

SCHEDULE OF INVESTMENTS

September 30, 2020

TOTAL RETURN BOND FUND

| | SHARES | VALUE |
|--|-----------|-----------------------|
| COMMON STOCKS[†] - 1.0% | | |
| FINANCIAL - 1.0% | | |
| Pershing Square Tontine Holdings Ltd. — Class A* | 9,249,470 | <u>\$ 209,870,474</u> |
| INDUSTRIAL - 0.0% | | |
| API Heat Transfer Parent LLC* ^{†††} | 42,528 | 3,634 |
| BP Holdco LLC* ^{†††1} | 532 | 188 |
| Vector Phoenix Holdings, LP* ^{†††} | 532 | <u>48</u> |
| Total Industrial | | <u>3,870</u> |
| Total Common Stocks (Cost \$179,174,056) | | <u>209,874,344</u> |
| PREFERRED STOCKS^{††} - 0.6% | | |
| FINANCIAL - 0.6% | | |
| Public Storage, 4.63% | 1,842,400 | 49,597,408 |
| 4.13%* | 426,000 | 11,046,180 |
| American Financial Group, Inc., 4.50% due 09/15/60 | 1,292,800 | 35,202,944 |
| First Republic Bank, 4.13%* | 798,800 | 20,289,520 |
| W R Berkley Corp., 4.25% due 09/30/60 | 376,400 | <u>9,805,220</u> |
| Total Financial | | <u>125,941,272</u> |
| INDUSTRIAL - 0.0% | | |
| API Heat Transfer Intermediate* ^{†††} | 9 | <u>4,598</u> |
| Total Preferred Stocks (Cost \$118,417,237) | | <u>125,945,870</u> |
| WARRANTS[†] - 0.0% | | |
| Pershing Square Tontine Holdings, Ltd. \$23.00, 07/24/21 | 1,027,719 | <u>7,368,744</u> |
| Total Warrants (Cost \$5,836,416) | | <u>7,368,744</u> |

| | SHARES | VALUE |
|---|-------------|----------------------|
| EXCHANGE-TRADED FUNDS[†] - 5.0% | | |
| iShares iBoxx \$ Investment Grade Corporate Bond ETF | 6,457,225 | \$ 869,852,780 |
| iShares iBoxx High Yield Corporate Bond ETF | 2,322,190 | <u>194,831,741</u> |
| Total Exchange-Traded Funds (Cost \$982,921,707) | | <u>1,064,684,521</u> |
| MUTUAL FUNDS[†] - 0.3% | | |
| Guggenheim Strategy Fund II ¹ | 1,071,796 | 26,762,744 |
| Guggenheim Ultra Short Duration Fund — Institutional Class ¹ | 2,660,498 | 26,551,766 |
| Guggenheim Strategy Fund III ¹ | 576,726 | <u>14,458,530</u> |
| Total Mutual Funds (Cost \$67,617,582) | | <u>67,773,040</u> |
| CLOSED-END FUNDS[†] - 0.1% | | |
| BlackRock MuniHoldings California Quality Fund, Inc. | 610,403 | 8,533,434 |
| BlackRock MuniYield California Quality Fund, Inc. | 432,698 | <u>6,213,543</u> |
| Total Closed-End Funds (Cost \$15,415,287) | | <u>14,746,977</u> |
| MONEY MARKET FUND[†] - 1.1% | | |
| Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ² | 232,340,245 | <u>232,340,245</u> |
| Total Money Market Fund (Cost \$232,340,245) | | <u>232,340,245</u> |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|---------------|-------------------------------------|----------------|---------------|
| CORPORATE BONDS^{††} - 48.0% | | | | | |
| FINANCIAL - 17.7% | | | | | |
| American International Group, Inc. | | | 4.38% due 06/15/50 | 18,680,000 | \$ 21,715,924 |
| 3.40% due 06/30/30 | 78,220,000 | \$ 86,617,996 | Citigroup, Inc. | | |
| 4.38% due 06/30/50 | 65,480,000 | 76,601,569 | 2.57% due 06/03/31 ³ | 72,390,000 | 75,869,787 |
| 2.50% due 06/30/25 | 2,370,000 | 2,530,970 | Prudential plc | | |
| Wells Fargo & Co. | | | 3.13% due 04/14/30 | 68,002,000 | 75,516,869 |
| 3.07% due 04/30/41 ³ | 126,490,000 | 132,321,266 | Fidelity National Financial, Inc. | | |
| 2.57% due 02/11/31 ³ | 18,410,000 | 19,327,032 | 3.40% due 06/15/30 | 51,930,000 | 56,166,364 |
| Bank of America Corp. | | | 2.45% due 03/15/31 | 17,490,000 | 17,347,528 |
| 2.59% due 04/29/31 ³ | 100,240,000 | 106,647,438 | Intercontinental Exchange, Inc. | | |
| 2.68% due 06/19/41 ³ | 43,300,000 | 44,212,822 | 3.00% due 06/15/50 | 37,190,000 | 38,774,257 |
| JPMorgan Chase & Co. | | | 2.65% due 09/15/40 | 34,550,000 | 34,703,609 |
| 3.11% due 04/22/41 ³ | 55,390,000 | 60,083,702 | BlackRock, Inc. | | |
| 2.96% due 05/13/31 ³ | 29,530,000 | 31,682,864 | 1.90% due 01/28/31 | 68,550,000 | 71,020,382 |
| 4.49% due 03/24/31 ³ | 25,750,000 | 31,423,818 | Equitable Holdings, Inc. | | |
| 2.52% due 04/22/31 ³ | 24,520,000 | 26,091,076 | 4.95% ^{3,5} | 68,250,000 | 69,615,000 |
| Citizens Financial Group, Inc. | | | Iron Mountain, Inc. | | |
| 3.25% due 04/30/30 | 124,980,000 | 137,958,849 | 5.25% due 07/15/30 ⁴ | 30,050,000 | 31,327,125 |
| 2.50% due 02/06/30 | 9,567,000 | 10,143,562 | 5.63% due 07/15/32 ⁴ | 13,350,000 | 14,097,600 |
| Nationwide Mutual Insurance Co. | | | 4.50% due 02/15/31 ⁴ | 12,000,000 | 12,112,800 |
| 4.35% due 04/30/50 ⁴ | 116,750,000 | 125,073,214 | 5.00% due 07/15/28 ⁴ | 5,275,000 | 5,406,769 |
| Five Corners Funding Trust II | | | Aflac, Inc. | | |
| 2.85% due 05/15/30 ⁴ | 100,083,000 | 107,515,415 | 3.60% due 04/01/30 | 52,300,000 | 61,375,856 |
| Reliance Standard Life Global Funding II | | | KKR Group Finance Company VI LLC | | |
| 2.75% due 05/07/25 ⁴ | 96,010,000 | 101,364,779 | 3.75% due 07/01/29 ⁴ | 51,980,000 | 59,800,249 |
| Macquarie Bank Ltd. | | | Standard Chartered plc | | |
| 3.62% due 06/03/30 ⁴ | 93,035,000 | 98,909,788 | 4.64% due 04/01/31 ^{3,4} | 50,825,000 | 58,503,731 |
| Reinsurance Group of America, Inc. | | | Ares Finance Company II LLC | | |
| 3.15% due 06/15/30 | 84,319,000 | 91,801,244 | 3.25% due 06/15/30 ⁴ | 54,415,000 | 56,734,551 |
| Markel Corp. | | | OneAmerica Financial Partners, Inc. | | |
| 6.00% ^{3,5} | 82,170,000 | 86,894,775 | 4.25% due 10/15/50 ⁴ | 54,430,000 | 54,754,062 |
| GLP Capital Limited Partnership / GLP Financing II, Inc. | | | MetLife, Inc. | | |
| 4.00% due 01/15/31 | 53,054,000 | 55,230,806 | 3.85% ^{3,5} | 53,040,000 | 52,920,660 |
| 5.30% due 01/15/29 | 28,165,000 | 31,366,516 | Host Hotels & Resorts, LP | | |
| Lincoln National Corp. | | | 3.50% due 09/15/30 | 54,518,000 | 52,185,192 |
| 3.40% due 01/15/31 | 49,200,000 | 54,561,656 | Charles Schwab Corp. | | |
| | | | 5.38% ^{3,5} | 47,950,000 | 51,956,223 |

SCHEDULE OF INVESTMENTS (continued)

September 30, 2020

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|---------------|--|----------------|--------------|
| First American Financial Corp. 4.00% due 05/15/30 | 46,550,000 | \$ 51,297,394 | 4.85% due 03/29/29 | 1,410,000 | \$ 1,682,304 |
| Loews Corp. 3.20% due 05/15/30 | 44,720,000 | 49,989,231 | Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴ | 31,750,000 | 32,961,262 |
| Alleghany Corp. 3.63% due 05/15/30 | 43,920,000 | 49,369,759 | PricewaterhouseCoopers LLP 3.43% due 09/13/30 ^{†††} | 30,000,000 | 31,163,434 |
| Deloitte LLP 3.56% due 05/07/30 ^{†††} | 27,300,000 | 28,445,752 | Aon Corp. 2.80% due 05/15/30 | 28,740,000 | 31,138,630 |
| 3.76% due 05/07/35 ^{†††} | 10,200,000 | 10,586,068 | Manulife Financial Corp. 2.48% due 05/19/27 | 27,800,000 | 29,750,886 |
| 3.66% due 05/07/32 ^{†††} | 9,450,000 | 9,940,603 | Fifth Third Bancorp 2.55% due 05/05/27 | 27,190,000 | 29,278,136 |
| Arch Capital Group Ltd. 3.64% due 06/30/50 | 44,100,000 | 47,411,595 | Dyal Capital Partners III 4.40% due 06/15/40 ^{†††} | 26,750,000 | 27,275,969 |
| NFP Corp. 7.00% due 05/15/25 ⁴ | 23,600,000 | 25,016,000 | Credit Suisse Group AG 4.19% due 04/01/31 ^{3,4} | 23,500,000 | 27,130,515 |
| 6.88% due 08/15/28 ⁴ | 20,975,000 | 21,234,566 | Goldman Sachs Group, Inc. 3.50% due 04/01/25 | 22,500,000 | 24,832,572 |
| Quicken Loans LLC / Quicken Loans Company-Issuer, Inc. 3.88% due 03/01/31 ⁴ | 46,650,000 | 46,066,875 | Central Storage Safety Project Trust 4.82% due 02/01/38 ⁶ | 20,500,000 | 23,126,219 |
| Visa, Inc. 2.00% due 08/15/50 | 46,000,000 | 42,219,145 | National Australia Bank Ltd. 2.33% due 08/21/30 ⁴ | 22,400,000 | 22,157,748 |
| Belrose Funding Trust 2.33% due 08/15/30 ⁴ | 41,850,000 | 41,358,618 | Kemper Corp. 2.40% due 09/30/30 | 22,380,000 | 22,144,893 |
| Jefferies Group LLC 2.75% due 10/15/32 | 40,440,000 | 40,022,659 | Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30 | 17,450,000 | 21,965,533 |
| Teachers Insurance & Annuity Association of America 3.30% due 05/15/50 ⁴ | 38,500,000 | 39,342,293 | Crown Castle International Corp. 3.30% due 07/01/30 | 17,657,000 | 19,309,211 |
| Massachusetts Mutual Life Insurance Co. 3.38% due 04/15/50 ⁴ | 37,950,000 | 38,742,832 | Camden Property Trust 2.80% due 05/15/30 | 17,000,000 | 18,522,887 |
| Liberty Mutual Group, Inc. 3.95% due 05/15/60 ⁴ | 33,870,000 | 37,193,950 | CNA Financial Corp. 2.05% due 08/15/30 | 18,150,000 | 18,117,751 |
| KKR Group Finance Company VIII LLC 3.50% due 08/25/50 ⁴ | 35,480,000 | 36,155,428 | | | |
| Brookfield Finance, Inc. 3.50% due 03/30/51 | 32,490,000 | 32,102,629 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|---------------|---|----------------|--------------|
| Bank of New York Mellon Corp. 4.70% ^{3,5} | 16,500,000 | \$ 17,506,500 | Pershing Square Holdings Ltd. 5.50% due 07/15/22 ⁴ | 6,500,000 | \$ 6,863,415 |
| Prudential Financial, Inc. 3.70% due 10/01/50 ³ | 17,050,000 | 17,396,115 | Assurant, Inc. 1.48% (3 Month USD LIBOR + 1.25%) due 03/26/21 ⁷ | 4,691,000 | 4,689,344 |
| Weyerhaeuser Co. 4.00% due 04/15/30 | 14,424,000 | 17,054,414 | 6.75% due 02/15/34 | 1,450,000 | 1,773,773 |
| QBE Insurance Group Ltd. 5.88% ^{3,4,5} | 15,600,000 | 16,555,500 | SBA Communications Corp. 3.88% due 02/15/27 ⁴ | 5,425,000 | 5,506,375 |
| W R Berkley Corp. 4.00% due 05/12/50 | 13,255,000 | 15,678,640 | Atlas Mara Ltd. 8.00% due 12/31/20 ⁶ | 6,600,000 | 5,214,000 |
| HSBC Holdings plc 4.95% due 03/31/30 | 11,750,000 | 14,144,692 | Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁴ | 1,901,539 | 2,133,466 |
| CIT Group, Inc. 3.93% due 06/19/24 ³ | 13,925,000 | 14,033,615 | 0.49% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{4,7} | 1,705,842 | 978,353 |
| PartnerRe Finance B LLC 4.50% due 10/01/50 ³ | 13,970,000 | 14,026,544 | Deloitte & Touche LLP 7.33% due 11/20/26 ^{†††} | 2,200,000 | 2,739,188 |
| Nasdaq, Inc. 3.25% due 04/28/50 | 13,150,000 | 13,733,830 | Western Group Housing, LP 6.75% due 03/15/57 ⁴ | 1,489,854 | 2,088,309 |
| Protective Life Corp. 3.40% due 01/15/30 ⁴ | 11,440,000 | 12,267,488 | Transatlantic Holdings, Inc. 8.00% due 11/30/39 | 1,135,000 | 1,778,349 |
| Brown & Brown, Inc. 2.38% due 03/15/31 | 11,960,000 | 12,033,551 | KKR Group Finance Company III LLC 5.13% due 06/01/44 | 1,310,000 | 1,635,908 |
| Ameriprise Financial, Inc. 3.00% due 04/02/25 | 10,740,000 | 11,747,607 | Equitable Financial Life Global Funding 1.40% due 07/07/25 ⁴ | 1,580,000 | 1,613,015 |
| New York Life Insurance Co. 3.75% due 05/15/50 ⁴ | 9,300,000 | 10,485,023 | Univest Financial Corp. 3.76% (3 Month USD LIBOR + 3.54%) due 03/30/25 ⁷ | 1,000,000 | 995,644 |
| Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁴ | 8,050,000 | 9,026,063 | Macquarie Group Ltd. 5.03% due 01/15/30 ^{3,4} | 800,000 | 954,077 |
| American Equity Investment Life Holding Co. 5.00% due 06/15/27 | 7,964,000 | 8,641,862 | | | |
| Hanover Insurance Group, Inc. 2.50% due 09/01/30 | 7,070,000 | 7,259,720 | | | |
| NFL Trust XI SPV 3.53% due 10/05/35 ^{†††} | 7,000,000 | 6,874,398 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|----------------------|--|----------------|-------|
| Atlantic Marine Corporations | | | | | |
| Communities LLC | | | | | |
| 5.37% due 12/01/50 ⁴ | 775,989 | \$ 903,360 | | | |
| Janus Capital Group, Inc. | | | | | |
| 4.88% due 08/01/25 | 780,000 | 892,814 | | | |
| Pacific Beacon LLC | | | | | |
| 5.51% due 07/15/36 ⁴ | 500,000 | 608,751 | | | |
| Total Financial | | <u>3,777,152,745</u> | | | |
| CONSUMER, NON-CYCLICAL - 8.6% | | | | | |
| Sysco Corp. | | | | | |
| 5.95% due 04/01/30 | 109,590,000 | 138,897,527 | | | |
| 6.60% due 04/01/40 | 1,440,000 | 1,947,643 | | | |
| CoStar Group, Inc. | | | | | |
| 2.80% due 07/15/30 ⁴ | 90,690,000 | 93,971,327 | | | |
| DaVita, Inc. | | | | | |
| 4.63% due 06/01/30 ⁴ | 47,570,000 | 48,725,951 | | | |
| 3.75% due 02/15/31 ⁴ | 37,675,000 | 36,301,746 | | | |
| Constellation Brands, Inc. | | | | | |
| 2.88% due 05/01/30 | 59,320,000 | 64,049,625 | | | |
| 3.75% due 05/01/50 | 14,760,000 | 16,480,691 | | | |
| Quanta Services, Inc. | | | | | |
| 2.90% due 10/01/30 | 71,770,000 | 73,249,171 | | | |
| Altria Group, Inc. | | | | | |
| 3.40% due 05/06/30 | 42,120,000 | 45,966,597 | | | |
| 2.35% due 05/06/25 | 18,290,000 | 19,325,423 | | | |
| 4.45% due 05/06/50 | 6,120,000 | 6,810,246 | | | |
| BAT Capital Corp. | | | | | |
| 3.98% due 09/25/50 | 41,450,000 | 40,870,755 | | | |
| 4.70% due 04/02/27 | 22,390,000 | 25,686,482 | | | |
| 3.22% due 09/06/26 | 1,800,000 | 1,935,180 | | | |
| Zimmer Biomet Holdings, Inc. | | | | | |
| 3.55% due 03/20/30 | 60,550,000 | 67,798,383 | | | |
| Royalty Pharma plc | | | | | |
| 3.55% due 09/02/50 ⁴ | 39,710,000 | 38,509,216 | | | |
| 2.20% due 09/02/30 ⁴ | 20,800,000 | 20,762,533 | | | |
| Biogen, Inc. | | | | | |
| 2.25% due 05/01/30 | 56,204,000 | 57,557,280 | | | |
| Alcon Finance Corp. | | | | | |
| 2.60% due 05/27/30 ⁴ | 50,650,000 | 53,616,992 | | | |
| Moody's Corp. | | | | | |
| 2.55% due 08/18/60 | 44,114,000 | \$ 40,797,130 | | | |
| 3.25% due 05/20/50 | 11,180,000 | 11,969,504 | | | |
| Kraft Heinz Foods Co. | | | | | |
| 4.38% due 06/01/46 | 13,090,000 | 13,449,032 | | | |
| 4.25% due 03/01/31 ⁴ | 10,850,000 | 11,904,087 | | | |
| 5.50% due 06/01/50 ⁴ | 8,800,000 | 10,085,289 | | | |
| 4.88% due 10/01/49 ⁴ | 7,650,000 | 8,073,178 | | | |
| 5.00% due 06/04/42 | 6,450,000 | 7,063,542 | | | |
| 5.20% due 07/15/45 | 1,630,000 | 1,781,969 | | | |
| RELX Capital, Inc. | | | | | |
| 3.00% due 05/22/30 | 47,873,000 | 52,345,943 | | | |
| Keurig Dr Pepper, Inc. | | | | | |
| 3.20% due 05/01/30 | 36,818,000 | 41,307,613 | | | |
| Anheuser-Busch InBev Worldwide, Inc. | | | | | |
| 3.50% due 06/01/30 | 35,920,000 | 40,867,305 | | | |
| Nielsen Finance LLC / Nielsen Finance Co. | | | | | |
| 5.63% due 10/01/28 ⁴ | 38,800,000 | 40,130,840 | | | |
| McCormick & Company, Inc. | | | | | |
| 2.50% due 04/15/30 | 37,350,000 | 39,948,480 | | | |
| Centene Corp. | | | | | |
| 3.00% due 10/15/30 | 37,200,000 | 37,951,440 | | | |
| Boston Scientific Corp. | | | | | |
| 2.65% due 06/01/30 | 32,010,000 | 33,970,901 | | | |
| Emory University | | | | | |
| 2.97% due 09/01/50 | 30,000,000 | 32,869,013 | | | |
| Becton Dickinson and Co. | | | | | |
| 2.82% due 05/20/30 | 29,400,000 | 31,705,281 | | | |
| Yale-New Haven Health Services Corp. | | | | | |
| 2.50% due 07/01/50 | 32,350,000 | 31,618,397 | | | |
| California Institute of Technology | | | | | |
| 3.65% due 09/01/19 | 25,760,000 | 28,162,937 | | | |
| Quest Diagnostics, Inc. | | | | | |
| 2.80% due 06/30/31 | 24,970,000 | 26,894,609 | | | |
| Global Payments, Inc. | | | | | |
| 2.90% due 05/15/30 | 24,810,000 | 26,546,948 | | | |
| US Foods, Inc. | | | | | |
| 6.25% due 04/15/25 ⁴ | 24,050,000 | 25,462,937 | | | |

SCHEDULE OF INVESTMENTS (continued)

