

SCHEDULE OF INVESTMENTS

September 30, 2024

TOTAL RETURN BOND FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 0.0%					
INDUSTRIAL - 0.0%					
YAK BLOCKER 2 LLC* ^{†††}	44,094	\$ 88,628			
YAK BLOCKER 2 LLC* ^{†††}	40,754	81,916			
API Heat Transfer Intermediate* ^{†††}	31	44,404			
BP Holdco LLC* ^{†††.1}	532	645			
Vector Phoenix Holdings, LP* ^{†††}	532	11			
Total Industrial		<u>215,604</u>			
COMMUNICATIONS - 0.0%					
Vacasa, Inc. — Class A* [†]	18,219	51,195			
FINANCIAL - 0.0%					
Pershing Square Tontine Holdings, Ltd. — Class A* ^{††.2}	9,315,080	932			
Total Common Stocks (Cost \$3,668,341)		<u>267,731</u>			
PREFERRED STOCKS^{††} - 2.6%					
FINANCIAL - 2.4%					
Markel Group, Inc. 6.00%	72,131,000	72,053,091			
Citigroup, Inc. 3.88%	31,175,000	30,005,211			
4.00%	26,571,000	26,014,452			
7.63%	14,300,000	15,277,748			
Wells Fargo & Co. 3.90%	66,688,000	64,814,454			
7.63%	4,100,000	4,465,039			
Equitable Holdings, Inc. 4.95%	68,525,000	67,874,341			
Charles Schwab Corp. 4.00%	73,673,000	65,885,175			
Bank of New York Mellon Corp. 3.75%	65,200,000	61,537,794			
Goldman Sachs Group, Inc. 7.50%	25,300,000	26,817,241			
3.80%	25,830,000	24,857,953			
3.65%	2,450,000	2,322,434			
MetLife, Inc. 3.85%	53,467,000	52,603,834			
JPMorgan Chase & Co. 3.65%	37,412,000	36,193,933			
Bank of America Corp. 4.38%	27,700,000	26,814,326			
Kuvare US Holdings, Inc. 7.00% due 02/17/51 ⁴	15,731,000	15,809,657			
CNO Financial Group, Inc. 5.13% due 11/25/60	714,375	15,387,638			
Jackson Financial, Inc. 8.00%	472,000	12,611,840			
Selective Insurance Group, Inc. 4.60%	541,225	10,694,606			
Depository Trust & Clearing Corp. 3.38% ⁴	4,750,000	4,539,181			
			State Street Corp. 6.70%	2,645,000	\$ 2,740,186
			First Republic Bank 4.25%*	2,368,525	947
			4.50%*	276,775	111
			Total Financial		<u>639,321,192</u>
			COMMUNICATIONS - 0.1%		
			AT&T Mobility II LLC 6.80%* ^{†††}	47,000	48,103,090
			ENERGY - 0.1%		
			Venture Global LNG, Inc. 9.00%* ⁴	21,555,000	21,848,771
			GOVERNMENT - 0.0%		
			CoBank ACB 4.25%	3,300,000	3,170,471
			Total Preferred Stocks (Cost \$796,008,213)		<u>712,443,524</u>
			WARRANTS[†] - 0.0%		
			Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*	101,490	457
			Pershing Square SPARC Holdings, Ltd.* ^{††.2}	2,846,274	285
			Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25* ^{††.2}	1,035,008	103
			Total Warrants (Cost \$233,835)		<u>845</u>
			EXCHANGE-TRADED FUNDS***[†] - 0.7%		
			Vanguard Intermediate-Term Corporate Bond ETF	2,240,000	187,600,000
			Total Exchange-Traded Funds (Cost \$184,990,400)		<u>187,600,000</u>
			MUTUAL FUNDS[†] - 0.8%		
			Guggenheim Limited Duration Fund — Class R6 ¹	5,348,707	131,524,706
			Guggenheim Strategy Fund II ¹	1,238,408	30,712,524
			Guggenheim Ultra Short Duration Fund — Institutional Class ¹	3,020,042	30,260,817
			Guggenheim Strategy Fund III ¹	665,925	16,574,884
			Total Mutual Funds (Cost \$204,111,673)		<u>209,072,931</u>
			MONEY MARKET FUNDS***[†] - 3.0%		
			Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 4.88% ⁵	717,742,897	717,742,897
			Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.81% ⁵	59,338,504	59,338,504
			Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 4.85% ⁵	24,478,723	24,478,723
			Total Money Market Funds (Cost \$801,560,124)		<u>801,560,124</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 32.6%			4.23% due 07/01/39	264,598	\$ 252,375
GOVERNMENT AGENCY - 21.1%			2.00% due 02/25/52	379,704	237,205
Uniform MBS 30 Year			5.00% due 12/01/44	217,484	221,638
due 12/01/24 ¹⁵	614,506,081	\$ 614,244,301	4.50% due 04/01/48	217,981	216,255
due 12/01/24 ¹⁵	486,030,000	436,532,705	3.50% due 11/01/47	226,205	213,461
due 01/01/25 ¹⁵	420,939,550	413,794,101	3.00% due 03/01/52	223,411	201,867
due 12/01/24 ¹⁵	254,365,450	250,103,557	3.50% due 12/01/45	187,676	177,260
due 12/01/24 ¹⁵	199,940,000	172,678,381	3.50% due 08/01/43	183,453	175,158
due 11/01/24 ¹⁵	164,090,919	163,990,988	3.95% due 06/01/49	186,123	172,367
due 12/01/24 ¹⁵	192,250,000	159,379,756	2.50% due 01/25/52	257,062	171,386
due 11/01/24 ¹⁵	121,258,969	122,687,400	3.18% due 08/01/42	177,049	154,193
Fannie Mae			4.00% due 10/01/45	121,043	118,224
5.00% due 05/01/53	216,181,755	216,456,066	2.06% due 09/01/36	140,000	109,666
6.00% due 09/01/54	190,764,615	196,677,401	5.00% due 05/01/44	103,673	105,653
3.00% due 05/01/52	216,897,643	194,691,990	2.34% due 09/01/39	122,670	97,057
5.50% due 05/01/53	178,506,152	180,664,568	2.50% due 11/25/50	139,907	86,608
5.50% due 09/01/54	164,592,773	167,350,338	5.00% due 04/01/44	68,857	69,527
5.50% due 06/01/54	155,624,346	157,444,886	2.00% due 10/25/51	101,931	55,723
5.50% due 06/01/53	149,910,065	151,915,929	2.28% due 01/01/51	66,859	51,351
5.00% due 04/01/53	111,570,357	111,634,208	3.50% due 06/01/46	12,299	11,606
5.00% due 08/01/53	78,586,590	78,627,523	Freddie Mac		
5.00% due 06/01/53	26,839,413	26,841,427	6.00% due 08/01/54	255,010,823	263,191,856
due 12/25/43 ^{6,12}	9,226,582	7,082,295	5.50% due 09/01/53	192,924,093	197,854,106
3.05% due 03/01/50	5,762,276	4,846,848	5.50% due 06/01/54	184,582,748	186,732,559
2.51% due 10/01/46	5,369,290	4,321,991	5.50% due 06/01/53	164,408,909	166,796,417
2.49% due 12/01/39	4,065,878	3,326,835	5.00% due 04/01/53	111,272,878	111,330,834
4.24% due 08/01/48	3,347,742	3,193,711	6.00% due 09/01/54	103,289,475	106,422,016
2.54% due 12/01/39	3,547,642	2,908,041	5.50% due 09/01/54	102,158,168	104,167,394
3.00% due 01/01/52	2,761,109	2,485,286	5.00% due 03/01/53	66,930,223	66,980,811
3.42% due 10/01/47	2,619,326	2,364,672	5.50% due 02/01/53	12,345,624	12,578,076
3.26% due 11/01/46	2,247,004	1,996,529	5.00% due 08/01/53	8,737,236	8,810,473
2.69% due 02/01/52	2,397,097	1,897,892	1.96% due 05/01/50	1,500,541	1,092,262
2.49% due 09/01/51	2,429,242	1,854,359	5.00% due 09/01/52	961,327	979,611
2.62% due 12/01/51	2,240,043	1,752,373	3.00% due 08/01/46	452,924	414,773
2.93% due 03/01/52	2,006,611	1,655,092	4.50% due 06/01/48	193,927	193,404
3.46% due 08/01/49	1,598,967	1,429,115	3.50% due 12/01/45	170,901	161,450
2.51% due 07/01/50	1,714,062	1,353,678	4.00% due 11/01/45	152,439	149,007
2.43% due 12/01/51	1,900,000	1,304,705	2.00% due 10/25/51	254,828	139,432
3.74% due 02/01/48	1,190,004	1,103,174	4.00% due 08/01/45	137,602	134,503
4.05% due 09/01/48	1,102,842	1,053,360	4.00% due 09/01/45	128,563	125,668
2.32% due 07/01/50	1,312,412	1,009,319	2.00% due 09/25/51	169,105	88,761
3.96% due 06/01/49	916,606	850,529	2.50% due 02/25/52	138,952	87,633
3.00% due 05/01/52	893,278	810,233	4.00% due 05/25/52	81,000	69,129
3.60% due 10/01/47	877,840	799,752	GNMA II 30Year TBA		
2.65% due 12/01/51	960,335	753,009	due 10/21/24 ¹⁵	363,358,901	366,828,978
2.34% due 03/01/51	842,420	648,711	Ginnie Mae		
3.91% due 07/01/49	643,432	590,540	due 12/01/24 ¹⁵	123,300,000	123,401,106
3.18% due 09/01/42	618,030	538,302	6.00% due 06/20/47	12,573,296	12,704,784
2.56% due 05/01/39	581,386	469,549	Fannie Mae-Aces		
2.51% due 02/01/48	556,954	444,610	1.59% (WAC) due 03/25/35 ^{◊,7}	199,429,369	17,809,421
3.00% due 07/01/46	425,037	387,784	Freddie Mac Seasoned Credit		
3.51% due 11/01/47	353,931	321,742	Risk Transfer Trust		
4.33% due 09/01/48	317,189	312,206	2.00% due 11/25/59	10,264,352	8,411,277
3.50% due 10/01/45	320,765	304,567	2.00% due 05/25/60	8,438,202	6,929,613
4.22% due 04/01/49	313,237	294,747	FARM Mortgage Trust		
3.77% due 08/01/45	282,889	256,425	2.18% (WAC) due 01/25/51 ^{◊,4}	9,947,302	8,155,012

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-HE5, 5.73% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/37 [◊]	25,667,108	\$ 10,978,548			
2006-HE6, 5.45% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 09/25/36 [◊]	22,455,783	7,688,653			
2006-HE5, 5.25% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/36 [◊]	12,559,238	6,359,378			
2007-HE3, 5.08% (1 Month Term SOFR + 0.22%, Rate Floor: 0.11%) due 12/25/36 [◊]	10,403,807	5,233,484			
2006-HE4, 5.45% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 [◊]	7,802,275	4,043,993			
2006-HE5, 5.47% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 08/25/36 [◊]	7,525,402	3,809,743			
2007-HE2, 5.06% (1 Month Term SOFR + 0.20%, Rate Floor: 0.09%) due 01/25/37 [◊]	8,072,324	\$ 3,629,394			
2007-HE2, 5.10% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 01/25/37 [◊]	7,670,320	3,448,759			
2007-HE2, 5.18% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37 [◊]	6,039,622	2,715,217			
2007-NC3, 5.58% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/37 [◊]	3,029,960	2,325,310			
2007-HE6, 5.45% (1 Month Term SOFR + 0.17%, Rate Floor: 0.06%) due 05/25/37 [◊]	2,214,130	1,987,778			
2007-HE3, 5.10% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36 ^{◊,9}	1,912,509	1,192,937			
2006-HE6, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 09/25/36 [◊]	2,846,508	975,583			
NYMT Loan Trust					
2022-SP1, 5.25% due 07/25/62 ^{4,8}	58,658,101	57,565,295			
GS Mortgage-Backed Securities Trust					
2021-PJ10, 2.50% (WAC) due 03/25/52 ^{◊,4}	58,769,754	54,134,595			
Verus Securitization Trust					
2023-7, 7.42% due 10/25/68 ^{4,8}	16,417,439	16,803,880			
2024-5, 6.65% due 06/25/69 ^{4,8}	14,203,222	14,456,017			
2022-8, 6.13% due 09/25/67 ^{4,8,9}	13,209,539	13,211,389			
2024-1, 6.12% due 01/25/69 ^{8,9}	3,459,832	3,484,565			
2023-2, 6.85% due 03/25/68 ^{8,9}	3,166,945	3,202,592			
2024-5, 6.45% due 06/25/69 ^{8,9}	2,399,193	2,438,289			
OSAT Trust					
2021-RPL1, 5.12% due 05/25/65 ^{4,8}	53,199,210	53,102,319			
Vista Point Securitization Trust					
2024-CES2, 5.25% due 10/25/54 ^{4,8}	42,400,000	42,429,510			
2024-CES1, 6.68% due 05/25/54 ^{4,8}	8,291,777	8,433,561			
			Mill City Securities Ltd.		
			2024-RS1, 3.00% due 11/01/69 ^{4,8}	52,050,000	\$ 48,053,393
			RCKT Mortgage Trust		
			2024-CES4, 6.15% due 06/25/44 ^{4,8}	31,397,648	31,900,434
			2024-CES4, 6.30% due 06/25/44 ^{4,8}	6,527,431	6,638,954
			2023-CES1, 6.52% (WAC) due 06/25/43 ^{◊,4}	4,628,163	4,662,498
			2023-CES2, 6.81% (WAC) due 09/25/43 ^{◊,4}	4,011,073	4,075,514
			New Residential Mortgage Loan Trust		
			2024-NQM2, 5.37% due 09/25/64 ⁴	26,600,000	26,580,050
			2024-NQM2, 5.42% due 09/25/64 ⁴	19,201,000	19,184,679
			Top Pressure Recovery Turbines		
			7.51% due 11/01/69	44,427,157	44,827,001
			JP Morgan Mortgage Acquisition Trust		
			2006-WMC4, 5.10% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/36 [◊]	57,585,283	35,923,007
			2006-WMC4, 5.09% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36 [◊]	12,015,287	6,391,341
			2006-WMC3, 5.45% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 [◊]	1,689,680	1,240,192
			Home Equity Loan Trust		
			2007-FRE1, 5.16% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 [◊]	43,041,110	40,988,734
			Citigroup Mortgage Loan Trust, Inc.		
			2022-A, 6.17% due 09/25/62 ^{4,8}	15,604,119	15,603,316
			2007-AMC1, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 12/25/36 ^{◊,4}	19,684,132	10,738,263
			2006-WF1, 4.93% due 03/25/36	13,147,056	6,520,041
			2007-AMC3, 5.15% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 03/25/37 [◊]	5,550,088	4,689,608
			GSAMP Trust		
			2007-NC1, 5.65% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46 [◊]	23,926,868	12,490,454
			2006-HE8, 5.43% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 [◊]	10,107,000	8,575,416
			2006-NC2, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 [◊]	11,194,698	6,390,837
			2007-NC1, 5.69% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/46 [◊]	6,844,493	3,380,611
			Alternative Loan Trust		
			2007-OA4, 5.31% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 05/25/47 [◊]	13,556,683	11,812,841
			2007-OH3, 5.55% (1 Month Term SOFR + 0.69%, Rate Cap/Floor: 10.00%/0.58%) due 09/25/47 [◊]	5,912,356	5,382,251

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
2006-HE6, 4.14% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/37 [◊]	7,435,526	\$ 3,644,479	2006-NC2, 5.45% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 08/25/36 [◊]	7,329,395	\$ 2,774,350
American Home Mortgage Assets Trust			2006-WMC3, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 [◊]	5,526,551	1,960,058
2007-5, 5.35% (1 Month Term SOFR + 0.49%, Rate Cap/Floor: 99.00%/0.19%) due 06/25/47 [◊]	8,366,419	7,424,179	2007-WMC1, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 01/25/37 [◊]	5,685,254	1,626,045
2006-4, 5.16% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 10/25/46 [◊]	6,494,968	3,510,467	HarborView Mortgage Loan Trust		
2006-6, 5.16% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/46 [◊]	1,922,784	1,626,566	2006-14, 5.38% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/47 [◊]	5,753,426	5,317,574
LSTAR Securities Investment Ltd.			2006-12, 5.46% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 01/19/38 [◊]	4,230,991	3,743,888
2024-1, 8.45% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/01/29 ^{◊,4}	11,782,368	11,741,031	Fremont Home Loan Trust		
RALI Series Trust			2006-E, 5.51% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 01/25/37 [◊]	11,140,808	5,071,851
2007-QO4, 5.35% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 05/25/47 [◊]	3,622,473	3,260,142	2006-D, 5.12% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 [◊]	10,003,529	3,510,292
2006-QO2, 5.41% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 [◊]	16,536,210	2,929,676	First Franklin Mortgage Loan Trust		
2007-QO2, 5.12% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 [◊]	7,409,529	2,536,617	2006-FF16, 5.25% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 12/25/36 [◊]	19,278,673	7,947,856
2006-QO6, 5.33% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 [◊]	4,715,292	1,099,293	First NLC Trust		
2006-QO2, 5.51% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 [◊]	5,362,610	965,980	2005-4, 5.75% (1 Month Term SOFR + 0.89%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 [◊]	6,174,271	6,042,799
2007-QO3, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 03/25/47 [◊]	760,844	671,484	2005-1, 2.78% (1 Month Term SOFR + 0.57%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 [◊]	1,960,367	1,734,679
2006-QO2, 5.65% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 [◊]	1,105,132	203,716	ATLX Trust		
Ameriquest Mortgage Securities Trust			2024-RPL1, 3.85% due 04/25/64 ^{4,8}	7,757,735	7,516,745
2006-M3, 5.13% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 10/25/36 [◊]	26,025,058	7,668,565	Merrill Lynch Alternative		
2006-M3, 5.07% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 [◊]	10,932,272	3,221,320	Note Asset Trust Series		
ABFC Trust			2007-A1, 5.85% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 01/25/37 [◊]	18,619,731	5,388,673
2007-WMC1, 6.64% (1 Month Term SOFR + 1.36%, Rate Floor: 1.25%) due 06/25/37 [◊]	14,034,999	10,129,396	2007-A1, 5.69% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 01/25/37 [◊]	7,060,913	2,042,555
Master Asset-Backed Securities Trust			Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2006-WMC4, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 10/25/36 [◊]	10,293,196	3,367,923	2005-W4, 5.73% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 02/25/36 [◊]	9,106,855	7,252,310
			CFMT LLC		
			2022-HB9, 3.25% (WAC) due 09/25/37 ^{◊,4}	7,543,666	7,231,108
			Bear Stearns Asset-Backed Securities I Trust		
			2006-HE9, 5.25% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 11/25/36 [◊]	6,990,108	6,898,331

