03/25/64 ^{3,12}	6,650,000	6,643,510	2024-NQM4, 6.22% due 01/25/64 ^{3,12}	4,200,000	4,197,924
2023-NQM6, 7.06% due 09/25/63 ^{3,12}	6,195,796	6,228,768	2024-NQM2, 6.18% due 12/25/63 ^{3,12}	3,897,044	3,879,962
2023-NQM5, 7.01% due 06/25/63 ^{3,12}	4,132,375	4,156,334	2022-NQM8, 6.10% due 09/25/62 ^{3,12}	3,573,994	3,528,430
2024-NQM3, 6.39% due 03/25/64 ^{3,12}	2,439,000	2,436,773	2023-NQM2, 6.72% due 01/25/62 ^{3,12}	3,311,402	3,322,141
CSMC Trust			2024-NQM3, 6.43% due 12/25/63 ^{3,12}	1,900,000	1,901,032
2020-RPL5, 4.68% (WAC) due 08/25/60 ^{0,3}	59,931,689	59,363,537	PRPM LLC		
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{0,3}	58,354,050	56,578,657	2021-5, 1.79% due 06/25/26 ^{3,12}	53,748,977	52,555,729
2021-RPL7, 1.93% (WAC) due 07/27/61 ^{0,3}	52,165,632	49,921,733	2021-8, 1.74% (WAC) due 09/25/26 ^{0,3}	28,622,524	27,483,940
2021-RPL1, 4.04% (WAC) due 09/27/60 ^{0,3}	24,148,165	23,319,238	2023-1, 6.88% (WAC) due 02/25/28 ^{0,3}	18,805,424	18,904,626
OBX Trust			2022-1, 3.72% due 02/25/27 ^{3,12}	10,048,406	9,759,846
2024-NQM5, due 03/25/28 ^{3,12,17}	22,550,000	22,549,617	2023-RCF1, 4.00% due 06/25/53 ^{3,12}	4,416,414	4,244,230
2024-NQM5, due 03/25/28 ^{3,12,17}	18,250,000	18,249,884	Legacy Mortgage Asset Trust		
2024-NQM4, 6.07% due 01/25/64 ^{3,12}	16,700,000	16,707,206	2021-GS2, 1.75% due 04/25/61 ^{3,12}	35,326,581	34,234,774
2024-NQM5, due 03/25/28 ^{3,12,17}	11,250,000	11,249,881	2021-GS3, 1.75% due 07/25/61 ^{3,12}	32,245,763	31,179,009
2022-NQM9, 6.45% due 09/25/62 ^{3,12}	10,814,094	10,838,110	2021-GS5, 2.25% due 07/25/67 ^{3,12}	20,387,563	19,671,116
2024-NQM4, 6.32% due 01/25/64 ^{3,12}	9,100,000	9,095,453	2021-GS4, 1.65% due 11/25/60 ^{3,12}	4,913,348	4,752,106
			Angel Oak Mortgage Trust		
			2023-2, 4.65% due 10/25/67 ^{3,12}	21,813,240	21,267,843

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2023-1, 4.75% due 09/26/67 ^{3,12}	21,983,052	\$ 21,053,620			
2024-2, 5.99% due 01/25/69 ^{3,12}	19,815,805	19,746,067			
2024-2, 6.19% due 01/25/69 ^{3,12}	9,709,744	9,664,361			
2024-2, 6.25% due 01/25/69 ^{3,12}	8,955,753	8,885,697			
2024-3, 4.80% due 11/26/68 ^{3,12}	8,150,000	7,838,974			
Towd Point Revolving Trust 4.83% due 09/25/64 ⁷	81,500,000	81,051,750			
Morgan Stanley ABS Capital I Incorporated Trust 2006-NC5, 5.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 10/25/36 ^o	25,038,347	13,152,283			
2007-HE5, 5.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/37 ^o	26,138,543	11,084,781			
2006-HE6, 5.92% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 09/25/36 ^o	22,813,166	7,897,576			
2006-HE5, 5.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/36 ^o	12,789,234	6,397,392			
2007-HE3, 5.55% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 12/25/36 ^o	10,717,388	5,314,817			
			2006-HE4, 5.92% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 ^o	7,986,091	\$ 4,151,368
			2006-HE5, 5.94% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 08/25/36 ^o	7,663,214	3,833,131
			2007-HE2, 5.53% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37 ^o	8,232,331	3,794,118
			2007-HE2, 5.57% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 01/25/37 ^o	7,822,358	3,605,143
			2007-HE2, 5.65% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37 ^o	6,159,337	2,838,654
			2007-NC3, 5.63% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37 ^o	3,148,171	2,332,293
			2007-HE6, 5.50% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 ^o	2,289,563	2,000,304
			2007-HE3, 5.57% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36 ^{o,7}	1,965,677	1,191,311
			2006-HE6, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36 ^o	2,891,810	1,001,039

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COLT Mortgage			2006-WMC3, 5.92%		
Loan Trust			(1 Month Term		
2023-3, 7.18% due			SOFR + 0.59%,		
09/25/68 ^{3,12}	41,306,293	\$ 42,081,641	Rate Floor: 0.48%)		
2023-3, 7.58% due			due 08/25/36 ^o	1,751,173	\$ 1,252,097
09/25/68 ^{3,12}	9,297,548	9,416,612	Home Equity		
2023-4, 7.62% due			Loan Trust		
10/25/68 ^{3,12}	5,739,023	5,819,245	2007-FRE1, 5.63%		
2021-2, 2.38%			(1 Month Term		
(WAC) due			SOFR + 0.30%,		
08/25/66 ^{o,3}	7,108,000	4,661,056	Rate Floor: 0.19%)		
2024-1, 6.14% due			due 04/25/37 ^o	46,341,911	43,196,375
02/25/69 ^{3,12}	4,664,422	4,630,329	Verus Securitization		
NYMT Loan Trust			Trust		
2022-SP1, 5.25%			2023-7, 7.42% due		
due 07/25/62 ^{3,12}	61,136,742	59,656,566	10/25/68 ^{3,12}	18,956,132	19,201,574
GCAT Trust			2022-8, 6.13% due		
2022-NQM5, 5.71%			09/25/67 ^{3,7,12}	14,069,221	13,942,575
due 08/25/67 ^{3,12}	21,499,293	21,270,455	2024-1, 6.12% due		
2023-NQM3, 6.89%			01/25/69 ^{3,12}	3,929,613	3,911,912
due 08/25/68 ^{3,12}	18,823,184	19,097,445	2023-2, 6.85% due		
2022-NQM3, 4.35%			03/25/68 ^{3,12}	3,525,957	3,543,385
(WAC) due			GSAMP Trust		
04/25/67 ^{o,3}	11,048,642	10,201,201	2007-NC1, 5.57%		
2023-NQM3, 7.34%			(1 Month Term		
due 08/25/68 ^{3,12}	4,787,131	4,829,646	SOFR + 0.24%,		
2023-NQM2, 6.24%			Rate Floor: 0.13%)		
due 11/25/67 ^{3,12}	2,779,175	2,774,833	due 12/25/46 ^o	24,593,896	12,670,377
OSAT Trust			2006-HE8, 5.67%		
2021-RPL1, 2.12%			(1 Month Term		
due 05/25/65 ^{3,12}	56,708,659	55,213,093	SOFR + 0.34%,		
JP Morgan Mortgage			Rate Floor: 0.23%)		
Acquisition Trust			due 01/25/37 ^o	10,107,000	8,215,667
2006-WMC4, 5.57%			2006-NC2, 5.74% (1		
(1 Month Term			Month Term SOFR		
SOFR + 0.24%,			+ 0.41%, Rate		
Rate Floor: 0.13%)			Floor: 0.30%)		
due 12/25/36 ^o	59,589,055	36,023,032	due 06/25/36 ^o	11,548,152	6,486,122
2006-WMC4, 5.56%			2007-NC1, 5.59%		
(1 Month Term			(1 Month Term		
SOFR + 0.23%,			SOFR + 0.26%,		
Rate Floor: 0.12%)			Rate Floor: 0.15%)		
due 12/25/36 ^o	12,291,361	6,449,194	due 12/25/46 ^o	7,035,303	3,434,540

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
LSTAR Securities			Imperial Fund		
Investment Ltd.			Mortgage Trust		
2024-1, 8.42% (30			2022-NQM2, 4.02%		
Day Average SOFR			(WAC) due		
+ 3.10%, Rate			03/25/67 ^{0.3}	12,333,918	\$ 11,307,385
Floor: 3.10%) due			2022-NQM2, 4.20%		
01/01/25 ^{0.111.3}	26,434,331	\$ 26,472,607	(WAC) due		
Soundview Home			03/25/67 ^{0.3}	12,124,334	11,159,671
Loan Trust			Citigroup Mortgage		
2006-OPT5, 5.72%			Loan Trust, Inc.		
(1 Month Term			2007-AMC1, 5.76%		
SOFR + 0.39%,			(1 Month Term		
Rate Floor: 0.28%)			SOFR + 0.43%,		
due 07/25/36 ⁰	25,532,774	24,143,607	Rate Floor: 0.32%)		
Alternative Loan Trust			due 12/25/36 ^{0.3}	20,086,792	10,850,244
2007-OA4, 5.78%			2006-WF1, 4.98%		
(1 Month Term			due 03/25/36	13,522,384	6,624,524
SOFR + 0.45%,			2007-AMC3, 5.62%		
Rate Floor: 0.34%)			(1 Month Term		
due 05/25/47 ⁰	14,180,485	11,901,273	SOFR + 0.29%,		
2007-OH3, 6.02%			Rate Floor: 0.18%)		
(1 Month Term			due 03/25/37 ⁰	5,702,715	4,687,178
SOFR + 0.69%,			Saluda Grade		
Rate Cap/Floor:			Alternative		
10.00%/0.58%)			Mortgage Trust		
due 09/25/47 ⁰	6,083,538	5,420,692	2023-FIG4, 6.72%		
2006-43CB, 6.00%			(WAC) due		
(1 Month Term			11/25/53 ^{0.3}	21,130,188	21,542,664
SOFR + 0.61%,			NovaStar Mortgage		
Rate Cap/Floor:			Funding Trust Series		
6.00%/6.00%)			2007-2, 5.64% (1		
due 02/25/37 ⁰	5,896,143	3,229,777	Month Term		
2007-OA7, 5.80%			SOFR + 0.31%,		
(1 Month Term			Rate Cap/Floor:		
SOFR + 0.47%,			11.00%/0.20%)		
Rate Floor: 0.36%)			due 09/25/37 ⁰	19,456,862	18,684,459
due 05/25/47 ⁰	2,170,374	1,973,970	2007-1, 5.70% (1		
2007-OH3, 5.88%			Month Term		
(1 Month Term			SOFR + 0.37%,		
SOFR + 0.55%,			Rate Cap/Floor:		
Rate Cap/Floor:			11.00%/0.26%)		
10.00%/0.44%)			due 03/25/37 ⁰	2,665,401	1,622,919
due 09/25/47 ⁰	604,725	553,908			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ACE Securities Corporation Home Equity Loan Trust Series 2006-NC1, 6.06% (1 Month Term SOFR + 0.73%, Rate Floor: 0.62%) due 12/25/35 ^o	15,151,779	\$ 13,939,442			
2007-ASP1, 5.84% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 03/25/37 ^o	8,057,972	3,288,761			
2007-WM2, 5.65% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 02/25/37 ^o	6,085,897	2,532,034			
SPS Servicer Advance Receivables Trust 2020-T2, 1.83% due 11/15/55 ³	20,000,000	18,738,550			
FIGURE Trust 2024-HE1, 6.17% (WAC) due 03/25/54 ^{o,3}	17,800,000	17,807,476			
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ¹¹	123,146,355	17,665,886			
Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 6.07% (1 Month Term SOFR + 0.74%, Rate Floor: 0.63%) due 11/25/37 ^o	16,602,026	15,735,350			
2006-BC4, 5.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36 ^o	1,612,830	1,539,401			
			2006-BC6, 5.61% (1 Month Term SOFR + 0.28%, Rate Floor: 0.17%) due 01/25/37 ^o	95,949	\$ 93,767
			IXIS Real Estate Capital Trust 2007-HE1, 5.55% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 05/25/37 ^o	31,844,420	7,463,284
			2006-HE1, 6.04% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 ^o	11,151,263	5,770,781
			2007-HE1, 5.67% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 ^o	6,043,616	1,416,372
			2007-HE1, 5.60% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 ^o	5,676,058	1,330,262
			2007-HE1, 5.50% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 ^o	4,722,218	1,106,748
			Securitized Asset-Backed Receivables LLC Trust 2006-WM4, 5.60% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 11/25/36 ^o	29,679,962	7,815,883
			2007-BR2, 5.80% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 02/25/37 ^{o,3}	9,531,878	7,814,151

