

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 1.1%</b>		
<b>Financial - 1.1%</b>		
Pershing Square Tontine Holdings, Ltd. — Class A*	9,249,470	\$ 256,395,308
<b>Industrial - 0.0%</b>		
API Heat Transfer Parent LLC <sup>*,†††</sup>	42,528	3,300
BP Holdco LLC <sup>*,†††,1</sup>	532	188
Vector Phoenix Holdings, LP <sup>*,†††</sup>	532	52
<b>Total Industrial</b>		<b>3,540</b>
<b>Total Common Stocks</b> (Cost \$179,174,056)		<b>256,398,848</b>
<b>PREFERRED STOCKS<sup>††</sup> - 1.2%</b>		
<b>Financial - 1.2%</b>		
Public Storage, 4.63%	1,842,400	50,002,736
4.13%	426,000	11,557,380
Wells Fargo & Co., 4.70%	2,184,000	57,613,920
Bank of America Corp., 4.38%*	1,552,000	41,205,600
American Financial Group, Inc., 4.50% due 09/15/60	1,292,800	36,030,336
First Republic Bank, 4.13%	798,800	21,120,272
CNO Financial Group, Inc., 5.13% due 11/25/60*	712,000	18,704,240
Assurant, Inc., 5.25% due 01/15/61*	558,400	15,277,824
Selective Insurance Group, Inc., 4.60%*	538,000	13,901,920
W R Berkley Corp., 4.25% due 09/30/60	376,400	9,891,792
<b>Total Financial</b>		<b>275,306,020</b>
<b>Industrial - 0.0%</b>		
API Heat Transfer Intermediate <sup>*,†††</sup>	9	4,625
<b>Total Preferred Stocks</b> (Cost \$257,027,237)		<b>275,310,645</b>
<b>WARRANTS<sup>†</sup> - 0.0%</b>		
Pershing Square Tontine Holdings, Ltd. \$23.00, 07/24/25*	1,027,719	9,866,101
<b>Total Warrants</b> (Cost \$5,836,416)		<b>9,866,101</b>
<b>EXCHANGE-TRADED FUNDS<sup>†</sup> - 4.8%</b>		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	6,910,385	954,531,480
iShares iBoxx High Yield Corporate Bond ETF	2,322,190	202,727,187
<b>Total Exchange-Traded Funds</b> (Cost \$1,045,267,460)		<b>1,157,258,667</b>
<b>MUTUAL FUNDS<sup>†</sup> - 0.3%</b>		
Guggenheim Strategy Fund II <sup>1</sup>	1,078,161	26,910,894
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	2,668,312	26,629,752
Guggenheim Strategy Fund III <sup>1</sup>	579,660	14,549,456
<b>Total Mutual Funds</b> (Cost \$67,927,941)		<b>68,090,102</b>
<b>CLOSED-END FUNDS<sup>†</sup> - 0.1%</b>		
BlackRock MuniHoldings California Quality Fund, Inc.	612,605	9,189,075
BlackRock MuniYield California Quality Fund, Inc.	434,289	6,499,135
<b>Total Closed-End Funds</b> (Cost \$15,469,332)		<b>15,688,210</b>
<b>MONEY MARKET FUND<sup>†</sup> - 0.8%</b>		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% <sup>3</sup>	203,647,857	203,647,857
<b>Total Money Market Fund</b> (Cost \$203,647,857)		<b>203,647,857</b>
	<b>Face</b>	
	<b>Amount<sup>~</sup></b>	
<b>CORPORATE BONDS<sup>††</sup> - 47.4%</b>		
<b>Financial - 18.2%</b>		
American International Group, Inc. 3.40% due 06/30/30	78,220,000	89,628,529
4.38% due 06/30/50	65,480,000	85,737,426
2.50% due 06/30/25	2,370,000	2,547,742
Wells Fargo & Co. 3.07% due 04/30/41 <sup>4</sup>	126,490,000	137,595,701
2.57% due 02/11/31 <sup>4</sup>	18,410,000	19,534,190
Bank of America Corp. 2.59% due 04/29/31 <sup>4</sup>	100,240,000	107,433,061
2.68% due 06/19/41 <sup>4</sup>	43,300,000	45,114,121
0.81% (U.S. Secured Overnight Financing Rate + 0.73%, Rate Floor: 0.00%) due 10/24/24 <sup>5</sup>	1,660,000	1,672,440
JPMorgan Chase & Co. 3.11% due 04/22/41 <sup>4</sup>	55,390,000	61,913,071
2.96% due 05/13/31 <sup>4</sup>	29,530,000	32,382,332
4.49% due 03/24/31 <sup>4</sup>	25,750,000	31,675,795
2.52% due 04/22/31 <sup>4</sup>	24,520,000	26,355,618
Citizens Financial Group, Inc. 3.25% due 04/30/30	124,980,000	140,839,903
2.50% due 02/06/30	9,567,000	10,166,966
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>6</sup>	116,750,000	137,148,808
Charles Schwab Corp. 4.00% <sup>2,4</sup>	71,300,000	75,043,250
5.38% <sup>2,4</sup>	47,950,000	53,404,312
Five Corners Funding Trust II 2.85% due 05/15/30 <sup>6</sup>	100,083,000	110,712,913
Citigroup, Inc. 2.57% due 06/03/31 <sup>4</sup>	72,390,000	77,157,618
4.00% <sup>2,4</sup>	26,300,000	26,990,375
Macquarie Bank Ltd. 3.62% due 06/03/30 <sup>6</sup>	93,035,000	101,851,393
Reliance Standard Life Global Funding II 2.75% due 05/07/25 <sup>6</sup>	96,010,000	101,836,968

Wilton RE Ltd.		