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Long Beach Mortgage Loan Trust 2006-8, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 ^o	14,122,856	\$ 3,905,204			
2006-6, 5.47% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 ^o	4,406,273	1,736,931			
2006-8, 5.15% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 ^o	3,769,127	1,036,680			
Option One Mortgage Loan Trust 2007-5, 5.19% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 05/25/37 ^o	6,547,035	3,948,298			
2007-2, 5.22% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 ^o	4,665,640	2,331,992			
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 3.93% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 01/25/36 ^o	6,392,023	6,238,631			
Cross Mortgage Trust 2024-H5, 6.16% due 08/26/69 ^{4,8}	5,856,960	5,894,521			
Towd Point Mortgage Trust 2023-CES1, 6.75% (WAC) due 07/25/63 ^{o,4}	5,471,851	5,544,171			
Lehman XS Trust Series 2007-2N, 5.15% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 02/25/37 ^o	4,305,645	3,919,519			
2007-15N, 5.47% (1 Month Term SOFR + 0.61%, Rate Floor: 0.00%) due 08/25/37 ^o	1,108,921	1,066,641			
2006-10N, 5.39% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 ^o	270,388	241,799			
Morgan Stanley IXIS Real Estate Capital Trust 2006-2, 5.12% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 ^o	16,065,057	5,218,726			
WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 5.14% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 ^o	4,507,493	3,313,676			
2007-HE4, 5.22% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 ^o	3,187,458	1,904,847			
CWABS Asset-Backed Certificates Trust 2006-12, 5.23% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 ^o	5,503,849	5,092,447			
WaMu Mortgage Pass-Through Certificates Series Trust 2007-OA6, 5.93% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	4,093,357	3,364,082			
			2006-AR13, 6.00% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ^o	1,303,010	\$ 1,108,145
			2006-AR11, 6.04% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ^o	566,932	494,676
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR4, 5.23% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/36 ^o	9,172,215	3,163,000
			2007-OA2, 5.89% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ^o	1,967,135	1,731,952
			Credit-Based Asset Servicing and Securitization LLC 2006-CB2, 3.34% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 12/25/36 ^o	4,835,570	4,599,276
			Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 ^{o,4}	4,372,091	4,330,515
			2019-RM3, 2.80% (WAC) due 06/25/69 ^{o,9}	238,728	237,868
			GSAA Home Equity Trust 2006-5, 5.33% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 03/25/36 ^o	11,972,408	3,951,989
			2007-7, 5.51% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 ^o	110,777	104,247
			Impac Secured Assets CMN Owner Trust 2005-2, 5.89% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 03/25/36 ^o	3,907,841	3,542,341
			GSAA Trust 2007-3, 5.31% (1 Month Term SOFR + 0.45%, Rate Floor: 0.34%) due 03/25/47 ^o	10,480,341	2,872,167
			ASG Resecuritization Trust 2010-3, 4.91% (1 Month Term SOFR + 0.40%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{o,9}	1,915,429	1,812,712
			C-BASS Mortgage Loan Trust 2007-CB2, 3.55% due 02/25/37	2,456,513	1,489,756
			Securitized Asset Backed Receivables LLC Trust 2006-WM4, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 ^o	5,157,473	1,408,206
			Morgan Stanley Capital I Incorporated Trust 2006-HE1, 5.55% (1 Month Term SOFR + 0.69%, Rate Floor: 0.58%) due 01/25/36 ^o	1,447,727	1,400,244
			Countrywide Asset-Backed Certificates 2005-15, 3.39% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 03/25/36 ^o	628,621	614,436

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Structured Asset Investment Loan Trust			2024-AIR2, 6.89% (1 Month Term		
2004-BNC2, 6.17% (1 Month			SOFR + 1.79%, Rate Floor:		
Term SOFR + 1.31%, Rate			1.79%) due 10/15/41 ^{◊,4}	3,800,000	\$ 3,797,625
Floor: 1.20%) due 12/25/34 [◊]	254,921	\$ 252,414	BX Trust		
2006-3, 5.27% (1 Month Term			2024-VLT4, 7.24% (1 Month Term		
SOFR + 0.41%, Rate Floor:			SOFR + 2.14%, Rate Floor:		
0.30%) due 06/25/36 [◊]	184,075	174,372	2.14%) due 07/15/29 ^{◊,4}	20,650,000	20,598,375
Alliance Bancorp Trust			2024-VLT4, 7.04% (1 Month Term		
2007-OA1, 5.45% (1 Month			SOFR + 1.94%, Rate Floor:		
Term SOFR + 0.59%, Rate			1.94%) due 07/15/29 ^{◊,4}	17,150,000	17,150,000
Floor: 0.48%) due 07/25/37 [◊]	485,314	417,181	SMRT		
Impac Secured Assets Trust			2022-MINI, 7.05% (1 Month		
2006-2, 5.31% (1 Month Term			Term SOFR + 1.95%, Rate		
SOFR + 0.45%, Rate Cap/Floor:			Floor: 1.95%) due 01/15/39 ^{◊,4}	32,500,000	31,913,638
11.50%/0.34%) due 08/25/36 [◊]	437,048	405,626	JP Morgan Chase Commercial		
Residential Mortgage Loan Trust			Mortgage Securities Trust		
2020-1, 2.68% (WAC) due 01/26/60 ^{◊,9}	390,860	380,758	2021-NYAH, 7.30% (1 Month		
Nomura Resecuritization Trust			Term SOFR + 2.20%, Rate		
2015-4R, 2.71% (1 Month Term			Floor: 1.84%) due 06/15/38 ^{◊,4}	14,350,000	12,621,829
SOFR + 0.54%, Rate Floor:			2016-JP3, 3.56% (WAC) due 08/15/49 [◊]	10,290,000	8,502,485
0.43%) due 03/26/36 ^{◊,9}	370,488	356,673	2021-NYAH, 7.65% (1 Month		
Morgan Stanley Re-REMIC Trust			Term SOFR + 2.55%, Rate		
2010-R5, 5.31% due 06/26/36 ⁹	89,654	83,657	Floor: 2.19%) due 06/15/38 ^{◊,4}	8,000,000	6,783,072
GreenPoint Mortgage Funding Trust			2016-JP3, 1.46% (WAC) due 08/15/49 ^{◊,7}	51,370,402	965,805
2006-AR1, 5.55% (1 Month Term			Life Mortgage Trust		
SOFR + 0.69%, Rate Cap/Floor:			2021-BMR, 7.56% (1 Month Term		
10.50%/0.58%) due 02/25/36 [◊]	85,044	73,728	SOFR + 2.46%, Rate Floor:		
UCFC Manufactured Housing Contract			2.35%) due 03/15/38 ^{◊,4}	15,466,117	14,889,933
1997-2, 7.38% due 10/15/28	12,138	12,100	2021-BMR, 6.96% (1 Month Term		
Irwin Home Equity Loan Trust			SOFR + 1.86%, Rate Floor:		
2007-1, 6.35% due 08/25/37 ⁹	34	33	1.75%) due 03/15/38 ^{◊,4}	4,163,955	4,039,861
Total Residential Mortgage-Backed Securities		<u>2,511,343,930</u>	Extended Stay America Trust		
COMMERCIAL MORTGAGE-			2021-ESH, 7.46% (1 Month Term		
BACKED SECURITIES - 1.4%			SOFR + 2.36%, Rate Floor:		
BX Commercial Mortgage Trust			2.25%) due 07/15/38 ^{◊,4}	11,137,942	11,159,463
2021-VOLT, 7.21% (1 Month Term			2021-ESH, 6.91% (1 Month Term		
SOFR + 2.11%, Rate Floor:			SOFR + 1.81%, Rate Floor:		
2.00%) due 09/15/36 ^{◊,4}	60,050,000	59,599,625	1.70%) due 07/15/38 ^{◊,4}	5,747,178	5,734,606
2021-VOLT, 6.86% (1 Month Term			Citigroup Commercial Mortgage Trust		
SOFR + 1.76%, Rate Floor:			2019-GC43, 0.74% (WAC) due 11/10/52 ^{◊,7}	215,519,527	5,365,229
1.65%) due 09/15/36 ^{◊,4}	52,000,000	51,447,500	2019-GC41, 1.16% (WAC) due 08/10/56 ^{◊,7}	96,297,570	3,505,443
2024-AIRC, 6.79% (1 Month Term			2015-GC35, 4.35% (WAC) due 11/10/48 [◊]	810,679	693,213
SOFR + 1.69%, Rate Floor:			2016-P4, 2.05% (WAC) due 07/10/49 ^{◊,7}	27,693,953	637,479
1.69%) due 08/15/39 ^{◊,4}	15,850,000	15,869,813	2016-C2, 1.80% (WAC) due 08/10/49 ^{◊,7}	29,776,360	615,230
2024-AIRC, 7.24% (1 Month Term			2016-P5, 1.52% (WAC) due 10/10/49 ^{◊,7}	24,468,605	463,790
SOFR + 2.14%, Rate Floor:			2016-GC37, 1.81% (WAC) due 04/10/49 ^{◊,7}	18,785,828	292,172
2.14%) due 08/15/39 ^{◊,4}	11,400,000	11,414,250	2016-C3, 1.05% (WAC) due 11/15/49 ^{◊,7}	8,935,889	131,191
2024-AIR2, 6.59% (1 Month Term			2015-GC35, 0.86% (WAC) due 11/10/48 ^{◊,7}	27,465,058	130,058
SOFR + 1.49%, Rate Floor:			2015-GC29, 1.15% (WAC) due 04/10/48 ^{◊,7}	17,514,908	32,303
1.49%) due 10/15/41 ^{◊,4}	10,000,000	10,000,000	GS Mortgage Securities Corporation Trust		
2022-LP2, 7.06% (1 Month Term			2020-UPTN, 3.35% (WAC) due 02/10/37 ^{◊,4}	5,350,000	5,109,423
SOFR + 1.96%, Rate Floor:			2020-DUNE, 6.72% (1 Month		
1.96%) due 02/15/39 ^{◊,4}	4,783,184	4,744,321	Term SOFR + 1.61%, Rate		
			Floor: 1.35%) due 12/15/36 ^{◊,4}	3,750,000	3,727,412

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-DUNE, 7.27% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 ^{◊,4}	1,000,000	\$ 989,533			
BENCHMARK Mortgage Trust					
2020-IG3, 3.23% (WAC) due 09/15/48 ^{◊,4}	5,232,000	3,219,059			
2019-B14, 0.89% (WAC) due 12/15/62 ^{◊,7}	107,526,356	2,434,063			
2018-B2, 0.59% (WAC) due 02/15/51 ^{◊,7}	91,099,138	1,043,914			
2018-B6, 4.74% (WAC) due 10/10/51 [◊]	750,000	705,823			
2018-B6, 0.55% (WAC) due 10/10/51 ^{◊,7}	58,412,311	607,955			
GS Mortgage Securities Trust					
2020-GC45, 0.77% (WAC) due 02/13/53 ^{◊,7}	151,116,168	3,924,170			
2019-GC42, 0.93% (WAC) due 09/10/52 ^{◊,7}	64,803,810	2,038,002			
2017-GS6, 1.15% (WAC) due 05/10/50 ^{◊,7}	40,051,724	816,366			
2017-GS6, 3.87% due 05/10/50	521,000	456,048			
2015-GC28, 1.06% (WAC) due 02/10/48 ^{◊,7}	6,854,063	1,843			
DBGS Mortgage Trust					
2018-C1, 4.80% (WAC) due 10/15/51 [◊]	7,588,000	7,117,525			
JPMDB Commercial Mortgage Securities Trust					
2016-C4, 3.64% (WAC) due 12/15/49 [◊]	2,650,000	2,404,684			
2017-C7, 0.96% (WAC) due 10/15/50 ^{◊,7}	112,780,037	2,242,924			
2016-C4, 0.83% (WAC) due 12/15/49 ^{◊,7}	71,699,891	818,304			
2016-C2, 1.63% (WAC) due 06/15/49 ^{◊,7}	22,633,738	361,210			
2017-C5, 1.02% (WAC) due 03/15/50 ^{◊,7}	7,226,173	103,211			
Wells Fargo Commercial Mortgage Trust					
2017-C38, 1.06% (WAC) due 07/15/50 ^{◊,7}	62,007,384	1,184,180			
2017-C42, 1.00% (WAC) due 12/15/50 ^{◊,7}	32,965,058	749,174			
2017-RB1, 1.35% (WAC) due 03/15/50 ^{◊,7}	32,403,181	726,259			
2016-BNK1, 1.85% (WAC) due 08/15/49 ^{◊,7}	33,635,464	709,950			
2016-C35, 2.03% (WAC) due 07/15/48 ^{◊,7}	20,771,306	484,518			
2017-RC1, 1.54% (WAC) due 01/15/60 ^{◊,7}	16,011,483	424,336			
2016-NXS5, 1.56% (WAC) due 01/15/59 ^{◊,7}	19,596,266	262,382			
2015-NXS4, 1.15% (WAC) due 12/15/48 ^{◊,7}	35,523,729	256,037			
2015-P2, 1.08% (WAC) due 12/15/48 ^{◊,7}	21,304,926	160,739			
2016-C37, 0.92% (WAC) due 12/15/49 ^{◊,7}	10,141,938	129,801			
2015-C30, 1.01% (WAC) due 09/15/58 ^{◊,7}	27,122,112	119,568			
2015-NXS1, 1.12% (WAC) due 05/15/48 ^{◊,7}	6,776,995	4,361			
BMP Trust					
2024-MF23, 6.74% (1 Month Term SOFR + 1.64%, Rate Floor: 1.64%) due 06/15/41 ^{◊,4}	4,900,000	4,884,687			
BANK					
2020-BN25, 0.53% (WAC) due 01/15/63 ^{◊,7}	140,000,000	2,872,884			
2017-BNK6, 0.90% (WAC) due 07/15/60 ^{◊,7}	33,732,816	589,609			
2017-BNK4, 1.49% (WAC) due 05/15/50 ^{◊,7}	10,462,750	286,307			
COMM Mortgage Trust					
2018-COR3, 0.58% (WAC) due 05/10/51 ^{◊,7}	194,936,377	2,653,182			
2015-CR26, 1.04% (WAC) due 10/10/48 ^{◊,7}	73,271,754	307,617			
2015-CR27, 1.05% (WAC) due 10/10/48 ^{◊,7}	24,411,268	134,394			
2015-CR24, 0.83% (WAC) due 08/10/48 ^{◊,7}	36,803,452	107,915			
2015-CR23, 0.96% (WAC) due 05/10/48 ^{◊,7}	29,017,676	68,784			
CSAIL Commercial Mortgage Trust					
2019-C15, 1.16% (WAC) due 03/15/52 ^{◊,7}	85,477,015	2,956,043			
2016-C6, 2.02% (WAC) due 01/15/49 ^{◊,7}	4,698,634	85,552			
2015-C1, 0.87% (WAC) due 04/15/50 ^{◊,7}	32,759,301	17,277			
UBS Commercial Mortgage Trust					
2017-C5, 1.21% (WAC) due 11/15/50 ^{◊,7}	41,009,397	885,208			
2017-C2, 1.21% (WAC) due 08/15/50 ^{◊,7}	37,604,777	883,284			
BBCMS Mortgage Trust					
2018-C2, 0.91% (WAC) due 12/15/51 ^{◊,7}	56,286,920	\$ 1,393,552			
CD Mortgage Trust					
2017-CD6, 1.01% (WAC) due 11/13/50 ^{◊,7}	39,763,164	716,401			
2016-CD1, 1.48% (WAC) due 08/10/49 ^{◊,7}	27,878,311	414,272			
2016-CD2, 0.69% (WAC) due 11/10/49 ^{◊,7}	29,254,417	214,060			
CD Commercial Mortgage Trust					
2017-CD4, 1.38% (WAC) due 05/10/50 ^{◊,7}	24,918,179	609,078			
2017-CD3, 1.10% (WAC) due 02/10/50 ^{◊,7}	30,975,240	562,929			
CGMS Commercial Mortgage Trust					
2017-B1, 0.86% (WAC) due 08/15/50 ^{◊,7}	57,894,775	980,575			
JPMCC Commercial Mortgage Securities Trust					
2017-JP6, 1.16% (WAC) due 07/15/50 ^{◊,7}	46,645,548	862,854			
Bank of America Merrill Lynch Commercial Mortgage Trust					
2017-BNK3, 1.16% (WAC) due 02/15/50 ^{◊,7}	20,779,466	376,268			
2016-UB10, 1.88% (WAC) due 07/15/49 ^{◊,7}	1,510,782	25,193			
DBJPM Mortgage Trust					
2017-C6, 1.05% (WAC) due 06/10/50 ^{◊,7}	17,196,533	338,880			
CFCRE Commercial Mortgage Trust					
2016-C3, 1.11% (WAC) due 01/10/48 ^{◊,7}	38,381,304	309,215			
Morgan Stanley Bank of America Merrill Lynch Trust					
2015-C27, 1.00% (WAC) due 12/15/47 ^{◊,7}	59,509,626	242,157			
Morgan Stanley Capital I Trust					
2016-UBS9, 4.76% (WAC) due 03/15/49 [◊]	275,000	237,798			
SG Commercial Mortgage Securities Trust					
2016-C5, 1.98% (WAC) due 10/10/48 ^{◊,7}	4,454,046	99,307			
JPMBB Commercial Mortgage Securities Trust					
2015-C27, 1.23% (WAC) due 02/15/48 ^{◊,7}	56,599,510	1,585			
Total Commercial Mortgage- Backed Securities					<u>370,547,950</u>
MILITARY HOUSING - 0.7%					
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates					
2015-R1, 4.66% (WAC) due 11/25/55 ^{◊,4}	109,369,968	101,204,590			
2015-R1, 4.45% (WAC) due 11/25/52 ^{◊,4}	20,425,138	19,210,147			
2015-R1, 4.31% (WAC) due 10/25/52 ^{◊,4}	13,068,560	11,608,564			
2015-R1, 0.70% (WAC) due 11/25/55 ^{◊,4,7}	164,349,092	10,290,357			
Capmark Military Housing Trust					
2006-RILY, 6.15% due 07/10/51 ^{†††,4}	12,364,692	11,473,940			
2007-AETC, 5.75% due 02/10/52 ^{†††,4}	7,029,738	6,389,891			
2006-RILY, 5.82% (1 Month Term SOFR + 0.48%, Rate Floor: 0.37%) due 07/10/51 ^{◊,†††,4}	6,658,600	4,456,002			
2007-ROBS, 6.06% due 10/10/52 ^{†††,4}	4,455,483	3,987,612			
2007-AET2, 6.06% due 10/10/52 ^{†††,4}	2,927,000	2,928,375			
GMAC Commercial Mortgage Asset Corp.					
2007-HCKM, 6.11% due 08/10/52 ^{†††,4}	21,143,479	19,303,362			
2005-DRUM, 5.47% due 05/10/50 ^{†††,4}	4,271,975	3,931,798			
2005-BLIS, 5.25% due 07/10/50 ^{†††,4}	2,500,000	2,133,050			
Total Military Housing					<u>196,917,688</u>
Total Collateralized Mortgage Obligations (Cost \$8,927,067,187)					<u>8,724,895,847</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CORPORATE BONDS^{††} - 26.2%					
FINANCIAL - 12.1%					
Pershing Square Holdings Ltd.					
3.25% due 10/01/31 ⁴	101,800,000	\$ 87,264,996			
3.25% due 11/15/30	55,930,000	49,185,961			
Wilton RE Ltd.					
6.00% ^{3,4,10}	92,239,000	85,219,965			
CoStar Group, Inc.					
2.80% due 07/15/30 ⁴	90,310,000	81,361,263			
Host Hotels & Resorts, LP					
3.50% due 09/15/30	44,753,000	41,504,154			
2.90% due 12/15/31	20,200,000	17,762,957			
5.70% due 07/01/34	12,075,000	12,467,751			
GLP Capital Limited Partnership / GLP Financing II, Inc.					
4.00% due 01/15/31	54,748,000	51,322,237			
5.30% due 01/15/29	15,867,000	16,136,544			
3.25% due 01/15/32	4,150,000	3,671,295			
4.00% due 01/15/30	475,000	453,555			
Jefferies Financial Group, Inc.					
2.75% due 10/15/32	40,642,000	34,670,812			
2.63% due 10/15/31	27,400,000	23,766,429			
6.20% due 04/14/34	7,970,000	8,531,819			
6.25% due 01/15/36	1,000,000	1,081,420			
Nippon Life Insurance Co.					
2.75% due 01/21/51 ^{3,4}	45,350,000	39,595,026			
5.95% due 04/16/54 ^{3,4}	13,950,000	14,568,296			
2.90% due 09/16/51 ^{3,4}	10,380,000	9,003,677			
Reliance Standard Life Global Funding II					
5.24% due 02/02/26 ⁴	62,487,000	62,784,789			
Morgan Stanley					
6.63% due 11/01/34 ³	31,480,000	35,605,312			
5.94% due 02/07/39 ³	23,310,000	24,474,398			
2.51% due 10/20/32 ³	1,200,000	1,047,476			
Safehold GL Holdings LLC					
2.80% due 06/15/31	30,247,000	26,552,957			
2.85% due 01/15/32	27,008,000	23,341,876			
6.10% due 04/01/34	10,480,000	11,075,412			
FS KKR Capital Corp.					
2.63% due 01/15/27	33,971,000	31,950,376			
3.25% due 07/15/27	30,100,000	28,507,267			
First American Financial Corp.					
4.00% due 05/15/30	40,891,000	38,840,053			
2.40% due 08/15/31	11,875,000	9,971,736			
5.45% due 09/30/34	8,270,000	8,231,950			
Liberty Mutual Group, Inc.					
4.30% due 02/01/61 ⁴	74,981,000	50,304,858			
4.13% due 12/15/51 ^{3,4}	3,600,000	3,405,617			
3.95% due 05/15/60 ⁴	4,064,000	2,993,352			
Maple Grove Funding Trust I					
4.16% due 08/15/51 ⁴	77,700,000	56,035,743			
United Wholesale Mortgage LLC					
5.50% due 04/15/29 ⁴	32,712,000	31,861,517			
5.50% due 11/15/25 ⁴	23,739,000	23,694,729			
Macquarie Bank Ltd.					
3.62% due 06/03/30 ⁴	59,035,000	55,152,400			
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.					
3.88% due 03/01/31 ⁴	46,892,000	\$ 43,175,350			
2.88% due 10/15/26 ⁴	11,869,000	11,395,156			
Global Atlantic Finance Co.					
4.70% due 10/15/51 ^{3,4}	35,662,000	34,141,719			
7.95% due 06/15/33 ⁴	12,224,000	13,952,996			
6.75% due 03/15/54 ⁴	4,956,000	5,273,250			
Fairfax Financial Holdings Ltd.					
3.38% due 03/03/31	41,708,000	38,112,007			
5.63% due 08/16/32	13,100,000	13,572,631			
Macquarie Group Ltd.					
2.69% due 06/23/32 ^{3,4}	31,550,000	27,462,149			
2.87% due 01/14/33 ^{3,4}	19,981,000	17,355,352			
1.63% due 09/23/27 ^{3,4}	4,125,000	3,901,109			
LPL Holdings, Inc.					
6.00% due 05/20/34	22,970,000	24,009,771			
4.00% due 03/15/29 ⁴	15,257,000	14,602,764			
4.38% due 05/15/31 ⁴	9,541,000	8,991,666			
Blue Owl Capital GP LLC					
7.21% due 08/22/43 ^{†††}	28,550,000	31,327,344			
7.11% due 08/22/43 ^{†††}	15,200,000	16,118,536			
Nationwide Mutual Insurance Co.					
4.35% due 04/30/50 ⁴	57,736,000	46,752,590			
Lazard Group LLC					
6.00% due 03/15/31	42,290,000	44,594,674			
Bain Capital, LP					
3.41% due 04/15/41 ^{†††}	36,000,000	26,721,000			
3.72% due 04/15/42 ^{†††}	20,300,000	15,499,659			
OneAmerica Financial Partners, Inc.					
4.25% due 10/15/50 ⁴	54,705,000	40,610,606			
Brookfield Finance, Inc.					
5.68% due 01/15/35	9,400,000	9,866,151			
4.70% due 09/20/47	9,790,000	9,050,367			
3.50% due 03/30/51	9,526,000	7,183,006			
3.63% due 02/15/52	9,380,000	7,078,236			
5.97% due 03/04/54	4,425,000	4,805,956			
6.35% due 01/05/34	1,640,000	1,804,289			
American National Group, Inc.					
5.75% due 10/01/29	28,780,000	28,946,314			
5.00% due 06/15/27	8,142,000	8,193,368			
6.14% due 06/13/32 ⁴	2,000,000	1,989,383			
Jefferies Finance LLC / JFIN Company-Issuer Corp.					
5.00% due 08/15/28 ⁴	39,650,000	37,699,636			
Sumitomo Life Insurance Co.					
3.38% due 04/15/81 ^{3,4}	39,900,000	36,017,602			
CNO Financial Group, Inc.					
6.45% due 06/15/34	23,390,000	24,725,962			
5.25% due 05/30/29	11,125,000	11,259,567			
Old Republic International Corp.					
5.75% due 03/28/34	33,750,000	35,401,433			
Nuveen LLC					
5.85% due 04/15/34 ⁴	25,425,000	26,925,688			
5.55% due 01/15/30 ⁴	8,075,000	8,455,599			

