

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Shares	Value
COMMON STOCKS^{††} - 0.0%		
Industrial - 0.0%		
API Heat Transfer Parent LLC*	42,528	\$ 6,804
BP Holdco LLC*,††,1	532	188
Vector Phoenix Holdings, LP*,††,1	532	45
Total Industrial		7,037
Total Common Stocks (Cost \$21,071)		7,037
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
API Heat Transfer Intermediate*	9	6,614
Total Preferred Stocks (Cost \$7,237)		6,614
EXCHANGE-TRADED FUNDS[†] - 1.0%		
iShares Core U.S. Aggregate Bond ETF	1,270,940	142,815,528
Total Exchange-Traded Funds (Cost \$142,952,674)		142,815,528
MUTUAL FUNDS[†] - 0.5%		
Guggenheim Ultra Short Duration Fund — Institutional Class ²	2,630,374	26,172,223
Guggenheim Strategy Fund II ²	1,057,588	26,164,734
Guggenheim Strategy Fund III ²	1,057,240	26,134,972
Total Mutual Funds (Cost \$78,941,236)		78,471,929
MONEY MARKET FUND[†] - 0.4%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 1.46% ³	63,852,355	63,852,355
Total Money Market Fund (Cost \$63,852,355)		63,852,355
	Face	
	Amount[†]	
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0%		
Government Agency - 17.2%		
Fannie Mae		
3.59% due 02/01/29	110,478,825	119,031,118
2.50% due 12/01/29	77,317,420	78,405,638
3.37% due 06/01/39	69,825,000	73,609,483
2.43% due 01/01/30	71,700,000	70,424,061
2.89% due 10/01/29	38,458,000	39,978,129
3.01% due 09/01/29	36,899,000	38,547,397
3.26% due 05/01/34	37,000,000	38,371,923
3.61% due 04/01/34	31,110,000	33,929,269
3.19% due 02/01/29	29,250,000	30,921,905
3.71% due 04/01/34	26,913,000	29,411,501
3.56% due 04/01/30	26,228,275	28,091,892
3.33% due 05/01/34	25,400,000	27,327,499
3.40% due 02/01/33	25,000,000	26,629,660
3.60% due 03/01/31	24,586,000	26,444,995
3.23% due 01/01/33	23,539,622	24,958,153
3.43% due 09/01/34	22,550,000	24,431,039
3.48% due 04/01/29	21,529,000	23,180,938
2.90% due 11/01/29	21,378,000	22,058,454
3.68% due 04/01/34	20,000,000	21,804,702
3.83% due 05/01/49	19,000,000	21,162,113
2.87% due 09/01/29	20,000,000	20,759,581
2.81% due 09/01/39	20,780,000	20,385,142
3.56% due 03/01/31	18,550,000	20,085,223
3.49% due 04/01/30	18,500,026	19,880,975
2.96% due 11/01/29	18,620,000	19,307,112
3.17% due 02/01/28	18,350,000	19,177,746
3.66% due 03/01/31	16,821,000	18,211,751
2.70% due 10/01/39	18,646,265	18,102,046
4.17% due 02/01/49	15,500,000	17,373,531
2.30% due 11/01/29	17,060,000	16,764,561
2.24% due 11/01/22	15,900,310	15,978,304
3.62% due 04/01/34	14,435,000	15,714,109
2.55% due 12/01/29	15,713,000	15,675,150
1.95% due 11/01/20	15,550,000	15,509,211
3.75% due 03/01/34	13,500,000	14,929,536
3.19% due 02/01/30	13,670,130	14,423,823
4.08% due 04/01/49	12,879,000	14,122,344
3.42% due 09/01/47	13,024,098	13,555,064
3.07% due 01/01/28	13,100,000	13,526,934
2.46% due 01/01/30	13,500,000	13,366,911
3.66% due 03/01/34	11,996,944	13,047,151
2.81% due 01/01/40 ^{†††}	12,650,000	12,629,580
2.82% due 10/01/29	12,100,000	12,504,415
3.59% due 04/01/33	11,280,000	11,814,325
3.03% due 12/01/27	10,900,000	11,230,102
4.21% due 10/01/48	9,750,000	10,967,254
3.41% due 02/01/33	10,250,000	10,942,035
3.08% due 10/01/32	10,250,000	10,710,508
3.51% due 04/01/34	9,820,000	10,574,445
3.42% due 04/01/30	9,800,000	10,486,981
3.31% due 01/01/33	9,700,000	10,357,552
3.05% due 10/01/29	9,100,000	9,543,288
3.04% due 01/01/28	8,900,000	9,177,165
3.60% due 03/01/30	8,341,000	9,056,257
3.08% due 01/01/30	8,500,000	8,967,733
2.94% due 10/01/32	8,413,070	8,672,117
3.43% due 03/01/33	8,100,000	8,376,489
3.57% due 06/01/34	7,510,000	8,168,759
3.48% due 04/01/30	7,000,000	7,484,414
3.14% due 01/01/28	6,900,000	7,084,993
2.99% due 09/01/29	6,800,000	7,068,700
3.34% due 05/01/34	6,500,000	6,989,426
3.63% due 04/01/34	6,338,000	6,930,049
3.29% due 03/01/33	6,700,000	6,915,452
4.04% due 08/01/48	6,100,000	6,666,532
2.79% due 01/01/32	6,600,000	6,616,170
2.51% due 11/01/34	6,663,000	6,509,317

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Government Agency - 17.2% (continued)		
3.44% due 05/01/34	5,850,000	\$ 6,265,601
3.60% due 04/01/33	5,600,000	6,086,924
3.13% due 02/01/28	5,900,000	5,939,769
3.21% due 01/01/33	5,500,000	5,827,579
4.07% due 05/01/49	4,863,346	5,420,838
3.39% due 02/01/30	4,800,000	5,128,388
2.78% due 01/01/35 ^{†††}	5,050,000	5,071,624
3.10% due 01/01/33	4,800,000	4,991,904
3.22% due 01/01/30	4,650,000	4,935,341
3.16% due 01/01/30	4,500,000	4,739,488
3.50% due 02/01/48	4,451,431	4,685,592
3.11% due 01/01/28	4,600,000	4,661,456
3.39% due 02/01/33	4,300,000	4,575,405
3.33% due 04/01/30	4,219,045	4,470,559
2.99% due 01/01/40	4,429,000	4,418,882
3.76% due 03/01/37	4,000,000	4,347,286
4.27% due 12/01/33	3,695,505	4,070,586
2.39% due 02/01/27	4,000,000	3,999,433
4.00% due 11/01/38	3,785,264	3,974,991
3.65% due 03/01/33	3,600,000	3,833,725
4.50% due 04/01/48	3,605,240	3,813,548
3.69% due 03/01/29	3,500,000	3,785,133
3.50% due 12/01/47	3,607,722	3,782,415
4.24% due 08/01/48	3,400,000	3,743,366
3.11% due 11/01/27	3,500,000	3,631,576
3.77% due 03/01/31	3,200,000	3,504,397
2.94% due 02/01/40 ^{†††}	3,500,000	3,493,664
3.92% due 04/01/39	3,198,000	3,401,061
3.18% due 01/01/30	3,000,000	3,171,250
2.60% due 10/01/34	3,200,000	3,165,072
2.96% due 10/01/49	2,955,438	2,964,547
3.50% due 12/01/46	2,836,355	2,949,583
2.84% due 01/01/35 ^{†††}	2,915,000	2,948,185
3.36% due 05/01/34	2,725,899	2,925,248
3.94% due 06/01/35	2,600,000	2,783,106
2.66% due 01/01/35	2,750,000	2,748,928
3.12% due 02/01/28	2,600,000	2,743,678
3.53% due 04/01/33	2,500,000	2,702,715
2.62% due 11/01/29	2,635,000	2,645,897
2.33% due 10/01/31	2,684,000	2,622,129
3.26% due 11/01/46	2,507,353	2,597,168
2.86% due 01/01/33	2,524,000	2,559,938
4.00% due 01/01/46	2,328,626	2,460,179
3.58% due 12/01/27	2,261,785	2,425,226
3.55% due 04/01/33	2,150,000	2,327,981
2.69% due 10/01/34	2,342,930	2,315,223
3.51% due 11/01/37	2,150,000	2,270,631
2.53% due 12/01/26	2,250,000	2,265,770
4.00% due 08/01/47	1,945,082	2,079,998
3.50% due 12/01/45	1,952,918	2,047,858
3.16% due 11/01/30	1,990,868	2,040,146
3.46% due 08/01/49	1,741,170	1,840,695
2.77% due 02/01/36	1,797,966	1,772,071
3.00% due 07/01/46	1,696,793	1,737,829
2.57% due 10/01/29	1,700,000	1,698,832
3.14% due 12/01/32	1,600,000	1,683,153
3.27% due 01/01/30	1,350,000	1,438,197
2.97% due 11/01/25	1,364,112	1,411,005
3.27% due 08/01/34	1,319,057	1,372,265
3.74% due 02/01/48	1,291,756	1,344,338
3.02% due 11/01/27	1,300,000	1,337,433
4.05% due 09/01/48	1,190,378	1,309,197
2.89% due 05/01/33	1,250,000	1,260,622
3.96% due 06/01/49	993,003	1,095,887
3.13% due 01/01/30	1,000,000	1,049,729
2.34% due 05/01/27 ^{†††}	1,053,000	1,039,940
4.50% due 02/01/45	933,315	1,010,073
3.60% due 10/01/47	966,002	1,004,448
3.18% due 09/01/42 ^{†††.1}	700,000	680,909
3.63% due 01/01/37	728,165	770,401
3.91% due 07/01/49	696,029	755,909
3.36% due 12/01/39	700,000	721,452
5.00% due 05/01/44	644,050	696,630
2.75% due 11/01/31	646,903	656,331
5.00% due 12/01/44	563,552	615,799
4.50% due 05/01/47	571,651	612,266
4.87% due 04/01/49	545,115	574,189
3.50% due 08/01/43	543,513	572,283
4.33% due 09/01/48	343,947	382,992
4.22% due 04/01/49	315,000	348,381
3.18% due 08/01/42 ^{†††.1}	200,000	194,492
Freddie Mac Multifamily Structured Pass Through Certificates		
2017-KIR3, 3.28% due 08/25/27	91,932,800	96,895,664
2019-K087, 3.77% due 12/25/28	80,750,000	88,691,956
2017-KGX1, 3.00% due 10/25/27	81,400,000	84,711,262
2017-KW03, 3.02% due 06/25/27	65,900,000	68,529,403
2019-1513, 2.80% due 08/25/34	67,000,000	67,246,922
2018-K074, 3.60% due 02/25/28	34,823,000	37,626,680
2017-K066, 3.20% due 06/25/27	19,507,000	20,561,722