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-HE2, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 ^o	3,211,090	\$ 1,274,194			
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 5.92% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ^o	8,394,045	6,799,597			
2006-AR10, 5.78% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 12/25/36 ^o	7,195,054	5,605,715			
2006-AR9, 5.93% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ^o	3,611,957	2,879,135			
2006-7, 4.05% due 09/25/36	5,232,112	1,444,275			
2006-8, 4.15% due 10/25/36	333,759	111,114			
Citigroup Mortgage Loan Trust 2022-A, 6.17% due 09/25/62 ^{3,12}	16,645,337	16,639,456			
Credit Suisse Mortgage Capital Certificates 2021-RPL9, 2.44% (WAC) due 02/25/61 ^{o,3}	16,803,230	16,229,637			
WaMu Asset-Backed Certificates WaMu Series Trust 2007-HE1, 5.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.26%) due 01/25/37 ^o	32,634,196	15,009,521			
			Starwood Mortgage Residential Trust 2020-1, 2.56% (WAC) due 02/25/50 ^{o,3}	8,965,227	\$ 8,362,484
			2020-1, 2.41% (WAC) due 02/25/50 ^{o,3}	6,896,328	6,437,525
			American Home Mortgage Assets Trust 2007-5, 5.82% (1 Month Term SOFR + 0.49%, Rate Cap/Floor: 99.00%/0.19%) due 06/25/47 ^o	9,016,451	7,801,201
			2006-4, 5.63% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 10/25/46 ^o	6,542,149	3,407,865
			2006-6, 5.63% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/46 ^o	2,016,712	1,673,645
			Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 5.96% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 ^o	31,053,826	8,878,699
			2006-HE6, 4.48% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/37 ^o	7,707,217	3,669,834
			RALI Series Trust 2007-QO4, 5.82% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 05/25/47 ^o	3,911,528	3,388,671

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2024

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 5.88% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 ^o	16,536,210	\$ 2,934,547			
2007-QO2, 5.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 ^o	7,409,529	2,529,733			
2006-QO6, 5.62% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 ^o	4,715,292	1,085,832			
2006-QO2, 5.98% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 ^o	5,362,610	971,659			
2007-QO3, 5.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 03/25/47 ^o	773,515	657,455			
2006-QO2, 6.12% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 ^o	1,105,132	205,699			
Ameritrust Mortgage Securities Trust					
2006-M3, 5.60% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 10/25/36 ^o	26,222,717	7,622,564			
2006-M3, 5.54% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 ^o	11,015,302	3,202,044			
RCKT Mortgage Trust					
2023-CES1, 6.52% (WAC) due 06/25/43 ^{o,3}	5,513,575	5,526,051			
			2023-CES2, 6.81% (WAC) due 09/25/43 ^{o,3}	4,614,104	\$ 4,668,797
			Master Asset-Backed Securities Trust		
			2006-WMC4, 5.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 10/25/36 ^o	10,467,532	3,421,732
			2006-NC2, 5.92% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 ^o	7,500,725	2,860,116
			2006-WMC3, 5.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 ^o	5,593,797	1,942,226
			2007-WMC1, 5.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 01/25/37 ^o	5,748,450	1,626,403
			ABFC Trust		
			2007-WMC1, 6.69% (1 Month Term SOFR + 1.36%, Rate Floor: 1.25%) due 06/25/37 ^o	14,506,321	9,821,648
			HarborView Mortgage Loan Trust		
			2006-14, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47 ^o	5,973,125	5,274,140
			2006-12, 5.82% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38 ^o	4,510,887	3,907,129

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2024

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
First NLC Trust			2019-RM3, 2.80%		
2005-4, 6.22% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 [◊]	7,137,967	\$ 6,899,200	(WAC) due 06/25/69 ^{◊,7}	1,625,661	\$ 1,589,259
2005-1, 3.70% (1 Month Term SOFR + 0.57%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 [◊]	2,037,753	1,773,573	CFMT LLC		
Fremont Home Loan Trust			2022-HB9, 3.25%		
2006-E, 5.56% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 01/25/37 [◊]	11,331,064	5,066,899	(WAC) due 09/25/37 ^{◊,7}	8,091,733	7,739,784
2006-D, 5.59% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 [◊]	10,213,531	3,538,962	Merrill Lynch		
First Franklin Mortgage Loan Trust			Alternative Note Asset Trust Series		
2006-FF16, 5.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 12/25/36 [◊]	19,626,360	8,028,092	2007-A1, 5.90% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 [◊]	18,814,732	5,315,218
Bear Stearns Asset-Backed Securities I Trust			2007-A1, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/37 [◊]	7,134,860	2,006,266
2006-HE9, 5.72% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36 [◊]	7,978,036	7,791,305	Argent Securities Incorporated		
Cascade Funding Mortgage Trust			Asset-Backed Pass-Through Certificates Series		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{◊,7}	6,258,941	6,184,871	2005-W4, 6.20% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 02/25/36 [◊]	9,288,611	7,105,833
			Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
			2006-HE1, 4.20% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36 [◊]	7,294,223	6,984,384

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Long Beach Mortgage Loan Trust 2006-8, 5.76% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 ^o	14,369,544	\$ 3,886,480	2006-10N, 5.86% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 ^o	282,514	\$ 253,315
2006-6, 5.94% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 ^o	4,491,124	1,716,414	WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 5.61% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 ^o	4,739,593	3,361,616
2006-8, 5.62% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 ^o	3,834,963	1,034,689	2007-HE4, 5.69% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 ^o	3,263,405	1,916,103
Towd Point Mortgage Trust 2023-CES1, 6.75% (WAC) due 07/25/63 ^{o,3}	6,537,554	6,586,916	CWABS Asset-Backed Certificates Trust 2006-12, 5.70% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 ^o	5,757,446	5,198,650
Option One Mortgage Loan Trust 2007-5, 5.66% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 05/25/37 ^o	6,739,442	3,976,777	WaMu Mortgage Pass- Through Certificates Series Trust 2007-OA6, 5.90% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	4,336,776	3,421,551
2007-2, 5.69% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 ^o	4,767,983	2,337,629	2006-AR13, 5.97% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ^o	1,339,971	1,105,274
Lehman XS Trust Series 2007-2N, 5.62% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 02/25/37 ^o	4,518,513	4,070,799	2006-AR11, 6.01% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ^o	595,257	501,061
2007-15N, 5.94% (1 Month Term SOFR + 0.61%, Rate Floor: 0.00%) due 08/25/37 ^o	1,184,712	1,088,566			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Credit-Based Asset			Impac Secured Assets		
Servicing and			CMN Owner Trust		
Securitization LLC			2005-2, 5.94% (1		
2006-CB2, 3.64%			Month Term SOFR		
(1 Month Term			+ 0.61%, Rate		
SOFR + 0.49%,			Floor: 0.50%)		
Rate Floor: 0.38%)			due 03/25/36 ^o	4,398,287	\$ 3,958,163
due 12/25/36 ^o	5,366,129	\$ 5,016,326	GSAA Trust		
Deutsche Alt-A			2007-3, 5.78% (1		
Securities Mortgage			Month Term SOFR		
Loan Trust Series			+ 0.45%, Rate		
2006-AR4, 5.70%			Floor: 0.34%)		
(1 Month Term			due 03/25/47 ^o	10,668,003	2,900,121
SOFR + 0.37%,			ASG Resecuritization		
Rate Floor: 0.26%)			Trust		
due 12/25/36 ^o	9,324,886	3,059,149	2010-3, 4.91% (1		
2007-OA2, 5.86%			Month Term		
(1 Year CMT Rate			SOFR + 0.40%,		
+ 0.77%, Rate			Rate Cap/Floor:		
Floor: 0.77%)			10.50%/0.29%)		
due 04/25/47 ^o	2,001,235	1,694,741	due 12/28/45 ^{o,3}	2,177,557	1,992,566
Morgan Stanley			C-BASS Mortgage		
IXIS Real Estate			Loan Trust		
Capital Trust			2007-CB2, 3.57%		
2006-2, 5.59% (1			due 02/25/37	2,551,112	1,526,235
Month Term			Morgan Stanley Capital		
SOFR + 0.26%,			I Incorporated Trust		
Rate Floor: 0.15%)			2006-HE1, 6.02%		
due 11/25/36 ^o	14,916,631	4,747,958	(1 Month Term		
GSAA Home			SOFR + 0.69%,		
Equity Trust			Rate Floor: 0.58%)		
2006-5, 5.80% (1			due 01/25/36 ^o	1,561,044	1,485,591
Month Term SOFR			Securitized Asset		
+ 0.47%, Rate			Backed Receivables		
Floor: 0.36%)			LLC Trust		
due 03/25/36 ^o	12,175,560	4,041,223	2006-WM4, 5.76%		
2007-7, 5.98% (1			(1 Month Term		
Month Term SOFR			SOFR + 0.43%,		
+ 0.65%, Rate			Rate Floor: 0.32%)		
Floor: 0.54%)			due 11/25/36 ^o	5,208,794	1,371,607
due 07/25/37 ^o	123,728	114,346			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Countrywide Asset-Backed Certificates			Alliance Bancorp Trust		
2005-15, 3.64%			2007-OAI, 5.92%		
(1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36 ^o	779,207	\$ 752,913	(1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 ^o	513,704	\$ 429,157
Residential Mortgage Loan Trust			Morgan Stanley Re-REMIC Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{o,7}	601,574	569,068	2010-R5, 4.12% due 06/26/36 ⁷	100,147	86,920
Structured Asset Investment Loan Trust			GreenPoint Mortgage Funding Trust		
2004-BNC2, 6.64% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 12/25/34 ^o	320,241	316,349	2006-AR1, 6.02% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.50%/0.58%) due 02/25/36 ^o	88,691	74,651
2006-3, 5.74% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 ^o	235,300	218,470	UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	56,867	56,484
Impac Secured Assets Trust			Irwin Home Equity Loan Trust		
2006-2, 5.78% (1 Month Term SOFR + 0.45%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ^o	474,637	460,046	2007-1, 6.35% due 08/25/37 ⁷	94	93
Nomura Resecuritization Trust			Total Residential Mortgage-Backed Securities		<u>1,963,973,124</u>
2015-4R, 3.04% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 ^{o,7}	478,455	449,660	COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.3%		
			BX Commercial Mortgage Trust		
			2021-VOLT, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 ^{o,3}	60,050,000	59,186,781