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Ares Finance Company II LLC 3.25% due 06/15/30 ⁴	37,075,000	\$ 34,601,669	Meiji Yasuda Life Insurance Co. 5.80% due 09/11/54 ^{3,4}	23,600,000	\$ 24,242,722
Stewart Information Services Corp. 3.60% due 11/15/31	39,359,000	34,556,423	Aon North America, Inc. 5.45% due 03/01/34	22,300,000	23,413,237
CBS Studio Center 8.10% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/25 ^{◊,†††}	34,100,000	34,100,000	AmFam Holdings, Inc. 2.81% due 03/11/31 ⁴ 3.83% due 03/11/51 ⁴	19,350,000 12,438,000	15,374,232 7,898,261
Fidelity National Financial, Inc. 3.40% due 06/15/30 2.45% due 03/15/31	33,216,000 2,540,000	30,933,684 2,201,538	Brown & Brown, Inc. 5.65% due 06/11/34 2.38% due 03/15/31	21,200,000 57,000	22,242,344 49,345
National Australia Bank Ltd. 3.35% due 01/12/37 ^{3,4} 2.99% due 05/21/31 ⁴ 2.33% due 08/21/30 ⁴	14,550,000 14,525,000 7,498,000	12,967,384 12,919,283 6,532,430	Reinsurance Group of America, Inc. 5.75% due 09/15/34	20,050,000	21,120,884
OneMain Finance Corp. 7.13% due 03/15/26 7.50% due 05/15/31 3.88% due 09/15/28 7.13% due 11/15/31	18,872,000 8,250,000 2,270,000 1,125,000	19,266,710 8,492,319 2,105,469 1,138,516	Assurant, Inc. 2.65% due 01/15/32 6.75% due 02/15/34	22,105,000 1,450,000	19,054,593 1,603,305
TPG Operating Group II, LP 5.88% due 03/05/34	28,630,000	30,524,161	Corebridge Life Holdings, Inc. 8.13% due 03/15/46 ⁴	17,100,000	20,595,064
UBS Group AG 3.09% due 05/14/32 ^{3,4}	33,400,000	30,118,559	Markel Group, Inc. 6.00% due 05/16/54	18,900,000	20,095,917
Societe Generale S.A. 3.34% due 01/21/33 ^{3,4} 6.07% due 01/19/35 ^{3,4} 1.79% due 06/09/27 ^{3,4}	21,150,000 8,750,000 1,630,000	18,590,314 9,127,220 1,548,536	PartnerRe Finance B LLC 4.50% due 10/01/50 ³	21,056,000	19,474,273
Standard Chartered plc 4.64% due 04/01/31 ^{3,4} 5.69% due 05/14/28 ^{3,4}	28,908,000 420,000	28,804,736 431,305	BPCE S.A. 7.00% due 10/19/34 ^{3,4} 5.94% due 05/30/35 ^{3,4}	10,000,000 7,750,000	11,197,735 8,115,383
Iron Mountain, Inc. 4.50% due 02/15/31 ⁴ 5.63% due 07/15/32 ⁴ 4.88% due 09/15/27 ⁴ 5.25% due 07/15/30 ⁴	18,937,000 8,431,000 1,938,000 74,000	17,963,580 8,409,362 1,923,403 73,066	Lloyds Banking Group plc 5.46% due 01/05/28 ³ 3.51% due 03/18/26 ³	17,200,000 1,580,000	17,585,391 1,568,943
Capital One Financial Corp. 6.38% due 06/08/34 ³ 6.05% due 02/01/35 ³ 5.88% due 07/26/35 ³	22,450,000 2,570,000 1,130,000	24,253,612 2,721,224 1,182,589	JPMorgan Chase & Co. 2.96% due 05/13/31 ³ 6.40% (SOFR + 1.20%) due 01/23/28 [◊] 2.07% due 06/01/29 ³	17,276,000 1,850,000 900,000	15,889,580 1,866,500 832,666
Americo Life, Inc. 3.45% due 04/15/31 ⁴	32,364,000	27,555,928	Swiss Re Finance Luxembourg S.A. 5.00% due 04/02/49 ^{3,4}	18,300,000	18,576,970
Westpac Banking Corp. 3.02% due 11/18/36 ³ 2.96% due 11/16/40 2.67% due 11/15/35 ³	15,650,000 12,214,000 4,467,000	13,582,557 9,241,471 3,897,433	Brookfield Capital Finance LLC 6.09% due 06/14/33	16,800,000	18,180,453
Jane Street Group / JSG Finance, Inc. 7.13% due 04/30/31 ⁴	24,480,000	25,938,029	BNP Paribas S.A. 5.50% due 05/20/30 ^{3,4} 1.32% due 01/13/27 ^{3,4}	15,990,000 1,640,000	16,569,788 1,571,154
Bank of America Corp. 2.59% due 04/29/31 ³	28,440,000	25,790,593	Equinix Europe 2 Financing Corporation LLC 5.50% due 06/15/34	16,600,000	17,418,902
Dyal Capital Partners III 4.40% due 06/15/40 ^{†††}	26,750,000	24,947,852	ABN AMRO Bank N.V. 2.47% due 12/13/29 ^{3,4}	18,000,000	16,550,097
Trustage Financial Group, Inc. 4.63% due 04/15/32 ⁴	26,450,000	24,384,373	KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ⁴	22,210,000	16,272,931
Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	25,121,000	24,304,929	Globe Life, Inc. 5.85% due 09/15/34	15,320,000	15,830,542
			Prudential Financial, Inc. 3.70% due 10/01/50 ³	17,139,000	15,825,647
			QBE Insurance Group Ltd. 5.88% ^{3,4,10}	15,700,000	15,612,441
			Central Storage Safety Project Trust 4.82% due 02/01/38 ⁹	16,275,360	15,366,320
			GA Global Funding Trust 2.90% due 01/06/32 ⁴	17,480,000	15,187,509
			Kennedy-Wilson, Inc. 4.75% due 03/01/29 4.75% due 02/01/30	15,662,000 81,000	14,498,086 73,457

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Wells Fargo & Co. 6.85% ^{3,10}	12,840,000	\$ 13,401,147	Credit Agricole S.A. 5.34% due 01/10/30 ^{3,4}	6,050,000	\$ 6,225,577
2.41% due 10/30/25 ³	600,000	598,360	6.58% (SOFR + 1.21%) due 09/11/28 ^{o,4}	2,208,000	2,217,870
RGA Global Funding 5.50% due 01/11/31 ⁴	12,750,000	13,326,283	Five Corners Funding Trust III 5.79% due 02/15/33 ⁴	7,550,000	8,101,472
VFH Parent LLC / Valor Company-Issuer, Inc. 7.50% due 06/15/31 ⁴	12,675,000	13,292,906	CNO Global Funding 1.75% due 10/07/26 ⁴	7,400,000	7,010,925
SLM Corp. 4.20% due 10/29/25	6,900,000	6,821,237	Cooperatieve Rabobank UA 4.66% due 08/22/28 ^{3,4}	6,200,000	6,248,098
3.13% due 11/02/26	6,632,000	6,375,644	Ohana Military Communities LLC 5.56% due 10/01/36 ⁴	3,820,000	3,933,916
NatWest Group plc 6.02% due 03/02/34 ³	10,130,000	10,950,120	5.78% due 10/01/36 ⁴	2,200,000	2,304,742
4.45% due 05/08/30 ³	1,100,000	1,092,331	Mid-Atlantic Military Family Communities LLC 5.30% due 08/01/50 ⁴	5,788,104	5,226,244
PennyMac Financial Services, Inc. 5.38% due 10/15/25 ⁴	11,933,000	11,912,622	5.24% due 08/01/50 ⁴	1,060,568	999,112
Horace Mann Educators Corp. 7.25% due 09/15/28	6,513,000	7,074,300	Belvoir Land LLC 5.60% due 12/15/35 ⁴	5,600,000	5,535,118
4.50% due 12/01/25	4,560,000	4,535,702	Brookfield Finance LLC / Brookfield Finance, Inc. 3.45% due 04/15/50	6,852,000	5,098,716
Australia & New Zealand Banking Group Ltd. 5.20% due 09/30/35 ^{3,4}	10,000,000	9,958,771	Deloitte LLP 7.33% due 11/20/26 ^{†††}	4,800,000	5,016,384
2.57% due 11/25/35 ^{3,4}	1,600,000	1,388,318	Demeter Investments BV 5.63% due 08/15/52	4,900,000	4,970,070
HSBC Holdings plc 6.16% due 03/09/29 ³	8,700,000	9,159,751	Dyal Capital Partners III (B) LP 6.55% due 06/15/44 ^{†††}	4,620,000	4,767,748
6.33% due 03/09/44 ³	1,520,000	1,716,949	Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	4,710,000	4,752,725
Atlantic Marine Corporations Communities LLC 5.34% due 12/01/50 ⁴	10,771,915	10,188,832	Manulife Financial Corp. 4.06% due 02/24/32 ³	4,815,000	4,743,975
5.37% due 12/01/50 ⁹	731,395	662,747	CBRE Services, Inc. 5.95% due 08/15/34	3,500,000	3,758,896
Mutual of Omaha Insurance Co. 6.14% due 01/16/64 ^{3,4}	10,150,000	10,833,252	HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	4,955,868	3,734,940
KKR Group Finance Company X LLC 3.25% due 12/15/51 ⁴	15,150,000	10,690,171	VICI Properties Limited Partnership / VICI Note Company, Inc. 4.13% due 08/15/30 ⁴	3,600,000	3,418,673
Encore Capital Group, Inc. 8.50% due 05/15/30 ⁴	9,950,000	10,486,574	Commonwealth Bank of Australia 3.61% due 09/12/34 ^{3,4}	3,550,000	3,339,222
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ⁴	14,970,000	10,345,433	Nationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 ⁴	2,780,000	2,766,511
Sumitomo Mitsui Financial Group, Inc. 2.22% due 09/17/31	11,900,000	10,249,535	Enstar Group Ltd. 3.10% due 09/01/31	1,670,000	1,442,686
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ⁴	13,360,000	9,723,838	4.95% due 06/01/29	1,250,000	1,256,913
Assured Guaranty US Holdings, Inc. 3.60% due 09/15/51	13,031,000	9,550,587	KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁴	2,710,000	2,623,061
Goldman Sachs Group, Inc. 6.13% ^{3,10}	9,350,000	9,390,532	Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴	2,540,000	2,539,865
Blue Owl Finance LLC 6.25% due 04/18/34 ⁴	8,820,000	9,237,029	Ryan Specialty LLC 5.88% due 08/01/32 ⁴	2,475,000	2,516,236
Accident Fund Insurance Company of America 8.50% due 08/01/32 ⁴	9,000,000	9,154,300	Pine Street Trust III 6.22% due 05/15/54 ⁴	2,140,000	2,319,861
Aretec Group, Inc. 10.00% due 08/15/30 ⁴	8,275,000	8,806,386	Apollo Global Management, Inc. 5.80% due 05/21/54	2,130,000	2,270,781
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer 6.50% due 10/01/31 ⁴	8,600,000	8,690,185			
Kemper Corp. 2.40% due 09/30/30	10,006,000	8,673,773			

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Nordea Bank Abp 6.39% (SOFR + 1.02%) due 09/10/29 ^{◊,4}	2,190,000	\$ 2,194,533	Mitsubishi UFJ Financial Group, Inc. 5.72% due 02/20/26 ³	500,000	\$ 501,281
Athene Global Funding 2.67% due 06/07/31 ⁴	1,550,000	1,340,805	Pacific Beacon LLC 5.51% due 07/15/36 ⁴	500,000	492,778
6.58% (SOFR Compounded Index + 1.21%) due 03/25/27 ^{◊,4}	500,000	502,966	Peachtree Corners Funding Trust 3.98% due 02/15/25 ⁴	215,000	213,901
2.65% due 10/04/31 ⁴	400,000	343,238	Equitable Holdings, Inc. 4.57% due 02/15/29 ⁴	65,000	64,751
Aurora Military Housing LLC 5.82% due 07/15/34 ⁴	2,159,161	2,136,379	Atlas Mara Ltd. due 12/31/21 ^{†††,16}	542,348	1
Sumitomo Mitsui Trust Bank Ltd. 6.35% (SOFR + 0.98%) due 09/10/27 ^{◊,4}	2,060,000	2,071,886	Total Financial		<u>3,242,651,659</u>
Jackson Financial, Inc. 4.00% due 11/23/51	2,610,000	1,908,045	INDUSTRIAL - 3.1%		
Deutsche Bank AG NY 3.55% due 09/18/31 ³	1,990,000	1,855,061	AP Grange Holdings 6.50% due 03/20/45 ^{†††}	155,100,000	156,385,864
Ares Finance Company IV LLC 3.65% due 02/01/52 ⁴	2,450,000	1,838,110	5.00% due 03/20/45 ^{†††}	16,400,000	16,822,682
Skandinaviska Enskilda Banken AB 6.26% (SOFR + 0.89%) due 03/05/27 ^{◊,4}	1,730,000	1,741,502	TD SYNEX Corp. 2.65% due 08/09/31	34,240,000	29,337,246
Mizuho Financial Group, Inc. 5.59% due 07/10/35 ³	1,630,000	1,719,397	2.38% due 08/09/28	15,581,000	14,364,940
ING Groep N.V. 5.55% due 03/19/35 ³	1,620,000	1,698,051	6.10% due 04/12/34	11,960,000	12,656,260
Jackson National Life Global Funding 1.75% due 01/12/25 ⁴	1,650,000	1,633,663	Builders FirstSource, Inc. 6.38% due 03/01/34 ⁴	52,000,000	53,993,992
GMAC, Inc. 8.00% due 11/01/31	1,390,000	1,573,644	FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	60,671,540	49,296,840
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 ⁴	1,617,000	1,558,579	Vontier Corp. 2.95% due 04/01/31	36,612,000	31,852,539
Blackstone Holdings Finance Company LLC 3.20% due 01/30/52 ⁴	2,150,000	1,535,717	2.40% due 04/01/28	14,150,000	13,002,491
BGC Group, Inc. 8.00% due 05/25/28	1,410,000	1,517,135	Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	37,037,308
F&G Global Funding 2.30% due 04/11/27 ⁴	790,000	739,115	Flowserve Corp. 2.80% due 01/15/32	19,800,000	17,149,286
2.00% due 09/20/28 ⁴	800,000	711,500	3.50% due 10/01/30	17,421,000	16,218,557
Fort Moore Family Communities LLC 6.09% due 01/15/51 ⁴	1,542,145	1,422,812	Berry Global, Inc. 5.80% due 06/15/31 ⁴	20,700,000	21,538,559
Fort Knox Military Housing Privatization Project 5.55% (1 Month Term SOFR + 0.45%) due 02/15/52 ^{◊,4}	1,625,118	1,260,336	5.65% due 01/15/34 ⁴	11,050,000	11,344,205
Banco Santander S.A. 6.94% due 11/07/33	1,000,000	1,157,956	TransDigm, Inc. 6.00% due 01/15/33 ⁴	16,200,000	16,429,470
Midwest Family Housing LLC 5.58% due 01/01/51 ⁴	1,260,087	1,122,936	6.63% due 03/01/32 ⁴	7,300,000	7,601,797
Belrose Funding Trust 2.33% due 08/15/30 ⁴	1,230,000	1,055,429	6.88% due 12/15/30 ⁴	5,375,000	5,628,571
Regions Financial Corp. 5.50% due 09/06/35 ³	1,030,000	1,048,160	Boeing Co. 6.86% due 05/01/54 ⁴	14,350,000	15,750,705
KKR Group Finance Company II LLC 5.50% due 02/01/43 ⁴	1,000,000	1,010,456	6.53% due 05/01/34 ⁴	11,625,000	12,476,707
Barclays plc 6.40% (SOFR + 1.49%) due 03/12/28 [◊]	1,000,000	1,007,690	Mauser Packaging Solutions Holding Co. 7.88% due 04/15/27 ⁴	23,759,000	24,547,264
Citizens Financial Group, Inc. 6.65% due 04/25/35 ³	900,000	988,104	Cliffwater Corporate Lending Fund 6.77% due 08/04/28 ^{†††}	22,700,000	23,636,602
			Smurfit Kappa Treasury ULC 5.44% due 04/03/34 ⁴	22,000,000	22,928,492
			Stadco LA LLC 3.75% due 05/15/56 ^{†††}	31,000,000	22,071,070
			Trinity Industries, Inc. 7.75% due 07/15/28 ⁴	13,225,000	13,880,815
			Graphic Packaging International LLC 6.38% due 07/15/32 ⁴	12,525,000	12,922,118
			Weir Group plc 2.20% due 05/13/26 ⁴	13,015,000	12,518,057
			TFI International, Inc. 3.35% due 01/05/33 ^{†††}	14,000,000	11,898,740

