Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)*　June 30, 2020

	Shares		Value
COMMON STOCKS[†††] - 0.0%			
Industrial - 0.0%			
API Heat Transfer Parent LLC[*,1]	42,528	$	2,667
BP Holdco LLC[*,1,2]	532		155
Vector Phoenix Holdings, LP[*,1]	532		45
Total Industrial			2,867
Total Common Stocks			
(Cost $21,071)			2,867
PREFERRED STOCKS[††] - 0.3%			
Financial - 0.3%			
Public Storage, 4.63%[*]	1,842,400		46,833,808
Industrial - 0.0%			
API Heat Transfer Intermediate[*,†††,1]	9		4,561
Total Preferred Stocks			
(Cost $46,067,237)			46,838,369
EXCHANGE-TRADED FUNDS[†] - 5.9%			
iShares iBoxx $ Investment Grade Corporate Bond ETF	6,457,225		868,496,762
iShares iBoxx High Yield Corporate Bond ETF	2,322,190		189,537,148
Total Exchange-Traded Funds			
(Cost $982,921,707)			1,058,033,910
MUTUAL FUNDS[†] - 0.4%			
Guggenheim Strategy Fund II[2]	1,067,897		26,409,081
Guggenheim Ultra Short Duration Fund — Institutional Class[2]	2,652,665		26,314,441
Guggenheim Strategy Fund III[2]	574,430		14,245,876
Total Mutual Funds			
(Cost $67,385,036)			66,969,398
MONEY MARKET FUND[†] - 2.8%			
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.07%[3]	511,552,381		511,552,381
Total Money Market Fund			
(Cost $511,552,381)			511,552,381

	Face Amount~	Value
CORPORATE BONDS[††] - 44.2%		
Financial - 16.6%		
Wells Fargo & Co.		
3.07% due 04/30/41[4]	126,490,000	131,939,938
2.39% due 06/02/28[4]	38,200,000	39,468,785
2.57% due 02/11/31[4]	18,410,000	19,263,264
American International Group, Inc.		
3.40% due 06/30/30	78,220,000	84,568,539
4.38% due 06/30/50	65,480,000	75,723,594
2.50% due 06/30/25	2,370,000	2,508,863
Bank of America Corp.		
2.59% due 04/29/31[4]	100,240,000	106,068,514
2.68% due 06/19/41[4]	43,300,000	44,468,823
JPMorgan Chase & Co.		
3.11% due 04/22/41[4]	55,390,000	59,826,136
4.49% due 03/24/31[4]	25,750,000	31,391,115
2.96% due 05/13/31[4]	29,530,000	31,319,031
2.52% due 04/22/31[4]	24,520,000	25,895,703
Citizens Financial Group, Inc.		
3.25% due 04/30/30	124,980,000	135,071,714
2.50% due 02/06/30	9,567,000	9,699,638
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50[5]	116,750,000	124,516,349
Five Corners Funding Trust II		
2.85% due 05/15/30[5]	100,083,000	103,500,540
Reliance Standard Life Global Funding II		
2.75% due 05/07/25[5]	96,010,000	98,039,234
Macquarie Bank Ltd.		
3.62% due 06/03/30[5]	93,035,000	97,548,492
Markel Corp.		
6.00%[4,6]	82,170,000	83,607,975
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	78,329,000	81,264,850
Citigroup, Inc.		
2.57% due 06/03/31[4]	72,390,000	74,870,108
Lincoln National Corp.		
3.40% due 01/15/31	49,200,000	53,401,908
4.38% due 06/15/50	18,680,000	20,827,096
Prudential plc		
3.13% due 04/14/30	68,002,000	73,122,614
BlackRock, Inc.		
1.90% due 01/28/31	68,550,000	69,993,856
Aflac, Inc.		
3.60% due 04/01/30	52,300,000	60,863,452
KKR Group Finance Company VI LLC		
3.75% due 07/01/29[5]	51,980,000	59,673,796
Fidelity National Financial, Inc.		
3.40% due 06/15/30	51,930,000	54,061,395
Charles Schwab Corp.		
5.38%[4,6]	47,950,000	51,225,944
4.45% due 07/22/20	100,000	100,220
First American Financial Corp.		
4.00% due 05/15/30	46,550,000	51,041,594
Loews Corp.		
3.20% due 05/15/30	44,720,000	48,327,416
Iron Mountain, Inc.		
5.25% due 07/15/30[5]	30,000,000	29,550,000
5.63% due 07/15/32[5]	13,350,000	13,321,965
5.00% due 07/15/28[5]	5,275,000	5,167,918
Deloitte LLP		
3.56% due 05/07/30[†††]	27,300,000	27,183,702
3.76% due 05/07/35[†††]	10,200,000	10,169,502
3.66% due 05/07/32[†††]	9,450,000	9,414,846
Alleghany Corp.		
3.63% due 05/15/30	43,920,000	46,604,992
Arch Capital Group Ltd.		
3.64% due 06/30/50	44,100,000	46,227,036

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
CORPORATE BONDS†† - 44.2% (continued)			
Financial - 16.6% (continued)			
Ares Finance Company II LLC			
3.25% due 06/15/30[5]	44,140,000	$	44,868,389
Teachers Insurance & Annuity Association of America			
3.30% due 05/15/50[5]	38,500,000		39,679,382
Intercontinental Exchange, Inc.			
3.00% due 06/15/50	37,190,000		38,470,229
Massachusetts Mutual Life Insurance Co.			
3.38% due 04/15/50[5]	37,050,000		38,089,906
Liberty Mutual Group, Inc.			
3.95% due 05/15/60[5]	33,870,000		35,625,746
Willis North America, Inc.			
2.95% due 09/15/29	31,408,000		33,247,182
Cushman & Wakefield US Borrower LLC			
6.75% due 05/15/28[5]	31,750,000		33,099,375
Standard Chartered plc			
4.64% due 04/01/31[4,5]	28,100,000		31,757,954
Aon Corp.			
2.80% due 05/15/30	28,740,000		30,749,362
PricewaterhouseCoopers LLP			
3.43% due 09/13/30	30,000,000		30,000,000
Fifth Third Bancorp			
2.55% due 05/05/27	27,190,000		29,128,015
Manulife Financial Corp.			
2.48% due 05/19/27	27,800,000		29,112,717
GLP Capital Limited Partnership / GLP Financing II, Inc.			
4.00% due 01/15/31	29,159,000		28,947,597
Credit Suisse Group AG			
4.19% due 04/01/31[4,5]	23,500,000		26,786,587
Dyal Capital Partners III			
4.40% due 06/15/40	26,750,000		26,513,262
NFP Corp.			
7.00% due 05/15/25[5]	23,600,000		24,780,000
Goldman Sachs Group, Inc.			
3.50% due 04/01/25	22,500,000		24,671,421
Alexandria Real Estate Equities, Inc.			
4.90% due 12/15/30	17,450,000		21,734,193
Crown Castle International Corp.			
3.30% due 07/01/30	17,657,000		19,420,081
Camden Property Trust			
2.80% due 05/15/30	17,000,000		18,390,913
Bank of New York Mellon Corp.			
4.70%[4,6]	16,500,000		17,160,000
Weyerhaeuser Co.			
4.00% due 04/15/30	14,424,000		16,323,494
QBE Insurance Group Ltd.			
5.88%[4,5,6]	15,600,000		16,107,000
W R Berkley Corp.			
4.00% due 05/12/50	13,255,000		14,539,552
HSBC Holdings plc			
4.95% due 03/31/30	11,750,000		14,118,377
Nasdaq, Inc.			
3.25% due 04/28/50	13,150,000		13,764,345
CIT Group, Inc.			
3.93% due 06/19/24[4]	13,925,000		13,508,643
Ameriprise Financial, Inc.			
3.00% due 04/02/25	10,740,000		11,657,234
Protective Life Corp.			
3.40% due 01/15/30[5]	11,440,000		11,620,389
New York Life Insurance Co.			
3.75% due 05/15/50[5]	9,300,000		10,502,784
Fidelity & Guaranty Life Holdings, Inc.			
5.50% due 05/01/25[5]	8,050,000		8,694,000
American Equity Investment Life Holding Co.			
5.00% due 06/15/27	7,964,000		8,646,667
Pershing Square Holdings Ltd.			
5.50% due 07/15/22[5]	6,500,000		6,857,175
Assurant, Inc.			
1.53% (3 Month USD LIBOR + 1.25%) due 03/26/21[7]	4,691,000		4,690,995
6.75% due 02/15/34	1,450,000		1,745,242
SBA Communications Corp.			
3.88% due 02/15/27[5]	5,425,000		5,404,656
Atlas Mara Ltd.			
8.00% due 12/31/20[8]	6,600,000		5,214,000
Deloitte & Touche LLP			
7.33% due 11/20/26	2,200,000		2,571,800
Fort Knox Military Housing Privatization Project			
5.82% due 02/15/52[5]	1,906,680		2,015,801
0.53% (1 Month USD LIBOR + 0.34%) due 02/15/52[5,7]	1,710,259		986,765
Western Group Housing, LP			
6.75% due 03/15/57[5]	1,494,608		2,104,255
Transatlantic Holdings, Inc.			
8.00% due 11/30/39	1,135,000		1,744,581
Brookfield Finance, Inc.			
4.85% due 03/29/29	1,410,000		1,659,641
Equitable Financial Life Global Funding			
1.40% due 07/07/25[5]	1,580,000		1,577,109
Lexington Realty Trust			
4.25% due 06/15/23	1,300,000		1,315,648
Univest Financial Corp.			
3.85% (3 Month USD LIBOR + 3.54%) due 03/30/25[7]	1,000,000		995,118
Macquarie Group Ltd.			
5.03% due 01/15/30[4,5]	800,000		947,531

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~	Value
CORPORATE BONDS†† - 44.2% (continued)		
Financial - 16.6% (continued)		
Atlantic Marine Corporations Communities LLC		
5.37% due 12/01/50[5]	775,989	$ 863,168
Janus Capital Group, Inc.		
4.88% due 08/01/25	780,000	861,393
Pacific Beacon LLC		
5.51% due 07/15/36[5]	500,000	606,538
Total Financial		2,994,716,669
Consumer, Non-cyclical - 6.5%		
Sysco Corp.		
5.95% due 04/01/30	109,590,000	137,656,680
6.60% due 04/01/40	1,440,000	1,941,874
CoStar Group, Inc.		
2.80% due 07/15/30[5]	90,690,000	92,809,120

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~	Value
CORPORATE BONDS†† - 44.2% (continued)		
Consumer, Non-cyclical - 6.5% (continued)		
Constellation Brands, Inc.		
2.88% due 05/01/30	59,320,000	$ 62,851,729
3.75% due 05/01/50	14,760,000	16,115,935
Biogen, Inc.		
2.25% due 05/01/30	74,150,000	74,755,176
Altria Group, Inc.		
3.40% due 05/06/30	42,120,000	45,319,012
2.35% due 05/06/25	18,290,000	19,219,392
4.45% due 05/06/50	6,120,000	6,694,314
Zimmer Biomet Holdings, Inc.		
3.55% due 03/20/30	60,550,000	65,446,782
Alcon Finance Corp.		
2.60% due 05/27/30[5]	50,650,000	51,920,489
RELX Capital, Inc.		
3.00% due 05/22/30	48,053,000	51,791,524
Kraft Heinz Foods Co.		
4.38% due 06/01/46	13,090,000	12,868,680
4.25% due 03/01/31[5]	10,850,000	11,504,182
5.50% due 06/01/50[5]	8,800,000	9,380,442
4.88% due 10/01/49[5]	7,650,000	7,790,113
5.00% due 06/04/42	6,450,000	6,795,759
5.20% due 07/15/45	1,630,000	1,767,685
DaVita, Inc.		
4.63% due 06/01/30[5]	46,070,000	45,848,864
Keurig Dr Pepper, Inc.		
3.20% due 05/01/30	36,818,000	40,959,214
Anheuser-Busch InBev Worldwide, Inc.		
3.50% due 06/01/30	35,920,000	40,389,605
McCormick & Company, Inc.		
2.50% due 04/15/30	37,350,000	38,962,238
Boston Scientific Corp.		
2.65% due 06/01/30	32,010,000	33,356,981
Becton Dickinson and Co.		
2.82% due 05/20/30	29,400,000	31,108,418
BAT Capital Corp.		
4.70% due 04/02/27	22,390,000	25,590,386
3.22% due 09/06/26	1,800,000	1,929,837
Global Payments, Inc.		
2.90% due 05/15/30	24,810,000	26,034,490
3.80% due 04/01/21	700,000	712,681
Quest Diagnostics, Inc.		
2.80% due 06/30/31	24,970,000	26,195,841
US Foods, Inc.		
6.25% due 04/15/25[5]	24,050,000	24,470,875
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50[5]	23,030,000	23,432,966
Ascension Health		
2.53% due 11/15/29	21,405,000	22,956,972
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31[5]	22,650,000	22,819,422
Coca-Cola Co.		
2.75% due 06/01/60	20,680,000	20,899,431
Thermo Fisher Scientific, Inc.		
4.50% due 03/25/30	16,100,000	19,954,919
Moody's Corp.		
3.25% due 05/20/50	11,180,000	11,990,186
OhioHealth Corp.		
3.04% due 11/15/50	9,100,000	9,699,734
Children's Hospital Corp.		
2.59% due 02/01/50	7,100,000	7,169,504
Jaguar Holding Company II / PPD Development, LP		
4.63% due 06/15/25[5]	5,896,000	6,000,359
Tenet Healthcare Corp.		
4.63% due 06/15/28[5]	5,950,000	5,796,490
ERAC USA Finance LLC		
5.25% due 10/01/20[5]	4,260,000	4,297,439
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	3,775,000	4,100,338
Gartner, Inc.		
4.50% due 07/01/28[5]	2,375,000	2,402,788
McKesson Corp.		
4.88% due 03/15/44	1,650,000	1,995,816
Cardinal Health, Inc.		
4.50% due 11/15/44	1,450,000	1,577,683
HCA, Inc.		
3.50% due 09/01/30	1,450,000	1,396,599
Avanos Medical, Inc.		
6.25% due 10/15/22	500,000	500,000
Molina Healthcare, Inc.		
4.88% due 06/15/25[5]	300,000	301,500
Total Consumer, Non-cyclical		1,179,480,464
Industrial - 6.2%		
Boeing Co.		
5.15% due 05/01/30	124,700,000	139,044,234
5.71% due 05/01/40	68,110,000	77,537,364
5.81% due 05/01/50	53,550,000	63,241,782
5.04% due 05/01/27	33,850,000	37,330,072
FedEx Corp.		
4.25% due 05/15/30	74,049,000	84,573,442
3.80% due 05/15/25	11,750,000	13,061,432
WRKCo, Inc.		
3.00% due 06/15/33	82,155,000	85,571,024
Sonoco Products Co.		
3.13% due 05/01/30	73,763,000	76,997,326
Snap-on, Inc.		
3.10% due 05/01/50	59,779,000	61,512,457
BAE Systems plc		
3.40% due 04/15/30[5]	42,797,000	46,613,100
Owens Corning		
3.88% due 06/01/30	32,310,000	34,498,625
Carrier Global Corp.		
2.70% due 02/15/31[5]	33,600,000	33,501,598
Agilent Technologies, Inc.		
2.10% due 06/04/30	31,460,000	32,238,545
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26[5]	31,850,000	31,335,622
Xylem, Inc.		
2.25% due 01/30/31	16,950,000	17,056,592
1.95% due 01/30/28	11,850,000	11,951,629
Vulcan Materials Co.		
3.50% due 06/01/30	23,400,000	25,490,289
Ryder System, Inc.		
3.35% due 09/01/25	22,380,000	23,844,792
IDEX Corp.		
3.00% due 05/01/30	22,620,000	23,604,134
Rolls-Royce plc		
2.38% due 10/14/20[5]	21,730,000	21,685,021
Standard Industries, Inc.		
4.38% due 07/15/30[5]	13,600,000	13,566,000
5.00% due 02/15/27[5]	6,500,000	6,581,250
5.38% due 11/15/24[5]	850,000	873,375
Bemis Company, Inc.		
2.63% due 06/19/30	18,940,000	19,418,916
GATX Corp.		
4.00% due 06/30/30	15,650,000	16,752,407