6.00% ††2,4,6	93,150,000	96,506,194
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	84,319,000	92,195,831

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	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 47.4% (continued)</b>		
<b>Financial - 18.2% (continued)</b>		
Pershing Square Holdings Ltd.		
3.25% due 11/15/30 <sup>6</sup>	68,200,000	\$ 68,917,674
5.50% due 07/15/22 <sup>6</sup>	21,300,000	22,493,865
Markel Corp.		
6.00% <sup>2,4</sup>	82,170,000	90,900,562
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	53,054,000	57,893,586
5.30% due 01/15/29	28,165,000	32,585,497
Lincoln National Corp.		
3.40% due 01/15/31	49,200,000	56,379,609
4.38% due 06/15/50	18,680,000	24,074,617
Prudential plc		
3.13% due 04/14/30	68,002,000	77,096,258
Fidelity National Financial, Inc.		
3.40% due 06/15/30	52,430,000	57,577,163
2.45% due 03/15/31	17,490,000	17,789,435
Intercontinental Exchange, Inc.		
3.00% due 06/15/50	37,190,000	39,417,012
2.65% due 09/15/40	34,550,000	35,459,529
Equitable Holdings, Inc.		
4.95% <sup>2,4</sup>	68,250,000	72,600,937
BlackRock, Inc.		
1.90% due 01/28/31	68,550,000	71,753,373
Iron Mountain, Inc.		
5.25% due 07/15/30 <sup>6</sup>	30,050,000	32,454,000
5.63% due 07/15/32 <sup>6</sup>	13,350,000	14,718,375
4.50% due 02/15/31 <sup>6</sup>	12,000,000	12,570,000
5.00% due 07/15/28 <sup>6</sup>	5,275,000	5,604,002
Standard Chartered plc		
4.64% due 04/01/31 <sup>4,6</sup>	51,325,000	62,087,835
1.32% due 10/14/23 <sup>4,6</sup>	1,080,000	1,090,800
Aflac, Inc.		
3.60% due 04/01/30	52,300,000	61,558,298
KKR Group Finance Company VI LLC		
3.75% due 07/01/29 <sup>6</sup>	51,980,000	60,484,109
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 <sup>6</sup>	54,430,000	58,748,891
Ares Finance Company II LLC		
3.25% due 06/15/30 <sup>6</sup>	54,415,000	57,604,956
Host Hotels & Resorts, LP		
3.50% due 09/15/30	54,518,000	57,437,067
MetLife, Inc.		
3.85% <sup>2,4</sup>	53,040,000	55,957,200
Deloitte LLP		
3.56% due 05/07/30 <sup>†††</sup>	27,300,000	28,753,280
3.76% due 05/07/35 <sup>†††</sup>	10,200,000	10,707,529
3.66% due 05/07/32 <sup>†††</sup>	9,450,000	10,044,581
7.33% due 11/20/26 <sup>†††</sup>	4,800,000	5,985,225
First American Financial Corp.		
4.00% due 05/15/30	46,550,000	53,358,918
NFP Corp.		
6.88% due 08/15/28 <sup>6</sup>	25,275,000	26,985,612
7.00% due 05/15/25 <sup>6</sup>	23,600,000	25,370,000
Bank of New York Mellon Corp.		
3.70% <sup>2,4</sup>	32,350,000	33,470,927
4.70% <sup>2,4</sup>	16,500,000	18,196,200
Arch Capital Group Ltd.		