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Hillenbrand, Inc.			Fortune Brands Innovations, Inc.		
3.75% due 03/01/31	7,650,000	\$ 6,843,368	4.50% due 03/25/52	300,000	\$ 252,699
6.25% due 02/15/29	4,500,000	4,579,267	5.88% due 06/01/33	119,000	127,714
Crown Americas LLC / Crown Americas Capital Corporation VI			MIWD Holdco II LLC / MIWD Finance Corp.		
4.75% due 02/01/26	11,379,000	11,338,958	5.50% due 02/01/30 ⁴	250,000	242,832
Sealed Air Corporation/Sealed Air Corp US			Virgin Media Inc.		
6.13% due 02/01/28 ⁴	11,046,000	11,230,932	4.00% due 01/31/29	GBP 150,000	179,495
Textron, Inc.			Standard Industries, Inc.		
6.10% due 11/15/33	10,000,000	10,832,941	4.38% due 07/15/30 ⁴	101,000	95,597
Owens Corning			3.38% due 01/15/31 ⁴	81,000	72,158
5.95% due 06/15/54	6,310,000	6,697,004	Total Industrial		<u>834,573,563</u>
3.50% due 02/15/30	3,760,000	3,571,132	CONSUMER, NON-CYCLICAL - 2.6%		
Sonoco Products Co.			Smithfield Foods, Inc.		
5.00% due 09/01/34	9,000,000	8,874,421	2.63% due 09/13/31 ⁴	45,782,000	38,794,343
Sealed Air Corp.			3.00% due 10/15/30 ⁴	15,528,000	13,917,605
6.50% due 07/15/32 ⁴	8,500,000	8,764,911	JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL		
QTS Irving DC3 LLC			3.00% due 05/15/32	29,206,000	25,326,865
5.96% due 07/09/29 ^{†††}	7,000,000	7,241,990	4.38% due 02/02/52	12,630,000	10,031,244
Norfolk Southern Corp.			5.50% due 01/15/30	7,550,000	7,647,425
4.10% due 05/15/21	9,100,000	6,885,235	5.13% due 02/01/28	2,250,000	2,280,161
GATX Corp.			Global Payments, Inc.		
6.05% due 06/05/54	5,328,000	5,760,739	2.90% due 11/15/31	30,265,000	26,638,706
3.50% due 06/01/32	480,000	439,930	2.90% due 05/15/30	18,405,000	16,763,658
4.70% due 04/01/29	125,000	126,134	3.20% due 08/15/29	1,405,000	1,316,299
Virgin Media Vendor Financing Notes III DAC			Altria Group, Inc.		
4.88% due 07/15/28	GBP 5,000,000	6,176,046	4.45% due 05/06/50	25,185,000	21,102,594
Wrangler Holdco Corp.			3.70% due 02/04/51	25,038,000	18,477,604
6.63% due 04/01/32 ⁴	5,900,000	6,132,608	Brink's Co.		
Dyal Capital Partners III (A) LP			6.75% due 06/15/32 ⁴	22,420,000	23,385,966
6.55% due 06/15/44 ^{†††}	5,880,000	6,068,042	6.50% due 06/15/29 ⁴	13,500,000	13,985,217
Amazon.com, Inc.			Royalty Pharma plc		
2.65% due 10/10/42 ^{†††}	6,606,102	5,476,789	3.55% due 09/02/50	39,920,000	28,926,886
Mueller Water Products, Inc.			1.20% due 09/02/25	1,875,000	1,816,160
4.00% due 06/15/29 ⁴	5,216,000	4,975,363	Triton Container International Ltd.		
Enpro, Inc.			3.15% due 06/15/31 ⁴	34,821,000	30,345,710
5.75% due 10/15/26	5,007,000	4,969,933	GXO Logistics, Inc.		
EnerSys			6.25% due 05/06/29	13,120,000	13,808,085
6.63% due 01/15/32 ⁴	4,725,000	4,887,105	6.50% due 05/06/34	11,975,000	12,739,658
Ball Corp.			Kroger Co.		
6.88% due 03/15/28	4,350,000	4,504,629	4.90% due 09/15/31	13,500,000	13,587,286
Genesee & Wyoming, Inc.			5.50% due 09/15/54	12,360,000	12,439,157
6.25% due 04/15/32 ⁴	3,925,000	4,036,270	Universal Health Services, Inc.		
Hope Gas Holdings LLC			5.05% due 10/15/34	13,850,000	13,595,386
5.99% due 09/01/33 ^{†††}	3,000,000	2,997,960	2.65% due 10/15/30	13,757,000	12,269,871
GrafTech Global Enterprises, Inc.			CVS Health Corp.		
9.88% due 12/15/28 ⁴	3,100,000	2,483,062	5.70% due 06/01/34	24,150,000	25,193,903
Avnet, Inc.			Icon Investments Six DAC		
5.50% due 06/01/32	1,550,000	1,569,758	6.00% due 05/08/34	10,700,000	11,383,232
nVent Finance SARL			5.85% due 05/08/29	9,400,000	9,879,532
2.75% due 11/15/31	1,300,000	1,130,494	Yale-New Haven Health Services Corp.		
Penske Truck Leasing Company Lp / PTL Finance Corp.			2.50% due 07/01/50	32,350,000	20,552,164
5.25% due 07/01/29 ⁴	1,000,000	1,029,800	IQVIA, Inc.		
Westinghouse Air Brake Technologies Corp.			5.00% due 05/15/27 ⁴	10,699,000	10,633,827
5.61% due 03/11/34	650,000	687,070	5.00% due 10/15/26 ⁴	8,700,000	8,676,057

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
HAH Group Holding Company LLC 9.75% due 10/01/31 ⁴	17,915,000	\$ 18,064,143	Boost Newco Borrower LLC 7.50% due 01/15/31 ⁴	2,600,000	\$ 2,789,922
Element Fleet Management Corp. 6.32% due 12/04/28 ⁴	16,730,000	17,827,883	Providence St. Joseph Health Obligated Group 2.70% due 10/01/51	4,250,000	2,699,690
Prime Security Services Borrower LLC / Prime Finance, Inc. 5.75% due 04/15/26 ⁴	17,352,000	17,431,195	WW International, Inc. 4.50% due 04/15/29 ⁴	11,651,000	2,572,649
AZ Battery Property LLC 6.73% due 02/20/46 ^{†††}	16,480,000	17,293,618	Laboratory Corporation of America Holdings 4.80% due 10/01/34	2,230,000	2,204,054
Valvoline, Inc. 3.63% due 06/15/31 ⁴	18,300,000	16,376,454	Tenet Healthcare Corp. 4.63% due 06/15/28	2,096,000	2,057,123
Catalent Pharma Solutions, Inc. 3.50% due 04/01/30 ⁴	9,500,000	9,344,719	Beth Israel Lahey Health, Inc. 3.08% due 07/01/51	2,700,000	1,825,526
3.13% due 02/15/29 ⁴	6,654,000	6,536,234	Quanta Services, Inc. 0.95% due 10/01/24	1,660,000	1,660,000
Highmark, Inc. 2.55% due 05/10/31 ⁴	17,850,000	15,122,019	Pilgrim's Pride Corp. 3.50% due 03/01/32	1,810,000	1,607,097
Williams Scotsman, Inc. 6.13% due 06/15/25 ⁴	14,625,000	14,610,082	Triton Container International Limited / TAL International Container Corp. 3.25% due 03/15/32	1,850,000	1,599,170
Transurban Finance Company Pty Ltd. 2.45% due 03/16/31 ⁴	14,400,000	12,513,114	Molina Healthcare, Inc. 4.38% due 06/15/28 ⁴	1,290,000	1,254,103
HCA, Inc. 6.00% due 04/01/54	8,960,000	9,467,125	DaVita, Inc. 3.75% due 02/15/31 ⁴	149,000	134,398
5.88% due 02/15/26	2,775,000	2,804,116	4.63% due 06/01/30 ⁴	76,000	72,450
3.50% due 09/01/30	68,000	64,081	Total Consumer, Non-cyclical		<u>699,258,371</u>
Medline Borrower Limited Partnership/ Medline Company-Issuer, Inc. 6.25% due 04/01/29 ⁴	10,350,000	10,663,927	CONSUMER, CYCLICAL - 2.4%		
Performance Food Group, Inc. 6.13% due 09/15/32 ⁴	9,025,000	9,222,245	Choice Hotels International, Inc. 3.70% due 01/15/31	49,207,000	45,514,092
BAT Capital Corp. 6.00% due 02/20/34	5,925,000	6,332,608	5.85% due 08/01/34	11,150,000	11,498,512
4.76% due 09/06/49	2,300,000	1,984,796	Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴	46,883,000	47,376,857
Block, Inc. 6.50% due 05/15/32 ⁴	7,875,000	8,200,379	Alt-2 Structured Trust 2.95% due 05/14/31 ^{◊,†††}	43,458,166	40,001,503
TriNet Group, Inc. 7.13% due 08/15/31 ⁴	5,450,000	5,678,001	Hyatt Hotels Corp. 5.75% due 04/23/30	19,039,000	19,927,362
Albertsons Companies Incorporated / Safeway Inc / New Albertsons Limited Partnership / Albertsons LLC 3.25% due 03/15/26 ⁴	5,690,000	5,502,042	5.38% due 04/23/25	18,928,000	18,958,791
Health Care Service Corporation A Mutual Legal Reserve Co. 5.88% due 06/15/54 ⁴	4,800,000	5,073,568	Warnermedia Holdings, Inc. 5.14% due 03/15/52	27,327,000	21,076,622
Graham Holdings Co. 5.75% due 06/01/26 ⁴	4,767,000	4,764,942	6.41% due 03/15/26	9,250,000	9,255,465
Medline Borrower, LP 3.88% due 04/01/29 ⁴	4,345,000	4,113,692	Flutter Treasury Designated Activity Co. 6.38% due 04/29/29 ⁴	25,950,000	26,869,253
APi Group DE, Inc. 4.13% due 07/15/29 ⁴	4,150,000	3,902,050	Hilton Domestic Operating Company, Inc. 6.13% due 04/01/32 ⁴	12,925,000	13,308,485
Central Garden & Pet Co. 4.13% due 04/30/31 ⁴	3,854,000	3,529,987	5.88% due 03/15/33 ⁴	11,665,000	11,886,072
Darling Ingredients, Inc. 6.00% due 06/15/30 ⁴	3,394,000	3,426,290	Hasbro, Inc. 6.05% due 05/14/34	22,871,000	24,071,455
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁴	3,900,000	3,418,278	LG Energy Solution Ltd. 5.38% due 07/02/29 ⁴	15,000,000	15,359,576
			5.50% due 07/02/34 ⁴	7,100,000	7,300,362
			Air Canada 3.88% due 08/15/26 ⁴	23,129,000	22,522,696
			Delta Air Lines, Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴	18,838,750	18,724,108
			4.75% due 10/20/28 ⁴	3,800,000	3,795,500

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴	21,555,862	\$ 21,823,887	William Carter Co. 5.63% due 03/15/27 ⁴	3,450,000	\$ 3,442,770
Walgreens Boots Alliance, Inc. 3.45% due 06/01/26	11,825,000	11,375,785	Brunswick Corp. 5.10% due 04/01/52	2,030,000	1,713,009
4.10% due 04/15/50	15,203,000	9,992,637	PulteGroup, Inc. 6.38% due 05/15/33	1,400,000	1,539,944
Whirlpool Corp. 4.60% due 05/15/50	13,326,000	11,160,442	JB Poindexter & Company, Inc. 8.75% due 12/15/31 ⁴	1,230,000	1,300,435
5.75% due 03/01/34	8,070,000	8,266,199	JetBlue Class A Pass Through Trust 4.00% due 11/15/32	115,646	110,966
CD&R Smokey Buyer, Inc. 6.75% due 07/15/25 ⁴	17,620,000	17,614,212	Total Consumer, Cyclical		<u>633,303,576</u>
International Game Technology plc 4.13% due 04/15/26 ⁴	17,834,000	17,601,207	ENERGY - 2.1%		
Ferguson Finance plc 3.25% due 06/02/30 ⁴	12,904,000	12,022,407	BP Capital Markets plc 4.88% ^{3,10}	75,020,000	74,206,243
4.65% due 04/20/32 ⁴	5,200,000	5,099,477	Venture Global LNG, Inc. 9.50% due 02/01/29 ⁴	29,800,000	33,569,839
Clarios Global Limited Partnership / Clarios US Finance Co. 6.25% due 05/15/26 ⁴	17,027,000	17,020,886	9.88% due 02/01/32 ⁴	10,300,000	11,445,276
British Airways Class A Pass Through Trust 2.90% due 03/15/35 ⁴	13,533,261	12,004,094	Greensaif Pipelines Bidco SARL 6.10% due 08/23/42 ⁴	17,000,000	17,604,996
4.25% due 11/15/32 ⁴	4,747,901	4,546,745	5.85% due 02/23/36 ⁴	11,900,000	12,308,348
IGT Lottery Holdings B.V. 4.25% due 03/15/30	EUR 14,500,000	16,290,094	6.51% due 02/23/42 ⁴	6,500,000	6,996,696
American Airlines Class AA Pass Through Trust 3.35% due 10/15/29	7,586,620	7,159,601	6.13% due 02/23/38 ⁴	5,550,000	5,877,013
3.20% due 06/15/28	4,824,800	4,570,084	Plains All American Pipeline Limited Partnership / PAA Finance Corp. 5.70% due 09/15/34	37,730,000	39,207,828
3.00% due 10/15/28	3,454,835	3,251,118	ITT Holdings LLC 6.50% due 08/01/29 ⁴	38,518,000	36,490,120
3.15% due 02/15/32	139,833	130,079	Galaxy Pipeline Assets Bidco Ltd. 3.25% due 09/30/40 ⁴	43,921,000	35,554,809
Polaris, Inc. 6.95% due 03/15/29	13,000,000	14,109,666	Energy Transfer, LP 6.00% due 02/01/29 ⁴	11,400,000	11,677,601
United Airlines, Inc. 4.38% due 04/15/26 ⁴	12,700,000	12,496,148	7.38% due 02/01/31 ⁴	7,610,000	8,095,891
Vail Resorts, Inc. 6.50% due 05/15/32 ⁴	11,650,000	12,173,306	5.50% due 06/01/27	3,175,000	3,256,188
Beacon Roofing Supply, Inc. 4.50% due 11/15/26 ⁴	6,120,000	6,025,216	6.13% due 12/15/45	1,190,000	1,241,918
6.50% due 08/01/30 ⁴	1,925,000	1,992,356	6.05% due 09/01/54	500,000	517,974
1011778 BC ULC / New Red Finance, Inc. 6.13% due 06/15/29 ⁴	4,800,000	4,938,043	Enbridge, Inc. 5.63% due 04/05/34	22,300,000	23,388,586
5.63% due 09/15/29 ⁴	2,950,000	2,992,626	Targa Resources Corp. 6.50% due 03/30/34	9,937,000	10,982,747
United Airlines 2023-1 Class A Pass Through Trust 5.80% due 01/15/36	7,283,545	7,644,137	5.50% due 02/15/35	8,800,000	9,062,959
Marriott International, Inc. 5.35% due 03/15/35	7,100,000	7,276,681	6.50% due 02/15/53	1,000,000	1,109,768
Flutter Entertainment plc 5.00% due 04/29/29	EUR 4,900,000	5,622,781	Occidental Petroleum Corp. 5.38% due 01/01/32	18,470,000	18,723,649
Live Nation Entertainment, Inc. 6.50% due 05/15/27 ⁴	4,635,000	4,727,668	Sunoco, LP 7.25% due 05/01/32 ⁴	17,125,000	18,152,791
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp. 6.25% due 03/15/33 ⁴	4,150,000	4,204,143	Viper Energy, Inc. 7.38% due 11/01/31 ⁴	11,300,000	11,917,816
LKQ Corp. 6.25% due 06/15/33	3,412,000	3,618,016	5.38% due 11/01/27 ⁴	6,141,000	6,115,832
			Midwest Connector Capital Company LLC 4.63% due 04/01/29 ⁴	14,608,000	14,520,208
			Whistler Pipeline LLC 5.70% due 09/30/31 ⁴	13,350,000	13,820,940
			Venture Global Calcasieu Pass LLC 3.88% due 11/01/33 ⁴	10,672,000	9,571,333
			4.13% due 08/15/31 ⁴	2,667,000	2,479,589
			6.25% due 01/15/30 ⁴	1,500,000	1,572,391