September 30, 2020

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|---------------|---|----------------|--------------|
| Duke University | | | Post Holdings, Inc. | | |
| 2.83% due 10/01/55 | 23,400,000 | \$ 24,776,090 | 4.63% due 04/15/30 ⁴ | 9,025,000 | \$ 9,284,469 |
| Health Care Service Corporation A Mutual Legal Reserve Co. | | | Johns Hopkins University | | |
| 3.20% due 06/01/50 ⁴ | 23,030,000 | 23,894,119 | 2.81% due 01/01/60 | 8,750,000 | 9,274,372 |
| Ascension Health | | | University of Chicago | | |
| 2.53% due 11/15/29 | 21,405,000 | 23,210,422 | 2.76% due 04/01/45 | 8,000,000 | 8,176,115 |
| Kimberly-Clark de Mexico SAB de CV | | | Tenet Healthcare Corp. | | |
| 2.43% due 07/01/31 ⁴ | 22,650,000 | 23,052,490 | 4.63% due 06/15/28 ⁴ | 7,106,000 | 7,208,327 |
| Johnson & Johnson | | | Children's Hospital Corp. | | |
| 2.45% due 09/01/60 | 22,250,000 | 22,520,791 | 2.59% due 02/01/50 | 7,100,000 | 6,983,564 |
| Coca-Cola Co. | | | Children's Health System of Texas | | |
| 2.75% due 06/01/60 | 20,680,000 | 21,003,080 | 2.51% due 08/15/50 | 6,500,000 | 6,174,808 |
| Thermo Fisher Scientific, Inc. | | | Jaguar Holding Company II / PPD Development, LP | | |
| 4.50% due 03/25/30 | 16,100,000 | 19,917,609 | 4.63% due 06/15/25 ⁴ | 5,896,000 | 6,072,880 |
| Transurban Finance Company Pty Ltd. | | | ERAC USA Finance LLC | | |
| 2.45% due 03/16/31 ⁴ | 19,400,000 | 19,762,363 | 5.25% due 10/01/20 ⁴ | 4,260,000 | 4,260,000 |
| Universal Health Services, Inc. | | | Wisconsin Alumni Research Foundation | | |
| 2.65% due 10/15/30 ⁴ | 19,660,000 | 19,566,812 | 3.56% due 10/01/49 | 3,775,000 | 4,135,540 |
| Hologic, Inc. | | | Avantor, Inc. | | |
| 3.25% due 02/15/29 ⁴ | 18,850,000 | 18,967,813 | 6.00% due 10/01/24 ⁴ | 3,651,000 | 3,815,295 |
| Avantor Funding, Inc. | | | Memorial Sloan-Kettering Cancer Center | | |
| 4.63% due 07/15/28 ⁴ | 15,900,000 | 16,496,250 | 2.96% due 01/01/50 | 3,500,000 | 3,709,520 |
| Smithfield Foods, Inc. | | | McKesson Corp. | | |
| 7.38% due 10/15/30 ⁴ | 14,820,000 | 14,852,011 | 4.88% due 03/15/44 | 1,650,000 | 2,021,037 |
| Prime Security Services Borrower LLC / Prime Finance, Inc. | | | Acadia Healthcare Company, Inc. | | |
| 3.38% due 08/31/27 ⁴ | 13,450,000 | 12,901,845 | 5.00% due 04/15/29 ⁴ | 1,800,000 | 1,824,750 |
| Sabre GLOBAL, Inc. | | | HCA, Inc. | | |
| 7.38% due 09/01/25 ⁴ | 12,750,000 | 12,877,500 | 3.50% due 09/01/30 | 1,600,000 | 1,630,208 |
| Gartner, Inc. | | | Cardinal Health, Inc. | | |
| 3.75% due 10/01/30 ⁴ | 9,830,000 | 9,943,537 | 4.50% due 11/15/44 | 1,450,000 | 1,572,025 |
| 4.50% due 07/01/28 ⁴ | 2,375,000 | 2,496,719 | Trustees of the University of Pennsylvania | | |
| Service Corporation International | | | 4.01% due 08/15/47 | 1,250,000 | 1,370,619 |
| 3.38% due 08/15/30 | 11,225,000 | 11,239,031 | Avanos Medical, Inc. | | |
| OhioHealth Corp. | | | 6.25% due 10/15/22 | 500,000 | 500,200 |
| 3.04% due 11/15/50 | 9,100,000 | 9,895,306 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|----------------------|---|----------------|---------------|
| Molina Healthcare, Inc. 4.88% due 06/15/25 ⁴ | 300,000 | \$ 306,000 | | | |
| Total Consumer, Non-cyclical | | <u>1,833,062,660</u> | | | |
| INDUSTRIAL - 6.2% | | | | | |
| Boeing Co. 5.15% due 05/01/30 | 124,700,000 | 140,163,889 | | | |
| 5.71% due 05/01/40 | 68,110,000 | 80,296,398 | | | |
| 5.81% due 05/01/50 | 53,550,000 | 64,783,725 | | | |
| 5.04% due 05/01/27 | 33,850,000 | 37,265,816 | | | |
| FedEx Corp. 4.25% due 05/15/30 | 74,049,000 | 89,012,076 | | | |
| 3.80% due 05/15/25 | 11,750,000 | 13,292,091 | | | |
| WRKCo, Inc. 3.00% due 06/15/33 | 82,155,000 | 89,367,722 | | | |
| Sonoco Products Co. 3.13% due 05/01/30 | 73,763,000 | 79,954,919 | | | |
| Textron, Inc. 2.45% due 03/15/31 | 52,250,000 | 51,919,991 | | | |
| 3.00% due 06/01/30 | 23,395,000 | 24,640,898 | | | |
| Snap-on, Inc. 3.10% due 05/01/50 | 59,779,000 | 62,528,065 | | | |
| BAE Systems plc 3.40% due 04/15/30 ⁴ | 42,797,000 | 47,830,421 | | | |
| Ball Corp. 2.88% due 08/15/30 | 42,950,000 | 42,466,813 | | | |
| Owens Corning 3.88% due 06/01/30 | 32,310,000 | 36,573,354 | | | |
| Standard Industries, Inc. 3.38% due 01/15/31 ⁴ | 14,475,000 | 14,286,753 | | | |
| 4.38% due 07/15/30 ⁴ | 13,600,000 | 13,943,604 | | | |
| 5.00% due 02/15/27 ⁴ | 7,300,000 | 7,592,000 | | | |
| Carrier Global Corp. 2.70% due 02/15/31 ⁴ | 33,600,000 | 35,005,483 | | | |
| GATX Corp. 4.00% due 06/30/30 | 28,835,000 | 33,216,020 | | | |
| 4.70% due 04/01/29 | 400,000 | 478,077 | | | |
| Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 ⁴ | 31,850,000 | 32,287,937 | | | |
| Xylem, Inc. 2.25% due 01/30/31 | 16,950,000 | 17,971,318 | | | |
| 1.95% due 01/30/28 | 11,850,000 | 12,347,182 | | | |
| | | | CNH Industrial Capital LLC 1.88% due 01/15/26 | 27,960,000 | \$ 27,921,937 |
| | | | Vulcan Materials Co. 3.50% due 06/01/30 | 23,400,000 | 26,206,159 |
| | | | Ryder System, Inc. 3.35% due 09/01/25 | 22,380,000 | 24,546,577 |
| | | | IDEX Corp. 3.00% due 05/01/30 | 22,300,000 | 24,529,594 |
| | | | Rolls-Royce plc 2.38% due 10/14/20 ⁴ | 21,730,000 | 21,675,675 |
| | | | FLIR Systems, Inc. 2.50% due 08/01/30 | 19,920,000 | 20,384,486 |
| | | | Bemis Company, Inc. 2.63% due 06/19/30 | 18,940,000 | 20,189,444 |
| | | | NFL Ventures, LP 3.02% due 04/15/35 ^{†††} | 20,000,000 | 19,772,466 |
| | | | Flowserve Corp. 3.50% due 10/01/30 | 18,900,000 | 18,714,937 |
| | | | Graphic Packaging International LLC 3.50% due 03/01/29 ⁴ | 16,750,000 | 16,854,688 |
| | | | Boxer Parent Co., Inc. 6.50% due 10/02/25 | EUR 13,500,000 | 16,326,671 |
| | | | Howmet Aerospace, Inc. 6.88% due 05/01/25 | 9,421,000 | 10,410,205 |
| | | | 5.90% due 02/01/27 | 3,950,000 | 4,255,295 |
| | | | Vertical US Newco, Inc. 5.25% due 07/15/27 ⁴ | 13,150,000 | 13,666,335 |
| | | | Aviation Capital Group LLC 2.88% due 01/20/22 ⁴ | 10,691,000 | 10,610,011 |
| | | | Hardwood Funding LLC 3.19% due 06/07/30 ^{†††} | 8,000,000 | 8,085,022 |
| | | | Virgin Media 4.88% due 07/15/28 | GBP 5,000,000 | 6,497,265 |
| | | | Oshkosh Corp. 3.10% due 03/01/30 | 3,880,000 | 4,109,437 |
| | | | Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22 | 3,300,000 | 3,384,051 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|----------------------|--|----------------|---------------|
| PerkinElmer, Inc. 3.30% due 09/15/29 | 1,560,000 | \$ 1,732,332 | Ferguson Finance plc 3.25% due 06/02/30 ⁴ | 42,620,000 | \$ 46,323,865 |
| Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ^{††.6} | 1,900,252 | 1,715,415 | Choice Hotels International, Inc. 3.70% due 01/15/31 | 43,850,000 | 46,145,547 |
| TransDigm, Inc. 6.25% due 03/15/26 ⁴ | 1,075,000 | 1,122,617 | Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 ⁴ | 38,950,000 | 40,556,687 |
| Tennant Co. 5.63% due 05/01/25 | 900,000 | 934,020 | BorgWarner, Inc. 2.65% due 07/01/27 | 36,010,000 | 38,002,003 |
| JELD-WEN, Inc. 6.25% due 05/15/25 ⁴ | 300,000 | 319,500 | 1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 ⁴ | 28,050,000 | 28,266,265 |
| Hillman Group, Inc. 6.38% due 07/15/22 ⁴ | 40,000 | 38,900 | 3.88% due 01/15/28 ⁴ | 9,200,000 | 9,372,960 |
| Total Industrial | | <u>1,331,227,591</u> | Lowe's Companies, Inc. 4.50% due 04/15/30 | 29,315,000 | 36,366,945 |
| CONSUMER, CYCLICAL - 4.9% | | | Whirlpool Corp. 4.60% due 05/15/50 | 23,350,000 | 28,919,494 |
| Marriott International, Inc. 4.63% due 06/15/30 | 43,685,000 | 46,784,332 | Aramark Services, Inc. 6.38% due 05/01/25 ⁴ | 22,050,000 | 22,968,934 |
| 3.50% due 10/15/32 | 45,690,000 | 45,341,214 | 5.00% due 02/01/28 ⁴ | 1,325,000 | 1,334,937 |
| 5.75% due 05/01/25 | 29,691,000 | 33,135,759 | WGM Acquisition Corp. 3.00% due 02/15/31 ⁴ | 10,100,000 | 9,819,725 |
| 0.85% (3 Month USD LIBOR + 0.60%) due 12/01/20 ⁷ | 30,440,000 | 30,385,810 | 3.88% due 07/15/30 ⁴ | 7,560,000 | 7,795,834 |
| Delta Air Lines, Inc. 7.00% due 05/01/25 ⁴ | 136,400,000 | 149,770,542 | Dollar General Corp. 3.50% due 04/03/30 | 10,650,000 | 12,121,398 |
| Walgreens Boots Alliance, Inc. 4.10% due 04/15/50 | 72,535,000 | 72,477,529 | Cedar Fair LP / Canada's Wonderland Co. / Magnum Management Corp. / Millennium Operations LLC 5.50% due 05/01/25 ⁴ | 9,900,000 | 10,197,000 |
| 3.20% due 04/15/30 | 33,931,000 | 35,563,117 | Williams Scotsman International, Inc. 4.63% due 08/15/28 ⁴ | 6,775,000 | 6,802,371 |
| Starbucks Corp. 2.55% due 11/15/30 | 73,030,000 | 77,539,918 | Hanesbrands, Inc. 5.38% due 05/15/25 ⁴ | 6,095,000 | 6,430,225 |
| VF Corp. 2.95% due 04/23/30 | 52,243,000 | 56,878,050 | Six Flags Theme Parks, Inc. 7.00% due 07/01/25 ⁴ | 5,990,000 | 6,371,863 |
| Hyatt Hotels Corp. 5.38% due 04/23/25 | 26,900,000 | 28,959,305 | | | |
| 5.75% due 04/23/30 | 23,885,000 | 27,426,251 | | | |
| Delta Air Lines Inc. / SkyMiles IP Ltd. 4.50% due 10/20/25 ⁴ | 45,200,000 | 46,413,728 | | | |
| 4.75% due 10/20/28 ⁴ | 3,800,000 | 3,945,461 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---------------------------------|----------------|----------------------|---------------------------------|----------------|---------------|
| American Airlines | | | AT&T, Inc. | | |
| Class AA Pass | | | 2.75% due 06/01/31 | 48,660,000 | \$ 51,339,121 |
| Through Trust | | | 2.30% due 06/01/27 | 6,000,000 | 6,283,755 |
| 3.20% due 06/15/28 | 5,657,600 | \$ 5,317,709 | Booking Holdings, Inc. | | |
| Smithsonian Institution | | | 4.63% due 04/13/30 | 30,557,000 | 36,710,977 |
| 2.65% due 09/01/39 | 5,000,000 | 5,167,147 | 4.50% due 04/13/27 | 11,700,000 | 13,737,478 |
| Performance Food | | | Virgin Media Secured | | |
| Group, Inc. | | | Finance plc | | |
| 6.88% due 05/01/25 ⁴ | 4,074,000 | 4,338,810 | 4.50% due 08/15/30 ⁴ | 35,400,000 | 36,371,376 |
| Tempur Sealy | | | 5.50% due 08/15/26 ⁴ | 1,200,000 | 1,251,000 |
| International, Inc. | | | CSC Holdings LLC | | |
| 5.50% due 06/15/26 | 3,600,000 | 3,736,620 | 3.38% due 02/15/31 ⁴ | 14,175,000 | 13,724,944 |
| HP Communities LLC | | | 5.50% due 05/15/26 ⁴ | 6,861,000 | 7,135,440 |
| 5.86% due | | | 4.13% due 12/01/30 ⁴ | 5,741,000 | 5,851,514 |
| 09/15/53 ^{†††4} | 1,420,000 | 1,964,601 | 6.75% due 11/15/21 | 1,800,000 | 1,887,750 |
| Hilton Domestic | | | Amazon.com, Inc. | | |
| Operating | | | 2.70% due 06/03/60 | 25,180,000 | 26,101,010 |
| Company, Inc. | | | Fox Corp. | | |
| 5.38% due 05/01/25 ⁴ | 1,744,000 | 1,821,259 | 3.50% due 04/08/30 | 14,521,000 | 16,410,611 |
| HD Supply, Inc. | | | 3.05% due 04/07/25 | 7,100,000 | 7,774,657 |
| 5.38% due 10/15/26 ⁴ | 300,000 | 313,812 | Sirius XM Radio, Inc. | | |
| Total Consumer, Cyclical | | <u>1,035,077,027</u> | 4.13% due 07/01/30 ⁴ | 21,910,000 | 22,320,813 |
| COMMUNICATIONS - 4.3% | | | Altice France S.A. | | |
| ViacomCBS, Inc. | | | 7.38% due 05/01/26 ⁴ | 14,800,000 | 15,508,920 |
| 4.95% due 01/15/31 | 69,401,000 | 83,451,805 | 5.13% due 01/15/29 ⁴ | 6,250,000 | 6,226,563 |
| 4.95% due 05/19/50 | 39,600,000 | 46,464,942 | eBay, Inc. | | |
| 4.75% due 05/15/25 | 36,350,000 | 41,762,256 | 2.70% due 03/11/30 | 19,766,000 | 20,963,128 |
| 2.90% due 01/15/27 | 6,570,000 | 7,085,208 | Radiate Holdco LLC / | | |
| Level 3 Financing, Inc. | | | Radiate Finance, Inc. | | |
| 4.25% due 07/01/28 ⁴ | 41,950,000 | 42,592,674 | 4.50% due 09/15/26 ⁴ | 19,750,000 | 19,745,853 |
| 3.63% due 01/15/29 ⁴ | 36,820,000 | 36,359,750 | Verizon | | |
| 3.88% due 11/15/29 ⁴ | 20,300,000 | 21,972,529 | Communications, | | |
| T-Mobile USA, Inc. | | | Inc. | | |
| 3.88% due 04/15/30 ⁴ | 74,705,000 | 84,761,787 | 3.15% due 03/22/30 | 16,590,000 | 18,747,194 |
| Walt Disney Co. | | | QualityTech Limited | | |
| 2.65% due 01/13/31 | 39,920,000 | 43,100,444 | Partnership / QTS | | |
| 3.80% due 05/13/60 | 31,990,000 | 36,954,229 | Finance Corp. | | |
| Charter | | | 3.88% due 10/01/28 ⁴ | 16,950,000 | 17,061,870 |
| Communications | | | Virgin Media | | |
| Operating | | | Vendor Financing | | |
| LLC / Charter | | | Notes IV DAC | | |
| Communications | | | 5.00% due 07/15/28 ⁴ | 15,600,000 | 15,561,000 |
| Operating Capital | | | | | |
| 2.80% due 04/01/31 | 71,850,000 | 74,725,073 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|---------------------------------|--------------------|------------|----------------|-------|
| CCO Holdings LLC / CCO Holdings Capital Corp. 4.25% due 02/01/31 ⁴ | 9,025,000 | \$ 9,354,071 | | | |
| LCPR Senior Secured Financing DAC 6.75% due 10/15/27 ⁴ | 5,633,000 | 5,886,485 | | | |
| Lamar Media Corp. 4.00% due 02/15/30 ⁴ | 5,375,000 | 5,375,000 | | | |
| Switch Ltd. 3.75% due 09/15/28 ⁴ | 4,200,000 | 4,242,000 | | | |
| Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28 | 2,800,000 | 2,940,000 | | | |
| Thomson Reuters Corp. 5.65% due 11/23/43 | 1,290,000 | 1,682,618 | | | |
| Alibaba Group Holding Ltd. 4.50% due 11/28/34 | 1,330,000 | 1,668,984 | | | |
| Match Group Holdings II LLC 4.13% due 08/01/30 ⁴ | 1,250,000 | 1,264,450 | | | |
| Virgin Media Finance plc 5.00% due 07/15/30 ⁴ | 850,000 | 845,750 | | | |
| Motorola Solutions, Inc. 5.50% due 09/01/44 | 360,000 | 418,429 | | | |
| Total Communications | | <u>913,623,458</u> | | | |
| ENERGY - 2.3% | | | | | |
| Exxon Mobil Corp. 2.61% due 10/15/30 | 143,370,000 | 154,969,810 | | | |
| BP Capital Markets plc 4.88% ^{3,5} | 114,600,000 | 122,622,000 | | | |
| Sabine Pass Liquefaction LLC 4.50% due 05/15/30 ⁴ | 63,355,000 | 71,366,339 | | | |
| Equinor ASA 2.38% due 05/22/30 | 18,770,000 | 19,849,716 | | | |
| | 1.75% due 01/22/26 | 6,500,000 | 6,743,184 | | |
| Valero Energy Corp. 2.15% due 09/15/27 | 13,920,000 | 13,863,810 | | | |
| | 2.85% due 04/15/25 | 12,000,000 | 12,593,012 | | |
| Chevron USA, Inc. 2.34% due 08/12/50 | 27,250,000 | \$ 25,806,688 | | | |
| Magellan Midstream Partners, LP 3.25% due 06/01/30 | 23,260,000 | 24,962,751 | | | |
| Florida Gas Transmission Company LLC 2.55% due 07/01/30 ⁴ | 15,100,000 | 15,826,801 | | | |
| NuStar Logistics, LP 6.38% due 10/01/30 | 10,000,000 | 10,375,000 | | | |
| Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc. 4.49% due 05/01/30 | 6,300,000 | 7,158,621 | | | |
| Midwest Connector Capital Company LLC 4.63% due 04/01/29 ⁴ | 6,780,000 | 6,852,398 | | | |
| Phillips 66 3.70% due 04/06/23 | 2,250,000 | 2,408,538 | | | |
| TransCanada PipeLines Ltd. 6.10% due 06/01/40 | 1,200,000 | 1,587,792 | | | |
| Apache Corp. 5.10% due 09/01/40 | 1,450,000 | 1,298,656 | | | |
| Parkland Corp. 6.00% due 04/01/26 ⁴ | 800,000 | 838,000 | | | |
| Total Energy | | <u>499,123,116</u> | | | |
| TECHNOLOGY - 1.6% | | | | | |
| NetApp, Inc. 2.70% due 06/22/30 | 123,550,000 | 128,406,166 | | | |
| Broadcom, Inc. 4.15% due 11/15/30 | 60,860,000 | 68,366,703 | | | |
| | 5.00% due 04/15/30 | 1,440,000 | 1,698,620 | | |
| Qorvo, Inc. 4.38% due 10/15/29 | 21,000,000 | 22,312,500 | | | |
| | 3.38% due 04/01/31 ⁴ | 8,675,000 | 8,815,969 | | |
| | 5.50% due 07/15/26 | 1,500,000 | 1,590,840 | | |
| MSCI, Inc. 3.88% due 02/15/31 ⁴ | 31,175,000 | 32,490,585 | | | |
| NCR Corp. 5.00% due 10/01/28 ⁴ | 30,050,000 | 30,074,040 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|----------------------------------|----------------|--------------------|--|----------------|--------------------|
| 8.13% due 04/15/25 ⁴ | 600,000 | \$ 663,150 | Minerals Technologies, Inc. | | |
| Apple, Inc. | | | 5.00% due 07/01/28 ⁴ | 16,900,000 | \$ 17,487,951 |
| 2.55% due 08/20/60 | 22,850,000 | 22,699,256 | Steel Dynamics, Inc. | | |
| Leidos, Inc. | | | 3.25% due 01/15/31 | 9,200,000 | 9,844,126 |
| 3.63% due 05/15/25 ⁴ | 9,200,000 | 10,204,180 | 2.40% due 06/15/25 | 5,950,000 | 6,208,066 |
| Analog Devices, Inc. | | | Reliance Steel & Aluminum Co. | | |
| 2.95% due 04/01/25 | 6,100,000 | 6,634,467 | 2.15% due 08/15/30 | 12,040,000 | 11,780,519 |
| Black Knight InfoServ LLC | | | Corporacion Nacional del Cobre de Chile | | |
| 3.63% due 09/01/28 ⁴ | 5,600,000 | 5,659,500 | 3.75% due 01/15/31 ⁴ | 10,430,000 | 11,593,466 |
| Booz Allen Hamilton, Inc. | | | Alcoa Nederland Holding BV | | |
| 3.88% due 09/01/28 ⁴ | 4,550,000 | 4,670,802 | 5.50% due 12/15/27 ⁴ | 6,450,000 | 6,722,190 |
| Microchip Technology, Inc. | | | 6.13% due 05/15/28 ⁴ | 2,800,000 | 2,950,500 |
| 2.67% due 09/01/23 ⁴ | 1,580,000 | 1,635,352 | 6.75% due 09/30/24 ⁴ | 400,000 | 412,500 |
| Citrix Systems, Inc. | | | Carpenter Technology Corp. | | |
| 3.30% due 03/01/30 | 1,500,000 | 1,601,962 | 6.38% due 07/15/28 | 2,015,000 | 2,108,948 |
| Entegris, Inc. | | | International Flavors & Fragrances, Inc. | | |
| 4.38% due 04/15/28 ⁴ | 900,000 | 924,750 | 4.38% due 06/01/47 | 1,510,000 | 1,752,756 |
| Open Text Holdings, Inc. | | | Southern Copper Corp. | | |
| 4.13% due 02/15/30 ⁴ | 210,000 | <u>215,972</u> | 7.50% due 07/27/35 | 1,150,000 | 1,682,671 |
| Total Technology | | <u>348,664,814</u> | Dow Chemical Co. | | |
| BASIC MATERIALS - 1.6% | | | 4.25% due 10/01/34 | 1,420,000 | 1,659,262 |
| Newcrest Finance Pty Ltd. | | | WR Grace & Company-Conn | | |
| 3.25% due 05/13/30 ⁴ | 55,600,000 | 60,648,327 | 4.88% due 06/15/27 ⁴ | 800,000 | <u>826,160</u> |
| 4.20% due 05/13/50 ⁴ | 26,390,000 | 30,845,027 | Total Basic Materials | | <u>342,640,293</u> |
| Anglo American Capital plc | | | UTILITIES - 0.8% | | |
| 5.63% due 04/01/30 ⁴ | 35,455,000 | 43,518,176 | Cheniere Corpus Christi Holdings LLC | | |
| 2.63% due 09/10/30 ⁴ | 18,000,000 | 17,951,042 | 3.52% due 12/31/39 ^{†††} | 97,100,000 | 96,131,604 |
| 3.95% due 09/10/50 ⁴ | 14,140,000 | 14,450,052 | AES Corp. | | |
| 5.38% due 04/01/25 ⁴ | 1,420,000 | 1,632,298 | 3.95% due 07/15/30 ⁴ | 26,390,000 | 29,159,894 |
| Nucor Corp. | | | 3.30% due 07/15/25 ⁴ | 3,750,000 | 3,995,100 |
| 2.70% due 06/01/30 | 45,300,000 | 48,638,886 | Arizona Public Service Co. | | |
| 2.00% due 06/01/25 | 5,000,000 | 5,218,790 | 3.35% due 05/15/50 | 23,140,000 | 25,486,113 |
| United States Steel Corp. | | | Black Hills Corp. | | |
| 12.00% due 06/01/25 ⁴ | 42,000,000 | 44,708,580 | 2.50% due 06/15/30 | 14,360,000 | 14,849,624 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|-----------------------|------------------------------|----------------|---------------|
| Clearway Energy Operating LLC | | | 4.21% due 10/01/48 | 9,750,000 | \$ 12,280,211 |
| 4.75% due 03/15/28 ⁴ | 3,325,000 | \$ 3,433,063 | 3.03% due 12/01/27 | 10,900,000 | 11,926,148 |
| Virginia Electric and Power Co. | | | due 10/25/43 ^{8,14} | 12,103,774 | 11,180,516 |
| 8.88% due 11/15/38 | 1,100,000 | 2,029,960 | 3.05% due 10/01/29 | 9,600,000 | 10,615,790 |
| Southern Power Co. | | | 3.17% due 02/01/28 | 9,450,000 | 10,534,856 |
| 5.25% due 07/15/43 | 1,350,000 | 1,574,697 | 3.04% due 01/01/28 | 8,900,000 | 9,749,514 |
| Dominion Energy, Inc. | | | 3.43% due 03/01/33 | 8,100,000 | 9,441,461 |
| 0.78% (3 Month USD LIBOR + 0.53%) due 09/15/23 ⁷ | 1,030,000 | 1,031,649 | 1.76% due 08/01/40 | 9,360,000 | 9,291,197 |
| Indiana Michigan Power Co. | | | 1.86% due 11/01/25 | 8,742,249 | 9,196,709 |
| 6.05% due 03/15/37 | 720,000 | 1,017,365 | 3.01% due 12/01/27 | 7,500,000 | 8,195,886 |
| Total Utilities | | <u>178,709,069</u> | 2.09% due 04/01/35 | 7,757,729 | 8,172,697 |
| Total Corporate Bonds | | | 2.10% due 07/01/50 | 7,727,079 | 7,883,391 |
| (Cost \$9,657,718,007) | | <u>10,259,280,773</u> | 3.14% due 01/01/28 | 6,900,000 | 7,606,109 |
| | | | 2.99% due 09/01/29 | 6,800,000 | 7,577,129 |
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 22.4% | | | 3.61% due 04/01/39 | 6,193,000 | 7,528,933 |
| GOVERNMENT AGENCY - 12.6% | | | 3.29% due 03/01/33 | 6,700,000 | 7,458,621 |
| Uniform MBS 30 Year | | | 4.04% due 08/01/48 | 6,100,000 | 7,455,240 |
| 2.00% due 12/14/21 | 1,060,390,000 | 1,092,516,636 | 3.56% due 02/01/38 | 6,410,955 | 7,306,239 |
| Fannie Mae | | | 2.79% due 01/01/32 | 6,532,059 | 7,102,971 |
| 2.43% due 01/01/30 | 73,200,000 | 78,756,626 | 2.15% due 09/01/29 | 6,683,000 | 7,075,696 |
| 3.59% due 02/01/29 | 38,621,256 | 44,002,812 | 3.05% due 03/01/50 | 6,200,599 | 6,907,112 |
| 3.40% due 02/01/33 | 25,000,000 | 29,495,533 | 2.50% due 04/01/35 | 6,614,489 | 6,906,836 |
| 2.40% due 03/01/40 | 27,004,000 | 29,414,594 | 3.13% due 02/01/28 | 5,900,000 | 6,253,618 |
| 3.60% due 03/01/31 | 24,586,000 | 28,807,820 | 1.83% due 08/01/40 | 5,824,373 | 5,956,585 |
| 2.90% due 11/01/29 | 21,378,000 | 23,671,073 | 4.07% due 05/01/49 | 4,814,376 | 5,737,944 |
| 2.81% due 09/01/39 | 20,780,000 | 23,615,744 | 4.27% due 12/01/33 | 4,627,738 | 5,626,092 |
| 3.83% due 05/01/49 due 12/25/43 ^{8,14} | 19,000,000 | 22,556,057 | 3.16% due 11/01/30 | 4,924,705 | 5,521,563 |
| 4.17% due 02/01/49 | 16,500,000 | 20,759,183 | 2.62% due 11/01/28 | 4,700,000 | 5,198,152 |
| 2.96% due 11/01/29 | 18,620,000 | 20,702,093 | 2.99% due 01/01/40 | 4,429,000 | 5,161,339 |
| 2.30% due 11/01/29 | 17,060,000 | 18,537,317 | 3.11% due 11/01/27 | 4,500,000 | 4,971,554 |
| 4.08% due 04/01/49 | 12,879,000 | 15,846,468 | 3.71% due 04/01/31 | 4,200,000 | 4,922,482 |
| 2.46% due 01/01/30 | 14,500,000 | 15,716,781 | 3.37% due 06/01/39 | 4,067,000 | 4,830,043 |
| 3.42% due 09/01/47 | 12,865,026 | 14,534,933 | 3.50% due 02/01/48 | 4,215,536 | 4,779,183 |
| 3.07% due 01/01/28 | 13,100,000 | 14,377,628 | 3.76% due 03/01/37 | 4,000,000 | 4,763,078 |
| 2.07% due 10/01/50 | 13,522,650 | 13,746,614 | 2.39% due 02/01/27 | 4,307,000 | 4,681,426 |
| 2.55% due 12/01/29 | 12,478,000 | 13,642,567 | 3.65% due 03/01/33 | 3,600,000 | 4,171,862 |
| 3.59% due 04/01/33 | 11,229,441 | 12,821,118 | 3.69% due 03/01/29 | 3,500,000 | 4,034,430 |
| 2.00% due 09/01/50 | 12,175,000 | 12,329,505 | 3.92% due 04/01/39 | 3,198,000 | 4,009,841 |
| | | | 4.24% due 08/01/48 | 3,400,000 | 3,950,099 |
| | | | 2.94% due 02/01/40 | 3,431,110 | 3,838,872 |
| | | | 3.33% due 04/01/30 | 2,934,443 | 3,395,529 |
| | | | 3.50% due 12/01/47 | 3,004,458 | 3,266,469 |
| | | | 2.96% due 10/01/49 | 2,923,133 | 3,214,251 |
| | | | 3.94% due 06/01/35 | 2,600,000 | 3,071,950 |
| | | | 3.12% due 02/01/28 | 2,600,000 | 2,965,759 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--------------------|----------------|--------------|-----------------------|----------------|------------|
| 2.62% due 11/01/29 | 2,635,000 | \$ 2,897,843 | 5.00% due 12/01/44 | 471,564 | \$ 526,506 |
| 2.17% due 10/01/50 | 2,802,000 | 2,848,692 | 4.50% due 05/01/47 | 451,328 | 496,186 |
| 2.86% due 01/01/33 | 2,524,000 | 2,841,083 | 3.50% due 08/01/43 | 449,221 | 486,156 |
| 3.26% due 11/01/46 | 2,469,698 | 2,752,803 | 4.33% due 09/01/48 | 340,192 | 411,149 |
| 2.92% due 03/01/50 | 2,420,487 | 2,648,188 | 4.22% due 04/01/49 | 315,000 | 387,283 |
| 4.00% due 12/01/38 | 2,434,952 | 2,614,433 | Freddie Mac | | |
| 2.51% due 07/01/50 | 2,445,934 | 2,593,779 | Multifamily | | |
| 3.58% due 12/01/27 | 2,238,067 | 2,569,580 | Structured Pass | | |
| 2.17% due 09/01/50 | 2,521,500 | 2,559,147 | Through Certificates | | |
| 2.69% due 10/01/34 | 2,310,690 | 2,545,085 | 2019-1513, 2.80% | | |
| 3.51% due 11/01/37 | 2,150,000 | 2,473,271 | due 08/25/34 | 68,400,000 | 79,122,452 |
| 4.50% due 04/01/48 | 2,280,254 | 2,469,776 | 2017-KW03, 3.02% | | |
| 2.53% due 12/01/26 | 2,250,000 | 2,449,021 | due 06/25/27 | 65,900,000 | 74,043,626 |
| 1.68% due 09/01/37 | 2,200,000 | 2,283,649 | 2018-K074, 3.60% | | |