3.64% due 06/30/50	44,100,000	51,322,350
Loews Corp.		
3.20% due 05/15/30	44,720,000	50,802,727
Alleghany Corp.		
3.63% due 05/15/30	43,920,000	49,408,432
Quicken Loans LLC / Quicken Loans Company-Issuer, Inc.		
3.88% due 03/01/31 <sup>6</sup>	46,650,000	48,399,375
Visa, Inc.		
2.00% due 08/15/50	46,000,000	43,932,469
Belrose Funding Trust		
2.33% due 08/15/30 <sup>6</sup>	41,850,000	43,070,398
Everest Reinsurance Holdings, Inc.		
3.50% due 10/15/50	37,760,000	42,833,052
Jefferies Group LLC		
2.75% due 10/15/32	40,440,000	42,441,442
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 <sup>6</sup>	38,500,000	41,954,345
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 <sup>6</sup>	37,950,000	41,457,027
Liberty Mutual Group, Inc.		
3.95% due 05/15/60 <sup>6</sup>	33,870,000	40,427,244
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 <sup>6</sup>	35,480,000	39,375,817
Brookfield Finance, Inc.		
3.50% due 03/30/51	32,490,000	34,698,001
4.85% due 03/29/29	1,410,000	1,727,304
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 <sup>7</sup>	32,375,000	35,693,437
PricewaterhouseCoopers LLP		
3.43% due 09/13/30 <sup>†††</sup>	30,000,000	31,372,315
Aon Corp.		
2.80% due 05/15/30	28,740,000	31,354,537
Manulife Financial Corp.		
2.48% due 05/19/27	27,800,000	30,169,045
Fifth Third Bancorp		
2.55% due 05/05/27	27,190,000	29,591,291
Dyal Capital Partners III		
4.40% due 06/15/40 <sup>†††</sup>	26,750,000	27,938,995
Credit Suisse Group AG		
4.19% due 04/01/31 <sup>4,6</sup>	23,500,000	27,658,879
Goldman Sachs Group, Inc.		
3.50% due 04/01/25	22,500,000	24,997,268
0.63% (U.S. Secured Overnight Financing Rate + 0.54%) due 11/17/23 <sup>5</sup>	1,660,000	1,661,205
Kemper Corp.		
2.40% due 09/30/30	22,380,000	22,784,156

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<b>CORPORATE BONDS<sup>††</sup> - 47.4% (continued)</b>		
<b>Financial - 18.2% (continued)</b>		
National Australia Bank Ltd.		
2.33% due 08/21/30 <sup>6</sup>	22,400,000	\$ 22,772,454
Central Storage Safety Project Trust		
4.82% due 02/01/38 <sup>7</sup>	20,500,000	22,706,841
Alexandria Real Estate Equities, Inc.		
4.90% due 12/15/30	17,450,000	22,206,453
Allianz SE		
3.50% <sup>2,4,6</sup>	20,850,000	21,240,937
Crown Castle International Corp.		
3.30% due 07/01/30	17,657,000	19,763,110
Camden Property Trust		
2.80% due 05/15/30	17,000,000	18,879,503
CNA Financial Corp.		
2.05% due 08/15/30	18,150,000	18,504,764
Prudential Financial, Inc.		
3.70% due 10/01/50 <sup>4</sup>	17,050,000	18,035,149
Australia & New Zealand Banking Group Ltd.		
2.57% due 11/25/35 <sup>4,6</sup>	17,400,000	17,750,970
Westpac Banking Corp.		
2.96% due 11/16/40	16,600,000	17,676,909
United Shore Financial Services LLC		
5.50% due 11/15/25 <sup>6</sup>	16,600,000	17,513,000
Weyerhaeuser Co.		
4.00% due 04/15/30	14,424,000	17,081,245
QBE Insurance Group Ltd.		
5.88% <sup>2,4,6</sup>	15,600,000	17,043,000
W R Berkley Corp.		
4.00% due 05/12/50	13,105,000	15,986,394
Apollo Management Holdings, LP		
2.65% due 06/05/30 <sup>6</sup>	14,407,000	14,725,925
CIT Group, Inc.		
3.93% due 06/19/24 <sup>4</sup>	13,925,000	14,725,687
PartnerRe Finance B LLC		
4.50% due 10/01/50 <sup>4</sup>	13,970,000	14,635,706
Nasdaq, Inc.		
3.25% due 04/28/50	13,150,000	14,449,406
Brown & Brown, Inc.		