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Government Agency - 17.2% (continued)		
2019-KJ27, 2.59% due 03/25/25	18,500,000	\$ 18,690,482
2017-K061, 3.44% (WAC) due 11/25/26 ⁴	15,000,000	16,005,016
2016-K060, 3.30% (WAC) due 10/25/26 ⁴	13,000,000	13,750,390
2018-K073, 3.45% (WAC) due 01/25/28 ⁴	11,600,000	12,431,706
2018-K078, 3.92% due 06/25/28	10,150,000	11,191,985
2017-K069, 3.25% (WAC) due 09/25/27 ⁴	10,000,000	10,571,462
2016-K057, 2.62% due 08/25/26	10,000,000	10,179,646
2018-K154, 3.46% due 11/25/32	8,500,000	9,101,356
2016-K152, 3.08% due 01/25/31	7,090,000	7,308,057
2017-K070, 3.36% due 12/25/27	6,000,000	6,392,570
2015-K151, 3.51% due 04/25/30	2,105,000	2,246,547
2015-K043, 0.54% (WAC) due 12/25/24 ^{4,5}	43,857,561	1,030,131
2014-K715, 2.86% due 01/25/21	439,296	441,190
Freddie Mac Seasoned Credit Risk Transfer Trust		
2017-4, 3.25% due 06/25/57	55,388,368	57,081,202
2017-3, 3.00% due 07/25/56	55,860,807	56,925,681
2018-1, 2.75% due 05/25/57 ⁶	38,725,387	39,444,247
2017-4, 3.50% due 06/25/57	28,394,966	29,490,009
2017-3, 3.25% due 07/25/56	8,333,374	8,583,901
Fannie Mae-Aces		
2017-M11, 2.98% due 08/25/29	52,100,000	54,223,591
2018-M3, 3.09% (WAC) due 02/25/30 ⁴	7,800,000	8,199,075
Freddie Mac		
3.55% due 10/01/33	4,630,941	4,903,009
2018-4762, 4.00% due 01/15/46	4,673,889	4,863,384
3.50% due 01/01/44	2,283,934	2,401,921
4.00% due 02/01/46	2,190,931	2,322,670
3.26% due 09/01/45	1,918,900	1,977,159
4.50% due 06/01/48	1,788,290	1,890,359
4.00% due 11/01/45	1,689,210	1,791,070
3.00% due 08/01/46	1,721,677	1,764,376
3.40% due 04/01/31	1,000,000	1,062,780
FREMF Mortgage Trust		
2013-K29, 0.13% due 05/25/46 ^{5,7}	767,320,284	2,449,593
Total Government Agency		2,465,387,041
Residential Mortgage Backed Securities - 12.3%		
New Residential Advance Receivables Trust Advance Receivables Backed		
2019-T3, 2.51% due 09/15/52 ⁷	74,650,000	74,607,121
2019-T4, 2.33% due 10/15/51 ⁷	62,250,000	62,162,034
2019-T5, 2.43% due 10/15/51 ⁷	51,500,000	51,513,297
2019-T2, 2.52% due 08/15/53 ⁷	30,500,000	30,266,227
Soundview Home Loan Trust		
2006-OPT5, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	72,419,545	70,545,791
2005-OPT3, 2.26% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁴	19,495,000	19,236,496
2007-1, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/37 ⁴	1,596,437	1,592,726
Home Equity Loan Trust		
2007-FRE1, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁴	92,865,539	87,620,001
BRAVO Residential Funding Trust		
2019-NQM1, 2.67% (WAC) due 07/25/59 ^{4,7}	37,575,706	37,560,822

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)			
Residential Mortgage Backed Securities - 12.3% (continued)			
2019-NQM2, 2.75% (WAC) due 11/25/59 ^{4,7}	19,248,372	\$	19,221,736
New Residential Mortgage Loan Trust			
2019-RPL1, 4.34% due 02/26/24 ^{6,7}	17,897,799		17,960,669
2019-6A, 3.50% (WAC) due 09/25/59 ^{4,7}	16,672,449		17,017,041
2018-1A, 4.00% (WAC) due 12/25/57 ^{4,7}	13,961,815		14,471,639
2018-2A, 3.50% (WAC) due 02/25/58 ^{4,7}	3,876,665		3,956,267
2017-5A, 3.29% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{4,7}	2,881,999		2,917,769
Structured Asset Securities Corporation Mortgage Loan Trust			
2008-BC4, 2.42% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁴	42,222,783		42,039,600
2006-BC4, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁴	5,762,078		5,583,448
2006-BC3, 1.95% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁴	5,594,567		5,170,812
2006-BC6, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁴	672,018		662,167
Homeward Opportunities Fund I Trust			
2019-3, 2.68% (WAC) due 11/25/59 ^{4,7}	30,658,036		30,573,775
2019-2, 2.70% (WAC) due 09/25/59 ^{4,7}	22,244,569		22,158,396
CIT Mortgage Loan Trust			
2007-1, 3.14% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{4,7}	46,773,779		47,167,222
2007-1, 3.24% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{4,7}	3,224,859		3,233,905
NovaStar Mortgage Funding Trust Series			
2007-2, 1.99% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁴	48,520,972		47,222,245
Alternative Loan Trust			
2007-OA4, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁴	26,759,297		25,275,986
2007-OH3, 2.08% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁴	10,019,689		9,636,320
2005-38, 2.14% (1 Month USD LIBOR + 0.35%, Rate Floor: 0.35%) due 09/25/35 ⁴	7,512,422		7,444,762
2007-OA7, 1.97% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁴	4,353,955		4,144,186
CSMC Trust			
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,7}	43,031,845		44,683,351
CIM Trust			
2018-R4, 4.07% (WAC) due 12/26/57 ^{4,7}	27,977,933		28,240,747
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,7}	12,661,775		12,710,653
Freddie Mac STACR Trust			
2019-DNA4, 2.41% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/25/49 ^{4,7}	32,240,550		32,240,531
2019-DNA3, 2.52% (1 Month USD LIBOR + 0.73%, Rate Floor: 0.00%) due 07/25/49 ^{4,7}	8,074,878		8,074,872

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COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Residential Mortgage Backed Securities - 12.3% (continued)		
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE6, 1.97% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/37 ⁴	28,155,809	\$ 25,709,263
2006-NC1, 2.17% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁴	7,800,000	7,734,976
2007-HE6, 1.85% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁴	3,833,400	3,475,540
2007-HE6, 2.04% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 ⁴	2,815,710	2,585,417
Ocwen Master Advance Receivables Trust		
2019-T2, 2.42% due 08/15/51 ⁷	39,100,000	39,297,518
Verus Securitization Trust		
2019-4, 2.64% due 11/25/59 ^{6,7}	37,441,949	37,423,853
Deephaven Residential Mortgage Trust		
2019-3A, 2.96% (WAC) due 07/25/59 ^{4,7}	22,678,584	22,746,205
2018-4A, 4.29% (WAC) due 10/25/58 ^{4,7}	6,642,567	6,716,952
2017-3A, 2.58% (WAC) due 10/25/47 ^{4,7}	3,845,502	3,843,142
2018-1A, 3.03% (WAC) due 12/25/57 ^{4,7}	2,018,175	2,015,828
SG Residential Mortgage Trust		
2019-3, 2.70% (WAC) due 09/25/59 ^{4,7}	35,328,141	35,266,493
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁴	26,730,367	26,043,334
2006-HE3, 2.15% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁴	7,004,423	6,967,451
NRPL Trust		
2019-3A, 3.00% due 07/25/59 ⁷	32,648,131	32,525,269
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{4,7}	18,407,581	18,885,601
2019-RM3, 2.80% (WAC) due 06/25/69 ^{4,7}	13,250,560	13,268,720
RALI Series Trust		
2007-QO4, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 ⁴	8,361,420	8,175,352
2006-QO2, 2.01% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁴	19,643,278	7,013,701
2007-QO2, 1.94% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁴	10,397,524	5,769,839
2005-QO1, 2.09% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/35 ⁴	4,081,056	3,653,548
2006-QS8, 2.24% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 08/25/36 ⁴	3,311,549	2,601,102
2006-QO2, 2.06% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁴	4,842,225	1,767,497
2007-QO3, 1.95% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 ⁴	1,554,754	1,470,679
Towd Point Mortgage Trust		
2017-6, 2.75% (WAC) due 10/25/57 ^{4,7}	13,987,320	14,071,875
2017-5, 2.39% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{4,7}	9,953,305	9,928,715

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount		Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)			
Residential Mortgage Backed Securities - 12.3% (continued)			
2018-1, 3.00% (WAC) due 01/25/58 ^{4,7}	6,303,513	\$	6,370,149
HSI Asset Securitization Corporation Trust			
2006-OPT2, 2.18% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36 ⁴	29,140,000		28,877,757
SPS Servicer Advance Receivables Trust Advance Receivables Backed Notes			
2019-T1, 2.24% due 10/15/51 ⁷	28,000,000		28,003,223
Starwood Mortgage Residential Trust			
2019-1, 2.94% (WAC) due 06/25/49 ^{4,7}	27,120,023		27,113,311
American Home Mortgage Investment Trust			
2007-1, 2.08% due 05/25/47 ⁵	172,640,436		25,815,632
First NLC Trust			
2005-4, 2.18% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁴	21,761,483		21,803,631
2005-1, 1.08% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.23%) due 05/25/35 ⁴	2,831,456		2,747,168
LSTAR Securities Investment Ltd.			
2019-5, 3.21% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24 ^{4,7}	22,642,636		22,642,636
Countrywide Asset-Backed Certificates			
2006-6, 1.96% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	21,440,717		21,154,432
2005-15, 2.24% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁴	1,500,000		1,444,187
GSAMP Trust			
2007-NC1, 1.92% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁴	33,437,480		21,301,150
2005-HE6, 2.23% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁴	267,736		268,199
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust			
2006-AR9, 3.07% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁴	14,234,134		13,304,403
2006-AR9, 3.08% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁴	6,593,472		5,991,659
2006-7, 4.25% due 09/25/36	2,559,030		1,168,631
2006-8, 4.38% due 10/25/36	429,069		223,147
Citigroup Mortgage Loan Trust			
2019-IMC1, 2.72% (WAC) due 07/25/49 ^{4,7}	20,115,802		20,140,613
HarborView Mortgage Loan Trust			
2006-14, 1.91% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	10,698,770		10,609,551
2006-12, 1.95% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁴	8,828,355		8,354,499
Nationstar Home Equity Loan Trust			
2007-B, 2.01% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	17,372,020		17,168,297

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Residential Mortgage Backed Securities - 12.3% (continued)		
Credit-Based Asset Servicing & Securitization LLC		
2006-CB2, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁴	17,134,320	\$ 16,772,267
Connecticut Avenue Securities Trust		
2019-R07, 2.56% (1 Month USD LIBOR + 0.77%, Rate Floor: 0.00%) due 10/25/39 ^{4,7}	14,088,702	14,092,854
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 ^{6,7}	13,830,472	13,953,654
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48 ^{4,7}	12,455,624	12,520,995
Citigroup Mortgage Loan Trust, Inc.		
2005-HE3, 2.53% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 09/25/35 ⁴	11,687,000	11,687,608
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 1.91% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁴	14,943,961	9,308,599
2006-HE2, 1.93% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	2,135,629	2,127,651
Impac Secured Assets CMN Owner Trust		
2005-2, 2.04% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 ⁴	11,753,266	11,325,150
Lehman XS Trust Series		
2007-2N, 1.97% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁴	7,680,151	7,615,737
2007-15N, 2.04% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁴	3,246,136	3,224,746
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 2.19% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁴	10,072,000	9,796,376
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2006-AF1, 2.09% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁴	6,453,434	6,232,943
2007-OA2, 3.01% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁴	3,631,034	3,480,624
CSMC Series		
2015-12R, 2.32% (WAC) due 11/30/37 ^{4,7}	9,668,862	9,629,956
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.85% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,7}	5,475,174	5,092,908
2007-HE2A, 1.84% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{4,7}	4,650,950	4,457,540
LSTAR Securities Investment Trust		
2019-1, 3.41% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{4,7}	9,476,369	9,476,464
American Home Mortgage Assets Trust		
2006-4, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁴	10,435,546	7,112,216

