

TOTAL RETURN BOND FUND

	SHARES	VALUE
COMMON STOCKS[†] - 0.0%		
INDUSTRIAL - 0.0%		
API Heat Transfer Parent LLC* ^{††}	42,528	\$ 11,695
BP Holdco LLC* ^{†††1,2}	532	139
Vector Phoenix Holdings, LP* ^{†††1}	532	38
Total Industrial		<u>11,872</u>
Total Common Stocks (Cost \$21,071)		<u>11,872</u>
PREFERRED STOCKS^{††} - 0.0%		
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate*	9	6,931
Total Preferred Stocks (Cost \$7,237)		<u>6,931</u>
EXCHANGE-TRADED FUNDS[†] - 4.9%		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	5,095,600	629,357,556
iShares iBoxx High Yield Corporate Bond ETF	1,057,570	81,506,920
Total Exchange-Traded Funds (Cost \$700,490,583)		<u>710,864,476</u>
MUTUAL FUNDS[†] - 0.5%		
Guggenheim Ultra Short Duration Fund — Institutional Class ²	2,643,828	25,830,200
Guggenheim Strategy Fund III ²	1,062,833	25,582,401
Guggenheim Strategy Fund II ²	1,063,254	25,571,258
Total Mutual Funds (Cost \$79,350,483)		<u>76,983,859</u>

	SHARES	VALUE
MONEY MARKET FUND[†] - 11.7%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 0.46% ³	1,691,965,196	\$1,691,965,196
Total Money Market Fund (Cost \$1,691,965,196)		<u>1,691,965,196</u>
	FACE	AMOUNT⁷
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 31.6%		
GOVERNMENT AGENCY - 15.8%		
Fannie Mae		
3.59% due 02/01/29	110,460,101	128,021,156
3.37% due 06/01/39	69,825,000	81,253,283
2.43% due 01/01/30	71,700,000	75,227,271
2.89% due 10/01/29	38,458,000	42,660,393
3.26% due 05/01/34	37,000,000	42,442,159
3.01% due 09/01/29	36,899,000	40,916,941
3.61% due 04/01/34	31,110,000	36,341,840
3.71% due 04/01/34	26,913,000	31,794,821
3.56% due 04/01/30	26,199,308	30,557,121
3.33% due 05/01/34	25,400,000	28,960,027
3.40% due 02/01/33	25,000,000	28,870,524
3.60% due 03/01/31	24,586,000	28,284,042
3.23% due 01/01/33	23,510,582	26,939,776
2.40% due 03/01/40	27,004,000	26,703,973
3.43% due 09/01/34	22,550,000	26,142,855
3.68% due 04/01/34	20,000,000	23,781,432
2.90% due 11/01/29	21,378,000	23,746,315
2.81% due 09/01/39	20,780,000	22,642,766
2.87% due 09/01/29	20,000,000	22,261,435
3.49% due 04/01/30	18,469,496	21,303,637
3.83% due 05/01/49	19,000,000	21,250,783
3.56% due 03/01/31	18,550,000	21,229,937
2.96% due 11/01/29	18,620,000	20,765,951
3.17% due 02/01/28	18,350,000	20,555,715
2.70% due 10/01/39	18,564,028	20,112,706
3.66% due 03/01/31	16,821,000	19,753,430
4.17% due 02/01/49	15,500,000	19,344,895
2.30% due 11/01/29	17,060,000	17,814,697

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.62% due 04/01/34	14,435,000	\$ 17,163,041	2.78% due 01/01/35	5,150,000	\$ 5,639,128
2.55% due 12/01/29	15,713,000	16,758,422	3.39% due 02/01/30	4,800,000	5,551,644
4.08% due 04/01/49	12,879,000	15,932,093	3.10% due 01/01/33	4,800,000	5,422,224
3.75% due 03/01/34	13,500,000	15,916,956	4.07% due 05/01/49	4,846,774	5,338,236
3.19% due 02/01/30	13,645,551	15,493,896	3.22% due 01/01/30	4,650,000	5,299,833
3.07% due 01/01/28	13,100,000	14,280,306	2.53% due 03/01/35	4,970,000	5,279,505
2.46% due 01/01/30	13,500,000	14,227,661	3.16% due 01/01/30	4,500,000	5,104,797
3.66% due 03/01/34	11,952,115	14,147,589	2.62% due 11/01/28	4,700,000	5,076,341
2.81% due 01/01/40	12,598,841	13,828,868	3.39% due 02/01/33	4,300,000	4,959,922
3.59% due 04/01/33	11,280,000	13,424,052	3.11% due 01/01/28	4,588,148	4,932,834
2.82% due 10/01/29	12,100,000	13,393,042	2.99% due 01/01/40	4,429,000	4,916,938
3.42% due 09/01/47	12,970,600	13,174,996	3.76% due 03/01/37	4,000,000	4,829,285
4.21% due 10/01/48	9,750,000	12,305,805	3.33% due 04/01/30	4,204,012	4,784,158
3.03% due 12/01/27	10,900,000	11,843,282	2.39% due 02/01/27	4,307,000	4,586,296
3.41% due 02/01/33	10,250,000	11,704,188	3.50% due 02/01/48	4,403,925	4,535,413
3.08% due 10/01/32	10,250,000	11,633,312	4.27% due 12/01/33	3,681,343	4,396,864
3.51% due 04/01/34	9,820,000	11,543,200	3.65% due 03/01/33	3,600,000	4,262,394
3.42% due 04/01/30	9,800,000	11,333,833	3.69% due 03/01/29	3,500,000	4,045,496
3.31% due 01/01/33	9,700,000	11,234,455	4.24% due 08/01/48	3,400,000	4,017,126
3.05% due 10/01/29	9,100,000	10,212,889	3.92% due 04/01/39	3,198,000	3,966,908
2.50% due 03/01/35	9,591,677	9,948,883	2.50% due 01/01/50	3,737,672	3,874,799
3.60% due 03/01/30	8,341,000	9,762,908	3.11% due 11/01/27	3,500,000	3,861,025
3.04% due 01/01/28	8,900,000	9,682,375	2.94% due 02/01/40	3,490,252	3,841,254
3.08% due 01/01/30	8,500,000	9,604,123	3.77% due 03/01/31	3,200,000	3,765,168
3.43% due 03/01/33	8,100,000	9,467,292	4.00% due 12/01/38	3,468,326	3,741,336
2.94% due 10/01/32	8,372,070	9,320,000	3.50% due 12/01/47	3,470,161	3,698,573
1.86% due 11/01/25	8,798,000	8,952,993	4.50% due 04/01/48	3,310,061	3,572,504
3.57% due 06/01/34	7,510,000	8,769,200	2.60% due 10/01/34	3,200,000	3,443,584
3.48% due 04/01/30	7,000,000	8,056,695	3.18% due 01/01/30	3,000,000	3,403,403
3.29% due 03/01/33	6,700,000	7,722,505	2.84% due 01/01/35	3,000,000	3,308,112
2.99% due 09/01/29	6,800,000	7,602,227	3.36% due 05/01/34	2,715,127	3,155,823
3.14% due 01/01/28	6,900,000	7,556,683	3.94% due 06/01/35	2,600,000	3,130,693
3.34% due 05/01/34	6,500,000	7,548,645	2.96% due 10/01/49	2,944,544	3,066,666
3.63% due 04/01/34	6,338,000	7,525,798	2.66% due 01/01/35	2,742,092	2,984,910
4.04% due 08/01/48	6,100,000	7,359,884	3.12% due 02/01/28	2,600,000	2,907,554
2.79% due 01/01/32	6,582,399	7,290,942	3.50% due 12/01/46	2,710,651	2,874,726
2.51% due 11/01/34	6,663,000	7,102,647	2.33% due 10/01/31	2,684,000	2,869,857
2.09% due 04/01/35	6,820,000	6,923,250	2.62% due 11/01/29	2,635,000	2,810,871
2.15% due			2.86% due 01/01/33	2,524,000	2,798,853
09/01/29 ^{†††}	6,657,000	6,919,322	3.53% due 04/01/33	2,500,000	2,744,649
3.05% due 03/01/50	6,250,000	6,730,868	3.58% due 12/01/27	2,253,767	2,560,128
3.44% due 05/01/34	5,850,000	6,718,552	2.92% due 03/01/50	2,438,000	2,525,664
3.13% due 02/01/28	5,900,000	6,344,030	3.51% due 11/01/37	2,150,000	2,516,724
3.21% due 01/01/33	5,500,000	6,273,028	3.26% due 11/01/46	2,494,936	2,504,341
3.60% due 04/01/33	5,600,000	6,176,599	2.53% due 12/01/26	2,250,000	2,406,692

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.00% due 01/01/46	2,220,439	\$ 2,396,240	2017-KGX1, 3.00%		
3.55% due 04/01/33	2,150,000	2,363,550	due 10/25/27	81,400,000	\$ 91,175,351
2.69% due 10/01/34	2,332,128	2,285,117	2017-KW03, 3.02%		
3.16% due 11/01/30	1,983,781	2,232,747	due 06/25/27	65,900,000	73,959,537
2.68% due			2019-1513, 2.80%		
04/01/50††	2,000,000	2,152,688	due 08/25/34	67,000,000	73,022,798
4.00% due 08/01/47	1,850,377	2,002,411	2018-K074, 3.60%		
3.50% due 12/01/45	1,853,234	1,976,874	due 02/25/28	34,823,000	39,998,039
2.77% due 02/01/36	1,792,079	1,934,366	2020-KJ28, 2.31%		
3.46% due 08/01/49	1,734,352	1,863,665	due 10/25/27	29,862,000	31,873,764
3.14% due 12/01/32	1,600,000	1,812,870	2017-K066, 3.20%		
2.57% due 10/01/29	1,700,000	1,807,896	due 06/25/27	19,507,000	21,853,216
3.00% due 07/01/46	1,630,066	1,720,505	2019-KJ27, 2.59%		
3.27% due 01/01/30	1,350,000	1,543,150	due 03/25/25	18,500,000	19,735,143
2.97% due 11/01/25	1,358,934	1,473,543	2017-K061, 3.44%		
3.02% due 11/01/27	1,300,000	1,415,650	(WAC) due		
3.27% due 08/01/34	1,312,475	1,386,315	11/25/26 ⁴	15,000,000	16,733,526
2.89% due 05/01/33	1,247,127	1,376,451	2016-K060, 3.30%		
3.74% due 02/01/48	1,286,954	1,357,676	(WAC) due		
4.05% due 09/01/48	1,186,256	1,302,190	10/25/26 ⁴	13,000,000	14,366,477
2.34% due 05/01/27	1,081,559	1,150,458	2018-K073, 3.45%		
3.13% due 01/01/30	1,000,000	1,130,426	(WAC) due		
3.96% due 06/01/49	989,436	1,102,500	01/25/28 ⁴	11,600,000	13,256,104
3.18% due 09/01/42	896,573	996,177	2018-K078, 3.92%		
3.60% due 10/01/47	961,846	992,357	due 06/25/28	10,150,000	11,957,688
4.50% due 02/01/45	881,360	967,393	2017-K069, 3.25%		
3.91% due 07/01/49	693,529	852,355	(WAC) due		
3.36% due 12/01/39	700,000	814,658	09/25/27 ⁴	10,000,000	11,186,067
3.63% due 01/01/37	726,111	790,593	2016-K057, 2.62%		
2.75% due 11/01/31	643,986	699,862	due 08/25/26	10,000,000	10,644,664
5.00% due 05/01/44	626,610	685,117	2018-K154, 3.46%		
2.51% due 02/01/48	610,000	617,345	due 11/25/32	8,500,000	10,356,179
5.00% due 12/01/44	538,987	592,872	2016-K152, 3.08%		
4.50% due 05/01/47	536,506	584,325	due 01/25/31	7,090,000	8,054,958
4.87% due			2017-K070, 3.36%		
04/01/49††	543,237	564,966	due 12/25/27	6,000,000	6,815,964
3.50% due 08/01/43	526,415	564,640	2015-K151, 3.51%		
4.33% due 09/01/48	342,680	439,937	due 04/25/30	2,105,000	2,507,183
4.22% due 04/01/49	315,000	390,038	2015-K043, 0.54%		
Freddie Mac			(WAC) due		
Multifamily			12/25/24 ^{4,5}	43,690,113	952,702
Structured Pass			2014-K715, 2.86%		
Through Certificates			due 01/25/21	436,895	441,080
2017-KIR3, 3.28%					
due 08/25/27	91,932,800	103,763,834			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fannie Mae-Aces			2005-OPT3, 1.42%		
2017-M11, 2.98%			(1 Month USD		
due 08/25/29	52,100,000	\$ 56,862,164	LIBOR + 0.47%,		
2018-M3, 3.09%			Rate Floor: 0.47%)		
(WAC) due			due 11/25/35 ⁴	19,495,000	\$ 17,788,074
02/25/30 ⁴	7,800,000	8,596,104	2007-1, 1.12% (1		
Freddie Mac			Month USD		
3.55% due 10/01/33	4,616,272	5,376,214	LIBOR + 0.17%,		
2018-4762, 4.00%			Rate Floor: 0.17%)		
due 01/15/46	4,673,889	5,058,763	due 03/25/37 ⁴	1,230,060	1,208,972
3.50% due 01/01/44	2,185,877	2,339,840	Home Equity		
4.00% due 02/01/46	2,032,031	2,194,510	Loan Trust		
3.26% due 09/01/45	1,909,314	2,153,696	2007-FRE1, 1.14%		
3.00% due 08/01/46	1,656,388	1,747,646	(1 Month USD		
4.50% due 06/01/48	1,603,240	1,727,232	LIBOR + 0.19%,		
4.00% due 11/01/45	1,586,334	1,714,095	Rate Floor: 0.19%)		
3.40% due 04/01/31	1,000,000	1,147,902	due 04/25/37 ⁴	90,001,291	75,059,574
FREMF Mortgage Trust			Starwood Mortgage		
2013-K29, 0.13%			Residential Trust		
due 05/25/46 ^{5,6}	750,531,415	<u>2,158,153</u>	2020-1, 2.28%		
Total Government Agency		<u>2,285,974,983</u>	(WAC) due		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 12.0%			02/25/50 ^{4,6}	28,706,821	27,538,838
New Residential			2019-1, 2.94% (WAC)		
Advance Receivables			due 06/25/49 ^{4,6}	24,650,226	24,485,449
Trust Advance			2020-1, 2.56%		
Receivables Backed			(WAC) due		
2019-T3, 2.51%			02/25/50 ^{4,6}	12,439,622	11,934,149
due 09/15/52 ⁶	74,650,000	71,147,310	2020-1, 2.41% (WAC)		
2019-T4, 2.33%			due 02/25/50 ^{4,6}	9,568,940	9,180,736
due 10/15/51 ⁶	62,250,000	60,315,158	Verus Securitization		
2019-T5, 2.43%			Trust		
due 10/15/51 ⁶	51,500,000	50,341,688	2020-1, 2.42%		
2019-T2, 2.52%			(WAC) due		
due 08/15/53 ⁶	30,500,000	28,542,486	01/25/60 ^{4,6}	38,072,614	36,544,181
Soundview Home			2019-4, 2.64% due		
Loan Trust			11/25/59 ^{6,7}	35,387,911	35,828,965
2006-OPT5, 1.09%			Freddie Mac		
(1 Month USD			STACR Trust		
LIBOR + 0.14%,			2020-DNA2, 1.70%		
Rate Floor: 0.14%)			(1 Month USD		
due 07/25/36 ⁴	69,123,562	63,209,772	LIBOR + 0.75%,		
			Rate Floor: 0.75%)		
			due 02/25/50 ^{4,6}	26,500,000	25,236,255