2.38% due 03/15/31	11,960,000	12,517,496
Protective Life Corp.		
3.40% due 01/15/30 <sup>6</sup>	11,440,000	12,335,459
Ameriprise Financial, Inc.		
3.00% due 04/02/25	10,740,000	11,692,287
New York Life Insurance Co.		
3.75% due 05/15/50 <sup>6</sup>	9,300,000	11,124,973
Aviation Capital Group LLC		
2.88% due 01/20/22 <sup>6</sup>	10,691,000	10,825,390
Fidelity & Guaranty Life Holdings, Inc.		
5.50% due 05/01/25 <sup>6</sup>	8,050,000	9,394,350
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	7,964,000	8,995,026
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
4.25% due 10/15/27 <sup>6</sup>	7,975,000	8,154,437
Hanover Insurance Group, Inc.		
2.50% due 09/01/30	7,070,000	7,379,155
NFL Trust XI SPV		
3.53% due 10/05/35 <sup>†††</sup>	7,000,000	6,878,034
Assurant, Inc.		
1.50% (3 Month USD LIBOR + 1.25%) due 03/26/21 <sup>5</sup>	4,691,000	4,691,064
6.75% due 02/15/34	1,450,000	1,763,540
SBA Communications Corp.		
3.88% due 02/15/27 <sup>6</sup>	5,425,000	5,697,877
HS Wildcat LLC		
3.83% due 12/31/50 <sup>†††</sup>	5,000,000	5,000,000
Atlas Mara Ltd.		
8.00% due 01/04/21 <sup>†††</sup>	6,600,000	3,722,400
KKR Group Finance Company III LLC		
5.13% due 06/01/44 <sup>6</sup>	2,710,000	3,557,269
Fort Knox Military Housing Privatization Project		
5.82% due 02/15/52 <sup>6</sup>	1,896,322	2,314,148
0.50% (1 Month USD LIBOR + 0.34%) due 02/15/52 <sup>5,6</sup>	1,701,357	1,051,292
Western Group Housing, LP		
6.75% due 03/15/57 <sup>6</sup>	1,489,854	2,133,471
Transatlantic Holdings, Inc.		
8.00% due 11/30/39	1,135,000	1,792,843
Societe Generale S.A.		
1.49% due 12/14/26 <sup>4,6</sup>	1,650,000	1,664,576
Equitable Financial Life Global Funding		
1.40% due 07/07/25 <sup>6</sup>	1,580,000	1,622,802
Mid-Atlantic Military Family Communities LLC		
5.24% due 08/01/50 <sup>6</sup>	1,111,354	1,387,162
Univest Financial Corp.		
3.76% (3 Month USD LIBOR + 3.54%) due 03/30/25 <sup>5</sup>	1,000,000	995,879
Macquarie Group Ltd.		
5.03% due 01/15/30 <sup>4,6</sup>	800,000	966,626
Atlantic Marine Corporations Communities LLC		
5.37% due 12/01/50 <sup>6</sup>	770,775	911,329
Janus Capital Group, Inc.		
4.88% due 08/01/25	780,000	897,946
Pacific Beacon LLC		
5.51% due 07/15/36 <sup>6</sup>	500,000	614,577
Peachtree Corners Funding Trust		
3.98% due 02/15/25 <sup>6</sup>	215,000	238,396

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<b>Financial - 18.2% (continued)</b>		
Sompo International Holdings Ltd.		
4.70% due 10/15/22	140,000	\$ 149,620
<b>Total Financial</b>		<u>4,384,809,467</u>
<b>Consumer, Non-cyclical - 7.5%</b>		
Sysco Corp.		
5.95% due 04/01/30	109,590,000	144,006,205
6.60% due 04/01/40	1,440,000	2,106,369
CoStar Group, Inc.		
2.80% due 07/15/30 <sup>6</sup>	90,690,000	94,230,182
DaVita, Inc.		
4.63% due 06/01/30 <sup>6</sup>	47,150,000	50,037,938
3.75% due 02/15/31 <sup>6</sup>	38,095,000	38,680,139
Constellation Brands, Inc.		
2.88% due 05/01/30	59,320,000	65,001,640
3.75% due 05/01/50	14,760,000	17,379,125
Altria Group, Inc.		
3.40% due 05/06/30	47,320,000	53,092,857
2.35% due 05/06/25	18,290,000	19,432,851
4.45% due 05/06/50	6,120,000	7,235,242
Quanta Services, Inc.		
2.90% due 10/01/30	71,770,000	76,948,673
BAT Capital Corp.		