| 3.50% due 12/01/46 | 2,116,070 | 2,244,295 | due 02/25/28 | 34,823,000 | 40,885,357 |
| 2.68% due 04/01/50 | 1,984,724 | 2,131,605 | 2020-KJ28, 2.31% | | |
| 2.77% due 02/01/36 | 1,780,594 | 1,969,598 | due 10/25/27 | 30,862,000 | 33,455,985 |
| 3.46% due 08/01/49 | 1,720,910 | 1,947,820 | 2017-K066, 3.20% | | |
| 4.00% due 01/01/46 | 1,679,792 | 1,814,547 | due 06/25/27 | 19,507,000 | 22,177,553 |
| 4.00% due 08/01/47 | 1,566,688 | 1,728,723 | 2019-KJ27, 2.59% | | |
| 3.48% due 04/01/28 | 1,500,000 | 1,682,094 | due 03/25/25 | 19,000,000 | 20,314,874 |
| 2.50% due 01/01/35 | 1,539,636 | 1,607,684 | 2017-K061, 3.44% | | |
| 3.50% due 12/01/45 | 1,454,157 | 1,564,922 | (WAC) due | | |
| 3.08% due 02/01/33 | 1,300,000 | 1,503,268 | 11/25/26 ⁷ | 15,000,000 | 17,217,572 |
| 3.74% due 02/01/48 | 1,277,530 | 1,482,965 | 2016-K060, 3.30% | | |
| 3.27% due 08/01/34 | 1,299,401 | 1,477,678 | (WAC) due | | |
| 2.97% due 11/01/25 | 1,348,761 | 1,476,309 | 10/25/26 ⁷ | 13,000,000 | 14,754,723 |
| 2.32% due 07/01/50 | 1,408,548 | 1,458,968 | 2018-K073, 3.45% | | |
| 3.02% due 11/01/27 | 1,300,000 | 1,420,803 | (WAC) due | | |
| 4.05% due 09/01/48 | 1,178,197 | 1,398,801 | 01/25/28 ⁷ | 11,600,000 | 13,478,467 |
| 2.89% due 05/01/33 | 1,239,086 | 1,395,775 | 2018-K078, 3.92% | | |
| 3.00% due 07/01/46 | 1,273,792 | 1,338,521 | due 06/25/28 | 10,150,000 | 12,213,433 |
| 2.25% due 10/01/50 | 1,300,000 | 1,330,735 | 2017-K069, 3.25% | | |
| 3.96% due 06/01/49 | 982,161 | 1,178,257 | (WAC) due | | |
| 2.34% due 05/01/27 | 1,074,315 | 1,155,675 | 09/25/27 ⁷ | 10,000,000 | 11,428,463 |
| 3.13% due 01/01/30 | 1,000,000 | 1,148,668 | 2016-K057, 2.62% | | |
| 3.60% due 10/01/47 | 953,384 | 1,093,411 | due 08/25/26 | 10,000,000 | 10,979,491 |
| 3.18% due 09/01/42 | 886,640 | 967,320 | 2018-K154, 3.46% | | |
| 3.63% due 01/01/37 | 722,133 | 828,802 | due 11/25/32 | 8,500,000 | 10,153,429 |
| 3.36% due 12/01/39 | 700,000 | 826,597 | 2016-K152, 3.08% | | |
| 4.50% due 02/01/45 | 719,598 | 802,298 | due 01/25/31 | 7,090,000 | 8,141,439 |
| 3.91% due 07/01/49 | 688,624 | 791,971 | 2017-K070, 3.36% | | |
| 2.75% due 11/01/31 | 638,212 | 708,995 | due 12/25/27 | 6,000,000 | 6,916,475 |
| 3.99% due 06/01/49 | 540,316 | 615,704 | 2015-K151, 3.51% | | |
| 5.00% due 05/01/44 | 489,407 | 540,134 | due 04/25/30 | 2,105,000 | 2,517,965 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|----------------------|---|----------------|---------------|
| 2015-K043, 0.66% (WAC) due 12/25/24 ^{7,9} | 43,355,499 | \$ 863,975 | | | |
| 2014-K715, 2.86% due 01/25/21 | 363,931 | 365,289 | | | |
| Uniform MBS 15 Year 1.50% due 10/19/21 | 171,550,000 | 175,530,475 | | | |
| Fannie Mae-Aces 2017-M11, 2.98% due 08/25/29 | 52,100,000 | 59,761,091 | | | |
| 2020-M23, 1.74% due 03/25/35 | 50,222,656 | 51,944,801 | | | |
| 2020-M23, 1.61% (WAC) due 03/25/35 ^{7,9} | 300,544,915 | 43,121,734 | | | |
| 2018-M3, 3.19% (WAC) due 02/25/30 ⁷ | 7,800,000 | 8,981,157 | | | |
| Freddie Mac 3.55% due 10/01/33 | 4,587,584 | 5,344,187 | | | |
| 4.00% due 01/15/46 | 4,673,889 | 4,932,847 | | | |
| 3.26% due 09/01/45 | 2,267,728 | 2,506,329 | | | |
| 3.50% due 01/01/44 | 1,823,196 | 1,967,941 | | | |
| 4.00% due 02/01/46 | 1,600,918 | 1,738,127 | | | |
| 1.96% due 05/01/50 | 1,605,393 | 1,622,244 | | | |
| 1.95% due 05/01/50 | 1,478,992 | 1,492,111 | | | |
| 3.00% due 08/01/46 | 1,314,200 | 1,382,481 | | | |
| 4.00% due 11/01/45 | 1,268,472 | 1,379,133 | | | |
| 4.50% due 06/01/48 | 1,135,839 | 1,229,986 | | | |
| 3.40% due 04/01/31 | 995,071 | 1,164,644 | | | |
| Freddie Mac Seasoned Credit Risk Transfer Trust 2020-2, 2.00% due 11/25/59 | 17,469,520 | 17,995,118 | | | |
| FREMF Mortgage Trust 2013-K29, 0.13% due 05/25/46 ^{4,9} | 739,886,886 | <u>1,725,046</u> | | | |
| Total Government Agency | | <u>2,707,118,502</u> | | | |
| RESIDENTIAL MORTGAGE BACKED SECURITIES - 7.5% FKRT 5.47% due 07/03/23 ^{†††6} | 161,280,284 | 162,731,807 | | | |
| | | | New Residential Advance Receivables Trust Advance Receivables Backed 2019-T4, 2.33% due 10/15/51 ⁴ | 64,250,000 | \$ 64,711,187 |
| | | | 2019-T5, 2.43% due 10/15/51 ⁴ | 51,500,000 | 51,286,795 |
| | | | Home Equity Loan Trust 2007-FRET1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷ | 83,729,440 | 78,564,389 |
| | | | Soundview Home Loan Trust 2006-OPT5, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁷ | 65,228,687 | 63,214,628 |
| | | | 2005-OPT3, 0.62% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁷ | 12,125,000 | 11,992,847 |
| | | | Starwood Mortgage Residential Trust 2020-1, 2.28% (WAC) due 02/25/50 ^{4,7} | 24,675,653 | 25,127,257 |
| | | | 2019-1, 2.94% (WAC) due 06/25/49 ^{4,7} | 21,136,540 | 21,476,198 |
| | | | 2020-1, 2.56% (WAC) due 02/25/50 ^{4,7} | 12,023,568 | 12,210,645 |
| | | | 2020-1, 2.41% (WAC) due 02/25/50 ^{4,7} | 9,248,898 | 9,409,223 |
| | | | Verus Securitization Trust 2020-1, 2.42% due 01/25/60 ^{4,10} | 32,685,777 | 33,379,163 |
| | | | 2019-4, 2.64% due 11/25/59 ^{4,10} | 28,266,950 | 28,821,740 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|------------------------------|----------------|---------------|-----------------------------|----------------|------------|
| CSMC Trust | | | 2006-BC6, 0.32% | | |
| 2018-RPL9, 3.85% | | | (1 Month USD | | |
| (WAC) due | | | LIBOR + 0.17%, | | |
| 09/25/57 ^{4,7} | 36,273,959 | \$ 38,957,133 | Rate Floor: 0.17%) | | |
| 2020-NQM1, 1.72% | | | due 01/25/37 ⁷ | 567,548 | \$ 558,548 |
| due 05/25/65 ^{4,10} | 15,127,149 | 15,126,927 | 2006-OPT1, 0.41% | | |
| BRAVO Residential | | | (1 Month USD | | |
| Funding Trust | | | LIBOR + 0.26%, | | |
| 2019-NQM1, 2.67% | | | Rate Floor: 0.26%) | | |
| (WAC) due | | | due 04/25/36 ⁷ | 134,654 | 132,935 |
| 07/25/59 ^{4,7} | 29,118,344 | 29,714,630 | Homeward | | |
| 2019-NQM2, | | | Opportunities | | |
| 2.75% (WAC) | | | Fund I Trust | | |
| due 11/25/59 ^{4,7} | 14,527,030 | 14,779,032 | 2019-3, 2.68% | | |
| NovaStar Mortgage | | | (WAC) due | | |
| Funding Trust Series | | | 11/25/59 ^{4,7} | 24,222,546 | 24,567,388 |
| 2007-2, 0.35% | | | 2019-2, 2.70% | | |
| (1 Month USD | | | (WAC) due | | |
| LIBOR + 0.20%, | | | 09/25/59 ^{4,7} | 16,667,788 | 16,837,003 |
| Rate Cap/Floor: | | | CIT Mortgage | | |
| 11.00%/0.20%) | | | Loan Trust | | |
| due 09/25/37 ⁷ | 42,891,274 | 40,916,006 | 2007-1, 1.50% | | |
| 2007-1, 0.28% | | | (1 Month USD | | |
| (1 Month USD | | | LIBOR + 1.35%, | | |
| LIBOR + 0.13%, | | | Rate Floor: 1.35%) | | |
| Rate Cap/Floor: | | | due 10/25/37 ^{4,7} | 39,515,121 | 39,627,498 |
| 11.00%/0.13%) | | | Citigroup Mortgage | | |
| due 03/25/37 ⁷ | 3,680,672 | 2,709,931 | Loan Trust, Inc. | | |
| Structured Asset | | | 2007-AMC1, 0.31% | | |
| Securities | | | (1 Month USD | | |
| Corporation | | | LIBOR + 0.16%, | | |
| Mortgage Loan Trust | | | Rate Floor: 0.16%) | | |
| 2008-BC4, 0.78% | | | due 12/25/36 ^{4,7} | 28,262,931 | 19,590,762 |
| (1 Month USD | | | 2005-HE3, 0.88% | | |
| LIBOR + 0.63%, | | | (1 Month USD | | |
| Rate Floor: 0.63%) | | | LIBOR + 0.74%, | | |
| due 11/25/37 ⁷ | 37,572,673 | 36,632,583 | Rate Floor: 0.49%) | | |
| 2006-BC4, 0.32% | | | due 09/25/35 ⁷ | 10,652,960 | 10,581,780 |
| (1 Month USD | | | 2006-WF1, 5.21% | | |
| LIBOR + 0.17%, | | | due 03/25/36 | 10,319,079 | 7,338,096 |
| Rate Floor: 0.17%) | | | CIM Trust | | |
| due 12/25/36 ⁷ | 4,749,006 | 4,648,486 | 2018-R4, 4.07% | | |
| | | | (WAC) due | | |
| | | | 12/26/57 ^{4,7} | 24,770,183 | 25,582,905 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|---------------|---|----------------|---------------|
| 2018-R2, 3.69% (WAC) due 08/25/57 ^{4,7} | 10,934,552 | \$ 10,951,541 | | | |
| Alternative Loan Trust | | | GSAMP Trust | | |
| 2007-OA4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁷ | 23,983,707 | 21,870,968 | 2007-NC1, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁷ | 31,907,768 | \$ 20,580,571 |
| 2007-OH3, 0.44% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁷ | 9,185,341 | 8,409,049 | 2006-HE8, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁷ | 10,107,000 | 8,620,066 |
| 2007-OA7, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁷ | 3,927,865 | 3,593,789 | 2005-HE6, 0.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁷ | 137,487 | 137,574 |
| 2007-OH3, 0.37% (1 Month USD LIBOR + 0.22%, Rate Cap/Floor: 10.00%/0.22%) due 09/25/47 ⁷ | 913,056 | 830,997 | SPS Servicer Advance Receivables Trust Advance Receivables Backed Notes | | |
| New Residential Mortgage Loan Trust | | | 2019-T1, 2.24% due 10/15/51 ⁴ | 28,000,000 | 28,011,766 |
| 2019-6A, 3.50% (WAC) due 09/25/59 ^{4,7} | 14,655,583 | 15,470,853 | 2019-T2, 2.47% due 10/15/52 ⁴ | 1,000,000 | 991,606 |
| 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,7} | 11,951,626 | 12,902,741 | HSI Asset Securitization Corporation Trust | | |
| 2018-2A, 3.50% (WAC) due 02/25/58 ^{4,7} | 3,262,840 | 3,446,303 | 2006-OPT2, 0.54% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36 ⁷ | 29,140,000 | 28,942,553 |
| Cascade Funding Mortgage Trust | | | American Home Mortgage Investment Trust | | |
| 2018-RM2, 4.00% (WAC) due 10/25/68 ^{6,7} | 16,937,686 | 17,569,490 | 2007-1, 2.08% due 05/25/47 ⁹ | 165,576,051 | 27,552,517 |
| 2019-RM3, 2.80% (WAC) due 06/25/69 ^{6,7} | 12,567,612 | 12,592,558 | Residential Mortgage Loan Trust | | |
| | | | 2020-1, 2.38% (WAC) due 02/25/24 ^{4,7} | 19,332,430 | 19,613,069 |
| | | | 2020-1, 2.68% (WAC) due 02/25/24 ^{4,7} | 4,810,628 | 4,871,226 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|---------------|--|----------------|---------------|
| ACE Securities Corporation | | | IXIS Real Estate Capital Trust | | |
| Home Equity Loan Trust Series | | | 2007-HE1, 0.26% | | |
| 2006-N1, 0.76% | | | (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) | | |
| (1 Month USD LIBOR + 0.62%, Rate Floor: 0.41%) | | | due 05/25/37 | 29,679,123 | \$ 10,338,414 |
| due 12/25/35 | 16,761,000 | \$ 15,730,167 | 2006-HE1, 0.75% | | |
| 2005-HE2, 1.17% | | | (1 Month USD LIBOR + 0.60%, Rate Floor: 0.30%) | | |
| (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) | | | due 03/25/36 | 14,042,078 | 9,286,471 |
| due 04/25/35 | 7,700,000 | 7,599,662 | 2007-HE1, 0.38% | | |
| SG Residential Mortgage Trust | | | (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) | | |
| 2019-3, 2.70% | | | due 05/25/37 | 3,381,406 | 1,215,747 |
| (WAC) due 09/25/59 | 22,583,407 | 22,837,387 | 2007-HE1, 0.21% | | |
| Deephaven Residential Mortgage Trust | | | (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) | | |
| 2019-3A, 2.96% | | | due 05/25/37 | 2,766,493 | 950,774 |
| (WAC) due 07/25/59 | 16,706,057 | 16,935,292 | Lehman XS Trust Series | | |
| 2018-4A, 4.29% | | | 2007-4N, 0.35% | | |
| (WAC) due 10/25/58 | 4,470,258 | 4,487,902 | (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) | | |
| 2018-1A, 3.03% | | | due 03/25/47 | 12,400,441 | 12,037,513 |
| (WAC) due 12/25/57 | 1,299,806 | 1,305,438 | 2007-2N, 0.33% | | |
| Angel Oak Mortgage Trust | | | (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) | | |
| 2020-1, 2.77% | | | due 02/25/37 | 6,911,039 | 6,409,886 |
| (WAC) due 12/25/59 | 11,893,905 | 11,885,016 | 2007-15N, 0.40% | | |
| 2020-1, 2.67% | | | (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) | | |
| (WAC) due 12/25/59 | 7,889,504 | 7,988,779 | due 08/25/37 | 2,920,934 | 2,787,272 |
| 2017-3, 2.71% (WAC) | | | 2006-10N, 0.36% | | |
| due 11/25/47 | 2,519,562 | 2,522,738 | (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) | | |
| | | | due 07/25/46 | 532,110 | 514,783 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---------------------------|----------------|--------------|-----------------------------|----------------|---------------|
| RALI Series Trust | | | First NLC Trust | | |
| 2007-QQ4, 0.34% | | | 2005-4, 0.54% | | |
| (1 Month USD | | | (1 Month USD | | |
| LIBOR + 0.19%, | | | LIBOR + 0.39%, | | |
| Rate Floor: 0.19%) | | | Rate Cap/Floor: | | |
| due 05/25/47 ⁷ | 7,386,179 | \$ 6,700,556 | 14.00%/0.39%) | | |
| 2006-QQ2, 0.37% | | | due 02/25/36 ⁷ | 18,851,150 | \$ 18,477,882 |
| (1 Month USD | | | 2005-1, 0.61% | | |
| LIBOR + 0.22%, | | | (1 Month USD | | |
| Rate Floor: 0.22%) | | | LIBOR + 0.46%, | | |
| due 02/25/46 ⁷ | 18,899,095 | 5,331,641 | Rate Cap/Floor: | | |
| 2007-QQ2, 0.30% | | | 14.00%/0.23%) | | |
| (1 Month USD | | | due 05/25/35 ⁷ | 2,751,685 | 2,618,097 |
| LIBOR + 0.15%, | | | LSTAR Securities | | |
| Rate Floor: 0.15%) | | | Investment Limited | | |
| due 02/25/47 ⁷ | 9,657,476 | 4,737,825 | 2019-5, 1.66% | | |
| 2006-QQ6, 0.33% | | | (1 Month USD | | |
| (1 Month USD | | | LIBOR + 1.50%, | | |
| LIBOR + 0.18%, | | | Rate Floor: 1.50%) | | |
| Rate Floor: 0.18%) | | | due 11/01/24 ^{4,7} | 19,451,173 | 19,146,416 |
| due 06/25/46 ⁷ | 5,343,732 | 1,826,701 | Argent Securities | | |
| 2006-QQ2, 0.42% | | | Incorporated | | |
| (1 Month USD | | | Asset-Backed | | |
| LIBOR + 0.27%, | | | Pass-Through | | |
| Rate Floor: 0.27%) | | | Certificates Series | | |
| due 02/25/46 ⁷ | 6,128,881 | 1,798,785 | 2005-W4, 0.53% | | |
| 2007-QQ3, 0.31% | | | (1 Month USD | | |
| (1 Month USD | | | LIBOR + 0.38%, | | |
| LIBOR + 0.16%, | | | Rate Floor: 0.38%) | | |
| Rate Floor: 0.16%) | | | due 02/25/36 ⁷ | 12,867,502 | 11,701,230 |
| due 03/25/47 ⁷ | 1,380,852 | 1,271,028 | 2005-W2, 0.64% | | |
| Bear Stearns Asset | | | (1 Month USD | | |
| Backed Securities | | | LIBOR + 0.49%, | | |
| I Trust | | | Rate Floor: 0.49%) | | |
| 2006-HE9, 0.29% | | | due 10/25/35 ⁷ | 6,435,000 | 6,353,005 |
| (1 Month USD | | | Washington Mutual | | |
| LIBOR + 0.14%, | | | Mortgage Pass- | | |
| Rate Floor: 0.14%) | | | Through Certificates | | |
| due 11/25/36 ⁷ | 13,141,995 | 12,496,604 | WMALT Series Trust | | |
| 2006-HE9, 0.29% | | | 2006-AR9, 1.85% | | |
| (1 Month USD | | | (1 Year CMT Rate | | |
| LIBOR + 0.14%, | | | + 0.83%, Rate | | |
| Rate Floor: 0.14%) | | | Floor: 0.83%) | | |
| due 11/25/36 ⁷ | 9,540,346 | 9,136,669 | due 11/25/46 ⁷ | 12,350,410 | 10,762,933 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|---|----------------|---------------|
| 2006-AR9, 1.86% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷ | 5,936,406 | \$ 4,871,678 | | | |
| 2006-7, 4.24% due 09/25/36 | 2,428,498 | 1,032,924 | | | |
| 2006-8, 4.23% due 10/25/36 | 406,224 | 204,227 | | | |
| HarborView Mortgage Loan Trust | | | Credit-Based Asset Servicing and Securitization LLC | | |
| 2006-14, 0.31% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁷ | 10,106,632 | 9,036,147 | 2006-CB2, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁷ | 13,902,827 | \$ 13,392,846 |
| 2006-12, 0.35% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁷ | 7,862,731 | 7,090,351 | First Franklin Mortgage Loan Trust | | |
| Securitized Asset Backed Receivables LLC Trust | | | 2006-FF3, 0.44% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36 ⁷ | 8,616,000 | 8,350,013 |
| 2006-WM4, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 11/25/36 ⁷ | 33,809,916 | 13,355,826 | 2004-FF10, 1.42% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁷ | 4,919,202 | 4,908,032 |
| 2006-HE2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 ⁷ | 3,963,855 | 2,283,991 | Legacy Mortgage Asset Trust | | |
| Citigroup Mortgage Loan Trust | | | 2018-GS3, 4.00% due 06/25/58 ^{4,10} | 13,061,403 | 13,162,642 |
| 2019-IMC1, 2.72% (WAC) due 07/25/49 ^{4,7} | 14,636,218 | 14,881,083 | Morgan Stanley ABS Capital I Incorporated Trust | | |
| | | | 2006-NC1, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁷ | 7,312,233 | 7,221,708 |
| | | | 2007-HE6, 0.21% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁷ | 3,563,366 | 3,060,981 |
| | | | Asset Backed Securities Corporation Home Equity Loan Trust Series AEG | | |
| | | | 2006-HE1, 0.55% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁷ | 10,072,000 | 9,613,680 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|---|----------------|--------------|
| Wachovia Asset Securitization Issuance II LLC Trust 2007-HE2A, 0.30% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{4,7} | 5,813,625 | \$ 4,996,272 | | | |
| 2007-HE1, 0.31% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,7} | 4,710,355 | 4,413,174 | | | |
| JP Morgan Mortgage Acquisition Trust 2006-WMC4, 0.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁷ | 14,251,795 | 9,213,622 | | | |
| Impac Secured Assets CMN Owner Trust 2005-2, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 ⁷ | 10,086,266 | 8,969,348 | | | |
| WaMu Mortgage Pass- Through Certificates Series Trust 2007-OA6, 1.83% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁷ | 6,680,445 | 5,714,919 | | | |
| 2006-AR13, 1.90% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁷ | 2,073,100 | 1,862,179 | | | |
| 2006-AR11, 1.94% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁷ | 1,100,434 | 1,034,107 | | | |
| | | | LSTAR Securities Investment Trust 2019-1, 1.86% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{4,7} | 8,258,329 | \$ 8,176,722 |
| | | | American Home Mortgage Assets Trust 2006-4, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁷ | 9,509,586 | 6,014,826 |
| | | | 2006-6, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁷ | 2,182,902 | 1,771,198 |
| | | | CSMC Series 2015-12R, 0.68% (WAC) due 11/30/37 ^{4,7} | 6,948,125 | 6,918,738 |
| | | | Structured Asset Investment Loan Trust 2005-11, 0.87% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁷ | 4,350,950 | 4,265,404 |
| | | | 2006-3, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁷ | 813,305 | 793,726 |
| | | | 2004-BNC2, 1.35% (1 Month USD LIBOR + 1.20%, Rate Floor: 0.60%) due 12/25/34 ⁷ | 780,273 | 778,288 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|--|----------------|--------------|
| ASG Resecuritization Trust 2010-3, 0.75% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{4,7} | 4,564,035 | \$ 4,367,724 | | | |
| Merrill Lynch Alternative Note Asset Trust Series 2007-A1, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 ⁷ | 8,686,182 | 4,079,015 | | | |
| CWABS Asset-Backed Certificates Trust 2004-15, 1.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 ⁷ | 3,490,000 | 3,468,801 | | | |
| WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁷ | 4,568,877 | 3,353,098 | | | |
| Morgan Stanley Capital I Incorporated Trust 2006-HE1, 0.44% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁷ | 3,324,119 | 3,240,930 | | | |
| Nationstar HECM Loan Trust 2019-2A, 2.27% (WAC) due 11/26/29 ^{6,7} | 3,059,894 | 3,067,788 | | | |
| | | | Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA2, 1.79% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁷ | 3,224,997 | \$ 2,933,775 |
| | | | Long Beach Mortgage Loan Trust 2006-6, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 ⁷ | 5,336,043 | 2,868,481 |
| | | | Morgan Stanley Resecuritization Trust 2014-R9, 0.31% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{4,7} | 2,923,634 | 2,812,280 |
| | | | GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 0.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.25%) due 12/25/35 ⁷ | 2,415,027 | 2,383,320 |
| | | | GSA Home Equity Trust 2005-6, 0.58% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 06/25/35 ⁷ | 1,753,805 | 1,760,092 |
| | | | 2007-7, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.27%) due 07/25/37 ⁷ | 166,191 | 159,256 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|--------------|-----------------------------------|----------------|----------------------|
| Nomura | | | GreenPoint Mortgage | | |
| Resecuritization | | | Funding Trust | | |
| Trust | | | 2007-AR1, 0.23% | | |
| 2015-4R, 1.48% | | | (1 Month USD | | |
| (1 Month USD | | | LIBOR + 0.08%, | | |
| LIBOR + 0.43%, | | | Rate Floor: 0.08%) | | |
| Rate Floor: 0.43%) | | | due 02/25/47 ^{†††.7} | 3 | \$ 3 |
| due 03/26/36 ^{4,7} | 1,329,736 | \$ 1,319,500 | Total Residential Mortgage | | |
| 2015-4R, 0.70% | | | Backed Securities | | <u>1,603,073,183</u> |
| (1 Month USD | | | MILITARY HOUSING - 1.3% | | |
| LIBOR + 0.39%, | | | Freddie Mac Military | | |
| Rate Floor: 0.39%) | | | Housing Bonds | | |
| due 12/26/36 ^{4,7} | 603,038 | 589,143 | Resecuritization | | |
| Countrywide Asset- | | | Trust Certificates | | |
| Backed Certificates | | | 2015-R1, 3.48% | | |
| 2005-15, 0.60% | | | (WAC) due | | |
| (1 Month USD | | | 11/25/55 ^{4,7} | 115,986,799 | 135,773,427 |
| LIBOR + 0.45%, | | | 2015-R1, 4.11% | | |
| Rate Floor: 0.45%) | | | (WAC) due | | |
| due 03/25/36 ⁷ | 1,500,000 | 1,436,361 | 11/25/52 ^{4,7} | 20,482,674 | 23,053,254 |
| Impac Secured | | | 2015-R1, 4.33% | | |
| Assets Trust | | | (WAC) due | | |
| 2006-2, 0.32% | | | 10/25/52 ^{4,7} | 13,678,435 | 15,155,687 |
| (1 Month USD | | | 2015-R1, 0.52% | | |
| LIBOR + 0.17%, | | | (WAC) due | | |
| Rate Cap/Floor: | | | 11/25/55 ^{4,7,9} | 174,648,036 | 12,532,830 |
| 11.50%/0.17%) | | | Capmark Military | | |
| due 08/25/36 ⁷ | 1,279,130 | 1,092,043 | Housing Trust | | |
| Alliance Bancorp Trust | | | 2006-RILY, 6.15% | | |
| 2007-OA1, 0.39% | | | due 07/10/51 ⁴ | 12,985,049 | 14,635,673 |
| (1 Month USD | | | 2008-AMCW, 6.90% | | |
| LIBOR + 0.24%, | | | due 07/10/55 ⁴ | 8,265,425 | 12,290,925 |
| Rate Floor: 0.24%) | | | 2007-AETC, 5.75% | | |
| due 07/25/37 ⁷ | 847,250 | 732,912 | due 02/10/52 ⁴ | 7,396,041 | 8,602,816 |
| UCFC Manufactured | | | 2007-ROBS, 6.06% | | |
| Housing Contract | | | due 10/10/52 ⁴ | 4,662,578 | 5,573,138 |
| 1997-2, 7.38% | | | 2006-RILY, 2.09% | | |
| due 10/15/28 | 395,856 | 416,794 | (1 Month USD | | |
| Morgan Stanley | | | LIBOR + 0.37%, | | |
| Re-REMIC Trust | | | Rate Floor: 0.37%) | | |
| 2010-R5, 1.38% | | | due 07/10/51 ^{4,7} | 6,979,409 | 4,034,898 |
| due 06/26/36 ⁴ | 212,972 | 188,738 | 2007-AET2, 6.06% | | |
| Irwin Home Equity | | | due 10/10/52 ⁴ | 3,062,943 | 3,663,096 |
| Loan Trust | | | | | |
| 2007-1, 6.35% due | | | | | |
| 08/25/37 ⁴ | 35,042 | 35,105 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE |
|--|----------------|--------------------|
| GMAC Commercial Mortgage Asset Corp. | | |
| 2007-HCKM, 6.11% due 08/10/52 ⁴ | 22,141,031 | \$ 25,977,337 |
| 2005-DRUM, 5.47% due 05/10/50 ^{†††4} | 4,528,261 | 4,886,397 |
| 2005-BLIS, 5.25% due 07/10/50 ⁴ | 2,500,000 | <u>2,758,060</u> |
| Total Military Housing | | <u>268,937,538</u> |
| COMMERCIAL MORTGAGE BACKED SECURITIES - 1.0% | | |
| Citigroup Commercial Mortgage Trust | | |
| 2019-GC43, 0.75% (WAC) due 11/10/52 ^{7,9} | 219,708,686 | 10,478,127 |
| 2019-GC41, 1.19% (WAC) due 08/10/56 ^{7,9} | 104,786,429 | 7,531,745 |
| 2016-C2, 1.90% (WAC) due 08/10/49 ^{7,9} | 33,441,352 | 2,653,240 |
| 2016-P4, 2.12% (WAC) due 07/10/49 ^{7,9} | 31,745,949 | 2,553,724 |
| 2016-P5, 1.65% (WAC) due 10/10/49 ^{7,9} | 30,732,446 | 1,905,181 |
| 2016-GC37, 1.90% (WAC) due 04/10/49 ^{7,9} | 22,110,417 | 1,620,178 |
| 2015-GC35, 0.98% (WAC) due 11/10/48 ^{7,9} | 31,990,061 | 917,030 |
| 2015-GC29, 1.18% (WAC) due 04/10/48 ^{7,9} | 19,694,747 | 796,885 |
| 2016-C3, 1.29% (WAC) due 11/15/49 ^{7,9} | 12,000,365 | 558,287 |
| 2013-GC15, 4.37% (WAC) due 09/10/46 ⁷ | 380,000 | 415,556 |