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-DNA4, 1.65% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/25/49 ^{4,6}	16,843,334	\$ 16,617,744	Homeward Opportunities Fund I Trust 2019-3, 2.68% (WAC) due 11/25/59 ^{4,6}	28,899,922	\$ 27,500,761
2020-DNA1, 1.65% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 01/25/50 ^{4,6}	10,000,000	9,698,024	2019-2, 2.70% (WAC) due 09/25/59 ^{4,6}	19,793,816	18,974,297
BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{4,6}	34,576,749	33,942,214	CIT Mortgage Loan Trust 2007-1, 2.30% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{4,6}	44,487,730	42,678,250
2019-NQM2, 2.75% (WAC) due 11/25/59 ^{4,6}	17,138,016	16,554,454	2007-1, 2.40% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{4,8}	2,845,245	2,803,694
Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 1.58% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁴	40,739,013	37,015,569	NovaStar Mortgage Funding Trust Series 2007-2, 1.15% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁴	46,317,504	41,734,929
2006-BC4, 1.12% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁴	5,404,498	4,943,877	CSMC Trust 2018-RPL9, 3.85% (WAC) due 09/25/57 ^{4,6}	40,567,177	41,324,887
2006-BC3, 1.11% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁴	5,370,811	4,647,445	CIM Trust 2018-R4, 4.07% (WAC) due 12/26/57 ^{4,6}	26,953,431	27,646,560
2006-BC6, 1.12% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁴	633,591	594,858	2018-R2, 3.69% (WAC) due 08/25/57 ^{4,6}	11,928,868	12,158,263

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alternative Loan Trust			Morgan Stanley		
2007-OA4, 1.12%			ABS Capital I		
(1 Month USD			Incorporated Trust		
LIBOR + 0.17%,			2007-HE6, 1.13%		
Rate Floor: 0.17%)			(1 Month USD		
due 05/25/47 ⁴	25,725,540	\$ 20,943,684	LIBOR + 0.18%,		
			Rate Floor: 0.18%)	27,555,712	\$ 22,648,946
2007-OH3, 1.24%			due 05/25/37 ⁴		
(1 Month USD			2006-NC1, 1.33%		
LIBOR + 0.29%,			(1 Month USD		
Rate Cap/Floor:			LIBOR + 0.38%,		
10.00%/0.29%)			Rate Floor: 0.38%)		
due 09/25/47 ⁴	9,698,132	8,674,295	due 12/25/35 ⁴	7,800,000	7,322,631
2005-38, 1.30%			2007-HE6, 1.01%		
(1 Month USD			(1 Month USD		
LIBOR + 0.35%,			LIBOR + 0.06%,		
Rate Floor: 0.35%)			Rate Floor: 0.06%)		
due 09/25/35 ⁴	7,271,474	6,274,329	due 05/25/37 ⁴	3,751,697	3,061,480
2007-OA7, 1.13%			2007-HE6, 1.20%		
(1 Month USD			(1 Month USD		
LIBOR + 0.18%,			LIBOR + 0.25%,		
Rate Floor: 0.18%)			Rate Floor: 0.25%)		
due 05/25/47 ⁴	4,202,453	3,281,722	due 05/25/37 ⁴	2,755,698	2,277,093
Ocwen Master Advance					
Receivables Trust			NRPL Trust		
2019-T2, 2.42%			2019-3A, 3.00%		
due 08/15/51 ⁶	39,100,000	38,513,203	due 07/25/59 ⁶	32,105,877	32,269,855
New Residential			Deephaven Residential		
Mortgage Loan Trust			Mortgage Trust		
2019-6A, 3.50%			2019-3A, 2.96%		
(WAC) due			(WAC) due		
09/25/59 ^{4,6}	16,006,164	16,296,774	07/25/59 ^{4,6}	20,298,950	19,387,191
2018-1A, 4.00%			2018-4A, 4.29%		
(WAC) due			(WAC) due		
12/25/57 ^{4,6}	13,280,044	13,730,482	10/25/58 ^{4,6}	5,695,913	5,775,540
2018-2A, 3.50%			2017-3A, 2.58%		
(WAC) due			(WAC) due		
02/25/58 ^{4,6}	3,689,238	3,756,701	10/25/47 ^{4,8}	3,065,522	3,066,121
2017-5A, 2.45%			2018-1A, 3.03%		
(1 Month USD			(WAC) due		
LIBOR + 1.50%,			12/25/57 ^{4,8}	1,656,329	1,636,523
Rate Floor: 1.50%)					
due 06/25/57 ^{4,8}	2,705,128	2,563,310	Cascade Funding		
			Mortgage Trust		
			2018-RM2, 4.00%		
			(WAC) due		
			10/25/68 ^{4,6}	17,808,728	17,608,054

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-RM3, 2.80% (WAC) due 06/25/69 ^{4,6}	12,428,041	\$ 11,945,259			
Bear Stearns Asset Backed Securities I Trust					
2006-HE9, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁴	24,951,884	22,516,874			
2006-HE3, 1.31% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁴	6,636,863	6,513,601			
SG Residential Mortgage Trust 2019-3, 2.70% (WAC) due 09/25/59 ^{4,6}	29,803,057	28,765,892			
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ⁵	170,028,319	28,505,877			
Towd Point Mortgage Trust 2017-6, 2.75% (WAC) due 10/25/57 ^{4,6}	13,297,181	13,307,557			
2017-5, 1.55% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{4,6}	9,121,162	8,800,675			
2018-1, 3.00% (WAC) due 01/25/58 ^{4,6}	6,013,666	6,041,260			
Citigroup Mortgage Loan Trust 2019-IMC1, 2.72% (WAC) due 07/25/49 ^{4,6}	17,489,457	16,860,468			
			2005-HE3, 1.68% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 09/25/35 ⁴	11,687,000	\$ 11,032,350
			SPS Servicer Advance Receivables Trust Advance Receivables Backed Notes 2019-T1, 2.24% due 10/15/51 ⁶	28,000,000	27,380,903
			HSI Asset Securitization Corporation Trust 2006-OPT2, 1.34% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36 ⁴	29,140,000	27,114,493
			Angel Oak Mortgage Trust 2020-1, 2.77% (WAC) due 12/25/59 ^{4,6}	11,432,694	11,328,819
			2020-1, 2.67% (WAC) due 12/25/59 ^{4,6}	8,895,722	8,814,821
			2017-3, 2.71% (WAC) due 11/25/47 ^{4,6}	5,437,931	5,323,667
			Residential Mortgage Loan Trust 2020-1, 2.38% (WAC) due 02/25/24 ^{4,6}	21,268,284	20,347,331
			2020-1, 2.68% (WAC) due 02/25/24 ^{4,6}	5,292,340	5,063,499
			RALI Series Trust 2007-QO4, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 ⁴	8,024,880	6,424,954

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 1.17% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁴	19,362,647	\$ 4,582,645			
2007-QO2, 1.10% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁴	10,063,225	4,448,429			
2005-QO1, 1.25% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/35 ⁴	3,874,369	3,014,735			
2006-QS8, 1.40% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 08/25/36 ⁴	3,189,508	2,238,125			
2007-QO3, 1.11% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 ⁴	1,531,154	1,258,780			
2006-QO2, 1.22% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁴	4,773,047	1,169,484			
Fannie Mae					
Connecticut					
Avenue Securities					
2016-C01, 7.70% (1 Month USD LIBOR + 6.75%, Rate Floor: 0.00%) due 08/25/28 ⁴	11,940,364	11,401,737			
2016-C06, 5.20% (1 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 04/25/29 ⁴	11,095,000	10,671,137			
			Connecticut Avenue		
			Securities Trust		
			2019-R07, 1.72% (1 Month USD LIBOR + 0.77%, Rate Floor: 0.00%) due 10/25/39 ^{4,6}	12,382,929	\$ 12,076,662
			2020-R01, 1.75% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 01/25/40 ^{4,6}	9,895,412	9,461,533
			First NLC Trust		
			2005-4, 1.34% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁴	20,857,139	18,989,199
			2005-1, 1.41% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.23%) due 05/25/35 ⁴	2,807,415	2,357,746
			LSTAR Securities		
			Investment Limited		
			2019-5, 3.08% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24 ^{4,6}	21,258,111	20,949,124
			Countrywide Asset-		
			Backed Certificates		
			2006-6, 1.12% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	20,729,259	19,468,020
			2005-15, 1.40% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁴	1,500,000	1,261,317

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GSAMP Trust			Nationstar Home		
2007-NC1, 1.08%			Equity Loan Trust		
(1 Month USD			2007-B, 1.17% (1		
LIBOR + 0.13%,			Month USD		
Rate Floor: 0.13%)			LIBOR + 0.22%,		
due 12/25/46 ⁴	32,935,933	\$ 17,346,839	Rate Floor: 0.22%)		
2005-HE6, 1.39%			due 04/25/37 ⁴	15,382,282	\$ 14,575,620
(1 Month USD			Credit-Based Asset		
LIBOR + 0.44%,			Servicing &		
Rate Floor: 0.44%)			Securitization LLC		
due 11/25/35 ⁴	229,424	226,600	2006-CB2, 1.14%		
Washington Mutual			(1 Month USD		
Mortgage Pass-			LIBOR + 0.19%,		
Through Certificates			Rate Floor: 0.19%)		
WMALT Series Trust			due 12/25/36 ⁴	15,550,592	13,707,550
2006-AR9, 2.80%			Legacy Mortgage		
(1 Year CMT Rate			Asset Trust		
+ 0.83%, Rate			2018-GS3, 4.00%		
Floor: 0.83%)			due 06/25/58 ^{6,7}	13,623,283	13,079,905
due 11/25/46 ⁴	13,586,495	10,313,597	First Franklin Mortgage		
2006-AR9, 2.81% (1			Loan Trust		
Year CMT Rate			2006-FF3, 1.24%		
+ 0.84%, Rate			(1 Month USD		
Floor: 0.84%)			LIBOR + 0.29%,		
due 11/25/46 ⁴	6,263,121	4,863,641	Rate Floor: 0.29%)		
2006-7, 4.25%			due 02/25/36 ⁴	8,616,000	7,797,915
due 09/25/36	2,536,090	1,030,517	2004-FF10, 2.22%		
2006-8, 4.31%			(1 Month USD		
due 10/25/36	421,490	201,509	LIBOR + 1.28%,		
HarborView Mortgage			Rate Floor: 0.85%)		
Loan Trust			due 07/25/34 ⁴	5,476,264	5,119,330
2006-14, 0.90%			COLT Mortgage		
(1 Month USD			Loan Trust		
LIBOR + 0.15%,			2018-3, 3.69% (WAC)		
Rate Floor: 0.15%)			due 10/26/48 ^{4,6}	10,423,135	10,308,100
due 01/25/47 ⁴	10,306,009	8,037,981	JP Morgan Mortgage		
2006-12, 0.94%			Acquisition Trust		
(1 Month USD			2006-WMC4, 1.07%		
LIBOR + 0.19%,			(1 Month USD		
Rate Floor: 0.19%)			LIBOR + 0.12%,		
due 01/19/38 ⁴	8,437,608	6,726,901	Rate Floor: 0.12%)		
			due 12/25/36 ⁴	14,768,336	7,503,710