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
NuStar Logistics, LP					
6.38% due 10/01/30	10,560,000	\$ 10,957,293			
5.63% due 04/28/27	1,880,000	1,888,573			
Cheniere Energy Partners, LP					
5.95% due 06/30/33	8,845,000	9,359,301			
5.75% due 08/15/34 ⁴	2,950,000	3,073,162			
TransCanada PipeLines Ltd.					
6.20% due 03/09/26	10,900,000	10,910,627			
4.88% due 05/15/48	1,200,000	1,123,088			
Cheniere Energy, Inc.					
5.65% due 04/15/34 ⁴	11,550,000	11,949,745			
Parkland Corp.					
4.63% due 05/01/30 ⁴	8,000,000	7,544,409			
6.63% due 08/15/32 ⁴	4,200,000	4,263,756			
Kinetik Holdings, LP					
6.63% due 12/15/28 ⁴	9,625,000	9,989,306			
ONEOK, Inc.					
6.05% due 09/01/33	6,350,000	6,784,752			
3.95% due 03/01/50	1,600,000	1,229,507			
5.15% due 10/15/43	1,100,000	1,046,664			
4.50% due 03/15/50	850,000	707,497			
Buckeye Partners, LP					
4.13% due 03/01/25 ⁴	5,201,000	5,157,786			
3.95% due 12/01/26	4,250,000	4,126,569			
Boardwalk Pipelines, LP					
5.63% due 08/01/34	6,675,000	6,885,351			
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.					
5.50% due 03/01/30	5,863,000	5,970,284			
CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC					
7.50% due 12/15/33 ⁴	5,000,000	5,424,880			
EnLink Midstream LLC					
5.65% due 09/01/34	5,050,000	5,218,029			
DT Midstream, Inc.					
4.30% due 04/15/32 ⁴	3,250,000	3,041,107			
4.13% due 06/15/29 ⁴	550,000	526,098			
Marathon Petroleum Corp.					
6.50% due 03/01/41	1,650,000	1,796,864			
Kinder Morgan Energy Partners, LP					
7.50% due 11/15/40	1,380,000	1,633,715			
EnLink Midstream Partners, LP					
5.60% due 04/01/44	1,680,000	1,605,643			
Western Midstream Operating, LP					
5.30% due 03/01/48	1,690,000	1,534,727			
DCP Midstream Operating, LP					
6.45% due 11/03/36 ⁴	1,000,000	1,078,471			
MPLX, LP					
5.50% due 02/15/49	1,100,000	1,071,010			
Eastern Gas Transmission & Storage, Inc.					
4.60% due 12/15/44	500,000	453,063			
Kinder Morgan, Inc.					
5.20% due 06/01/33	126,000	127,551			
Total Energy		<u>565,948,177</u>			
			COMMUNICATIONS - 1.5%		
			Level 3 Financing, Inc.		
			3.88% due 10/15/30 ⁴	34,939,000	\$ 25,602,289
			10.75% due 12/15/30 ⁴	20,300,000	22,278,367
			11.00% due 11/15/29 ⁴	19,567,314	21,672,282
			4.50% due 04/01/30 ⁴	26,815,000	20,768,400
			4.00% due 04/15/31 ⁴	13,950,000	10,148,625
			British Telecommunications plc		
			4.88% due 11/23/81 ^{3,4}	47,450,000	43,803,306
			4.25% due 11/23/81 ^{3,4}	8,250,000	8,006,415
			9.63% due 12/15/30	2,391,000	3,019,386
			Sirius XM Radio, Inc.		
			3.13% due 09/01/26 ⁴	26,975,000	26,062,137
			4.13% due 07/01/30 ⁴	12,010,000	10,891,598
			Vodafone Group plc		
			4.13% due 06/04/81 ³	40,537,000	36,745,716
			Paramount Global		
			5.90% due 10/15/40	20,648,000	18,269,505
			5.25% due 04/01/44	7,691,000	6,126,977
			4.90% due 08/15/44	6,518,000	5,009,365
			4.85% due 07/01/42	4,496,000	3,586,122
			4.60% due 01/15/45	2,403,000	1,773,514
			Rogers Communications, Inc.		
			4.55% due 03/15/52	29,725,000	25,739,968
			Cogent Communications Group LLC		
			3.50% due 05/01/26 ⁴	16,765,000	16,343,342
			7.00% due 06/15/27 ⁴	8,285,000	8,430,642
			Fox Corp.		
			6.50% due 10/13/33	19,400,000	21,228,037
			Charter Communications Operating LLC / Charter Communications Operating Capital		
			3.90% due 06/01/52	21,690,000	14,220,928
			Altice France S.A.		
			5.13% due 07/15/29 ⁴	17,800,000	12,517,279
			5.13% due 01/15/29 ⁴	2,290,000	1,608,331
			Go Daddy Operating Company LLC / GD Finance Co., Inc.		
			3.50% due 03/01/29 ⁴	8,203,000	7,696,633
			CSC Holdings LLC		
			4.13% due 12/01/30 ⁴	5,772,000	4,206,375
			AT&T, Inc.		
			6.38% due 03/01/41	1,800,000	1,997,881
			Corning, Inc.		
			5.75% due 08/15/40	1,900,000	1,993,126
			Outfront Media Capital LLC / Outfront Media Capital Corp.		
			7.38% due 02/15/31 ⁴	1,450,000	1,547,861
			McGraw-Hill Education, Inc.		
			5.75% due 08/01/28 ⁴	1,549,000	1,530,782
			Interpublic Group of Companies, Inc.		
			3.38% due 03/01/41	1,950,000	1,516,834
			Match Group Holdings II LLC		
			4.13% due 08/01/30 ⁴	1,250,000	1,170,951
			Virgin Media Finance plc		
			5.00% due 07/15/30 ⁴	1,050,000	923,501

TOTAL RETURN BOND FUND					
	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Sunrise FinCo I B.V.			Brooklyn Union Gas Co.		
4.88% due 07/15/31 ⁴	200,000	\$ 189,236	6.39% due 09/15/33 ⁴	12,675,000	\$ 13,801,735
Total Communications		<u>386,625,711</u>	4.27% due 03/15/48 ⁴	1,300,000	1,054,700
TECHNOLOGY - 1.0%			6.42% due 07/18/54 ⁴	125,000	136,284
Fiserv, Inc.			Public Service Company of Colorado		
5.35% due 03/15/31	20,920,000	21,882,537	5.35% due 05/15/34	13,400,000	14,054,004
2.65% due 06/01/30	7,920,000	7,216,269	Alexander Funding Trust II		
5.60% due 03/02/33	3,523,000	3,730,943	7.47% due 07/31/28 ⁴	12,360,000	13,354,505
5.63% due 08/21/33	2,300,000	2,436,296	AmeriGas Partners Limited Partnership / AmeriGas Finance Corp.		
Broadcom, Inc.			5.88% due 08/20/26	10,945,000	10,869,357
4.93% due 05/15/37 ⁴	33,182,000	33,153,289	5.50% due 05/20/25	1,859,000	1,852,301
Foundry JV Holdco LLC			Black Hills Corp.		
5.88% due 01/25/34 ⁴	13,506,000	13,759,565	6.00% due 01/15/35	9,020,000	9,604,675
6.40% due 01/25/38 ⁴	10,950,000	11,530,291	4.20% due 09/15/46	1,200,000	1,005,179
6.15% due 01/25/32 ⁴	6,550,000	6,811,687	5.95% due 03/15/28	50,000	52,468
Oracle Corp.			Enel Finance International N.V.		
3.95% due 03/25/51	33,794,000	27,197,512	5.00% due 06/15/32 ⁴	8,690,000	8,790,650
Leidos, Inc.			Appalachian Power Co.		
2.30% due 02/15/31	15,050,000	13,074,712	5.80% due 10/01/35	4,150,000	4,345,072
5.75% due 03/15/33	9,431,000	9,920,812	4.40% due 05/15/44	2,400,000	2,092,972
4.38% due 05/15/30	2,650,000	2,607,567	Interstate Power and Light Co.		
Qorvo, Inc.			4.95% due 09/30/34	6,300,000	6,395,303
3.38% due 04/01/31 ⁴	10,809,000	9,677,773	Southern Company Gas Capital Corp.		
4.38% due 10/15/29	9,751,000	9,447,357	4.95% due 09/15/34	5,900,000	5,961,607
Atlassian Corp.			Terraform Global Operating, LP		
5.50% due 05/15/34	17,500,000	18,313,005	6.13% due 03/01/26 ⁴	5,235,000	5,237,576
Fair Isaac Corp.			Idaho Power Co.		
5.25% due 05/15/26 ⁴	15,640,000	15,637,618	4.20% due 03/01/48	2,660,000	2,251,002
MSCI, Inc.			Indianapolis Power & Light Co.		
3.63% due 09/01/30 ⁴	12,718,000	11,949,697	5.70% due 04/01/54 ⁴	2,000,000	2,129,995
3.88% due 02/15/31 ⁴	1,769,000	1,673,928	Arizona Public Service Co.		
3.63% due 11/01/31 ⁴	1,780,000	1,638,164	5.55% due 08/01/33	1,900,000	1,980,879
CGI, Inc.			Constellation Energy Generation LLC		
2.30% due 09/14/31	16,050,000	13,756,391	5.75% due 10/01/41	1,800,000	1,898,950
Booz Allen Hamilton, Inc.			Entergy Texas, Inc.		
5.95% due 08/04/33	10,470,000	11,175,113	1.50% due 09/01/26	1,650,000	1,559,941
Constellation Software, Inc.			Southern Power Co.		
5.46% due 02/16/34 ⁴	4,425,000	4,625,542	5.25% due 07/15/43	1,350,000	1,341,616
5.16% due 02/16/29 ⁴	3,250,000	3,350,158	Nevada Power Co.		
Cloud Software Group, Inc.			6.65% due 04/01/36	1,180,000	1,338,982
6.50% due 03/31/29 ⁴	7,200,000	7,163,758	Washington Gas Light Co.		
ACI Worldwide, Inc.			3.80% due 09/15/46	1,300,000	1,053,974
5.75% due 08/15/26 ⁴	6,973,000	6,971,084	Duke Energy Ohio, Inc.		
NXP BV / NXP Funding LLC / NXP USA, Inc.			4.30% due 02/01/49	1,200,000	1,038,083
3.13% due 02/15/42	1,400,000	<u>1,050,301</u>	Louisville Gas and Electric Co.		
Total Technology		<u>269,751,369</u>	4.25% due 04/01/49	1,100,000	<u>939,755</u>
UTILITIES - 0.7%			Total Utilities		<u>193,542,094</u>
NRG Energy, Inc.			BASIC MATERIALS - 0.6%		
2.45% due 12/02/27 ⁴	26,000,000	24,358,791	Anglo American Capital plc		
7.00% due 03/15/33 ⁴	9,490,000	10,542,061	5.63% due 04/01/30 ⁴	21,300,000	22,137,963
AES Corp.			2.63% due 09/10/30 ⁴	18,000,000	16,020,639
3.95% due 07/15/30 ⁴	23,124,000	22,052,549	3.95% due 09/10/50 ⁴	14,140,000	11,097,059
3.30% due 07/15/25 ⁴	3,750,000	3,695,374	5.75% due 04/05/34 ⁴	5,550,000	5,793,769
Liberty Utilities Co.			6.00% due 04/05/54	1,000,000	1,047,055
5.58% due 01/31/29 ⁴	11,600,000	11,991,780			
5.87% due 01/31/34 ⁴	6,450,000	6,759,974			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alcoa Nederland Holding B.V.			Palmer Square Loan Funding Ltd.		
5.50% due 12/15/27 ⁴	14,325,000	\$ 14,378,883	2022-1A A2, 6.90% (3 Month		
4.13% due 03/31/29 ⁴	8,600,000	8,247,614	Term SOFR + 1.60%, Rate		
7.13% due 03/15/31 ⁴	3,200,000	3,411,280	Floor: 1.60%) due 04/15/30 ^{◊,4}	23,000,000	\$ 22,976,335
6.13% due 05/15/28 ⁴	2,800,000	2,838,816	2021-3A B, 7.29% (3 Month Term		
International Flavors & Fragrances, Inc.			SOFR + 2.01%, Rate Floor:		
1.23% due 10/01/25 ⁴	21,520,000	20,769,695	2.01%) due 07/20/29 ^{◊,4}	22,500,000	22,552,357
5.00% due 09/26/48	1,100,000	1,012,667	2023-2A A2, 7.59% (3 Month		
Minerals Technologies, Inc.			Term SOFR + 2.30%, Rate		
5.00% due 07/01/28 ⁴	18,748,000	18,242,742	Floor: 2.30%) due 01/25/32 ^{◊,4}	19,500,000	19,564,061
Yamana Gold, Inc.			2024-3A BR, 7.30% (3 Month		
2.63% due 08/15/31	9,431,000	8,164,826	Term SOFR + 2.00%, Rate		
4.63% due 12/15/27	3,000,000	3,004,562	Floor: 2.00%) due 04/15/31 ^{◊,4}	16,050,000	16,088,467
Steel Dynamics, Inc.			2023-2A B, 7.99% (3 Month Term		
2.40% due 06/15/25	5,950,000	5,853,680	SOFR + 2.70%, Rate Floor:		
Novelis Corp.			2.70%) due 01/25/32 ^{◊,4}	11,750,000	11,799,801
3.25% due 11/15/26 ⁴	5,923,000	5,715,535	2021-2A B, 6.79% (3 Month Term		
Axalta Coating Systems Dutch Holding B B.V.			SOFR + 1.66%, Rate Floor:		
7.25% due 02/15/31 ⁴	2,000,000	2,135,784	1.66%) due 05/20/29 ^{◊,4}	10,500,000	10,508,124
International Paper Co.			2021-1A B, 7.34% (3 Month Term		
4.40% due 08/15/47	2,400,000	2,115,235	SOFR + 2.06%, Rate Floor:		
FMC Corp.			2.06%) due 04/20/29 ^{◊,4}	7,100,000	7,099,978
6.38% due 05/18/53	1,530,000	1,638,718	2023-4A B, 8.03% (3 Month Term		
Southern Copper Corp.			SOFR + 2.75%, Rate Floor:		
7.50% due 07/27/35	1,080,000	1,284,831	2.75%) due 07/24/31 ^{◊,4}	7,050,000	7,082,787
Carpenter Technology Corp.			2021-2A C, 7.79% (3 Month Term		
6.38% due 07/15/28	178,000	179,221	SOFR + 2.66%, Rate Floor:		
Total Basic Materials		<u>155,090,574</u>	2.66%) due 05/20/29 ^{◊,4}	7,000,000	7,006,590
TRANSPORATION - 0.1%			Cerberus Loan Funding XXXII, LP		
Stolthaven Houston, Inc.			2021-2A A, 7.18% (3 Month Term		
5.88% due 07/17/31 ^{†††}	14,200,000	14,631,680	SOFR + 1.88%, Rate Floor:		
5.98% due 07/17/34 ^{†††}	12,800,000	13,184,768	1.88%) due 04/22/33 ^{◊,4}	65,000,000	65,015,665
Total Transportation		<u>27,816,448</u>	2021-2A C, 8.41% (3 Month Term		
Total Corporate Bonds			SOFR + 3.11%, Rate Floor:		
(Cost \$7,363,953,412)		<u>7,008,561,542</u>	3.11%) due 04/22/33 ^{◊,4}	20,925,000	21,014,404
ASSET-BACKED SECURITIES^{††} - 21.9%			2021-2A B, 7.46% (3 Month Term		
COLLATERALIZED LOAN			SOFR + 2.16%, Rate Floor:		
OBLIGATIONS - 11.2%			2.16%) due 04/22/33 ^{◊,4}	19,200,000	19,230,609
LCCM Trust			BXMT Ltd.		
2021-FL3 A, 6.66% (1 Month			2020-FL2 A, 6.10% (1 Month		
Term SOFR + 1.56%, Rate			Term SOFR + 1.01%, Rate		
Floor: 1.56%) due 11/15/38 ^{◊,4}	73,311,997	72,823,973	Floor: 1.01%) due 02/15/38 ^{◊,4}	33,670,569	32,359,723
2021-FL3 AS, 7.01% (1 Month			2020-FL3 AS, 6.95% (1 Month		
Term SOFR + 1.91%, Rate			Term SOFR + 1.86%, Rate		
Floor: 1.91%) due 11/15/38 ^{◊,4}	37,152,000	36,140,069	Floor: 1.86%) due 11/15/37 ^{◊,4}	23,550,000	22,991,719
2021-FL3 B, 7.41% (1 Month			2020-FL3 C, 7.75% (1 Month		
Term SOFR + 2.31%, Rate			Term SOFR + 2.66%, Rate		
Floor: 2.31%) due 11/15/38 ^{◊,4}	21,450,000	20,740,949	Floor: 2.66%) due 11/15/37 ^{◊,4}	16,327,000	14,466,476
2021-FL2 B, 7.11% (1 Month			2020-FL2 B, 6.60% (1 Month		
Term SOFR + 2.01%, Rate			Term SOFR + 1.51%, Rate		
Floor: 2.01%) due 12/13/38 ^{◊,4}	400,000	394,578	Floor: 1.51%) due 02/15/38 ^{◊,4}	16,000,000	14,457,363
			2020-FL3 B, 7.35% (1 Month		
			Term SOFR + 2.26%, Rate		
			Floor: 2.26%) due 11/15/37 ^{◊,4}	10,600,000	10,155,306

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-FL2 AS, 6.35% (1 Month Term SOFR + 1.26%, Rate Floor: 1.26%) due 02/15/38 ^{◊,4}	6,008,500	\$ 5,790,717	2023-3A B, 8.64% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/13/35 ^{◊,4}	15,700,000	\$ 15,699,436
2020-FL2 C, 6.85% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{◊,4}	5,360,000	4,676,791	Cerberus Loan Funding XL LLC		
Golub Capital Partners CLO 33M Ltd.			2023-1A A, 7.70% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 03/22/35 ^{◊,4}	64,859,750	65,334,244
2021-33A AR2, 7.19% (3 Month Term SOFR + 2.12%, Rate Floor: 1.86%) due 08/25/33 ^{◊,4}	105,004,127	104,745,292	2023-1A B, 8.90% (3 Month Term SOFR + 3.60%, Rate Floor: 3.60%) due 03/22/35 ^{◊,4}	4,600,000	4,607,462
HERA Commercial Mortgage Ltd.			Owl Rock CLO XVI LLC		
2021-FL1 B, 6.73% (1 Month Term SOFR + 1.71%, Rate Floor: 1.60%) due 02/18/38 ^{◊,4}	49,562,000	48,345,139	2024-16A A, 7.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/36 ^{◊,4}	57,300,000	57,699,828
2021-FL1 AS, 6.43% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/18/38 ^{◊,4}	28,000,000	27,309,985	2024-16A B, 7.78% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/36 ^{◊,4}	9,550,000	9,572,153
2021-FL1 C, 7.08% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/18/38 ^{◊,4}	19,200,000	18,535,212	Palmer Square CLO Ltd.		
2021-FL1 A, 6.18% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 02/18/38 ^{◊,4}	4,811,078	4,741,298	2024-4A BR, due 10/20/37 ^{◊,4}	36,200,000	36,213,566
LoanCore Issuer Ltd.			2023-4A C, 7.88% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/20/33 ^{◊,4}	16,250,000	16,284,071
2021-CRE6 B, 7.11% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/15/38 ^{◊,4}	44,000,000	42,807,186	2023-4A B, 7.43% (3 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 10/20/33 ^{◊,4}	14,200,000	14,227,051
2021-CRE6 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 11/15/38 ^{◊,4}	22,825,000	22,270,053	THL Credit Lake Shore MM CLO I Ltd.		
2021-CRE5 D, 8.21% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 ^{◊,4}	14,350,000	14,037,843	2021-1A A1R, 7.26% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 04/15/33 ^{◊,4}	33,500,000	33,499,806
2021-CRE5 A, 6.51% (1 Month Term SOFR + 1.41%, Rate Floor: 1.41%) due 07/15/36 ^{◊,4}	9,797,782	9,764,262	2021-1A BR, 7.56% (3 Month Term SOFR + 2.26%, Rate Floor: 2.00%) due 04/15/33 ^{◊,4}	30,400,000	30,228,465
Cerberus Loan Funding XLV LLC			ABPCI Direct Lending Fund CLO I LLC		
2024-1A A, 7.20% (3 Month Term SOFR + 1.90%, Rate Floor: 1.90%) due 04/15/36 ^{◊,4}	75,250,000	75,443,031	2021-1A A1A2, 7.24% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 07/20/33 ^{◊,4}	59,500,000	59,606,297
2024-1A B, 7.70% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 04/15/36 ^{◊,4}	12,000,000	12,130,205	2021-1A B12, 7.54% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 07/20/33 ^{◊,4}	2,500,000	2,490,113
Cerberus Loan Funding XLIV LLC			Ares Direct Lending CLO 1 LLC		
2024-5A A, 7.65% (3 Month Term SOFR + 2.35%, Rate Floor: 2.35%) due 01/15/36 ^{◊,4}	50,000,000	50,174,205	2024-1A A, 7.18% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/25/36 ^{◊,4}	49,000,000	49,017,714
2024-5A B, 8.50% (3 Month Term SOFR + 3.20%, Rate Floor: 3.20%) due 01/15/36 ^{◊,4}	24,950,000	24,978,490	2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 ^{◊,4}	9,750,000	9,760,818
Cerberus Loan Funding XLII LLC			Owl Rock CLO IV Ltd.		
2023-3A A1, 7.77% (3 Month Term SOFR + 2.48%, Rate Floor: 2.48%) due 09/13/35 ^{◊,4}	54,450,000	54,838,152	2021-4A A1R, 6.99% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 08/20/33 ^{◊,4}	40,750,000	40,955,686
			2021-4A A2R, 7.29% (3 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 08/20/33 ^{◊,4}	16,750,000	16,762,338