| | FACE AMOUNT | VALUE |
|--|----------------|--------------|
| Wells Fargo Commercial Mortgage Trust | | |
| 2017-C38, 1.20% (WAC) due 07/15/50 ^{7,9} | 73,055,589 | \$ 3,951,204 |
| 2016-BNK1, 1.89% (WAC) due 08/15/49 ^{7,9} | 36,487,564 | 2,977,852 |
| 2017-RB1, 1.40% (WAC) due 03/15/50 ^{7,9} | 40,104,813 | 2,621,186 |
| 2016-C35, 2.09% (WAC) due 07/15/48 ^{7,9} | 26,229,854 | 2,181,763 |
| 2017-C42, 1.03% (WAC) due 12/15/50 ^{7,9} | 35,043,077 | 1,859,480 |
| 2015-NXS4, 1.01% (WAC) due 12/15/48 ^{7,9} | 40,614,965 | 1,789,365 |
| 2017-RC1, 1.66% (WAC) due 01/15/60 ^{7,9} | 25,764,927 | 1,687,332 |
| 2016-C32, 4.88% (WAC) due 01/15/59 ⁷ | 1,400,000 | 1,524,858 |
| 2016-NXS5, 1.65% (WAC) due 01/15/59 ^{7,9} | 24,574,140 | 1,464,022 |
| 2015-P2, 1.08% (WAC) due 12/15/48 ^{7,9} | 32,240,022 | 1,141,368 |
| 2015-C30, 1.04% (WAC) due 09/15/58 ^{7,9} | 30,635,680 | 1,129,320 |
| 2016-C37, 1.12% (WAC) due 12/15/49 ^{7,9} | 15,947,444 | 538,210 |
| 2015-NXS1, 1.24% (WAC) due 05/15/48 ^{7,9} | 8,985,814 | 352,230 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|--------------|-------------------------|----------------|------------|
| GS Mortgage | | | | | |
| Securities Trust | | | 2013-CR13, 0.92% | | |
| 2020-GC45, 0.68% | | | (WAC) due | | |
| (WAC) due | | | 11/10/46 ^{7,9} | 36,703,485 | \$ 767,558 |
| 02/13/53 ^{7,9} | 154,011,723 | \$ 7,787,988 | 2014-LC15, 1.26% | | |
| 2019-GC42, 0.81% | | | (WAC) due | | |
| (WAC) due | | | 04/10/47 ^{7,9} | 11,319,932 | 335,834 |
| 09/01/52 ^{7,9} | 69,828,799 | 4,166,782 | JPMDB Commercial | | |
| 2017-GS6, 1.18% | | | Mortgage | | |
| (WAC) due | | | Securities Trust | | |
| 05/10/50 ^{7,9} | 42,480,944 | 2,456,274 | 2017-C7, 1.04% | | |
| 2015-GC28, 1.14% | | | (WAC) due | | |
| (WAC) due | | | 10/15/50 ^{7,9} | 137,090,378 | 6,374,291 |
| 02/10/48 ^{7,9} | 16,243,262 | 577,875 | 2016-C4, 0.93% | | |
| 2017-GS6, 3.87% | | | (WAC) due | | |
| due 05/10/50 | 521,000 | 577,130 | 12/15/49 ^{7,9} | 85,467,186 | 3,440,618 |
| | | | 2016-C4, 3.64% | | |
| GB Trust | | | (WAC) due | | |
| 2020-FLIX, 2.50% | | | 12/15/49 ⁷ | 2,650,000 | 2,761,537 |
| (1 Month USD | | | 2016-C2, 1.82% | | |
| LIBOR + 2.35%, | | | (WAC) due | | |
| Rate Floor: 2.35%) | | | 06/15/49 ^{7,9} | 32,074,265 | 1,738,919 |
| due 08/15/37 ^{4,7} | 13,000,000 | 13,031,712 | 2017-C5, 1.09% | | |
| 2020-FLIX, 1.75% | | | (WAC) due | | |
| (1 Month USD | | | 03/15/50 ^{7,9} | 8,579,150 | 412,917 |
| LIBOR + 1.60%, | | | BENCHMARK | | |
| Rate Floor: 1.60%) | | | Mortgage Trust | | |
| due 08/15/37 ^{4,7} | 2,000,000 | 2,004,876 | 2019-B14, 0.92% | | |
| COMM Mortgage Trust | | | (WAC) due | | |
| 2018-COR3, 0.58% | | | 12/15/62 ^{7,9} | 109,674,379 | 5,716,953 |
| (WAC) due | | | 2018-B2, 0.56% | | |
| 05/10/51 ^{7,9} | 197,742,085 | 5,973,096 | (WAC) due | | |
| 2015-CR26, 1.08% | | | 02/15/51 ^{7,9} | 131,694,450 | 2,912,910 |
| (WAC) due | | | 2018-B6, 0.59% | | |
| 10/10/48 ^{7,9} | 84,327,542 | 3,222,644 | (WAC) due | | |
| 2015-CR24, 0.91% | | | 10/10/51 ^{7,9} | 64,559,042 | 1,610,968 |
| (WAC) due | | | 2018-B6, 4.77% | | |
| 08/10/48 ^{7,9} | 47,389,951 | 1,479,140 | (WAC) due | | |
| 2015-CR23, 1.04% | | | 10/10/51 ⁷ | 750,000 | 841,070 |
| (WAC) due | | | GS Mortgage Securities | | |
| 05/10/48 ^{7,9} | 41,093,119 | 1,286,897 | Corporation Trust | | |
| 2015-CR27, 1.09% | | | 2020-UPTN, 3.25% | | |
| (WAC) due | | | (WAC) due | | |
| 10/10/48 ^{7,9} | 27,355,483 | 1,064,298 | 02/10/37 ^{4,7} | 5,350,000 | 5,190,539 |
| 2015-CR23, 3.80% | | | | | |
| due 05/10/48 | 700,000 | 769,457 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|--|----------------|--------------|
| 2020-DUNE, 1.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{4,7} | 3,750,000 | \$ 3,523,119 | | | |
| 2020-DUNE, 2.05% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{4,7} | 1,000,000 | 884,681 | | | |
| CSAIL Commercial Mortgage Trust 2019-C15, 1.21% (WAC) due 03/15/52 ^{7,9} | 97,182,719 | 6,515,635 | | | |
| 2015-C1, 0.98% (WAC) due 04/15/50 ^{7,9} | 51,939,617 | 1,535,797 | | | |
| 2016-C6, 2.06% (WAC) due 01/15/49 ^{7,9} | 5,995,503 | 443,325 | | | |
| BANK | | | | | |
| 2020-BN25, 0.44% (WAC) due 01/15/63 ^{7,9} | 140,000,000 | 5,084,254 | | | |
| 2017-BNK6, 0.97% (WAC) due 07/15/60 ^{7,9} | 42,842,788 | 1,774,030 | | | |
| 2017-BNK4, 1.57% (WAC) due 05/15/50 ^{7,9} | 12,943,583 | 860,051 | | | |
| BX Commercial Mortgage Trust 2019-XL, 2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36 ^{4,7} | 6,882,409 | 6,796,103 | | | |
| GRACE Mortgage Trust 2014-GRCE, 3.37% due 06/10/28 ⁴ | 6,000,000 | 6,036,489 | | | |
| | | | Bancorp Commercial Mortgage Trust 2018-CR3, 1.40% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{4,7} | 6,058,625 | \$ 5,973,996 |
| | | | UBS Commercial Mortgage Trust 2017-C2, 1.23% (WAC) due 08/15/50 ^{7,9} | 53,808,141 | 3,027,311 |
| | | | 2017-C5, 1.15% (WAC) due 11/15/50 ^{7,9} | 53,614,615 | 2,684,082 |
| | | | CD Mortgage Trust 2016-CD1, 1.53% (WAC) due 08/10/49 ^{7,9} | 34,645,104 | 2,101,101 |
| | | | 2017-CD6, 1.07% (WAC) due 11/13/50 ^{7,9} | 45,552,234 | 1,931,401 |
| | | | 2016-CD2, 0.79% (WAC) due 11/10/49 ^{7,9} | 34,211,762 | 930,327 |
| | | | JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3, 1.57% (WAC) due 08/15/49 ^{7,9} | 68,358,825 | 4,293,242 |
| | | | CD Commercial Mortgage Trust 2017-CD4, 1.45% (WAC) due 05/10/50 ^{7,9} | 31,945,074 | 1,951,160 |
| | | | 2017-CD3, 1.17% (WAC) due 02/10/50 ^{7,9} | 34,360,047 | 1,758,826 |