3.98% due 09/25/50	41,450,000	43,254,701
4.70% due 04/02/27	22,390,000	26,327,820
3.22% due 09/06/26	1,800,000	1,982,472
Zimmer Biomet Holdings, Inc.		
3.55% due 03/20/30	60,550,000	68,565,749
Kraft Heinz Foods Co.		
4.88% due 10/01/49 <sup>6</sup>	13,025,000	15,195,269
4.38% due 06/01/46	13,090,000	14,162,659
5.50% due 06/01/50 <sup>6</sup>	10,750,000	13,542,339
4.25% due 03/01/31 <sup>6</sup>	10,850,000	12,098,375
5.00% due 06/04/42	7,850,000	9,210,198
5.20% due 07/15/45	1,930,000	2,294,875
Royalty Pharma plc		
3.55% due 09/02/50 <sup>6</sup>	39,710,000	42,309,031
2.20% due 09/02/30 <sup>6</sup>	20,800,000	21,359,927
Alcon Finance Corp.		
2.60% due 05/27/30 <sup>6</sup>	50,650,000	53,962,677
RELX Capital, Inc.		
3.00% due 05/22/30	47,873,000	53,159,342
Nielsen Finance LLC / Nielsen Finance Co.		
5.63% due 10/01/28 <sup>6</sup>	38,800,000	42,158,140
Keurig Dr Pepper, Inc.		
3.20% due 05/01/30	36,818,000	41,686,241
Anheuser-Busch InBev Worldwide, Inc.		
3.50% due 06/01/30	35,920,000	41,608,405
McCormick & Company, Inc.		
2.50% due 04/15/30	37,350,000	39,996,265
Centene Corp.		
3.00% due 10/15/30	37,200,000	39,428,280
Boston Scientific Corp.		
2.65% due 06/01/30	32,010,000	34,285,996
Becton Dickinson and Co.		
2.82% due 05/20/30	29,400,000	32,313,391
Emory University		
2.97% due 09/01/50	30,000,000	32,019,836
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	31,643,796
California Institute of Technology		
3.65% due 09/01/19	25,760,000	29,251,243
Global Payments, Inc.		
2.90% due 05/15/30	24,810,000	27,014,940
Quest Diagnostics, Inc.		
2.80% due 06/30/31	23,530,000	25,800,255
US Foods, Inc.		
6.25% due 04/15/25 <sup>6</sup>	24,050,000	25,703,438
Duke University		
2.83% due 10/01/55	23,400,000	25,317,707
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50 <sup>6</sup>	23,030,000	24,911,333
Ascension Health		
2.53% due 11/15/29	21,405,000	23,451,401
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 <sup>6</sup>	22,650,000	23,397,903
Johnson & Johnson		
2.45% due 09/01/60	22,250,000	23,144,331
Universal Health Services, Inc.		
2.65% due 10/15/30 <sup>6</sup>	19,660,000	20,409,311
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 <sup>6</sup>	19,400,000	20,351,272
Thermo Fisher Scientific, Inc.		
4.50% due 03/25/30	16,100,000	20,121,330
Hologic, Inc.		
3.25% due 02/15/29 <sup>6</sup>	18,850,000	19,179,875
AMN Healthcare, Inc.		
4.63% due 10/01/27 <sup>6</sup>	10,800,000	11,313,756
4.00% due 04/15/29 <sup>6</sup>	7,200,000	7,362,000
Cheplapharm Arzneimittel GmbH		
4.38% due 01/15/28	EUR 13,750,000	17,193,884
Avantor Funding, Inc.		
4.63% due 07/15/28 <sup>6</sup>	15,900,000	16,814,250
Smithfield Foods, Inc.		
3.00% due 10/15/30 <sup>6</sup>	15,760,000	16,675,290
Sabre GLBL, Inc.		
7.38% due 09/01/25 <sup>6</sup>	12,825,000	13,915,125
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 <sup>6</sup>	13,450,000	13,349,125
Gartner, Inc.		
3.75% due 10/01/30 <sup>6</sup>	9,830,000	10,358,461
4.50% due 07/01/28 <sup>6</sup>	2,375,000	2,505,625
Moody's Corp.		
3.25% due 05/20/50	11,180,000	12,408,973
Service Corporation International		
3.38% due 08/15/30	11,225,000	11,676,357
OhioHealth Corp.		
3.04% due 11/15/50	9,100,000	9,961,317

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 47.4% (continued)</b>		
<b>Consumer, Non-cyclical - 7.5% (continued)</b>		
Post Holdings, Inc.		