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cerberus Loan Funding XXXIII, LP			2021-FL2 B, 7.45% (1 Month		
2021-3A A, 7.12% (3 Month Term			Term SOFR + 2.36%, Rate		
SOFR + 1.82%, Rate Floor:			Floor: 2.36%) due 01/15/37 ^{◊,4}	10,100,000	\$ 9,896,751
1.56%) due 07/23/33 ^{◊,4}	47,750,000	\$ 47,798,041	2021-FL1 AS, 6.80% (1 Month		
2021-3A B, 7.41% (3 Month Term			Term SOFR + 1.71%, Rate		
SOFR + 2.11%, Rate Floor:			Floor: 1.71%) due 06/15/36 ^{◊,4}	6,425,000	6,302,926
1.85%) due 07/23/33 ^{◊,4}	9,500,000	9,519,993	2021-FL2 AS, 6.95% (1 Month		
Fortress Credit Opportunities IX CLO Ltd.			Term SOFR + 1.86%, Rate		
2021-9A A2TR, 7.36% (3 Month			Floor: 1.86%) due 01/15/37 ^{◊,4}	3,500,000	3,466,087
Term SOFR + 2.06%, Rate			FS Rialto		
Floor: 1.80%) due 10/15/33 ^{◊,4}	46,200,000	46,400,416	2021-FL3 C, 7.26% (1 Month		
2021-9A BR, 7.51% (3 Month			Term SOFR + 2.16%, Rate		
Term SOFR + 2.21%, Rate			Floor: 2.16%) due 11/16/36 ^{◊,4}	31,150,000	29,907,240
Floor: 1.95%) due 10/15/33 ^{◊,4}	6,700,000	6,678,934	2021-FL3 B, 7.01% (1 Month		
2021-9A A1TR, 7.11% (3 Month			Term SOFR + 1.91%, Rate		
Term SOFR + 1.81%, Rate			Floor: 1.91%) due 11/16/36 ^{◊,4}	8,420,000	8,328,188
Floor: 1.55%) due 10/15/33 ^{◊,4}	3,450,000	3,457,633	Golub Capital Partners CLO 54M LP		
Owl Rock CLO III Ltd.			2021-54A B, 7.35% (3 Month		
2024-3A AR, 7.23% (3 Month			Term SOFR + 2.11%, Rate		
Term SOFR + 1.85%, Rate			Floor: 1.85%) due 08/05/33 ^{◊,4}	21,000,000	20,971,253
Floor: 1.85%) due 04/20/36 ^{◊,4}	41,250,000	41,431,339	2021-54A A, 7.03% (3 Month		
2024-3A BR, 7.65% (3 Month			Term SOFR + 1.79%, Rate		
Term SOFR + 2.35%, Rate			Floor: 1.53%) due 08/05/33 ^{◊,4}	16,700,000	16,707,026
Floor: 2.35%) due 04/20/36 ^{◊,4}	13,500,000	13,499,158	LCM XXIV Ltd.		
Cerberus Loan Funding XXXV, LP			2021-24A BR, 6.94% (3 Month		
2021-5A A, 7.06% (3 Month Term			Term SOFR + 1.66%, Rate		
SOFR + 1.76%, Rate Floor:			Floor: 0.00%) due 03/20/30 ^{◊,4}	24,200,000	24,186,876
1.50%) due 09/22/33 ^{◊,4}	41,500,000	41,503,324	2021-24A CR, 7.44% (3 Month		
2021-5A B, 7.41% (3 Month Term			Term SOFR + 2.16%, Rate		
SOFR + 2.11%, Rate Floor:			Floor: 0.00%) due 03/20/30 ^{◊,4}	13,050,000	13,092,624
1.85%) due 09/22/33 ^{◊,4}	8,000,000	8,014,131	Carlyle Direct Lending CLO LLC		
Cerberus Loan Funding XLVII LLC			2024-1A A11A, 7.12% (3 Month		
2024-3A A, 7.08% (3 Month Term			Term SOFR + 1.80%, Rate		
SOFR + 1.75%, Rate Floor:			Floor: 1.80%) due 07/15/36 ^{◊,4}	28,850,000	29,036,752
1.75%) due 07/15/36 ^{◊,4}	44,000,000	44,066,832	2024-1A A12B, 7.32% (3 Month		
2024-3A B, 7.35% (3 Month Term			Term SOFR + 2.00%, Rate		
SOFR + 1.95%, Rate Floor:			Floor: 2.00%) due 07/15/36 ^{◊,4}	7,500,000	7,563,242
1.95%) due 07/15/36 ^{◊,4}	5,250,000	5,254,662	Golub Capital Partners CLO 16 Ltd.		
GoldenTree Loan Management US CLO 1 Ltd.			2021-16A A1R2, 7.16% (3 Month		
2024-9A BR, 7.23% (3 Month			Term SOFR + 1.87%, Rate		
Term SOFR + 1.95%, Rate			Floor: 1.61%) due 07/25/33 ^{◊,4}	26,750,000	26,769,498
Floor: 1.95%) due 04/20/37 ^{◊,4}	28,900,000	29,105,644	2021-16A A2R2, 7.35% (3 Month		
2024-9A CR, 7.68% (3 Month			Term SOFR + 2.06%, Rate		
Term SOFR + 2.40%, Rate			Floor: 1.80%) due 07/25/33 ^{◊,4}	9,750,000	9,755,621
Floor: 2.40%) due 04/20/37 ^{◊,4}	18,550,000	18,820,231	Golub Capital Partners CLO 36M Ltd.		
Cerberus Loan Funding XLVIII LLC			2018-36A A, 6.80% (3 Month		
2024-4A AN, due 10/15/36 ^{◊,4}	45,550,000	45,618,694	Term SOFR + 1.56%, Rate		
ACRES Commercial Realty Ltd.			Floor: 0.00%) due 02/05/31 ^{◊,4}	35,703,571	35,696,995
2021-FL1 C, 7.20% (1 Month			Fortress Credit BSL XV Ltd.		
Term SOFR + 2.11%, Rate			2024-2A AR, 6.68% (3 Month		
Floor: 2.11%) due 06/15/36 ^{◊,4}	13,092,000	12,586,790	Term SOFR + 1.40%, Rate		
2021-FL1 D, 7.85% (1 Month			Floor: 1.40%) due 10/18/33 ^{◊,4}	35,000,000	35,065,923
Term SOFR + 2.76%, Rate			Golub Capital Partners CLO 31M Ltd.		
Floor: 2.76%) due 06/15/36 ^{◊,4}	11,750,000	11,232,922	2024-31A A1RR, due 11/05/37 ^{◊,4}	35,000,000	35,018,323

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
KREF Ltd.			Fontainbleau Vegas		
2021-FL2 AS, 6.50% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 ^{◊,4}	19,300,000	\$ 18,886,335	10.77% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 ^{◊,†††}	26,250,000	\$ 26,250,000
2021-FL2 C, 7.20% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 02/15/39 ^{◊,4}	16,600,000	15,868,883	BSPDF Issuer Ltd.		
Golub Capital Partners CLO 49M Ltd.			2021-FL1 C, 7.46% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 10/15/36 ^{◊,4}	15,300,000	14,701,046
2021-49A BR, 7.44% (3 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 08/26/33 ^{◊,4}	21,695,000	21,614,438	2021-FL1 B, 7.01% (1 Month Term SOFR + 1.91%, Rate Floor: 1.80%) due 10/15/36 ^{◊,4}	6,500,000	6,253,883
2021-49A CR, 8.14% (3 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 08/26/33 ^{◊,4}	12,600,000	12,854,538	2021-FL1 D, 7.96% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 ^{◊,4}	3,500,000	3,367,609
Madison Park Funding XLVIII Ltd.			Madison Park Funding LIII Ltd.		
2021-48A B, 6.99% (3 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 04/19/33 ^{◊,4}	27,500,000	27,532,084	2022-53A B, 7.03% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{◊,4}	24,000,000	24,051,418
2021-48A C, 7.54% (3 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 04/19/33 ^{◊,4}	6,650,000	6,668,849	BDS Ltd.		
BCC Middle Market CLO LLC			2021-FL9 C, 7.03% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 11/16/38 ^{◊,4}	19,500,000	18,891,138
2021-1A ATR, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 ^{◊,4}	30,450,000	30,483,191	2021-FL9 D, 7.38% (1 Month Term SOFR + 2.36%, Rate Floor: 2.25%) due 11/16/38 ^{◊,4}	4,400,000	4,199,259
Owl Rock CLO II Ltd.			Cerberus Loan Funding XXXI, LP		
2021-2A ALR, 7.09% (3 Month Term SOFR + 1.81%, Rate Floor: 1.55%) due 04/20/33 ^{◊,4}	30,350,000	30,361,053	2021-1A C, 8.16% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 04/15/32 ^{◊,4}	12,000,000	12,023,467
Neuberger Berman Loan Advisers CLO 40 Ltd.			2021-1A A, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 04/15/32 ^{◊,4}	10,471,328	10,479,663
2021-40A B, 6.95% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/16/33 ^{◊,4}	26,700,000	26,752,463	ABPCI Direct Lending Fund CLO II LLC		
2021-40A C, 7.30% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 04/16/33 ^{◊,4}	2,500,000	2,504,911	2024-1A A1RR, 6.58% (3 Month Term SOFR + 1.65%, Rate Floor: 1.65%) due 07/20/37 ^{◊,4}	22,500,000	22,498,184
MidOcean Credit CLO VII			Cerberus Loan Funding XLVI, LP		
2020-7A BR, 7.16% (3 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due 07/15/29 ^{◊,4}	27,500,000	27,591,336	2024-2A A, 7.16% (3 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 07/15/36 ^{◊,4}	16,500,000	16,541,012
STWD Ltd.			2024-2A B, 7.61% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 07/15/36 ^{◊,4}	5,900,000	5,899,137
2019-FL1 B, 6.81% (1 Month Term SOFR + 1.71%, Rate Floor: 1.71%) due 07/15/38 ^{◊,4}	11,210,000	11,164,817	KREF Funding V LLC		
2019-FL1 C, 7.16% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 07/15/38 ^{◊,4}	8,800,000	8,652,697	6.96% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 ^{◊,†††}	22,081,647	21,940,325
2021-FL2 A, 6.33% (1 Month Term SOFR + 1.31%, Rate Floor: 1.20%) due 04/18/38 ^{◊,4}	3,946,335	3,889,644	0.15% due 06/25/26 ^{†††,7}	313,636,364	335,591
2021-FL2 C, 7.23% (1 Month Term SOFR + 2.21%, Rate Floor: 2.10%) due 04/18/38 ^{◊,4}	2,820,000	2,711,092	FS RIALTO		
2019-FL1 AS, 6.61% (1 Month Term SOFR + 1.51%, Rate Floor: 1.51%) due 07/15/38 ^{◊,4}	310,327	309,994	2021-FL2 C, 7.26% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 05/16/38 ^{◊,4}	15,665,000	15,081,521
			2021-FL2 A, 6.43% (1 Month Term SOFR + 1.33%, Rate Floor: 1.33%) due 05/16/38 ^{◊,4}	5,087,409	5,076,230

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Madison Park Funding LVIII Ltd. 2024-58A B, 7.27% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/25/37 ^{0.4}	11,700,000	\$ 11,797,917	Owl Rock CLO I LLC 2024-1A ANR, 7.53% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 02/20/36 ^{0.4}	14,400,000	\$ 14,561,885
2024-58A C, 7.77% (3 Month Term SOFR + 2.45%, Rate Floor: 2.45%) due 04/25/37 ^{0.4}	8,250,000	8,354,358	2024-1A BR, 8.38% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/20/36 ^{0.4}	1,100,000	1,103,663
VOYA CLO 2024-2A B, 7.12% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 07/20/37 ^{0.4}	14,750,000	14,783,649	Dryden 36 Senior Loan Fund 2020-36A CR3, 7.61% (3 Month Term SOFR + 2.31%, Rate Floor: 2.05%) due 04/15/29 ^{0.4}	15,200,000	15,245,556
2021-2A BR, 7.71% (3 Month Term SOFR + 2.41%, Rate Floor: 2.15%) due 06/07/30 ^{0.4}	4,950,000	4,966,921	Owl Rock CLO XIII LLC 2023-13A B, 8.16% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 09/20/35 ^{0.4}	14,750,000	14,806,652
Recette CLO Ltd. 2021-1A BRR, 6.94% (3 Month Term SOFR + 1.66%, Rate Floor: 0.00%) due 04/20/34 ^{0.4}	9,800,000	9,800,000	Madison Park Funding Ltd. 2024-69A B, 7.28% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/25/37 ^{0.4}	14,500,000	14,585,682
2021-1A CRR, 7.29% (3 Month Term SOFR + 2.01%, Rate Floor: 0.00%) due 04/20/34 ^{0.4}	9,200,000	9,214,474	Ares Direct Lending CLO 2 LLC 2024-2A C, due 10/20/36 ^{0.4}	13,600,000	13,675,344
Fortress Credit Opportunities XI CLO Ltd. 2018-11A AIT, 6.86% (3 Month Term SOFR + 1.56%, Rate Floor: 0.00%) due 04/15/31 ^{0.4}	16,236,426	16,239,534	Octagon Investment Partners 49 Ltd. 2024-5A BR, 7.25% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 04/15/37 ^{0.4}	12,800,000	12,873,887
2018-11A C, 8.06% (3 Month Term SOFR + 2.76%, Rate Floor: 0.00%) due 04/15/31 ^{0.4}	2,300,000	2,287,108	BDS LLC 2024-FL13 A, 6.78% (1 Month Term SOFR + 1.58%, Rate Floor: 1.58%) due 09/19/39 ^{0.4}	5,000,000	4,987,434
Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A BR, 6.94% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/20/32 ^{0.4}	14,100,000	14,102,105	2024-FL13 AS, 7.19% (1 Month Term SOFR + 1.99%, Rate Floor: 1.99%) due 09/19/39 ^{0.4}	4,000,000	3,989,927
2021-32A CR, 7.24% (3 Month Term SOFR + 1.96%, Rate Floor: 1.70%) due 01/20/32 ^{0.4}	4,200,000	4,209,410	2024-FL13 B, 7.44% (1 Month Term SOFR + 2.24%, Rate Floor: 2.24%) due 09/19/39 ^{0.4}	3,900,000	3,890,174
BSPRT Issuer Ltd. 2021-FL7 C, 7.51% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 12/15/38 ^{0.4}	7,250,000	7,127,740	BSPRT Issuer LLC 2024-FL11 AS, 7.26% (1 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 07/15/39 ^{0.4}	8,900,000	8,883,313
2021-FL6 C, 7.26% (1 Month Term SOFR + 2.16%, Rate Floor: 2.05%) due 03/15/36 ^{0.4}	5,550,000	5,235,529	2024-FL11 B, 7.46% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 07/15/39 ^{0.4}	3,800,000	3,792,875
2021-FL7 B, 7.26% (1 Month Term SOFR + 2.16%, Rate Floor: 2.16%) due 12/15/38 ^{0.4}	4,875,000	4,790,926	PFP Ltd. 2024-11 A, 6.92% (1 Month Term SOFR + 1.83%, Rate Floor: 1.83%) due 09/17/39 ^{0.4}	7,000,000	6,982,816
Cerberus Loan Funding XXXVIII, LP 2022-2A A1, 8.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 10/15/34 ^{0.4}	16,570,000	16,717,254	2024-11 AS, 7.27% (1 Month Term SOFR + 2.19%, Rate Floor: 2.19%) due 09/17/39 ^{0.4}	5,300,000	5,286,899
Venture XIV CLO Ltd. 2020-14A CRR, 7.57% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29 ^{0.4}	15,676,361	15,692,372	Greystone Commercial Real Estate Notes 2021-FL3 C, 7.21% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 07/15/39 ^{0.4}	12,000,000	11,890,175
			BRSP Ltd. 2024-FL2 A, 6.91% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 08/19/37 ^{0.4}	5,650,000	5,636,373