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-VOLT, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 09/15/36 ^{0.3}	52,000,000	\$ 51,238,585			
2022-LP2, 7.29% (1 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 02/15/39 ^{0.3}	5,072,017	5,002,277			
SMRT					
2022-MINI, 7.28% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0.3}	32,500,000	31,928,799			
JP Morgan Chase Commercial Mortgage Securities Trust					
2021-NYAH, 7.27% (1 Month Term SOFR + 1.95%, Rate Floor: 1.84%) due 06/15/38 ^{0.3}	14,350,000	12,336,171			
2016-JP3, 3.42% (WAC) due 08/15/49 ⁰	10,290,000	8,531,324			
2021-NYAH, 7.62% (1 Month Term SOFR + 2.30%, Rate Floor: 2.19%) due 06/15/38 ^{0.3}	8,000,000	6,604,060			
2016-JP3, 1.33% (WAC) due 08/15/49 ^{0.11}	51,698,585	1,287,476			
Life Mortgage Trust					
2021-BMR, 7.79% (1 Month Term SOFR + 2.46%, Rate Floor: 2.35%) due 03/15/38 ^{0.3}	19,167,918	18,544,961			
			2021-BMR, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 03/15/38 ^{0.3}	5,160,593	\$ 5,044,480
			Extended Stay America Trust		
			2021-ESH, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 07/15/38 ^{0.3}	11,428,197	11,413,911
			2021-ESH, 7.14% (1 Month Term SOFR + 1.81%, Rate Floor: 1.70%) due 07/15/38 ^{0.3}	5,896,950	5,891,421
			Citigroup Commercial Mortgage Trust		
			2019-GC43, 0.62% (WAC) due 11/10/52 ^{0.11}	217,614,461	5,780,254
			2019-GC41, 1.04% (WAC) due 08/10/56 ^{0.11}	102,931,162	3,761,310
			2016-P4, 1.88% (WAC) due 07/10/49 ^{0.11}	27,725,696	859,350
			2016-C2, 1.66% (WAC) due 08/10/49 ^{0.11}	30,054,890	837,107
			2015-GC35, 4.35% (WAC) due 11/10/48 ⁰	810,679	695,504
			2016-P5, 1.38% (WAC) due 10/10/49 ^{0.11}	24,713,412	623,050
			2016-GC37, 1.65% (WAC) due 04/10/49 ^{0.11}	19,004,084	443,029
			2015-GC35, 0.71% (WAC) due 11/10/48 ^{0.11}	27,630,829	226,092

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-C3, 0.98% (WAC) due 11/15/49 ^{0.11}	9,780,596	\$ 195,778	2019-GC42, 0.82% (WAC) due 09/10/52 ^{0.11}	64,932,117	\$ 2,210,088
2015-GC29, 1.01% (WAC) due 04/10/48 ^{0.11}	17,939,218	123,657	2017-GS6, 1.01% (WAC) due 05/10/50 ^{0.11}	40,671,060	1,020,063
GS Mortgage Securities Corporation Trust			2017-GS6, 3.87% due 05/10/50	521,000	454,585
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{0.3}	5,350,000	4,978,972	2015-GC28, 0.96% (WAC) due 02/10/48 ^{0.11}	14,333,582	54,620
2020-DUNE, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.35%) due 12/15/36 ^{0.3}	3,750,000	3,701,294	Wells Fargo Commercial Mortgage Trust		
2020-DUNE, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 ^{0.3}	1,000,000	972,874	2017-C38, 0.93% (WAC) due 07/15/50 ^{0.11}	63,236,640	1,434,504
BENCHMARK			2016-BNK1, 1.71% (WAC) due 08/15/49 ^{0.11}	34,005,464	973,553
Mortgage Trust			2017-RB1, 1.19% (WAC) due 03/15/50 ^{0.11}	32,613,018	895,550
2020-IG3, 3.13% (WAC) due 09/15/48 ^{0.3}	5,232,000	2,962,507	2017-C42, 0.86% (WAC) due 12/15/50 ^{0.11}	33,614,727	875,502
2019-B14, 0.77% (WAC) due 12/15/62 ^{0.11}	107,831,557	2,702,345	2016-C35, 1.88% (WAC) due 07/15/48 ^{0.11}	21,457,647	675,783
2018-B2, 0.45% (WAC) due 02/15/51 ^{0.11}	98,319,873	1,215,499	2017-RC1, 1.38% (WAC) due 01/15/60 ^{0.11}	16,205,973	531,271
2018-B6, 4.59% (WAC) due 10/10/51 ⁰	750,000	682,630	2015-NXS4, 1.01% (WAC) due 12/15/48 ^{0.11}	36,540,923	450,396
2018-B6, 0.40% (WAC) due 10/10/51 ^{0.11}	58,753,916	682,544	2016-NXS5, 1.40% (WAC) due 01/15/59 ^{0.11}	19,876,173	397,150
GS Mortgage Securities Trust			2015-P2, 0.92% (WAC) due 12/15/48 ^{0.11}	21,592,131	262,148
2020-GC45, 0.66% (WAC) due 02/13/53 ^{0.11}	151,644,404	4,217,610	2015-C30, 0.87% (WAC) due 09/15/58 ^{0.11}	27,779,176	244,798

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-C37, 0.78% (WAC) due 12/15/49 ^{o.11}	10,305,714	\$ 160,531			
2015-NXS1, 1.06% (WAC) due 05/15/48 ^{o.11}	7,337,271	39,154			
DBGS Mortgage Trust 2018-C1, 4.65% (WAC) due 10/15/51 ^o	7,588,000	6,890,772			
JPMDB Commercial Mortgage Securities Trust 2017-C7, 0.83% (WAC) due 10/15/50 ^{o.11}	123,357,904	2,677,286			
2016-C4, 3.64% (WAC) due 12/15/49 ^o	2,650,000	2,307,389			
2016-C4, 0.70% (WAC) due 12/15/49 ^{o.11}	72,312,893	1,061,163			
2016-C2, 1.48% (WAC) due 06/15/49 ^{o.11}	22,869,964	512,399			
2017-C5, 0.87% (WAC) due 03/15/50 ^{o.11}	7,286,548	133,182			
COMM Mortgage Trust 2018-COR3, 0.43% (WAC) due 05/10/51 ^{o.11}	195,010,606	2,996,143			
2015-CR26, 0.89% (WAC) due 10/10/48 ^{o.11}	74,402,900	652,365			
2015-CR27, 0.90% (WAC) due 10/10/48 ^{o.11}	24,719,238	246,883			
2015-CR24, 0.69% (WAC) due 08/10/48 ^{o.11}	38,123,265	245,369			
2015-CR23, 0.84% (WAC) due 05/10/48 ^{o.11}	34,540,284	222,236			
			BANK		
			2020-BN25, 0.44% (WAC) due 01/15/63 ^{o.11}	140,000,000	\$ 3,086,384
			2017-BNK6, 0.77% (WAC) due 07/15/60 ^{o.11}	37,919,783	714,727
			2017-BNK4, 1.34% (WAC) due 05/15/50 ^{o.11}	10,558,893	333,362
			CSAIL Commercial Mortgage Trust 2019-C15, 0.99% (WAC) due 03/15/52 ^{o.11}	85,989,532	3,287,689
			2016-C6, 1.86% (WAC) due 01/15/49 ^{o.11}	4,749,664	127,917
			2015-C1, 0.80% (WAC) due 04/15/50 ^{o.11}	48,400,794	127,299
			UBS Commercial Mortgage Trust 2017-C2, 1.07% (WAC) due 08/15/50 ^{o.11}	38,075,312	1,062,214
			2017-C5, 1.07% (WAC) due 11/15/50 ^{o.11}	41,494,828	1,040,001
			CD Mortgage Trust 2017-CD6, 0.87% (WAC) due 11/13/50 ^{o.11}	40,117,803	854,028
			2016-CD1, 1.37% (WAC) due 08/10/49 ^{o.11}	28,721,082	616,392
			2016-CD2, 0.56% (WAC) due 11/10/49 ^{o.11}	29,393,717	296,541
			BBCMS Mortgage Trust 2018-C2, 0.75% (WAC) due 12/15/51 ^{o.11}	56,839,098	1,576,620