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Residential Mortgage Backed Securities - 12.3% (continued)		
2006-6, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁴	2,482,803	\$ 2,151,411
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 3.05% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁴	7,266,358	6,547,096
2006-AR13, 3.12% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁴	1,527,567	1,456,871
2006-AR11, 3.16% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁴	1,259,805	1,207,774
First Franklin Mortgage Loan Trust		
2006-FF3, 2.08% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36 ⁴	8,616,000	8,476,441
Angel Oak Mortgage Trust LLC		
2017-3, 2.71% (WAC) due 11/25/47 ^{4,7}	7,215,950	7,208,491
First Franklin Mortgage Loan Trust		
2004-FF10, 3.07% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁴	5,867,495	5,884,808
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 2.81% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁴	5,700,000	5,705,164
IndyMac INDX Mortgage Loan Trust		
2005-AR18, 2.57% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 10.50%/0.78%) due 10/25/36 ⁴	6,841,617	5,630,703
Argent Securities Inc. Asset-Backed Pass-Through Certificates Series		
2005-W2, 2.28% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	5,435,000	5,402,121
ASG Resecuritization Trust		
2010-3, 2.40% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{4,7}	5,456,942	5,394,704
Structured Asset Investment Loan Trust		
2005-11, 2.51% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁴	4,946,136	4,890,994
Nationstar HECM Loan Trust		
2019-2A, 2.27% (WAC) due 11/25/29 ^{4,7}	4,581,704	4,580,700
Morgan Stanley Capital I Inc. Trust		
2006-HE1, 2.08% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁴	3,692,388	3,653,909
CWABS Asset-Backed Certificates Trust		
2004-15, 3.14% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 ⁴	3,490,000	3,501,604
Morgan Stanley Resecuritization Trust		
2014-R9, 1.84% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{4,7}	3,416,758	3,351,611
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 2.04% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁴	4,745,793	3,274,536

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Residential Mortgage Backed Securities - 12.3% (continued)		
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.04% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁴	3,196,209	\$ 3,176,546
Luminent Mortgage Trust		
2006-2, 1.99% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁴	3,570,372	3,144,151
GSAA Trust		
2005-10, 2.44% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 ⁴	2,422,466	2,440,468
Nomura Resecuritization Trust		
2015-4R, 3.03% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,7}	1,471,480	1,442,757
2015-4R, 3.47% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{4,7}	817,036	806,244
GSAA Home Equity Trust		
2006-3, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁴	3,613,977	1,978,531
2007-7, 2.06% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 ⁴	215,511	210,019
Banc of America Funding Trust		
2015-R4, 1.88% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{4,7}	1,730,310	1,714,510
GSMSC Resecuritization Trust		
2015-5R, 1.96% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{4,7}	1,424,669	1,421,057
Impac Secured Assets Trust		
2006-2, 1.96% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36 ⁴	1,539,895	1,358,340
RFMSI Series Trust		
2006-S11, 6.00% due 11/25/36	1,338,584	1,325,242
Alliance Bancorp Trust		
2007-OA1, 2.03% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁴	893,297	820,606
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	506,639	534,212
Morgan Stanley Re-REMIC Trust		
2010-R5, 5.58% due 06/26/36 ⁷	248,221	229,838
BCAP LLC		
2014-RR2, 2.31% (WAC) due 03/26/36 ^{4,7}	135,338	134,674
Irwin Home Equity Loan Trust		
2007-1, 5.85% due 08/25/37 ⁷	87,904	88,690
		<u>1,767,425,870</u>
Total Residential Mortgage Backed Securities		
Commercial Mortgage Backed Securities - 2.0%		
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28 ⁷	44,400,000	44,381,348
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.63% (WAC) due 11/10/52 ^{4,5}	219,970,159	11,264,760
2019-GC41, 1.19% (WAC) due 08/10/56 ^{4,5}	104,935,128	8,231,080
2016-C2, 1.77% (WAC) due 08/10/49 ^{4,5}	33,745,376	3,079,549
2016-P4, 1.98% (WAC) due 07/10/49 ^{4,5}	32,085,249	3,009,850
2016-P5, 1.52% (WAC) due 10/10/49 ^{4,5}	31,042,844	2,244,792

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Commercial Mortgage Backed Securities - 2.0% (continued)		
2016-GC37, 1.76% (WAC) due 04/10/49 ^{4,5}	18,674,012	\$ 1,596,945
2015-GC35, 0.85% (WAC) due 11/10/48 ^{4,5}	33,435,602	1,112,901
2015-GC29, 1.09% (WAC) due 04/10/48 ^{4,5}	23,525,301	937,897
2016-C3, 1.17% (WAC) due 11/15/49 ^{4,5}	12,122,862	671,513
2013-GC15, 4.37% (WAC) due 09/10/46 ⁴	380,000	405,845
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.06% (WAC) due 07/15/50 ^{4,5}	73,634,446	4,468,094
2016-BNK1, 1.76% (WAC) due 08/15/49 ^{4,5}	36,928,942	3,430,935
2017-RB1, 1.27% (WAC) due 03/15/50 ^{4,5}	40,877,077	3,069,619
2016-C35, 1.96% (WAC) due 07/15/48 ^{4,5}	26,591,771	2,581,744
2017-C42, 0.89% (WAC) due 12/15/50 ^{4,5}	35,188,645	2,072,805
2016-NXS5, 1.50% (WAC) due 01/15/59 ^{4,5}	29,708,773	1,769,250
2015-NXS4, 0.91% (WAC) due 12/15/48 ^{4,5}	38,682,285	1,593,958
2017-RC1, 1.50% (WAC) due 01/15/60 ^{4,5}	20,473,472	1,591,362
2016-C32, 4.72% (WAC) due 01/15/59 ⁴	1,400,000	1,525,716
2015-P2, 0.99% (WAC) due 12/15/48 ^{4,5}	33,983,349	1,376,567
2015-C30, 0.90% (WAC) due 09/15/58 ^{4,5}	31,382,082	1,333,629
2015-NXS1, 1.13% (WAC) due 05/15/48 ^{4,5}	9,799,356	438,767
2015-NXS4, 4.22% (WAC) due 12/15/48 ⁴	64,000	67,402
COMM Mortgage Trust		
2018-COR3, 0.45% (WAC) due 05/10/51 ^{4,5}	198,194,999	6,634,399
2015-CR26, 0.95% (WAC) due 10/10/48 ^{4,5}	86,265,648	3,856,454
2013-WWP, 3.90% due 03/10/31 ⁷	2,000,000	2,102,567
2015-CR24, 0.77% (WAC) due 08/10/48 ^{4,5}	48,309,578	1,762,111
2015-CR23, 0.93% (WAC) due 05/10/48 ^{4,5}	47,062,340	1,546,125
2015-CR27, 1.10% (WAC) due 10/10/48 ^{4,5}	30,570,023	1,296,279
2013-CR13, 0.77% (WAC) due 11/10/46 ^{4,5}	37,336,253	979,296
2015-CR23, 3.80% due 05/10/48	700,000	738,365
2014-LC15, 1.10% (WAC) due 04/10/47 ^{4,5}	11,569,948	448,175
CGBAM Commercial Mortgage Trust		
2015-SMRT, 3.52% due 04/10/28 ⁷	9,900,000	9,894,401
2015-SMRT, 3.79% (WAC) due 04/10/28 ^{4,7}	5,900,000	5,896,645
2015-SMRT, 3.77% due 04/10/28 ⁷	2,400,000	2,398,636
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.90% (WAC) due 10/15/50 ^{4,5}	137,778,943	7,285,544
2016-C4, 0.82% (WAC) due 12/15/49 ^{4,5}	86,252,888	3,954,850
2016-C2, 1.67% (WAC) due 06/15/49 ^{4,5}	32,312,365	2,158,169
2017-C5, 0.94% (WAC) due 03/15/50 ^{4,5}	8,648,514	479,995
GS Mortgage Securities Trust		
2019-GC42, 0.81% (WAC) due 09/01/52 ^{4,5}	69,957,381	4,479,455
2016-GS4, 2.99% due 11/10/29 ⁷	4,055,000	4,068,812
2017-GS6, 1.04% (WAC) due 05/10/50 ^{4,5}	42,637,858	2,815,953

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Commercial Mortgage Backed Securities - 2.0% (continued)		
2015-GC28, 1.06% (WAC) due 02/10/48 ^{4,5}	19,425,136	\$ 700,973
Morgan Stanley Capital I Trust		
2014-MP, 3.47% due 08/11/33 ⁷	11,000,000	11,205,006
2016-UBS9, 4.61% (WAC) due 03/15/49 ⁴	275,000	291,207
BANK		
2019-BN22, 0.61% (WAC) due 11/15/62 ^{4,5}	156,948,266	7,896,617
2017-BNK6, 0.86% (WAC) due 07/15/60 ^{4,5}	43,597,996	2,100,883
2017-BNK4, 1.43% (WAC) due 05/15/50 ^{4,5}	13,089,725	995,712
CSAIL Commercial Mortgage Trust		
2019-C15, 1.05% (WAC) due 03/15/52 ^{4,5}	97,360,334	7,249,363
2015-C1, 0.84% (WAC) due 04/15/50 ^{4,5}	52,800,007	1,881,380
Bancorp Commercial Mortgage Trust		
2018-CR3, 2.99% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{4,7}	7,075,000	7,083,263
Aventura Mall Trust		
2013-AVM, 3.74% (WAC) due 12/05/32 ^{4,7}	6,600,000	6,644,597
Benchmark Mortgage Trust		
2019-B14, 0.80% (WAC) due 12/15/62 ^{4,5}	109,967,486	6,170,605
CD Mortgage Trust		
2016-CD1, 1.41% (WAC) due 08/10/49 ^{4,5}	35,036,827	2,497,996
2017-CD6, 0.96% (WAC) due 11/13/50 ^{4,5}	47,083,786	2,467,525
2016-CD2, 0.67% (WAC) due 11/10/49 ^{4,5}	34,623,730	1,143,082
GRACE Mortgage Trust		
2014-GRCE, 3.37% due 06/10/28 ⁷	6,000,000	6,064,142
UBS Commercial Mortgage Trust		
2017-C5, 1.02% (WAC) due 11/15/50 ^{4,5}	53,954,175	3,068,331
2017-C2, 1.09% (WAC) due 08/15/50 ^{4,5}	43,145,537	2,730,314
BENCHMARK Mortgage Trust		
2018-B2, 0.42% (WAC) due 02/15/51 ^{4,5}	132,194,131	3,342,502
2018-B6, 0.44% (WAC) due 10/10/51 ^{4,5}	64,748,699	1,805,511
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP3, 1.43% (WAC) due 08/15/49 ^{4,5}	68,961,071	5,042,047
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.19% (WAC) due 02/15/48 ^{4,5}	79,477,627	3,804,960
2013-C12, 0.49% (WAC) due 07/15/45 ^{4,5}	36,122,224	480,476
CD Commercial Mortgage Trust		
2017-CD4, 1.31% (WAC) due 05/10/50 ^{4,5}	32,199,049	2,237,979
2017-CD3, 1.02% (WAC) due 02/10/50 ^{4,5}	34,567,697	2,017,675
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.14% (WAC) due 07/15/50 ^{4,5}	58,280,975	3,408,528
BBCMS Mortgage Trust		
2018-C2, 0.77% (WAC) due 12/15/51 ^{4,5}	58,348,036	3,364,569
Vornado DP LLC Trust		
2010-VNO, 4.00% due 09/13/28 ⁷	3,260,000	3,271,801
CGMS Commercial Mortgage Trust		
2017-B1, 0.84% (WAC) due 08/15/50 ^{4,5}	65,842,122	3,206,228
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 0.92% (WAC) due 12/15/47 ^{4,5}	71,695,180	3,058,947