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-HE2, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	2,004,996	\$ 1,959,000			
LSTAR Securities Investment Trust 2019-1, 3.28% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{4,6}	9,080,308	8,945,556			
Lehman XS Trust Series 2007-2N, 1.13% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁴	7,444,453	6,006,171			
2007-15N, 1.20% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁴	3,169,508	2,664,186			
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,6}	5,236,772	4,371,694			
2007-HE2A, 1.08% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{4,6}	4,439,627	4,250,430			
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 1.35% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁴	10,072,000	8,313,614			
			CSMC Series 2015-12R, 2.16% (WAC) due 11/30/37 ^{4,6}	8,715,505	\$ 8,277,055
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 1.25% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁴	6,105,002	5,059,165
			2007-OA2, 2.74% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁴	3,478,522	2,786,038
			American Home Mortgage Assets Trust 2006-4, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁴	10,212,610	5,956,490
			2006-6, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁴	2,351,928	1,645,566
			WaMu Mortgage Pass- Through Certificates Series Trust 2007-OA6, 2.78% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁴	7,086,539	5,399,546
			2006-ART3, 2.85% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁴	1,439,285	1,139,912

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-AR11, 2.89% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁴	1,209,666	\$ 1,004,759			
Impac Secured Assets CMN Owner Trust 2005-2, 1.20% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 ⁴	11,117,257	5,473,702			
ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 1.97% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁴	5,700,000	5,332,444			
Structured Asset Investment Loan Trust 2005-11, 1.67% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁴	4,725,955	4,295,307			
2006-3, 1.10% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁴	879,938	814,333			
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W2, 1.44% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	5,435,000	5,064,941			
			IndyMac INDX Mortgage Loan Trust 2005-AR18, 1.73% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 10.50%/0.78%) due 10/25/36 ⁴	6,690,902	\$ 4,730,723
			ASG Resecuritization Trust 2010-3, 2.21% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{4,6}	5,204,948	4,588,631
			Nationstar HECM Loan Trust 2019-2A, 2.27% (WAC) due 11/25/29 ^{4,6}	3,840,702	3,792,487
			Morgan Stanley Capital I Incorporated Trust 2006-HE1, 1.24% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁴	3,541,325	3,230,404
			CWABS Asset-Backed Certificates Trust 2004-15, 2.30% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 ⁴	3,490,000	3,219,991
			WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 1.20% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁴	4,656,726	2,945,952

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley Resecuritization Trust 2014-R9, 1.76% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{4,8}	3,128,529	\$ 2,843,927	GSA Home Equity Trust 2006-3, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁴	3,547,892	\$ 1,688,979
GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 1.45% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.25%) due 12/25/35 ⁴	2,871,228	2,778,352	2007-7, 1.22% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 ⁴	196,414	178,208
Luminent Mortgage Trust 2006-2, 1.15% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁴	3,513,785	2,618,704	Banc of America Funding Trust 2015-R4, 1.80% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{4,8}	1,416,638	1,384,619
GSAA Trust 2005-10, 1.60% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 ⁴	2,188,877	2,124,086	RFMSI Series Trust 2006-S11, 6.00% due 11/25/36	1,269,060	1,165,916
Nomura Resecuritization Trust 2015-4R, 2.11% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,8}	1,421,731	1,367,762	Impac Secured Assets Trust 2006-2, 1.12% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36 ⁴	1,459,994	1,129,731
2015-4R, 3.25% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{4,8}	716,501	684,241	GSMSC Resecuritization Trust 2015-5R, 1.77% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{4,8}	1,066,928	1,056,405
			Alliance Bancorp Trust 2007-OA1, 1.19% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁴	878,259	657,313

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	482,811	\$ 497,740	2016-P4, 1.98% (WAC) due 07/10/49 ^{4,5}	31,977,906	\$ 2,727,210
Morgan Stanley Re-REMIC Trust 2010-R5, 3.90% due 06/26/36 ⁸	234,160	184,760	2016-P5, 1.52% (WAC) due 10/10/49 ^{4,5}	30,939,165	2,030,429
Irwin Home Equity Loan Trust 2007-1, 6.35% due 08/25/37 ⁸	67,051	65,068	2016-GC37, 1.75% (WAC) due 04/10/49 ^{4,5}	18,596,945	1,451,657
BCAP LLC 2014-RR2, 2.23% (WAC) due 03/26/36 ^{4,8}	17,102	<u>16,997</u>	2015-GC35, 0.85% (WAC) due 11/10/48 ^{4,5}	33,348,934	998,404
Total Residential Mortgage Backed Securities		<u>1,748,272,960</u>	2015-GC29, 1.08% (WAC) due 04/10/48 ^{4,5}	20,389,511	853,894
COMMERCIAL MORTGAGE BACKED SECURITIES - 2.4%			2016-C3, 1.16% (WAC) due 11/15/49 ^{4,5}	12,081,759	606,483
Morgan Stanley Capital I Trust 2014-MP, 3.47% due 08/11/33 ⁶	86,742,500	87,054,400	2013-GC15, 4.37% (WAC) due 09/10/46 ⁴	380,000	404,984
2014-CPT, 3.35% due 07/13/29 ⁶	15,000,000	14,773,905	Wells Fargo Commercial Mortgage Trust 2017-C38, 1.06% (WAC) due 07/15/50 ^{4,5}	73,467,467	4,055,955
2014-CPT, 3.45% (WAC) due 07/13/29 ^{4,6}	5,800,000	5,720,672	2016-BNK1, 1.76% (WAC) due 08/15/49 ^{4,5}	36,781,112	3,076,935
2016-UBS9, 4.61% (WAC) due 03/15/49 ⁴	275,000	232,461	2017-RB1, 1.25% (WAC) due 03/15/50 ^{4,5}	40,234,197	2,750,112
Citigroup Commercial Mortgage Trust 2019-GC43, 0.63% (WAC) due 11/10/52 ^{4,5}	219,882,375	10,250,938	2016-C35, 1.95% (WAC) due 07/15/48 ^{4,5}	26,471,321	2,339,255
2019-GC41, 1.19% (WAC) due 08/10/56 ^{4,5}	104,885,027	7,487,176	2017-C42, 0.89% (WAC) due 12/15/50 ^{4,5}	35,139,682	1,918,191
2016-C2, 1.76% (WAC) due 08/10/49 ^{4,5}	33,636,791	2,799,361	2017-RC1, 1.50% (WAC) due 01/15/60 ^{4,5}	25,913,967	1,828,878
			2016-NX55, 1.49% (WAC) due 01/15/59 ^{4,5}	26,092,270	1,579,984

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2015-NXS4, 0.88% (WAC) due 12/15/48 ^{4.5}	33,766,248	\$ 1,432,739	2015-CR24, 0.77% (WAC) due 08/10/48 ^{4.5}	48,091,432	\$ 1,603,561
2016-C32, 4.73% (WAC) due 01/15/59 ⁴	1,400,000	1,399,287	2015-CR23, 0.92% (WAC) due 05/10/48 ^{4.5}	41,989,245	1,405,582
2015-P2, 0.98% (WAC) due 12/15/48 ^{4.5}	33,875,138	1,240,450	2015-CR27, 1.10% (WAC) due 10/10/48 ^{4.5}	30,447,136	1,163,071
2015-C30, 0.89% (WAC) due 09/15/58 ^{4.5}	31,218,802	1,212,607	2013-CR13, 0.77% (WAC) due 11/10/46 ^{4.5}	37,124,161	882,790
2015-NXS1, 1.12% (WAC) due 05/15/48 ^{4.5}	9,205,973	396,760	2015-CR23, 3.80% due 05/10/48	700,000	707,405
2015-NXS4, 4.22% (WAC) due 12/15/48 ⁴	64,000	61,463	2014-LC15, 1.10% (WAC) due 04/10/47 ^{4.5}	11,487,631	404,247
BANK			GS Mortgage Securities Trust		
2019-BN22, 0.61% (WAC) due 11/15/62 ^{4.5}	156,795,373	7,084,407	2020-GC45, 0.68% (WAC) due 02/13/53 ^{4.5}	135,104,924	6,636,043
2019-BN23, 0.70% (WAC) due 12/15/52 ^{4.5}	99,932,504	5,273,358	2019-GC42, 0.81% (WAC) due 09/01/52 ^{4.5}	69,914,338	4,075,908
2020-BN25, 0.44% (WAC) due 01/15/63 ^{4.5}	140,000,000	5,058,158	2016-GS4, 2.99% due 11/10/29 ⁶	4,055,000	4,020,347
2017-BNK6, 0.84% (WAC) due 07/15/60 ^{4.5}	43,081,904	1,872,184	2017-GS6, 1.04% (WAC) due 05/10/50 ^{4.5}	42,591,447	2,441,619
2017-BNK4, 1.42% (WAC) due 05/15/50 ^{4.5}	13,050,617	860,686	2015-GC28, 1.02% (WAC) due 02/10/48 ^{4.5}	16,406,873	636,513
COMM Mortgage Trust			CGRBS Commercial Mortgage Trust		
2018-COR3, 0.45% (WAC) due 05/10/51 ^{4.5}	198,043,512	6,052,031	2013-VN05, 3.37% due 03/13/35 ⁶	15,110,000	14,960,632
2015-CR26, 0.95% (WAC) due 10/10/48 ^{4.5}	85,908,600	3,507,657	JPMDB Commercial Mortgage Securities Trust		
2013-WWP, 3.90% due 03/10/31 ⁶	2,000,000	2,084,644	2017-C7, 0.90% (WAC) due 10/15/50 ^{4.5}	137,562,938	6,608,895

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-C4, 0.81% (WAC) due 12/15/49 ^{4,5}	85,989,459	\$ 3,597,713	Bancorp Commercial Mortgage Trust 2018-CR3, 1.96% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{4,6}	7,075,000	\$ 6,657,496
2016-C2, 1.67% (WAC) due 06/15/49 ^{4,5}	32,232,409	1,937,442	Aventura Mall Trust 2013-AVM, 3.74% (WAC) due 12/05/32 ^{4,6}	6,600,000	6,516,223
2017-C5, 0.94% (WAC) due 03/15/50 ^{4,5}	8,626,859	435,863	GRACE Mortgage Trust 2014-GRCE, 3.37% due 06/10/28 ⁶	6,000,000	6,030,408
BENCHMARK			CD Mortgage Trust 2017-CD6, 0.96% (WAC) due 11/13/50 ^{4,5}	46,951,675	2,234,599
Mortgage Trust 2019-B14, 0.79% (WAC) due 12/15/62 ^{4,5}	109,868,674	5,561,948	2016-CD1, 1.41% (WAC) due 08/10/49 ^{4,5}	34,905,947	2,230,857
2018-B2, 0.42% (WAC) due 02/15/51 ^{4,5}	132,027,217	3,052,694	2016-CD2, 0.67% (WAC) due 11/10/49 ^{4,5}	34,559,472	1,033,563
2018-B6, 0.44% (WAC) due 10/10/51 ^{4,5}	64,685,501	1,630,760	UBS Commercial Mortgage Trust 2017-C5, 1.01% (WAC) due 11/15/50 ^{4,5}	53,844,671	2,780,280
CSAIL Commercial Mortgage Trust			2017-C2, 1.09% (WAC) due 08/15/50 ^{4,5}	43,010,589	2,479,328
2019-C15, 1.05% (WAC) due 03/15/52 ^{4,5}	97,305,388	6,584,120	BX Commercial Mortgage Trust		
2015-C1, 0.84% (WAC) due 04/15/50 ^{4,5}	52,417,456	1,720,802	2019-XL, 2.71% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36 ^{4,6}	5,971,253	5,134,234
Cantor Commercial Real Estate Lending					
2019-CF3, 0.72% (WAC) due 01/15/53 ^{4,5}	149,846,695	7,691,361			
GS Mortgage Securities Corporation Trust					
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{4,6}	4,350,000	3,758,397			
2020-DUNE, 2.06% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{4,6}	3,750,000	2,991,267			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2020