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CD Commercial			JPMBB Commercial		
Mortgage Trust			Mortgage		
2017-CD4, 1.22%			Securities Trust		
(WAC) due			2015-C27, 1.14%		
05/10/50 ^{0.11}	25,180,472	\$ 711,044	(WAC) due		
2017-CD3, 0.95%			02/15/48 ^{0.11}	63,532,096	\$ 323,956
(WAC) due			Morgan Stanley		
02/10/50 ^{0.11}	31,154,343	626,872	Capital I Trust		
CGMS Commercial			2016-UBS9, 4.59%		
Mortgage Trust			(WAC) due		
2017-B1, 0.73%			03/15/49 ⁰	275,000	253,462
(WAC) due			SG Commercial		
08/15/50 ^{0.11}	58,219,897	1,171,751	Mortgage		
JPMBB Commercial			Securities Trust		
Mortgage			2016-C5, 1.86%		
Securities Trust			(WAC) due		
2017-JP6, 1.02%			10/10/48 ^{0.11}	4,851,070	<u>136,923</u>
(WAC) due			Total Commercial Mortgage-		
07/15/50 ^{0.11}	47,066,092	1,053,603	Backed Securities		<u>301,068,160</u>
Morgan Stanley Bank			MILITARY HOUSING - 0.8%		
of America Merrill			Freddie Mac Military		
Lynch Trust			Housing Bonds		
2015-C27, 0.85%			Resecuritization		
(WAC) due			Trust Certificates		
12/15/47 ^{0.11}	60,678,635	486,388	2015-R1, 5.00%		
2014-C18, 4.00%			(WAC) due		
due 08/15/31	525,365	395,415	11/25/55 ^{0.111.3}	68,661,981	60,401,285
CFCRE Commercial			2015-R1, 4.44%		
Mortgage Trust			(WAC) due		
2016-C3, 0.98%			11/25/52 ^{0.111.3}	8,785,489	7,962,854
(WAC) due			2015-R1, 4.31%		
01/10/48 ^{0.11}	42,487,628	561,712	(WAC) due		
Bank of America Merrill			10/25/52 ^{0.111.3}	2,538,365	2,170,513
Lynch Commercial			Freddie Mac Military		
Mortgage Trust			Housing Bonds		
2017-BNK3, 1.01%			Resecuritization		
(WAC) due			Trust Certificates		
02/15/50 ^{0.11}	20,922,419	473,805	2015-R1, 5.00%		
2016-UB10, 1.73%			(WAC) due		
(WAC) due			11/25/55 ^{0.3}	41,664,865	33,081,595
07/15/49 ^{0.11}	1,533,378	37,880	2015-R1, 0.70%		
DBJPM Mortgage Trust			(WAC) due		
2017-C6, 0.91%			11/25/55 ^{0.3,11}	165,786,983	10,491,730
(WAC) due					
06/10/50 ^{0.11}	20,015,232	415,640			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2015-R1, 4.44% (WAC) due 11/25/52 ^{0.3}	11,926,763	\$ 9,830,028			
2015-R1, 4.31% (WAC) due 10/25/52 ^{0.3}	10,614,981	7,947,803			
Capmark Military Housing Trust					
2006-RILY, 6.15% due 07/10/51 ^{†††.3}	12,450,917	11,247,914			
2007-AETC, 5.75% due 02/10/52 ^{†††.3}	7,080,383	6,236,059			
2006-RILY, 5.81% (1 Month Term SOFR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{0.†††.3}	6,703,434	4,424,229			
2007-ROBS, 6.06% due 10/10/52 ^{†††.3}	4,484,275	4,042,496			
2007-AET2, 6.06% due 10/10/52 ^{†††.3}	2,945,901	2,845,951			
GMAC Commercial Mortgage Asset Corp.					
2007-HCKM, 6.11% due 08/10/52 ^{†††.3}	21,282,139	20,658,226			
2005-DRUM, 5.47% due 05/10/50 ^{†††.3}	4,307,329	3,836,637			
2005-BLIS, 5.25% due 07/10/50 ^{†††.3}	2,500,000	<u>2,066,280</u>			
Total Military Housing		<u>187,243,600</u>			
Total Collateralized Mortgage Obligations (Cost \$5,549,371,220)		<u>5,221,618,306</u>			
ASSET-BACKED SECURITIES^{††} - 21.4%					
COLLATERALIZED LOAN OBLIGATIONS - 13.1%					
LCCM Trust					
2021-FL3 A, 6.89% (1 Month Term SOFR + 1.56%, Rate Floor: 1.56%) due 11/15/38 ^{0.3}	97,429,966	96,063,316			
2021-FL3 AS, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 11/15/38 ^{0.3}	37,152,000	\$ 35,734,948			
2021-FL3 B, 7.64% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 11/15/38 ^{0.3}	21,450,000	20,661,071			
2021-FL2 B, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 12/13/38 ^{0.3}	400,000	382,115			
Palmer Square Loan Funding Ltd.					
2022-1A A2, 6.92% (3 Month Term SOFR + 1.60%, Rate Floor: 1.60%) due 04/15/30 ^{0.3}	23,000,000	22,974,647			
2021-3A B, 7.33% (3 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due 07/20/29 ^{0.3}	22,500,000	22,524,172			
2023-2A A2, 7.65% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 01/25/32 ^{0.3}	19,500,000	19,500,739			
2024-3A BR, 7.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/31 ^{0.3}	16,050,000	16,033,773			
2023-1A B, 8.12% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 07/20/31 ^{0.3}	15,250,000	15,260,673			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2023-2A B, 8.05% (3 Month Term SOFR + 2.70%, Rate Floor: 2.70%) due 01/25/32 ^{0.3}	11,750,000	\$ 11,742,984			
2021-2A B, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.66%) due 05/20/29 ^{0.3}	10,500,000	10,499,805			
2021-1A B, 7.38% (3 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 04/20/29 ^{0.3}	7,100,000	7,105,537			
2023-4A B, 8.07% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/24/31 ^{0.3}	7,050,000	7,056,490			
2021-2A C, 7.98% (3 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 05/20/29 ^{0.3}	7,000,000	6,935,940			
BXMT Ltd.					
2020-FL2 A, 6.34% (1 Month Term SOFR + 1.01%, Rate Floor: 1.01%) due 02/15/38 ^{0.3}	38,620,164	37,075,357			
2020-FL3 AS, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 11/15/37 ^{0.3}	23,550,000	22,206,423			
2020-FL2 B, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 02/15/38 ^{0.3}	16,000,000	14,587,490			
			2020-FL3 C, 7.99% (1 Month Term SOFR + 2.66%, Rate Floor: 2.66%) due 11/15/37 ^{0.3}	16,327,000	\$ 14,166,014
			2020-FL3 B, 7.59% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 11/15/37 ^{0.3}	10,600,000	9,766,910
			2020-FL2 AS, 6.59% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{0.3}	6,008,500	5,664,966
			2020-FL2 C, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{0.3}	5,360,000	4,718,537
			Cerberus Loan		
			Funding XXXII, LP		
			2021-2A A, 7.20% (3 Month Term SOFR + 1.88%, Rate Floor: 1.88%) due 04/22/33 ^{0.3}	65,000,000	64,772,637
			2021-2A C, 8.43% (3 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 04/22/33 ^{0.3}	20,925,000	20,614,517
			2021-2A B, 7.48% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 04/22/33 ^{0.3}	19,200,000	19,086,117
			Golub Capital Partners CLO 33M Ltd.		
			2021-33A AR2, 7.45% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{0.3}	105,004,127	104,380,150

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Woodmont Trust			2021-CRE6 C, 7.74%		
2020-7A A1A, 7.48%			(1 Month Term		
(3 Month Term			SOFR + 2.41%,		
SOFR + 2.16%,			Rate Floor: 2.30%)		
Rate Floor: 1.90%)			due 11/15/38 ^{0.3}	22,825,000	\$ 21,952,558
due 01/15/32 ^{0.3}	83,000,000	\$ 83,297,746	2021-CRE5 D, 8.44%		
2020-7A B, 8.18% (3			(1 Month Term		
Month Term SOFR			SOFR + 3.11%,		
+ 2.86%, Rate			Rate Floor: 3.11%)		
Floor: 2.60%)			due 07/15/36 ^{0.3}	14,350,000	13,501,492
due 01/15/32 ^{0.3}	13,500,000	13,626,239	2021-CRE5 A, 6.74%		
2020-7A A2, 7.83%			(1 Month Term		
(3 Month Term			SOFR + 1.41%,		
SOFR + 2.51%,			Rate Floor: 1.41%)		
Rate Floor: 2.25%)			due 07/15/36 ^{0.3}	10,644,219	10,591,408
due 01/15/32 ^{0.3}	7,000,000	7,075,860	GoldenTree Loan		
HERA Commercial			Management		
Mortgage Ltd.			US CLO 1 Ltd.		
2021-FL1 B, 7.03%			2024-9A BR, due		
(1 Month Term			04/20/37 ^{0.3}	47,450,000	47,450,000
SOFR + 1.71%,			2021-9A B, 7.08%		
Rate Floor: 1.60%)			(3 Month Term		
due 02/18/38 ^{0.3}	49,562,000	47,741,419	SOFR + 1.76%,		
2021-FL1 AS, 6.73%			Rate Floor: 1.50%)		
(1 Month Term			due 01/20/33 ^{0.3}	35,900,000	35,900,000
SOFR + 1.41%,			2021-9A C, 7.38%		
Rate Floor: 1.30%)			(3 Month Term		
due 02/18/38 ^{0.3}	28,000,000	27,071,912	SOFR + 2.06%,		
2021-FL1 C, 7.38%			Rate Floor: 1.80%)		
(1 Month Term			due 01/20/33 ^{0.3}	4,900,000	4,854,737
SOFR + 2.06%,			Cerberus Loan		
Rate Floor: 1.95%)			Funding XLV LLC		
due 02/18/38 ^{0.3}	19,200,000	18,203,672	2024-1A A, 7.29%		
2021-FL1 A, 6.48%			(3 Month Term		
(1 Month Term			SOFR + 1.90%,		
SOFR + 1.16%,			Rate Floor: 1.90%)		
Rate Floor: 1.05%)			due 04/15/36 ^{0.3}	75,250,000	75,262,394
due 02/18/38 ^{0.3}	7,422,099	7,205,691	2024-1A B, 7.72% (3		
LoanCore Issuer Ltd.			Month Term SOFR		
2021-CRE6 B, 7.34%			+ 2.40%, Rate		
(1 Month Term			Floor: 2.40%)		
SOFR + 2.01%,			due 04/15/36 ^{0.3}	12,000,000	11,999,963
Rate Floor: 1.90%)					
due 11/15/38 ^{0.3}	44,000,000	42,305,239			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ABPCI Direct Lending Fund CLO II LLC 2021-1A A1R, 7.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 04/20/32 ^{0.3}	84,258,254	\$ 84,356,019			
Cerberus Loan Funding XLIV LLC 2024-5A A, 7.45% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 ^{0.3}	50,000,000	50,520,240			
2024-5A B, 8.30% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36 ^{0.3}	24,950,000	24,963,747			
Cerberus Loan Funding XLII LLC 2023-3A A1, 7.79% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 ^{0.3}	54,450,000	54,977,621			
2023-3A B, 8.66% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 ^{0.3}	15,700,000	15,700,096			
Owl Rock CLO XVI 2024-16A A, 7.32% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36 ^{0.3}	57,300,000	57,619,539			
2024-16A B, 7.82% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 ^{0.3}	9,550,000	9,646,141			
			THL Credit Lake Shore MM CLO I Ltd. 2021-1A A1R, 7.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{0.3}	33,500,000	\$ 33,491,059
			2021-1A BR, 7.58% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33 ^{0.3}	30,400,000	30,215,797
			ABPCI Direct Lending Fund CLO I LLC 2021-1A A1A2, 7.28% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 ^{0.3}	59,500,000	59,506,432
			2021-1A B12, 7.58% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 07/20/33 ^{0.3}	2,500,000	2,503,148
			Cerberus Loan Funding XL LLC 2023-1A A, 7.71% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{0.3}	55,500,000	56,065,234
			2023-1A B, 8.91% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 ^{0.3}	4,600,000	4,600,019
			Golub Capital Partners CLO 36M Ltd. 2018-36A A, 6.83% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 02/05/31 ^{0.3}	59,962,156	59,898,788

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FS Rialto			Cerberus Loan Funding		
2021-FL3 C, 7.49%			XXIII, LP		
(1 Month Term			2021-3A A, 7.14%		
SOFR + 2.16%,			(3 Month Term		
Rate Floor: 2.16%)			SOFR + 1.82%,		
due 11/16/36 ^{0.3}	31,150,000	\$ 29,627,759	Rate Floor: 1.56%)		
2021-FL2 C, 7.49%			due 07/23/33 ^{0.3}	47,750,000	\$ 47,853,073
(1 Month Term			2021-3A B, 7.43%		
SOFR + 2.16%,			(3 Month Term		
Rate Floor: 2.16%)			SOFR + 2.11%,		
due 05/16/38 ^{0.3}	15,665,000	14,886,348	Rate Floor: 1.85%)		
2021-FL3 B, 7.24%			due 07/23/33 ^{0.3}	9,500,000	9,497,388
(1 Month Term			Fortress Credit		
SOFR + 1.91%,			Opportunities		
Rate Floor: 1.91%)			IX CLO Ltd.		
due 11/16/36 ^{0.3}	8,420,000	8,309,738	2021-9A A2TR, 7.38%		
2021-FL2 A, 6.66%			(3 Month Term		
(1 Month Term			SOFR + 2.06%,		
SOFR + 1.33%,			Rate Floor: 1.80%)		
Rate Floor: 1.33%)			due 10/15/33 ^{0.3}	46,200,000	46,675,481
due 05/16/38 ^{0.3}	6,260,761	6,192,984	2021-9A BR, 7.53%		
ABPCI Direct Lending			(3 Month Term		
Fund IX LLC			SOFR + 2.21%,		
2021-9A A1R, 6.98%			Rate Floor: 1.95%)		
(3 Month Term			due 10/15/33 ^{0.3}	6,700,000	6,701,637
SOFR + 1.66%,			2021-9A A1TR, 7.13%		
Rate Floor: 1.40%)			(3 Month Term		
due 11/18/31 ^{0.3}	32,167,210	32,149,271	SOFR + 1.81%,		
2021-9A A2R, 7.38%			Rate Floor: 1.55%)		
(3 Month Term			due 10/15/33 ^{0.3}	3,450,000	3,458,954
SOFR + 2.06%,			Owl Rock CLO III Ltd.		
Rate Floor: 1.80%)			2024-3A AR, due		
due 11/18/31 ^{0.3}	26,000,000	25,948,780	04/20/36 ^{0.3}	54,750,000	54,750,000
Owl Rock CLO IV Ltd.			Cerberus Loan		
2021-4A A1R, 7.18%			Funding XXXV, LP		
(3 Month Term			2021-5A A, 7.08%		
SOFR + 1.86%,			(3 Month Term		
Rate Floor: 1.60%)			SOFR + 1.76%,		
due 08/20/33 ^{0.3}	40,750,000	40,737,225	Rate Floor: 1.50%)		
2021-4A A2R, 7.48%			due 09/22/33 ^{0.3}	41,500,000	41,610,058
(3 Month Term			2021-5A B, 7.43%		
SOFR + 2.16%,			(3 Month Term		
Rate Floor: 1.90%)			SOFR + 2.11%,		
due 08/20/33 ^{0.3}	16,750,000	16,633,038	Rate Floor: 1.85%)		
			due 09/22/33 ^{0.3}	8,000,000	8,002,266