SCHEDULE OF INVESTMENTS (continued)

September 30, 2020

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|---|----------------|----------------------|
| JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.31% (WAC) due 02/15/48 ^{7,9} | 74,544,442 | \$ 3,165,627 | | | |
| 2013-C12, 0.59% (WAC) due 07/15/45 ^{7,9} | 35,153,674 | 345,536 | | | |
| BBCMS Mortgage Trust 2018-C2, 0.94% (WAC) due 12/15/51 ^{7,9} | 58,225,799 | 3,030,874 | | | |
| JPMCC Commercial Mortgage Securities Trust 2017-JP6, 1.29% (WAC) due 07/15/50 ^{7,9} | 57,829,533 | 3,011,271 | | | |
| CGMS Commercial Mortgage Trust 2017-B1, 0.97% (WAC) due 08/15/50 ^{7,9} | 65,513,649 | 2,762,547 | | | |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 1.06% (WAC) due 12/15/47 ^{7,9} | 70,519,622 | 2,554,171 | | | |
| Cam Commercial Mortgage Corp. 2002-CAM2, 6.16% due 12/14/21 ⁴ | 2,348,314 | 2,456,092 | | | |
| GE Business Loan Trust 2007-1A, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{4,7} | 2,407,812 | 2,407,812 | | | |
| CFCRE Commercial Mortgage Trust 2016-C3, 1.16% (WAC) due 01/10/48 ^{7,9} | 38,948,105 | 1,757,946 | | | |
| | | | Banc of America Commercial Mortgage Trust 2017-BNK3, 1.26% (WAC) due 02/15/50 ^{7,9} | 23,939,017 | \$ 1,278,899 |
| | | | DBJPM Mortgage Trust 2017-C6, 1.16% (WAC) due 06/10/50 ^{7,9} | 24,733,267 | 1,203,825 |
| | | | SG Commercial Mortgage Securities Trust 2016-C5, 2.13% (WAC) due 10/10/48 ^{7,9} | 6,085,790 | 448,800 |
| | | | KREF Funding V LLC 0.15% due 06/25/26 ^{†††,9} | 313,636,364 | 372,286 |
| | | | Morgan Stanley Capital I Trust 2016-UBS9, 4.76% (WAC) due 03/15/49 ⁷ | 275,000 | 261,191 |
| | | | GS Mortgage Securities Corporation II 2013-GC10, 2.94% due 02/10/46 | 225,000 | 233,513 |
| | | | WFRBS Commercial Mortgage Trust 2013-C12, 1.34% (WAC) due 03/15/48 ^{4,7,9} | 8,794,299 | 198,217 |
| | | | Total Commercial Mortgage Backed Securities | | <u>212,743,963</u> |
| | | | Total Collateralized Mortgage Obligations (Cost \$4,649,719,158) | | <u>4,791,873,186</u> |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|----------------|--|----------------|-------|
| ASSET-BACKED SECURITIES^{††} - 16.5% | | | COLLATERALIZED LOAN OBLIGATIONS - 9.2% | | |
| KREF Funding V LLC | | | Venture XIV CLO Ltd. | | |
| 1.90% due 06/25/26 ⁹ | | | 2020-14A, 1.29% | | |
| | 115,000,000 | \$ 110,219,463 | (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) | | |
| BXMT Ltd. | | | due 08/28/29 ^{4,7} | | |
| 2020-FL2, 1.05% | | | 69,000,000 | \$ 68,380,345 | |
| (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) | | | 2020-14A, 2.51% | | |
| due 02/16/37 ^{4,7} | | | (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) | | |
| | 76,225,000 | 74,794,615 | due 08/28/29 ^{4,7} | | |
| 2020-FL2, 1.55% | | | 22,725,000 | 21,934,759 | |
| (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) | | | GPMT Ltd. | | |
| due 02/16/37 ^{4,7} | | | 2019-FL2, 1.46% | | |
| | 14,250,000 | 13,929,516 | (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) | | |
| 2020-FL2, 1.30% | | | due 02/22/36 ^{4,7} | | |
| (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) | | | 25,899,000 | 25,673,637 | |
| due 02/16/37 ^{4,7} | | | 2019-FL2, 1.76% | | |
| | 5,200,000 | 5,096,360 | (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) | | |
| 2020-FL2, 1.80% | | | due 02/22/36 ^{4,7} | | |
| (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) | | | 24,300,000 | 23,998,862 | |
| due 02/16/37 ^{4,7} | | | 2019-FL2, 2.51% | | |
| | 2,900,000 | 2,823,789 | (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) | | |
| MidOcean Credit | | | due 02/22/36 ^{4,7} | | |
| CLO VII | | | 21,400,000 | 20,707,303 | |
| 2020-7A, 1.32% | | | 2019-FL2, 2.06% | | |
| (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) | | | (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) | | |
| due 07/15/294,7 | | | due 02/22/36 ^{4,7} | | |
| | 52,000,000 | 51,536,191 | 12,500,000 | 12,312,545 | |
| 2020-7A, 1.88% | | | Parliament Funding | | |
| (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) | | | II Ltd. | | |
| due 07/15/294,7 | | | 2020-1A, 2.76% | | |
| | 27,500,000 | 26,810,138 | (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) | | |
| 2020-7A, 1.73% | | | due 08/12/30 ^{4,7} | | |
| (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) | | | 71,650,000 | 71,000,808 | |
| due 07/15/294,7 | | | 2020-1A, 3.51% | | |
| | 14,800,000 | 14,736,116 | (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) | | |
| | | | due 08/12/30 ^{4,7} | | |
| | | | 6,000,000 | 5,920,746 | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|---------------|-----------------------------|----------------|---------------|
| Golub Capital | | | 2020-1A, 1.72% | | |
| Partners CLO Ltd. | | | (3 Month USD | | |
| 2018-36A, 1.55% | | | LIBOR + 1.45%, | | |
| (3 Month USD | | | Rate Floor: 1.45%) | | |
| LIBOR + 1.30%, | | | due 04/20/29 ^{4,7} | 12,500,000 | \$ 12,235,955 |
| Rate Floor: 0.00%) | | | THL Credit Wind | | |
| due 02/05/31 ^{4,7} | 76,300,000 | \$ 74,858,495 | River CLO Ltd. | | |
| LoanCore Issuer Ltd. | | | 2017-2A, 1.15% | | |
| 2018-CRE1, 1.65% | | | (3 Month USD | | |
| (1 Month USD | | | LIBOR + 0.87%, | | |
| LIBOR + 1.50%, | | | Rate Floor: 0.00%) | | |
| Rate Floor: 1.50%) | | | due 10/15/27 ^{4,7} | 46,792,465 | 46,515,060 |
| due 05/15/28 ^{4,7} | 17,747,000 | 17,592,585 | 2019-1A, 1.16% | | |
| 2019-CRE2, 1.65% | | | (3 Month USD | | |
| (1 Month USD | | | LIBOR + 0.88%, | | |
| LIBOR + 1.50%, | | | Rate Floor: 0.00%) | | |
| Rate Floor: 1.50%) | | | due 01/15/26 ^{4,7} | 8,738,602 | 8,722,946 |
| due 05/15/36 ^{4,7} | 16,900,000 | 16,560,704 | Wellfleet CLO Ltd. | | |
| 2019-CRE3, 1.20% | | | 2020-2A, 1.33% | | |
| (1 Month USD | | | (3 Month USD | | |
| LIBOR + 1.05%, | | | LIBOR + 1.06%, | | |
| Rate Floor: 1.05%) | | | Rate Floor: 0.00%) | | |
| due 04/15/34 ^{4,7} | 15,054,503 | 14,752,573 | due 10/20/29 ^{4,7} | 52,250,000 | 51,560,091 |
| 2019-CRE2, 1.85% | | | 2018-2A, 1.85% | | |
| (1 Month USD | | | (3 Month USD | | |
| LIBOR + 1.70%, | | | LIBOR + 1.58%, | | |
| Rate Floor: 1.70%) | | | Rate Floor: 1.58%) | | |
| due 05/15/36 ^{4,7} | 11,575,000 | 11,110,406 | due 10/20/28 ^{4,7} | 2,500,000 | 2,441,101 |
| 2019-CRE3, 1.75% | | | Palmer Square Loan | | |
| (1 Month USD | | | Funding Ltd. | | |
| LIBOR + 1.60%, | | | 2019-3A, 1.10% | | |
| Rate Floor: 1.60%) | | | (3 Month USD | | |
| due 04/15/34 ^{4,7} | 4,899,187 | 4,678,059 | LIBOR + 0.85%, | | |
| GoldenTree Loan | | | Rate Floor: 0.85%) | | |
| Management | | | due 08/20/27 ^{4,7} | 20,949,832 | 20,908,491 |
| US CLO 1 Ltd. | | | 2018-4A, 1.18% | | |
| 2020-1A, 1.22% | | | (3 Month USD | | |
| (3 Month USD | | | LIBOR + 0.90%, | | |
| LIBOR + 0.95%, | | | Rate Floor: 0.00%) | | |
| Rate Floor: 0.95%) | | | due 11/15/26 ^{4,7} | 17,290,680 | 17,255,157 |
| due 04/20/29 ^{4,7} | 49,250,000 | 49,081,373 | 2018-4A, 1.73% | | |
| | | | (3 Month USD | | |
| | | | LIBOR + 1.45%, | | |
| | | | Rate Floor: 0.00%) | | |
| | | | due 11/15/26 ^{4,7} | 12,000,000 | 11,749,211 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|---------------|--|----------------|-------|
| MP CLO VIII Ltd. | | | | | |
| 2018-2A, 1.16% | | | | | |
| (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{4,7} | 46,254,925 | \$ 46,026,698 | | | |
| Marathon CLO V Ltd. | | | | | |
| 2017-5A, 1.12% | | | | | |
| (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{4,7} | 27,518,561 | 27,291,767 | | | |
| 2017-5A, 1.70% | | | | | |
| (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{4,7} | 18,020,137 | 17,704,161 | | | |
| Whitebox CLO II Ltd. | | | | | |
| 2020-2A, 1.99% | | | | | |
| (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 10/24/31 ^{4,7} | 36,500,000 | 36,617,217 | | | |
| 2020-2A, 2.49% | | | | | |
| (3 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 10/24/31 ^{4,7} | 7,000,000 | 7,013,976 | | | |
| Fortress Credit Opportunities XI CLO Ltd. | | | | | |
| 2018-11A, 1.58% | | | | | |
| (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{4,7} | 44,300,000 | 43,091,425 | | | |
| Denali Capital CLO XI Ltd. | | | | | |
| 2018-1A, 1.40% | | | | | |
| (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{4,7} | 42,800,000 | 42,581,035 | | | |
| Lake Shore MM CLO III LLC | | | | | |
| 2020-1A, 2.61% | | | | | |
| (3 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/29 ^{4,7} | 38,900,000 | \$ 38,964,872 | | | |
| NewStar Clarendon Fund CLO LLC | | | | | |
| 2019-1A, 1.55% | | | | | |
| (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{4,7} | 33,970,847 | 33,817,968 | | | |
| 2019-1A, 3.29% | | | | | |
| (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{4,7} | 2,000,000 | 1,896,986 | | | |
| Halcyon Loan Advisors Funding Ltd. | | | | | |
| 2017-3A, 1.17% | | | | | |
| (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{4,7} | 34,865,511 | 34,649,805 | | | |
| NXT Capital CLO LLC | | | | | |
| 2017-1A, 1.97% | | | | | |
| (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4,7} | 34,100,000 | 33,868,560 | | | |
| Venture XII CLO Ltd. | | | | | |
| 2018-12A, 1.06% | | | | | |
| (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 ^{4,7} | 27,424,269 | 27,220,271 | | | |
| 2018-12A, 1.46% | | | | | |
| (3 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 02/28/26 ^{4,7} | 6,250,000 | 6,082,143 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|---------------|-----------------------------|----------------|--------------|
| Cerberus Loan | | | 2020-1A, 4.18% | | |
| Funding XVII Ltd. | | | (3 Month USD | | |
| 2016-3A, 2.81% | | | LIBOR + 3.78%, | | |
| (3 Month USD | | | Rate Floor: 3.78%) | | |
| LIBOR + 2.53%, | | | due 07/15/28 ^{4.7} | 2,000,000 | \$ 1,990,792 |
| Rate Floor: 0.00% | | | | | |
| due 01/15/28 ^{4.7} | 33,500,000 | \$ 31,978,561 | BDS Ltd. | | |
| Telos CLO Ltd. | | | 2019-FL3, 2.15% | | |
| 2017-6A, 2.02% | | | (1 Month USD | | |
| (3 Month USD | | | LIBOR + 2.00%, | | |
| LIBOR + 1.75%, | | | Rate Floor: | | |
| Rate Floor: 0.00% | | | 2.00% due | | |
| due 01/17/27 ^{4.7} | 32,000,000 | 31,738,585 | 12/15/35 ^{4.7} | 9,900,000 | 9,752,275 |
| 610 Funding CLO 3 Ltd. | | | 2018-FL2, 1.10% | | |
| 2018-3A, 1.52% | | | (1 Month USD | | |
| (3 Month USD | | | LIBOR + 0.95%, | | |
| LIBOR + 1.25%, | | | Rate Floor: 0.95%) | | |
| Rate Floor: 0.00% | | | due 08/15/35 ^{4.7} | 5,299,431 | 5,266,368 |
| due 07/17/28 ^{4.7} | 27,300,000 | 27,235,485 | 2020-FL5, 1.95% | | |
| FDF II Ltd. | | | (1 Month USD | | |
| 2016-2A, 4.29% | | | LIBOR + 1.80%, | | |
| due 05/12/31 ⁴ | 21,500,000 | 21,308,889 | Rate Floor: 1.80%) | | |
| 2016-2A, 5.29% | | | due 02/16/37 ^{4.7} | 4,400,000 | 4,279,494 |
| due 05/12/31 ⁴ | 5,000,000 | 4,950,893 | 2020-FL5, 1.50% | | |
| OCP CLO Ltd. | | | (1 Month USD | | |
| 2020-4A, 1.71% | | | LIBOR + 1.35%, | | |
| (3 Month USD | | | Rate Floor: 1.35%) | | |
| LIBOR + 1.45%, | | | due 02/16/37 ^{4.7} | 3,200,000 | 3,131,813 |
| Rate Floor: 1.45%) | | | Voya CLO Ltd. | | |
| due 04/24/29 ^{4.7} | 25,500,000 | 24,811,464 | 2020-1A, 1.34% | | |
| 2019-17A, 0.92% | | | (3 Month USD | | |
| (3 Month USD | | | LIBOR + 1.06%, | | |
| LIBOR + 0.65%, | | | Rate Floor: 1.06%) | | |
| Rate Floor: 0.65%) | | | due 04/15/31 ^{4.7} | 18,850,000 | 18,673,534 |
| due 07/20/32 ^{4.7} | 1,125,000 | 1,119,391 | 2013-1A, due | | |
| Canyon CLO Ltd. | | | 10/15/30 ^{4.11} | 10,575,071 | 2,223,102 |
| 2020-1A, 3.15% | | | Mountain View | | |
| (3 Month USD | | | CLO Ltd. | | |
| LIBOR + 2.75%, | | | 2018-1A, 1.08% | | |
| Rate Floor: 2.75%) | | | (3 Month USD | | |
| due 07/15/28 ^{4.7} | 22,500,000 | 22,499,642 | LIBOR + 0.80%, | | |
| | | | Rate Floor: 0.80%) | | |
| | | | due 10/15/26 ^{4.7} | 20,809,311 | 20,679,277 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|---------------|---|----------------|---------------|
| NewStar Fairfield Fund CLO Ltd. 2018-2A, 1.54% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{4,7} | 21,171,638 | \$ 20,653,652 | | | |
| BSPRT Issuer Ltd. 2018-FL3, 1.20% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 ^{4,7} | 12,175,566 | 12,107,124 | | | |
| 2018-FL4, 1.20% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{4,7} | 8,000,000 | 7,910,414 | | | |
| Crown Point CLO III Ltd. 2017-3A, 1.73% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{4,7} | 10,280,000 | 10,156,650 | | | |
| 2017-3A, 1.19% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{4,7} | 9,043,579 | 9,004,228 | | | |
| Owl Rock CLO IV Ltd. 2020-4A, 3.17% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 ^{4,7} | 18,000,000 | 17,977,653 | | | |
| Diamond CLO Ltd. 2018-1A, 1.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,7} | 18,000,000 | 17,785,321 | | | |
| | | | Monroe Capital CLO Ltd. 2017-1A, 1.96% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{4,7} | 11,100,000 | \$ 10,979,171 |
| | | | 2017-1A, 1.61% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4,7} | 4,731,532 | 4,721,382 |
| | | | Shackleton CLO Ltd. 2017-8A, 1.19% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{4,7} | 6,470,419 | 6,448,332 |
| | | | 2017-8A, 1.57% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{4,7} | 5,510,000 | 5,359,607 |
| | | | 2018-6RA, 1.29% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{4,7} | 3,432,784 | 3,423,329 |
| | | | FDI Ltd. 2015-1A, 4.40% due 11/12/30 ⁴ | 15,000,000 | 14,877,216 |
| | | | KREF Ltd. 2018-FL1, 1.25% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 ^{4,7} | 13,471,000 | 13,369,002 |
| | | | KVK CLO Ltd. 2017-1A, 1.17% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{4,7} | 6,422,562 | 6,392,174 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|---|----------------|--------------|
| 2018-1A, 1.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{4,7} | 3,828,534 | \$ 3,793,920 | | | |
| 2018-1A, 1.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 ^{4,7} | 3,100,000 | 3,059,330 | | | |
| STWD Ltd. | | | | | |
| 2019-FL1, 1.75% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 07/15/38 ^{4,7} | 10,910,000 | 10,732,207 | | | |
| 2019-FL1, 1.55% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/15/38 ^{4,7} | 2,200,000 | 2,167,116 | | | |
| Seneca Park CLO Limited | | | | | |
| 2017-1A, 1.77% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{4,7} | 12,900,000 | 12,816,915 | | | |
| Newstar Commercial Loan Funding LLC | | | | | |
| 2017-1A, 2.73% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,7} | 12,750,000 | 12,701,632 | | | |
| Fortress Credit Opportunities IX CLO Ltd. | | | | | |
| 2017-9A, 1.83% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{4,7} | 11,527,000 | 11,426,660 | | | |
| | | | | | |
| | | | 2020-9A, 2.53% due 11/15/29 ⁴ | 1,250,000 | \$ 1,248,315 |
| | | | Marathon CLO VII Ltd. | | |
| | | | 2017-7A, 1.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{4,7} | 12,600,000 | 12,556,482 |
| | | | Golub Capital Partners CLO 17 Ltd. | | |
| | | | 2017-17A, 1.90% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{4,7} | 12,600,000 | 12,464,836 |
| | | | Sudbury Mill CLO Ltd. | | |
| | | | 2017-1A, 1.92% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{4,7} | 11,850,000 | 11,734,516 |
| | | | TCP Waterman CLO Ltd. | | |
| | | | 2016-1A, 2.30% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4,7} | 9,150,000 | 9,149,958 |
| | | | Avery Point V CLO Ltd. | | |
| | | | 2017-5A, 1.25% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{4,7} | 8,427,188 | 8,414,912 |
| | | | Treman Park CLO Ltd. | | |
| | | | 2015-1A, due 10/20/28 ^{4,11} | 13,600,000 | 8,302,812 |
| | | | Neuberger Berman CLO XVI-S Ltd. | | |
| | | | 2018-16SA, 1.13% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/15/28 ^{4,7} | 8,206,462 | 8,178,526 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|--|----------------|--------------|
| Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{4,11} | 10,000,000 | \$ 8,152,235 | | | |
| ACIS CLO Ltd. 2015-6A, 2.73% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27 ^{4,7} | 7,500,000 | 7,499,917 | | | |
| THL Credit Lake Shore MM CLO I Ltd. 2019-1A, 1.98% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/30 ^{4,7} | 7,250,000 | 7,186,898 | | | |
| Golub Capital Partners CLO 16 Ltd. 2017-16A, 2.10% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{4,7} | 6,700,000 | 6,600,175 | | | |
| California Street CLO XII Ltd. 2017-12A, 1.78% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{4,7} | 5,750,000 | 5,678,781 | | | |
| Owl Rock CLO I Ltd. 2019-1A, 2.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{4,7} | 5,650,000 | 5,576,030 | | | |
| TICP CLO I Ltd. 2018-1A, 1.07% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 07/20/27 ^{4,7} | 5,536,115 | 5,504,021 | | | |
| | | | Apres Static CLO 2 Ltd. 2020-1A, 4.18% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/15/28 ^{4,7} | 2,800,000 | \$ 2,800,856 |
| | | | 2020-1A, 4.73% (3 Month USD LIBOR + 4.30%, Rate Floor: 4.30%) due 04/15/28 ^{4,7} | 2,700,000 | 2,698,868 |
| | | | Mountain Hawk II CLO Ltd. 2018-2A, 1.87% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{4,7} | 5,261,804 | 5,247,781 |
| | | | GoldenTree Loan Opportunities IX Ltd. 2018-9A, 1.38% (3 Month USD LIBOR + 1.11%, Rate Floor: 1.11%) due 10/29/29 ^{4,7} | 5,152,000 | 5,142,030 |
| | | | Ready Capital Mortgage Financing LLC 2019-FL3, 1.15% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/25/34 ^{4,7} | 5,183,709 | 5,119,335 |
| | | | Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ¹¹ | 7,257,049 | 5,115,743 |
| | | | Ivy Hill Middle Market Credit Fund X Ltd. 2018-10A, 2.07% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 07/18/30 ^{4,7} | 5,300,000 | 4,948,297 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|---|----------------|--------------|
| TICP CLO III-2 Ltd. 2018-3R, 1.11% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{4,7} | 4,908,608 | \$ 4,874,617 | | | |
| Newfleet CLO Ltd. 2018-1A, 1.22% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{4,7} | 4,442,023 | 4,412,316 | | | |
| Atlas Senior Loan Fund III Ltd. 2017-1A, 1.58% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{4,7} | 4,300,000 | 4,158,074 | | | |
| Northwoods Capital XII-B Ltd. 2018-12BA, 2.10% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{4,7} | 4,000,000 | 3,916,153 | | | |
| Flagship VII Ltd. 2017-7A, 1.82% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 01/20/26 ^{4,7} | 3,847,960 | 3,845,204 | | | |
| Oaktree CLO Ltd. 2017-1A, 1.14% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,7} | 3,799,436 | 3,788,512 | | | |
| Golub Capital Partners CLO 39B Ltd. 2018-39A, 1.67% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{4,7} | 3,100,000 | 3,090,833 | | | |
| | | | Exantas Capital Corp. 2020-RSO8, 1.60% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 03/15/35 ^{4,7} | 3,000,000 | \$ 2,974,748 |
| | | | Monroe Capital BSL CLO Ltd. 2017-1A, 2.01% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{4,7} | 3,000,000 | 2,967,110 |
| | | | Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 01/14/32 ^{4,11} | 8,920,000 | 2,662,995 |
| | | | TRTX Issuer Ltd. 2019-FL3, 1.30% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 10/15/34 ^{4,7} | 2,600,000 | 2,554,504 |
| | | | Ocean Trails CLO IV 2017-4A, 2.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 ^{4,7} | 2,500,000 | 2,489,036 |
| | | | Grand Avenue CRE Ltd. 2020-FL2, 4.41% (1 Month USD LIBOR + 4.26%, Rate Floor: 4.26%) due 03/15/35 ^{4,7} | 1,100,000 | 1,122,054 |