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3, 1.43% (WAC) due 08/15/49 ^{4.5}	68,759,749	\$ 4,576,615			
JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.17% (WAC) due 02/15/48 ^{4.5}	75,517,559	3,458,969			
2013-C12, 0.49% (WAC) due 07/15/45 ^{4.5}	35,799,134	425,992			
CD Commercial Mortgage Trust 2017-CD4, 1.31% (WAC) due 05/10/50 ^{4.5}	32,128,227	2,041,036			
2017-CD3, 1.02% (WAC) due 02/10/50 ^{4.5}	34,498,481	1,605,987			
BBCMS Mortgage Trust 2018-C2, 0.77% (WAC) due 12/15/51 ^{4.5}	58,306,762	3,097,267			
JPMCC Commercial Mortgage Securities Trust 2017-JP6, 1.14% (WAC) due 07/15/50 ^{4.5}	58,133,950	3,082,355			
CGMS Commercial Mortgage Trust 2017-B1, 0.84% (WAC) due 08/15/50 ^{4.5}	65,738,129	2,904,560			
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 0.92% (WAC) due 12/15/47 ^{4.5}	71,304,163	2,780,955			
			Cam Commercial Mortgage Corp. 2002-CAM2, 6.16% due 12/14/21 ⁶	2,493,856	\$ 2,339,289
			GE Business Loan Trust 2007-1A, 0.88% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{4.6}	2,079,111	1,890,243
			CFCRE Commercial Mortgage Trust 2016-C3, 1.02% (WAC) due 01/10/48 ^{4.5}	39,244,278	1,869,790
			Banc of America Commercial Mortgage Trust 2017-BNK3, 1.12% (WAC) due 02/15/50 ^{4.5}	24,062,060	1,317,210
			DBJPM Mortgage Trust 2017-C6, 1.03% (WAC) due 06/10/50 ^{4.5}	24,816,805	1,241,446
			BAMLL Commercial Mortgage Securities Trust 2012-PARK, 2.96% due 12/10/30 ⁶	500,000	504,959
			WFRBS Commercial Mortgage Trust 2013-C12, 1.22% (WAC) due 03/15/48 ^{4.5,6}	9,069,099	247,481
			GS Mortgage Securities Corporation II 2013-GC10, 2.94% due 02/10/46	225,000	228,614
			Total Commercial Mortgage Backed Securities		<u>345,696,451</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MILITARY HOUSING - 1.4%					
Freddie Mac Military			2005-BLIS, 5.25%		
Housing Bonds			due 07/10/50 ^{†††.1.6}	2,500,000	\$ 3,099,281
Resecuritization			Total Military Housing		<u>205,007,006</u>
Trust Certificates			Total Collateralized Mortgage Obligations		
2015-R1, 3.48%			(Cost \$4,460,840,336)		<u>4,584,951,400</u>
(WAC) due			U.S. GOVERNMENT SECURITIES^{††} - 19.9%		
11/25/55 ^{4.6}	64,815,313	\$ 74,532,684	U.S. Treasury Notes		
2015-R1, 4.45%			2.50% due 01/31/24	500,000,000	541,386,720
(WAC) due			2.38% due 02/29/24	441,533,200	476,666,134
10/25/52 ^{4.6}	13,744,282	15,250,371	1.50% due 02/15/30	208,308,000	224,280,993
2015-R1, 4.11%			2.50% due 02/28/26	195,201,000	218,060,868
(WAC) due			1.63% due 09/30/26	163,897,000	175,421,008
11/25/52 ^{4.6}	13,999,625	14,472,362	2.50% due 02/15/22	118,229,000	123,276,824
2015-R1, 0.52%			1.63% due 10/31/26	65,000,000	69,577,930
(WAC) due			1.50% due 09/30/24	46,818,000	49,195,477
11/25/55 ^{4.5,6}	169,808,770	12,423,278	1.50% due 10/31/24	18,233,000	19,175,276
2015-R1, 4.11%			2.00% due 04/30/24	12,460,000	13,293,262
(WAC) due			2.38% due 05/15/29	5,480,000	6,303,926
11/25/52 ^{4.8}	13,999,625	1,274,904	0.50% due 03/31/25	3,840,000	3,863,550
Capmark Military			2.25% due 08/15/27	3,370,000	3,781,114
Housing Trust			2.13% due 05/15/25	2,500,000	2,716,309
2006-RILY, 6.15%			U.S. Treasury Bonds		
due 07/10/51 ^{†††.1.6}	12,120,193	16,055,932	2.88% due 05/15/49	259,100,000	353,539,926
2008-AMCW, 6.90%			2.25% due 08/15/49	287,528,000	350,278,740
due 07/10/55 ^{†††.6}	8,292,060	12,620,315	8.00% due 11/15/21	5,600,000	6,308,312
2007-AETC, 5.75%			2.88% due 08/15/45	4,600,000	6,163,641
due 02/10/52 ⁶	6,842,751	8,513,271	7.88% due 02/15/21	5,500,000	5,872,969
2007-ROBS, 6.06%			4.38% due 05/15/40	2,790,000	4,436,863
due 10/10/52 ^{†††.1.6}	4,685,026	6,491,962	8.13% due 08/15/21	3,900,000	4,325,344
2006-RILY, 2.09%			2.38% due 11/15/49	3,200,000	3,986,750
(1 Month USD			2.75% due 11/15/42	2,580,000	3,337,270
LIBOR + 0.37%,			U.S. Treasury Strips		
Rate Floor: 0.37%)			due 02/15/50 ^{9,10}	332,820,000	<u>220,980,458</u>
due 07/10/51 ^{4.6}	7,013,931	4,717,207	Total U.S. Government Securities		
2007-AET2, 6.06%			(Cost \$2,610,051,093)		<u>2,886,229,664</u>
due 10/10/52 ^{†††.1.6}	2,130,699	2,954,033			
GMAC Commercial					
Mortgage					
Asset Corp.					
2007-HCKM, 6.11%					
due 08/10/52 ⁶	22,249,188	27,643,657			
2005-DRUM, 5.47%					
due 05/10/50 ^{†††.6}	4,556,308	4,957,749			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES†† - 16.7%			THL Credit Wind		
COLLATERALIZED LOAN OBLIGATIONS - 9.6%			River CLO Ltd.		
Midcocean Credit			2017-2A, 2.70%		
CLO VII			(3 Month USD		
2020-7A, 2.79%			LIBOR + 0.87%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.04%,			due 10/15/27 ^{4.6}	53,754,907	\$ 52,130,053
Rate Floor: 0.00%)	52,000,000	\$ 48,530,914	2019-1A, 2.71%		
due 07/15/29 ^{4.6}			(3 Month USD		
2020-7A, 3.33%			LIBOR + 0.88%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.60%,			due 01/15/26 ^{4.6}	27,982,904	27,845,864
Rate Floor: 0.00%)			Colub Capital		
due 07/15/29 ^{4.6}	27,500,000	23,408,278	Partners CLO Ltd.		
2020-7A, 3.20%			2018-36A, 3.04%		
(3 Month USD			(3 Month USD		
LIBOR + 1.45%,			LIBOR + 1.30%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 07/15/29 ^{4.6}	13,800,000	12,899,786	due 02/05/31 ^{4.6}	76,300,000	67,038,950
Venture XIV CLO Ltd.			GoldenTree Loan		
2020-14A, 2.73%			Management		
(3 Month USD			US CLO 1 Ltd.		
LIBOR + 1.03%,			2020-1A, 2.60%		
Rate Floor: 1.03%)			(3 Month USD		
due 08/28/29 ^{4.6}	69,000,000	64,393,705	LIBOR + 0.95%,		
2020-14A, 3.91%			Rate Floor: 0.95%)		
(3 Month USD			due 04/20/29 ^{4.6}	48,250,000	45,017,897
LIBOR + 2.25%,			2020-1A, 3.10%		
Rate Floor: 2.25%)			(3 Month USD		
due 08/28/29 ^{4.6}	22,725,000	18,661,100	LIBOR + 1.45%,		
BXMT Ltd.			Rate Floor: 1.45%)		
2020-FL2, 1.70%			due 04/20/29 ^{4.6}	12,500,000	10,639,732
(1 Month USD			Palmer Square Loan		
LIBOR + 0.90%,			Funding Ltd.		
Rate Floor: 0.90%)			2019-3A, 2.55%		
due 02/16/37 ^{4.6}	75,500,000	70,823,824	(3 Month USD		
2020-FL2, 2.20%			LIBOR + 0.85%,		
(1 Month USD			Rate Floor: 0.85%)		
LIBOR + 1.40%,			due 08/20/27 ^{4.6}	20,470,550	19,983,028
Rate Floor: 1.40%)			2018-4A, 2.59%		
due 02/16/37 ^{4.6}	11,000,000	10,106,364	(3 Month USD		
			LIBOR + 0.90%,		
			Rate Floor: 0.00%)		
			due 11/15/26 ^{4.6}	19,113,066	18,487,483

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2018-4A, 3.14% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{4,6}	12,000,000	\$ 10,444,896			
NewStar Clarendon Fund CLO LLC					
2019-1A, 3.09% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{4,6}	48,143,535	46,998,494			
2019-1A, 4.84% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{4,6}	2,000,000	1,750,785			
MP CLO VIII Ltd.					
2018-2A, 2.71% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,6}	47,730,616	46,185,371			
Marathon CLO V Ltd.					
2017-5A, 2.57% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,6}	27,937,354	26,861,148			
2017-5A, 3.15% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,6}	18,020,137	15,898,212			
Halcyon Loan Advisors Funding Ltd.					
2017-3A, 2.72% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,6}	43,813,025	42,460,775			
			Denali Capital		
			CLO XI Ltd.		
			2018-1A, 2.95% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,6}	42,800,000	\$ 40,176,531
			Fortress Credit		
			Opportunities		
			XI CLO Ltd.		
			2018-11A, 3.13% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,6}	44,300,000	38,867,482
			Venture XII CLO Ltd.		
			2018-12A, 2.41% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{4,6}	30,801,841	29,790,201
			2018-12A, 2.81% (3 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 02/28/26 ^{4,6}	6,250,000	5,446,041
			NXT Capital CLO LLC		
			2017-1A, 3.52% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,6}	33,000,000	30,896,174
			Mountain View		
			CLO Ltd.		
			2018-1A, 2.63% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{4,6}	30,963,704	30,536,836
			LoanCore Issuer Ltd.		
			2018-CRE1, 2.21% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{4,6}	16,747,000	14,903,226

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2020

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-CRE3, 1.76% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34 ^{4,6}	15,057,000	\$ 14,116,769	OCP CLO Ltd. 2020-4A, 3.25% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{4,6}	25,500,000	\$ 21,699,605
Cerberus Loan Funding XVII Ltd. 2016-3A, 4.36% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{4,6}	31,500,000	28,193,766	Crown Point CLO III Ltd. 2017-3A, 2.74% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{4,6}	13,272,338	13,083,550
Telos CLO Ltd. 2017-6A, 3.59% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{4,6}	32,000,000	28,042,413	2017-3A, 3.28% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,6}	8,280,000	7,259,131
Garrison BSL CLO Ltd. 2018-1A, 2.79% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{4,6}	27,300,000	25,614,413	NewStar Fairfield Fund CLO Ltd. 2018-2A, 3.09% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,6}	21,400,000	18,798,714
FDF II Ltd. 2016-2A, 4.29% due 05/12/31 ⁶	20,500,000	19,058,200	GPMT Ltd. 2019-FL2, 2.01% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{4,6}	17,999,000	16,962,425
2016-2A, 5.29% due 05/12/31 ⁶	5,000,000	4,932,628	Diamond CLO Ltd. 2018-1A, 3.30% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,6}	18,000,000	16,730,001
BSPRT Issuer Ltd. 2018-FL3, 1.76% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 ^{4,6}	16,834,670	15,820,622	Monroe Capital CLO Ltd. 2017-1A, 3.50% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{4,6}	10,100,000	9,188,339
2018-FL4, 1.76% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{4,6}	8,000,000	7,487,118			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2017-1A, 3.15% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,6}	7,635,034	\$ 7,495,367	KREF Ltd. 2018-FL1, 1.90% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 ^{4,6}	12,806,000	\$ 12,005,740
FDF I Ltd. 2015-1A, 4.40% due 11/12/30 ⁶	15,000,000	13,949,808	Golub Capital Partners CLO 17 Ltd. 2017-17A, 3.44% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{4,6}	12,600,000	11,727,992
Shackleton CLO Ltd. 2017-8A, 3.13% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{4,6}	5,510,000	4,791,598	Newstar Commercial Loan Funding LLC 2017-1A, 3.62% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,6}	12,750,000	11,701,547
2017-8A, 2.75% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{4,6}	4,878,335	4,707,563	Sudbury Mill CLO Ltd. 2017-1A, 3.49% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{4,6}	11,850,000	11,341,723
2018-6RA, 2.86% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{4,6}	3,500,000	3,368,695	Marathon CLO VII Ltd. 2017-7A, 3.45% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{4,6}	12,600,000	11,333,700
Seneca Park CLO Limited 2017-1A, 3.34% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{4,6}	12,900,000	12,499,495	Mountain Hawk II CLO Ltd. 2018-2A, 3.42% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{4,6}	11,343,139	11,234,767
KVK CLO Ltd. 2017-1A, 2.74% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,6}	8,600,000	8,329,275	Avery Point V CLO Ltd. 2017-5A, 2.82% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{4,6}	11,409,720	11,140,133
2018-1A, 2.63% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{4,6}	4,000,000	3,875,267			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Flagship VII Ltd.			BDS		
2017-7A, 3.37%			2018-FL2, 1.75%		
(3 Month USD			(1 Month USD		
LIBOR + 1.55%,			LIBOR + 0.95%,		
Rate Floor: 0.00%)			Rate Floor: 0.95%)		
due 01/20/26 ^{4,6}	10,935,694	\$ 10,857,588	due 08/15/35 ^{4,6}	6,751,023	\$ 6,272,578
Fortress Credit			TICP CLO I Ltd.		
Opportunities			2018-1A, 2.62%		
IX CLO Ltd.			(3 Month USD		
2017-9A, 3.24%			LIBOR + 0.80%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.55%,			due 07/20/27 ^{4,6}	6,348,573	6,222,355
Rate Floor: 0.00%)			Golub Capital Partners		
due 11/15/29 ^{4,6}	11,527,000	10,675,518	CLO 16 Ltd.		
Neuberger Berman			2017-16A, 3.64%		
CLO XVI-S Ltd.			(3 Month USD		
2018-16SA, 2.68%			LIBOR + 1.85%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 0.85%,			due 07/25/29 ^{4,6}	6,700,000	6,069,663
Rate Floor: 0.00%)			Ready Capital		
due 01/15/28 ^{4,6}	8,900,000	8,699,664	Mortgage		
Treman Park CLO Ltd.			Financing LLC		
2015-1A, due			2019-FL3, 1.95%		
10/20/28 ^{6,11}	13,600,000	7,994,506	(1 Month USD		
TCP Waterman			LIBOR + 1.00%,		
CLO Ltd.			Rate Floor: 1.00%)		
2016-1A, 2.79%			due 03/25/34 ^{4,6}	5,985,000	5,641,657
(3 Month USD			California Street		
LIBOR + 2.05%,			CLO XII Ltd.		
Rate Floor: 0.00%)			2017-12A, 3.33%		
due 12/15/28 ^{4,6}	7,150,000	6,856,606	(3 Month USD		
Dryden 37 Senior			LIBOR + 1.50%,		
Loan Fund			Rate Floor: 0.00%)		
2015-37A, due			due 10/15/25 ^{4,6}	5,750,000	5,475,339
01/15/31 ^{6,11}	10,000,000	6,679,328	GoldenTree Loan		
ACIS CLO Ltd.			Opportunities		
2015-6A, 4.24%			IX Ltd.		
(3 Month USD			2018-9A, 2.89%		
LIBOR + 2.48%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.11%,		
due 05/01/27 ^{4,6}	7,500,000	6,578,556	Rate Floor: 1.11%)		
			due 10/29/29 ^{4,6}	5,152,000	4,888,593