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cerberus Loan			Golub Capital Partners		
Funding XXXI, LP			CLO 54M LP		
2021-1A A, 7.08%			2021-54A B, 7.38%		
(3 Month Term			(3 Month Term		
SOFR + 1.76%,			SOFR + 2.11%,		
Rate Floor: 1.50%)			Rate Floor: 1.85%)		
due 04/15/32 ^{0.3}	35,462,879	\$ 35,500,495	due 08/05/33 ^{0.3}	21,000,000	\$ 20,958,827
2021-1A C, 8.18% (3			2021-54A A, 7.06%		
Month Term SOFR			(3 Month Term		
+ 2.86%, Rate			SOFR + 1.79%,		
Floor: 2.60%)			Rate Floor: 1.53%)		
due 04/15/32 ^{0.3}	12,000,000	11,916,157	due 08/05/33 ^{0.3}	16,700,000	16,731,152
ACRES Commercial			LCM XXIV Ltd.		
Realty Ltd.			2021-24A BR, 6.98%		
2021-FL1 C, 7.44%			(3 Month Term		
(1 Month Term			SOFR + 1.66%,		
SOFR + 2.11%,			Rate Floor: 0.00%)		
Rate Floor: 2.11%)			due 03/20/30 ^{0.3}	24,200,000	24,192,987
due 06/15/36 ^{0.3}	13,092,000	12,479,296	2021-24A CR, 7.48%		
2021-FL1 D, 8.09%			(3 Month Term		
(1 Month Term			SOFR + 2.16%,		
SOFR + 2.76%,			Rate Floor: 0.00%)		
Rate Floor: 2.76%)			due 03/20/30 ^{0.3}	13,050,000	12,962,108
due 06/15/36 ^{0.3}	11,750,000	10,354,311	Golub Capital Partners		
2021-FL2 B, 7.69%			CLO 16 Ltd.		
(1 Month Term			2021-16A A1R2,		
SOFR + 2.36%,			7.20% (3 Month		
Rate Floor: 2.36%)			Term SOFR +		
due 01/15/37 ^{0.3}	10,100,000	9,844,901	1.87%, Rate		
2021-FL1 AS, 7.04%			Floor: 1.61%)		
(1 Month Term			due 07/25/33 ^{0.3}	26,750,000	26,891,205
SOFR + 1.71%,			2021-16A A2R2,		
Rate Floor: 1.71%)			7.39% (3 Month		
due 06/15/36 ^{0.3}	6,425,000	6,318,323	Term SOFR +		
2021-FL2 AS, 7.19%			2.06%, Rate		
(1 Month Term			Floor: 1.80%)		
SOFR + 1.86%,			due 07/25/33 ^{0.3}	9,750,000	9,779,784
Rate Floor: 1.86%)					
due 01/15/37 ^{0.3}	3,500,000	3,458,139			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CHCP Ltd.			2018-11A C, 8.08% (3 Month Term SOFR + 2.76%, Rate Floor: 0.00%) due 04/15/31 ^{0.3}	2,300,000	\$ 2,251,928
2021-FL1 AS, 6.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/38 ^{0.3}	22,250,000	\$ 22,043,353	Madison Park Funding XLVIII Ltd.		
2021-FL1 B, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0.3}	6,600,000	6,506,743	2021-48A B, 7.02% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 ^{0.3}	27,500,000	27,456,602
2021-FL1 A, 6.49% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/15/38 ^{0.3}	4,825,824	4,812,367	2021-48A C, 7.57% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 ^{0.3}	6,650,000	6,653,122
2021-FL1 C, 7.54% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 02/15/38 ^{0.3}	2,950,000	2,888,503	KREF Ltd.		
Golub Capital Partners CLO 49M Ltd.			2021-FL2 AS, 6.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 ^{0.3}	19,300,000	18,564,004
2021-49A BR, 7.48% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 08/26/33 ^{0.3}	21,695,000	21,695,961	2021-FL2 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 ^{0.3}	16,600,000	15,447,040
2021-49A CR, 8.18% (3 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 08/26/33 ^{0.3}	12,600,000	12,467,852	Palmer Square CLO Ltd.		
Fortress Credit Opportunities XI CLO Ltd.			2023-4A C, 8.01% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/20/33 ^{0.3}	16,250,000	16,289,369
2018-11A AIT, 6.88% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{0.3}	31,983,993	31,894,844	2023-4A B, 7.56% (3 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 10/20/33 ^{0.3}	14,200,000	14,268,749

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BCC Middle Market CLO LLC 2021-1A A1R, 7.08% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 ^{0.3}	30,450,000	\$ 30,453,742	2021-FL2 C, 7.54% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 04/18/38 ^{0.3}	2,820,000	\$ 2,519,218
Owl Rock CLO II Ltd. 2021-2A ALR, 7.13% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 ^{0.3}	30,350,000	30,379,446	2019-FL1 AS, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 07/15/38 ^{0.3}	2,200,000	2,178,651
Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A B, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 ^{0.3}	26,700,000	26,607,428	MidOcean Credit CLO VII 2020-7A BR, 7.18% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29 ^{0.3}	27,500,000	27,415,798
2021-40A C, 7.33% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33 ^{0.3}	2,500,000	2,474,997	Fontainebleau Vegas 10.97% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 ^{0.†††}	26,250,000	26,250,000
STWD Ltd. 2019-FL1 B, 7.04% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 07/15/38 ^{0.3}	11,210,000	10,982,839	BDS Ltd. 2021-FL9 C, 7.34% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 ^{0.3}	19,500,000	18,755,266
2019-FL1 C, 7.39% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38 ^{0.3}	8,800,000	8,342,567	2021-FL9 D, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 11/16/38 ^{0.3}	4,400,000	4,156,635
2021-FL2 A, 6.64% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 04/18/38 ^{0.3}	4,442,265	4,343,133	2020-FL5 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 02/16/37 ^{0.3}	2,828,717	2,800,757

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Madison Park Funding LIII Ltd. 2022-53A B, 7.07% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0.3}	24,000,000	\$ 23,898,823			
BSPDF Issuer Ltd. 2021-FL1 C, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 ^{0.3}	15,300,000	14,033,386			
2021-FL1 B, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 10/15/36 ^{0.3}	6,500,000	6,079,421			
2021-FL1 D, 8.19% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 ^{0.3}	3,500,000	3,209,003			
Magnetite XXIX Ltd. 2021-29A B, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/34 ^{0.3}	15,100,000	15,072,757			
2021-29A C, 7.23% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 01/15/34 ^{0.3}	7,700,000	7,710,490			
Venture XIV CLO Ltd. 2020-14A CRR, 7.85% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29 ^{0.3}	22,725,000	22,703,913			
			KREF Funding V LLC 7.18% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 ^{0.†††}	22,081,647	\$ 21,940,881
			0.15% due 06/25/26 ^{†††,11}	313,636,364	263,455
			Madison Park Funding LVIII Ltd. 2024-58A B, due 04/25/37 ^{0.3}	19,950,000	19,950,000
			Golub Capital Partners CLO 17 Ltd. 2017-17A ATR, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30 ^{0.3}	19,377,818	19,555,109
			Recette CLO Ltd. 2021-1A BRR, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 04/20/34 ^{0.3}	9,800,000	9,710,092
			2021-1A CRR, 7.33% (3 Month Term SOFR + 2.01%, Rate Floor: 0.00%) due 04/20/34 ^{0.3}	9,200,000	9,081,130
			Anchorage Capital CLO 6 Ltd. 2021-6A CRR, 7.78% (3 Month Term SOFR + 2.46%, Rate Floor: 2.20%) due 07/15/30 ^{0.3}	18,585,000	18,604,405
			Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A BR, 6.97% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32 ^{0.3}	14,100,000	14,051,196

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2024

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-32A CR, 7.27% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 01/20/32 ^{0.3}	4,200,000	\$ 4,174,173			
BSPRT Issuer Ltd. 2021-FL7 C, 7.74% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38 ^{0.3}	7,250,000	6,975,991			
2021-FL6 C, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 ^{0.3}	5,550,000	5,184,286			
2021-FL7 B, 7.49% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 12/15/38 ^{0.3}	4,875,000	4,750,997			
Cerberus Loan Funding XXXVIII, LP 2022-2A A1, 8.06% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 ^{0.3}	16,570,000	16,742,169			
Owl Rock CLO I LLC 2024-1A ANR, 7.74% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36 ^{0.3}	14,400,000	14,547,531			
2024-1A BR, 8.59% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/20/36 ^{0.3}	1,100,000	1,116,873			
			Dryden 36 Senior Loan Fund 2020-36A CR3, 7.63% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29 ^{0.3}	15,200,000	\$ 15,218,444
			Owl Rock CLO XIII LLC 2023-13A B, 8.68% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 ^{0.3}	14,750,000	14,976,638
			NewStar Fairfield Fund CLO Ltd. 2018-2A A1N, 6.85% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 ^{0.3}	13,474,420	13,496,951
			Octagon Investment Partners 49 Ltd. 2024-5A BR, 7.24% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/15/37 ^{0.3}	12,800,000	12,813,085
			Greystone Commercial Real Estate Notes 2021-FL3 C, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39 ^{0.3}	12,000,000	11,351,952
			Golub Capital Partners CLO 46 Ltd. 2019-46A, due 04/20/37 ¹⁷	10,300,000	10,300,000
			Neuberger Berman CLO XVI-S Ltd. 2021-16SA BR, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/15/34 ^{0.3}	10,200,000	10,152,761

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
HPS Loan Management Ltd. 2018-2016 BR, 7.18% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30 ^{0.3}	9,500,000	\$ 9,497,521			
Lake Shore MM CLO III LLC 2021-2A ATR, 7.06% (3 Month Term SOFR + 1.74%, Rate Floor: 1.48%) due 10/17/31 ^{0.3}	9,117,132	9,043,042			
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 7.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{0.3}	9,000,000	9,015,246			
Boyce Park CLO Ltd. 2022-1A B1, 7.07% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{0.3}	8,800,000	8,756,892			
Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{3,13}	10,000,000	7,083,134			
Golub Capital Partners CLO 25M Ltd. 2018-25A AR, 6.91% (3 Month Term SOFR + 1.64%, Rate Floor: 1.38%) due 05/05/30 ^{0.3}	6,963,788	6,968,969			
			ACRE Commercial Mortgage Ltd. 2021-FL4 B, 6.84% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 12/18/37 ^{0.3}	3,100,000	\$ 3,074,054
			2021-FL4 C, 7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 12/18/37 ^{0.3}	3,100,000	2,969,446
			HGI CRE CLO Ltd. 2021-FL2 B, 6.94% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 ^{0.3}	5,000,000	4,812,872
			2021-FL2 C, 7.24% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 09/17/36 ^{0.3}	1,000,000	953,661
			VOYA CLO 2021-2A BR, 7.73% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 ^{0.3}	4,950,000	4,950,161
			Northwoods Capital XII-B Ltd. 2018-12BA B, 7.44% (3 Month Term SOFR + 2.11%, Rate Floor: 1.85%) due 06/15/31 ^{0.3}	4,000,000	4,006,666
			Shackleton CLO Ltd. 2021-16A B, 7.33% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 10/20/34 ^{0.3}	3,900,000	3,911,294