| | | | 2020-FL2, 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/15/35 ^{4,7} | 900,000 | 911,410 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------|----------------|--------------|--|----------------|----------------------|
| Cerberus Loan | | | Dryden 43 Senior | | |
| Funding XXVI, LP | | | Loan Fund | | |
| 2019-1A, 2.03% | | | 2019-43A, 0.87% | | |
| (3 Month USD | | | (3 Month USD | | |
| LIBOR + 1.75%, | | | LIBOR + 0.60%, | | |
| Rate Floor: 1.75%) | | | Rate Floor: 0.60%) | | |
| due 04/15/31 ^{4,7} | 2,000,000 | \$ 1,975,005 | due 07/20/29 ^{4,7} | 1,200,000 | \$ 1,193,864 |
| Tralee CLO III Ltd. | | | Venture XIII CLO Ltd. | | |
| 2017-3A, 1.72% | | | 2013-13A, due | | |
| (3 Month USD | | | 09/10/29 ^{4,11} | 3,700,000 | 1,052,409 |
| LIBOR + 1.45%, | | | Great Lakes CLO Ltd. | | |
| Rate Floor: 0.00%) | | | 2014-1A, due | | |
| due 10/20/27 ^{4,7} | 2,000,000 | 1,974,019 | 10/15/29 ^{4,11} | 461,538 | 183,006 |
| Ivy Hill Middle Market | | | OHA Credit Partners | | |
| Credit Fund IX Ltd. | | | IX Ltd. | | |
| 2017-9A, 2.62% | | | 2013-9A, due | | |
| (3 Month USD | | | 10/20/25 ^{4,11} | 1,808,219 | 139,595 |
| LIBOR + 2.35%, | | | Atlas Senior Loan | | |
| Rate Floor: 0.00%) | | | Fund IX Ltd. | | |
| due 01/18/30 ^{4,7} | 1,000,000 | 944,397 | 2018-9A, due | | |
| 2017-9A, 2.02% | | | 04/20/28 ^{4,11} | 1,200,000 | 85,276 |
| (3 Month USD | | | Copper River CLO Ltd. | | |
| LIBOR + 1.75%, | | | 2007-1A, due | | |
| Rate Floor: 0.00%) | | | 01/20/21 ^{6,11} | 1,500,000 | 42,900 |
| due 01/18/30 ^{4,7} | 1,000,000 | 935,328 | Babson CLO Ltd. | | |
| West CLO Ltd. | | | 2014-1A, due | | |
| 2017-1A, 1.19% | | | 07/20/25 ^{4,11} | 1,300,000 | 35,100 |
| (3 Month USD | | | Total Collateralized Loan Obligations | | <u>1,963,159,985</u> |
| LIBOR + 0.92%, | | | FINANCIAL - 2.7% | | |
| Rate Floor: 0.00%) | | | Station Place | | |
| due 07/18/26 ^{4,7} | 1,800,854 | 1,799,901 | Securitization Trust | | |
| Catamaran CLO Ltd. | | | 2020-7, 1.65% | | |
| 2016-2A, 2.32% | | | (1 Month USD | | |
| (3 Month USD | | | LIBOR + 1.50%, | | |
| LIBOR + 2.05%, | | | Rate Floor: 1.50%) | | |
| Rate Floor: 2.05%) | | | due 12/24/20 ^{†††,6,7} | 155,000,000 | 155,000,000 |
| due 10/18/26 ^{4,7} | 1,750,000 | 1,745,364 | 2020-9, 1.65% (1 | | |
| Dryden XXV Senior | | | Month USD | | |
| Loan Fund | | | LIBOR + 1.50%, | | |
| 2017-25A, 1.63% | | | Rate Floor: 0.00%) | | |
| (3 Month USD | | | due 02/15/21 ^{†††,6,7} | 153,000,000 | 153,000,000 |
| LIBOR + 1.35%, | | | | | |
| Rate Floor: 0.00%) | | | | | |
| due 10/15/27 ^{4,7} | 1,766,703 | 1,738,047 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|---------------|--|----------------|--------------------|
| 2020-12, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 06/09/21 ^{4,7} | 35,500,000 | \$ 35,500,000 | Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ⁴ | 3,388,197 | \$ 3,700,921 |
| 2020-5, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 05/24/22 ^{†††6,7} | 20,000,000 | 20,000,000 | Total Financial | | <u>570,738,854</u> |
| 2020-WL1, 2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/25/51 ^{†††6,7} | 10,000,000 | 10,000,000 | TRANSPORT-AIRCRAFT - 1.3% AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁴ | 46,346,708 | 43,105,590 |
| 2020-WL1, 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 06/25/51 ^{†††6,7} | 3,000,000 | 3,000,000 | Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁴ | 28,477,398 | 26,585,630 |
| Aesf Vi Verdi LP 2.15% due 11/25/24 ^{†††} | EUR 49,186,383 | 57,340,472 | 2017-1, 3.97% due 07/15/42 | 13,197,391 | 11,883,233 |
| 2.46% due 11/25/24 ^{†††} | 15,311,851 | 15,074,377 | 2016-1, 4.45% due 08/15/41 | 517,924 | 473,646 |
| Strategic Partners Fund VIII LP 3.16% due 03/10/25 | 51,900,000 | 52,675,614 | Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁴ | 35,398,511 | 32,658,376 |
| Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 ⁴ | 23,750,000 | 24,125,048 | AASET Trust 2020-1A, 3.35% due 01/16/40 ⁴ | 27,907,672 | 25,714,556 |
| Madison Avenue Secured Funding Trust 2019-1, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 ^{†††6,7} | 21,850,000 | 21,850,000 | 2017-1A, 3.97% due 05/16/42 ⁴ | 7,479,329 | 6,761,804 |
| Nassau LLC 2019-1, 3.98% due 08/15/34 ⁴ | 19,131,589 | 19,472,422 | Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁴ | 34,142,309 | 30,786,233 |
| | | | KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁴ | 34,280,703 | 30,111,343 |
| | | | MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁴ | 25,711,372 | 23,659,540 |
| | | | AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ⁴ | 14,901,680 | 12,457,112 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---------------------------------|----------------|--------------------|------------------------------|----------------|--------------------|
| Raspro Trust | | | NET LEASE - 0.8% | | |
| 2005-1A, 1.11% | | | Capital Automotive | | |
| (3 Month USD | | | REIT | | |
| LIBOR + 0.93%, | | | 2020-1A, 3.48% | | |
| Rate Floor: 0.93%) | | | due 02/15/50 ⁴ | 22,246,000 | \$ 23,113,280 |
| due 03/23/24 ^{4,7} | 12,531,859 | \$ 12,155,903 | 2020-1A, 3.81% | | |
| WAVE LLC | | | due 02/15/50 ⁴ | 20,070,000 | 20,862,576 |
| 2019-1, 3.60% due | | | 2014-1A, 3.66% | | |
| 09/15/44 ⁴ | 8,280,897 | 7,681,113 | due 10/15/44 ⁴ | 11,242,829 | 11,276,715 |
| Falcon Aerospace Ltd. | | | Capital Automotive LLC | | |
| 2017-1, 4.58% due | | | 2017-1A, 3.87% | | |
| 02/15/42 ⁴ | 7,777,389 | 7,005,372 | due 04/15/47 ⁴ | 51,013,358 | 51,106,422 |
| Stripes Aircraft Ltd. | | | 2017-1A, 4.18% | | |
| 2013-1 A1, 3.66% | | | due 04/15/47 ⁴ | 281,582 | 283,697 |
| due 03/20/23 ^{†††} | 768,821 | 652,675 | STORE Master | | |
| Turbine Engines | | | Funding I-VII | | |
| Securitization Ltd. | | | 2016-1A, 3.96% | | |
| 2013-1A, 5.13% | | | due 10/20/46 ⁴ | 28,916,795 | 29,496,368 |
| due 12/13/48 ⁶ | 704,848 | 600,669 | 2016-1A, 4.32% | | |
| Airplanes Pass | | | due 10/20/46 ⁴ | 11,710,149 | 12,023,072 |
| Through Trust | | | CF Hippolyta LLC | | |
| 2001-1A, due | | | 2020-1, 2.28% | | |
| 03/15/19 ^{†††6,12} | 409,604 | 41 | due 07/15/60 ⁴ | 11,000,000 | 11,192,139 |
| Total Transport-Aircraft | | <u>272,292,836</u> | 2020-1, 2.60% | | |
| INFRASTRUCTURE - 0.8% | | | due 07/15/60 ⁴ | 4,000,000 | 4,061,008 |
| SBA Tower Trust | | | STORE Master | | |
| 2.33% due 01/15/28 ⁴ | 140,500,000 | 142,679,281 | Funding I LLC | | |
| Secured Tenant Site | | | 2015-1A, 4.17% | | |
| Contract Revenue | | | due 04/20/45 ⁴ | 9,679,548 | 10,034,882 |
| Notes Series | | | 2015-1A, 3.75% | | |
| 2018-1A, 3.97% | | | due 04/20/45 ⁴ | 1,751,250 | 1,779,082 |
| due 06/15/48 ⁴ | 22,036,012 | 22,560,810 | STORE Master | | |
| Vantage Data Centers | | | Funding LLC | | |
| Issuer LLC | | | 2014-1A, 5.00% | | |
| 2018-1A, 4.07% | | | due 04/20/44 ⁴ | 4,357,500 | 4,579,989 |
| due 02/16/43 ⁴ | 10,180,042 | 10,530,328 | 2013-3A, 5.21% | | |
| Diamond Issuer LLC | | | due 11/20/43 ⁴ | 662,128 | 683,174 |
| 2020-1A, 2.74% due | | | Total Net Lease | | <u>180,492,404</u> |
| 07/20/50 ^{†††4} | 7,900,000 | 7,882,775 | WHOLE BUSINESS - 0.7% | | |
| Total Infrastructure | | <u>183,653,194</u> | Arbys Funding LLC | | |
| | | | 2020-1A, 3.24% | | |
| | | | due 07/30/50 ⁴ | 97,550,000 | 100,311,641 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|-----------------------------------|----------------|--------------------|---|----------------|--------------------|
| Wendy's Funding LLC | | | 2013-1A, 2.98% | | |
| 2019-1A, 3.78% | | | due 04/17/28 ⁴ | 387,500 | \$ 388,772 |
| due 06/15/49 ⁴ | 13,225,575 | \$ 14,023,738 | Textainer Marine | | |
| 2015-1A, 4.50% | | | Containers VIII Ltd. | | |
| due 06/15/45 ⁴ | 7,980,000 | 8,146,782 | 2020-2A, 2.10% | | |
| 2019-1A, 4.08% | | | due 09/20/45 ⁴ | 11,750,000 | 11,757,549 |
| due 06/15/49 ⁴ | 1,637,313 | 1,756,198 | CLI Funding VI LLC | | |
| Domino's Pizza | | | 2020-1A, 2.08% | | |
| Master Issuer LLC | | | due 09/18/45 ⁴ | 6,000,000 | 5,979,384 |
| 2017-1A, 1.50% | | | Cronos Containers | | |
| (3 Month USD | | | Program Ltd. | | |
| LIBOR + 1.25%, | | | 2013-1A, 3.08% | | |
| Rate Floor: 0.00%) | | | due 04/18/28 ⁴ | 4,094,583 | <u>4,092,722</u> |
| due 07/25/47 ^{4,7} | 16,727,000 | 16,732,687 | Total Transport-Container | | <u>126,932,555</u> |
| Applebee's Funding | | | COLLATERALIZED DEBT OBLIGATIONS - 0.3% | | |
| LLC / IHOP | | | Anchorage Credit | | |
| Funding LLC | | | Funding Ltd. | | |
| 2019-1A, 4.72% | | | 2016-4A, 3.50% | | |
| due 06/07/49 ⁴ | 3,500,000 | 3,035,410 | due 02/15/35 ⁴ | 57,100,000 | 55,338,505 |
| Planet Fitness Master | | | 2016-3A, 3.85% | | |
| Issuer LLC | | | due 10/28/33 ⁴ | 7,500,000 | 7,494,388 |
| 2018-1A, 4.26% | | | Putnam Structured | | |
| due 09/05/48 ⁴ | 2,940,000 | 2,940,559 | Product Funding Ltd. | | |
| DB Master Finance LLC | | | 2003-1A, 1.16% | | |
| 2019-1A, 4.35% | | | (1 Month USD | | |
| due 05/20/49 ⁴ | 594,000 | 646,361 | LIBOR + 1.00%, | | |
| Drug Royalty III Limited | | | Rate Floor: 0.00%) | | |
| Partnership 1 | | | due 10/15/38 ^{4,7} | 3,865,825 | <u>3,839,413</u> |
| 2017-1A, 3.60% | | | Total Collateralized Debt Obligations | | <u>66,672,306</u> |
| due 04/15/27 ⁴ | 611,899 | <u>613,925</u> | DIVERSIFIED PAYMENT RIGHTS - 0.1% | | |
| Total Whole Business | | <u>148,207,301</u> | Bib Merchant Voucher | | |
| TRANSPORT-CONTAINER - 0.6% | | | Receivables Ltd. | | |
| Textainer Marine | | | 4.18% due | | |
| Containers VII Ltd. | | | 04/07/28 ^{†††} | 21,400,000 | 22,445,454 |
| 2020-1A, 2.73% | | | CCR Incorporated | | |
| due 08/21/45 ⁴ | 68,171,935 | 69,676,776 | MT100 Payment | | |
| CAL Funding IV Ltd. | | | Rights Master Trust | | |
| 2020-1A, 2.22% | | | 2012-CA, 4.75% due | | |
| due 09/25/45 ⁴ | 22,000,000 | 22,069,925 | 07/10/22 ^{†††,4} | 248,810 | <u>251,212</u> |
| Global SC Finance | | | Total Diversified Payment Rights | | <u>22,696,666</u> |
| II SRL | | | | | |
| 2014-1A, 3.19% | | | | | |
| due 07/17/29 ⁴ | 12,757,333 | 12,967,427 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|----------------------|---|----------------|--------------------|
| INSURANCE - 0.0% | | | 8.13% due 08/15/21 | 3,900,000 | \$ 4,173,000 |
| Chesterfield Financial Holdings LLC | | | 2.88% due 08/15/45 | 2,630,000 | 3,462,662 |
| 2014-1A, 4.50% due 12/15/34 ⁴ | 2,981,250 | \$ 3,063,562 | 2.38% due 11/15/49 | 2,300,000 | 2,816,242 |
| 321 Henderson Receivables VI LLC | | | 2.75% due 11/15/42 | 1,800,000 | <u>2,309,133</u> |
| 2010-1A, 5.56% due 07/15/59 ⁴ | 1,236,553 | 1,388,156 | Total U.S. Government Securities | | <u>961,651,707</u> |
| JGWPT XXV LLC | | | (Cost \$938,821,594) | | |
| 2012-1A, 4.21% due 02/16/65 ⁴ | 523,123 | 606,026 | SENIOR FLOATING RATE INTERESTS^{††,7} - 3.4% | | |
| JG Wentworth XXXV LLC | | | CONSUMER, NON-CYCLICAL - 0.7% | | |
| 2015-2A, 3.87% due 03/15/58 ⁴ | 40,027 | <u>46,096</u> | US Foods, Inc. | | |
| Total Insurance | | <u>5,103,840</u> | 4.25% (6 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25 | 53,910,938 | 52,563,164 |
| TRANSPORT-RAIL - 0.0% | | | Bombardier Recreational Products, Inc. | | |
| TRIP Rail Master Funding LLC | | | 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 05/24/27 | 51,350,000 | 51,756,692 |
| 2017-1A, 2.71% due 08/15/47 ⁴ | 967,204 | <u>968,067</u> | Packaging Coordinators Midco, Inc. | | |
| Total Asset-Backed Securities | | <u>3,540,918,008</u> | due 09/25/27 | 20,800,000 | 20,683,104 |
| (Cost \$3,566,542,624) | | | 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23 | 4,235,313 | 4,219,431 |
| U.S. GOVERNMENT SECURITIES^{††} - 4.5% | | | Elanco Animal Health, Inc. | | |
| U.S. Treasury Strips | | | 1.91% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27 | 6,836,257 | 6,636,844 |
| due 02/15/50 ^{8,13,14} | 736,163,000 | 473,067,465 | Dole Food Company, Inc. | | |
| U.S. Treasury Notes | | | 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24 | 3,863,462 | 3,801,491 |
| 0.25% due 05/31/25 | 403,300,000 | 403,347,263 | | | |
| 2.00% due 04/30/24 | 12,460,000 | 13,266,006 | | | |
| 1.75% due 06/30/24 | 9,101,000 | 9,629,996 | | | |
| 2.38% due 02/29/24 | 7,749,000 | 8,328,056 | | | |
| 0.50% due 04/30/27 | 6,780,000 | 6,812,841 | | | |
| 1.38% due 02/15/23 | 4,500,000 | 4,631,308 | | | |
| 1.75% due 12/31/26 | 4,000,000 | 4,336,250 | | | |
| 1.50% due 10/31/24 | 3,820,000 | 4,019,058 | | | |
| 2.25% due 08/15/27 | 3,370,000 | 3,780,587 | | | |
| 0.50% due 05/31/27 | 2,600,000 | 2,611,172 | | | |
| 1.13% due 02/28/27 | 2,250,000 | 2,352,129 | | | |
| 2.13% due 05/15/25 | 880,000 | 955,625 | | | |
| U.S. Treasury Bonds | | | | | |
| 8.00% due 11/15/21 | 5,600,000 | 6,093,500 | | | |
| 7.88% due 02/15/21 | 5,500,000 | 5,659,414 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------------|---|----------------|---------------|
| Callaway Golf Company 4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26 | 2,531,808 | \$ 2,533,909 | | | |
| Hayward Industries, Inc. 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24 | 2,010,140 | 1,953,615 | | | |
| Civitas Solutions, Inc. 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26 | 398,068 | 391,929 | | | |
| Arterra Wines Canada, Inc. 3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 12/15/23 | 250,000 | 246,720 | | | |
| Atkins Nutritionals, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/08/24 | 190,873 | 190,994 | | | |
| Total Consumer, Non-cyclical | | <u>144,977,893</u> | | | |
| CONSUMER, CYCLICAL - 0.6% | | | | | |
| CHG Healthcare Services, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23 | 43,960,293 | 43,159,776 | | | |
| | | | Samsonite IP Holdings SARRL 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25 | 37,985,798 | \$ 36,988,670 |
| | | | BGIS (BIFM CA Buyer, Inc.) 3.76% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 | 33,136,373 | 32,556,487 |
| | | | Power Solutions (Panther) 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26 | 4,604,495 | 4,479,299 |
| | | | Wabash National Corporation due 09/17/27 | 4,250,000 | 4,218,125 |
| | | | 1-800 Contacts 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/22/23 | 4,211,012 | 4,202,253 |
| | | | Cast & Crew Payroll LLC 3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26 | 2,409,917 | 2,293,639 |
| | | | Packers Sanitation Services, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24 | 1,084,425 | 1,062,736 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------------|---|----------------|---------------|
| 1011778 BC Unlimited Liability Co. 1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26 | 1,043,742 | \$ 998,945 | Vertical (TK Elevator) 4.57% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27 | 12,850,000 | \$ 12,728,439 |
| Whatabrands, LLC 2.91% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26 | 694,750 | <u>678,576</u> | YAK MAT (YAK ACCESS LLC) 10.22% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26 | 7,240,000 | 5,236,909 |
| Total Consumer, Cyclical | | <u>130,638,506</u> | Consolidated Container Co. LLC 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24 | 4,801,840 | 4,747,820 |
| INDUSTRIAL - 0.6% | | | Berlin Packaging LLC 3.16% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25 | 4,593,473 | 4,447,079 |
| Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27 | 30,500,000 | 30,974,580 | Diversitech Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24 | 2,691,684 | 2,641,215 |
| Delta Air Lines, Inc. 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 05/01/23 | 28,997,875 | 28,925,380 | Filtration Group Corp. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25 | 1,670,000 | 1,634,780 |
| TransDigm, Inc. 2.25% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25 | 14,952,241 | 14,111,177 | American Bath Group LLC 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/29/23 | 771,746 | 770,117 |
| 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25 | 1,496,231 | 1,411,889 | | | |
| Charter Nex US, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24 | 13,362,672 | 13,017,514 | | | |
| 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/16/24 | 497,451 | 484,498 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------------|--|----------------|---------------|
| Lineage Logistics LLC 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25 | 748,082 | \$ 736,629 | | | |
| CPG International LLC 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/06/24 | 508,112 | 505,952 | USI, Inc. 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/02/26 | 19,050,000 | \$ 18,827,686 |
| Pike Corp. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/24/26 | 400,000 | 396,000 | 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 09/15/27 | 12,150,000 | 12,089,250 |
| Fly Funding II SARL 2.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.50%) due 08/11/25 | 311,021 | 267,478 | Jefferies Finance LLC due 09/27/27 | 20,600,000 | 20,394,000 |
| BWAY Holding Co. 3.52% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24 | 124,357 | 116,508 | Cross Financial Corp. 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.00%) due 09/01/27 | 6,600,000 | 6,529,908 |
| 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 ^{†††15} | 42,037 | 37,518 | Alliant Holdings Intermediate LLC due 05/09/25 | 7,614,175 | 7,384,836 |
| 12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 10/02/23 ^{†††15} | 7,500 | 6,825 | Ryan Specialty Group LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 11/09/26 | 5,861,797 | 5,816,602 |
| | | <u>123,198,307</u> | Nexus Buyer LLC 3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 | 5,861,797 | 5,816,602 |
| Total Industrial | | | NFP Corp. 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27 | 5,485,998 | 5,262,005 |
| FINANCIAL - 0.6% | | | | | |
| Citadel Securities LP due 02/27/26 | 29,300,000 | 29,098,709 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------------|--|----------------|-------------------|
| Road Infrastructure Investment | | | LSF11 Skyscraper HoldCo SARL | | |
| 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/23 | 4,283,487 | \$ 3,883,709 | 5.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 08/09/27 | 20,028,000 | \$ 19,827,720 |
| Jane Street Group LLC | | | PQ Corp. | | |
| 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/25 | 3,091,890 | 3,062,919 | 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/08/27 | 9,500,000 | 9,443,000 |
| CT Polaris, Inc. | | | Clearwater Paper Corp. | | |
| 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/24/27 | 2,700,000 | 2,677,212 | 3.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/24/26 ^{†††} | 382,853 | <u>379,982</u> |
| AmeriLife Holdings LLC | | | Total Basic Materials | | <u>90,433,112</u> |
| 4.16% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27 | 542,426 | 534,290 | COMMUNICATIONS - 0.4% | | |
| Virtu Financial, Inc. | | | UPC Financing Partnership due 01/31/29 | 45,150,000 | 43,750,350 |
| 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/01/26 | 500,000 | <u>496,095</u> | Xplornet Communications Inc. | | |
| Total Financial | | <u>122,357,136</u> | 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27 | 19,551,000 | 19,147,858 |
| BASIC MATERIALS - 0.4% | | | T-Mobile USA, Inc. | | |
| GrafTech Finance, Inc. | | | 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/01/27 | 10,523,625 | 10,507,629 |
| 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25 | 32,952,665 | 32,485,725 | Alchemy Copyrights LLC | | |
| Illuminate Buyer LLC | | | 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 08/16/27 | 6,050,000 | 6,034,875 |
| 4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/30/27 | 28,564,333 | 28,296,685 | | | |