CNH Industrial Capital LLC			
1.95% due 07/02/23		15,550,000	15,652,049
Boxer Parent Co., Inc.			
6.50% due 10/02/25	EUR	13,500,000	15,613,690
Howmet Aerospace, Inc.			
6.88% due 05/01/25		9,421,000	10,220,475
5.90% due 02/01/27		3,950,000	4,187,987
Textron, Inc.			
3.00% due 06/01/30		13,985,000	13,923,081
Vertical US Newco Inc.			
5.25% due 07/15/27		13,100,000	13,100,000
Penske Truck Leasing Company LP / PTL Finance Corp.			
3.65% due 07/29/21[5]		11,590,000	11,862,745
Aviation Capital Group LLC			
2.88% due 01/20/22[5]		10,691,000	10,217,421
Hardwood Funding LLC			
3.19% due 06/07/30		8,000,000	8,017,920
Virgin Media			
4.88% due 07/15/28	GBP	5,000,000	6,219,224
Oshkosh Corp.			
3.10% due 03/01/30		3,880,000	3,907,395
Princess Juliana International Airport Operating Company N.V.			
5.50% due 12/20/27[†††,1,8]		1,953,294	1,676,102
PerkinElmer, Inc.			
3.30% due 09/15/29		1,560,000	1,672,022
CRH America, Inc.			
3.88% due 05/18/25[5]		1,410,000	1,555,166
Masco Corp.			
4.38% due 04/01/26		370,000	422,373
JELD-WEN, Inc.			
6.25% due 05/15/25[5]		250,000	259,375
Hillman Group, Inc.			
6.38% due 07/15/22[5]		40,000	36,919
Total Industrial			1,116,424,972
Communications - 4.5%			
ViacomCBS, Inc.			
4.95% due 01/15/31		69,401,000	81,953,516
4.95% due 05/19/50		39,600,000	44,107,574
4.75% due 05/15/25		36,350,000	41,561,752
2.90% due 01/15/27		6,570,000	6,896,788
T-Mobile USA, Inc.			
3.88% due 04/15/30[5]		74,705,000	83,143,677
Walt Disney Co.			
2.65% due 01/13/31		39,920,000	42,301,575
3.80% due 05/13/60		31,990,000	36,889,928
Charter Communications Operating LLC / Charter Communications Operating Capital			
2.80% due 04/01/31		75,400,000	76,381,823
Level 3 Financing, Inc.			
4.25% due 07/01/28[5]		41,950,000	41,901,757
3.88% due 11/15/29[5]		11,650,000	12,282,828
5.63% due 02/01/23		8,786,000	8,792,150
5.13% due 05/01/23		4,780,000	4,780,000
5.38% due 08/15/22		1,429,000	1,430,286
AT&T, Inc.			
2.75% due 06/01/31		48,660,000	50,664,262
2.30% due 06/01/27		6,000,000	6,211,623
Booking Holdings, Inc.			
4.63% due 04/13/30		30,557,000	36,067,038
4.50% due 04/13/27		11,700,000	13,438,208
Virgin Media Secured Finance plc			
4.50% due 08/15/30[5]		35,400,000	35,444,250
5.50% due 08/15/26[5]		1,200,000	1,227,528
eBay, Inc.			
2.70% due 03/11/30		31,300,000	33,144,817

Total Return Bond Fund
SCHEDULE OF INVESTMENTS ***(Unaudited)*** June 30, 2020

	Face Amount~		Value
CORPORATE BONDS†† - 44.2% (continued)			
Communications - 4.5% (continued)			
Amazon.com, Inc.			
2.70% due 06/03/60	25,180,000	$	25,612,881
Fox Corp.			
3.50% due 04/08/30	14,521,000		16,215,474
3.05% due 04/07/25	7,100,000		7,683,795
Sirius XM Radio, Inc.			
4.13% due 07/01/30[5]	21,860,000		21,618,666
CSC Holdings LLC			
5.50% due 05/15/26[5]	6,861,000		7,041,924
4.13% due 12/01/30[5]	5,741,000		5,690,766
6.63% due 10/15/25[5]	3,750,000		3,895,312
6.75% due 11/15/21	1,800,000		1,889,478
5.38% due 07/15/23[5]	1,000,000		1,014,200
Verizon Communications, Inc.			
3.15% due 03/22/30	16,590,000		18,609,347
Altice France S.A.			
7.38% due 05/01/26[5]	14,800,000		15,433,440
Dolya Holdco 18 DAC			
5.00% due 07/15/28[5]	15,600,000		15,400,320
Telenet Finance Lux Note			
5.50% due 03/01/28	2,800,000		2,919,000
Thomson Reuters Corp.			
5.65% due 11/23/43	1,290,000		1,745,049
Alibaba Group Holding Ltd.			
4.50% due 11/28/34	1,330,000		1,627,863
Virgin Media Finance plc			
5.00% due 07/15/30[5]	850,000		831,053
Motorola Solutions, Inc.			
5.50% due 09/01/44	360,000		404,333
Total Communications			806,254,281
Consumer, Cyclical - 4.4%			
Delta Air Lines, Inc.			
7.00% due 05/01/25[5]	136,400,000		140,801,366
Marriott International, Inc.			
4.63% due 06/15/30	43,795,000		45,442,359
5.75% due 05/01/25	30,411,000		33,037,209
0.95% (3 Month USD LIBOR + 0.60%) due 12/01/20[7]	30,440,000		30,303,020
Walgreens Boots Alliance, Inc.			
4.10% due 04/15/50	64,327,000		64,871,172
3.20% due 04/15/30	33,931,000		35,054,258
Starbucks Corp.			
2.55% due 11/15/30	73,030,000		76,604,659
VF Corp.			
2.95% due 04/23/30	52,243,000		55,860,016
Hyatt Hotels Corp.			
5.38% due 04/23/25	26,900,000		28,504,840
5.75% due 04/23/30	23,885,000		26,262,043
Ferguson Finance plc			
3.25% due 06/02/30[5]	39,420,000		40,385,803
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.			
6.50% due 06/20/27[5]	38,950,000		39,047,375
BorgWarner, Inc.			
2.65% due 07/01/27	36,010,000		36,946,080
Lowe's Companies, Inc.			
4.50% due 04/15/30	29,315,000		35,963,439
Whirlpool Corp.			
4.60% due 05/15/50	23,350,000		26,583,384
4.85% due 06/15/21	750,000		780,204
Aramark Services, Inc.			
6.38% due 05/01/25[5]	22,050,000		22,769,491
5.00% due 02/01/28[5]	1,325,000		1,258,750
Dollar General Corp.			
3.50% due 04/03/30	10,650,000		11,962,531
Cedar Fair Limited Partnership / Canada's Wonderland Company / Magnum Management Corporation / Millennium Op			
5.50% due 05/01/25[5]	9,900,000		9,949,500
1011778 BC ULC / New Red Finance, Inc.			
3.88% due 01/15/28[5]	9,200,000		8,925,564
WMG Acquisition Corp.			
3.88% due 07/15/30[5]	7,560,000		7,635,978
Six Flags Theme Parks, Inc.			
7.00% due 07/01/25[5]	5,990,000		6,192,162
Smithsonian Institution			
2.65% due 09/01/39	5,000,000		5,149,882
Hanesbrands, Inc.			
5.38% due 05/15/25[5]	6,095,000		6,163,569
Performance Food Group, Inc.			
6.88% due 05/01/25[5]	4,074,000		4,206,405
HP Communities LLC			
5.86% due 09/15/53[5]	1,420,000		1,810,613
Yum! Brands, Inc.			
7.75% due 04/01/25[5]	100,000		107,875
Total Consumer, Cyclical			802,579,547
Energy - 2.6%			
Exxon Mobil Corp.			
2.61% due 10/15/30	143,370,000		153,483,450
BP Capital Markets plc			
4.88%[4,6]	114,600,000		118,324,500
Sabine Pass Liquefaction LLC			
4.50% due 05/15/30[5]	56,260,000		62,460,090
BP Capital Markets America, Inc.			
3.63% due 04/06/30	29,200,000		33,133,717
Equinor ASA			
2.38% due 05/22/30	18,770,000		19,500,660
1.75% due 01/22/26	6,500,000		6,657,917
Magellan Midstream Partners, LP			
3.25% due 06/01/30	23,260,000		24,629,384
Florida Gas Transmission Company LLC			
2.55% due 07/01/30[5]	15,100,000		15,463,087
Valero Energy Corp.			
2.85% due 04/15/25	12,000,000		12,663,314

Total Return Bond Fund
SCHEDULE OF INVESTMENTS ***(Unaudited)*** June 30, 2020

	Face Amount~	Value
CORPORATE BONDS†† - 44.2% (continued)		
Energy - 2.6% (continued)		
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.		
4.49% due 05/01/30	6,300,000	$ 7,272,700
Marathon Petroleum Corp.		
3.40% due 12/15/20	4,800,000	4,845,674
5.13% due 03/01/21	2,200,000	2,261,086
Phillips 66		
3.70% due 04/06/23	2,250,000	2,405,232
TransCanada PipeLines Ltd.		
6.10% due 06/01/40	1,200,000	1,573,086
Apache Corp.		
5.10% due 09/01/40	1,450,000	1,191,250
Total Energy		465,865,147
Technology - 1.7%		
NetApp, Inc.		
2.70% due 06/22/30	123,550,000	123,521,712
Broadcom, Inc.		
4.15% due 11/15/30[5]	60,860,000	66,135,451
5.00% due 04/15/30[5]	1,440,000	1,655,097
Microchip Technology, Inc.		
2.67% due 09/01/23[5]	42,400,000	43,641,558
MSCI, Inc.		
3.88% due 02/15/31[5]	29,550,000	30,141,000
Qorvo, Inc.		
4.38% due 10/15/29[5]	21,000,000	21,505,680
5.50% due 07/15/26	1,500,000	1,560,000
Leidos, Inc.		
3.63% due 05/15/25[5]	9,200,000	10,025,332
Analog Devices, Inc.		
2.95% due 04/01/25	6,100,000	6,608,283
Citrix Systems, Inc.		
3.30% due 03/01/30	1,500,000	1,603,486
Entegris, Inc.		
4.38% due 04/15/28[5]	900,000	915,750
NCR Corp.		
8.13% due 04/15/25[5]	600,000	636,000
Total Technology		307,949,349
Basic Materials - 1.3%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30[5]	55,600,000	59,720,299
4.20% due 05/13/50[5]	26,390,000	29,210,705
Nucor Corp.		
2.70% due 06/01/30	45,300,000	47,559,219
2.00% due 06/01/25	5,000,000	5,177,809
United States Steel Corp.		
12.00% due 06/01/25[5]	42,000,000	43,050,000
Minerals Technologies, Inc.		
5.00% due 07/01/28[5]	16,900,000	17,153,500
Steel Dynamics, Inc.		
3.25% due 01/15/31	9,200,000	9,383,507
2.40% due 06/15/25	5,950,000	6,127,900
Corporation Nacional del Cobre de Chile		
3.75% due 01/15/31[5]	10,430,000	11,367,448
Anglo American Capital plc		
5.63% due 04/01/30[5]	5,400,000	6,522,804
5.38% due 04/01/25[5]	1,420,000	1,603,811
International Flavors & Fragrances, Inc.		
4.38% due 06/01/47	1,510,000	1,629,549
Southern Copper Corp.		
7.50% due 07/27/35	1,150,000	1,608,070
Dow Chemical Co.		
4.25% due 10/01/34	1,420,000	1,583,867
Total Basic Materials		241,698,488
Utilities - 0.4%		
Arizona Public Service Co.		
3.35% due 05/15/50	23,140,000	24,376,942
AES Corp.		
3.95% due 07/15/30[5]	18,180,000	18,567,543
3.30% due 07/15/25[5]	3,750,000	3,861,787
Black Hills Corp.		
2.50% due 06/15/30	14,360,000	14,838,235
Clearway Energy Operating LLC		
4.75% due 03/15/28[5]	3,325,000	3,391,300
Virginia Electric & Power Co.		
8.88% due 11/15/38	1,100,000	1,976,944
Southern Power Co.		
5.25% due 07/15/43	1,350,000	1,524,674
Indiana Michigan Power Co.		
6.05% due 03/15/37	720,000	971,195
Total Utilities		69,508,620
Total Corporate Bonds		
(Cost $7,562,161,252)		7,984,477,537
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8%		
Residential Mortgage Backed Securities - 9.3%		
New Residential Advance Receivables Trust Advance Receivables Backed		
2019-T3, 2.51% due 09/15/52[5]	76,250,000	74,607,194
2019-T4, 2.33% due 10/15/51[5]	64,250,000	63,422,666
2019-T5, 2.43% due 10/15/51[5]	51,500,000	51,185,428
2019-T2, 2.52% due 08/15/53[5]	30,500,000	29,536,898
FKRT		
5.47% due 07/03/23[8]	164,448,925	164,103,583