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BRSP Ltd.					
2021-FL1 D, 8.14% (1 Month Term SOFR + 2.81%, Rate Floor: 2.70%) due 08/19/38 ^{0.3}	4,200,000	\$ 3,789,634			
MFI Multifamily					
Housing Mortgage Loan Trust					
2021-FL6 D, 7.99% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 ^{0.3}	3,800,000	3,644,099			
Dryden XXVI Senior Loan Fund					
2018-26A CR, 7.43% (3 Month Term SOFR + 2.11%, Rate Floor: 0.00%) due 04/15/29 ^{0.3}	3,500,000	3,493,006			
Carlyle Global Market Strategies CLO Ltd.					
2012-3A SUB, due 01/14/32 ^{3.13}	8,920,000	2,740,224			
Wellfleet CLO Ltd.					
2018-2A A2R, 7.16% (3 Month Term SOFR + 1.84%, Rate Floor: 1.58%) due 10/20/28 ^{0.3}	2,500,000	2,500,002			
Allegro CLO VII Ltd.					
2018-1A C, 7.48% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 06/13/31 ^{0.3}	2,500,000	2,480,262			
Sound Point CLO XXXI Ltd.					
2021-3A B, 7.24% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34 ^{0.3}	2,200,000	2,186,842			
			Cerberus Loan Funding		
			XXXVI, LP		
			2021-6A A, 6.98% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 11/22/33 ^{0.3}	984,613	\$ 985,705
			Voya CLO Ltd.		
			2013-1A INC, due 10/15/30 ^{3.13}	10,575,071	405,871
			Great Lakes CLO Ltd.		
			2014-1A SUB, due 10/15/29 ^{3.13}	461,538	179,827
			Venture XIII CLO Ltd.		
			2013-13A SUB, due 09/10/29 ^{3.13}	3,700,000	111,081
			Babson CLO Ltd.		
			2014-1A SUB, due 07/20/25 ^{3.13}	1,266,687	37,532
			Treman Park CLO Ltd.		
			2015-1A SUB, due 10/20/28 ^{3.13}	6,859,005	23,869
			Atlas Senior Loan Fund IX Ltd.		
			2018-9A SUB, due 04/20/28 ^{3.13}	1,200,000	22,333
			Copper River CLO Ltd.		
			2007-1A INC, due 01/20/21 ^{7.13}	1,500,000	150
			Total Collateralized Loan Obligations	<u>3,062,251,444</u>	
			FINANCIAL - 2.2%		
			Project Onyx I		
			8.48% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{0.111}	75,022,206	75,008,177
			KKR Core Holding Company LLC		
			4.00% due 08/12/31 ^{1.111}	80,664,650	71,700,771

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Strategic Partners Fund VIII, LP			6.92% due 11/15/37 ^{o,†††}	7,249,765	\$ 7,054,609
7.93% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{o,†††}	63,715,956	\$ 63,360,302	Project Onyx II 8.48% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{o,†††}	20,926,560	20,923,449
HV Eight LLC			Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††}	14,636,927	14,152,678
7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{o,†††}	EUR 55,583,426	60,203,184	Station Place Securitization Trust 2023-SP1, 7.17% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{o,†††,3}	12,650,000	12,650,000
LVNV Funding LLC			Nassau LLC 2019-1, 3.98% due 08/15/34 ³	10,280,434	9,826,652
7.80% due 11/05/28 ^{†††}	39,400,000	40,423,220	Aesf Vi Verdi, LP 7.63% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/25/24 ^{o,†††}	5,702,405	5,702,405
Thunderbird A			Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 ³	4,544,682	4,414,639
5.50% due 03/01/37 ^{†††}	37,505,000	34,588,259	Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ³	1,447,580	1,424,464
Lightning A			Total Financial		<u>529,332,233</u>
5.50% due 03/01/37 ^{†††}	37,505,000	34,588,259	WHOLE BUSINESS - 1.4%		
HarbourVest Structured Solutions IV Holdings, LP			Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ³	94,408,845	87,290,069
8.11% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{o,†††}	17,837,421	17,834,511	SERVPRO Master Issuer LLC 2021-1A, 2.39% due 04/25/51 ³	39,296,780	34,498,348
6.05% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{o,†††}	EUR 11,100,000	11,977,977			
Madison Avenue Secured Funding Trust					
2023-2, 7.17% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{o,†††,3}	25,350,000	25,350,000			
Ceamer Finance LLC					
3.69% due 03/24/31 ^{†††}	19,291,311	18,148,677			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2022-1A, 3.13% due 01/25/52 ³	23,030,000	\$ 20,522,604			
2024-1A, 6.17% due 01/25/54 ³	16,620,000	16,801,163			
2019-1A, 3.88% due 10/25/49 ³	4,649,620	4,409,812			
Sonic Capital LLC 2021-1A, 2.64% due 08/20/51 ³	23,513,100	19,030,466			
2020-1A, 3.85% due 01/20/50 ³	12,012,552	11,372,554			
2021-1A, 2.19% due 08/20/51 ³	10,036,650	8,688,608			
2020-1A, 4.34% due 01/20/50 ³	7,023,954	6,536,788			
ServiceMaster Funding LLC 2020-1, 3.34% due 01/30/51 ³	27,853,139	23,789,458			
2020-1, 2.84% due 01/30/51 ³	9,265,507	8,272,960			
Wingstop Funding LLC 2020-1A, 2.84% due 12/05/50 ³	25,117,500	22,795,103			
2022-1A, 3.73% due 03/05/52 ³	1,191,000	1,089,074			
Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.72% due 06/05/49 ³	22,918,500	22,045,656			
Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ³	17,392,559	17,131,010			
Wendy's Funding LLC 2019-1A, 3.78% due 06/15/49 ³	12,142,736	11,647,288			
Domino's Pizza Master Issuer LLC 2017-1A, 4.12% due 07/25/47 ³	7,802,000	7,467,913			
Total Whole Business		<u>323,388,874</u>			
			TRANSPORT-AIRCRAFT - 1.3%		
			AASET Trust 2021-1A, 2.95% due 11/16/41 ³	55,585,671	\$ 50,393,969
			2021-2A, 2.80% due 01/15/47 ³	32,986,050	28,878,297
			2020-1A, 3.35% due 01/16/40 ³	13,547,980	12,103,831
			2019-1, 3.84% due 05/15/39 ³	2,294,157	1,972,975
			2019-2, 3.38% due 10/16/39 ³	1,452,413	1,310,923
			Navigator Aircraft ABS Ltd. 2021-1, 2.77% due 11/15/46 ³	45,787,945	40,857,888
			Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ³	31,311,094	29,443,513
			Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 ³	32,950,472	29,223,774
			Sprite Ltd. 2021-1, 3.75% due 11/15/46 ³	26,514,033	24,630,993
			Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ³	23,642,559	21,515,438
			AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ³	19,113,143	16,880,306
			KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ³	18,718,896	16,100,845
			WAVE LLC 2019-1, 3.60% due 09/15/44 ³	16,330,076	14,534,258

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Sapphire Aviation Finance I Ltd.			2020-1A, 3.25% due 02/15/50 ³	3,389,154	\$ 2,968,836
2018-1A, 4.25% due 03/15/40 ³	11,267,570	\$ 10,343,854	2020-1A, 2.69% due 02/15/50 ³	1,863,147	1,809,074
Falcon Aerospace Ltd.			SVC ABS LLC		
2019-1, 3.60% due 09/15/39 ³	7,634,388	6,947,294	2023-1A, 5.15% due 02/20/53 ³	15,266,854	14,567,455
2017-1, 4.58% due 02/15/42 ³	2,260,703	2,135,978	2023-1A, 5.55% due 02/20/53 ³	3,490,521	3,266,914
Castlelake Aircraft Securitization Trust			CMFT Net Lease		
2018-1, 4.13% due 06/15/43 ³	6,122,381	5,581,660	Master Issuer LLC		
MAPS Ltd.			2021-1, 2.91% due 07/20/51 ³	10,050,000	8,456,163
2018-1A, 4.21% due 05/15/43 ³	5,334,948	4,921,554	2021-1, 3.04% due 07/20/51 ³	5,050,000	3,928,987
Slam Ltd.			2021-1, 2.51% due 07/20/51 ³	3,000,000	2,519,090
2021-1A, 2.43% due 06/15/46 ³	1,656,200	1,446,501	2021-1, 3.44% due 07/20/51 ³	3,215,000	2,505,043
2021-1A, 3.42% due 06/15/46 ³	1,242,150	<u>1,055,206</u>	Oak Street Investment Grade Net Lease Fund Series		
Total Transport-Aircraft		<u>320,279,057</u>	2020-1A, 2.26% due 11/20/50 ³	14,975,000	13,568,015
NET LEASE - 0.8%			STORE Master Funding LLC		
STORE Master Funding I-VII			2021-1A, 2.96% due 06/20/51 ³	12,624,000	9,577,758
2016-1A, 3.96% due 10/20/46 ³	27,239,135	25,637,915	2021-1, 3.70% due 06/20/51 ³	3,533,734	2,680,055
2016-1A, 4.32% due 10/20/46 ³	10,781,174	10,090,580	STORE Master Funding I LLC		
CF Hippolyta Issuer LLC			2015-1A, 4.17% due 04/20/45 ³	9,930,161	9,544,904
2022-1A, 6.11% due 08/15/62 ³	20,275,457	19,678,012	New Economy Assets Phase 1 Sponsor LLC		
2020-1, 2.28% due 07/15/60 ³	10,075,718	9,268,651	2021-1, 2.41% due 10/20/61 ³	10,000,000	8,397,645
Capital Automotive REIT			CARS-DB7, LP		
2020-1A, 3.48% due 02/15/50 ³	21,935,483	20,076,528	2023-1A, 5.75% due 09/15/53 ³	4,459,000	4,430,697
2021-1A, 2.76% due 08/15/51 ³	6,560,125	4,846,321	CF Hippolyta LLC		
CARS-DB4, LP			2020-1, 2.60% due 07/15/60 ³	4,312,872	<u>3,544,074</u>
2020-1A, 3.81% due 02/15/50 ³	19,989,099	17,119,362	Total Net Lease		<u>198,482,079</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
INFRASTRUCTURE - 0.8%			SINGLE FAMILY RESIDENCE - 0.7%		
Stack Infrastructure			FirstKey Homes Trust		
Issuer LLC			2020-SFR2, 4.50%		
2023-3A, 5.90%			due 10/19/37 ³	21,640,000	\$ 20,610,860
due 10/25/48 ³	31,313,000	\$ 31,420,983	2020-SFR2, 4.00%		
2024-1A, 5.90%			due 10/19/37 ³	20,340,000	19,324,314
due 03/25/49 ³	16,250,000	16,288,155	2020-SFR2, 3.37%		
2020-1A, 1.89%			due 10/19/37 ³	13,010,000	12,284,199
due 08/25/45 ³	11,624,000	10,953,612	2021-SFR1, 2.19%		
2023-1A, 5.90%			due 08/17/38 ³	13,174,000	11,959,887
due 03/25/48 ³	6,000,000	5,979,922	Home Partners of		
2023-2A, 5.90%			America Trust		
due 07/25/48 ³	6,000,000	5,978,963	2021-2, 2.65% due		
Hotwire Funding LLC			12/17/26 ³	46,389,454	42,117,315
2023-1A, 8.84%			2021-3, 2.80%		
due 05/20/53 ³	31,200,000	30,880,821	due 01/17/41 ³	15,250,896	13,337,950
2021-1, 2.31% due			Tricon Residential Trust		
11/20/51 ³	5,350,000	4,836,720	2023-SFR2, 5.00%		
2021-1, 2.66% due			due 12/17/40 ³	31,239,000	30,421,625
11/20/51 ³	4,025,000	3,556,156	2021-SFR1, 2.59%		
VB-SI Issuer			due 07/17/38 ³	7,000,000	6,439,421
LLC - VBTEL			2024-SFR1, due		
2022-1A, 4.29%			04/17/29 ^{3,17}	3,600,000	<u>3,462,006</u>
due 02/15/52 ³	40,900,000	36,362,980	Total Single Family Residence		<u>159,957,577</u>
Aligned Data Centers			TRANSPORT-CONTAINER - 0.5%		
Issuer LLC			Textainer Marine		
2021-1A, 1.94%			Containers VII Ltd.		
due 08/15/46 ³	28,913,000	26,279,879	2020-1A, 2.73%		
2023-1A, 6.00%			due 08/21/45 ³	41,858,813	39,130,338
due 08/17/48 ³	2,600,000	2,599,357	2021-2A, 2.23%		
Blue Stream Issuer LLC			due 04/20/46 ³	2,491,667	2,232,142
2023-1A, 5.40%			TIF Funding III LLC		
due 05/20/53 ³	6,625,000	6,391,236	2024-1A, due		
Switch ABS Issuer LLC			05/22/34 ^{3,17}	33,300,000	33,315,898
2024-1A, 6.28%			Textainer Marine		
due 03/25/54 ³	3,100,000	3,076,877	Containers Ltd.		
Vantage Data Centers			2021-3A, 1.94%		
Issuer LLC			due 08/20/46 ³	24,585,400	21,167,189
2020-1A, 1.65%			MC Ltd.		
due 09/15/45 ³	3,100,000	<u>2,904,194</u>	2021-1, 2.63% due		
Total Infrastructure		<u>187,509,855</u>	11/05/35 ³	9,375,014	8,439,459
			CLI Funding VIII LLC		
			2021-1A, 1.64%		
			due 02/18/46 ³	2,751,204	<u>2,440,403</u>
			Total Transport-Container		<u>106,725,429</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
Anchorage Credit Funding 4 Ltd. 2021-4A AR, 2.72% due 04/27/39 ³	108,854,127	\$ 98,372,966
Anchorage Credit Funding 13 Ltd. 2021-13A A2, 2.80% due 07/27/39 ³	2,700,000	2,410,560
2021-13A C2, 3.65% due 07/27/39 ³	1,950,000	1,628,397
Total Collateralized Debt Obligations		<u>102,411,923</u>
AUTOMOTIVE - 0.1%		
Avis Budget Rental Car Funding AESOP LLC 2023-8A, 6.66% due 02/20/30 ³	12,750,000	13,234,578
2023-8A, 6.02% due 02/20/30 ³	11,000,000	11,344,047
2024-3A, 5.58% due 12/20/30 ³	8,250,000	8,228,843
Total Automotive		<u>32,807,468</u>
INSURANCE - 0.1%		
CHEST		
7.13% due 03/15/43 ^{†††}	18,145,000	18,374,152
JGWPT XXIII LLC 2011-1A, 4.70% due 10/15/56 ³	2,076,309	2,015,047
JGWPT XXIV LLC 2011-2A, 4.94% due 09/15/56 ³	1,539,401	1,500,759
VICO F 2 4.00% due 02/22/30 ^{†††}	601,905	578,078
321 Henderson Receivables VI LLC 2010-1A, 5.56% due 07/15/59 ³	556,762	554,098