SCHEDULE OF INVESTMENTS (continued)

September 30, 2020

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|-------------------|--|----------------|-------------------|
| Radiate Holdco, LLC due 09/25/26 | 2,250,000 | \$ 2,207,813 | | | |
| Zayo Group Holdings, Inc. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27 | 1,545,367 | 1,497,631 | 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24 | 2,100,000 | \$ 2,048,382 |
| Authentic Brands 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24 | 1,074,222 | 1,051,008 | Project Boost Purchaser LLC 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 | 2,995,501 | 2,903,150 |
| Titan US Finco Llc 4.22% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26 | 1,037,802 | 1,012,719 | Solera LLC 2.94% (2 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/03/23 | 881,034 | 861,704 |
| Internet Brands, Inc. 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24 | 298,462 | <u>289,881</u> | Informatica LLC 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27 | 696,500 | 680,285 |
| Total Communications | | <u>85,499,764</u> | Aston FinCo SARL 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26 | 645,753 | 632,030 |
| TECHNOLOGY - 0.1% | | | Neustar, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24 | 80,816 | 75,731 |
| RP Crown Parent LLC (Blue Yonder) 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/02/26 | 11,670,750 | 11,510,277 | Aspect Software, Inc. 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24 | 9,733 | <u>9,246</u> |
| Navicure, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/22/26 | 4,700,000 | 4,653,000 | Total Technology | | <u>25,717,419</u> |
| Cologix Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24 | 2,402,672 | 2,343,614 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE |
|---|----------------|--------------------|
| UTILITIES - 0.0% | | |
| Hamilton Projects | | |
| Acquiror LLC | | |
| 5.75% (3 Month USD | | |
| LIBOR + 4.75%, | | |
| Rate Floor: 5.75%) | | |
| due 06/17/27 | 14,962,500 | \$ 14,906,391 |
| Total Senior Floating Rate Interests | | |
| (Cost \$729,669,820) | | <u>737,728,528</u> |
| FEDERAL AGENCY BONDS^{††} - 3.2% | | |
| Residual Funding Corporation Principal Strips | | |
| due 01/15/30 ^{8,14} | 119,764,000 | 107,689,105 |
| due 04/15/30 ^{8,14} | 110,870,000 | 99,030,235 |
| Freddie Mac Principal Strips | | |
| due 07/15/32 ^{8,14,16} | 123,250,000 | 104,487,465 |
| Fannie Mae Principal Strips | | |
| due 07/15/37 ^{8,14,16} | 89,850,000 | 66,933,848 |
| due 11/15/30 ^{8,14,16} | 37,570,000 | 33,014,666 |
| due 08/06/38 ^{8,14} | 5,850,000 | 4,281,495 |
| Tennessee Valley Authority | | |
| 4.25% due 09/15/65 | 32,550,000 | 49,514,861 |
| 5.38% due 04/01/56 | 8,960,000 | 15,331,788 |
| due 03/15/33 ^{9,14} | 3,000,000 | 2,469,795 |
| due 01/15/28 ^{9,14} | 2,011,000 | 1,850,785 |
| due 03/15/35 ^{9,14} | 1,142,000 | 891,880 |
| due 09/15/53 ^{9,14} | 1,612,000 | 725,714 |
| due 09/15/55 ^{9,14} | 1,612,000 | 677,985 |
| due 09/15/56 ^{9,14} | 1,612,000 | 655,964 |
| due 03/15/57 ^{9,14} | 1,612,000 | 646,236 |
| due 09/15/57 ^{9,14} | 1,612,000 | 639,768 |
| due 09/15/58 ^{9,14} | 1,612,000 | 623,971 |
| due 03/15/59 ^{9,14} | 1,612,000 | 616,181 |
| due 09/15/59 ^{9,14} | 1,612,000 | 606,980 |
| due 09/15/60 ^{9,14} | 1,612,000 | 579,651 |
| due 09/15/54 ^{9,14} | 1,020,000 | 440,979 |
| due 03/15/61 ^{9,14} | 1,020,000 | 362,113 |
| due 09/15/61 ^{9,14} | 1,020,000 | 357,509 |
| due 09/15/62 ^{9,14} | 1,020,000 | 348,451 |
| due 03/15/63 ^{9,14} | 1,020,000 | 343,068 |
| due 09/15/63 ^{9,14} | 1,020,000 | 339,669 |
| due 09/15/64 ^{9,14} | 1,020,000 | 330,114 |
| due 03/15/65 ^{9,14} | 1,020,000 | 326,877 |
| due 09/15/65 ^{9,14} | 1,020,000 | 321,751 |

| | FACE AMOUNT | VALUE |
|--|----------------|--------------------|
| Freddie Mac | | |
| due 01/02/34 ^{14,17} | 18,000,000 | \$ 14,832,363 |
| due 03/15/30 ^{14,16} | 12,050,000 | 10,733,381 |
| due 07/15/30 ^{14,16} | 8,600,000 | 7,592,138 |
| due 01/15/31 ¹⁴ | 7,750,000 | 6,730,269 |
| due 09/15/36 ¹⁴ | 7,355,000 | 5,569,273 |
| due 11/15/38 ¹⁴ | 6,000,000 | 4,325,242 |
| due 09/15/30 ¹⁴ | 2,906,000 | 2,554,938 |
| due 03/15/31 ¹⁴ | 2,500,000 | 2,181,550 |
| 2.05% due 08/19/50 | 2,010,000 | 1,942,503 |
| due 07/15/31 ¹⁴ | 1,800,000 | 1,550,558 |
| due 01/15/30 ¹⁴ | 1,050,000 | 937,183 |
| 2.02% due 10/05/45 | 720,000 | 711,211 |
| Tennessee Valley Authority Principal Strips | | |
| due 01/15/48 ^{8,14} | 38,400,000 | 20,116,264 |
| due 12/15/42 ^{8,14} | 23,785,000 | 14,817,745 |
| due 01/15/38 ^{8,14} | 15,800,000 | 11,293,763 |
| Federal Farm Credit Bank Funding Corp. | | |
| 2.43% due 01/29/37 | 13,720,000 | 15,491,888 |
| 2.00% due 05/14/40 | 3,000,000 | 3,134,762 |
| 2.59% due 02/26/35 | 2,150,000 | 2,169,239 |
| 1.99% due 07/30/40 | 2,000,000 | 1,982,002 |
| 3.11% due 08/05/48 | 1,500,000 | 1,831,285 |
| 3.79% due 05/18/44 | 1,000,000 | 1,343,182 |
| 2.88% due 10/01/40 | 100,000 | 116,084 |
| 3.67% due 02/26/44 | 70,000 | 92,026 |
| U.S. International Development Finance Corp. | | |
| 3.17% due 10/05/34 | 11,376,350 | 13,188,116 |
| 1.79% due 10/15/29 | 9,900,000 | 10,442,681 |
| Fannie Mae | | |
| due 01/15/32 ¹⁴ | 9,413,000 | 8,044,583 |
| due 07/15/32 ¹⁴ | 3,963,000 | 3,361,299 |
| due 01/15/35 ¹⁴ | 2,250,000 | 1,804,322 |
| due 02/06/33 ¹⁴ | 1,456,000 | 1,223,905 |
| due 01/15/33 ¹⁴ | 1,450,000 | 1,219,739 |
| Federal Home Loan Bank | | |
| 3.63% due 06/22/43 | 4,850,000 | 6,327,467 |
| 3.25% due 06/10/39 | 4,500,000 | 5,575,808 |
| 2.69% due 09/26/34 | 1,350,000 | 1,407,681 |
| Federal Farm Credit Bank | | |
| 3.58% due 04/11/47 | 4,900,000 | <u>6,448,178</u> |
| Total Federal Agency Bonds | | |
| (Cost \$572,906,242) | | <u>685,531,532</u> |

TOTAL RETURN BOND FUND

| | | FACE AMOUNT | VALUE | | | FACE AMOUNT | VALUE | |
|--|--|----------------------------|---------------|----------------------------|----------------------------|----------------|--------------|-----------|
| MUNICIPAL BONDS^{††} - 1.5% | | | | | | | | |
| CALIFORNIA - 0.6% | | | | | | | | |
| State of California | | | | San Diego Unified | | | | |
| General Obligation | | | | School District | | | | |
| Unlimited | | | | General Obligation | | | | |
| 7.55% due 04/01/39 | | | | Unlimited | | | | |
| | | 11,900,000 | \$ 20,820,478 | | | 7,150,000 | \$ 4,674,384 | |
| | | 7,35% due 11/01/39 | 10,135,000 | 16,747,277 | due 07/01/39 ¹⁴ | | 3,000,000 | 3,167,580 |
| San Mateo Foster | | | | 2.60% due 07/01/33 | | | | |
| City School District | | | | due 07/01/46 ¹⁴ | | | | |
| General Obligation | | | | due 07/01/42 ¹⁴ | | | | |
| Unlimited | | | | due 07/01/43 ¹⁴ | | | | |
| | | 3,06% due 08/01/44 | 6,125,000 | 6,386,537 | 1,600,000 | | 944,192 | |
| | | 2.63% due 08/01/36 | 2,355,000 | 2,441,240 | 1,350,000 | | 768,893 | |
| | | 2.73% due 08/01/37 | 2,100,000 | 2,181,816 | Cypress School District | | | |
| | | 2.79% due 08/01/38 | 1,155,000 | 1,197,966 | General Obligation | | | |
| | | 2.39% due 08/01/33 | 1,000,000 | 1,045,440 | Unlimited | | | |
| | | 2.44% due 08/01/34 | 1,000,000 | 1,041,720 | due 08/01/48 ¹⁴ | | 14,450,000 | 5,729,136 |
| | | 2.51% due 08/01/35 | 1,000,000 | 1,032,780 | California State | | | |
| San Dieguito Union | | | | University | | | | |
| High School District | | | | Revenue Bonds | | | | |
| General Obligation | | | | 2.98% due 11/01/51 | | | | |
| Unlimited | | | | Beverly Hills Unified | | | | |
| | | 2,58% due 08/01/35 | 5,000,000 | 5,213,300 | School District | | | |
| | | 2.52% due 08/01/34 | 3,450,000 | 3,612,495 | California General | | | |
| | | 2.77% due 08/01/37 | 3,250,000 | 3,426,443 | Obligation Unlimited | | | |
| | | 2.85% due 08/01/38 | 850,000 | 894,548 | due 08/01/34 ¹⁴ | | 5,295,000 | 3,711,213 |
| | | 2.68% due 08/01/36 | 650,000 | 680,238 | Placentia-Yorba Linda | | | |
| Poway Unified School | | | | Unified School | | | | |
| District General | | | | District General | | | | |
| Obligation Unlimited | | | | Obligation Unlimited | | | | |
| | | due 08/01/40 ¹⁴ | 10,000,000 | 6,297,300 | due 08/01/41 ¹⁴ | | 5,325,000 | 3,258,740 |
| | | due 08/01/38 ¹⁴ | 8,460,000 | 5,690,873 | San Bernardino | | | |
| Newport Mesa Unified | | | | Community College | | | | |
| School District | | | | District General | | | | |
| General Obligation | | | | Obligation Unlimited | | | | |
| Unlimited | | | | due 08/01/44 ¹⁴ | | | | |
| | | due 08/01/45 ¹⁴ | 8,565,000 | 3,649,803 | 4,750,000 | | 2,380,273 | |
| | | due 08/01/39 ¹⁴ | 4,000,000 | 2,235,720 | Upland Unified School | | | |
| | | due 08/01/38 ¹⁴ | 2,000,000 | 1,379,000 | District General | | | |
| | | due 08/01/40 ¹⁴ | 2,500,000 | 1,334,850 | Obligation Unlimited | | | |
| | | due 08/01/41 ¹⁴ | 2,000,000 | 1,018,140 | due 08/01/50 ¹⁴ | | 5,040,000 | 2,152,886 |
| | | due 08/01/43 ¹⁴ | 1,900,000 | 884,070 | Hanford Joint Union | | | |
| | | due 08/01/46 ¹⁴ | 800,000 | 326,360 | High School District | | | |
| | | | | General Obligation | | | | |
| | | | | Unlimited | | | | |
| | | | | | due 08/01/41 ¹⁴ | | 4,125,000 | 1,929,098 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|-------------------------------------|-----------------------------------|--|----------------|-------|
| Hillsborough City School District General Obligation Unlimited due 09/01/33 ¹⁴ | 1,000,000 | \$ 718,810 | | | |
| due 09/01/37 ¹⁴ | 1,000,000 | 606,950 | | | |
| due 09/01/39 ¹⁴ | 1,000,000 | 558,500 | | | |
| San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹⁴ | 3,600,000 | 1,741,824 | | | |
| Antelope Valley Community College District General Obligation Unlimited due 02/15/25 ¹⁴ | 2,800,000 | 1,682,660 | | | |
| Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39 | 1,100,000 | 1,166,374 | | | |
| Wiseburn School District General Obligation Unlimited due 08/01/34 ¹⁴ | 900,000 | 675,468 | | | |
| Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹⁴ | 700,000 | 509,173 | | | |
| Total California | | <u>132,285,132</u> | | | |
| NEW YORK - 0.3% | | | | | |
| Westchester County Local Development Corp. Revenue Bonds 3.85% due 11/01/50 | 40,000,000 | 40,223,600 | | | |
| New York Power Authority Revenue Bonds 2.82% due 11/15/39 4.00% due 11/15/45 | 16,500,000 11,460,000 | 17,705,820 13,409,346 | | | |
| New York City Water & Sewer System Revenue Bonds 5.00% due 06/15/49 | 650,000 | \$ 808,958 | | | |
| Total New York | | <u>72,147,724</u> | | | |
| TEXAS - 0.1% | | | | | |
| Dallas/Fort Worth International Airport Revenue Bonds 3.09% due 11/01/40 2.92% due 11/01/50 | 13,800,000 1,300,000 | 13,966,290 1,293,266 | | | |
| Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹⁴ due 08/15/43 ¹⁴ due 08/15/25 ¹⁴ | 8,885,000 3,555,000 1,560,000 | 3,535,164 1,615,001 665,826 | | | |
| Central Texas Turnpike System Revenue Bonds 3.03% due 08/15/41 | 3,150,000 | 3,160,868 | | | |
| Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹⁴ due 11/15/41 ¹⁴ | 2,850,000 1,500,000 | 1,009,185 657,885 | | | |
| Grand Parkway Transportation Corp. Revenue Bonds 3.31% due 10/01/49 | 1,000,000 | 1,037,040 | | | |
| Total Texas | | <u>26,940,525</u> | | | |
| OHIO - 0.1% | | | | | |
| Northeast Ohio Regional Sewer District Revenue Bonds 3.30% due 11/15/49 | 10,750,000 | 11,611,183 | | | |
| Ohio Turnpike & Infrastructure Commission Revenue Bonds 3.20% due 02/15/48 | 5,200,000 | 5,452,096 | | | |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE |
|---|----------------|-------------------|
| Dayton-Montgomery County Port Authority Revenue Bonds 1.84% due 09/01/38 | 4,600,000 | \$ 4,499,444 |
| Total Ohio | | <u>21,562,723</u> |
| ILLINOIS - 0.1% | | |
| State of Illinois General Obligation Unlimited 5.65% due 12/01/38 | 5,850,000 | 6,926,224 |
| 6.63% due 02/01/35 | 1,820,000 | 2,246,189 |
| City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44 | 4,500,000 | 5,932,755 |
| Total Illinois | | <u>15,105,168</u> |
| MISSISSIPPI - 0.1% | | |
| University of Mississippi Medical Center Educational Building Corp. Revenue Bonds 2.92% due 06/01/41 | 11,800,000 | 11,800,000 |
| ALABAMA - 0.1% | | |
| Auburn University Revenue Bonds 2.68% due 06/01/50 | 6,500,000 | 6,408,350 |
| 2.53% due 06/01/40 | 4,100,000 | 4,137,638 |
| Total Alabama | | <u>10,545,988</u> |
| COLORADO - 0.1% | | |
| University of Colorado Revenue Bonds 2.81% due 06/01/48 | 6,850,000 | 6,993,644 |
| 2.61% due 06/01/42 | 1,000,000 | 1,018,600 |
| Total Colorado | | <u>8,012,244</u> |