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Residential Mortgage Backed Securities - 9.3% (continued)			
Soundview Home Loan Trust			
2006-OPT5, 0.33% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[7]	68,103,095	$	64,941,136
2005-OPT3, 0.66% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35[7]	19,495,000		18,608,650
Home Equity Loan Trust			
2007-FRE1, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37[7]	87,172,030		79,286,997
Starwood Mortgage Residential Trust			
2020-1, 2.28% (WAC) due 02/25/50[5,7]	27,010,149		27,235,051
2019-1, 2.94% (WAC) due 06/25/49[5,7]	24,171,828		24,261,032
2020-1, 2.56% (WAC) due 02/25/50[5,7]	12,023,568		11,924,228
2020-1, 2.41% (WAC) due 02/25/50[5,7]	9,248,898		9,286,568
Verus Securitization Trust			
2020-1, 2.42% (WAC) due 01/25/60[5,7]	36,116,603		36,612,852
2019-4, 2.64% due 11/25/59[5,9]	32,666,442		33,196,942
BRAVO Residential Funding Trust			
2019-NQM1, 2.67% (WAC) due 07/25/59[5,7]	32,297,797		32,879,293
2019-NQM2, 2.75% (WAC) due 11/25/59[5,7]	15,682,857		15,772,130
Homeward Opportunities Fund I Trust			
2019-3, 2.68% (WAC) due 11/25/59[5,7]	27,800,363		28,067,658
2019-2, 2.70% (WAC) due 09/25/59[5,7]	19,257,214		19,492,820
Structured Asset Securities Corporation Mortgage Loan Trust			
2008-BC4, 0.82% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37[7]	39,489,307		38,041,384
2006-BC4, 0.36% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36[7]	4,977,773		4,763,676
2006-BC6, 0.36% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37[7]	601,108		585,472
2006-OPT1, 0.45% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36[7]	141,919		139,783
CIT Mortgage Loan Trust			
2007-1, 1.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37[5,7]	41,942,083		41,811,135
NovaStar Mortgage Funding Trust Series			
2007-2, 0.39% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37[7]	44,609,888		41,733,143
Ocwen Master Advance Receivables Trust			
2019-T2, 2.42% due 08/15/51[5]	39,100,000		38,970,086
2019-T2, 2.65% due 08/15/51[5]	2,400,000		2,391,961
CSMC Trust			
2018-RPL9, 3.85% (WAC) due 09/25/57[5,7]	38,602,110		40,915,662
CIM Trust			
2018-R4, 4.07% (WAC) due 12/26/57[5,7]	26,325,911		27,048,552
2018-R2, 3.69% (WAC) due 08/25/57[5,7]	11,662,857		11,468,614
Alternative Loan Trust			
2007-OA4, 0.36% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47[7]	24,875,001		22,088,321
2007-OH3, 0.48% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47[7]	9,463,939		8,524,949

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Residential Mortgage Backed Securities - 9.3% (continued)			
2007-OA7, 0.37% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47[7]	4,068,970	$	3,522,156
2007-OH3, 0.41% (1 Month USD LIBOR + 0.22%, Rate Cap/Floor: 10.00%/0.22%) due 09/25/47[7]	940,749		843,401
New Residential Mortgage Loan Trust			
2019-6A, 3.50% (WAC) due 09/25/59[5,7]	15,423,396		16,180,048
2018-1A, 4.00% (WAC) due 12/25/57[5,7]	12,602,748		13,354,379
2018-2A, 3.50% (WAC) due 02/25/58[5,7]	3,480,552		3,590,367
Cascade Funding Mortgage Trust			
2018-RM2, 4.00% (WAC) due 10/25/68[5,7]	17,260,511		17,941,540
2019-RM3, 2.80% (WAC) due 06/25/69[5,7]	12,658,787		12,826,747
American Home Mortgage Investment Trust			
2007-1, 2.08% due 05/25/47[10]	171,419,575		29,208,267
SPS Servicer Advance Receivables Trust Advance Receivables Backed Notes			
2019-T1, 2.24% due 10/15/51[5]	28,000,000		27,826,610
2019-T2, 2.47% due 10/15/52[5]	1,000,000		989,206
HSI Asset Securitization Corporation Trust			
2006-OPT2, 0.58% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36[7]	29,140,000		28,467,324
Citigroup Mortgage Loan Trust			
2019-IMC1, 2.72% (WAC) due 07/25/49[5,7]	16,139,933		16,350,994
2005-HE3, 0.92% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 09/25/35[7]	11,400,149		11,197,120
Residential Mortgage Loan Trust			
2020-1, 2.38% (WAC) due 02/25/24[5,7]	20,516,383		20,772,818
2020-1, 2.68% (WAC) due 02/25/24[5,7]	5,105,240		5,154,141
SG Residential Mortgage Trust			
2019-3, 2.70% (WAC) due 09/25/59[5,7]	25,695,742		25,906,935
Deephaven Residential Mortgage Trust			
2019-3A, 2.96% (WAC) due 07/25/59[5,7]	18,887,247		19,173,143
2018-4A, 4.29% (WAC) due 10/25/58[5,7]	5,118,506		5,151,018
2018-1A, 3.03% (WAC) due 12/25/57[5,7]	1,547,151		1,561,450
Bear Stearns Asset Backed Securities I Trust			
2006-HE9, 0.33% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36[7]	13,907,617		12,931,294
2006-HE9, 0.32% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36[7]	9,989,041		9,393,504
RALI Series Trust			
2007-QO4, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47[7]	7,754,387		6,847,932
2006-QO2, 0.41% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46[7]	19,122,030		5,384,381
2007-QO2, 0.34% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47[7]	9,846,548		4,750,694
2006-QO6, 0.37% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46[7]	5,456,468		1,881,200
2006-QO2, 0.46% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46[7]	6,201,178		1,815,219

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Residential Mortgage Backed Securities - 9.3% (continued)			
2007-QO3, 0.35% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47[7]	1,512,603	$	1,352,019
First NLC Trust			
2005-4, 0.58% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36[7]	19,939,613		19,295,404
2005-1, 0.65% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.23%) due 05/25/35[7]	2,780,235		2,587,968
Angel Oak Mortgage Trust			
2020-1, 2.77% (WAC) due 12/25/59[5,7]	12,871,773		12,423,156
2020-1, 2.67% (WAC) due 12/25/59[5,7]	8,538,147		8,443,239
LSTAR Securities Investment Limited			
2019-5, 1.67% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24[5,7]	20,156,257		19,974,690
GSAMP Trust			
2007-NC1, 0.32% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46[7]	32,469,437		18,877,062
2005-HE6, 0.62% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35[7]	182,106		182,113
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust			
2006-AR9, 2.33% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46[7]	12,830,291		10,884,744
2006-AR9, 2.34% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46[7]	6,153,607		5,263,845
2006-7, 4.21% due 09/25/36	2,491,893		1,071,669
2006-8, 4.27% due 10/25/36	414,227		209,598
HarborView Mortgage Loan Trust			
2006-14, 0.34% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47[7]	10,325,557		8,933,933
2006-12, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38[7]	8,114,982		7,132,876
Credit-Based Asset Servicing & Securitization LLC			
2006-CB2, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36[7]	14,675,974		13,910,169
Legacy Mortgage Asset Trust			
2018-GS3, 4.00% due 06/25/58[5,9]	13,381,887		13,418,942
First Franklin Mortgage Loan Trust			
2006-FF3, 0.48% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36[7]	8,616,000		8,173,588
2004-FF10, 1.46% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34[7]	5,214,735		5,123,260
Morgan Stanley ABS Capital I Incorporated Trust			
2006-NC1, 0.57% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35[7]	7,800,000		7,580,789
2007-HE6, 0.25% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37[7]	3,675,294		3,128,111
Lehman XS Trust Series			
2007-2N, 0.37% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37[7]	7,232,330		6,463,501

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)		
Residential Mortgage Backed Securities - 9.3% (continued)		
2007-15N, 0.44% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37[7]	3,112,094	$ 2,882,038
2006-10N, 0.40% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46[7]	552,846	522,904
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE2A, 0.62% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37[5,7]	6,087,199	5,171,664
2007-HE1, 0.33% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37[5,7]	4,958,650	4,093,828
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 0.59% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36[7]	10,072,000	9,227,849
COLT Mortgage Loan Trust		
2018-3, 3.69% (WAC) due 10/26/48[5,7]	8,611,154	8,770,777
LSTAR Securities Investment Trust		
2019-1, 1.87% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24[5,7]	8,652,703	8,722,598
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 2.31% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47[7]	6,851,158	5,711,835
2006-AR13, 2.38% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46[7]	2,176,935	1,906,904
2006-AR11, 2.42% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46[7]	1,166,294	1,060,626
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.31% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36[7]	14,579,204	8,208,535
American Home Mortgage Assets Trust		
2006-4, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46[7]	9,970,934	6,237,233
2006-6, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46[7]	2,231,093	1,757,391
CSMC Series		
2015-12R, 0.99% (WAC) due 11/30/37[5,7]	7,951,456	7,747,195
ACE Securities Corporation Home Equity Loan Trust Series		
2005-HE2, 1.20% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35[7]	7,700,000	7,467,685
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W2, 0.68% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35[7]	6,435,000	6,251,565
Structured Asset Investment Loan Trust		
2005-11, 0.91% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36[7]	4,541,432	4,361,653
2004-BNC2, 1.39% (1 Month USD LIBOR + 1.20%, Rate Floor: 0.60%) due 12/25/34[7]	845,963	828,722

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Residential Mortgage Backed Securities - 9.3% (continued)			
2006-3, 0.34% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36[7]	842,267	$	811,428
Impac Secured Assets CMN Owner Trust			
2005-2, 0.44% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36[7]	10,488,482		5,536,733
ASG Resecuritization Trust			
2010-3, 0.75% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45[5,7]	4,806,520		4,499,104
Angel Oak Mortgage Trust LLC			
2017-3, 2.71% (WAC) due 11/25/47[5,7]	4,080,195		4,077,393
CWABS Asset-Backed Certificates Trust			
2004-15, 1.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35[7]	3,490,000		3,402,013
Nationstar HECM Loan Trust			
2019-2A, 2.27% (WAC) due 11/25/29[5,7]	3,374,410		3,377,781
Morgan Stanley Capital I Incorporated Trust			
2006-HE1, 0.48% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36[7]	3,486,644		3,363,734
WaMu Asset-Backed Certificates WaMu Series			
2007-HE4, 0.44% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47[7]	4,597,707		3,075,117
Deutsche Alt-A Securities Mortgage Loan Trust Series			
2007-OA2, 2.27% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47[7]	3,385,154		2,991,400
Morgan Stanley Resecuritization Trust			
2014-R9, 0.30% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46[5,7]	3,167,865		2,934,866
GE-WMC Asset-Backed Pass-Through Certificates Series			
2005-2, 0.69% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.25%) due 12/25/35[7]	2,675,572		2,613,040
Nomura Resecuritization Trust			
2015-4R, 2.28% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36[5,7]	1,396,917		1,382,514
2015-4R, 0.69% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36[5,7]	656,217		637,754
GSAA Home Equity Trust			
2005-6, 0.62% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 06/25/35[7]	1,800,000		1,764,296
2007-7, 0.46% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37[7]	180,980		172,309
Countrywide Asset-Backed Certificates			
2005-15, 0.64% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36[7]	1,500,000		1,376,419
Impac Secured Assets Trust			
2006-2, 0.36% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36[7]	1,364,862		1,134,000