Total Return Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 33.0% (continued)		
Commercial Mortgage Backed Securities - 2.0% (continued)		
GE Business Loan Trust		
2007-1A, 1.91% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{4,7}	2,842,507	\$ 2,787,714
Cam Commercial Mortgage Corp.		
2002-CAM2, 6.16% due 12/14/21 ⁷	2,572,382	2,701,028
CFCRE Commercial Mortgage Trust		
2016-C3, 1.03% (WAC) due 01/10/48 ^{4,5}	39,393,326	2,052,164
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.12% (WAC) due 02/15/50 ^{4,5}	24,121,161	1,452,354
DBJPM Mortgage Trust		
2017-C6, 1.03% (WAC) due 06/10/50 ^{4,5}	24,853,159	1,344,775
Americold LLC Trust		
2010-ARTA, 3.85% due 01/14/29 ⁷	534,882	538,497
BAMLL Commercial Mortgage Securities Trust		
2012-PARK, 2.96% due 12/10/30 ⁷	500,000	511,550
WERBS Commercial Mortgage Trust		
2013-C12, 1.22% (WAC) due 03/15/48 ^{4,5,7}	9,270,424	280,574
GS Mortgage Securities Corp. II		
2013-GC10, 2.94% due 02/10/46	225,000	229,577
Total Commercial Mortgage Backed Securities		282,183,011
Military Housing - 1.4%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 ^{4,7}	64,939,719	73,252,224
2015-R1, 4.10% (WAC) due 11/25/52 ^{4,7}	14,069,487	15,305,165
2015-R1, 4.10% (WAC) due 10/25/52 ^{4,7}	13,773,162	14,854,263
2015-R1, 0.29% (WAC) due 11/25/55 ^{4,5,7}	170,134,699	13,552,573
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ⁷	12,180,395	13,853,773
2008-AMCW, 6.90% due 07/10/55 ⁷	8,305,027	11,007,670
2007-AETC, 5.75% due 02/10/52 ⁷	6,860,758	7,505,082
2007-ROBS, 6.06% due 10/10/52 ⁷	4,695,990	5,528,814
2006-RILY, 2.42% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{4,7}	7,030,773	4,934,673
2007-AET2, 6.06% due 10/10/52 ⁷	2,135,681	2,515,821
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁷	22,302,020	23,816,826
2005-DRUM, 5.47% due 05/10/50 ^{††,7}	4,569,955	4,827,915
2005-BLIS, 5.25% due 07/10/50 ⁷	2,500,000	2,691,678
Total Military Housing		193,646,477
Mortgage Securities - 0.1%		
Cantor Commercial Real Estate Lending		
2019-CF3, 0.84% (WAC) due 01/15/53 ^{4,5}	150,000,000	8,483,535
BANK		
2019-BN23, 0.76% (WAC) due 12/15/52 ^{4,5}	100,000,000	5,842,750
Total Mortgage Securities		14,326,285
Total Collateralized Mortgage Obligations (Cost \$4,619,603,556)		4,722,968,684
U.S. GOVERNMENT SECURITIES^{††} - 18.0%		
U.S. Treasury Notes		
2.50% due 01/31/24	500,000,000	516,464,845
2.38% due 02/29/24	441,533,200	454,123,793
2.50% due 02/15/22	318,229,000	324,270,380
2.50% due 02/28/26	224,701,000	234,171,797
1.50% due 09/30/24	163,918,000	162,554,151
1.63% due 09/30/26	163,897,000	161,944,321
1.63% due 10/31/26	65,000,000	64,190,039
2.00% due 04/30/24	19,330,000	19,595,032
1.50% due 10/31/24	18,233,000	18,081,296
2.25% due 08/15/27	5,050,000	5,194,201
U.S. Treasury Bonds		
2.88% due 05/15/49	264,527,000	292,354,000
2.25% due 08/15/49	287,528,000	279,710,833
8.13% due 08/15/21	9,900,000	10,930,992
8.75% due 08/15/20	6,500,000	6,777,266

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
U.S. GOVERNMENT SECURITIES^{††} - 18.0% (continued)		
8.00% due 11/15/21	5,600,000	\$ 6,253,625
8.75% due 05/15/20	6,030,000	6,183,812
7.88% due 02/15/21	5,500,000	5,875,332
2.88% due 08/15/45	4,600,000	5,040,234
4.38% due 05/15/40	2,790,000	3,752,223
2.38% due 11/15/49	3,200,000	3,200,000
2.75% due 11/15/42	2,580,000	2,759,189
2.13% due 05/15/25	2,500,000	2,551,563
Total U.S. Government Securities		
(Cost \$2,552,634,820)		2,585,978,924
ASSET-BACKED SECURITIES^{††} - 15.8%		
Collateralized Loan Obligations - 7.7%		
THL Credit Wind River CLO Ltd.		
2017-2A, 2.86% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{4,7}	43,880,000	43,824,461
2019-1A, 2.88% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 ^{4,7}	34,202,083	34,183,460
Golub Capital Partners CLO Ltd.		
2018-36A, 3.19% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{4,7}	76,300,000	74,655,750
NewStar Clarendon Fund CLO LLC		
2019-1A, 3.24% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{4,7}	60,389,829	60,341,040
2019-1A, 4.99% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{4,7}	2,000,000	1,998,006
Palmer Square Loan Funding Ltd.		
2019-3A, 2.75% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{4,7}	22,526,836	22,481,073
2018-4A, 2.81% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{4,7}	22,214,995	22,222,137
2018-4A, 3.36% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,7}	12,000,000	11,954,704
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,7}	50,550,000	50,469,226
MP CLO VIII Ltd.		
2018-2A, 2.85% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,7}	48,350,000	48,256,723
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.30% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,7}	44,300,000	43,398,690
Denali Capital CLO XI Ltd.		
2018-1A, 3.10% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,7}	42,800,000	42,746,898
Venture XII CLO Ltd.		
2018-12A, 2.71% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{4,7}	37,300,978	37,238,391
Mountain View CLO Ltd.		
2018-1A, 2.80% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{4,7}	36,185,678	36,138,880
NXT Capital CLO LLC		
2017-1A, 3.67% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,7}	33,000,000	33,003,782
Telos CLO Ltd.		
2017-6A, 3.75% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{4,7}	32,000,000	31,929,741
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.53% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{4,7}	31,500,000	30,611,943

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 15.8% (continued)		
Collateralized Loan Obligations - 7.7% (continued)		
Garrison BSL CLO Ltd.		
2018-1A, 2.95% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{4,7}	27,300,000	\$ 27,351,168
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 ⁷	20,500,000	20,844,759
2016-2A, 5.29% due 05/12/31 ⁷	5,000,000	4,992,805
Crown Point CLO III Ltd.		
2017-3A, 2.91% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{4,7}	16,231,660	16,227,622
2017-3A, 3.45% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,7}	8,280,000	8,255,779
Marathon CLO V Ltd.		
2017-5A, 2.77% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,7}	10,794,661	10,764,545
2017-5A, 3.35% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,7}	10,520,137	10,397,629
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 3.24% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,7}	21,400,000	20,940,309
ALM XII Ltd.		
2018-12A, 2.89% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{4,7}	19,980,913	19,973,792
Monroe Capital CLO Ltd.		
2017-1A, 3.65% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{4,7}	10,100,000	10,062,339
2017-1A, 3.30% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,7}	9,552,535	9,554,694
Diamond CLO Ltd.		
2018-1A, 3.45% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,7}	18,000,000	17,948,120
Flagship VII Ltd.		
2017-7A, 3.52% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 01/20/26 ^{4,7}	17,583,718	17,585,570
BSPRT Issuer Ltd.		
2018-FL3, 2.79% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 ^{4,7}	17,500,000	17,502,849
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 ⁷	15,000,000	15,317,466
Mountain Hawk II CLO Ltd.		
2018-2A, 3.57% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{4,7}	14,750,000	14,756,853
2018-2A, 2.79% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{4,7}	163,598	163,579
Avery Point V CLO Ltd.		
2017-5A, 2.98% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{4,7}	13,786,453	13,776,179
Seneca Park CLO Ltd.		
2017-1A, 3.50% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{4,7}	12,900,000	12,915,797
Newstar Commercial Loan Funding LLC		
2017-1A, 4.41% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,7}	12,750,000	12,747,344
Marathon CLO VII Ltd.		
2017-7A, 3.59% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{4,7}	12,600,000	12,608,337

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 15.8% (continued)		
Collateralized Loan Obligations - 7.7% (continued)		
Sudbury Mill CLO Ltd.		
2017-1A, 3.65% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{4,7}	11,850,000	\$ 11,800,239
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.46% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,7}	11,527,000	11,448,751
Shackleton CLO Ltd.		
2017-8A, 3.27% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{4,7}	5,510,000	5,443,484
2017-8A, 2.89% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{4,7}	4,900,000	4,892,282
BDS		
2018-FL2, 2.69% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 ^{4,7}	9,946,419	9,943,678
Woodmont Trust		
2017-3A, 3.95% (3 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 10/18/29 ^{4,7}	9,800,000	9,801,280
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{7,8}	13,600,000	9,800,494
Neuberger Berman CLO XVI-S Ltd.		
2018-16SA, 2.85% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/15/28 ^{4,7}	8,900,000	8,899,953
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{7,8}	10,000,000	8,644,724
KVK CLO Ltd.		
2017-1A, 2.90% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,7}	8,600,000	8,581,418
ACIS CLO Ltd.		
2015-6A, 4.39% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27 ^{4,7}	7,500,000	7,515,541
TCP Waterman CLO Ltd.		
2016-1A, 3.94% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4,7}	7,150,000	7,148,397
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 3.79% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{4,7}	6,700,000	6,636,079
TICP CLO I Ltd.		
2018-1A, 2.77% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 07/20/27 ^{4,7}	6,468,068	6,464,894
West CLO Ltd.		
2017-1A, 2.92% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{4,7}	6,221,200	6,215,388
California Street CLO XII Ltd.		
2017-12A, 3.50% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{4,7}	5,750,000	5,757,606
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁸	7,500,060	5,402,410
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{7,8}	6,000,000	5,050,837
TICP CLO III-2 Ltd.		
2018-3R, 2.81% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{4,7}	5,000,000	4,992,575
Oaktree CLO Ltd.		
2017-1A, 2.84% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,7}	4,500,000	4,495,895