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TICP CLO III-2 Ltd. 2018-3R, 2.66% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{4,6}	5,000,000	\$ 4,881,472			
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ¹¹	7,500,060	4,641,867			
West CLO Ltd. 2017-1A, 2.74% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{4,6}	4,439,398	4,409,371			
Oaktree CLO Ltd. 2017-1A, 2.69% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,6}	4,500,000	4,372,944			
Atlas Senior Loan Fund III Ltd. 2017-1A, 2.99% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{4,6}	4,300,000	3,763,799			
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,11}	5,954,123	3,669,460			
Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 01/14/32 ^{6,11}	8,920,000	3,050,792			
Golub Capital Partners CLO 39B Ltd. 2018-39A, 3.22% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{4,6}	3,100,000	2,917,747			
			MONROE CAPITAL		
			BSL CLO Ltd. 2017-1A, 3.43% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{4,6}	3,000,000	\$ 2,625,428
			Newfleet CLO Ltd. 2018-1A, 2.77% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{4,6}	2,750,000	2,585,474
			Wellfleet CLO Ltd. 2018-2A, 3.40% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{4,6}	2,500,000	2,222,612
			Ocean Trails CLO IV 2017-4A, 3.51% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 ^{4,6}	2,500,000	2,097,773
			Catamaran CLO Ltd. 2016-2A, 3.87% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 ^{4,6}	1,750,000	1,539,548
			Ivy Hill Middle Market Credit Fund IX Ltd. 2017-9A, 3.57% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 ^{4,6}	1,000,000	774,751
			2017-9A, 4.17% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 ^{4,6}	1,000,000	725,444

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Golub Capital BDC			2019-5, 1.63% (1		
CLO 2014 LLC			Month USD		
2018-1A, 2.74%			LIBOR + 0.70%,		
(3 Month USD			Rate Floor:		
LIBOR + 0.95%,			0.70%) due		
Rate Floor: 0.00%)			06/24/20 ^{†††.1,4,6}	40,300,000	\$ 40,300,000
due 04/25/26 ^{4,6}	1,438,439	\$ 1,417,701	2019-9, 1.63% (1		
			Month USD		
Voya CLO Ltd.			LIBOR + 0.70%,		
2013-1A, due			Rate Floor:		
10/15/30 ^{6,11}	10,575,071	682,156	0.00% due		
			10/24/20 ^{†††.1,4,6}	28,450,000	28,450,000
Dryden XXV Senior			2019-2, 1.48% (1		
Loan Fund			Month USD		
2017-25A, 3.18%			LIBOR + 0.55%,		
(3 Month USD			Rate Floor:		
LIBOR + 1.35%,			0.55% due		
Rate Floor: 0.00%)			04/24/21 ^{†††.1,4,6}	20,250,000	20,250,000
due 10/15/27 ^{4,6}	766,703	666,673	2019-WL1, 1.60%		
			(1 Month USD		
Venture XIII CLO Ltd.			LIBOR + 0.65%,		
2013-13A, due			Rate Floor:		
09/10/29 ^{6,11}	3,700,000	571,113	0.65% due		
			08/25/52 ^{†††.1,4,6}	10,166,667	10,166,667
Atlas Senior Loan			Barclays Bank plc		
Fund IX Ltd.			GMTN, 1.67%		
2018-9A, due			(1 Month		
04/20/28 ^{6,11}	1,200,000	253,432	USD LIBOR		
			+ 0.68% due		
Great Lakes CLO Ltd.			07/31/20 ^{†††.1,4,6}	108,050,000	108,050,000
2014-1A, due			Aesf Vi Verdi LP		
10/15/29 ^{6,11}	461,538	181,743	2.15% due		
			11/25/24 ^{†††}	EUR49,186,383	52,081,613
Copper River CLO Ltd.			3.85% due		
2007-1A, due			11/25/24 ^{†††}	15,311,851	14,762,156
01/20/21 ^{8,11}	1,500,000	153,409	Oxford Finance		
			Funding		
Babson CLO Ltd.			2020-1A, 3.10%		
2014-1A, due			due 02/15/28 ⁶	23,250,000	22,313,722
07/20/25 ^{6,11}	1,300,000	44,980			
Total Collateralized Loan Obligations		<u>1,398,835,154</u>			
FINANCIAL - 2.9%					
Station Place					
Securitization Trust					
2019-6, 1.53% (1					
Month USD					
LIBOR + 0.60%,					
Rate Floor: 0.60%)					
due 07/24/21 ^{†††.4,6}	74,050,000	74,050,000			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Madison Avenue Secured Funding Trust			SAPPHIRE AVIATION FINANCE II Ltd.		
2019-1, 2.23% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 ^{†††1,4,6}	21,350,000	\$ 21,350,000	2020-1A, 3.23% due 03/15/40 ⁶	37,250,000	\$ 24,093,315
Nassau LLC			MAPS Ltd.		
2019-1, 3.98% due 08/15/34 ⁶	19,867,785	18,667,628	2018-1A, 4.21% due 05/15/43 ⁶	26,473,230	19,900,697
Industrial DPR Funding Ltd.			AIM Aviation Finance Ltd.		
2016-1A, 5.24% due 04/15/26 ⁶	3,637,700	<u>3,820,218</u>	2015-1A, 4.21% due 02/15/40 ⁶	15,179,296	13,150,009
Total Financial		<u>414,262,004</u>	2015-1A, 5.07% due 02/15/40 ⁶	1,261,120	1,028,213
TRANSPORT-AIRCRAFT - 1.7%			Raspro Trust		
AASET US Ltd.			2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,6}	13,015,155	12,214,333
2018-2A, 4.45% due 11/18/38 ⁶	46,738,642	37,111,898	Falcon Aerospace Ltd.		
2018-2A, 5.43% due 11/18/38 ⁶	8,768,976	6,494,522	2017-1, 4.58% due 02/15/42 ⁶	7,897,757	6,268,316
Castlelake Aircraft Securitization Trust			WAVE LLC		
2018-1, 4.13% due 06/15/43 ⁶	29,922,670	21,745,361	2019-1, 3.60% due 09/15/44 ⁶	8,437,625	5,530,457
2017-1, 3.97% due 07/15/42	13,975,547	10,325,986	Stripes Aircraft Ltd.		
Sapphire Aviation Finance I Ltd.			2013-1 A1, 4.27% due 03/20/23 ^{†††}	908,983	898,191
2018-1A, 4.25% due 03/15/40 ⁶	38,013,671	28,646,357	Turbine Engines Securitization Ltd.		
KDAC Aviation Finance Ltd.			2013-1A, 5.13% due 12/13/48 ⁸	704,848	620,267
2017-1A, 4.21% due 12/15/42 ⁶	34,822,416	26,675,078	ECAF I Ltd.		
AASET Trust			2015-1A, 3.47% due 06/15/40 ⁶	515,068	453,999
2020-1A, 3.35% due 01/16/40 ⁶	28,160,802	20,184,424	Airplanes Pass Through Trust		
2017-1A, 3.97% due 05/16/42 ⁶	7,512,555	5,902,508	2001-1A, due 03/15/19 ^{†††8,16}	409,604	<u>4,096</u>
			Total Transport-Aircraft		<u>241,248,027</u>
			NET LEASE - 0.8%		
			Capital Automotive LLC		
			2017-1A, 3.87% due 04/15/47 ⁶	51,277,447	44,936,365

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Capital Automotive REIT			Cronos Containers Program Ltd.		
2020-1A, 3.81% due 02/15/50 ⁶	13,350,000	\$ 11,995,376	2013-1A, 3.08% due 04/18/28 ⁶	4,887,083	\$ 4,763,702
2014-1A, 3.66% due 10/15/44 ⁶	11,343,223	10,234,026	Total Transport-Container		<u>103,357,644</u>
2020-1A, 3.48% due 02/15/50 ⁶	7,750,000	7,267,748	COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
Store Master Funding I-VII			Anchorage Credit Funding Ltd.		
2016-1A, 3.96% due 10/20/46 ⁶	29,228,533	21,070,534	2016-4A, 3.50% due 02/15/35 ⁶	55,600,000	51,669,675
2016-1A, 4.32% due 10/20/46 ⁶	11,832,576	8,360,799	2016-3A, 3.85% due 10/28/33 ⁶	7,500,000	6,970,284
STORE Master Funding I LLC			Putnam Structured Product Funding Ltd.		
2015-1A, 4.17% due 04/20/45 ⁶	7,753,587	5,661,946	2003-1A, 2.68% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{4,6}	5,549,933	<u>5,485,503</u>
2015-1A, 3.75% due 04/20/45 ⁶	1,463,125	1,294,762	Total Collateralized Debt Obligations		<u>64,125,462</u>
STORE Master Funding LLC			WHOLE BUSINESS - 0.2%		
2014-1A, 5.00% due 04/20/44 ⁶	4,368,750	<u>3,542,172</u>	Domino's Pizza Master Issuer LLC		
Total Net Lease		<u>114,363,728</u>	2017-1A, 3.04% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{4,6}	16,813,000	15,734,782
TRANSPORT-CONTAINER - 0.7%			Wendy's Funding LLC		
Textainer Marine Containers Ltd.			2015-1A, 4.50% due 06/15/45 ⁶	6,732,750	6,428,766
2017-2A, 3.52% due 06/20/42 ⁶	38,722,583	34,431,915	Planet Fitness Master Issuer LLC		
CLI Funding LLC			2018-1A, 4.26% due 09/05/48 ⁶	2,955,000	2,784,881
2018-1A, 4.03% due 04/18/43 ⁶	23,614,489	22,430,648	Applebee's Funding LLC / IHOP Funding LLC		
CAL Funding III Ltd.			2019-1A, 4.72% due 06/07/49 ⁶	2,750,000	2,375,092
2018-1A, 3.96% due 02/25/43 ⁶	18,247,917	18,084,492	Drug Royalty III Limited Partnership I		
Global SC Finance II SRL			2017-1A, 3.60% due 04/15/27 ⁶	957,230	953,315
2014-1A, 3.19% due 07/17/29 ⁶	12,904,667	12,123,408			
Textainer Marine Containers V Ltd.					
2017-1A, 3.72% due 05/20/42 ⁶	12,806,861	11,523,479			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Drug Royalty III Limited Partnership 2016-1A, 3.98% due 04/15/27 ⁶	284,511	\$ 284,243			
Total Whole Business		<u>28,561,079</u>			
INFRASTRUCTURE - 0.2%					
Secured Tenant Site Contract Revenue Notes Series 2018-1A, 3.97% due 06/15/48 ⁶	22,265,512	18,477,837			
Vantage Data Centers Issuer LLC 2018-1A, 4.07% due 02/16/43 ⁶	10,232,292	10,003,518			
Total Infrastructure		<u>28,481,355</u>			
DIVERSIFIED PAYMENT RIGHTS - 0.2%					
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††}	21,400,000	22,128,812			
CCR Incorporated MT100 Payment Rights Master Trust 2012-CA, 4.75% due 07/10/22 ⁶	316,667	323,399			
Total Diversified Payment Rights		<u>22,452,211</u>			
INSURANCE - 0.0%					
Chesterfield Financial Holdings LLC 2014-1A, 4.50% due 12/15/34 ^{†††6}	3,212,500	3,349,603			
TRANSPORT-RAIL - 0.0%					
TRIP Rail Master Funding LLC 2017-1A, 2.71% due 08/15/47 ⁶	1,548,295	1,531,244			
Total Asset-Backed Securities (Cost \$2,662,687,186)		<u>2,420,567,511</u>			
			CORPORATE BONDS^{††} - 7.1%		
			FINANCIAL - 2.8%		
			AXIS Specialty Finance LLC 5.88% due 06/01/20	32,000,000	\$ 32,226,278
			Standard Chartered plc 4.64% due 04/01/31 ^{6,12}	28,100,000	28,814,864
			2.10% (3 Month USD LIBOR + 1.20%) due 09/10/22 ^{4,6}	1,900,000	1,823,449
			JPMorgan Chase & Co. 4.49% due 03/24/31 ¹²	25,200,000	29,131,155
			Lloyds Bank Corporate Markets plc NY 2.11% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁴	29,100,000	29,077,191
			Standard Chartered Bank 2.15% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁴	28,810,000	28,790,196
			UBS AG 1.58% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{4,6}	22,000,000	21,929,484
			2.06% (3 Month USD LIBOR + 0.48%) due 12/01/20 ^{4,6}	6,000,000	5,942,011
			Credit Suisse Group AG 4.19% due 04/01/31 ^{6,12}	23,500,000	24,064,276
			Aflac, Inc. 3.60% due 04/01/30	23,500,000	23,801,647
			Discover Bank 3.10% due 06/04/20	23,200,000	23,165,200
			Goldman Sachs Group, Inc. 3.50% due 04/01/25	22,500,000	23,000,070
			American Express Co. 2.20% due 10/30/20	20,449,000	20,392,352