	FACE AMOUNT	VALUE
SPSS		
5.14% due 11/15/52 ^{†††,7}	141,512	\$ 129,552
Total Insurance		<u>23,151,686</u>
Total Asset-Backed Securities (Cost \$5,187,525,435)		
		<u>5,046,297,625</u>
U.S. GOVERNMENT SECURITIES^{††} - 21.2%		
U.S. Treasury Notes		
4.13% due 03/31/31	1,210,930,000	1,204,118,519
3.50% due 01/31/28	742,300,000	720,581,928
4.13% due 06/15/26	477,680,000	472,977,837
3.75% due 12/31/30	350,000,000	340,306,641
4.25% due 02/28/31	210,000,000	210,360,938
4.63% due 03/15/26	4,900,000	4,895,789
3.63% due 03/31/28	2,770,000	2,700,317
2.63% due 05/31/27	1,550,000	1,468,807
1.50% due 01/31/27	1,200,000	1,106,625
4.50% due 11/15/33	1,046,400	1,069,617
2.13% due 05/15/25	1,100,000	1,066,012
4.63% due 09/30/28	800,000	811,531
4.00% due 01/31/29	700,000	692,781
4.00% due 02/15/34	650,000	639,234
4.00% due 01/31/31	420,000	414,487
U.S. Treasury Bonds		
due 05/15/53 ^{10,14}	2,171,040,000	636,439,812
4.38% due 11/15/39	480,370,000	484,610,764
due 02/15/46 ^{11,14}	371,000,000	135,238,749
due 05/15/44 ^{11,14}	318,000,000	125,303,244
due 11/15/51 ^{10,14}	275,000,000	83,866,978
due 11/15/44 ^{11,14}	75,000,000	28,844,230
2.88% due 08/15/45	3,000,000	2,335,195
United States Treasury Inflation Indexed Bonds		
0.13% due 10/15/25 ¹⁶	212,966,656	206,694,765
0.13% due 04/15/25 ¹⁶	206,588,821	201,470,060
1.25% due 04/15/28 ¹⁶	57,673,605	56,024,209
1.38% due 07/15/33 ¹⁶	28,398,780	27,253,710
U.S. Treasury Strip Principal		
due 02/15/51 ^{10,14}	280,000,000	87,484,225
Total U.S. Government Securities (Cost \$5,241,086,806)		<u>5,038,777,004</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SENIOR FLOATING RATE INTERESTS^{††,‡} - 2.8%			Mileage Plus		
FINANCIAL - 0.6%			Holdings LLC		
Higginbotham			10.73% (3 Month		
Insurance			Term SOFR +		
Agency, Inc.			5.25%, Rate		
10.93% (1 Month			Floor: 6.25%)		
Term SOFR +			due 06/21/27	20,166,487	\$ 20,741,636
5.50%, Rate			EMRLD Borrower, LP		
Floor: 6.50%)			7.79% (3 Month		
due 11/24/28 ^{†††}	50,227,123	\$ 49,783,007	Term SOFR +		
Jane Street Group LLC			2.50%, Rate		
7.94% (1 Month			Floor: 2.50%)		
Term SOFR +			due 05/31/30	18,473,700	18,455,226
2.50%, Rate			Clean Harbors, Inc.		
Floor: 2.50%)			due 10/08/28	18,400,000	18,417,296
due 01/26/28	35,477,740	35,486,609	United Rentals, Inc.		
Citadel Securities, LP			7.08% (1 Month		
7.58% (1 Month			Term SOFR +		
Term SOFR +			1.75%, Rate		
2.25%, Rate			Floor: 1.75%)		
Floor: 2.25%)			due 02/14/31	17,875,000	17,908,605
due 07/29/30	24,896,335	24,863,721	United Airlines Inc.		
HighTower			8.08% (3 Month		
Holding LLC			Term SOFR +		
9.59% (3 Month			2.75%, Rate		
Term SOFR +			Floor: 2.75%)		
4.00%, Rate			due 02/15/31	16,300,000	16,297,392
Floor: 4.75%)			CapStone Acquisition		
due 04/21/28	17,374,108	17,374,109	Holdings, Inc.		
Eisner Advisory Group			10.18% (1 Month		
9.33% (1 Month			Term SOFR +		
Term SOFR +			4.75%, Rate		
4.00%, Rate			Floor: 5.75%)		
Floor: 4.50%)			due 11/12/27 ^{†††}	8,530,543	8,486,528
due 02/22/31	16,150,000	16,190,375	Installed Building		
Osaic Holdings, Inc.			Products, Inc.		
due 08/17/28	4,500,000	4,514,895	due 03/21/31	3,600,000	3,597,768
Total Financial		<u>148,212,716</u>	Dispatch Terra		
INDUSTRIAL - 0.6%			Acquisition LLC		
Quikrete Holdings, Inc.			9.70% (3 Month		
due 03/19/29	16,500,000	16,500,000	Term SOFR +		
due 03/18/31	11,800,000	11,804,956	4.25%, Rate		
			Floor: 5.00%)		
			due 03/27/28	3,796,305	3,516,328

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Air Canada 7.83% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/14/31	3,325,000	\$ 3,327,095	Mission Veterinary Partners 9.44% (1 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 04/27/28	18,817,500	\$ 18,782,499
Beacon Roofing Supply, Inc. due 05/19/28	2,250,000	2,250,855	Southern Veterinary Partners LLC 9.44% (1 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 10/05/27	15,601,376	15,601,376
Hillman Group, Inc. due 07/14/28	1,800,000	1,800,648	Women's Care Holdings, Inc. 9.91% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/17/28	15,635,328	13,944,836
Merlin Buyer, Inc. 9.33% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	615,913	612,833	Nidda Healthcare Holding GmbH 7.45% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 12,766,306	13,663,997
API Heat Transfer Thermasys Corp. 13.58% (3 Month Term SOFR + 8.00%, Rate Floor: 10.00%) due 11/10/27 ^{††}	20,317	20,317	Blue Ribbon LLC 11.44% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28	12,993,750	11,298,066
10.58% (3 Month Term SOFR + 5.00%, Rate Floor: 7.00%) due 11/10/27 ^{†††}	11,759	<u>11,759</u>	HAH Group Holding Co. LLC 10.44% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	4,465,530	4,437,620
Total Industrial		<u>143,749,242</u>			
CONSUMER, NON-CYCLICAL - 0.6%					
Quirch Foods Holdings LLC 10.32% (3 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 10/27/27	28,523,160	28,558,814			
PetIQ LLC 10.17% (6 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/13/28	27,554,849	27,279,300			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Elanco Animal Health, Inc. 7.18% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/02/27	1,696,643	\$ 1,689,670			
Total Consumer, Non-cyclical		<u>135,256,178</u>			
TECHNOLOGY - 0.4%			Emerald TopCo, Inc. (Press Ganey) 8.94% (1 Month Term SOFR + 3.50%, Rate Floor: 4.50%) due 07/24/26	955,686	\$ 949,512
Datix Bidco Ltd. 9.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP 45,800,000	57,805,657	Total Technology		<u>95,027,390</u>
RLDatix 9.94% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	19,781,561	19,781,560	CONSUMER, CYCLICAL - 0.4%		
Aston FinCo SARL 9.96% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 5,641,153	6,621,489	First Brands Group LLC 10.57% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	24,050,754	24,040,652
			MB2 Dental Solutions, LLC 11.32% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 01/29/31 ^{†††}	19,922,786	19,882,223
			Pacific Bells LLC 10.06% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	13,895,487	13,787,797
			BCP V Modular Services Holdings IV Ltd. 8.33% (3 Month EURIBOR + 4.43%, Rate Floor: 4.43%) due 12/15/28	EUR 11,600,000	12,392,274
			Packers Holdings LLC 8.68% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	14,471,042	9,171,023
Iron Mountain Information Management Services, Inc. 7.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/31/31	5,511,188	5,460,650			
Dun & Bradstreet 8.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/18/29	3,752,070	3,750,306			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Adevinta ASA			Arsenal AIC Parent LLC		
6.33% (1 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 06/26/28	EUR 6,538,889	\$ 7,046,521	9.08% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 08/19/30	1,880,288	\$ 1,884,518
Station Casinos LLC			Total Basic Materials		<u>29,017,543</u>
7.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/07/31	2,200,000	2,195,754	ENERGY - 0.1%		
WW International, Inc.			ITT Holdings LLC		
8.94% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,395,000	609,155	8.68% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 10/11/30	8,379,000	8,383,189
Rent-A-Center, Inc.			Venture Global		
9.12% (6 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 02/17/28	462,423	<u>461,651</u>	Calcasieu Pass LLC		
Total Consumer, Cyclical		<u>89,587,050</u>	8.05% (1 Month Term SOFR + 2.63%, Rate Floor: 3.63%) due 08/19/26	6,146,504	6,123,455
BASIC MATERIALS - 0.1%			WhiteWater DBR HoldCo LLC		
INEOS Ltd.			8.06% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/16/31	4,600,000	<u>4,605,750</u>
6.63% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 17,822,962	19,143,531	Total Energy		<u>19,112,394</u>
Trinseo Materials Operating S.C.A.			COMMUNICATIONS - 0.0%		
8.10% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28	10,822,500	7,989,494	Xplornet Communications, Inc.		
			9.57% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 10/02/28	5,936,493	2,687,213