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Residential Mortgage Backed Securities - 9.3% (continued)			
Alliance Bancorp Trust			
2007-OA1, 0.43% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37[7]	861,335	$	721,646
UCFC Manufactured Housing Contract			
1997-2, 7.38% due 10/15/28	422,130		443,440
Morgan Stanley Re-REMIC Trust			
2010-R5, 2.95% due 06/26/36[5]	221,241		190,353
Irwin Home Equity Loan Trust			
2007-1, 6.35% due 08/25/37[5]	54,168		54,129
Total Residential Mortgage Backed Securities			1,675,846,899
Government Agency - 8.9%			
Fannie Mae			
2.43% due 01/01/30	73,200,000		78,413,286
3.59% due 02/01/29	49,899,401		56,680,872
3.40% due 02/01/33	25,000,000		29,396,418
3.60% due 03/01/31	24,586,000		28,555,150
2.40% due 03/01/40	27,004,000		27,728,471
2.96% due 11/01/29	21,553,904		23,834,198
2.90% due 11/01/29	21,378,000		23,525,589
3.83% due 05/01/49	19,000,000		22,026,714
2.81% due 09/01/39	20,780,000		21,381,656
4.17% due 02/01/49	16,500,000		20,383,387
2.30% due 11/01/29	17,060,000		18,186,167
3.05% due 10/01/29	15,825,440		16,754,997
2.46% due 01/01/30	14,500,000		15,596,773
4.08% due 04/01/49	12,879,000		15,560,032
3.42% due 09/01/47	12,918,128		14,391,272
3.07% due 01/01/28	13,100,000		14,390,373
2.55% due 12/01/29	12,478,000		13,525,455
3.50% due 02/01/48	12,200,816		13,264,950
2.99% due 09/01/29	11,229,000		12,152,966
4.21% due 10/01/48	9,750,000		12,059,873
3.03% due 12/01/27	10,900,000		11,935,665
3.17% due 02/01/28	9,450,000		10,534,467
3.04% due 01/01/28	8,900,000		9,757,608
2.50% due 03/01/35	9,229,407		9,669,500
1.86% due 11/01/25	8,775,610		9,218,653
3.43% due 03/01/33	8,100,000		9,147,691
3.01% due 12/01/27	7,500,000		8,202,129
2.62% due 11/01/29	7,335,000		8,022,774
2.10% due 07/01/50	7,750,000		7,877,488
2.09% due 04/01/35	7,795,655		7,705,923
3.14% due 01/01/28	6,900,000		7,613,833
3.29% due 03/01/33	6,700,000		7,392,478
4.04% due 08/01/48	6,100,000		7,319,604
3.13% due 02/01/28	6,900,000		7,307,949
4.00% due 08/01/47	6,706,278		7,235,128
2.15% due 09/01/29	6,683,000		7,053,021
3.61% due 04/01/39	6,193,000		6,969,587
2.79% due 01/01/32	6,557,374		6,961,187
3.56% due 02/01/38	6,439,791		6,933,294
4.07% due 05/01/49	4,830,686		5,631,597
4.27% due 12/01/33	4,645,496		5,470,223
3.16% due 11/01/30	4,942,191		5,406,209
3.11% due 11/01/27	4,500,000		4,925,911
3.71% due 04/01/31	4,200,000		4,847,552
3.37% due 06/01/39	4,067,000		4,684,880
2.39% due 02/01/27	4,307,000		4,639,058
3.76% due 03/01/37	4,000,000		4,614,086
4.50% due 03/01/48	4,092,652		4,436,152
3.65% due 03/01/33	3,600,000		4,035,390
4.24% due 08/01/48	3,400,000		3,961,113
3.69% due 03/01/29	3,500,000		3,924,124
3.92% due 04/01/39	3,198,000		3,741,858
2.94% due 02/01/40	3,460,822		3,730,560
3.33% due 04/01/30	2,945,989		3,390,716
3.12% due 02/01/28	2,600,000		2,947,744
3.94% due 06/01/35	2,600,000		2,890,839
2.86% due 01/01/33	2,524,000		2,827,682
2.92% due 03/01/50	2,429,297		2,685,478
3.26% due 11/01/46	2,482,385		2,680,958
3.58% due 12/01/27	2,245,972		2,559,962
2.51% due 07/01/50	2,453,187		2,529,466
3.51% due 11/01/37	2,150,000		2,451,125
2.53% due 12/01/26	2,250,000		2,440,802
2.69% due 10/01/34	2,321,459		2,418,669
1.68% due 09/01/37	2,200,000		2,223,375
2.68% due 04/01/50	1,993,878		2,155,549
2.77% due 02/01/36	1,786,377		1,979,781
3.46% due 08/01/49	1,727,670		1,930,804
3.48% due 04/01/28	1,500,000		1,696,389
3.00% due 07/01/46	1,473,367		1,559,964
3.08% due 02/01/33	1,300,000		1,506,634
3.74% due 02/01/48	1,282,274		1,479,240
2.97% due 11/01/25	1,353,881		1,477,711
2.32% due 07/01/50	1,412,000		1,468,579
3.27% due 08/01/34	1,305,973		1,423,816
3.02% due 11/01/27	1,300,000		1,421,897
2.89% due 05/01/33	1,243,134		1,393,329
4.05% due 09/01/48	1,182,255		1,372,953
5.00% due 12/01/44	1,060,777		1,175,942
2.34% due 05/01/27	1,077,961		1,156,399
3.96% due 06/01/49	985,822		1,126,850
3.60% due 10/01/47	957,640		1,077,473
3.18% due 09/01/42	891,641		974,323
3.36% due 12/01/39	700,000		831,268
3.63% due 01/01/37	724,136		819,708
3.91% due 07/01/49	691,092		767,522
2.75% due 11/01/31	641,117		710,869
3.99% due 06/01/49	542,735		588,038
4.33% due 09/01/48	341,444		408,847
4.22% due 04/01/49	315,000		380,203

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Government Agency - 8.9% (continued)			
Freddie Mac Multifamily Structured Pass Through Certificates			
2019-1513, 2.80% due 08/25/34	68,400,000	$	78,099,982
2017-KW03, 3.02% due 06/25/27	65,900,000		73,445,919
2018-K074, 3.60% due 02/25/28	34,823,000		40,677,251
2020-KJ28, 2.31% due 10/25/27	30,862,000		33,185,390
2017-K066, 3.20% due 06/25/27	19,507,000		22,208,899
2019-KJ27, 2.59% due 03/25/25	19,000,000		20,319,364
2017-K061, 3.44% (WAC) due 11/25/26[7]	15,000,000		17,145,810
2016-K060, 3.30% (WAC) due 10/25/26[7]	13,000,000		14,723,124
2018-K073, 3.45% (WAC) due 01/25/28[7]	11,600,000		13,485,812
2018-K078, 3.92% due 06/25/28	10,150,000		12,130,305
2017-K069, 3.25% (WAC) due 09/25/27[7]	10,000,000		11,379,431
2016-K057, 2.62% due 08/25/26	10,000,000		10,883,598
2018-K154, 3.46% due 11/25/32	8,500,000		10,211,052
2016-K152, 3.08% due 01/25/31	7,090,000		8,239,416
2017-K070, 3.36% due 12/25/27	6,000,000		6,928,111
2015-K151, 3.51% due 04/25/30	2,105,000		2,473,269
2015-K043, 0.66% (WAC) due 12/25/24[7,10]	43,523,680		912,252
2014-K715, 2.86% due 01/25/21	417,058		420,772
Uniform MBS 30 Year			
2.50% due 09/14/21	277,900,000		288,571,360
Fannie Mae-Aces			
2017-M11, 2.98% due 08/25/29	52,100,000		58,555,742
2020-M23, 1.74% due 03/25/35	50,222,656		51,836,953
2020-M23, 1.61% (WAC) due 03/25/35[7,10]	300,671,786		40,872,661
2018-M3, 3.19% (WAC) due 02/25/30[7]	7,800,000		8,884,380
Freddie Mac			
3.55% due 10/01/33	4,602,013		5,136,552
2018-4762, 4.00% due 01/15/46	4,673,889		4,966,798
4.00% due 02/01/46	3,267,724		3,526,434
3.26% due 09/01/45	2,279,828		2,488,124
3.50% due 01/01/44	2,028,787		2,186,138
3.00% due 08/01/46	1,512,852		1,601,249
4.50% due 06/01/48	1,388,611		1,493,742
3.40% due 04/01/31	998,111		1,158,644
FREMF Mortgage Trust			
2013-K29, 0.13% due 05/25/46[5,10]	745,528,351		1,944,562
Total Government Agency			1,611,739,291
Military Housing - 1.5%			
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates			
2015-R1, 1.93% (WAC) due 11/25/55[5,7]	116,218,126		137,137,083
2015-R1, 6.19% (WAC) due 11/25/52[5,7]	20,589,250		23,424,448
2015-R1, 4.33% (WAC) due 10/25/52[5,7]	13,708,252		15,448,336
2015-R1, 0.29% (WAC) due 11/25/55[5,7,10]	174,996,359		12,593,841
Capmark Military Housing Trust			
2006-RILY, 6.15% due 07/10/51[5]	13,052,515		13,435,045
2008-AMCW, 6.90% due 07/10/55[5]	8,278,860		11,891,025
2007-AETC, 5.75% due 02/10/52[5]	7,416,195		8,179,072
2007-ROBS, 6.06% due 10/10/52[5]	4,673,889		5,563,252
2006-RILY, 2.09% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51[5,7]	6,996,811		4,195,054
2007-AET2, 6.06% due 10/10/52[5]	3,070,367		3,657,411
GMAC Commercial Mortgage Asset Corp.			
2007-HCKM, 6.11% due 08/10/52[5]	22,195,529		24,382,606
2005-DRUM, 5.47% due 05/10/50[†††,5]	4,542,338		4,666,753

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)		
Military Housing - 1.5% (continued)		
2005-BLIS, 5.25% due 07/10/50[5]	2,500,000	$ 2,533,120
Total Military Housing		267,107,046
Commercial Mortgage Backed Securities - 1.1%		
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.75% (WAC) due 11/10/52[7,10]	219,795,983	10,019,839
2019-GC41, 1.19% (WAC) due 08/10/56[7,10]	104,836,005	7,660,566
2016-C2, 1.91% (WAC) due 08/10/49[7,10]	33,536,834	2,691,961
2016-P4, 2.13% (WAC) due 07/10/49[7,10]	31,868,862	2,608,224
2016-P5, 1.65% (WAC) due 10/10/49[7,10]	30,836,635	1,912,272
2016-GC37, 1.91% (WAC) due 04/10/49[7,10]	22,195,877	1,680,499
2015-GC35, 0.99% (WAC) due 11/10/48[7,10]	33,263,671	935,401
2015-GC29, 1.19% (WAC) due 04/10/48[7,10]	19,779,089	826,602
2016-C3, 1.29% (WAC) due 11/15/49[7,10]	12,041,304	523,281
2013-GC15, 4.37% (WAC) due 09/10/46[7]	380,000	412,535
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.20% (WAC) due 07/15/50[7,10]	73,232,201	3,950,621
2016-BNK1, 1.89% (WAC) due 08/15/49[7,10]	36,635,207	2,883,279
2017-RB1, 1.40% (WAC) due 03/15/50[7,10]	40,169,918	2,632,532
2016-C35, 2.10% (WAC) due 07/15/48[7,10]	26,352,928	2,250,042
2015-NXS4, 1.01% (WAC) due 12/15/48[7,10]	46,614,136	1,894,734
2017-C42, 1.03% (WAC) due 12/15/50[7,10]	35,091,674	1,833,196
2017-RC1, 1.66% (WAC) due 01/15/60[7,10]	25,839,937	1,742,643
2016-NXS5, 1.65% (WAC) due 01/15/59[7,10]	25,986,160	1,503,957
2016-C32, 4.88% (WAC) due 01/15/59[7]	1,400,000	1,472,851
2015-P2, 1.12% (WAC) due 12/15/48[7,10]	33,768,852	1,175,541
2015-C30, 1.04% (WAC) due 09/15/58[7,10]	30,803,488	1,073,400
2016-C37, 1.12% (WAC) due 12/15/49[7,10]	16,019,248	557,694
2015-NXS1, 1.25% (WAC) due 05/15/48[7,10]	9,153,655	372,152
GS Mortgage Securities Trust		
2020-GC45, 0.68% (WAC) due 02/13/53[7,10]	154,056,649	7,851,620
2019-GC42, 0.81% (WAC) due 09/01/52[7,10]	69,871,789	4,178,200
2017-GS6, 1.19% (WAC) due 05/10/50[7,10]	42,539,745	2,387,301
2015-GC28, 1.15% (WAC) due 02/10/48[7,10]	16,325,539	602,127
2017-GS6, 3.87% due 05/10/50	521,000	557,367
COMM Mortgage Trust		
2018-COR3, 0.59% (WAC) due 05/10/51[7,10]	197,893,713	5,920,327
2015-CR26, 1.08% (WAC) due 10/10/48[7,10]	84,710,059	3,313,129
2015-CR24, 0.91% (WAC) due 08/10/48[7,10]	47,658,506	1,523,032
2015-CR23, 1.04% (WAC) due 05/10/48[7,10]	41,297,541	1,325,027
2015-CR27, 1.21% (WAC) due 10/10/48[7,10]	27,757,505	1,091,425
2013-CR13, 0.93% (WAC) due 11/10/46[7,10]	36,915,230	840,914
2015-CR23, 3.80% due 05/10/48	700,000	754,984
2014-LC15, 1.26% (WAC) due 04/10/47[7,10]	11,402,109	373,305

Total Return Bond Fund
SCHEDULE OF INVESTMENTS ***(Unaudited)*** June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Commercial Mortgage Backed Securities - 1.1% (continued)			
JPMDB Commercial Mortgage Securities Trust			
2017-C7, 1.04% (WAC) due 10/15/50[7,10]	137,321,611	$	6,400,656
2016-C4, 0.93% (WAC) due 12/15/49[7,10]	85,729,737		3,473,520
2016-C4, 3.64% (WAC) due 12/15/49[7]	2,650,000		2,659,506
2016-C2, 1.82% (WAC) due 06/15/49[7,10]	32,153,845		1,790,275
2017-C5, 1.09% (WAC) due 03/15/50[7,10]	8,603,157		392,348
BENCHMARK Mortgage Trust			
2019-B14, 0.92% (WAC) due 12/15/62[7,10]	109,772,041		5,436,559
2018-B2, 0.56% (WAC) due 02/15/51[7,10]	131,861,837		2,939,161
2018-B6, 0.59% (WAC) due 10/10/51[7,10]	64,623,287		1,572,970
2018-B6, 4.77% (WAC) due 10/10/51[7]	750,000		804,457
GS Mortgage Securities Corporation Trust			
2020-UPTN, 3.25% (WAC) due 02/10/37[5,7]	5,350,000		5,129,318
2020-DUNE, 1.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36[5,7]	3,750,000		3,457,144
2020-DUNE, 2.09% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36[5,7]	1,000,000		870,990
CSAIL Commercial Mortgage Trust			
2019-C15, 1.21% (WAC) due 03/15/52[7,10]	97,249,014		6,393,033
2015-C1, 0.98% (WAC) due 04/15/50[7,10]	52,179,919		1,610,904
2016-C6, 2.06% (WAC) due 01/15/49[7,10]	6,016,570		446,461
BANK			
2020-BN25, 0.44% (WAC) due 01/15/63[7,10]	140,000,000		4,940,390
2017-BNK6, 0.97% (WAC) due 07/15/60[7,10]	42,979,177		1,701,889
2017-BNK4, 1.57% (WAC) due 05/15/50[7,10]	12,984,880		878,530
Bancorp Commercial Mortgage Trust			
2018-CR3, 1.44% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33[5,7]	7,075,000		6,668,264
BX Commercial Mortgage Trust			
2019-XL, 2.19% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36[5,7]	6,926,654		6,666,584
GRACE Mortgage Trust			
2014-GRCE, 3.37% due 06/10/28[5]	6,000,000		6,014,969
UBS Commercial Mortgage Trust			
2017-C2, 1.23% (WAC) due 08/15/50[7,10]	53,991,396		3,040,131
2017-C5, 1.15% (WAC) due 11/15/50[7,10]	53,730,366		2,748,475
CD Mortgage Trust			
2016-CD1, 1.53% (WAC) due 08/10/49[7,10]	34,777,000		2,095,478
2017-CD6, 1.10% (WAC) due 11/13/50[7,10]	46,816,550		1,984,497
2016-CD2, 0.79% (WAC) due 11/10/49[7,10]	34,274,205		959,284
JP Morgan Chase Commercial Mortgage Securities Trust			
2016-JP3, 1.57% (WAC) due 08/15/49[7,10]	68,560,475		4,365,005
JPMBB Commercial Mortgage Securities Trust			
2015-C27, 1.31% (WAC) due 02/15/48[7,10]	75,033,716		3,287,445
2013-C12, 0.59% (WAC) due 07/15/45[7,10]	35,478,126		385,033
CD Commercial Mortgage Trust			
2017-CD4, 1.46% (WAC) due 05/10/50[7,10]	32,039,959		1,856,716
2017-CD3, 1.17% (WAC) due 02/10/50[7,10]	34,429,698		1,634,202