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-FL1 D, 7.78% (1 Month Term SOFR + 2.81%, Rate Floor: 2.70%) due 08/19/38 ^{◊,4}	4,200,000	\$ 4,036,365			
2024-FL2 AS, 7.35% (1 Month Term SOFR + 2.38%, Rate Floor: 2.38%) due 08/19/37 ^{◊,4}	1,850,000	1,845,435			
Golub Capital Partners CLO 17 Ltd. 2017-17A A1R, 7.20% (3 Month Term SOFR + 1.91%, Rate Floor: 0.00%) due 10/25/30 ^{◊,4}	10,863,176	10,869,818			
NewStar Fairfield Fund CLO Ltd. 2018-2A A1N, 6.81% (3 Month Term SOFR + 1.53%, Rate Floor: 1.27%) due 04/20/30 ^{◊,4}	10,309,260	10,311,746			
Golub Capital Partners CLO 46 Ltd. 2024-46A BR, 7.58% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 04/20/37 ^{◊,4}	10,300,000	10,299,119			
Neuberger Berman CLO XVI-S Ltd. 2021-16SA BR, 6.96% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 04/15/34 ^{◊,4}	10,200,000	10,201,757			
HPS Loan Management Ltd. 2018-2016 BR, 7.14% (3 Month Term SOFR + 1.86%, Rate Floor: 1.60%) due 07/20/30 ^{◊,4}	9,500,000	9,516,502			
Neuberger Berman Loan Advisers CLO 47 Ltd. 2022-47A B, 7.10% (3 Month Term SOFR + 1.80%, Rate Floor: 1.80%) due 04/14/35 ^{◊,4}	9,000,000	9,033,940			
Boyce Park CLO Ltd. 2022-1A B1, 7.03% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/21/35 ^{◊,4}	8,800,000	8,814,362			
Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{4,11}	10,000,000	6,912,608			
ACRE Commercial Mortgage Ltd. 2021-FL4 B, 6.53% (1 Month Term SOFR + 1.51%, Rate Floor: 1.40%) due 12/18/37 ^{◊,4}	3,100,000	3,086,572			
2021-FL4 C, 6.88% (1 Month Term SOFR + 1.86%, Rate Floor: 1.75%) due 12/18/37 ^{◊,4}	3,100,000	3,079,121			
Barings CLO Limited 2022-III 2024-3A BR, due 10/20/37 ^{◊,4}	5,950,000	5,950,000			
HGI CRE CLO Ltd. 2021-FL2 B, 6.71% (1 Month Term SOFR + 1.61%, Rate Floor: 1.61%) due 09/17/36 ^{◊,4}	5,000,000	4,845,090			
2021-FL2 C, 7.01% (1 Month Term SOFR + 1.91%, Rate Floor: 1.91%) due 09/17/36 ^{◊,4}	1,000,000	961,166			
Sound Point CLO XXIV 2021-3A B1R, 7.25% (3 Month Term SOFR + 1.96%, Rate Floor: 1.96%) due 10/25/34 ^{◊,4}	5,150,000	5,152,596			
Owl Rock CLO XVII LLC 2024-17A B, 7.23% (3 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 07/15/36 ^{◊,4}	4,300,000	\$ 4,304,101			
Shackleton CLO Ltd. 2021-16A B, 7.29% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 10/20/34 ^{◊,4}	3,900,000	3,896,527			
MF1 Multifamily Housing Mortgage Loan Trust 2021-FL6 D, 7.68% (1 Month Term SOFR + 2.66%, Rate Floor: 2.55%) due 07/16/36 ^{◊,4}	3,800,000	3,665,243			
Dryden XXVI Senior Loan Fund 2018-26A CR, 7.41% (3 Month Term SOFR + 2.11%, Rate Floor: 0.00%) due 04/15/29 ^{◊,4}	3,500,000	3,508,393			
Golub Capital Partners CLO 25M Ltd. 2018-25A AR, 6.88% (3 Month Term SOFR + 1.64%, Rate Floor: 1.38%) due 05/05/30 ^{◊,4}	2,647,946	2,650,027			
Allegro CLO VII Ltd. 2024-1A CR, 7.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/13/31 ^{◊,4}	2,500,000	2,506,220			
Sound Point CLO XXXI Ltd. 2021-3A B, 7.20% (3 Month Term SOFR + 1.91%, Rate Floor: 1.65%) due 10/25/34 ^{◊,4}	2,200,000	2,203,566			
Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32 ^{4,11}	8,920,000	1,839,174			
Voya CLO Ltd. 2013-1A INC, due 10/15/30 ^{4,11}	10,575,071	283,200			
Wellfleet CLO Ltd. 2018-2A A2R, 7.12% (3 Month Term SOFR + 1.84%, Rate Floor: 1.58%) due 10/20/28 ^{◊,4}	181,742	181,729			
Great Lakes CLO Ltd. 2014-1A SUB, due 10/15/29 ^{4,11}	461,538	174,297			
Treman Park CLO Ltd. 2015-1A SUB, due 10/20/28 ^{4,11}	6,859,005	60,977			
Babson CLO Ltd. 2014-1A SUB, due 07/20/25 ^{4,11}	1,300,000	31,083			
Venture XIII CLO Ltd. 2013-13A SUB, due 09/10/29 ^{4,11}	3,700,000	370			
Copper River CLO Ltd. 2007-1A INC, due 01/20/21 ^{9,11}	1,500,000	150			
Total Collateralized Loan Obligations					<u>3,006,939,326</u>
FINANCIAL - 2.5%					
Station Place Securitization Trust 2024-SP2, 6.81% (1 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 07/12/26 ^{◊,††,4}	50,500,000	50,500,000			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2024-SP1, 6.51% (1 Month Term SOFR + 1.40%, Rate Floor: 1.40%) due 08/12/25 ^{◊,†††,4}	50,500,000	\$ 50,500,000			
2023-SP1, 6.96% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{◊,†††,4}	12,650,000	12,650,000			
KKR Core Holding Company LLC 4.00% due 08/12/31 ^{†††}	73,754,774	68,794,028			
HV Eight LLC 7.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/31/27 ^{◊,†††}	EUR 51,954,306	58,008,609			
Strategic Partners Fund VIII, LP 7.85% (1 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 03/10/26 ^{◊,†††}	55,324,343	54,805,953			
LVNV Funding LLC 7.80% due 11/05/28 ^{†††}	39,400,000	42,034,678			
	6.84% due 06/12/29 ^{†††}	11,400,000	11,815,758		
ST Group Food Industries Holdings Ltd. due 11/10/25	34,275,000	34,275,000			
	due 11/10/25	17,125,000	17,125,000		
Project Onyx I 8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{◊,†††}	48,296,822	48,183,808			
Lightning A 5.50% due 03/01/37 ^{†††}	42,784,739	40,132,085			
Thunderbird A 5.50% due 03/01/37 ^{†††}	42,483,039	39,849,091			
Project Onyx 8.07% (3 Month Term SOFR + 2.75%, Rate Floor: 3.15%) due 01/26/27 ^{◊,†††}	26,568,456	26,488,924			
Madison Avenue Secured Funding Trust 2023-2, 6.96% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 10/15/24 ^{◊,†††,4}	25,350,000	25,350,000			
HarbourVest Structured Solutions IV Holdings, LP 8.28% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 ^{◊,†††}	16,236,174	16,167,171			
	6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{◊,†††}	EUR 8,091,316	8,908,557		
Ceamer Finance LLC 3.69% due 03/24/31 ^{†††}	17,009,952	16,130,708			
	6.92% due 11/15/37 ^{†††}	6,701,280	6,745,307		
Project Onyx II 8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{◊,†††}	13,791,741	13,695,888			
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††}	13,046,138	12,867,667			
Nassau LLC 2019-1, 3.98% due 08/15/34 ⁹	9,373,745	8,580,553			
Aesf Vi Verdi, LP 7.63% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/25/24 ^{◊,†††}	3,888,126	3,888,126			
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ⁴	1,140,373	1,134,403			
Total Financial		<u>668,631,314</u>			
			TRANSPORT-AIRCRAFT - 1.9%		
			AASET Trust		
			2024-1A, 6.26% due 05/16/49 ⁴	50,007,235	\$ 51,935,424
			2021-1A, 2.95% due 11/16/41 ⁴	50,196,046	46,716,351
			2021-2A, 2.80% due 01/15/47 ⁴	29,726,637	27,211,302
			2020-1A, 3.35% due 01/16/40 ⁴	12,199,987	11,590,998
			2019-2, 3.38% due 10/16/39 ⁴	1,290,636	1,239,785
			2019-1, 3.84% due 05/15/39 ⁴	930,628	898,268
			Navigator Aircraft ABS Ltd. 2021-1, 2.77% due 11/15/46 ⁴	56,658,681	52,391,342
			Next10, Inc. 6.73% due 12/15/30 ^{†††}	48,047,006	49,577,303
			Slam Ltd. 2024-1A, 5.34% due 09/15/49 ⁴	32,400,000	32,312,744
			2021-1A, 2.43% due 06/15/46 ⁴	14,483,658	13,350,413
			2021-1A, 3.42% due 06/15/46 ⁴	1,195,350	1,081,061
			Navigator Aviation Ltd. 2024-1, 5.40% due 08/15/49 ⁴	41,800,000	41,740,477
			Lunar Structured Aircraft Portfolio Notes 2021-1, 2.64% due 10/15/46 ⁴	31,586,334	28,921,389
			Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ⁴	28,295,429	27,353,293
			Sprite Ltd. 2021-1, 3.75% due 11/15/46 ⁴	23,075,731	22,091,637
			Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁴	22,466,232	20,621,529
			KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁴	17,016,079	15,673,998
			AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁴	15,750,943	15,160,371
			WAVE LLC 2019-1, 3.60% due 09/15/44 ⁴	15,233,131	14,091,255
			Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁴	8,889,005	8,481,089
			Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 ⁴	6,770,852	6,344,874
			2017-1, 4.58% due 02/15/42 ⁴	1,426,315	1,397,798
			Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁴	5,259,744	4,905,131
			MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁴	4,492,033	4,436,098
			Total Transport-Aircraft	<u>499,523,930</u>	
			WHOLE BUSINESS - 1.8%		
			Subway Funding LLC 2024-3A, 5.91% due 07/30/54 ⁴	36,200,000	36,228,424
			2024-1A, 6.51% due 07/30/54 ⁴	28,550,000	29,606,142
			2024-1A, 6.27% due 07/30/54 ⁴	18,900,000	19,518,436
			2024-1A, 6.03% due 07/30/54 ⁴	9,500,000	9,801,445
			Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ⁴	94,399,680	90,126,584
			SERVPRO Master Issuer LLC 2021-1A, 2.39% due 04/25/51 ⁴	43,738,740	39,844,842
			2022-1A, 3.13% due 01/25/52 ⁴	22,912,500	21,169,003
			2024-1A, 6.17% due 01/25/54 ⁴	16,536,900	16,997,697
			2019-1A, 3.88% due 10/25/49 ⁴	6,530,340	6,371,028

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Sonic Capital LLC			ALLO Issuer LLC		
2021-1A, 2.64% due 08/20/51 ⁴	23,392,520	\$ 19,597,774	2024-1A, 5.94% due 07/20/54 ⁴	1,000,000	\$ 1,016,333
2020-1A, 3.85% due 01/20/50 ⁴	12,170,866	11,813,786	Total Infrastructure		<u>391,948,578</u>
2021-1A, 2.19% due 08/20/51 ⁴	9,985,180	8,955,895	NET LEASE - 0.9%		
2020-1A, 4.34% due 01/20/50 ⁴	6,987,529	6,684,806	Capital Automotive REIT		
ServiceMaster Funding LLC			2020-1A, 3.48% due 02/15/50 ⁴	21,879,868	20,904,641
2020-1, 3.34% due 01/30/51 ⁴	27,779,485	24,544,667	2024-2A, 5.25% due 05/15/54 ⁴	14,140,833	14,129,082
2020-1, 2.84% due 01/30/51 ⁴	9,241,007	8,534,041	2024-3A, due 10/15/54 ⁴	9,850,000	9,506,840
Five Guys Holdings, Inc.			2024-2A, 4.90% due 05/15/54 ⁴	3,453,333	3,469,089
2023-1A, 7.55% due 01/26/54 ⁴	25,445,000	26,897,693	STORE Master Funding I-VII		
Wingstop Funding LLC			2016-1A, 3.96% due 10/20/46 ⁴	26,863,929	26,063,723
2020-1A, 2.84% due 12/05/50 ⁴	25,117,500	23,617,731	2016-1A, 4.32% due 10/20/46 ⁴	10,637,543	10,282,374
2022-1A, 3.73% due 03/05/52 ⁴	1,191,000	1,127,764	CF Hippolyta Issuer LLC		
Applebee's Funding LLC / IHOP Funding LLC			2022-1A, 6.11% due 08/15/62 ⁴	20,275,457	20,415,465
2019-1A, 4.72% due 06/05/49 ⁴	22,918,500	22,543,294	2020-1, 2.28% due 07/15/60 ⁴	10,075,718	9,646,347
Taco Bell Funding LLC			CARS-DB4, LP		
2016-1A, 4.97% due 05/25/46 ⁴	17,392,559	17,417,489	2020-1A, 3.81% due 02/15/50 ⁴	19,938,419	18,083,835
DB Master Finance LLC			2020-1A, 3.25% due 02/15/50 ⁴	3,380,089	3,072,514
2019-1A, 4.02% due 05/20/49 ⁴	15,912,500	15,713,484	2020-1A, 2.69% due 02/15/50 ⁴	1,858,164	1,855,729
Wendy's Funding LLC			CMFT Net Lease Master Issuer LLC		
2019-1A, 3.78% due 06/15/49 ⁴	12,074,647	11,849,656	2021-1, 2.91% due 07/20/51 ⁴	10,050,000	9,159,010
Domino's Pizza Master Issuer LLC			2021-1, 3.04% due 07/20/51 ⁴	5,050,000	4,350,346
2017-1A, 4.12% due 07/25/47 ⁴	7,802,000	<u>7,661,541</u>	2021-1, 3.44% due 07/20/51 ⁴	3,215,000	2,803,210
Total Whole Business		<u>476,623,222</u>	2021-1, 2.51% due 07/20/51 ⁴	3,000,000	2,707,186
INFRASTRUCTURE - 1.5%			SVC ABS LLC		
VB-S1 Issuer LLC - VBTEL			2023-1A, 5.15% due 02/20/53 ⁴	15,228,479	15,076,156
2022-1A, 4.29% due 02/15/52 ⁴	40,900,000	39,213,644	2023-1A, 5.55% due 02/20/53 ⁴	3,486,146	3,389,642
2024-1A, 5.59% due 05/15/54 ⁴	28,950,000	29,419,705	Oak Street Investment Grade		
2024-1A, 6.64% due 05/15/54 ⁴	3,950,000	4,070,140	Net Lease Fund Series		
Stack Infrastructure Issuer LLC			2020-1A, 2.26% due 11/20/50 ⁴	14,937,500	14,103,526
2023-3A, 5.90% due 10/25/48 ⁴	31,313,000	31,870,453	STORE Master Funding LLC		
2024-1A, 5.90% due 03/25/49 ⁴	16,250,000	16,679,156	2021-1A, 2.96% due 06/20/51 ⁴	12,592,000	10,530,560
2020-1A, 1.89% due 08/25/45 ⁴	11,624,000	11,282,227	2021-1A, 3.70% due 06/20/51 ⁴	3,524,776	2,955,869
2023-2A, 5.90% due 07/25/48 ⁴	6,000,000	6,092,865	STORE Master Funding I LLC		
2023-1A, 5.90% due 03/25/48 ⁴	6,000,000	6,065,902	2015-1A, 4.17% due 04/20/45 ⁴	9,904,177	9,811,981
Hotwire Funding LLC			New Economy Assets Phase 1 Sponsor LLC		
2023-1A, 8.84% due 05/20/53 ⁴	31,200,000	32,238,489	2021-1, 2.41% due 10/20/61 ⁴	10,000,000	8,997,815
2024-1A, 5.89% due 06/20/54 ⁴	22,750,000	23,339,823	Store Master Funding I-VII		
2021-1, 2.31% due 11/20/51 ⁴	5,350,000	5,058,828	XIV XIX XX XXIV XXII		
2021-1, 2.66% due 11/20/51 ⁴	4,025,000	3,759,100	2024-1A, 5.69% due 05/20/54 ⁴	5,987,500	6,079,421
2024-1A, 6.67% due 06/20/54 ⁴	3,150,000	3,241,919	CARS-DB5, LP		
Switch ABS Issuer LLC			2021-1A, 2.76% due 08/15/51 ⁴	6,543,625	5,545,082
2024-2A, 5.44% due 06/25/54 ⁴	52,900,000	53,451,408	CARS-DB7, LP		
2024-1A, 6.28% due 03/25/54 ⁴	9,550,000	9,757,978	2023-1A, 5.75% due 09/15/53 ⁴	4,368,000	4,421,946
Aligned Data Centers Issuer LLC			CF Hippolyta LLC		
2021-1A, 1.94% due 08/15/46 ⁴	47,980,000	45,474,676	2020-1, 2.60% due 07/15/60 ⁴	4,312,872	3,766,697
2023-1A, 6.00% due 08/17/48 ⁴	2,600,000	2,652,603	Store Master Funding I-VII		
2023-2A, 6.50% due 11/16/48 ⁴	1,345,000	1,382,045	2018-1A, 4.74% due 10/20/48 ⁴	2,809,713	<u>2,797,023</u>
Vantage Data Centers Issuer LLC			Total Net Lease		<u>243,925,109</u>
2024-1A, due 09/15/54 ⁴	30,250,000	30,250,000	SINGLE FAMILY RESIDENCE - 0.8%		
2020-1A, 1.65% due 09/15/45 ⁴	3,100,000	2,998,246	Tricon Residential Trust		
SBA Tower Trust			2023-SFR2, 5.00% due 12/17/40 ⁴	31,239,000	31,075,984
4.83% due 10/15/29 ⁴	22,150,000	22,021,530	2024-SFR3, 5.00% due 08/17/41 ⁴	10,500,000	10,493,332
6.60% due 01/15/28 ⁴	3,800,000	3,954,557	2024-SFR2, 4.75% due 06/17/40 ⁴	9,993,784	10,008,447
Blue Stream Issuer LLC			2024-SFR3, 5.25% due 08/17/41 ⁴	9,550,000	9,585,275
2023-1A, 5.40% due 05/20/53 ⁴	6,625,000	6,656,951			

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
2024-SFR2, 5.90% due 06/17/40 ⁴	9,215,000	\$ 9,376,475	AUTOMOTIVE - 0.1%		
2024-SFR2, 5.70% due 06/17/40 ⁴	7,950,000	8,089,443	Avis Budget Rental Car Funding AESOP LLC		
2021-SFR1, 2.59% due 07/17/38 ⁴	7,000,000	6,677,996	2023-8A, 6.66% due 02/20/30 ⁴	15,350,000	\$ 16,245,303
2024-SFR1, 4.75% due 04/17/41 ⁴	3,600,000	3,565,676	2023-8A, 6.02% due 02/20/30 ⁴	11,000,000	11,575,070
FirstKey Homes Trust			2024-3A, 5.58% due 12/20/30 ⁴	8,250,000	8,433,638
2020-SFR2, 4.50% due 10/19/37 ⁴	21,640,000	21,085,689	Total Automotive		<u>36,254,011</u>
2020-SFR2, 4.00% due 10/19/37 ⁴	20,340,000	19,787,271	UNSECURED CONSUMER LOANS - 0.1%		
2020-SFR2, 3.37% due 10/19/37 ⁴	13,010,000	12,604,300	Service Experts Issuer LLC		
2021-SFR1, 2.19% due 08/17/38 ⁴	13,174,000	12,444,637	2024-1A, 6.39% due 11/20/35 ⁴	21,667,147	22,337,231
Home Partners of America Trust			Foundation Finance Trust		
2021-2, 2.65% due 12/17/26 ⁴	46,362,940	43,792,672	2024-2A, 4.93% due 03/15/50 ⁴	8,200,000	8,214,687
2021-3, 2.80% due 01/17/41 ⁴	15,170,727	13,757,434	Total Unsecured Consumer Loans		<u>30,551,918</u>
Invitation Homes Trust			ASSET BACKED SECURITIES - 0.1%		
2024-SFR1, 4.00% due 09/17/41 ⁴	13,100,000	12,522,337	Endo Luxembourg Finance Co		
Total Single Family Residence		<u>224,866,968</u>	I SARL / Endo US, Inc.		
COLLATERALIZED DEBT			7.40% due 09/30/45 ^{†††}	15,650,000	16,459,574
OBLIGATIONS - 0.4%			Total Asset-Backed Securities		<u>5,877,046,593</u>
Anchorage Credit Funding 4 Ltd.			(Cost \$5,929,308,543)		
2021-4A AR, 2.72% due 04/27/39 ⁴	111,754,127	106,169,785	U.S. GOVERNMENT SECURITIES^{††} - 19.3%		
Anchorage Credit Funding 13 Ltd.			U.S. Treasury Bonds		
2021-13A A2, 2.80% due 07/27/39 ⁴	2,700,000	2,471,864	due 05/15/51 ^{6,12}	2,204,980,000	724,319,966
2021-13A C2, 3.65% due 07/27/39 ⁴	1,950,000	1,689,063	4.38% due 11/15/39	481,570,000	503,748,557
Oxford Finance Funding			due 02/15/46 ^{7,12}	371,000,000	143,854,093
2020-1A A2, 3.10% due 02/15/28 ⁴	4,188,431	4,158,093	due 05/15/44 ^{7,12}	318,000,000	133,323,901
Total Collateralized Debt Obligations		<u>114,488,805</u>	due 02/15/54 ^{6,12}	428,770,000	132,014,501
TRANSPORT-CONTAINER - 0.4%			due 08/15/54 ^{6,12}	428,760,000	130,064,410
Textainer Marine Containers VII Ltd.			due 11/15/51 ^{6,12}	275,000,000	88,644,867
2020-1A, 2.73% due 08/21/45 ⁴	38,341,278	36,595,316	due 11/15/44 ^{7,12}	75,000,000	30,734,402
2021-2A, 2.23% due 04/20/46 ⁴	2,361,667	2,176,752	U.S. Treasury Notes		
TIF Funding III LLC			4.00% due 02/15/34	612,000,000	622,518,750
2024-1A, 5.48% due 04/20/49 ⁴	32,051,250	32,497,102	4.13% due 06/15/26	453,680,000	456,745,883
Textainer Marine Containers Ltd.			3.75% due 08/31/31	214,220,000	215,358,044
2021-3A, 1.94% due 08/20/46 ⁴	23,345,800	20,744,695	4.25% due 02/28/31	197,000,000	203,733,399
MC Ltd.			4.13% due 07/31/31	170,000,000	174,754,688
2021-1, 2.63% due 11/05/35 ⁴	8,773,320	8,187,967	3.75% due 12/31/30	157,200,000	158,127,235
CLI Funding VIII LLC			4.63% due 03/15/26	4,900,000	4,958,953
2021-1A, 1.64% due 02/18/46 ⁴	2,515,147	2,292,984	3.63% due 03/31/28	2,570,000	2,575,220
Total Transport-Container		<u>102,494,816</u>	3.63% due 08/31/29	1,800,000	1,805,344
INSURANCE - 0.2%			2.13% due 05/15/25	1,100,000	1,085,670
Obra Longevity			4.63% due 04/30/29	840,000	877,144
8.48% due 06/30/39 ^{†††}	40,200,000	40,911,540	4.38% due 05/15/34	50,000	52,367
CHEST			3.88% due 11/30/27	4,000	4,035
7.13% due 03/15/43 ^{†††}	18,145,000	19,045,899	United States Treasury Inflation Indexed Bonds		
JGWPT XXIII LLC			2.13% due 04/15/29	310,168,738	318,767,235
2011-1A, 4.70% due 10/15/56 ⁴	1,964,339	1,955,770	0.13% due 10/15/25	217,224,448	213,004,077
JGWPT XXIV LLC			0.13% due 04/15/25	210,719,524	206,964,843
2011-2A, 4.94% due 09/15/56 ⁴	1,452,532	1,456,552	0.38% due 01/15/27	210,144,083	204,162,604
321 Henderson Receivables VI LLC			1.25% due 04/15/28	142,137,730	140,788,945
2010-1A, 5.56% due 07/15/59 ⁴	462,549	462,773	0.50% due 01/15/28	129,614,932	125,494,683
VICOF 2			0.13% due 04/15/27	106,563,327	102,583,647
4.00% due 02/22/30 ^{†††}	388,336	379,043	1.38% due 07/15/33	28,966,571	28,551,239
SPSS			U.S. Treasury Strip Principal		
5.14% due 11/15/52 ^{†††.9}	136,046	127,445	due 02/15/51 ^{6,12}	280,000,000	92,512,837
Total Insurance		<u>64,339,022</u>	Total U.S. Government Securities		<u>5,162,131,539</u>
			(Cost \$5,137,358,349)		