4.63% due 04/15/30 <sup>6</sup>	9,025,000	\$ 9,493,939
Central Garden & Pet Co.		
4.13% due 10/15/30	8,975,000	9,356,438
Johns Hopkins University		
2.81% due 01/01/60	8,750,000	9,227,248
University of Chicago		
2.76% due 04/01/45	8,000,000	8,323,426
Tenet Healthcare Corp.		
4.63% due 06/15/28 <sup>6</sup>	7,106,000	7,443,535
Children's Hospital Corp.		
2.59% due 02/01/50	7,100,000	7,098,477
Syneos Health, Inc.		
3.63% due 01/15/29 <sup>6</sup>	7,000,000	7,019,355
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26 <sup>6</sup>	6,325,000	6,598,303
Children's Health System of Texas		
2.51% due 08/15/50	6,500,000	6,332,935
Jaguar Holding Company II / PPD Development, LP		
4.63% due 06/15/25 <sup>6</sup>	4,596,000	4,846,988
5.00% due 06/15/28 <sup>6</sup>	1,300,000	1,387,750
Wisconsin Alumni Research Foundation		
3.56% due 10/01/49	3,775,000	4,098,708
Memorial Sloan-Kettering Cancer Center		
2.96% due 01/01/50	3,500,000	3,724,293
McKesson Corp.		
4.88% due 03/15/44	1,650,000	2,080,475
Acadia Healthcare Company, Inc.		
5.00% due 04/15/29 <sup>6</sup>	1,800,000	1,921,500
HCA, Inc.		
3.50% due 09/01/30	1,600,000	1,700,122
Cardinal Health, Inc.		
4.50% due 11/15/44	1,450,000	1,697,940
Trustees of the University of Pennsylvania		
4.01% due 08/15/47	1,250,000	1,370,876
Flowers Foods, Inc.		
3.50% due 10/01/26	500,000	557,361
<b>Total Consumer, Non-cyclical</b>		<b>1,826,585,176</b>
<b>Industrial - 6.1%</b>		
Boeing Co.		
5.15% due 05/01/30	124,700,000	150,918,357
5.71% due 05/01/40	68,110,000	88,387,756
5.81% due 05/01/50	53,550,000	73,799,667
5.04% due 05/01/27	33,850,000	39,573,079
3.63% due 02/01/31	21,400,000	23,419,754
FedEx Corp.		
4.25% due 05/15/30	74,049,000	89,970,518
3.80% due 05/15/25	11,750,000	13,264,025
WRKCo, Inc.		
3.00% due 06/15/33	82,155,000	90,260,964
Sonoco Products Co.		
3.13% due 05/01/30	73,763,000	81,976,233
Textron, Inc.		
2.45% due 03/15/31	52,250,000	53,793,666
3.00% due 06/01/30	23,395,000	25,218,624
Snap-on, Inc.		
3.10% due 05/01/50	59,779,000	67,516,124
BAE Systems plc		
3.40% due 04/15/30 <sup>6</sup>	42,797,000	48,483,650
Acuity Brands Lighting, Inc.		
2.15% due 12/15/30	44,050,000	44,690,066
Owens Corning		
3.88% due 06/01/30	36,890,000	42,551,273
Standard Industries, Inc.		
4.38% due 07/15/30 <sup>6</sup>	13,600,000	14,548,328
3.38% due 01/15/31 <sup>6</sup>	14,475,000	14,547,375
5.00% due 02/15/27 <sup>6</sup>	7,300,000	7,628,500
Carrier Global Corp.		
2.70% due 02/15/31	33,600,000	36,100,574
GATX Corp.		
4.00% due 06/30/30	28,835,000	34,077,190
4.70% due 04/01/29	400,000	487,623
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26 <sup>6</sup>	31,850,000	33,283,250
Ball Corp.		
2.88% due 08/15/30	31,641,000	31,561,897
Xylem, Inc.		
2.25% due 01/30/31	16,950,000	17,851,441
1.95% due 01/30/28	11,850,000	12,494,943
CNH Industrial Capital LLC		
1.88% due 01/15/26	27,960,000	29,281,008
Vulcan Materials Co.		
3.50% due 06/01/30	23,400,000	26,877,511
Flowserve Corp.		
3.50% due 10/01/30	23,880,000	25,490,434
Ryder System, Inc.		
3.35% due 09/01/25	22,380,000	24,876,986
IDEX Corp.		
3.00% due 05/01/30	22,300,000	24,550,555
FLIR Systems, Inc.		