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.8% (continued)			
Commercial Mortgage Backed Securities - 1.1% (continued)			
JPMCC Commercial Mortgage Securities Trust			
2017-JP6, 1.29% (WAC) due 07/15/50[7,10]	57,984,089	$	3,013,526
BBCMS Mortgage Trust			
2018-C2, 0.94% (WAC) due 12/15/51[7,10]	58,266,553		2,990,129
CGMS Commercial Mortgage Trust			
2017-B1, 0.97% (WAC) due 08/15/50[7,10]	65,635,744		2,779,746
Morgan Stanley Bank of America Merrill Lynch Trust			
2015-C27, 1.06% (WAC) due 12/15/47[7,10]	70,916,537		2,635,088
Cam Commercial Mortgage Corp.			
2002-CAM2, 6.16% due 12/14/21[5]	2,421,750		2,560,172
GE Business Loan Trust			
2007-1A, 0.36% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35[5,7]	2,686,484		2,483,705
CFCRE Commercial Mortgage Trust			
2016-C3, 1.17% (WAC) due 01/10/48[7,10]	39,097,125		1,794,449
Banc of America Commercial Mortgage Trust			
2017-BNK3, 1.26% (WAC) due 02/15/50[7,10]	24,000,917		1,284,474
DBJPM Mortgage Trust			
2017-C6, 1.17% (WAC) due 06/10/50[7,10]	24,777,991		1,196,651
SG Commercial Mortgage Securities Trust			
2016-C5, 2.13% (WAC) due 10/10/48[7,10]	6,106,550		453,200
Morgan Stanley Capital I Trust			
2016-UBS9, 4.76% (WAC) due 03/15/49[7]	275,000		250,367
GS Mortgage Securities Corporation II			
2013-GC10, 2.94% due 02/10/46	225,000		232,337
WFRBS Commercial Mortgage Trust			
2013-C12, 1.34% (WAC) due 03/15/48[5,7,10]	8,856,533		220,920
Total Commercial Mortgage Backed Securities			197,831,538
Total Collateralized Mortgage Obligations			
(Cost $3,671,557,756)			3,752,524,774
ASSET-BACKED SECURITIES†† - 15.1%			
Collateralized Loan Obligations - 8.8%			
Midocean Credit CLO VII			
2020-7A, 2.26% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29[5,7]	52,000,000		50,398,629
2020-7A, 2.82% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29[5,7]	27,500,000		26,467,881
2020-7A, 2.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29[5,7]	14,800,000		14,215,388
BXMT Ltd.			
2020-FL2, 1.09% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37[5,7]	75,500,000		73,259,190
2020-FL2, 1.59% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 02/16/37[5,7]	14,250,000		13,539,632
2020-FL2, 1.34% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 02/16/37[5,7]	1,750,000		1,692,705
Venture XIV CLO Ltd.			
2020-14A, 1.40% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29[5,7]	69,000,000		66,673,085
2020-14A, 2.62% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29[5,7]	22,725,000		20,729,427

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~	Value
ASSET-BACKED SECURITIES†† - 15.1% (continued)		
Collateralized Loan Obligations - 8.8% (continued)		
Golub Capital Partners CLO Ltd.		
2018-36A, 1.84% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31[5,7]	76,300,000	$ 71,591,420
THL Credit Wind River CLO Ltd.		
2017-2A, 2.09% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27[5,7]	52,103,400	51,188,076
2019-1A, 2.10% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26[5,7]	11,576,513	11,476,958
GoldenTree Loan Management US CLO 1 Ltd.		
2020-1A, 2.09% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29[5,7]	49,250,000	48,305,114
2020-1A, 2.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/20/29[5,7]	12,500,000	12,052,494
Wellfleet CLO Ltd.		
2020-2A, 2.20% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29[5,7]	52,250,000	51,036,321
2018-2A, 2.72% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28[5,7]	2,500,000	2,402,728
Palmer Square Loan Funding Ltd.		
2019-3A, 1.23% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27[5,7]	22,028,817	21,811,388
2018-4A, 1.29% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26[5,7]	18,244,418	17,916,174
2018-4A, 1.84% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26[5,7]	12,000,000	11,597,848
LoanCore Issuer Ltd.		
2018-CRE1, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28[5,7]	17,747,000	17,397,455
2019-CRE2, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36[5,7]	16,900,000	16,369,037
2019-CRE3, 1.24% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34[5,7]	15,057,000	14,340,141
2019-CRE2, 1.89% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36[5,7]	2,275,000	2,195,515
GPMT Ltd.		
2019-FL2, 1.49% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36[5,7]	25,899,000	25,462,972
2019-FL2, 1.79% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/22/36[5,7]	24,300,000	23,310,105
MP CLO VIII Ltd.		
2018-2A, 1.80% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27[5,7]	46,607,216	45,673,081
Marathon CLO V Ltd.		
2017-5A, 1.24% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27[5,7]	28,586,143	28,030,543
2017-5A, 1.82% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27[5,7]	18,020,137	17,318,950

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 15.1% (continued)			
Collateralized Loan Obligations - 8.8% (continued)			
Denali Capital CLO XI Ltd.			
2018-1A, 2.27% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28[5,7]	42,800,000	$	41,797,157
Fortress Credit Opportunities XI CLO Ltd.			
2018-11A, 2.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31[5,7]	44,300,000		41,527,644
NewStar Clarendon Fund CLO LLC			
2019-1A, 2.29% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27[5,7]	37,908,212		37,466,039
2019-1A, 4.04% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27[5,7]	2,000,000		1,889,148
Halcyon Loan Advisors Funding Ltd.			
2017-3A, 2.04% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27[5,7]	37,312,428		36,592,096
Venture XII CLO Ltd.			
2018-12A, 1.17% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26[5,7]	29,253,193		28,576,175
2018-12A, 1.57% (3 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 02/28/26[5,7]	6,250,000		5,998,908
NXT Capital CLO LLC			
2017-1A, 2.84% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29[5,7]	34,100,000		33,307,727
Cerberus Loan Funding XVII Ltd.			
2016-3A, 3.75% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28[5,7]	33,500,000		31,702,980
Telos CLO Ltd.			
2017-6A, 2.89% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27[5,7]	32,000,000		31,512,112
Garrison BSL CLO Ltd.			
2018-1A, 2.39% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28[5,7]	27,300,000		26,973,743
FDF II Ltd.			
2016-2A, 4.29% due 05/12/31[5]	21,500,000		21,028,428
2016-2A, 5.29% due 05/12/31[5]	5,000,000		4,937,337
OCP CLO Ltd.			
2020-4A, 2.47% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29[5,7]	25,500,000		24,449,056
2019-17A, 1.79% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32[5,7]	1,312,500		1,301,905
Canyon CLO Ltd.			
2020-1A, 3.15% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/15/28[5,7]	22,500,000		22,330,517
2020-1A, 4.18% (3 Month USD LIBOR + 3.78%, Rate Floor: 3.78%) due 07/15/28[5,7]	2,000,000		1,986,214
Mountain View CLO Ltd.			
2018-1A, 2.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26[5,7]	23,272,507		22,885,518
BSPRT Issuer Ltd.			
2018-FL3, 1.24% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28[5,7]	14,794,879		14,609,689
2018-FL4, 1.24% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35[5,7]	8,000,000		7,839,926

Total Return Bond Fund
SCHEDULE OF INVESTMENTS ***(Unaudited)*** June 30, 2020

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 15.1% (continued)			
Collateralized Loan Obligations - 8.8% (continued)			
NewStar Fairfield Fund CLO Ltd.			
2018-2A, 2.41% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30[5,7]	21,400,000	$	20,090,258
Crown Point CLO III Ltd.			
2017-3A, 2.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27[5,7]	10,280,000		10,034,728
2017-3A, 2.13% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27[5,7]	9,692,738		9,525,153
Owl Rock CLO IV Ltd.			
2020-4A, 3.17% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29[5,7]	18,000,000		18,020,833
Diamond CLO Ltd.			
2018-1A, 2.60% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30[5,7]	18,000,000		17,433,839
Monroe Capital CLO Ltd.			
2017-1A, 2.80% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26[5,7]	11,100,000		10,678,335
2017-1A, 2.45% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26[5,7]	5,624,168		5,571,327
Shackleton CLO Ltd.			
2017-8A, 2.06% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27[5,7]	6,761,043		6,684,607
2017-8A, 2.44% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27[5,7]	5,510,000		5,277,570
2018-6RA, 2.16% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28[5,7]	3,440,279		3,347,229
FDF I Ltd.			
2015-1A, 4.40% due 11/12/30[5]	15,000,000		14,679,453
KVK CLO Ltd.			
2017-1A, 2.21% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28[5,7]	7,070,784		6,955,465
2018-1A, 1.31% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29[5,7]	4,000,000		3,946,154
2018-1A, 2.03% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29[5,7]	3,100,000		2,957,691
Seneca Park CLO Limited			
2017-1A, 2.64% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26[5,7]	12,900,000		12,747,340
KREF Ltd.			
2018-FL1, 1.29% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36[5,7]	12,806,000		12,653,956
Marathon CLO VII Ltd.			
2017-7A, 2.54% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25[5,7]	12,600,000		12,426,279
Newstar Commercial Loan Funding LLC			
2017-1A, 2.81% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27[5,7]	12,750,000		12,419,798
Golub Capital Partners CLO 17 Ltd.			
2017-17A, 2.64% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30[5,7]	12,600,000		12,009,750
Sudbury Mill CLO Ltd.			
2017-1A, 2.79% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26[5,7]	11,850,000		11,661,074

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 15.1% (continued)			
Collateralized Loan Obligations - 8.8% (continued)			
Fortress Credit Opportunities IX CLO Ltd.			
2017-9A, 1.94% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29[5,7]	11,527,000	$	11,338,642
BDS			
2018-FL2, 1.14% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35[5,7]	6,719,021		6,607,937
2020-FL5, 1.54% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 02/16/37[5,7]	3,200,000		3,095,805
TCP Waterman CLO Ltd.			
2016-1A, 2.36% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28[5,7]	9,150,000		9,010,438
Avery Point V CLO Ltd.			
2017-5A, 2.12% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26[5,7]	9,033,702		8,972,305
Neuberger Berman CLO XVI-S Ltd.			
2018-16SA, 2.07% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/15/28[5,7]	8,729,478		8,631,492
Dryden 37 Senior Loan Fund			
2015-37A, due 01/15/31[5,11]	10,000,000		7,642,527
ACIS CLO Ltd.			
2015-6A, 3.17% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27[5,7]	7,500,000		7,497,228
Treman Park CLO Ltd.			
2015-1A, due 10/20/28[5,11]	13,600,000		7,472,628
THL Credit Lake Shore MM CLO I Ltd.			
2019-1A, 2.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/30[5,7]	7,250,000		7,012,839
Mountain Hawk II CLO Ltd.			
2018-2A, 2.74% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24[5,7]	6,865,936		6,831,656
Golub Capital Partners CLO 16 Ltd.			
2017-16A, 2.84% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29[5,7]	6,700,000		6,438,312
Flagship VII Ltd.			
2017-7A, 2.69% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 01/20/26[5,7]	5,860,029		5,842,140
Ready Capital Mortgage Financing LLC			
2019-FL3, 1.19% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/25/34[5,7]	5,985,000		5,835,406
TICP CLO I Ltd.			
2018-1A, 1.94% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 07/20/27[5,7]	5,881,474		5,828,032
California Street CLO XII Ltd.			
2017-12A, 2.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25[5,7]	5,750,000		5,631,097
Apres Static CLO 2 Ltd.			
2020-1A, 4.18% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/15/28[5,7]	2,800,000		2,783,400
2020-1A, 4.73% (3 Month USD LIBOR + 4.30%, Rate Floor: 4.30%) due 04/15/28[5,7]	2,700,000		2,688,648
GoldenTree Loan Opportunities IX Ltd.			
2018-9A, 1.95% (3 Month USD LIBOR + 1.11%, Rate Floor: 1.11%) due 10/29/29[5,7]	5,152,000		5,060,583