| | FACE AMOUNT | VALUE |
|---|----------------|------------------|
| OREGON - 0.0% | | |
| Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ¹⁴ | 3,850,000 | \$ 2,741,585 |
| Salem-Keizer School District No. 24J General Obligation Unlimited due 06/15/40 ¹⁴ | 4,000,000 | 2,442,680 |
| Total Oregon | | <u>5,184,265</u> |
| NORTH CAROLINA - 0.0% | | |
| Inlivan Revenue Bonds 3.02% due 01/01/38 | 4,125,000 | 4,409,872 |
| ARIZONA - 0.0% | | |
| Northern Arizona University Revenue Bonds 3.09% due 08/01/39 | 2,350,000 | 2,460,873 |
| WASHINGTON - 0.0% | | |
| Central Washington University Revenue Bonds 6.95% due 05/01/40 | 1,750,000 | 2,396,905 |
| Klickitat County Public Utility District No. 1 Revenue Bonds 5.25% due 12/01/21 | 15,000 | 15,659 |
| Total Washington | | <u>2,412,564</u> |
| FLORIDA - 0.0% | | |
| County of Miami- Dade Florida Revenue Bonds due 10/01/41 ¹⁴ | 4,100,000 | 2,066,687 |

TOTAL RETURN BOND FUND

| | FACE AMOUNT | VALUE |
|--|----------------|----------------|
| PENNSYLVANIA - 0.0% | | |
| Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹⁴ | 995,000 | \$ 565,080 |
| due 01/01/37 ¹⁴ | 570,000 | 375,442 |
| Altoona Water Authority Revenue Bonds 7.06% due 12/01/20 | 25,000 | 25,272 |
| 6.34% due 12/01/20 | 5,000 | 4,999 |
| Armstrong School District General Obligation Limited 6.88% due 03/15/21 | 25,000 | <u>25,725</u> |
| Total Pennsylvania | | <u>996,518</u> |

| | | |
|---|---------|----------------|
| OKLAHOMA - 0.0% | | |
| Oklahoma Development Finance Authority Revenue Bonds 4.65% due 08/15/30 | 450,000 | <u>523,633</u> |

| | | |
|---|---------|----------------|
| IDAHO - 0.0% | | |
| Boise State University Revenue Bonds 3.06% due 04/01/40 | 250,000 | <u>256,755</u> |

| | | |
|---|--------|---------------|
| VIRGINIA - 0.0% | | |
| Montgomery County Economic Development Authority Revenue Bonds 4.66% due 06/01/21 | 25,000 | <u>25,695</u> |

| | FACE AMOUNT | VALUE |
|---|----------------|--------------------|
| MINNESOTA - 0.0% | | |
| Dakota & Washington Counties Housing & Redevelopment Authority/City of Bloomington Minnesota Revenue Bonds 8.38% due 09/01/21 | 5,000 | \$ 5,299 |
| Total Municipal Bonds (Cost \$293,802,007) | | <u>316,741,665</u> |

| | | |
|---|-----------|------------------|
| FOREIGN GOVERNMENT DEBT^{††} - 0.0% | | |
| Bermuda Government International Bond 3.38% due 08/20/50 ⁴ | 8,400,000 | <u>8,631,000</u> |
| Total Foreign Government Debt (Cost \$8,376,448) | | <u>8,631,000</u> |

| | | |
|--|------------|-------------------|
| REPURCHASE AGREEMENTS^{††,18} - 0.3% | | |
| J.P. Morgan Securities LLC issued 09/30/20 at 0.06% due 10/01/20 | 55,000,000 | <u>55,000,000</u> |
| Total Repurchase Agreements (Cost \$55,000,000) | | <u>55,000,000</u> |

**NOTIONAL
VALUE**

| | | |
|--|---------------|------------|
| OTC OPTIONS PURCHASED^{††} - 0.3% | | |
| Put options on: | | |
| Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40 | 7,677,500,000 | 27,869,325 |
| Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40 | 3,979,800,000 | 14,446,674 |

TOTAL RETURN BOND FUND

| | NOTIONAL VALUE | VALUE | | NOTIONAL VALUE | VALUE |
|--|-------------------|--------------|---|-------------------|-------------------------|
| Goldman Sachs International 2Y- 10 CMS CAP Expiring July 2022 with strike price of \$0.61 | 3,552,900,000 | \$ 8,598,018 | Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61 | 630,100,000 | \$ 1,524,842 |
| Goldman Sachs International 2Y- 10 CMS CAP Expiring July 2022 with strike price of \$0.40 | 893,700,000 | 3,244,131 | Total OTC Options Purchased (Cost \$37,284,966) | | <u>55,682,990</u> |
| | | | Total Investments - 108.2% (Cost \$22,111,563,396) | | <u>\$23,135,773,130</u> |
| | | | Other Assets & Liabilities, net - (8.2)% | | <u>(1,745,356,848)</u> |
| | | | Total Net Assets - 100.0% | | <u>\$21,390,416,282</u> |

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

| Counterparty | Exchange | Index | Protection Premium Rate | Payment Frequency | Maturity Date | Notional Amount |
|-----------------------|----------|-----------------|-------------------------------|----------------------|--------------------------------------|---|
| BofA Securities, Inc. | ICE | CDX.NA.IG.34.V1 | 1.00% | Quarterly | 06/20/25 | \$ 885,290,000 |
| BofA Securities, Inc. | ICE | CDX.NA.HY.35.V1 | 5.00% | Quarterly | 12/20/25 | 121,840,000 |
| | | | | | Upfront Premiums Paid | Unrealized Appreciation (Depreciation)** |
| Counterparty | | | Value | | (Received) | |
| BofA Securities, Inc. | | | \$ 6,047,160 | | \$ (15,771,769) | \$ 21,818,929 |
| BofA Securities, Inc. | | | 5,099,004 | | 5,158,490 | (59,486) |
| | | | <u>\$ 11,146,164</u> | | <u>\$ (10,613,279)</u> | <u>\$ 21,759,443</u> |

TOTAL RETURN BOND FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

| Counterparty | Exchange | Floating Rate Type | Floating Rate Index | Fixed Rate | Payment Frequency | Maturity Date | Notional Amount |
|-----------------------|----------|--------------------|---------------------|------------|-------------------|---------------|-----------------|
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 0.47% | Annually | 03/09/25 | \$ 498,005,000 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 0.99% | Quarterly | 08/20/50 | 127,000,000 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 0.53% | Quarterly | 08/06/30 | 243,000,000 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 0.99% | Quarterly | 08/25/50 | 100,000,000 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 0.65% | Quarterly | 08/13/30 | 463,000,000 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.37% | Annually | 12/04/21 | 175,200,000 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.34% | Annually | 11/27/21 | 164,500,000 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 1.27% | Annually | 02/07/23 | 82,400,000 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 0.59% | Annually | 03/07/22 | 150,000,000 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 0.45% | Quarterly | 07/13/27 | 300,000,000 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 0.51% | Annually | 09/02/30 | 400,000,000 |
| BofA Securities, Inc. | CME | Receive | 3-Month USD LIBOR | 0.22% | Quarterly | 07/13/23 | 500,000,000 |
| BofA Securities, Inc. | CME | Pay | Federal Funds Rate | 0.52% | Annually | 10/02/30 | 132,900,000 |

| Counterparty | Value | Upfront Premiums Paid | Unrealized Appreciation (Depreciation)** |
|-----------------------|----------------------|-----------------------|--|
| BofA Securities, Inc. | \$ 7,945,445 | \$ 2,122 | \$ 7,943,323 |
| BofA Securities, Inc. | 4,882,085 | 2,513 | 4,879,572 |
| BofA Securities, Inc. | 4,528,030 | 2,209 | 4,525,821 |
| BofA Securities, Inc. | 4,029,984 | 2,043 | 4,027,941 |
| BofA Securities, Inc. | 3,166,873 | 3,949 | 3,162,924 |
| BofA Securities, Inc. | 2,757,766 | 433 | 2,757,333 |
| BofA Securities, Inc. | 2,500,918 | 410 | 2,500,508 |
| BofA Securities, Inc. | 2,419,649 | 396 | 2,419,253 |
| BofA Securities, Inc. | 1,178,462 | 481 | 1,177,981 |
| BofA Securities, Inc. | 755,841 | 2,032 | 753,809 |
| BofA Securities, Inc. | 442,088 | 3,472 | 438,616 |
| BofA Securities, Inc. | 240,985 | 1,433 | 239,552 |
| BofA Securities, Inc. | — | 1,363 | (1,363) |
| | <u>\$ 34,848,126</u> | <u>\$ 22,856</u> | <u>\$ 34,825,270</u> |

Total Return Swap Agreements

| Counterparty | Index | 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 | 0.52% (1 Month USD LIBOR + 0.36%) | At Maturity | 12/21/20 | 453,160 | \$ 61,045,184 | \$ 507,539 |
|-----------------------|--|-----------------------------------|-------------|----------|---------|---------------|------------|

TOTAL RETURN BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

| Counterparty | Contracts to Sell | Currency | Settlement Date | Settlement Value | Value at September 30, 2020 | Unrealized Appreciation (Depreciation) |
|--|-------------------|----------|-----------------|------------------|-----------------------------|--|
| Citibank N.A., New York Goldman Sachs | 436,650,000 | BRL | 07/01/21 | \$ 103,795,926 | \$ 77,074,576 | \$ 26,721,350 |
| International | 149,210,000 | BRL | 07/01/21 | 34,956,074 | 26,337,565 | 8,618,509 |
| Bank of America, N.A. | 17,346,669,000 | JPY | 08/02/21 | 171,181,418 | 165,202,702 | 5,978,716 |
| JPMorgan Chase Bank, N.A. | 67,200,000 | BRL | 07/01/21 | 15,963,892 | 11,861,701 | 4,102,191 |
| JPMorgan Chase Bank, N.A. | 10,005,000,000 | JPY | 07/01/21 | 97,867,553 | 95,236,294 | 2,631,259 |
| Morgan Stanley Capital Services LLC | 8,674,335,000 | JPY | 08/02/21 | 85,134,311 | 82,610,879 | 2,523,432 |
| Citibank N.A., New York Goldman Sachs | 8,674,335,000 | JPY | 05/06/21 | 84,594,646 | 82,498,104 | 2,096,542 |
| International | 4,532,865,300 | JPY | 12/20/21 | 44,786,733 | 43,279,045 | 1,507,688 |
| Barclays Bank plc Goldman Sachs | 3,469,734,000 | JPY | 06/01/21 | 33,963,724 | 33,012,569 | 951,155 |
| International | 67,282,219 | ILS | 08/01/22 | 20,296,295 | 19,968,323 | 327,972 |
| Goldman Sachs International | 28,886,625 | ILS | 11/30/22 | 8,761,487 | 8,591,918 | 169,569 |
| Barclays Bank plc | 14,152,000 | EUR | 10/16/20 | 16,755,029 | 16,603,630 | 151,399 |
| Bank of America, N.A. | 75,749,000 | ILS | 01/31/22 | 22,457,456 | 22,414,975 | 42,481 |
| Bank of America, N.A. | 8,669,000 | JPY | 02/01/21 | 84,687 | 82,339 | 2,348 |
| Goldman Sachs International | 499,481 | ILS | 07/30/21 | 148,223 | 147,193 | 1,030 |
| Goldman Sachs International | 356,625 | ILS | 11/30/21 | 106,445 | 105,423 | 1,022 |
| JPMorgan Chase Bank, N.A. | 5,000,000 | JPY | 01/04/21 | 48,459 | 47,473 | 986 |
| Morgan Stanley Capital Services LLC | 4,335,000 | JPY | 02/01/21 | 42,095 | 41,174 | 921 |
| Citibank N.A., New York Goldman Sachs | 4,335,000 | JPY | 11/02/20 | 41,821 | 41,111 | 710 |
| International | 2,265,300 | JPY | 06/21/21 | 22,155 | 21,560 | 595 |
| Goldman Sachs International | 2,265,300 | JPY | 12/21/20 | 21,918 | 21,501 | 417 |
| Barclays Bank plc Goldman Sachs | 1,734,000 | JPY | 12/01/20 | 16,789 | 16,450 | 339 |
| International | 358,579 | ILS | 11/30/20 | 105,125 | 104,884 | 241 |
| Citibank N.A., New York | 10,820 | ILS | 02/01/21 | 3,068 | 3,171 | (103) |
| Bank of America, N.A. | 3,949,000 | ILS | 02/01/21 | 1,153,835 | 1,157,247 | (3,412) |
| Goldman Sachs International | 164,231,850 | ILS | 01/31/22 | 48,573,459 | 48,598,038 | (24,579) |
| Goldman Sachs International | 5,123,000 | GBP | 10/16/20 | 6,553,583 | 6,610,999 | (57,416) |
| Bank of America, N.A. | 33,128,000 | ILS | 04/30/21 | 9,634,434 | 9,731,157 | (96,723) |

SCHEDULE OF INVESTMENTS (continued)

September 30, 2020

TOTAL RETURN BOND FUND

| Counterparty | Contracts to Sell | Currency | Settlement Date | Settlement Value | Value at September 30, 2020 | Unrealized Appreciation (Depreciation) |
|---|--------------------------|-----------------|------------------------|-------------------------|------------------------------------|---|
| Citibank N.A., New York Goldman Sachs International | 75,123,800 | ILS | 04/30/21 | \$ 21,943,567 | \$ 22,067,179 | \$ (123,612) |
| JPMorgan Chase Bank, N.A. | 112,111,771 | ILS | 02/01/21 | 32,654,346 | 32,854,144 | (199,798) |
| Goldman Sachs International | 49,075,000 | EUR | 12/30/20 | 57,298,988 | 57,688,089 | (389,101) |
| Goldman Sachs International | 427,522,900 | ILS | 04/30/21 | 125,180,155 | 125,582,362 | (402,207) |
| Goldman Sachs International | 108,769,700 | EUR | 07/30/21 | 126,349,602 | 128,461,765 | (2,112,163) |
| JPMorgan Chase Bank, N.A. | 107,510,325 | EUR | 07/30/21 | 124,085,191 | 126,974,388 | (2,889,197) |
| | | | | | | <u>\$ 49,532,561</u> |

| Counterparty | Contracts to Buy | Currency | Settlement Date | Settlement Value | Value at September 30, 2020 | Unrealized Appreciation |
|--------------------------------|-------------------------|-----------------|------------------------|-------------------------|------------------------------------|--------------------------------|
| Goldman Sachs International | 216,280,025 | EUR | 07/30/21 | \$ 248,181,329 | \$ 255,436,154 | \$ 7,254,825 |
| Goldman Sachs International | 239,980,850 | ILS | 01/31/22 | 65,373,466 | 71,013,012 | 5,639,546 |
| Goldman Sachs International | 267,887,350 | ILS | 04/30/21 | 74,716,169 | 78,690,349 | 3,974,180 |
| JPMorgan Chase Bank, N.A. | 267,887,350 | ILS | 04/30/21 | 75,482,488 | 78,690,349 | 3,207,861 |
| Goldman Sachs International | 67,282,219 | ILS | 08/01/22 | 18,074,471 | 19,968,323 | 1,893,852 |
| Goldman Sachs International | 116,071,591 | ILS | 02/01/21 | 32,426,109 | 34,014,560 | 1,588,451 |
| JPMorgan Chase Bank, N.A. | 26,021,004,000 | JPY | 08/02/21 | 246,341,040 | 247,813,582 | 1,472,542 |
| Goldman Sachs International | 8,674,335,000 | JPY | 05/06/21 | 81,311,726 | 82,498,104 | 1,186,378 |
| Goldman Sachs International | 28,886,625 | ILS | 11/30/22 | 7,727,829 | 8,591,918 | 864,089 |
| JPMorgan Chase Bank, N.A. | 3,469,734,000 | JPY | 06/01/21 | 32,564,374 | 33,012,569 | 448,195 |
| Barclays Bank plc | 4,532,865,300 | JPY | 12/20/21 | 43,207,180 | 43,279,045 | 71,865 |
| Goldman Sachs International | 499,481 | ILS | 07/30/21 | 134,017 | 147,193 | 13,176 |
| Goldman Sachs International | 356,625 | ILS | 11/30/21 | 95,100 | 105,423 | 10,323 |
| Goldman Sachs International | 358,579 | ILS | 11/30/20 | 95,064 | 104,884 | 9,820 |
| JPMorgan Chase Bank, N.A. | 13,004,000 | JPY | 02/01/21 | 122,506 | 123,514 | 1,008 |

TOTAL RETURN BOND FUND

| Counterparty | Contracts to Buy | Currency | Settlement Date | Settlement Value | Value at September 30, 2020 | Unrealized Appreciation (Depreciation) |
|-----------------------------|------------------|----------|-----------------|------------------|-----------------------------|--|
| Goldman Sachs International | 4,335,000 | JPY | 11/02/20 | \$ 40,409 | \$ 41,111 | \$ 702 |
| JPMorgan Chase Bank, N.A. | 1,734,000 | JPY | 12/01/20 | 16,180 | 16,450 | 270 |
| JPMorgan Chase Bank, N.A. | 53,000 | GBP | 10/16/20 | 68,157 | 68,394 | 237 |
| Barclays Bank plc | 2,265,300 | JPY | 12/21/20 | 21,329 | 21,501 | 172 |
| Barclays Bank plc | 2,265,300 | JPY | 06/21/21 | 21,468 | 21,560 | 92 |
| JPMorgan Chase Bank, N.A. | 5,000,000 | JPY | 01/04/21 | 48,546 | 47,473 | (1,073) |
| JPMorgan Chase Bank, N.A. | 10,005,000,000 | JPY | 07/01/21 | 97,690,768 | 95,236,294 | (2,454,474) |
| JPMorgan Chase Bank, N.A. | 218,775,000 | BRL | 07/01/21 | 42,398,256 | 38,616,719 | (3,781,537) |
| Citibank N.A., New York | 434,285,000 | BRL | 07/01/21 | 83,284,770 | 76,657,123 | (6,627,647) |
| | | | | | | <u>\$ 14,772,853</u> |

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

¹ Affiliated issuer.

² Rate indicated is the 7-day yield as of September 30, 2020.

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

⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$7,177,875,018 (cost \$7,051,612,698), or 33.6% of total net assets.

⁵ Perpetual maturity.

⁶ 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 \$589,510,887 (cost \$587,343,483), or 2.8% of total net assets.

⁷ Variable rate security. Rate indicated is the rate effective at September 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 principal-only strip.

⁹ Security is an interest-only strip.

TOTAL RETURN BOND FUND

- ¹⁰ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2020.
- 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 All or a portion of this security is pledged as interest rate swap collateral at September 30, 2020.
- ¹⁴ Zero coupon rate security.
- ¹⁵ Payment-in-kind security.
- ¹⁶ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2020, the total market value of segregated or earmarked security was \$222,761,498.
- ¹⁷ All or a portion of this security is pledged as collateral for put options purchased contracts at September 30, 2020.
- ¹⁸ Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
- BofA — Bank of America
- BRL — Brazilian Real
- CDX.NA.IG.34.V1 — Credit Default Swap North American Investment Grade Series 34 Index Version 1
- CDX.NA.HY.35.V1 — Credit Default Swap North American High Yield Series 35 Index Version 1
- 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
- REMIC — Real Estate Mortgage Investment Conduit
- REIT — Real Estate Investment Trust
- SARL — Société à Responsabilité Limitée
- WAC — Weighted Average Coupon