2.50% due 08/01/30	19,920,000	20,908,313
Bemis Company, Inc.		
2.63% due 06/19/30	18,580,000	20,121,076
NFL Ventures, LP		
3.02% due 04/15/35 <sup>†††</sup>	20,000,000	19,862,583
Boxer Parent Co., Inc.		
6.50% due 10/02/25	EUR 13,500,000	17,415,396
Graphic Packaging International LLC		
3.50% due 03/01/29 <sup>6</sup>	16,750,000	17,126,875
Howmet Aerospace, Inc.		
6.88% due 05/01/25	7,083,000	8,287,110
5.90% due 02/01/27	3,950,000	4,663,489
6.75% due 01/15/28	1,988,000	2,431,006
5.95% due 02/01/37	475,000	572,375
Vertical US Newco, Inc.		
5.25% due 07/15/27 <sup>6</sup>	13,150,000	13,939,000

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 47.4% (continued)</b>		
<b>Industrial - 6.1% (continued)</b>		
TFI International, Inc.		
3.35% due 01/05/33 <sup>†††</sup>	14,000,000	\$ 13,919,945
National Basketball Association		
2.51% due 12/16/24	10,500,000	10,538,335
Airbus SE		
3.95% due 04/10/47 <sup>6</sup>	9,000,000	10,449,325
Hardwood Funding LLC		
3.19% due 06/07/30 <sup>†††</sup>	8,000,000	7,914,251
Virgin Media		
4.88% due 07/15/28	GBP 5,000,000	6,975,575
Great Lakes Dredge & Dock Corp.		
8.00% due 05/15/22	6,800,000	6,973,944
Oshkosh Corp.		
3.10% due 03/01/30	3,880,000	4,231,701
Berry Global, Inc.		
1.57% due 01/15/26 <sup>6</sup>	2,750,000	2,774,887
PerkinElmer, Inc.		
3.30% due 09/15/29	1,560,000	1,758,918
Burlington Northern Santa Fe LLC		
5.40% due 06/01/41	1,180,000	1,718,630
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 <sup>7</sup>	1,846,481	1,669,145
PowerTeam Services LLC		
9.03% due 12/04/25 <sup>6</sup>	1,500,000	1,668,915
Adevinta ASA		
3.00% due 11/15/27	EUR 1,300,000	1,640,996
American Woodmark Corp.		
4.88% due 03/15/26 <sup>6</sup>	1,205,000	1,235,125
Crown Americas LLC / Crown Americas Capital Corporation VI		
4.75% due 02/01/26	1,150,000	1,193,125
New Enterprise Stone & Lime Company, Inc.		
6.25% due 03/15/26 <sup>6</sup>	1,150,000	1,178,750
TransDigm, Inc.		
6.25% due 03/15/26 <sup>6</sup>	1,075,000	1,144,875
Tennant Co.		
5.63% due 05/01/25	975,000	1,015,219
JELD-WEN, Inc.		
6.25% due 05/15/25 <sup>6</sup>	300,000	324,000
Hexcel Corp.		
3.95% due 02/15/27	180,000	194,558
Hillman Group, Inc.		
6.38% due 07/15/22 <sup>6</sup>	40,000	39,700
<b>Total Industrial</b>		<b>1,471,368,513</b>
<b>Consumer, Cyclical - 4.8%</b>		
Delta Air Lines, Inc.		
7.00% due 05/01/25 <sup>6</sup>	136,400,000	157,480,939
Marriott International, Inc.		
4.63% due 06/15/30	43,685,000	51,263,440
3.50% due 10/15/32	45,690,000	49,965,861
5.75% due 05/01/25	29,691,000	34,729,600
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	72,535,000	76,776,937
3.20% due 04/15/30	33,931,000	36,859,445
Starbucks Corp.		
2.55% due 11/15/30	73,030,000	78,981,569
Hyatt Hotels Corp.		
5.38% due 04/23/25	26,900,000	30,400,148
5.75% due 04/23/30	23,885,000	29,361,567
VF Corp.		
2.95% due 04/23/30	52,243,000	57,804,432
Hilton Domestic Operating Company, Inc.		
3.75% due 05/01/29 <sup>6</sup>	44,400,000	46,295,436
4.00% due 05/01/31 <sup>6</sup>	5,750,000	6,066,882
5.38% due 05/01/25 <sup>6</sup>	1,744,000	1,853,000
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25 <sup>6</sup>	45,200,000	48,312,431
4.75% due 10/20/28 <sup>6</sup>	3,800,000	4,147,747
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 <sup>6</sup>	39,300,000	39,827,799
3.88% due 01/15/28 <sup>6</sup>	9,200,000	9,345,084
Choice Hotels International, Inc.		