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
ASSET-BACKED SECURITIES[††] - 15.1% (continued)			
Collateralized Loan Obligations - 8.8% (continued)			
TICP CLO III-2 Ltd.			
2018-3R, 1.98% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28[5,7]	5,000,000	$	4,949,877
Avery Point II CLO Ltd.			
2013-3X COM, due 01/18/25[11]	7,346,843		4,945,098
Ivy Hill Middle Market Credit Fund X Ltd.			
2018-10A, 2.94% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 07/18/30[5,7]	5,300,000		4,778,325
Newfleet CLO Ltd.			
2018-1A, 2.09% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28[5,7]	4,750,000		4,636,715
OHA Credit Partners IX Ltd.			
2013-9A, due 10/20/25[5,11]	5,471,555		4,133,365
Oaktree CLO Ltd.			
2017-1A, 2.01% (3 Month USD LIBOR + 0.87%) due 10/20/27[5,7]	4,200,880		4,132,955
Atlas Senior Loan Fund III Ltd.			
2017-1A, 1.69% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27[5,7]	4,300,000		4,076,700
Northwoods Capital XII-B Ltd.			
2018-12BA, 2.16% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31[5,7]	4,000,000		3,857,058
STWD Ltd.			
2019-FL1, 1.79% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 07/15/38[5,7]	3,510,000		3,351,752
Golub Capital Partners CLO 39B Ltd.			
2018-39A, 2.54% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28[5,7]	3,100,000		3,036,414
MONROE CAPITAL BSL CLO Ltd.			
2017-1A, 2.11% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27[5,7]	3,000,000		2,949,733
Ocean Trails CLO IV			
2017-4A, 2.23% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25[5,7]	2,500,000		2,438,979
West CLO Ltd.			
2017-1A, 2.06% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26[5,7]	2,232,271		2,221,022
Voya CLO Ltd.			
2013-1A, due 10/15/30[5,11]	10,575,071		2,029,578
Grand Avenue CRE Ltd.			
2020-FL2, 4.44% (1 Month USD LIBOR + 4.26%, Rate Floor: 4.26%) due 03/15/35[5,7]	1,100,000		1,090,132
2020-FL2, 3.43% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/15/35[5,7]	900,000		902,614
Tralee CLO III Ltd.			
2017-3A, 2.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27[5,7]	2,000,000		1,942,243
Cerberus Loan Funding XXVI, LP			
2019-1A, 2.97% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/15/31[5,7]	2,000,000		1,896,148
Catamaran CLO Ltd.			
2016-2A, 3.19% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26[5,7]	1,750,000		1,736,751

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

		Face Amount~		Value
ASSET-BACKED SECURITIES†† - 15.1% (continued)				
Collateralized Loan Obligations - 8.8% (continued)				
Ivy Hill Middle Market Credit Fund IX Ltd.				
2017-9A, 2.89% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30[5,7]		1,000,000	$	893,861
2017-9A, 3.49% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30[5,7]		1,000,000		839,920
Dryden XXV Senior Loan Fund				
2017-25A, 2.57% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27[5,7]		1,766,703		1,696,740
Carlyle Global Market Strategies CLO Ltd.				
2012-3A, due 01/14/32[5,11]		8,920,000		1,502,708
Dryden 43 Senior Loan Fund				
2019-43A, 1.74% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/20/29[5,7]		1,500,000		1,488,293
Venture XIII CLO Ltd.				
2013-13A, due 09/10/29[5,11]		3,700,000		974,713
Golub Capital BDC CLO 2014 LLC				
2018-1A, 1.94% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/25/26[5,7]		970,960		962,795
Great Lakes CLO Ltd.				
2014-1A, due 10/15/29[5,11]		461,538		184,766
Copper River CLO Ltd.				
2007-1A, due 01/20/21[8,11]		1,500,000		159,033
Elm Trust				
2016-1A, 4.16% due 06/20/25[5]		138,832		139,093
Atlas Senior Loan Fund IX Ltd.				
2018-9A, due 04/20/28[5,11]		1,200,000		48,360
Babson CLO Ltd.				
2014-IA, due 07/20/25[5,11]		1,300,000		22,880
Total Collateralized Loan Obligations				1,596,525,151
Financial - 2.5%				
Station Place Securitization Trust				
2020-7, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 12/24/20[5,7]		155,000,000		155,000,000
2019-9, 0.89% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20[†††,5,7]		28,450,000		28,450,000
2020-5, 1.22% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 05/24/22[†††,1,5,7]		20,000,000		20,000,000
Barclays Bank plc				
GMTN, 0.86% (1 Month USD LIBOR + 0.68%) due 07/31/20[†††,1,7,8]		108,050,000		108,050,000
Aesf Vi Verdi, LP				
2.15% due 11/25/24[†††,1]	EUR	49,186,383		52,872,609
3.60% due 11/25/24[†††,1]		15,311,851		14,708,328
Oxford Finance Funding				
2020-1A, 3.10% due 02/15/28[5]		23,750,000		24,111,124
Madison Avenue Secured Funding Trust				
2019-1, 1.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20[†††,5,7]		21,850,000		21,850,000
Nassau LLC				
2019-1, 3.98% due 08/15/34[5]		20,292,512		19,214,251
Industrial DPR Funding Ltd.				
2016-1A, 5.24% due 04/15/26[5]		3,513,760		3,812,001
Total Financial				448,068,313
Transport-Aircraft - 1.5%				
AASET US Ltd.				
2018-2A, 4.45% due 11/18/38[5]		46,346,708		41,328,954
2018-2A, 5.43% due 11/18/38[5]		8,768,976		4,783,605

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 15.1% (continued)			
Transport-Aircraft - 1.5% (continued)			
Castlelake Aircraft Securitization Trust			
2018-1, 4.13% due 06/15/43[5]	29,394,817	$	27,294,187
2017-1, 3.97% due 07/15/42	13,638,994		11,808,327
2016-1, 4.45% due 08/15/41	533,720		479,117
Sapphire Aviation Finance I Ltd.			
2018-1A, 4.25% due 03/15/40[5]	36,952,801		33,000,906
Sapphire Aviation Finance II Ltd.			
2020-1A, 3.23% due 03/15/40[5]	36,815,423		31,274,046
AASET Trust			
2020-1A, 3.35% due 01/16/40[5]	27,907,671		24,576,266
2017-1A, 3.97% due 05/16/42[5]	7,479,486		6,305,462
KDAC Aviation Finance Ltd.			
2017-1A, 4.21% due 12/15/42[5]	34,659,929		29,398,409
MAPS Ltd.			
2018-1A, 4.21% due 05/15/43[5]	26,230,209		22,927,847
Raspro Trust			
2005-1A, 2.89% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[5,7]	13,936,816		13,056,316
AIM Aviation Finance Ltd.			
2015-1A, 4.21% due 02/15/40[5]	14,906,979		10,762,875
WAVE LLC			
2019-1, 3.60% due 09/15/44[5]	8,362,938		7,632,495
Falcon Aerospace Ltd.			
2017-1, 4.58% due 02/15/42[5]	8,009,386		7,049,061
Stripes Aircraft Ltd.			
2013-1 A1, 3.69% due 03/20/23†††	839,513		833,166
Turbine Engines Securitization Ltd.			
2013-1A, 5.13% due 12/13/48[8]	704,848		599,565
Airplanes Pass Through Trust			
2001-1A, due 03/15/19†††,8,12	409,604		41
Total Transport-Aircraft			273,110,645
Net Lease - 0.8%			
Capital Automotive LLC			
2017-1A, 3.87% due 04/15/47[5]	51,145,403		51,190,293
2017-1A, 4.18% due 04/15/47[5]	282,311		275,079
Store Master Funding I-VII			
2016-1A, 3.96% due 10/20/46[5]	29,073,442		28,912,006
2016-1A, 4.32% due 10/20/46[5]	11,771,668		11,153,598
Capital Automotive REIT			
2020-1A, 3.81% due 02/15/50[5]	13,700,000		13,942,380
2014-1A, 3.66% due 10/15/44[5]	11,293,292		11,180,124
2020-1A, 3.48% due 02/15/50[5]	7,750,000		7,388,387
STORE Master Funding I LLC			
2015-1A, 4.17% due 04/20/45[5]	9,691,984		9,303,197
2015-1A, 3.75% due 04/20/45[5]	1,753,500		1,730,053
STORE Master Funding LLC			
2014-1A, 5.00% due 04/20/44[5]	4,363,125		4,400,308
2013-3A, 5.21% due 11/20/43[5]	665,898		670,272
Total Net Lease			140,145,697
Transport-Container - 0.6%			
Textainer Marine Containers Ltd.			
2017-2A, 3.52% due 06/20/42[5]	37,671,844		37,213,966
CLI Funding LLC			
2018-1A, 4.03% due 04/18/43[5]	27,242,840		27,598,274
CAL Funding III Ltd.			
2018-1A, 3.96% due 02/25/43[5]	17,671,667		17,695,992
Global SC Finance II SRL			
2014-1A, 3.19% due 07/17/29[5]	13,589,333		13,533,306
2013-1A, 2.98% due 04/17/28[5]	425,000		423,637

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
ASSET-BACKED SECURITIES†† - 15.1% (continued)			
Transport-Container - 0.6% (continued)			
Textainer Marine Containers V Ltd.			
2017-1A, 3.72% due 05/20/42[5]	12,416,693	$	12,327,612
Cronos Containers Program Ltd.			
2013-1A, 3.08% due 04/18/28[5]	4,490,833		4,466,771
Total Transport-Container			113,259,558
Collateralized Debt Obligations - 0.4%			
Anchorage Credit Funding Ltd.			
2016-4A, 3.50% due 02/15/35[5]	57,100,000		55,063,785
2016-3A, 3.85% due 10/28/33[5]	7,500,000		7,502,004
Putnam Structured Product Funding Ltd.			
2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38[5,7]	4,860,622		4,811,217
Total Collateralized Debt Obligations			67,377,006
Whole Business - 0.2%			
Wendy's Funding LLC			
2019-1A, 3.78% due 06/15/49[5]	8,604,400		9,082,891
2015-1A, 4.50% due 06/15/45[5]	8,001,000		8,112,774
2019-1A, 4.08% due 06/15/49[5]	1,641,500		1,728,976
Domino's Pizza Master Issuer LLC			
2017-1A, 2.24% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47[5,7]	16,770,000		16,622,592
Applebee's Funding LLC / IHOP Funding LLC			
2019-1A, 4.72% due 06/07/49[5]	3,500,000		3,011,365
Planet Fitness Master Issuer LLC			
2018-1A, 4.26% due 09/05/48[5]	2,947,500		2,960,351
Drug Royalty III Limited Partnership 1			
2017-1A, 3.60% due 04/15/27[5]	917,075		920,185
DB Master Finance LLC			
2019-1A, 4.35% due 05/20/49[5]	595,500		643,932
Drug Royalty III Limited Partnership			
2016-1A, 3.98% due 04/15/27[5]	141,088		141,233
Total Whole Business			43,224,299
Infrastructure - 0.2%			
Secured Tenant Site Contract Revenue Notes Series			
2018-1A, 3.97% due 06/15/48[5]	22,150,762		22,203,899
Vantage Data Centers Issuer LLC			
2018-1A, 4.07% due 02/16/43[5]	10,206,167		10,488,202
Diamond Issuer			
2020-1A, 2.74% due 07/20/50[5]	7,900,000		7,922,831
Total Infrastructure			40,614,932
Diversified Payment Rights - 0.1%			
Bib Merchant Voucher Receivables Ltd.			
4.18% due 04/07/28[†††,1]	21,400,000		21,583,612
CCR Incorporated MT100 Payment Rights Master Trust			
2012-CA, 4.75% due 07/10/22[5]	282,738		289,275
Total Diversified Payment Rights			21,872,887
Insurance - 0.0%			
Chesterfield Financial Holdings LLC			
2014-1A, 4.50% due 12/15/34[5]	3,212,500		3,288,501
321 Henderson Receivables VI LLC			
2010-1A, 5.56% due 07/15/59[5]	1,281,911		1,404,502
JGWPT XXV LLC			
2012-1A, 4.21% due 02/16/65[5]	538,409		601,056
JG Wentworth XXXV LLC			
2015-2A, 3.87% due 03/15/58[5]	40,779		44,998
Total Insurance			5,339,057
Transport-Rail - 0.0%			
TRIP Rail Master Funding LLC			
2017-1A, 2.71% due 08/15/47[5]	1,240,075		1,240,656
Total Asset-Backed Securities			
(Cost $2,850,072,473)			2,750,778,201