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Zayo Group			due 09/15/65 ^{11,14}	1,020,000	\$ 121,965
Holdings, Inc.			Tennessee Valley Authority Principal Strips		
8.44% (1 Month			due 01/15/48 ^{10,14}	38,804,000	11,604,375
Term SOFR +			due 12/15/42 ^{10,14}	23,785,000	9,222,872
3.00%, Rate			due 01/15/38 ¹⁴	15,800,000	7,954,636
Floor: 3.00%)			due 09/15/65 ^{10,14}	3,500,000	418,509
due 03/09/27	1,652,094	\$ 1,445,896	due 09/15/39 ^{10,14}	570,000	261,750
Total Communications		<u>4,133,109</u>	due 04/01/56 ^{10,14}	540,000	105,797
UTILITIES - 0.0%			Federal Farm Credit Bank		
NRG Energy, Inc.			3.00% due 03/08/32	4,100,000	3,630,214
due 03/26/31	2,500,000	2,495,325	2.04% due 12/22/45	2,170,000	1,280,044
TerraForm Power			3.11% due 08/05/48	1,500,000	1,100,034
Operating LLC			2.43% due 01/29/37	720,000	568,272
7.90% (3 Month			2.90% due 12/09/41	720,000	537,770
Term SOFR +			2.84% due 06/01/46	720,000	488,107
2.50%, Rate			1.99% due 07/30/40	300,000	197,692
Floor: 3.00%)			2.60% due 09/06/39	250,000	185,085
due 05/21/29	200,000	198,500	2.59% due 12/30/41	180,000	127,453
Total Utilities		<u>2,693,825</u>	2.74% due 11/01/39	144,000	108,682
Total Senior Floating Rate Interests			2.59% due 08/24/46	140,000	90,476
(Cost \$690,664,253)		<u>666,789,447</u>	3.67% due 02/26/44	70,000	58,351
FEDERAL AGENCY BONDS^{††} - 0.9%			Freddie Mac		
Tennessee Valley Authority			2.05% due 08/19/50	2,010,000	1,082,518
4.25% due 09/15/65	138,205,000	121,247,385	2.02% due 10/05/45	720,000	421,704
4.63% due 09/15/60	42,436,000	40,190,584	2.25% due 09/15/50	360,000	202,797
5.38% due 04/01/56	9,283,000	9,945,648	Federal Home Loan Bank		
due 09/15/53 ^{11,14}	1,612,000	359,529	2.45% due 08/16/41	540,000	377,790
due 09/15/55 ^{11,14}	1,612,000	324,705	3.63% due 06/22/43	350,000	292,148
due 09/15/56 ^{11,14}	1,612,000	307,605	Total Federal Agency Bonds		
due 03/15/57 ^{11,14}	1,612,000	299,855	(Cost \$326,572,649)		<u>215,654,347</u>
due 09/15/57 ^{11,14}	1,612,000	292,301	MUNICIPAL BONDS^{††} - 0.2%		
due 09/15/58 ^{11,14}	1,612,000	276,826	CALIFORNIA - 0.1%		
due 03/15/59 ^{11,14}	1,612,000	269,838	California Statewide		
due 09/15/59 ^{11,14}	1,612,000	263,025	Communities		
due 09/15/60 ^{11,14}	1,612,000	249,028	Development		
due 09/15/54 ^{11,14}	1,020,000	216,196	Authority		
due 03/15/61 ^{11,14}	1,020,000	153,589	Revenue Bonds		
due 09/15/61 ^{11,14}	1,020,000	149,704	7.14% due 08/15/47	10,500,000	11,299,127
due 09/15/62 ^{11,14}	1,020,000	142,228	California Public		
due 03/15/63 ^{11,14}	1,020,000	138,630	Finance Authority		
due 09/15/63 ^{11,14}	1,020,000	135,124	Revenue Bonds		
due 09/15/64 ^{11,14}	1,020,000	128,376	3.07% due 10/15/40	8,000,000	6,193,481
due 03/15/65 ^{11,14}	1,020,000	125,130	2.55% due 01/01/40	3,600,000	2,541,065

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	\$ 955,606	Harris County Cultural Education Facilities Finance Corp. Revenue Bonds 23,0183.34% due 11/15/37	1,500,000	\$ 1,226,348
Hillsborough City School District General Obligation Unlimited due 09/01/37 ¹⁴ due 09/01/39 ¹⁴	1,000,000 1,000,000	497,050 <u>441,572</u>	Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49	1,000,000	<u>746,772</u>
Total California		<u>21,927,901</u>	Total Texas		<u>8,465,714</u>
ILLINOIS - 0.0%			OHIO - 0.0%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38 6.63% due 02/01/35	4,875,000 1,540,000	4,947,833 1,642,340	County of Franklin Ohio Revenue Bonds 2.88% due 11/01/50	4,000,000	<u>2,689,653</u>
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	<u>4,766,232</u>	WASHINGTON - 0.0%		
Total Illinois		<u>11,356,405</u>	Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	<u>1,954,474</u>
MISSISSIPPI - 0.1%			OKLAHOMA - 0.0%		
Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41	11,800,000	<u>9,048,010</u>	Tulsa Airports Improvement Trust Revenue Bonds 3.10% due 06/01/45	1,000,000	722,730
TEXAS - 0.0%			Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30	450,000	<u>422,782</u>
Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41	3,150,000	2,395,849	Total Oklahoma		<u>1,145,512</u>
Central Texas Regional Mobility Authority Revenue Bonds 3.17% due 01/01/41	3,000,000	2,325,441	Total Municipal Bonds (Cost \$67,115,207)		<u>56,587,669</u>
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds 3.42% due 09/01/50	2,500,000	1,771,304	FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
			Panama Government International Bond 4.50% due 04/16/50	22,700,000	15,294,359
			Israel Government International Bond 5.38% due 03/12/29	9,800,000	<u>9,822,050</u>
			Total Foreign Government Debt (Cost \$35,097,484)		<u>25,116,409</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		NOTIONAL VALUE	VALUE
U.S. TREASURY BILLS^{††} - 0.0%					
U.S. Treasury Bills					
5.14% due 04/11/24 ¹⁵	3,200,000	\$ 3,195,343			
4.98% due 04/11/24 ¹⁵	1,800,000	1,797,381			
5.15% due 04/11/24 ¹⁵	700,000	<u>698,981</u>			
Total U.S. Treasury Bills (Cost \$5,691,750)		<u>5,691,705</u>			
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%					
INDUSTRIAL - 0.0%					
CTL Logistics					
2.65% due 10/10/42	6,719,968	<u>5,291,086</u>			
Total Senior Fixed Rate Interests (Cost \$6,719,968)		<u>5,291,086</u>			
	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	30,536			
			Barclays Bank plc		
			10Y-2Y SOFR CMS		
			CAP Expiring June		
			2024 with strike		
			price of \$0.10	USD 506,250,000	\$ 30,294
			Bank of America,		
			N.A. 10Y-2Y		
			SOFR CMS CAP		
			Expiring June		
			2024 with strike		
			price of \$0.10	USD 253,750,000	15,185
			Goldman Sachs		
			International		
			10Y-2Y SOFR CMS		
			CAP Expiring June		
			2024 with strike		
			price of \$0.10	USD 207,200,000	<u>12,399</u>
			Total Interest Rate Options		<u>88,414</u>
			Total OTC Options Purchased		<u>88,414</u>
			(Cost \$6,668,548)		
			Total Investments - 97.6%		<u>\$23,177,513,117</u>
			(Cost \$24,791,803,155)		
			Other Assets & Liabilities, net - 2.4%		<u>632,322,134</u>
			Total Net Assets - 100.0%		<u>\$23,809,835,251</u>

TOTAL RETURN BOND FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Purchased[†]				
3-Month SOFR Futures Contracts	8,747	Jun 2025	\$2,092,391,738	\$ (3,371,924)

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	ICE	ITRAXX.EUR.41.V1	1.00%	Quarterly	06/20/29
BofA Securities, Inc.	ICE	CDX.NA.HY.41.V2	5.00%	Quarterly	12/20/28
		Notional Amount~	Value	Upfront Premiums Paid(Received)	Unrealized Appreciation (Depreciation)**
	EUR	82,880,000	\$ (1,972,337)	\$ (2,003,034)	\$ 30,697
		140,481,000	(10,342,284)	491,885	(10,834,169)
			\$ (12,314,621)	\$ (1,511,149)	\$ (10,803,472)

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.48%	Annually	11/02/33
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.51%	Annually	10/11/28
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.35%	Annually	10/03/28
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.50%	Annually	11/02/30
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.55%	Annually	02/05/29
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.75%	Annually	02/05/27

TOTAL RETURN BOND FUND

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

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

◊ Variable rate security. Rate indicated is the rate effective at March 31, 2024. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

¹ Affiliated issuer.

² Special Purpose Acquisition Company (SPAC).

³ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$9,251,599,719 (cost \$9,823,754,829), or 38.9% of total net assets.

⁴ Rate indicated is the 7-day yield as of March 31, 2024.

⁵ Perpetual maturity.

⁶ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

⁷ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$115,054,581 (cost \$120,065,729), or 0.5% of total net assets.

⁸ Security is in default of interest and/or principal obligations.

⁹ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2024, the total market value of segregated or earmarked securities was \$10,923,750.

¹⁰ Security is a principal-only strip.

¹¹ Security is an interest-only strip.

¹² Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2024.

¹³ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹⁴ Zero coupon rate security.

¹⁵ Rate indicated is the effective yield at the time of purchase.

¹⁶ Face amount of security is adjusted for inflation.

¹⁷ Security is unsettled at period end and does not have a stated effective rate.

BofA — Bank of America

CDX.NA.HY.41.V2 — Credit Default Swap North American High Yield Series 41 Index Version 2

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.41.V1 — iTraxx Europe Series 41 Index Version 2

LIBOR — London Interbank Offered Rate

TOTAL RETURN BOND FUND

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