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30	17,050,000	\$ 18,501,703	Mastercard, Inc. 3.30% due 03/26/27	1,510,000	\$ 1,645,178
HSBC Holdings plc 4.95% due 03/31/30	11,750,000	12,830,981	Charles Schwab Corp. 4.20% due 03/24/25	1,510,000	1,593,233
Ameriprise Financial, Inc. 3.00% due 04/02/25	10,740,000	10,694,570	Berkshire Hathaway Finance Corp. 1.85% due 03/12/30	1,580,000	1,533,856
Swedbank AB 2.65% due 03/10/21 ⁶	8,100,000	8,094,200	Brookfield Finance, Inc. 4.85% due 03/29/29	1,410,000	1,495,905
American Equity Investment Life Holding Co. 5.00% due 06/15/27	7,964,000	7,657,428	Lexington Realty Trust 4.25% due 06/15/23	1,300,000	1,307,640
American Tower Corp. 2.80% due 06/01/20	6,920,000	6,865,630	Univest Financial Corp. 4.92% (3 Month USD LIBOR + 3.54%) due 03/30/25 ⁴	1,000,000	1,004,338
Assurant, Inc. 2.48% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁴	4,608,000	4,608,000	Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 ⁶	780,736	892,977
6.75% due 02/15/34	1,450,000	1,927,347	Janus Capital Group, Inc. 4.88% due 08/01/25	780,000	791,920
RBC USA Holdco Corp. 5.25% due 09/15/20	6,429,000	6,433,785	Pacific Beacon LLC 5.51% due 07/15/36 ⁶	500,000	654,843
Marsh & McLennan Cos., Inc. 4.80% due 07/15/21	5,870,000	6,024,208	Capital One Financial Corp. 2.47% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁴	400,000	399,484
Crown Castle International Corp. 3.30% due 07/01/30	6,050,000	6,000,329	Total Financial		<u>408,837,242</u>
Atlas Mara Ltd. 8.00% due 12/31/20 ⁸	6,600,000	5,346,000	CONSUMER, NON-CYCLICAL - 2.2%		
Pershing Square Holdings Ltd. 5.50% due 07/15/22 ⁶	5,500,000	5,280,000	Sysco Corp. 5.95% due 04/01/30	107,560,000	112,920,795
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁶	1,911,745	2,388,896	Mondelez International, Inc. 3.00% due 05/07/20	32,300,000	31,977,000
1.05% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{4,8}	1,714,609	1,027,198	Zimmer Biomet Holdings, Inc. 2.70% due 04/01/20	30,310,000	30,310,000
Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,135,000	1,679,420	Constellation Brands, Inc. 2.25% due 11/06/20	28,230,000	28,071,516
			Kraft Heinz Foods Co. 4.38% due 06/01/46	12,680,000	11,422,366

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.88% due 10/01/49 ⁶	7,650,000	\$ 6,955,872	Global Payments, Inc.		
5.00% due 06/04/42	6,300,000	5,964,752	3.80% due 04/01/21	700,000	\$ 704,385
5.20% due 07/15/45	1,630,000	1,567,070	Total Consumer, Non-cyclical		<u>318,387,922</u>
BAT Capital Corp.			INDUSTRIAL - 0.5%		
4.70% due 04/02/27	22,390,000	22,751,971	Rolls-Royce plc		
3.22% due 09/06/26	1,800,000	1,711,589	2.38% due 10/14/20 ⁶	20,350,000	19,177,156
Thermo Fisher Scientific, Inc.			Aviation Capital Group LLC		
4.50% due 03/25/30	15,750,000	17,705,163	2.88% due 01/20/22 ⁶	10,691,000	9,664,508
General Mills, Inc.			7.13% due 10/15/20 ⁶	7,940,000	7,851,421
2.38% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁴	12,963,000	12,620,249	Penske Truck Leasing Company LP / PTL Finance Corp.		
Coca-Cola European Partners plc			3.65% due 07/29/21 ⁶	11,590,000	11,733,894
3.50% due 09/15/20	9,200,000	9,287,186	Fox Corp.		
Quest Diagnostics, Inc.			3.05% due 04/07/25	7,100,000	7,088,924
4.70% due 04/01/21	5,000,000	5,057,550	Ryder System, Inc.		
ERAC USA Finance LLC			2.50% due 05/11/20	6,967,000	6,965,167
5.25% due 10/01/20 ⁶	4,260,000	4,328,005	Ingersoll-Rand Luxembourg Finance S.A.		
Reynolds American, Inc.			2.63% due 05/01/20	4,247,000	4,247,552
6.88% due 05/01/20	2,890,000	2,897,551	Oshkosh Corp.		
McKesson Corp.			3.10% due 03/01/30	3,800,000	3,678,575
4.88% due 03/15/44	1,650,000	1,853,237	Princess Juliana International Airport Operating Company N.V.		
Humana, Inc.			5.50% due 12/20/27 ^{†††1,8}	2,005,616	1,791,617
2.50% due 12/15/20	1,785,000	1,777,003	CRH America, Inc.		
Baxter International, Inc.			3.88% due 05/18/25 ⁶	1,410,000	1,420,809
3.75% due 10/01/25 ⁶	1,510,000	1,600,388	Tyco Electronics Group S.A.		
Archer-Daniels- Midland Co.			4.88% due 01/15/21	1,000,000	1,019,147
2.75% due 03/27/25	1,510,000	1,541,081	Vulcan Materials Co.		
Philip Morris International, Inc.			1.34% (3 Month USD LIBOR + 0.60%) due 06/15/20 ⁴	895,000	887,940
6.38% due 05/16/38	1,110,000	1,408,713	Total Industrial		<u>75,526,710</u>
Cardinal Health, Inc.			ENERGY - 0.5%		
4.50% due 11/15/44	1,450,000	1,401,935	Exxon Mobil Corp.		
Conagra Brands, Inc.			3.48% due 03/19/30	37,450,000	41,361,082
2.38% (3 Month USD LIBOR + 0.50%) due 10/09/20 ⁴	1,350,000	1,331,203			
Coca-Cola Co.					
2.95% due 03/25/25	1,140,000	1,221,342			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2020

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.99% due 03/19/25	1,580,000	\$ 1,673,431	Southern Power Co.		
Sabine Pass			2.38% due 06/01/20	13,295,000	\$ 13,293,648
Liquefaction LLC			5.25% due 07/15/43	1,350,000	1,334,850
5.63% due 02/01/21	18,152,000	17,608,122	Virginia Electric & Power Co.		
Marathon Petroleum Corp.			8.88% due 11/15/38	1,100,000	1,734,865
3.40% due 12/15/20	4,800,000	4,755,218	PSEG Power LLC		
5.13% due 03/01/21	2,200,000	2,133,026	5.13% due 04/15/20	1,081,000	1,081,421
TransCanada			Pennsylvania Electric Co.		
PipeLines Ltd.			5.20% due 04/01/20	1,000,000	1,000,000
6.10% due 06/01/40	1,200,000	1,282,155	Indiana Michigan Power Co.		
Apache Corp.			6.05% due 03/15/37	720,000	840,066
5.10% due 09/01/40	1,450,000	640,491	Total Utilities		<u>49,620,563</u>
Total Energy		<u>69,453,525</u>	CONSUMER, CYCLICAL - 0.2%		
COMMUNICATIONS - 0.4%			Marriott International, Inc.		
ViacomCBS, Inc.			2.18% (3 Month USD LIBOR + 0.60%) due 12/01/20 ⁴	30,350,000	28,401,242
4.75% due 05/15/25	35,680,000	35,846,589	HP Communities LLC		
Verizon Communications, Inc.			5.86% due 09/15/53 ⁶	1,420,000	2,060,503
3.15% due 03/22/30	16,240,000	17,492,972	Aramark Services, Inc.		
Alice France S.A.			5.00% due 02/01/28 ⁶	1,295,000	1,205,153
7.38% due 05/01/26 ⁶	3,050,000	3,027,582	Yum! Brands, Inc.		
Telefonica Emisiones S.A.			7.75% due 04/01/25 ⁶	100,000	105,000
5.13% due 04/27/20	2,710,000	2,710,191	Total Consumer, Cyclical		<u>31,771,898</u>
Alibaba Group Holding Ltd.			TECHNOLOGY - 0.1%		
4.50% due 11/28/34	1,330,000	1,585,362	Fiserv, Inc.		
AT&T, Inc.			2.70% due 06/01/20	7,430,000	7,406,869
6.35% due 03/15/40	1,170,000	1,480,449	QUALCOMM, Inc.		
Thomson Reuters Corp.			2.25% due 05/20/20	2,600,000	2,599,662
5.65% due 11/23/43	1,290,000	1,446,557	Intel Corp.		
Motorola Solutions, Inc.			3.40% due 03/25/25	1,510,000	1,647,404
5.50% due 09/01/44	360,000	362,921	Citrix Systems, Inc.		
Total Communications		<u>63,952,623</u>	3.30% due 03/01/30	1,500,000	1,393,791
UTILITIES - 0.4%			Total Technology		<u>13,047,726</u>
NextEra Energy Capital Holdings, Inc.					
1.83% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁴	30,310,000	30,335,713			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BASIC MATERIALS - 0.0%					
Southern Copper Corp.			due 07/15/31 ⁹	1,800,000	\$ 1,494,389
7.50% due 07/27/35	1,150,000	\$ 1,355,619	due 01/15/30 ⁹	1,050,000	897,897
Total Corporate Bonds			Tennessee Valley Authority Principal Strips		
(Cost \$1,021,123,403)		<u>1,031,953,828</u>	due 01/15/48 ^{9,10}	34,650,000	17,167,972
			due 01/15/38 ^{9,10}	15,800,000	10,143,257
FEDERAL AGENCY BONDS^{††} - 4.2%			Federal Farm Credit Bank Funding Corp.		
Residual Funding Corporation Principal Strips			2.43% due 01/29/37	12,720,000	14,055,837
due 01/15/30 ^{9,10}	114,494,000	98,781,706	3.08% due 08/12/39	7,550,000	7,598,398
due 04/15/30 ^{9,10}	105,860,000	90,786,972	2.59% due 02/26/35	2,150,000	2,170,304
Freddie Mac Principal Strips			3.11% due 08/05/48	1,500,000	1,904,793
due 07/15/32 ^{9,10,13}	123,250,000	100,039,972	U.S. International Development Finance Corp.		
Fannie Mae Principal Strips			3.17% due 10/05/34	11,567,288	13,218,890
due 07/15/37 ^{9,10}	86,350,000	60,673,110	1.79% due 10/15/29	9,900,000	10,336,444
due 11/15/30 ^{9,10}	37,570,000	31,702,424	Fannie Mae		
due 08/06/38 ^{9,10}	2,250,000	1,535,512	due 01/15/32 ⁹	9,413,000	7,692,015
Tennessee Valley Authority			due 07/15/32 ^{9,10}	3,963,000	3,212,352
4.25% due 09/15/65	32,550,000	46,812,044	due 01/15/35 ⁹	2,250,000	1,714,835
5.38% due 04/01/56	8,360,000	14,989,582	due 01/15/33 ^{9,10}	1,450,000	1,160,358
due 09/15/53 ^{5,9}	1,612,000	692,596	Federal Home Loan Bank		
due 09/15/55 ^{5,9}	1,612,000	655,773	3.25% due 06/10/39	4,500,000	5,274,651
due 09/15/56 ^{5,9}	1,612,000	637,096	3.63% due 06/22/43	3,850,000	4,891,153
due 03/15/57 ^{5,9}	1,612,000	626,383	2.69% due 09/26/34	1,350,000	1,382,978
due 09/15/57 ^{5,9}	1,612,000	618,865	Federal Farm Credit Bank		
due 09/15/58 ^{5,9}	1,612,000	603,177	3.58% due 04/11/47	4,900,000	6,672,615
due 03/15/59 ^{5,9}	1,612,000	595,842	2.53% due 09/04/29	3,600,000	3,617,214
due 09/15/59 ^{5,9}	1,612,000	587,300	Fannie Mae Interest Strips		
due 09/15/60 ^{5,9}	1,612,000	563,892	due 02/06/33 ^{5,9}	1,456,000	<u>1,167,011</u>
due 09/15/54 ^{5,9}	1,020,000	425,626	Total Federal Agency Bonds		
due 03/15/61 ^{5,9}	1,020,000	347,957	(Cost \$522,556,970)		<u>615,815,193</u>
due 09/15/61 ^{5,9}	1,020,000	343,419	MUNICIPAL BONDS^{††} - 2.0%		
due 09/15/62 ^{5,9}	1,020,000	333,119	CALIFORNIA - 0.8%		
due 03/15/63 ^{5,9}	1,020,000	328,758	State of California		
due 09/15/63 ^{5,9}	1,020,000	318,936	General Obligation		
due 09/15/64 ^{5,9}	1,020,000	310,516	Unlimited		
due 03/15/65 ^{5,9}	1,020,000	305,034	7.55% due 04/01/39	11,900,000	19,310,130
due 09/15/65 ^{5,9}	1,020,000	300,966	7.35% due 11/01/39	10,135,000	15,665,568
Freddie Mac			California Institute		
due 01/02/34 ⁹	18,000,000	14,088,468	of Technology		
due 03/15/30 ⁹	12,050,000	10,277,013	3.65% due 09/01/19	25,185,000	26,057,822
due 07/15/30 ⁹	8,600,000	7,275,881	Poway Unified School		
due 01/15/31 ⁹	7,750,000	6,487,420	District General		
due 11/15/38 ⁹	5,000,000	3,455,899	Obligation Unlimited		
due 09/15/30 ⁹	2,906,000	2,453,597	due 08/01/40 ⁹	10,000,000	6,001,300
due 03/15/31 ⁹	2,500,000	2,086,975	due 08/01/38 ⁹	8,460,000	5,409,747