Total Return Bond Fund
SCHEDULE OF INVESTMENTS ***(Unaudited)*** June 30, 2020

	Face Amount~	Value
U.S. GOVERNMENT SECURITIES†† - 5.4%		
U.S. Treasury Strips		
due 02/15/50[13,14]	736,163,000	$ 478,113,995
U.S. Treasury Notes		
0.25% due 05/31/25	403,300,000	402,811,628
2.00% due 04/30/24	12,460,000	13,308,838
1.75% due 06/30/24	9,101,000	9,653,815
2.38% due 02/29/24	7,749,000	8,361,958
0.50% due 04/30/27	6,780,000	6,790,064
1.38% due 02/15/23	4,500,000	4,641,504
1.75% due 12/31/26	4,000,000	4,332,812
1.50% due 10/31/24	3,820,000	4,026,668
2.25% due 08/15/27	3,370,000	3,785,063
0.50% due 05/31/27	2,600,000	2,602,641
1.13% due 02/28/27	2,250,000	2,347,471
2.13% due 05/15/25	880,000	958,237
U.S. Treasury Bonds		
8.00% due 11/15/21	5,600,000	6,202,000
7.88% due 02/15/21	5,500,000	5,762,539
2.88% due 08/15/45	3,830,000	5,048,419
8.13% due 08/15/21	3,900,000	4,249,781
2.38% due 11/15/49	2,300,000	2,840,859
2.75% due 11/15/42	1,800,000	2,305,406
4.38% due 05/15/40	1,390,000	2,196,254
Total U.S. Government Securities		
(Cost $940,087,572)		970,339,952
FEDERAL AGENCY BONDS†† - 3.6%		
Residual Funding Corporation Principal Strips		
due 01/15/30[13,14]	119,764,000	105,898,722
due 04/15/30[13,14]	105,870,000	93,311,866
Freddie Mac Principal Strips		
due 07/15/32[13,14,15]	123,250,000	103,438,138
Fannie Mae Principal Strips		
due 07/15/37[13,14,15]	89,850,000	66,030,497
due 11/15/30[13,14,15]	37,570,000	32,793,788
due 08/06/38[13,14]	2,250,000	1,597,725
Tennessee Valley Authority		
4.25% due 09/15/65	32,550,000	48,869,024
5.38% due 04/01/56	8,960,000	15,372,244
due 09/15/53[10,13]	1,612,000	703,855
due 09/15/55[10,13]	1,612,000	669,587
due 09/15/56[10,13]	1,612,000	646,116
due 03/15/57[10,13]	1,612,000	638,010
due 09/15/57[10,13]	1,612,000	630,005
due 09/15/58[10,13]	1,612,000	614,296
due 03/15/59[10,13]	1,612,000	606,588
due 09/15/59[10,13]	1,612,000	598,978
due 09/15/60[10,13]	1,612,000	559,092
due 09/15/54[10,13]	1,020,000	434,390
due 03/15/61[10,13]	1,020,000	349,140
due 09/15/61[10,13]	1,020,000	344,572
due 09/15/62[10,13]	1,020,000	335,615
due 03/15/63[10,13]	1,020,000	331,225
due 09/15/63[10,13]	1,020,000	326,891
due 09/15/64[10,13]	1,020,000	318,394
due 03/15/65[10,13]	1,020,000	314,229
due 09/15/65[10,13]	1,020,000	310,118
Freddie Mac		
due 01/02/34[13]	18,000,000	14,596,804
due 03/15/30[13,15]	12,050,000	10,570,741
due 07/15/30[13,15]	8,600,000	7,510,403
due 01/15/31[13]	7,750,000	6,708,523
due 11/15/38[13]	6,000,000	4,239,338
due 09/15/30[13]	2,906,000	2,532,116
due 03/15/31[13]	2,500,000	2,159,107
due 09/15/36[13]	2,675,000	2,033,795
due 07/15/31[13]	1,800,000	1,537,333
due 01/15/30[13]	1,050,000	923,176
Tennessee Valley Authority Principal Strips		
due 01/15/48[13,14]	38,400,000	19,419,011
due 01/15/38[13,14]	15,800,000	10,663,325
Federal Farm Credit Bank Funding Corp.		
2.43% due 01/29/37	13,720,000	15,255,603
3.08% due 08/12/39	7,550,000	7,555,633
2.59% due 02/26/35	2,150,000	2,168,914
3.11% due 08/05/48	1,500,000	1,823,378
U.S. International Development Finance Corp.		
3.17% due 10/05/34	11,376,350	12,850,255
1.79% due 10/15/29	9,900,000	10,292,866
Fannie Mae		
due 01/15/32[13]	9,413,000	7,968,826
due 07/15/32[13,14]	3,963,000	3,328,706
due 01/15/35[13]	2,250,000	1,796,656
due 01/15/33[13,14]	1,450,000	1,207,627
Federal Home Loan Bank		
3.63% due 06/22/43	4,850,000	6,276,408
3.25% due 06/10/39	4,500,000	5,366,551
2.69% due 09/26/34	1,350,000	1,409,130
Federal Farm Credit Bank		
3.58% due 04/11/47	4,900,000	6,396,729
2.53% due 09/04/29	3,600,000	3,609,319
Federal Farm Credit Banks Funding Corp.		
2.00% due 05/14/40	3,000,000	2,989,597
2.88% due 10/01/40	100,000	115,944
Fannie Mae Interest Strips		
due 02/06/33[10,13]	1,456,000	1,211,592
Total Federal Agency Bonds		
(Cost $543,373,759)		650,560,511
SENIOR FLOATING RATE INTERESTS††,7 - 2.4%		
Consumer, Non-cyclical - 0.6%		
US Foods, Inc.		
4.25% (6 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25†††	54,250,000	52,080,000
Bombardier Recreational Products, Inc.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 05/24/27	51,350,000	51,649,370
Elanco Animal Health, Inc.		
due 02/04/27	6,850,000	6,518,940
Packaging Coordinators Midco, Inc.		
5.08% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	4,246,371	4,143,737

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,7 - 2.4% (continued)			
Consumer, Non-cyclical - 0.6% (continued)			
Callaway Golf Company			
due 01/02/26	2,531,808	$	2,496,995
Civitas Solutions, Inc.			
4.43% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	400,000		384,832
Total Consumer, Non-cyclical			117,273,874
Consumer, Cyclical - 0.5%			
Samsonite IP Holdings SARL			
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	38,081,000		36,890,969
BGIS (BIFM CA Buyer, Inc.)			
4.11% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/01/26†††	26,336,373		25,282,918
CHG Healthcare Services, Inc.			
4.07% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	25,913,226		24,923,082
Power Solutions (Panther)			
3.68% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	4,616,122		4,385,316
Cast & Crew Payroll LLC			
3.93% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	2,416,034		2,197,093
Packers Sanitation Services, Inc.			
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	1,087,212		1,038,831
1011778 BC Unlimited Liability Co.			
1.93% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	1,046,371		989,867
Whatabrands, LLC			
2.93% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26	696,500		665,596
1-800 Contacts			
4.08% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/22/23	598,450		581,059
Titan US Finco Llc			
4.31% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	149,612		141,384
Total Consumer, Cyclical			97,096,115
Industrial - 0.4%			
Mileage Plus Holdings LLC			
due 07/02/27	30,500,000		30,258,440
Vertical (TK Elevator)			
due 07/01/27	13,200,000		12,936,000
Delta Air Lines, Inc.			
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 05/01/23	9,000,000		8,814,420
Charter Nex US, Inc.			
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24	6,475,990		6,183,664
3.43% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/16/24	498,726		476,034
Berlin Packaging LLC			
3.18% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	2,730,221		2,580,059
Diversitech Holdings, Inc.			
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	2,272,539		2,164,593
Hayward Industries, Inc.			
3.68% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	2,010,140		1,929,735
CPG International LLC			
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/06/24	508,112		502,238

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
SENIOR FLOATING RATE INTERESTS††,7 - 2.4% (continued)			
Industrial - 0.4% (continued)			
American Bath Group LLC			
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/29/23	498,724	$	484,386
Fly Funding II SARL			
2.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.50%) due 08/11/25	400,000		334,332
BWAY Holding Co.			
4.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	124,679		111,640
API Heat Transfer			
12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 01/01/24†††,1,17	40,755		36,374
12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 10/02/23†††,1,17	7,236		6,585
Total Industrial			66,818,500
Basic Materials - 0.3%			
Illuminate Buyer LLC			
due 06/15/27	28,214,333		27,748,797
GrafTech Finance, Inc.			
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	10,425,000		10,129,660
PQ Corp.			
due 02/08/27	9,500,000		9,155,625
Road Infrastructure Investment			
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/23	4,294,613		3,749,197
Clearwater Paper Corp.			
4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 07/24/26†††	459,712		455,114
Total Basic Materials			51,238,393
Technology - 0.2%			
Tech Data Corp.			
due 06/30/25	30,250,000		29,934,795
Cologix Holdings, Inc.			
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24	2,100,000		2,009,868
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	908,896		869,886
Informatica LLC			
3.43% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27	698,250		666,829
Aston FinCo SARL			
due 10/09/26	647,375		614,398
Neustar, Inc.			
4.57% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	90,159		82,289
Aspect Software, Inc.			
6.00% (2 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	9,757		8,538
Total Technology			34,186,603
Communications - 0.2%			
Xplornet Communications Inc.			
4.93% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	19,600,000		18,669,000
T-Mobile USA, Inc.			
3.18% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/01/27	10,550,000		10,527,212
Authentic Brands			
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	1,075,000		1,001,631
Internet Brands, Inc.			
4.57% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	300,000		288,171

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,7 - 2.4% (continued)		
Communications - 0.2% (continued)		
Zayo Group Holdings, Inc.		
3.18% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	299,250	$ 283,366
Total Communications		30,769,380
Financial - 0.1%		
USI, Inc.		
4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/02/26	19,050,000	18,462,689
Nexus Buyer LLC		
3.93% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	498,747	487,525
AmeriLife Holdings LLC		
4.17% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	398,864	378,422
Jane Street Group LLC		
3.18% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/25	349,123	338,977
RPI (Royalty Pharma) 2019 Intermediate Finance Trust		
1.93% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 02/11/27	298,500	290,291
NFP Corp.		
3.43% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	199,500	185,535
Total Financial		20,143,439
Utilities - 0.1%		
Hamilton Projects Acquiror LLC		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	15,000,000	14,656,200
Total Senior Floating Rate Interests		
(Cost $428,356,143)		432,182,504

	Face Amount~	Value
MUNICIPAL BONDS†† - 2.0%		
California - 0.9%		
State of California General Obligation Unlimited		
7.55% due 04/01/39	11,900,000	21,190,211
7.35% due 11/01/39	10,135,000	17,048,793
California Institute of Technology		
3.65% due 09/01/19	25,760,000	28,453,760
San Mateo Foster City School District General Obligation Unlimited		
3.06% due 08/01/44	6,125,000	6,312,609
2.63% due 08/01/36	2,355,000	2,413,993
2.73% due 08/01/37	2,100,000	2,157,225
2.79% due 08/01/38	1,155,000	1,184,129
2.39% due 08/01/33	1,000,000	1,035,380
2.44% due 08/01/34	1,000,000	1,031,960
2.51% due 08/01/35	1,000,000	1,023,030
San Dieguito Union High School District General Obligation Unlimited		
2.58% due 08/01/35	5,000,000	5,300,000
2.52% due 08/01/34	3,450,000	3,653,240
2.77% due 08/01/37	3,250,000	3,424,883
2.85% due 08/01/38	850,000	895,433
2.68% due 08/01/36	650,000	684,788
Poway Unified School District General Obligation Unlimited		
due 08/01/40[13]	10,000,000	6,199,800
due 08/01/38[13]	8,460,000	5,600,182
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45[13]	8,565,000	3,546,424
due 08/01/39[13]	4,000,000	2,173,800
due 08/01/38[13]	2,000,000	1,333,440
due 08/01/40[13]	2,500,000	1,297,750
due 08/01/41[13]	2,000,000	989,720
due 08/01/43[13]	1,900,000	859,199
due 08/01/46[13]	800,000	317,088
San Diego Unified School District General Obligation Unlimited		
due 07/01/39[13]	7,150,000	4,537,461
2.60% due 07/01/33	3,000,000	3,153,150
due 07/01/46[13]	2,200,000	1,092,058
due 07/01/42[13]	1,600,000	912,080
due 07/01/43[13]	1,350,000	745,538
Cypress School District General Obligation Unlimited		
due 08/01/48[13]	14,450,000	5,660,932
California State University Revenue Bonds		
2.98% due 11/01/51	5,000,000	5,355,550
Los Angeles Department of Water & Power System Revenue Bonds		
6.17% due 07/01/40	4,000,000	4,000,000

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Face Amount~		Value
MUNICIPAL BONDS†† - 2.0% (continued)			
California - 0.9% (continued)			
Beverly Hills Unified School District California General Obligation Unlimited			
due 08/01/34[13]	5,295,000	$	3,632,052
Placentia-Yorba Linda Unified School District General Obligation Unlimited			
due 08/01/41[13]	5,325,000		3,210,336
San Bernardino Community College District General Obligation Unlimited			
due 08/01/44[13]	4,750,000		2,437,082
Upland Unified School District General Obligation Unlimited			
due 08/01/50[13]	5,040,000		2,172,794
Hanford Joint Union High School District General Obligation Unlimited			
due 08/01/41[13]	4,125,000		1,898,572
Hillsborough City School District General Obligation Unlimited			
due 09/01/33[13]	1,000,000		705,870
due 09/01/37[13]	1,000,000		594,410
due 09/01/39[13]	1,000,000		546,510
San Marcos Unified School District General Obligation Unlimited			
due 08/01/47[13]	3,600,000		1,722,168
Antelope Valley Community College District General Obligation Unlimited			
due 02/15/25[13]	2,800,000		1,670,648
Oakland Redevelopment Agency Successor Agency Tax Allocation			
4.00% due 09/01/39	1,100,000		1,156,463
Wiseburn School District General Obligation Unlimited			
due 08/01/34[13]	900,000		666,099
Santa Ana Unified School District Public Facilities Corp. General Obligation Unlimited			
due 08/01/35[13]	700,000		496,041
Total California			164,492,651
Georgia - 0.3%			
Emory University			
2.97% due 09/01/50	30,000,000		32,208,110
Central Storage Safety Project Trust			
4.82% due 02/01/38[8]	20,500,000		23,831,459
Total Georgia			56,039,569
New York - 0.2%			
New York Power Authority Revenue Bonds			
2.82% due 11/15/39	16,500,000		17,444,130
4.00% due 11/15/45	11,460,000		13,555,346
Memorial Sloan-Kettering Cancer Center			
2.96% due 01/01/50	3,500,000		3,757,926
New York City Water & Sewer System Revenue Bonds			
5.00% due 06/15/49	650,000		816,712
Total New York			35,574,114
North Carolina - 0.1%			
Duke University			
2.83% due 10/01/55	23,400,000		24,616,333
Inlivian Revenue Bonds			
3.02% due 01/01/38	3,150,000		3,347,347
Charlotte Housing Authority Revenue Bonds			
3.02% due 01/01/38	975,000		1,036,084
Total North Carolina			28,999,764
Illinois - 0.1%			
State of Illinois General Obligation Unlimited			
5.65% due 12/01/38	5,850,000		6,872,931
6.63% due 02/01/35	1,820,000		2,165,327
University of Chicago			
2.76% due 04/01/45	8,000,000		8,316,267
City of Chicago Illinois General Obligation Unlimited			
6.31% due 01/01/44	4,500,000		5,916,375
Total Illinois			23,270,900
Ohio - 0.1%			
Northeast Ohio Regional Sewer District Revenue Bonds			
3.30% due 11/15/49	10,750,000		11,101,740
Ohio Turnpike & Infrastructure Commission Revenue Bonds			
3.20% due 02/15/48	5,200,000		5,397,548
Total Ohio			16,499,288