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SENIOR FLOATING RATE INTERESTS^{††,◇} - 3.2%					
FINANCIAL - 0.8%					
Higginbotham Insurance Agency, Inc. 9.35% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/24/28 ^{†††}	49,847,888	\$ 49,455,265			
9.60% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/24/28 ^{†††}	1,392,168	1,381,203			
Jane Street Group LLC 7.46% (3 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/26/28	35,294,865	35,254,629			
Citadel Securities, LP 7.10% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 07/29/30	24,709,613	24,687,127			
Asurion LLC 9.10% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30	23,690,000	23,245,812			
Alliant Holdings Intermediate LLC due 09/19/31	19,665,000	19,548,190			
HighTower Holding LLC 8.75% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/21/28	17,329,559	17,318,815			
Eisner Advisory Group 8.85% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/28/31	16,822,089	16,855,229			
Eagle Point Holdings Borrower LLC 9.06% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 03/31/28 ^{†††}	9,918,462	9,918,462			
Osaic Holdings, Inc. 8.85% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/17/28	4,488,750	4,436,366			
Worldpay 7.10% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/31/31	2,895,000	2,893,784			
Virtu Financial 7.60% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 06/21/31	2,070,000	2,070,000			
CPI Holdco B LLC 6.85% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/17/31	1,150,000	1,144,043			
Total Financial		<u>208,208,925</u>			
CONSUMER, NON-CYCLICAL - 0.7%					
PetIQ LLC 9.22% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/13/28	27,413,178	27,378,912			
Nidda Healthcare Holding GmbH 7.10% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26 due 02/21/30	EUR 12,766,306 EUR 11,400,000	14,201,040 12,689,689			
Quirch Foods Holdings LLC 9.89% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/27/27	28,375,749	26,673,204			
Froneri US, Inc. due 09/16/31	23,215,000	23,114,943			
Southern Veterinary Partners LLC 8.00% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/05/27	19,327,935	\$ 19,336,052			
Midwest Veterinary Partners LLC 8.87% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 04/27/28	18,770,456	18,752,812			
Women's Care Holdings, Inc. 9.85% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	15,554,940	14,945,653			
US Foods, Inc. due 11/26/31	10,200,000	10,212,750			
Blue Ribbon LLC 11.58% (3 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28	12,251,250	8,524,787			
HAH Group Holding Co. LLC 10.26% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 09/17/31	3,953,721	3,952,061			
10.35% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 09/17/31	500,303	500,093			
CHG PPC Parent LLC 7.71% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 12/08/28	1,536,009	1,529,297			
Elanco Animal Health, Inc. 7.05% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/01/27	1,149,255	1,146,302			
Medline Borrower LP 7.10% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 10/23/28	850,000	848,785			
Energizer Holdings, Inc. 6.92% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 12/22/27	419,928	419,752			
Total Consumer, Non-cyclical					<u>184,226,132</u>
INDUSTRIAL - 0.6%					
Quikrete Holdings, Inc. 7.10% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/19/29	16,417,500	16,413,724			
7.35% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31	11,741,000	11,741,000			
EMRLD Borrower, LP 7.56% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	18,381,100	18,335,147			
7.56% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 08/04/31	7,770,000	7,749,176			
Capstone Acquisition Holdings, Inc. 9.45% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29 ^{†††}	21,037,715	20,918,456			
Clean Harbors, Inc. 6.71% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 10/08/28	18,259,184	18,286,573			
United Rentals, Inc. 6.60% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/14/31	17,785,625	17,892,339			
United Airlines Inc. 8.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/22/31	16,259,250	16,264,290			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Brown Group Holding LLC			Pacific Bells LLC		
7.60% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/01/31	4,957,964	\$ 4,942,792	9.37% (1 Month Term SOFR + 4.50%, Rate Floor: 9.50%) due 11/10/28	13,824,593	\$ 13,824,593
7.84% ((1 Month Term SOFR + 2.75%) and (3 Month Term SOFR + 2.75%), Rate Floor: 3.25%) due 07/01/31	4,467,173	4,454,754	PCI Gaming Authority, Inc.		
Amentum Holdings, Inc.			6.85% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	11,164,983	11,091,294
due 07/29/31	7,100,000	7,073,375	Entain Holdings (Gibraltar) Ltd.		
TransDigm, Inc.			6.92% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR 7,800,000	8,723,421
7.32% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/19/32	4,850,000	4,829,776	Peer Holding III BV		
Installed Building Products, Inc.			7.60% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 07/01/31	8,475,000	8,489,153
6.85% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/28/31	3,582,000	3,590,955	Wyndham Hotels & Resorts, Inc.		
Dispatch Terra Acquisition LLC			6.60% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/24/30	7,600,950	7,591,449
9.00% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	3,767,103	3,411,903	Packers Holdings LLC		
Air Canada			8.20% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	14,397,688	7,477,871
7.25% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/21/31	3,308,375	3,312,511	Scientific Games Corp.		
CPG International LLC			8.32% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29	5,000,000	4,967,050
due 09/23/31	3,075,000	3,075,000	Go Daddy Operating Company LLC		
Arcosa, Inc.			6.60% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 05/30/31	4,259,325	4,246,888
due 08/12/31 ^{†††}	2,770,000	2,763,075	Tripadvisor, Inc.		
Genesee & Wyoming, Inc.			7.60% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/08/31	4,100,000	4,085,896
6.60% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/10/31	2,500,000	2,493,750	Prime Security Services Borrower LLC		
Beacon Roofing Supply, Inc.			7.45% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 10/13/30	3,492,000	3,486,902
6.85% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/19/28	2,233,125	2,232,433	Clarios Global, LP		
Hillman Group, Inc.			6.38% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 07/16/31	EUR 2,850,870	3,166,119
7.10% (1 Month Term SOFR + 2.25%, Rate Floor: 2.75%) due 07/14/28	1,784,720	1,781,989	Station Casinos LLC		
Merlin Buyer, Inc.			7.10% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/14/31	2,189,000	2,178,449
8.60% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	611,211	606,627	Rent-A-Center, Inc.		
API Heat Transfer Thermasys Corp.			8.00% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28	458,681	457,012
13.19% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/12/27 ^{†††}	20,165	20,165	WW International, Inc.		
10.19% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27 ^{†††}	11,671	11,671	8.46% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,395,000	370,554
Total Industrial		<u>172,201,481</u>	Total Consumer, Cyclical		<u>137,741,954</u>
CONSUMER, CYCLICAL - 0.5%			TECHNOLOGY - 0.3%		
MB2 Dental Solutions LLC			Visma AS		
10.85%(1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) Due 02/13/31 ^{†††}	20,976,735	20,928,897	due 12/05/28	EUR 23,750,000	26,186,101
6.75%(3 Month Term SOFR + 6.00%, Rate Floor:6.75%) due 02/13/31 ^{†††}	821,795	728,337	Polaris Newco LLC		
First Brands Group LLC			10.20% (1 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 06/02/28	GBP 15,159,170	19,335,831
10.51% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	21,437,780	21,180,527	Datix Bidco Ltd.		
Restaurant Brands			10.70% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 04/25/31 ^{†††}	GBP 10,570,675	14,025,614
6.60% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 09/20/30	14,912,625	14,747,542	10.82% (1 Month Term SOFR + 5.50%, Rate Floor: 6.00%) due 04/30/31 ^{†††}	2,613,869	2,593,964

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Modena Buyer LLC 9.10% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 07/01/31	11,400,000	\$ 10,889,394	Arsenal AIC Parent LLC 8.10% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 08/18/30	1,870,886	\$ 1,867,144
Aston FinCo SARL 9.72% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 5,612,298	6,950,371	Total Basic Materials		<u>10,334,076</u>
9.21% (1 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 10/09/26	735,865	696,467	Total Senior Floating Rate Interests (Cost \$867,649,593)		<u>848,238,070</u>
Dun & Bradstreet 7.61% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/18/29	3,733,309	<u>3,728,904</u>	FEDERAL AGENCY BONDS†† - 0.8%		
Total Technology		<u>84,406,646</u>	Tennessee Valley Authority		
ENERGY - 0.1%			4.25% due 09/15/65	138,205,000	126,331,256
ITT Holdings LLC			4.63% due 09/15/60	42,436,000	41,912,467
7.95% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 10/11/30	8,316,210	8,323,112	5.38% due 04/01/56	9,283,000	10,346,683
Venture Global Calcasieu Pass LLC			due 09/15/53 ^{7,12}	1,612,000	398,375
7.82% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	5,456,372	5,451,844	due 09/15/55 ^{7,12}	1,612,000	358,446
WhiteWater DBR HoldCo LLC			due 09/15/56 ^{7,12}	1,612,000	340,390
7.35% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 03/03/31	4,600,000	<u>4,589,926</u>	due 03/15/57 ^{7,12}	1,612,000	332,207
Total Energy		<u>18,364,882</u>	due 09/15/57 ^{7,12}	1,612,000	324,222
UTILITIES - 0.1%			due 09/15/58 ^{7,12}	1,612,000	308,821
Calpine Construction Finance Company, LP			due 03/15/59 ^{7,12}	1,612,000	301,397
6.85% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/31/30	10,350,000	10,278,171	due 09/15/59 ^{7,12}	1,612,000	294,151
UGI Energy Services LLC			due 09/15/60 ^{7,12}	1,612,000	280,179
7.35% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/22/30	3,792,281	3,791,598	due 09/15/54 ^{7,12}	1,020,000	239,492
NRG Energy, Inc.			due 03/15/61 ^{7,12}	1,020,000	173,023
7.26% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/16/31	2,487,500	2,489,366	due 09/15/61 ^{7,12}	1,020,000	168,255
TerraForm Power Operating LLC			due 09/15/62 ^{7,12}	1,020,000	159,655
7.20% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 05/21/29	198,343	<u>198,281</u>	due 03/15/63 ^{7,12}	1,020,000	155,802
Total Utilities		<u>16,757,416</u>	due 09/15/63 ^{7,12}	1,020,000	151,465
COMMUNICATIONS - 0.1%			due 09/15/64 ^{7,12}	1,020,000	144,228
SBA Senior Finance II LLC			due 03/15/65 ^{7,12}	1,020,000	140,186
due 01/27/31	13,500,000	13,503,105	due 09/15/65 ^{7,12}	1,020,000	136,789
Zayo Group Holdings, Inc.			Tennessee Valley Authority Principal Strips		
7.96% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,506,511	due 01/15/48 ^{6,12}	38,804,000	12,955,686
Xplornet Communications, Inc.			due 12/15/42 ^{6,12}	23,785,000	10,161,666
9.57% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 10/02/28	5,936,493	<u>986,942</u>	due 01/15/38 ^{6,12}	15,800,000	8,796,223
Total Communications		<u>15,996,558</u>	due 04/01/56 ^{6,12}	11,415,000	2,464,430
BASIC MATERIALS - 0.0%			due 09/15/65 ^{6,12}	3,500,000	469,375
Trinseo Materials Operating S.C.A.			due 09/15/39 ^{6,12}	170,000	86,537
7.82% (3 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 05/03/28	10,739,250	8,466,932	Federal Farm Credit Bank		
			3.11% due 08/05/48	1,500,000	1,195,780
			1.99% due 07/30/40	300,000	210,529
			2.60% due 09/06/39	250,000	194,527
			2.90% due 12/09/41	220,000	172,064
			2.59% due 12/30/41	180,000	134,721
			2.74% due 11/01/39	144,000	114,137
			2.84% due 06/01/46	140,000	101,876
			2.59% due 08/24/46	140,000	97,318
			3.67% due 02/26/44	70,000	62,730
			Federal Home Loan Bank		
			2.45% due 08/16/41	270,000	199,054
			3.63% due 06/22/43	100,000	89,396
			Freddie Mac		
			2.25% due 09/15/50	360,000	<u>222,123</u>
			Total Federal Agency Bonds (Cost \$317,259,498)		<u>220,725,661</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
MUNICIPAL BONDS†† - 0.2%			OKLAHOMA - 0.0%		
CALIFORNIA - 0.2%			Tulsa Airports Improvement		
California Statewide Communities			Trust Revenue Bonds		
Development Authority Revenue Bonds			3.10% due 06/01/45	1,000,000	\$ 749,150
7.14% due 08/15/47	10,335,000	\$ 11,296,969	Oklahoma Development Finance		
California Public Finance			Authority Revenue Bonds		
Authority Revenue Bonds			4.65% due 08/15/30	450,000	444,629
3.07% due 10/15/40	8,000,000	6,466,600	Total Oklahoma		<u>1,193,779</u>
2.55% due 01/01/40	3,600,000	2,659,617	Total Municipal Bonds		<u>43,012,338</u>
Hillsborough City School District			(Cost \$47,143,113)		
General Obligation Unlimited			FOREIGN GOVERNMENT DEBT†† - 0.1%		
due 09/01/37 ¹²	1,000,000	534,044	Panama Government International Bond		
due 09/01/39 ¹²	1,000,000	475,518	4.50% due 04/16/50	22,700,000	16,657,272
Oakland Redevelopment Agency			Israel Government International Bond		
Successor Agency Tax Allocation			5.38% due 03/12/29	9,800,000	9,958,074
4.00% due 09/01/39	1,100,000	991,428	Total Foreign Government Debt		<u>26,615,346</u>
Total California		<u>22,424,176</u>	(Cost \$35,070,843)		
ILLINOIS - 0.0%			U.S. TREASURY BILLS†† - 0.0%		
State of Illinois General Obligation Unlimited			U.S. Treasury Bills		
5.65% due 12/01/38	4,875,000	5,048,217	5.12% due 10/17/24 ¹³	1,650,000	1,646,552
6.63% due 02/01/35	1,540,000	1,673,021	5.03% due 10/10/24 ¹³	1,400,000	1,398,374
City of Chicago Illinois General			4.87% due 10/10/24 ¹³	1,400,000	1,398,374
Obligation Unlimited			5.11% due 10/24/24 ¹³	800,000	797,586
6.31% due 01/01/44	4,500,000	4,989,840	4.88% due 04/17/25 ¹³	550,000	538,067
Total Illinois		<u>11,711,078</u>	Total U.S. Treasury Bills		<u>5,778,953</u>
TEXAS - 0.0%			(Cost \$5,775,186)		
Central Texas Turnpike System Revenue Bonds			REPURCHASE AGREEMENTS††,14 - 0.1%		
3.03% due 08/15/41	3,150,000	2,488,992	BNP Paribas		
Tarrant County Cultural Education			issued 09/30/24 at 4.86%		
Facilities Finance Corp. Revenue Bonds			due 10/01/24	17,510,000	17,510,000
3.42% due 09/01/50	2,500,000	1,885,808	Total Repurchase Agreements		<u>17,510,000</u>
Harris County Cultural Education			(Cost \$17,510,000)		
Facilities Finance Corp. Revenue Bonds			Total Investments - 111.5%		<u>\$29,845,461,044</u>
3.34% due 11/15/37	1,500,000	1,298,584	(Cost \$30,638,668,310)		
Total Texas		<u>5,673,384</u>	Other Assets & Liabilities, net - (11.5)%		<u>(3,067,654,798)</u>
WASHINGTON - 0.0%			Total Net Assets - 100.0%		<u>\$26,777,806,246</u>
Central Washington University					
Revenue Bonds					
6.95% due 05/01/40	1,750,000	2,009,921			

TOTAL RETURN BOND FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Value and Unrealized Appreciation**
Interest Rate Futures Contracts Purchased†					
3-Month SOFR Futures Contracts	2,426	Sep 2025	\$ 587,061,675		\$ 6,606,591
3-Month SOFR Futures Contracts	2,426	Dec 2025	587,941,100		6,576,231
3-Month SOFR Futures Contracts	2,426	Mar 2026	588,365,650		6,363,956
			<u>\$1,763,368,425</u>		<u>\$ 19,546,778</u>

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	Upfront Premiums Received	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	ICE	ITRAXX.EUR.42.V1	1.00%	Quarterly	12/20/29	EUR 56,240,000	\$ (1,257,095)	\$ (1,253,359)	\$ (3,736)
BofA Securities, Inc.	ICE	CDX.NA.IG.43.V1	1.00%	Quarterly	12/20/29	644,242,019	(14,403,518)	(14,423,831)	20,313
							<u>\$(15,660,613)</u>	<u>\$(15,677,190)</u>	<u>\$ 16,577</u>

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.48%	Annually	11/02/33	\$389,640,000	\$ 35,608,023	\$ 2,920	\$ 35,605,103
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.94%	Annually	06/05/30	1,958,500,000	23,953,199	221,422	23,731,777
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	4.99%	Annually	10/11/25	1,337,210,000	15,443,184	1,864	15,441,320
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.76%	Annually	02/06/29	650,000,000	12,571,917	2,803	12,569,114
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.59%	Annually	01/02/28	660,000,000	5,484,758	2,652	5,482,106
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.66%	Annually	01/16/29	240,000,000	3,666,211	1,182	3,665,029
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.40%	Annually	04/04/28	900,000,000	2,890,737	3,043	2,887,694
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.39%	Annually	08/02/29	707,990,000	2,832,477	2,291	2,830,186

TOTAL RETURN BOND FUND

Centrally Cleared Interest Rate Swap Agreements^{††} (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) ^{**}
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.96%	Annually	04/03/34	\$ 53,740,000	\$ 2,749,022	\$ 498	\$ 2,748,524
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.75%	Annually	02/05/27	4,960,000	38,954	203	38,751
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.55%	Annually	02/05/29	1,960,000	21,725	178	21,547
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	3.72%	Annually	07/19/34	340,000	11,094	297	10,797
BofA Securities, Inc.	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	1,803,000,000	(27,106,554)	4,661	(27,111,215)
							<u>\$78,164,747</u>		<u>\$ 244,014</u>	<u>\$77,920,733</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Bank of America, N.A.	EUR	Buy	2,500,000	2,792,082 USD	10/18/24	\$ (5,746)
Bank of America, N.A.	GBP	Sell	22,875,000	29,992,145 USD	10/18/24	(592,116)
Bank of America, N.A.	EUR	Sell	104,470,000	115,753,264 USD	10/18/24	(682,154)
						<u>\$ (1,280,016)</u>

TOTAL RETURN BOND FUND

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

*** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.

[†] 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 September 30, 2024. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

¹ Affiliated issuer.

² Special Purpose Acquisition Company (SPAC).

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

⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$11,156,913,781 (cost \$11,440,747,012), or 41.7% of total net assets.

⁵ Rate indicated is the 7-day yield as of September 30, 2024.

⁶ Security is a principal-only strip.

⁷ Security is an interest-only strip.

⁸ 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 September 30, 2024.

⁹ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$81,984,623 (cost \$83,697,587), or 0.3% of total net assets.

¹⁰ Perpetual maturity.

¹¹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹² Zero coupon rate security.

¹³ Rate indicated is the effective yield at the time of purchase.

¹⁴ Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

¹⁵ Security is unsettled at period end and does not have a stated effective rate.

¹⁶ Security is in default of interest and/or principal obligations.

BofA — Bank of America

CDX.NA.IG.43.V1 — Credit Default Swap North American Investment Grade Series 43 Index Version 1

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ITRAXX.EUR.42.V1 — iTraxx Europe Series 42 Index Version 1

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