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Newport Mesa Unified School District General Obligation Unlimited due 08/01/45 ⁹	8,565,000	\$ 3,481,929	San Bernardino Community College District General Obligation Unlimited due 08/01/44 ⁹	4,750,000	\$ 2,331,205
due 08/01/39 ⁹	4,000,000	2,118,160	Upland Unified School District General Obligation Unlimited due 08/01/50 ⁹	5,040,000	1,995,134
due 08/01/38 ⁹	2,000,000	1,307,000	Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ⁹	4,125,000	1,805,513
due 08/01/40 ⁹	2,500,000	1,266,425	San Marcos Unified School District General Obligation Unlimited due 08/01/47 ⁹	3,600,000	1,668,204
due 08/01/41 ⁹	2,000,000	967,160	Antelope Valley Community College District General Obligation Unlimited due 02/15/25 ⁹	2,800,000	1,612,520
due 08/01/43 ⁹	1,900,000	841,320	Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	1,148,059
San Diego Unified School District General Obligation Unlimited due 07/01/39 ⁹	7,150,000	4,441,652	Wiseburn School District General Obligation Unlimited due 08/01/34 ⁹	900,000	646,740
2.60% due 07/01/33	3,000,000	3,033,030	Santa Ana Unified School District Public Facilities Corp. General Obligation Unlimited due 08/01/35 ⁹	700,000	480,326
due 07/01/46 ⁹	2,200,000	1,076,680	Total California		<u>123,948,974</u>
due 07/01/43 ⁹	1,350,000	736,709			
Cypress School District General Obligation Unlimited due 08/01/48 ⁹	14,450,000	5,221,074			
California State University Revenue Bonds 2.98% due 11/01/51	5,000,000	4,979,350			
Los Angeles Department of Water & Power System Revenue Bonds 6.17% due 07/01/40	3,750,000	3,781,575			
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 ⁹	5,295,000	3,480,562			
Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 ⁹	5,325,000	3,084,080			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NEW YORK - 0.4%			OHIO - 0.1%		
Triborough Bridge & Tunnel Authority Revenue Bonds 0.87% (VRDN) due 01/01/33 ¹⁷	19,310,000	\$ 19,310,000	Northeast Ohio Regional Sewer District Revenue Bonds 3.30% due 11/15/49	10,750,000	\$ 11,094,323
New York City Transitional Finance Authority Future Tax Secured Revenue Bonds 0.80% (VRDN) due 02/01/45 ¹⁷	11,475,000	11,475,000	Ohio Turnpike & Infrastructure Commission Revenue Bonds 3.20% due 02/15/48	5,200,000	<u>5,227,196</u>
	6,165,000	6,165,000	Total Ohio		<u>16,321,519</u>
City of New York New York General Obligation Unlimited 0.80% (VRDN) due 03/01/42 ¹⁷	11,560,000	11,560,000	TEXAS - 0.1%		
	4,440,000	<u>4,440,000</u>	Wylie Independent School District General Obligation Unlimited due 08/15/46 ⁹	10,000,000	3,752,100
Total New York		<u>52,950,000</u>	due 08/15/43 ⁹	4,000,000	1,707,080
ILLINOIS - 0.2%			Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41	3,150,000	2,912,522
Illinois Finance Authority Revenue Bonds 0.75% (VRDN) due 08/15/42 ¹⁷	9,835,000	9,835,000	Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ⁹	2,850,000	1,122,729
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,975,469	due 11/15/41 ⁹	1,500,000	<u>727,590</u>
	1,820,000	2,153,096	Total Texas		<u>10,222,021</u>
University of Chicago 2.76% due 04/01/45	8,000,000	7,547,196	PENNSYLVANIA - 0.1%		
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	<u>6,160,185</u>	Hospitals & Higher Education Facilities Authority of Philadelphia Revenue Bonds 0.75% (VRDN) due 07/01/41 ¹⁷	3,740,000	3,740,000
Total Illinois		<u>31,670,946</u>	0.76% (VRDN) due 07/01/25 ¹⁷	3,500,000	3,500,000
GEORGIA - 0.2%			Trustees of the University of Pennsylvania 4.01% due 08/15/47	1,250,000	1,332,413
Central Storage Safety Project Trust 4.82% due 02/01/38 ⁸	20,500,000	<u>23,826,159</u>			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ⁹	995,000	\$ 540,852
due 01/01/37 ⁹	570,000	356,609
Altoona Water Authority Revenue Bonds 7.06% due 12/01/20	25,000	26,005
6.34% due 12/01/20	5,000	5,127
Armstrong School District General Obligation Limited 6.88% due 03/15/21	25,000	<u>26,393</u>
Total Pennsylvania		<u>9,527,399</u>
ARIZONA - 0.1%		
State of Arizona Certificate Of Participation 5.00% due 10/01/24	6,550,000	6,550,000
Northern Arizona University Revenue Bonds 3.09% due 08/01/39	2,350,000	<u>2,174,972</u>
Total Arizona		<u>8,724,972</u>
MARYLAND - 0.0%		
Johns Hopkins University 2.81% due 01/01/60	8,750,000	<u>7,899,772</u>
NORTH CAROLINA - 0.0%		
Charlotte Housing Authority Revenue Bonds 3.02% due 01/01/38	4,125,000	<u>4,284,843</u>
OREGON - 0.0%		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ⁹	3,850,000	<u>2,544,157</u>

	FACE AMOUNT	VALUE
WASHINGTON - 0.0%		
Central Washington University Revenue Bonds 6.95% due 05/01/40	1,750,000	\$ 2,167,883
Klickitat County Public Utility District No. 1 Revenue Bonds 5.25% due 12/01/21	15,000	<u>15,904</u>
Total Washington		<u>2,183,787</u>
FLORIDA - 0.0%		
County of Miami-Dade Florida Revenue Bonds due 10/01/41 ⁹	4,100,000	<u>2,147,170</u>
VIRGINIA - 0.0%		
Montgomery County Economic Development Authority Revenue Bonds 4.66% due 06/01/21	25,000	<u>26,064</u>
MINNESOTA - 0.0%		
Dakota & Washington Counties Housing & Redevelopment Authority/City of Bloomington Minnesota Revenue Bonds 8.38% due 09/01/21	5,000	<u>5,414</u>
Total Municipal Bonds (Cost \$282,738,049)		<u>296,283,197</u>
FOREIGN GOVERNMENT DEBT^{††} - 0.3%		
Government of Japan 0.00% due 04/13/20 ¹⁵ JPY 2,302,000,000		21,411,950
0.10% due 04/15/20 JPY 2,082,050,000		19,366,754
United Mexican States 0.00% due 04/08/20 ¹⁵ MXN 130,000,000		<u>5,472,656</u>
Total Foreign Government Debt (Cost \$45,859,307)		<u>46,251,360</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SENIOR FLOATING RATE INTERESTS^{†††} - 0.1%			7.45% (3 Month USD		
CONSUMER, NON-CYCLICAL - 0.1%			LIBOR + 6.00%,		
Elanco Animal			Rate Floor: 7.00%)		
Health, Inc.			due 10/02/23 ^{†††}	7,023	\$ 6,086
due 02/04/27	6,850,000	\$ 6,473,250	Total Industrial		<u>2,376,250</u>
Packaging			CONSUMER, CYCLICAL - 0.0%		
Coordinators			Whatabrands, LLC		
Midco, Inc.			due 07/31/26	698,250	572,858
5.08% (3 Month			1011778 BC Unlimited		
USD LIBOR +			Liability Co.		
4.00%, Rate			2.74% (1 Month USD		
Floor: 5.00%)			LIBOR + 1.75%,		
due 06/30/23 ^{†††}	2,282,430	<u>1,962,889</u>	Rate Floor: 1.75%)		
Total Consumer, Non-cyclical		<u>8,436,139</u>	due 11/19/26	399,000	<u>367,080</u>
BASIC MATERIALS - 0.0%			Total Consumer, Cyclical		<u>939,938</u>
Road Infrastructure			FINANCIAL - 0.0%		
Investment			RPI (Royalty Pharma)		
4.50% (1 Month			2019 Intermediate		
USD LIBOR			Finance Trust		
+ 3.50% and			2.74% (1 Month USD		
Commercial Prime			LIBOR + 1.75%,		
Lending Rate			Rate Floor: 1.75%)		
+ 2.50%, Rate			due 02/11/27	199,500	<u>183,540</u>
Floor: 4.50%)			TECHNOLOGY - 0.0%		
due 06/13/23	4,305,739	<u>3,100,132</u>	Aspect Software, Inc.		
INDUSTRIAL - 0.0%			6.00% (1 Month		
Hayward Industries,			USD LIBOR +		
Inc.			5.00%, Rate		
4.49% (1 Month USD			Floor: 6.00%)		
LIBOR + 3.50%,			due 01/15/24 ^{†††}	9,782	7,402
Rate Floor: 3.50%)			6.23% (3 Month		
due 08/05/24	2,010,140	1,575,447	USD LIBOR +		
Hillman Group, Inc.			5.00%, Rate		
5.07% (3 Month USD			Floor: 6.00%)		
LIBOR + 4.00%,			due 07/17/23 ^{†††} .1	877	<u>867</u>
Rate Floor: 4.00%)			Total Technology		<u>8,269</u>
due 05/30/25	982,500	762,666	Total Senior Floating Rate Interests		
API Heat Transfer			(Cost \$17,541,248)		<u>15,044,268</u>
7.45% (3 Month USD					
LIBOR + 6.00%,					
Rate Floor: 7.00%)					
due 01/01/24	39,364	32,051			

TOTAL RETURN BOND FUND

		FACE AMOUNT	VALUE			FACE AMOUNT	VALUE
REPURCHASE AGREEMENTS^{††,14} - 1.2%							
Societe Generale				Nasdaq, Inc.			
issued 03/09/20 at 1.30%				1.76% due			
due 04/01/20		56,530,000	\$ 56,530,000	04/01/20 ^{6,15}		20,900,000	\$ 20,900,000
issued 07/09/19 at 2.27%				E.I. du Pont de Nemours & Co.			
due 04/01/20		18,482,278	18,482,278	1.64% due			
				04/22/20 ^{6,15}		12,000,000	11,988,240
issued 11/01/19 at 2.18%				Total Commercial Paper			
				(Cost \$93,858,157)			<u>93,858,157</u>
due 04/01/20		9,431,000	9,431,000			NOTIONAL VALUE	
issued 12/06/19 at 1.18%							
due 04/01/20		5,876,000	5,876,000	OTC OPTIONS PURCHASED^{††} - 0.2%			
issued 12/04/19 at 2.27%				Put options on:			
				BofA Merrill Lynch			
due 04/01/20		4,376,947	4,376,947	2Y-10 CMS CAP			
issued 10/25/19 at 2.27%				Expiring July			
				2022 with strike			
due 04/01/20		1,440,000	1,440,000	price of \$0.40		5,927,600,000	12,625,788
BNP Paribas				Morgan Stanley			
issued 01/31/20 at 1.93%				Capital Services			
				LLC 2Y-10 CMS			
due 05/04/20		40,902,792	40,902,792	CAP			
issued 03/13/20 at 1.93%				Expiring July			
				2022 with strike			
due 05/04/20		21,545,132	21,545,132	price of \$0.40		3,921,300,000	8,352,369
issued 03/27/20 at 1.93%				Goldman Sachs			
				International 2Y-			
due 05/04/20		8,420,075	<u>8,420,075</u>	10 CMS CAP			
Total Repurchase Agreements				Expiring July			
				2022 with strike			
(Cost \$167,004,224)			<u>167,004,224</u>	price of \$0.61		3,122,900,000	4,247,144
COMMERCIAL PAPER^{††} - 0.6%				Goldman Sachs			
American Electric Power				International 2Y-			
1.81% due				10 CMS CAP			
				Expiring July			
04/01/20 ^{6,15}		31,000,000	31,000,000	2022 with strike			
CBS Corp.				price of \$0.40			
						816,100,000	1,738,293
1.85% due							
04/20/20 ^{6,15}		30,000,000	29,969,917				

TOTAL RETURN BOND FUND

	NOTIONAL VALUE	VALUE
BofA Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	432,100,000	\$ 587,656
Total OTC Options Purchased (Cost \$29,493,876)		<u>27,551,250</u>
Total Investments - 101.0% (Cost \$14,385,588,419)		<u>\$14,665,342,386</u>
Other Assets & Liabilities, net - (1.0)%		<u>(147,177,351)</u>
Total Net Assets - 100.0%		\$14,518,165,035

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Future Contracts Sold Short[†]				
U.S. Treasury 10 Year Note Futures Contracts	1,567	Jun 2020	\$ 217,592,641	\$ (164,066)

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Securities, Inc.	ICE	CDX.NA.HY.33.V3	5.00%	Quarterly	12/20/24	\$ 232,985,200
BofA Securities, Inc.	ICE	CDX.NA.IG.34	1.00%	Quarterly	06/20/25	2,579,790,000

Counterparty	Value	Upfront Premiums Received	Unrealized Appreciation**
BofA Securities, Inc.	\$ (14,204,774)	\$ (23,203,472)	\$ 8,998,698
BofA Securities, Inc.	<u>(18,103,470)</u>	<u>(50,847,243)</u>	<u>32,743,773</u>
	<u>\$ (32,308,244)</u>	<u>\$ (74,050,715)</u>	<u>\$ 41,742,471</u>

TOTAL RETURN BOND FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.47%	Annually	03/09/25
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.23%	Annually	08/22/21
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	11/27/21
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.27%	Annually	02/07/23
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.59%	Annually	03/07/22

Counterparty	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation ^{**}
BofA Securities, Inc.	\$ 962,150,000	\$ 11,744,782	\$ 4,564	\$ 11,740,218
BofA Securities, Inc.	456,100,000	7,392,492	999	7,391,493
BofA Securities, Inc.	175,200,000	3,820,096	617	3,819,479
BofA Securities, Inc.	164,500,000	3,487,660	588	3,487,072
BofA Securities, Inc.	82,400,000	2,737,176	481	2,736,695
BofA Securities, Inc.	150,000,000	1,480,470	649	1,479,821
	<u>\$ 30,662,676</u>	<u>\$ 7,898</u>	<u>\$ 30,654,778</u>	