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 15.8% (continued)		
Collateralized Loan Obligations - 7.7% (continued)		
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 ^{7,8}	8,920,000	\$ 4,430,243
Voya CLO Ltd.		
2013-1A, due 10/15/30 ^{7,8}	10,575,071	4,421,744
Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.20% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{4,7}	4,300,000	4,248,594
Golub Capital Partners CLO 39B Ltd.		
2018-39A, 3.37% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{4,7}	3,100,000	3,063,359
MONROE CAPITAL BSL CLO Ltd.		
2017-1A, 3.65% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{4,7}	3,000,000	2,993,696
Ocean Trails CLO IV		
2017-4A, 3.71% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 ^{4,7}	2,500,000	2,488,224
Ivy Hill Middle Market Credit Fund IX Ltd.		
2017-9A, 3.75% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 ^{4,7}	1,000,000	957,342
2017-9A, 4.35% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 ^{4,7}	1,000,000	931,921
Golub Capital BDC CLO 2014 LLC		
2018-1A, 2.89% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/25/26 ^{4,7}	1,808,279	1,800,525
Catamaran CLO Ltd.		
2016-2A, 4.05% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 ^{4,7}	1,750,000	1,746,402
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{7,8}	3,700,000	1,111,913
Dryden XXV Senior Loan Fund		
2017-25A, 3.34% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 ^{4,7}	766,703	757,480
VMC Finance LLC		
2018-FL1, 2.56% (1 Month USD LIBOR + 0.82%, Rate Floor: 0.82%) due 03/15/35 ^{4,7}	654,061	652,594
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{7,8}	1,200,000	496,320
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{7,8}	461,538	243,784
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{8,9}	1,500,000	201,000
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{7,8}	1,300,000	186,584
Total Collateralized Loan Obligations		<u>1,099,810,090</u>
Financial - 3.3%		
Station Place Securitization Trust		
2019-8, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/24/20 ^{4,7}	141,950,000	141,949,901
2019-6, 2.38% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 ^{††4,7}	74,050,000	74,050,000
2019-5, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 ^{††4,7}	40,300,000	40,300,000

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 15.8% (continued)		
Financial - 3.3% (continued)		
2019-9, 2.48% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 ^{†††4,7}	28,450,000	\$ 28,450,000
2019-2, 2.33% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 ^{4,7}	20,250,000	20,253,880
2019-WL1, 2.44% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 08/25/22 ^{4,7}	15,250,000	15,252,287
Barclays Bank plc		
GMTN, 2.48% (1 Month USD LIBOR + 0.68%) due 07/31/20 ^{4,7}	108,050,000	108,254,574
Madison Avenue Secured Funding Trust		
2019-1, 3.22% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 ^{4,7}	21,350,000	21,351,495
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁷	20,594,770	20,443,666
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 ⁷	3,760,041	3,736,390
Total Financial		474,042,193
Transport-Aircraft - 2.0%		
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁷	48,072,137	48,994,512
2018-2A, 5.43% due 11/18/38 ⁷	9,019,163	9,112,338
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁷	30,536,146	31,040,954
2017-1, 3.97% due 07/15/42	15,121,830	15,325,339
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁷	39,974,899	40,656,307
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁷	35,679,056	36,064,985
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁷	27,069,390	27,553,978
Apollo Aviation Securitization Equity Trust		
2016-2, 4.21% due 11/15/41	24,326,662	24,370,012
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁷	15,605,908	15,594,104
2015-1A, 5.07% due 02/15/40 ⁷	1,353,676	1,351,693
Raspro Trust		
2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,7}	14,019,105	13,792,907
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁷	10,223,567	10,260,167
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁷	8,136,846	8,203,509
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	2,688,043	2,623,143
Stripes Aircraft Ltd.		
2013-1 A1, 5.27% due 03/20/23 ^{†††}	977,254	967,796
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ^{6,7}	813,740	836,998
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁹	709,903	711,708
ECAF I Ltd.		
2015-1A, 3.47% due 06/15/40 ⁷	664,663	664,641
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††,4,9,10}	409,604	6,400
Total Transport-Aircraft		288,131,491
Net Lease - 0.8%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁷	51,409,492	51,801,099
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 ⁷	29,382,084	30,574,338
2016-1A, 4.32% due 10/20/46 ⁷	10,846,305	11,373,637
Capital Automotive REIT		
2014-1A, 3.66% due 10/15/44 ⁷	11,392,627	11,372,945

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 15.8% (continued)		
Net Lease - 0.8% (continued)		
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁷	7,763,523	\$ 7,895,569
2015-1A, 3.75% due 04/20/45 ⁷	1,465,000	1,467,107
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 ⁷	4,374,375	4,602,885
Total Net Lease		119,087,580
Transport-Container - 0.8%		
Textainer Marine Containers Ltd.		
2017-2A, 3.52% due 06/20/42 ⁷	39,775,016	39,659,064
CLI Funding LLC		
2018-1A, 4.03% due 04/18/43 ⁷	24,404,739	24,582,200
CAL Funding III Ltd.		
2018-1A, 3.96% due 02/25/43 ⁷	18,824,167	18,883,199
Global SC Finance II SRL		
2014-1A, 3.19% due 07/17/29 ⁷	13,649,167	13,634,200
Textainer Marine Containers V Ltd.		
2017-1A, 3.72% due 05/20/42 ⁷	13,172,740	13,222,131
Cronos Containers Program Ltd.		
2013-1A, 3.08% due 04/18/28 ⁷	5,283,333	5,281,784
Total Transport-Container		115,262,578
Collateralized Debt Obligations - 0.5%		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 ⁷	55,600,000	55,819,653
2016-3A, 3.85% due 10/28/33 ⁷	7,500,000	7,533,347
Putnam Structured Product Funding Ltd.		
2003-1A, 2.74% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{4,7}	8,198,538	8,117,685
N-Star REL CDO VIII Ltd.		
2006-8A, 2.49% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{4,7}	769,714	762,740
Highland Park CDO I Ltd.		
2006-1A, 3.05% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 ^{4,9}	675,446	669,686
Total Collateralized Debt Obligations		72,903,111
Infrastructure - 0.2%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁷	22,380,262	22,657,780
Vantage Data Centers Issuer LLC		
2018-1A, 4.07% due 02/16/43 ⁷	10,258,417	10,578,510
Total Infrastructure		33,236,290
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††,1}	21,400,000	22,096,524
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁷	350,595	353,990
Total Diversified Payment Rights		22,450,514
Whole Business - 0.2%		
Domino's Pizza Master Issuer LLC		
2017-1A, 3.19% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{4,7}	16,856,000	16,868,305
Planet Fitness Master Issuer LLC		
2018-1A, 4.26% due 09/05/48 ⁷	2,962,500	3,011,737
Drug Royalty III LP I		
2017-1A, 3.60% due 04/15/27 ⁷	1,246,343	1,247,610

Total Return Bond Fund
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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 15.8% (continued)		
Whole Business - 0.2% (continued)		
Drug Royalty III LP		
2016-1A, 3.98% due 04/15/27 ⁷	632,652	\$ 633,642
Total Whole Business		<u>21,761,294</u>
Automotive - 0.1%		
Hertz Vehicle Financing II, LP		
2017-1A, 2.96% due 10/25/21 ⁷	8,355,000	8,397,736
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁷	3,343,750	3,359,777
Transport-Rail - 0.0%		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 ⁷	1,818,584	1,818,868
Total Asset-Backed Securities (Cost \$2,262,025,852)		<u>2,260,261,522</u>
FOREIGN GOVERNMENT DEBT^{†††} - 15.2%		
Government of Japan		
0.10% due 08/01/21	JPY 26,008,000,000	240,223,532
due 01/20/20 ¹¹	JPY 16,380,000,000	150,755,126
due 01/10/20 ¹¹	JPY 14,083,400,000	129,612,434
0.10% due 07/01/21	JPY 10,000,000,000	92,347,761
0.10% due 05/01/21	JPY 8,670,000,000	80,029,603
0.10% due 06/01/20	JPY 6,393,900,000	58,896,774
0.10% due 09/01/20	JPY 5,928,000,000	54,637,916
0.10% due 12/20/21	JPY 4,530,600,000	41,886,192
0.10% due 06/01/21	JPY 3,468,000,000	32,020,459
0.10% due 06/20/20	JPY 2,412,000,000	22,221,006
0.10% due 04/15/20	JPY 2,082,050,000	19,173,806
2.20% due 06/22/20	JPY 96,500,000	897,772
State of Israel		
1.00% due 04/30/21	ILS 530,470,000	155,495,593
5.00% due 01/31/20	ILS 278,300,000	80,879,551
5.50% due 01/31/22	ILS 227,470,000	73,122,620
0.50% due 01/31/21	ILS 103,010,000	29,976,737
Kingdom of Spain		
0.75% due 07/30/21	EUR 214,670,000	245,332,670
due 01/17/20 ¹¹	EUR 57,100,000	64,078,052
Federative Republic of Brazil		
due 07/01/21 ¹¹	BRL 653,060,000	151,478,397
due 04/01/20 ¹¹	BRL 382,700,000	94,334,036
due 07/01/20 ¹¹	BRL 242,295,000	59,115,755
Republic of Portugal		
due 01/17/20 ¹¹	EUR 149,112,000	167,329,419
United Mexican States		
due 01/02/20 ¹¹	MXN 2,433,773,000	128,672,791
Republic of France		
due 01/08/20 ¹¹	EUR 9,150,000	10,266,258
Ontario Treasury Bill		
due 01/02/20 ¹¹	CAD 623,000	479,893
Total Foreign Government Debt (Cost \$2,175,647,128)		<u>2,183,264,153</u>
CORPORATE BONDS^{††} - 7.3%		
Financial - 2.9%		
Synchrony Bank		
2.59% (3 Month USD LIBOR + 0.63%) due 03/30/20 ⁴	44,250,000	44,282,796
AXIS Specialty Finance LLC		
5.88% due 06/01/20	32,000,000	32,503,853
Capital One Financial Corp.		
2.50% due 05/12/20	30,800,000	30,840,581
2.66% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁴	400,000	400,750
ANZ New Zealand Int'l Ltd.		
2.85% due 08/06/20 ⁷	29,500,000	29,644,556
Lloyds Bank Corporate Markets plc NY		
2.26% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁴	29,100,000	29,128,904
Standard Chartered Bank		
2.30% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁴	28,810,000	28,843,843
Credit Suisse AG NY		
2.33% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁴	28,730,000	28,771,051
UBS AG		
2.47% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{4,7}	22,000,000	22,036,407
2.39% (3 Month USD LIBOR + 0.48%) due 12/01/20 ^{4,7}	6,000,000	6,015,300
American Express Co.		
2.20% due 10/30/20	26,950,000	27,005,394
Discover Bank		
3.10% due 06/04/20	23,200,000	23,286,357
American Tower Corp.		
3.30% due 02/15/21	14,278,000	14,472,152
2.80% due 06/01/20	6,920,000	6,939,928
Morgan Stanley		
5.50% due 07/24/20	12,300,000	12,548,217
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	10,986,000	11,729,224
RBC USA Holdco Corp.		
5.25% due 09/15/20	11,158,000	11,412,766
Swedbank AB		
2.65% due 03/10/21 ⁷	8,100,000	8,147,905