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

		Face Amount~		Value
MUNICIPAL BONDS†† - 2.0% (continued)				
Texas - 0.1%				
Wylie Independent School District General Obligation Unlimited				
due 08/15/46[13]		10,000,000	$	3,908,200
due 08/15/43[13]		4,000,000		1,778,080
Central Texas Turnpike System Revenue Bonds				
3.03% due 08/15/41		3,150,000		3,002,927
Harris County-Houston Sports Authority Revenue Bonds				
due 11/15/45[13]		2,850,000		1,011,892
due 11/15/41[13]		1,500,000		657,060
Grand Parkway Transportation Corp. Revenue Bonds				
3.31% due 10/01/49		1,000,000		1,017,470
Total Texas				11,375,629
Maryland - 0.1%				
Johns Hopkins University				
2.81% due 01/01/60		8,750,000		9,207,046
Colorado - 0.1%				
University of Colorado Revenue Bonds				
2.81% due 06/01/48		6,850,000		6,850,000
2.61% due 06/01/42		1,000,000		1,000,000
Total Colorado				7,850,000
Oregon - 0.0%				
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited				
due 06/15/33[13]		3,850,000		2,699,043
Salem-Keizer School District No. 24J General Obligation Unlimited				
due 06/15/40[13]		4,000,000		2,382,520
Total Oregon				5,081,563
Arizona - 0.0%				
Northern Arizona University Revenue Bonds				
3.09% due 08/01/39		2,350,000		2,414,672
Washington - 0.0%				
Central Washington University Revenue Bonds				
6.95% due 05/01/40		1,750,000		2,367,855
Klickitat County Public Utility District No. 1 Revenue Bonds				
5.25% due 12/01/21		15,000		15,738
Total Washington				2,383,593
Pennsylvania - 0.0%				
Trustees of the University of Pennsylvania				
4.01% due 08/15/47		1,250,000		1,354,394
Pennsylvania Economic Development Financing Authority Revenue Bonds				
due 01/01/41[13]		995,000		559,090
due 01/01/37[13]		570,000		369,770
Altoona Water Authority Revenue Bonds				
7.06% due 12/01/20		25,000		25,626
6.34% due 12/01/20		5,000		5,060
Armstrong School District General Obligation Limited				
6.88% due 03/15/21		25,000		26,030
Total Pennsylvania				2,339,970
Florida - 0.0%				
County of Miami-Dade Florida Revenue Bonds				
due 10/01/41[13]		4,100,000		2,032,616
Oklahoma - 0.0%				
Oklahoma Development Finance Authority Revenue Bonds				
4.65% due 08/15/30		450,000		521,681
Idaho - 0.0%				
Boise State University Revenue Bonds				
3.06% due 04/01/40		250,000		261,567
Virginia - 0.0%				
Montgomery County Economic Development Authority Revenue Bonds				
4.66% due 06/01/21		25,000		25,837
Minnesota - 0.0%				
Dakota & Washington Counties Housing & Redevelopment Authority/City of Bloomington Minnesota Revenue Bonds				
8.38% due 09/01/21		5,000		5,388
Total Municipal Bonds				
(Cost $337,558,339)				368,375,848
FOREIGN GOVERNMENT DEBT†† - 1.6%				
Government of Japan				
(0.20)% due 07/13/20[16]	JPY	18,655,000,000		172,778,306
(0.22)% due 07/06/20[16]	JPY	12,011,600,000		111,246,062
Total Foreign Government Debt				
(Cost $284,918,977)				284,024,368

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

	Notional Value		Value
OTC OPTIONS PURCHASED†† - 0.3%			
Put options on:			
BofA Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	7,095,500,000	$	22,067,005
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	3,979,800,000		12,377,178
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.61	3,552,900,000		7,283,445
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	893,700,000		2,779,407
BofA Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.61	436,100,000		894,005
Total OTC Options Purchased (Cost $34,682,942)			45,401,040
Total Investments - 104.8% (Cost $18,260,716,645)		$	18,922,061,660
Other Assets & Liabilities, net - (4.8)%			(861,851,953)
Total Net Assets - 100.0%		$	18,060,209,707

Centrally Cleared Credit Default Swap Agreements Protection Sold††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	ICE	CDX.NA.IG.34	1.00%	Quarterly	06/20/25	$ 885,290,000	$ 10,125,885	$ (16,613,907)	$ 26,739,792
BofA Securities, Inc.	ICE	CDX.NA.HY.34.V6	5.00%	Quarterly	06/20/25	115,748,000	(694,488)	915,595	(1,610,083)
							$ 9,431,397	$ (15,698,312)	$ 25,129,709

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.47%	Annually	03/09/25	$ 498,005,000	$ 9,413,101	$ 2,243	$ 9,410,858
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	175,200,000	3,440,493	525	3,439,968
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	11/27/21	164,500,000	3,130,555	499	3,130,056
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.27%	Annually	02/07/23	82,400,000	2,772,094	439	2,771,655
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.59%	Annually	03/07/22	150,000,000	1,483,770	565	1,483,205
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.66%	Quarterly	06/15/30	286,640,000	(518,815)	2,580	(521,395)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.66%	Quarterly	06/24/30	275,000,000	(582,997)	2,495	(585,492)
								$ 19,138,201	$ 9,346	$ 19,128,855

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements††							
Bank of America, N.A.	iShares iBoxx $ Investment Grade Corporate Bond ETF	0.55% (1 Month USD LIBOR + 0.36%)	At Maturity	12/21/20	453,160	$ 60,950,020	$ 412,376

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	436,650,000	BRL	07/01/21	$ 103,795,926	$ 80,182,943	$ 23,612,983
Goldman Sachs International	133,295,000	BRL	07/01/20	34,613,087	24,534,327	10,078,760
Bank of America, N.A.	17,346,669,000	JPY	08/02/21	171,181,418	161,853,789	9,327,629
Citibank N.A., New York	109,000,000	BRL	07/01/20	28,075,418	20,062,581	8,012,837
Goldman Sachs International	149,210,000	BRL	07/01/21	34,956,073	27,399,741	7,556,332
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,867,553	93,284,929	4,582,624
Morgan Stanley Capital Services LLC	8,674,335,000	JPY	08/02/21	85,134,312	80,936,230	4,198,082
Citibank N.A., New York	8,674,335,000	JPY	05/06/21	84,594,646	80,797,432	3,797,214
JPMorgan Chase Bank, N.A.	67,200,000	BRL	07/01/21	15,963,891	12,340,075	3,623,816
Goldman Sachs International	108,769,700	EUR	07/30/21	126,349,603	123,409,226	2,940,377
Goldman Sachs International	4,532,865,300	JPY	12/20/21	44,786,734	42,427,130	2,359,604
JPMorgan Chase Bank, N.A.	107,510,325	EUR	07/30/21	124,085,192	121,980,349	2,104,843
Barclays Bank plc	3,469,734,000	JPY	06/01/21	33,963,723	32,333,639	1,630,084
JPMorgan Chase Bank, N.A.	5,930,964,000	JPY	09/01/20	56,376,377	54,973,061	1,403,316
Goldman Sachs International	18,655,000,000	JPY	07/13/20	173,955,290	172,797,124	1,158,166
Goldman Sachs International	67,282,219	ILS	08/01/22	20,296,296	19,829,856	466,440
Goldman Sachs International	164,231,850	ILS	01/31/22	48,573,458	48,265,017	308,441
Goldman Sachs International	2,264,800,000	JPY	07/06/20	21,234,345	20,976,358	257,987
Goldman Sachs International	427,522,900	ILS	04/30/21	125,180,154	124,955,269	224,885
Goldman Sachs International	28,886,625	ILS	11/30/22	8,761,488	8,538,211	223,277
Barclays Bank plc	14,000,000	EUR	07/17/20	15,941,065	15,741,146	199,919
Bank of America, N.A.	75,749,000	ILS	01/31/22	22,457,457	22,261,375	196,082
Citibank N.A., New York	5,049,000	GBP	07/17/20	6,345,131	6,256,948	88,183
Goldman Sachs International	112,111,771	ILS	02/01/21	32,654,346	32,641,334	13,012
Goldman Sachs International	809,700	EUR	07/30/20	920,386	910,676	9,710
JPMorgan Chase Bank, N.A.	800,325	EUR	07/30/20	904,383	900,132	4,251
Bank of America, N.A.	3,949,000	ILS	02/01/21	1,153,835	1,149,751	4,084
Bank of America, N.A.	8,669,000	JPY	02/01/21	84,687	80,615	4,072
Bank of America, N.A.	8,669,000	JPY	08/03/20	83,799	80,322	3,477
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,459	46,474	1,985
Goldman Sachs International	499,481	ILS	07/30/21	148,222	146,423	1,799
Morgan Stanley Capital Services LLC	4,335,000	JPY	02/01/21	42,095	40,312	1,783
Goldman Sachs International	356,625	ILS	11/30/21	106,446	104,719	1,727
JPMorgan Chase Bank, N.A.	5,000,000	JPY	07/01/20	47,966	46,307	1,659
Citibank N.A., New York	4,335,000	JPY	11/02/20	41,821	40,233	1,588
Morgan Stanley Capital Services LLC	4,335,000	JPY	08/03/20	41,662	40,165	1,497
Goldman Sachs International	2,265,300	JPY	06/21/21	22,154	21,117	1,037
Goldman Sachs International	358,579	ILS	11/30/20	105,125	104,141	984
Goldman Sachs International	502,219	ILS	07/31/20	146,185	145,229	956
Goldman Sachs International	2,265,300	JPY	12/21/20	21,919	21,049	870
Barclays Bank plc	1,734,000	JPY	12/01/20	16,788	16,104	684
Citibank N.A., New York	10,820	ILS	02/01/21	3,068	3,150	(82)
Bank of America, N.A.	400,000,000	JPY	07/06/20	3,695,280	3,704,761	(9,481)
Citibank N.A., New York	75,123,800	ILS	04/30/21	21,943,567	21,956,987	(13,420)
Bank of America, N.A.	33,128,000	ILS	04/30/21	9,634,434	9,682,565	(48,131)
JPMorgan Chase Bank, N.A.	47,190,000	EUR	09/30/20	53,076,905	53,149,852	(72,947)
Citibank N.A., New York	9,346,800,000	JPY	07/06/20	85,917,564	86,569,155	(651,591)
						$ 87,611,404

Total Return Bond Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	239,980,850	ILS	01/31/22	$ 65,373,467	$ 70,526,392	$ 5,152,925
Goldman Sachs International	267,887,350	ILS	04/30/21	74,716,168	78,297,410	3,581,242
JPMorgan Chase Bank, N.A.	267,887,350	ILS	04/30/21	75,482,488	78,297,410	2,814,922
Goldman Sachs International	67,282,219	ILS	08/01/22	18,074,472	19,829,856	1,755,384
Goldman Sachs International	116,071,591	ILS	02/01/21	32,426,112	33,794,236	1,368,124
Goldman Sachs International	28,886,625	ILS	11/30/22	7,727,829	8,538,211	810,382
Goldman Sachs International	499,481	ILS	07/30/21	134,016	146,423	12,407
Goldman Sachs International	502,219	ILS	07/31/20	132,862	145,229	12,367
Goldman Sachs International	356,625	ILS	11/30/21	95,100	104,719	9,619
Goldman Sachs International	358,579	ILS	11/30/20	95,064	104,141	9,077
JPMorgan Chase Bank, N.A.	54,000	GBP	07/17/20	66,589	66,919	330
JPMorgan Chase Bank, N.A.	1,734,000	JPY	12/01/20	16,179	16,104	(75)
Goldman Sachs International	4,335,000	JPY	11/02/20	40,409	40,233	(176)
Barclays Bank plc	2,265,300	JPY	12/21/20	21,329	21,049	(280)
Barclays Bank plc	2,265,300	JPY	06/21/21	21,468	21,117	(351)
JPMorgan Chase Bank, N.A.	13,004,000	JPY	08/03/20	121,874	120,487	(1,387)
JPMorgan Chase Bank, N.A.	13,004,000	JPY	02/01/21	122,506	120,928	(1,578)
JPMorgan Chase Bank, N.A.	5,000,000	JPY	07/01/20	48,247	46,307	(1,940)
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,545	46,473	(2,072)
Goldman Sachs International	1,610,025	EUR	07/30/20	1,826,492	1,810,808	(15,684)
JPMorgan Chase Bank, N.A.	3,469,734,000	JPY	06/01/21	32,564,373	32,333,639	(230,734)
Goldman Sachs International	8,674,335,000	JPY	05/06/21	81,311,727	80,797,432	(514,295)
Barclays Bank plc	4,532,865,300	JPY	12/20/21	43,207,181	42,427,130	(780,051)
JPMorgan Chase Bank, N.A.	218,775,000	BRL	07/01/21	42,398,256	40,174,106	(2,224,150)
JPMorgan Chase Bank, N.A.	5,930,964,000	JPY	09/01/20	57,451,653	54,973,061	(2,478,592)
Goldman Sachs International	216,280,025	EUR	07/30/21	248,181,329	245,389,575	(2,791,754)
Goldman Sachs International	242,295,000	BRL	07/01/20	47,671,832	44,596,908	(3,074,924)
Citibank N.A., New York	434,285,000	BRL	07/01/21	83,284,770	79,748,654	(3,536,116)
JPMorgan Chase Bank, N.A.	26,021,004,000	JPY	08/02/21	246,341,040	242,790,019	(3,551,021)
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,690,768	93,284,929	(4,405,839)
						$ (8,084,240)

~ *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 June 30, 2020. The total market value of fair valued securities amounts to $218,941,038, (cost $220,127,222) or 1.2% of total net assets.*
2 *Affiliated issuer.*
3 *Rate indicated is the 7-day yield as of June 30, 2020.*
4 *Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.*
5 *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 $6,093,012,987 (cost $6,096,203,770), or 33.7% of total net assets.*
6 *Perpetual maturity.*
7 *Variable rate security. Rate indicated is the rate effective at June 30, 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.*
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 $303,633,783 (cost $303,435,686), or 1.7% of total net assets.*
9 *Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2020.*
10 *Security is an interest-only strip.*
11 *Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.*
12 *Security is in default of interest and/or principal obligations.*
13 *Zero coupon rate security.*
14 *Security is a principal-only strip.*
15 *All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2020, the total market value of segregated or earmarked securities was $220,343,567.*
16 *Rate indicated is the effective yield at the time of purchase.*
17 *Payment in-kind security.*

BofA — Bank of America
BRL — Brazilian Real
CDX.NA.HY.34.V6 — Credit Default Swap North American High Yield Series 34 Index Version 6
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
GBP — British Pound
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate

plc — Public Limited Company
REIT — Real Estate Investment Trust
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
WAC — Weighted Average Coupon