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
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OTC Sovereign Debt Swap Agreements^{††}

Deutsche Bank AG	Korea Monetary Stabilization Bond	2.20% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 48,549,127	\$ 32,495
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Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation
Citibank N.A., New York	436,650,000	BRL	07/01/21	\$ 103,795,925	\$ 82,543,355	\$ 21,252,570
Morgan Stanley Capital Services LLC	382,700,000	BRL	04/01/20	93,832,677	73,728,013	20,104,664
Goldman Sachs International	133,295,000	BRL	07/01/20	34,613,088	25,634,147	8,978,941
Goldman Sachs International	645,400,000	MXN	05/21/20	34,355,188	27,019,259	7,335,929
Bank of America, N.A.	17,346,669,000	JPY	08/02/21	171,181,418	163,889,837	7,291,581
Citibank N.A., New York	109,000,000	BRL	07/01/20	28,075,418	20,961,942	7,113,476
Citibank N.A., New York	762,900,000	MXN	04/23/20	39,011,015	32,067,922	6,943,093
Goldman Sachs International	149,210,000	BRL	07/01/21	34,956,073	28,206,330	6,749,743

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2020

TOTAL RETURN BOND FUND

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation
Goldman Sachs International	108,769,700	EUR	07/30/21	\$ 126,349,603	\$ 121,740,201	\$ 4,609,402
JPMorgan Chase Bank, N.A.	107,510,325	EUR	07/30/21	124,085,192	120,330,649	3,754,543
Citibank N.A., New York	404,290,000	MXN	04/02/20	20,565,659	17,044,123	3,521,536
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,867,554	94,442,238	3,425,316
Barclays Bank plc	351,900,000	MXN	04/08/20	18,176,089	14,822,997	3,353,092
JPMorgan Chase Bank, N.A.	67,200,000	BRL	07/01/21	15,963,891	12,703,340	3,260,551
Morgan Stanley Capital Services LLC	8,674,335,000	JPY	08/02/21	85,134,311	81,954,371	3,179,940
Citibank N.A., New York	8,674,335,000	JPY	05/06/21	84,594,646	81,753,760	2,840,886
Citibank N.A., New York	295,450,000	MXN	04/08/20	15,040,216	12,445,168	2,595,048
Goldman Sachs International	427,522,900	ILS	04/30/21	125,180,154	122,967,276	2,212,878
Goldman Sachs International	4,532,865,300	JPY	12/20/21	44,786,734	42,992,895	1,793,839
Goldman Sachs International	164,231,850	ILS	01/31/22	48,573,459	47,148,584	1,424,875
Barclays Bank plc	3,469,734,000	JPY	06/01/21	33,963,724	32,725,213	1,238,511
Bank of America, N.A.	24,366,000	EUR	06/15/20	28,020,291	26,939,697	1,080,594
Deutsche Bank AG	59,198,631,145	KRW	08/04/21	50,484,932	49,404,869	1,080,063
Goldman Sachs International	67,282,219	ILS	08/01/22	20,296,295	19,338,051	958,244
Goldman Sachs International	20,907,600	EUR	06/15/20	24,055,867	23,115,998	939,869
JPMorgan Chase Bank, N.A.	5,930,964,000	JPY	09/01/20	56,376,377	55,503,651	872,726
Citibank N.A., New York	5,517,757,500	JPY	06/01/20	52,200,082	51,464,177	735,905
Bank of America, N.A.	75,749,000	ILS	01/31/22	22,457,456	21,746,440	711,016
Goldman Sachs International	112,111,771	ILS	02/01/21	32,654,345	32,185,053	469,292
Goldman Sachs International	28,886,625	ILS	11/30/22	8,761,487	8,314,021	447,466
Morgan Stanley Capital Services LLC	49,287,000	EUR	06/30/20	54,879,596	54,523,113	356,483
Goldman Sachs International	7,904,000	EUR	04/30/20	9,064,307	8,723,086	341,221
Citibank N.A., New York	75,123,800	ILS	04/30/21	21,943,567	21,607,659	335,908
Bank of America, N.A.	2,413,206,000	JPY	06/22/20	22,824,232	22,527,580	296,652
Bank of America, N.A.	2,083,091,025	JPY	04/15/20	19,648,280	19,389,507	258,773
JPMorgan Chase Bank, N.A.	879,339,450	JPY	06/01/20	8,310,945	8,201,608	109,337
Bank of America, N.A.	33,128,000	ILS	04/30/21	9,634,434	9,528,519	105,915

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2020

TOTAL RETURN BOND FUND

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	809,700	EUR	07/30/20	\$ 920,386	\$ 896,537	\$ 23,849
Goldman Sachs International	4,244,498	ILS	04/30/20	1,221,971	1,199,819	22,152
Bank of America, N.A.	3,949,000	ILS	02/01/21	1,153,835	1,133,679	20,156
JPMorgan Chase Bank, N.A.	800,325	EUR	07/30/20	904,383	886,157	18,226
Goldman Sachs International	99,838,432	JPY	06/22/20	945,114	932,004	13,110
Goldman Sachs International	130,000,000	MXN	04/08/20	5,484,616	5,475,958	8,658
Goldman Sachs International	499,481	ILS	07/30/21	148,223	143,575	4,648
Goldman Sachs International	356,625	ILS	11/30/21	106,445	102,425	4,020
Citibank N.A., New York	745,838	ILS	04/30/20	214,315	210,831	3,484
Goldman Sachs International	502,219	ILS	07/31/20	146,185	142,852	3,333
Bank of America, N.A.	8,669,000	JPY	02/01/21	84,687	81,489	3,198
Deutsche Bank AG	154,605,468	KRW	05/11/20	129,844	127,084	2,760
Deutsche Bank AG	158,041,146	KRW	08/05/20	133,188	130,435	2,753
Bank of America, N.A.	8,669,000	JPY	08/03/20	83,799	81,047	2,752
Deutsche Bank AG	158,041,145	KRW	11/04/20	133,594	130,894	2,700
Deutsche Bank AG	158,041,145	KRW	02/04/21	133,990	131,297	2,693
Deutsche Bank AG	152,887,630	KRW	05/07/21	129,951	127,344	2,607
Goldman Sachs International	358,579	ILS	11/30/20	105,125	102,690	2,435
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,459	46,963	1,496
Morgan Stanley Capital Services LLC	4,335,000	JPY	02/01/21	42,095	40,749	1,346
JPMorgan Chase Bank, N.A.	5,000,000	JPY	07/01/20	47,966	46,693	1,273
Citibank N.A., New York	4,335,000	JPY	11/02/20	41,820	40,645	1,175
Bank of America, N.A.	328,899	ILS	04/30/20	94,116	92,972	1,144
Morgan Stanley Capital Services LLC	4,335,000	JPY	08/03/20	41,662	40,528	1,134
Citibank N.A., New York	4,335,000	JPY	05/01/20	41,379	40,388	991
Goldman Sachs International	2,265,300	JPY	06/21/21	22,154	21,377	777
Goldman Sachs International	2,265,300	JPY	12/21/20	21,919	21,269	650
Barclays Bank plc	1,734,000	JPY	12/01/20	16,788	16,271	517
Barclays Bank plc	1,734,000	JPY	06/01/20	16,618	16,173	445
Citibank N.A., New York	2,302,000,000	JPY	04/13/20	21,036,187	21,424,638	(388,451)
						<u>\$ 131,845,909</u>

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2020

TOTAL RETURN BOND FUND

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	239,980,850	ILS	01/31/22	\$ 65,373,467	\$ 68,895,024	\$ 3,521,557
Goldman Sachs International	267,887,350	ILS	04/30/21	74,716,169	77,051,727	2,335,558
JPMorgan Chase Bank, N.A.	267,887,350	ILS	04/30/21	75,482,488	77,051,727	1,569,239
Goldman Sachs International	67,282,219	ILS	08/01/22	18,074,471	19,338,051	1,263,580
Goldman Sachs International	116,071,591	ILS	02/01/21	32,426,110	33,321,838	895,728
Citibank N.A., New York	2,413,206,000	JPY	06/22/20	21,895,441	22,527,580	632,139
Goldman Sachs International	28,886,625	ILS	11/30/22	7,727,829	8,314,021	586,192
Goldman Sachs International	8,674,335,000	JPY	05/06/21	81,311,727	81,753,760	442,033
JPMorgan Chase Bank, N.A.	3,469,734,000	JPY	06/01/21	32,564,374	32,725,213	160,839
JPMorgan Chase Bank, N.A.	97,573,132	JPY	06/22/20	881,595	910,857	29,262
Goldman Sachs International	2,659,617	ILS	04/30/20	730,965	751,811	20,846
JPMorgan Chase Bank, N.A.	2,659,617	ILS	04/30/20	738,926	751,811	12,885
Goldman Sachs International	502,219	ILS	07/31/20	132,862	142,852	9,990
Goldman Sachs International	499,481	ILS	07/30/21	134,017	143,575	9,558
Goldman Sachs International	358,579	ILS	11/30/20	95,064	102,690	7,626
Goldman Sachs International	356,625	ILS	11/30/21	95,100	102,425	7,325
Goldman Sachs International	4,335,000	JPY	11/02/20	40,408	40,645	237
Goldman Sachs International	4,335,000	JPY	05/01/20	40,191	40,388	197
JPMorgan Chase Bank, N.A.	1,734,000	JPY	12/01/20	16,179	16,271	92
JPMorgan Chase Bank, N.A.	1,734,000	JPY	06/01/20	16,100	16,173	73
Barclays Bank plc	2,265,300	JPY	12/21/20	21,330	21,269	(61)
Barclays Bank plc	2,265,300	JPY	06/22/20	21,229	21,147	(82)

TOTAL RETURN BOND FUND

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Depreciation
Barclays Bank plc	2,265,300	JPY	06/21/21	\$ 21,468	\$ 21,377	\$ (91)
JPMorgan Chase Bank, N.A.	13,004,000	JPY	02/01/21	122,505	122,238	(267)
JPMorgan Chase Bank, N.A.	13,004,000	JPY	08/03/20	121,874	121,575	(299)
JPMorgan Chase Bank, N.A.	5,000,000	JPY	07/01/20	48,247	46,693	(1,554)
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,547	46,964	(1,583)
Goldman Sachs International	1,610,025	EUR	07/30/20	1,826,493	1,782,694	(43,799)
Goldman Sachs International	7,904,000	EUR	04/30/20	8,883,250	8,723,086	(160,164)
Barclays Bank plc	4,532,865,300	JPY	12/20/21	43,207,181	42,992,895	(214,286)
JPMorgan Chase Bank, N.A.	26,021,004,000	JPY	08/02/21	246,341,039	245,844,208	(496,831)
JPMorgan Chase Bank, N.A.	45,273,600	EUR	06/15/20	50,962,862	50,055,695	(907,167)
JPMorgan Chase Bank, N.A.	218,775,000	BRL	07/01/21	42,398,256	41,356,745	(1,041,511)
Goldman Sachs International	242,295,000	BRL	07/01/20	47,671,831	46,596,088	(1,075,743)
Citibank N.A., New York	434,285,000	BRL	07/01/21	83,284,769	82,096,281	(1,188,488)
Citibank N.A., New York	6,397,096,950	JPY	06/01/20	61,415,177	59,665,785	(1,749,392)
JPMorgan Chase Bank, N.A.	5,930,964,000	JPY	09/01/20	57,451,653	55,503,651	(1,948,002)
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,690,768	94,442,238	(3,248,530)
JPMorgan Chase Bank, N.A.	404,290,000	MXN	04/02/20	21,045,262	17,044,123	(4,001,139)
Goldman Sachs International	645,400,000	MXN	05/21/20	32,197,877	27,019,259	(5,178,618)
Goldman Sachs International	216,280,025	EUR	07/30/21	248,181,328	242,070,849	(6,110,479)
Goldman Sachs International	647,350,000	MXN	04/08/20	33,668,098	27,268,165	(6,399,933)
Goldman Sachs International	762,900,000	MXN	04/23/20	39,566,423	32,067,922	(7,498,501)
Morgan Stanley Capital Services LLC	382,700,000	BRL	04/01/20	81,745,298	73,728,014	(8,017,284)
						<u>\$ (37,778,848)</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).

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

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

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

¹ Security was fair valued by the Valuation Committee at March 31, 2020. The total market value of fair valued securities amounts to \$258,960,536, (cost \$253,888,016) or 1.8% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of March 31, 2020.

⁴ Variable rate security. Rate indicated is the rate effective at March 31, 2020. 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 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 \$3,988,009,211 (cost \$4,240,902,943), or 27.5% of total net assets.

⁷ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2020.

⁸ 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 \$51,717,077 (cost \$51,192,115), or 0.4% of total net assets.

⁹ Zero coupon rate security.

¹⁰ Security is a principal-only strip.

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

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

¹³ All or a portion of this security is pledged as collateral for put options purchased contracts at March 31, 2020.

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.

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

¹⁷ The rate is adjusted periodically by the counterparty, allows the holder to tender the security upon a rate reset, and is not based upon a set reference rate and spread. Rate indicated is the rate effective at March 31, 2020.

BofA — Bank of America

BRL — Brazilian Real

CDX.NA.HY.33.V3 — Credit Default Swap North American High Yield Series 33 Index

CDX.NA.IG.34 — Credit Default Swap North American Investment Grade Series 34 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

TOTAL RETURN BOND FUND

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

VRDN — Variable Rate Demand Note

WAC — Weighted Average Coupon