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	Face Amount	Value
CORPORATE BONDS^{††} - 7.3% (continued)		
Financial - 2.9% (continued)		
Assurant, Inc.		
3.20% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴	4,608,000	\$ 4,608,534
6.75% due 02/15/34	1,450,000	1,737,543
Marsh & McLennan Cos., Inc.		
4.80% due 07/15/21	5,870,000	6,083,209
Atlas Mara Ltd.		
8.00% due 12/31/20 ⁹	6,600,000	5,841,000
Credit Suisse Group Funding Guernsey Ltd.		
2.75% due 03/26/20	3,950,000	3,954,892
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 ⁷	1,916,735	2,125,570
2.08% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{4,7}	1,718,892	1,096,650
MUFG Bank Ltd.		
2.30% due 03/05/20 ⁷	2,825,000	2,826,621
Nomura Holdings, Inc.		
6.70% due 03/04/20	2,263,000	2,280,517
Standard Chartered plc		
3.09% (3 Month USD LIBOR + 1.20%) due 09/10/22 ^{4,7}	1,900,000	1,914,307
Mizuho Financial Group, Inc.		
2.56% due 09/13/25 ¹²	1,870,000	1,870,540
Transatlantic Holdings, Inc.		
8.00% due 11/30/39	1,135,000	1,688,067
Brookfield Finance, Inc.		
4.85% due 03/29/29	1,410,000	1,614,610
Hartford Financial Services Group, Inc.		
6.10% due 10/01/41	1,160,000	1,591,025
EPR Properties		
3.75% due 08/15/29	1,510,000	1,530,830
KKR Group Finance Company VI LLC		
3.75% due 07/01/29 ⁷	1,410,000	1,502,974
Barelays plc		
4.97% due 05/16/29 ¹²	1,320,000	1,488,446
Lexington Realty Trust		
4.25% due 06/15/23	1,300,000	1,339,070
Univest Financial Corp.		
5.10% due 03/30/25 ¹²	1,000,000	1,002,149
Janus Capital Group, Inc.		
4.88% due 08/01/25	780,000	849,709
Atlantic Marine Corporations Communities LLC		
5.37% due 12/01/50 ⁷	780,736	846,001
Pacific Beacon LLC		
5.51% due 07/15/36 ⁷	500,000	587,755
Essex Portfolio, LP		
5.20% due 03/15/21	400,000	411,829
Total Financial		416,801,832
Consumer, Non-cyclical - 2.0%		
Mondelez International, Inc.		
3.00% due 05/07/20	32,300,000	32,392,693
Anthem, Inc.		
2.50% due 11/21/20	23,600,000	23,705,005
4.35% due 08/15/20	7,900,000	8,012,939
Zimmer Biomet Holdings, Inc.		
2.70% due 04/01/20	30,310,000	30,329,699
Allergan Funding SCS		
3.00% due 03/12/20	29,600,000	29,621,673
Molson Coors Beverage Co.		
2.25% due 03/15/20	28,977,000	28,964,637
Constellation Brands, Inc.		
2.25% due 11/06/20	28,230,000	28,287,153
Quest Diagnostics, Inc.		
2.50% due 03/30/20	20,950,000	20,955,015
4.70% due 04/01/21	5,000,000	5,166,152
Cigna Corp.		
3.20% due 09/17/20	13,230,000	13,332,940
2.25% (3 Month USD LIBOR + 0.35%) due 03/17/20 ⁴	9,175,000	9,178,523
General Mills, Inc.		
2.54% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁴	12,963,000	13,004,849
AstraZeneca plc		
2.38% due 11/16/20	9,443,000	9,472,858
Coca-Cola European Partners plc		
3.50% due 09/15/20	9,200,000	9,283,477
ERAC USA Finance LLC		
5.25% due 10/01/20 ⁷	4,260,000	4,361,777
Reynolds American, Inc.		
6.88% due 05/01/20	2,890,000	2,936,186
BAT Capital Corp.		
3.22% due 09/06/26	1,800,000	1,813,802
McKesson Corp.		
4.88% due 03/15/44	1,650,000	1,800,175
Humana, Inc.		
2.50% due 12/15/20	1,785,000	1,792,550
Biogen, Inc.		
2.90% due 09/15/20	1,650,000	1,662,128
Aetna, Inc.		
6.63% due 06/15/36	1,190,000	1,607,385
Conagra Brands, Inc.		
2.51% (3 Month USD LIBOR + 0.50%) due 10/09/20 ⁴	1,350,000	1,352,014
Global Payments, Inc.		
3.80% due 04/01/21	700,000	713,771

Total Return Bond Fund
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	Face Amount	Value
CORPORATE BONDS^{††} - 7.3% (continued)		
Consumer, Non-cyclical - 2.0% (continued)		
Coca-Cola Femsa SAB de CV 4.63% due 02/15/20	459,000	\$ 460,130
Total Consumer, Non-cyclical		280,207,531
Industrial - 0.6%		
Northrop Grumman Corp. 2.08% due 10/15/20	17,400,000	17,419,249
3.50% due 03/15/21	6,250,000	6,370,485
Rolls-Royce plc 2.38% due 10/14/20 ⁷	20,350,000	20,427,778
Aviation Capital Group LLC 7.13% due 10/15/20 ⁷	7,940,000	8,239,740
2.88% due 01/20/22 ⁷	3,246,000	3,269,385
United Technologies Corp. 1.90% due 05/04/20	10,373,000	10,367,951
Ryder System, Inc. 2.50% due 05/11/20	8,627,000	8,636,671
Ingersoll-Rand Luxembourg Finance S.A. 2.63% due 05/01/20	4,247,000	4,252,562
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ⁹	2,057,229	2,023,573
CRH America, Inc. 3.88% due 05/18/25 ⁷	1,410,000	1,506,677
Oshkosh Corp. 4.60% due 05/15/28	1,380,000	1,472,358
Tyco Electronics Group S.A. 4.88% due 01/15/21	1,000,000	1,030,042
Vulcan Materials Co. 2.49% (3 Month USD LIBOR + 0.60%) due 06/15/20 ⁴	895,000	895,915
Total Industrial		85,912,386
Utilities - 0.5%		
NextEra Energy Capital Holdings, Inc. 2.41% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁴	30,310,000	30,352,434
Ameren Corp. 2.70% due 11/15/20	17,540,000	17,633,932
Southern Power Co. 2.38% due 06/01/20	13,295,000	13,309,106
5.25% due 07/15/43	1,350,000	1,547,123
Eversource Energy 2.50% due 03/15/21	6,194,000	6,230,334
PSEG Power LLC 5.13% due 04/15/20	3,311,000	3,340,482
American Electric Power Co., Inc. 2.15% due 11/13/20	2,000,000	2,003,914
Virginia Electric & Power Co. 8.88% due 11/15/38	1,100,000	1,857,769
Pennsylvania Electric Co. 5.20% due 04/01/20	1,000,000	1,007,165
Total Utilities		77,282,259
Energy - 0.5%		
Occidental Petroleum Corp. 2.60% due 08/13/21	24,500,000	24,681,295
Sabine Pass Liquefaction LLC 5.63% due 02/01/21	18,152,000	18,658,313
Florida Gas Transmission Company LLC 5.45% due 07/15/20 ⁷	10,500,000	10,676,524
Marathon Petroleum Corp. 3.40% due 12/15/20	4,800,000	4,854,643
5.13% due 03/01/21	2,200,000	2,277,870
TransCanada PipeLines Ltd. 6.10% due 06/01/40	1,200,000	1,588,768
Hess Corp. 5.60% due 02/15/41	1,340,000	1,569,305
Halliburton Co. 5.00% due 11/15/45	1,320,000	1,508,932
Total Energy		65,815,650
Technology - 0.5%		
Analog Devices, Inc. 2.95% due 01/12/21	26,950,000	27,175,410
Broadcom Corp. / Broadcom Cayman Finance Ltd. 2.38% due 01/15/20	26,890,000	26,891,202
Fiserv, Inc. 2.70% due 06/01/20	7,430,000	7,448,412
QUALCOMM, Inc. 2.25% due 05/20/20	2,600,000	2,602,858
Total Technology		64,117,882
Consumer, Cyclical - 0.2%		
Marriott International, Inc. 2.51% (3 Month USD LIBOR + 0.60%) due 12/01/20 ⁴	30,350,000	30,447,005
HP Communities LLC 5.86% due 09/15/53 ⁷	1,420,000	1,747,625
Total Consumer, Cyclical		32,194,630
Basic Materials - 0.1%		
Georgia-Pacific LLC 5.40% due 11/01/20 ⁷	12,532,000	12,879,868

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	Face Amount	Value
CORPORATE BONDS^{††} - 7.3% (continued)		
Basic Materials - 0.1% (continued)		
Southern Copper Corp. 7.50% due 07/27/35	1,150,000	\$ 1,585,156
Total Basic Materials		14,465,024
Communications - 0.0%		
Telefonica Emisiones S.A. 5.13% due 04/27/20	2,710,000	2,735,657
Thomson Reuters Corp. 5.65% due 11/23/43	1,290,000	1,526,978
AT&T, Inc. 6.35% due 03/15/40	1,170,000	1,519,687
Motorola Solutions, Inc. 5.50% due 09/01/44	360,000	401,556
Total Communications		6,183,878
Total Corporate Bonds (Cost \$1,038,499,028)		1,042,981,072
FEDERAL AGENCY BONDS^{††} - 4.6%		
Residual Funding Corporation Principal Strips		
due 04/15/30 ^{11,13}	105,135,000	82,093,626
due 01/15/30 ^{11,13}	103,729,000	81,484,227
Freddie Mac Principal Strips		
due 07/15/32 ^{11,13}	123,250,000	90,494,216
due 03/15/31 ^{11,13}	81,957,000	62,577,003
Fannie Mae Principal Strips		
due 05/15/30 ^{11,13}	79,586,000	62,274,233
due 07/15/37 ^{11,13}	86,350,000	54,070,851
due 11/15/30 ^{11,13}	37,570,000	28,896,419
due 08/06/38 ^{11,13}	2,250,000	1,362,146
Tennessee Valley Authority		
4.25% due 09/15/65	32,550,000	42,370,535
5.38% due 04/01/56	8,360,000	12,699,571
due 09/15/53 ^{5,11}	1,612,000	587,517
due 09/15/55 ^{5,11}	1,612,000	553,360
due 09/15/56 ^{5,11}	1,612,000	537,034
due 03/15/57 ^{5,11}	1,612,000	527,117
due 09/15/57 ^{5,11}	1,612,000	519,257
due 09/15/58 ^{5,11}	1,612,000	503,887
due 03/15/59 ^{5,11}	1,612,000	496,374
due 09/15/59 ^{5,11}	1,612,000	488,973
due 09/15/60 ^{5,11}	1,612,000	474,499
due 09/15/54 ^{5,11}	1,020,000	360,786
due 03/15/61 ^{5,11}	1,020,000	295,765
due 09/15/61 ^{5,11}	1,020,000	290,933
due 09/15/62 ^{5,11}	1,020,000	280,363
due 03/15/63 ^{5,11}	1,020,000	275,198
due 09/15/63 ^{5,11}	1,020,000	270,089
due 09/15/64 ^{5,11}	1,020,000	261,593
due 03/15/65 ^{5,11}	1,020,000	257,641
due 09/15/65 ^{5,11}	1,020,000	253,750
Freddie Mac		
due 01/02/34 ¹¹	18,000,000	12,538,184
due 03/15/30 ¹¹	12,050,000	9,380,604
due 07/15/30 ¹¹	8,600,000	6,640,321
due 01/15/31 ¹¹	7,750,000	5,904,582
due 09/15/30 ¹¹	2,906,000	2,234,651
due 03/15/31 ¹¹	2,500,000	1,896,897
due 07/15/31 ¹¹	1,800,000	1,354,593
due 01/15/30 ¹¹	1,050,000	823,192
Tennessee Valley Authority Principal		
due 01/15/48 ^{11,13}	34,650,000	14,964,431
due 01/15/38 ^{11,13}	15,800,000	9,288,268
Private Export Funding Corp.		
1.75% due 11/15/24	19,500,000	19,363,553
Fannie Mae		
due 01/15/32 ¹¹	9,413,000	7,005,344
due 07/15/32 ^{11,13}	3,963,000	2,913,371
due 01/15/35 ¹¹	2,250,000	1,522,408
due 02/06/33 ¹¹	1,456,000	1,053,072
due 01/15/33 ^{11,13}	1,450,000	1,050,247
Freddie Mac		
Overseas Private Investment Corp.		
3.17% due 10/05/34	11,567,288	12,236,312
Federal Farm Credit Bank		
3.58% due 04/11/47	4,900,000	5,519,043
2.53% due 09/04/29	3,600,000	3,555,266
Federal Farm Credit Banks Funding Corp.		
3.08% due 08/12/39	7,550,000	7,558,247
Federal Home Loan Bank		
2.69% due 09/26/34	1,350,000	1,354,492
Total Federal Agency Bonds (Cost \$601,608,968)		653,714,041
MUNICIPAL BONDS^{††} - 0.9%		
California - 0.5%		
California Institute of Technology		
3.65% due 09/01/19	22,300,000	21,629,645
Poway Unified School District General Obligation Unlimited		
due 08/01/40 ¹¹	10,000,000	5,712,400
due 08/01/38 ¹¹	8,460,000	5,177,774
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45 ¹¹	8,565,000	3,454,607
due 08/01/39 ¹¹	4,000,000	2,120,840
due 08/01/38 ¹¹	2,000,000	1,279,160
due 08/01/40 ¹¹	2,500,000	1,265,350
due 08/01/41 ¹¹	2,000,000	965,120
due 08/01/43 ¹¹	1,900,000	836,304
San Diego Unified School District General Obligation Unlimited		
due 07/01/39 ¹¹	7,150,000	4,302,799
due 07/01/46 ¹¹	2,200,000	1,039,786
due 07/01/43 ¹¹	1,350,000	708,885
Cypress School District General Obligation Unlimited		
due 08/01/48 ¹¹	14,450,000	5,102,873
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/34 ¹¹	5,295,000	3,508,467

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	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.9% (continued)		
California - 0.5% (continued)		
Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 ¹¹	5,325,000	\$ 2,894,617
San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹¹	4,750,000	2,188,088
Upland Unified School District General Obligation Unlimited due 08/01/50 ¹¹	5,040,000	1,973,765
Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹¹	4,125,000	1,766,738
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹¹	3,600,000	1,597,212
Antelope Valley Community College District General Obligation Unlimited due 08/01/36 ¹¹	2,800,000	1,519,896
Wiseburn School District General Obligation Unlimited due 08/01/34 ¹¹	900,000	629,820
Santa Ana Unified School District Public Facilities Corp. General Obligation Unlimited due 08/01/35 ¹¹	700,000	468,839
Total California		<u>70,142,985</u>
Georgia - 0.2%		
Central Storage Safety Project Trust 4.82% due 02/01/38 ⁹	20,500,000	22,138,616
Illinois - 0.1%		
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	6,234,087
6.63% due 02/01/35	1,820,000	2,235,451
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	5,754,600
Total Illinois		<u>14,224,138</u>
Texas - 0.1%		
Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹¹	10,000,000	3,639,800
due 08/15/43 ¹¹	4,000,000	1,663,360
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹¹	2,850,000	1,065,444
due 11/15/41 ¹¹	1,500,000	691,290
Total Texas		<u>7,059,894</u>
North Carolina - 0.0%		
Charlotte Housing Authority Revenue Bonds 3.02% due 01/01/38	4,125,000	4,117,064
Oregon - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ¹¹	3,850,000	2,527,910
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ¹¹	4,100,000	2,081,980
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹¹	995,000	521,141
due 01/01/37 ¹¹	570,000	347,444
Total Pennsylvania		<u>868,585</u>
Minnesota - 0.0%		
Dakota & Washington Counties Housing & Redevelopment Authority/City of Bloomington Minnesota Revenue Bonds 8.38% due 09/01/21	5,000	5,495
Total Municipal Bonds (Cost \$110,847,352)		<u>123,166,667</u>
SENIOR FLOATING RATE INTERESTS^{††,4} - 0.1%		
Basic Materials - 0.1%		
Road Infrastructure Investment 5.30% (1 Month USD LIBOR + 3.50% and Commercial Prime Lending Rate + 2.50%, Rate Floor: 4.50%) due 06/13/23	4,316,865	3,984,466
Consumer, Cyclical - 0.0%		
Leslie's Poolmart, Inc. 5.34% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,084,061	3,813,492

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{c††4} - 0.1% (continued)		
Industrial - 0.0%		
Hayward Industries, Inc. 5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	2,191,484	\$ 2,171,761
Hillman Group, Inc. 5.80% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	985,000	967,270
API Heat Transfer 7.94% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/01/24 ^{††}	39,464	32,952
7.94% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 10/02/23 ^{††}	7,041	6,337
Total Industrial		3,178,320
Consumer, Non-cyclical - 0.0%		
Packaging Coordinators Midco, Inc. 5.95% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	2,288,358	2,275,017
Technology - 0.0%		
Aspect Software, Inc. 7.21% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	9,807	9,059
Total Senior Floating Rate Interests (Cost \$13,888,002)		13,260,354
REPURCHASE AGREEMENTS^{††,14} - 2.9%		
Societe Generale		
issued 07/09/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	70,498,667	70,498,667
issued 09/10/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	54,703,000	54,703,000
issued 12/06/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	16,880,000	16,880,000
issued 07/26/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	12,150,000	12,150,000
issued 11/25/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	9,912,000	9,912,000
issued 11/01/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	9,431,000	9,431,000
issued 10/23/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	8,827,000	8,827,000
issued 12/10/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	6,382,000	6,382,000
issued 12/06/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	5,618,000	5,618,000
issued 08/15/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	5,247,604	5,247,604
issued 07/22/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	4,570,497	4,570,497
issued 12/04/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	4,376,947	4,376,947

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount [~]	Value
REPURCHASE AGREEMENTS^{††,14} - 2.9% (continued)		
issued 12/16/19 at 2.29% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	3,220,000	\$ 3,220,000
issued 10/11/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	2,905,000	2,905,000
issued 07/15/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	2,503,606	2,503,606
issued 10/25/19 at 2.43% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	1,440,000	1,440,000
issued 10/11/19 at 2.33% (3 Month USD LIBOR + 0.40%) due 07/07/20 ⁴	305,000	305,000
BNP Paribas		
issued 11/01/19 at 2.07% due 02/03/20	109,010,143	109,010,143
issued 12/13/19 at 2.10% due 03/16/20	56,640,487	56,640,487
issued 12/30/19 at 2.07% due 02/03/20	13,032,116	13,032,116
Barclays Capital, Inc.		
issued 12/27/19 at 2.03% (1 Month USD LIBOR + 0.25%) due 02/03/20 ⁴	17,797,500	17,797,500
Total Repurchase Agreements		415,450,567
(Cost \$415,450,567)		
COMMERCIAL PAPER^{††} - 0.0%		
Public Service Enterprise Group		
2.04% due 01/27/20 ^{7,15}	1,875,000	1,872,161
Nasdaq, Inc.		
2.05% due 01/03/20 ^{7,15}	1,600,000	1,599,818
DowDuPont, Inc.		
1.97% due 01/21/20 ^{7,15}	1,000,000	998,906
Total Commercial Paper		4,470,885
(Cost \$4,470,968)		

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.2%		
Put options on:		
BofA Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	5,927,600,000	\$ 10,373,300
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	3,921,300,000	6,862,275
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	3,122,900,000	3,466,419
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	816,100,000	1,428,175
BofA Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	432,100,000	479,631
Total OTC Options Purchased		22,609,800
(Cost \$29,493,876)		
Total Investments - 99.9%		14,313,280,132
(Cost \$14,109,944,690)		
Other Assets & Liabilities, net - 0.1%		10,295,583
Total Net Assets - 100.0%		\$ 14,323,575,715

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

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 Depreciation ^{**}
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 1,801,020,000	\$ (45,502,248)	\$ (16,876,490)	\$ (28,625,758)

OTC Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation ^{**}
Morgan Stanley Capital Services LLC	CDX.NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	\$ 106,080,000	\$ (2,840,680)	\$ (18,718)	\$ (2,821,962)
Goldman Sachs International	CDX.NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	241,590,000	(6,469,453)	(323,342)	(6,146,111)
						\$ (9,310,133)	\$ (342,060)	\$ (8,968,073)

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	Receive	3-Month USD LIBOR	1.54%	Quarterly	08/04/21	\$ 49,180,000	\$ 133,616	\$ 345	\$ 133,271
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	153,969,000	60,581	41,822	18,759
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	24,186,000	16,754	10,213	6,541
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	14,106,000	10,753	6,860	3,893
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	15,573,000	10,633	6,459	4,174
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20	15,573,000	(10,633)	24	(10,657)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	14,106,000	(10,753)	23	(10,776)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	24,186,000	(16,754)	25	(16,779)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	153,969,000	(60,581)	25	(60,606)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	175,200,000	(275,484)	709	(276,193)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	11/27/21	164,500,000	(331,050)	676	(331,726)
BofA Securities, Inc.	CME	Pay	3-Month USD LIBOR	1.57%	Quarterly	08/14/21	504,500,000	(1,133,616)	1,261	(1,134,877)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21	456,100,000	(1,813,476)	1,179	(1,814,655)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.10%	Annually	08/28/24	554,980,000	(9,830,177)	2,605	(9,832,782)
							\$ (13,250,187)	\$ 72,226	\$ (13,322,413)	

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Receive	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Fixed Income Index Swap Agreements Sold Short^{††}							
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.51)% (1 Month USD LIBOR + 0.80%)	At Maturity	01/09/20	334,190	\$ 37,552,930	\$ 103,599
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.52)% (1 Month USD LIBOR + 0.80%)	At Maturity	01/13/20	293,600	32,991,832	61,656
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.76)% (1 Month USD LIBOR + 1.00%)	At Maturity	01/23/20	241,600	27,148,592	—
JPMorgan Chase Bank, N.A.	iShares Core U.S. Aggregate Bond ETF	(2.79)% (1 Month USD LIBOR + 1.00%)	At Maturity	01/23/20	401,550	45,122,174	—
						\$ 142,815,528	\$ 165,255

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Sovereign Debt Swap Agreements^{††}							
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.34% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 50,928,548	\$ (253,341)

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2019		Unrealized Appreciation (Depreciation)
Bank of America, N.A.	17,346,669,000	JPY	08/02/21	\$ 171,181,418	\$	164,886,785	\$ 6,294,633
Bank of America, N.A.	16,380,000,000	JPY	01/21/20	153,969,075		150,900,488	3,068,587
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,867,554		94,941,207	2,926,347
Morgan Stanley Capital Services LLC	8,674,335,000	JPY	08/02/21	85,134,311		82,452,902	2,681,409
Citibank N.A., New York	8,674,335,000	JPY	05/06/21	84,594,646		82,070,989	2,523,657
Goldman Sachs International	133,295,000	BRL	07/01/20	34,613,087		33,018,330	1,594,757
Goldman Sachs International	4,532,865,300	JPY	12/20/21	44,786,734		43,404,130	1,382,604
Goldman Sachs International	11,266,700,000	JPY	01/10/20	105,086,090		103,728,541	1,357,549
Goldman Sachs International	42,650,000	EUR	01/17/20	49,248,752		47,895,132	1,353,620
Barclays Bank plc	3,469,734,000	JPY	06/01/21	33,963,724		32,873,530	1,090,194
Citibank N.A., New York	109,000,000	BRL	07/01/20	28,075,418		27,000,248	1,075,170
JPMorgan Chase Bank, N.A.	5,930,964,000	JPY	09/01/20	56,376,377		55,348,118	1,028,259
Citibank N.A., New York	5,517,757,500	JPY	06/01/20	52,200,082		51,217,767	982,315
Barclays Bank plc	104,090,000	EUR	01/17/20	117,714,559		116,891,074	823,485
Bank of America, N.A.	24,366,000	EUR	06/15/20	28,020,291		27,621,482	398,809
Bank of America, N.A.	2,413,206,000	JPY	06/22/20	22,824,231		22,426,722	397,509
Bank of America, N.A.	2,083,091,025	JPY	04/15/20	19,648,281		19,284,801	363,480
Goldman Sachs International	20,907,600	EUR	06/15/20	24,055,867		23,701,014	354,853
Citibank N.A., New York	2,816,700,000	JPY	01/10/20	26,262,202		25,932,365	329,837
JPMorgan Chase Bank, N.A.	879,339,450	JPY	06/01/20	8,310,944		8,162,338	148,606
Goldman Sachs International	7,904,000	EUR	04/30/20	9,064,307		8,934,414	129,893
Goldman Sachs International	108,769,700	EUR	07/30/21	126,349,602		126,298,696	50,906
Goldman Sachs International	99,838,432	JPY	06/22/20	945,114		927,831	17,283
Bank of America, N.A.	8,669,000	JPY	02/01/21	84,687		81,613	3,074
Bank of America, N.A.	8,669,000	JPY	08/03/20	83,799		80,762	3,037
Bank of America, N.A.	8,669,000	JPY	02/03/20	82,928		79,923	3,005
JPMorgan Chase Bank, N.A.	5,000,000	JPY	07/01/20	47,966		46,490	1,476
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/06/20	47,493		46,023	1,470
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,459		47,002	1,457
Morgan Stanley Capital Services LLC	4,335,000	JPY	02/01/21	42,095		40,811	1,284
Morgan Stanley Capital Services LLC	4,335,000	JPY	08/03/20	41,662		40,385	1,277
Morgan Stanley Capital Services LLC	4,335,000	JPY	02/03/20	41,219		39,966	1,253
Citibank N.A., New York	4,335,000	JPY	11/02/20	41,820		40,602	1,218
Citibank N.A., New York	4,335,000	JPY	05/01/20	41,379		40,169	1,210
Goldman Sachs International	2,265,300	JPY	06/21/21	22,155		21,485	670
Goldman Sachs International	2,265,300	JPY	12/21/20	21,919		21,278	641
Barclays Bank plc	1,734,000	JPY	06/01/20	16,618		16,096	522
Barclays Bank plc	1,734,000	JPY	12/01/20	16,788		16,268	520
JPMorgan Chase Bank, N.A.	2,964,000	JPY	03/02/20	27,855		27,370	485
Goldman Sachs International	809,700	EUR	07/30/20	920,386		920,486	(100)
Bank of America, N.A.	328,899	ILS	04/30/20	94,116		96,095	(1,979)
Citibank N.A., New York	745,838	ILS	04/30/20	214,315		217,913	(3,598)
Deutsche Bank AG	152,887,630	KRW	05/07/21	129,951		134,161	(4,210)
Deutsche Bank AG	158,041,145	KRW	02/04/21	133,990		138,306	(4,316)
Deutsche Bank AG	158,041,145	KRW	11/04/20	133,594		137,937	(4,343)
Deutsche Bank AG	158,041,146	KRW	08/05/20	133,188		137,582	(4,394)
Deutsche Bank AG	154,605,468	KRW	05/11/20	129,844		134,251	(4,407)
Deutsche Bank AG	158,041,146	KRW	02/05/20	132,307		136,905	(4,598)
JPMorgan Chase Bank, N.A.	800,325	EUR	07/30/20	904,383		909,828	(5,445)
Bank of America, N.A.	3,959,820	ILS	01/31/20	1,136,083		1,150,093	(14,010)
Goldman Sachs International	4,244,498	ILS	04/30/20	1,221,972		1,240,126	(18,154)
Bank of America, N.A.	3,949,000	ILS	02/01/21	1,153,835		1,173,823	(19,988)
Citibank N.A., New York	1,400,000	CAD	01/09/20	1,054,609		1,078,551	(23,942)
Citibank N.A., New York	4,183,000	CAD	01/02/20	3,169,216		3,222,427	(53,211)
Citibank N.A., New York	3,560,000	CAD	01/06/20	2,674,145		2,742,546	(68,401)
JPMorgan Chase Bank, N.A.	7,200,000	CAD	01/03/20	5,442,951		5,546,611	(103,660)
Bank of America, N.A.	8,700,000	CAD	01/16/20	6,541,948		6,702,734	(160,786)
Citibank N.A., New York	9,070,000	CAD	01/16/20	6,826,880		6,987,793	(160,913)
BNP Paribas	9,150,000	EUR	01/08/20	10,107,404		10,269,251	(161,847)
Barclays Bank plc	351,900,000	MXN	04/08/20	18,176,090		18,351,460	(175,370)
Morgan Stanley Capital Services LLC	10,650,000	EUR	01/17/20	11,770,180		11,959,746	(189,566)
JPMorgan Chase Bank, N.A.	67,200,000	BRL	07/01/21	15,963,892		16,164,645	(200,753)
JPMorgan Chase Bank, N.A.	16,750,000	CAD	01/08/20	12,667,887		12,904,003	(236,116)
Bank of America, N.A.	33,128,000	ILS	04/30/21	9,634,434		9,888,571	(254,137)
Citibank N.A., New York	563,910,000	MXN	02/27/20	29,269,559		29,584,684	(315,125)
Citibank N.A., New York	295,450,000	MXN	04/08/20	15,040,216		15,407,613	(367,397)
Bank of America, N.A.	75,749,000	ILS	01/31/22	22,457,456		22,905,515	(448,059)
Citibank N.A., New York	75,123,800	ILS	04/30/21	21,943,566		22,424,143	(480,577)
Goldman Sachs International	252,516,000	MXN	02/27/20	12,747,673		13,247,869	(500,196)
Citibank N.A., New York	404,290,000	MXN	04/02/20	20,565,658		21,101,997	(536,339)
Bank of America, N.A.	48,822,000	EUR	01/17/20	54,241,584		54,826,170	(584,586)
Goldman Sachs International	112,111,771	ILS	02/01/21	32,654,347		33,324,744	(670,397)
Citibank N.A., New York	762,900,000	MXN	04/23/20	39,011,016		39,698,079	(687,063)
Citibank N.A., New York	362,073,000	MXN	01/02/20	18,431,265		19,150,411	(719,146)
Barclays Bank plc	97,125,000	ILS	01/31/20	27,479,134		28,209,065	(729,931)
JPMorgan Chase Bank, N.A.	107,510,325	EUR	07/30/21	124,085,192		124,836,364	(751,172)
Goldman Sachs International	149,210,000	BRL	07/01/21	34,956,073		35,891,765	(935,692)
Goldman Sachs International	517,230,000	MXN	01/16/20	26,278,540		27,301,220	(1,022,680)
Goldman Sachs International	164,231,850	ILS	01/31/22	48,573,457		49,661,580	(1,088,123)
Citibank N.A., New York	436,650,000	BRL	07/01/21	103,795,927		105,034,109	(1,238,182)
Morgan Stanley Capital Services LLC	382,700,000	BRL	04/01/20	93,832,677		95,072,992	(1,240,315)
Morgan Stanley Capital Services LLC	1,370,600,000	MXN	02/06/20	70,747,948		72,113,058	(1,365,110)
Citibank N.A., New York	291,100,000	BRL	01/02/20	70,969,754		72,495,891	(1,526,137)
Deutsche Bank AG	59,198,631,145	KRW	08/04/21	50,484,932		52,087,514	(1,602,582)
Goldman Sachs International	427,522,900	ILS	04/30/21	125,180,155		127,613,817	(2,433,662)
Goldman Sachs International	204,166,900	ILS	01/31/20	56,463,634		59,298,402	(2,834,768)
Goldman Sachs International	2,071,700,000	MXN	01/02/20	105,571,634		109,574,333	(4,002,699)
					\$		\$ 2,438,179

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Appreciation
Goldman Sachs International	189,200,000	BRL	01/02/20	\$ 45,686,137	\$ 47,118,593	\$ 1,432,456
Morgan Stanley Capital Services LLC	101,900,000	BRL	01/02/20	24,476,952	25,377,297	900,345
JPMorgan Chase Bank, N.A.	45,273,600	EUR	06/15/20	50,962,862	51,322,496	359,634
Goldman Sachs International	1,370,600,000	MXN	02/06/20	71,865,630	72,113,058	247,428
Morgan Stanley Capital Services LLC	17,770,000	CAD	01/16/20	13,491,172	13,690,527	199,355
JPMorgan Chase Bank, N.A.	16,750,000	CAD	01/08/20	12,715,876	12,904,003	188,127
Barclays Bank plc	816,426,000	MXN	02/27/20	42,695,638	42,832,553	136,915
Goldman Sachs International	762,900,000	MXN	04/23/20	39,566,424	39,698,079	131,655
JPMorgan Chase Bank, N.A.	7,200,000	CAD	01/03/20	5,434,984	5,546,611	111,627
Goldman Sachs International	517,230,000	MXN	01/16/20	27,191,433	27,301,220	109,787
Goldman Sachs International	647,350,000	MXN	04/08/20	33,668,099	33,759,073	90,974
JPMorgan Chase Bank, N.A.	404,290,000	MXN	04/02/20	21,045,261	21,101,997	56,736
JPMorgan Chase Bank, N.A.	3,560,000	CAD	01/02/20	2,687,348	2,742,491	55,143
Goldman Sachs International	7,904,000	EUR	04/30/20	8,883,250	8,934,414	51,164
Citibank N.A., New York	3,560,000	CAD	01/06/20	2,699,918	2,742,546	42,628
BNP Paribas	1,400,000	CAD	01/09/20	1,062,843	1,078,551	15,708
					\$	4,129,682

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

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

††† Value determined based on Level 3 inputs.

¹ Security was fair valued by the Valuation Committee at December 31, 2019. The total market value of fair valued securities amounts to \$22,972,158, (cost \$22,300,795) or 0.2% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of December 31, 2019.

⁴ Variable rate security. Rate indicated is the rate effective at December 31, 2019. 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.

⁵ Security is an interest-only strip.

⁶ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2019.

⁷ 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 \$3,634,734,284 (cost \$3,626,947,069), or 25.4% of total net assets.

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

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 \$31,591,983 (cost \$31,569,247), or 0.2% of total net assets.

¹⁰ Security is in default of interest and/or principal obligations.

¹¹ Zero coupon rate security.

¹² Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

¹³ Security is a principal-only strip.

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

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

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.IG.31 Index — Credit Default Swap North American Investment Grade Series 31 Index

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REIT — Real Estate Investment Trust

REMIC — Real Estate Mortgage Investment Conduit

WAC — Weighted Average Coupon