3.70% due 01/15/31	43,850,000	48,564,752
Ferguson Finance plc		
3.25% due 06/02/30 <sup>6</sup>	42,620,000	47,525,932
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 <sup>6</sup>	38,950,000	41,871,250
BorgWarner, Inc.		
2.65% due 07/01/27	36,010,000	38,721,084
Lowe's Companies, Inc.		
4.50% due 04/15/30	29,315,000	36,490,358
WMG Acquisition Corp.		
3.00% due 02/15/31 <sup>6</sup>	28,050,000	27,489,000
3.88% due 07/15/30 <sup>6</sup>	7,560,000	8,034,541
Whirlpool Corp.		
4.60% due 05/15/50	21,920,000	28,363,055
Aramark Services, Inc.		
6.38% due 05/01/25 <sup>6</sup>	22,050,000	23,565,937
5.00% due 02/01/28 <sup>6</sup>	1,325,000	1,396,219
Allison Transmission, Inc.		
3.75% due 01/30/31 <sup>6</sup>	12,300,000	12,584,438
Dollar General Corp.		
3.50% due 04/03/30	10,650,000	12,225,906
Cedar Fair, LP / Canada's Wonderland Co. / Magnum Management Corp. / Millennium Operations LLC		
5.50% due 05/01/25 <sup>6</sup>	9,900,000	10,320,750
Williams Scotsman International, Inc.		
4.63% due 08/15/28 <sup>6</sup>	6,775,000	7,012,125
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 <sup>6</sup>	5,990,000	6,469,200

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 47.4% (continued)</b>		
<b>Consumer, Cyclical - 4.8% (continued)</b>		
Hanesbrands, Inc.		
5.38% due 05/15/25 <sup>6</sup>	6,095,000	\$ 6,448,632
American Airlines Class AA Pass Through Trust		
3.20% due 06/15/28	5,504,600	5,367,497
Smithsonian Institution		
2.65% due 09/01/39	5,000,000	5,221,840
Performance Food Group, Inc.		
6.88% due 05/01/25 <sup>6</sup>	4,074,000	4,359,180
Tempur Sealy International, Inc.		
5.50% due 06/15/26	3,600,000	3,746,520
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 <sup>6</sup>	2,700,000	2,855,250
HP Communities LLC		
5.86% due 09/15/53 <sup>6</sup>	1,420,000	1,871,372
Hasbro, Inc.		
3.90% due 11/19/29	1,480,000	1,676,120
Lear Corp.		
4.25% due 05/15/29	1,450,000	1,657,042
<b>Total Consumer, Cyclical</b>		<b>1,143,310,317</b>
<b>Communications - 3.9%</b>		
ViacomCBS, Inc.		
4.95% due 01/15/31	69,401,000	87,107,143
4.95% due 05/19/50	39,600,000	51,294,690
4.75% due 05/15/25	36,350,000	42,201,730
2.90% due 01/15/27	6,570,000	7,209,275
Level 3 Financing, Inc.		
4.25% due 07/01/28 <sup>6</sup>	41,950,000	43,103,625
3.63% due 01/15/29 <sup>6</sup>	36,820,000	36,727,950
3.88% due 11/15/29 <sup>6</sup>	20,300,000	22,543,556
T-Mobile USA, Inc.		
3.88% due 04/15/30 <sup>6</sup>	74,705,000	86,523,331
Walt Disney Co.		
2.65% due 01/13/31	39,920,000	43,764,789
3.80% due 05/13/60	31,990,000	40,643,927
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	71,850,000	75,994,346
AT&T, Inc.		
2.75% due 06/01/31	48,660,000	51,999,197
2.30% due 06/01/27	6,000,000	6,399,228
Booking Holdings, Inc.		
4.63% due 04/13/30	30,557,000	37,969,491
4.50% due 04/13/27	11,700,000	13,915,482
Virgin Media Secured Finance plc		
4.50% due 08/15/30 <sup>6</sup>	35,400,000	36,993,000
5.50% due 08/15/26 <sup>6</sup>	1,200,000	1,246,500
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 05/01/32 <sup>6</sup>	18,275,000	19,512,583
4.25% due 02/01/31 <sup>6</sup>	9,025,000	9,511,087
CSC Holdings LLC		
3.38% due 02/15/31 <sup>6</sup>	14,175,000	13,909,219
5.50% due 05/15/26 <sup>6</sup>	6,861,000	7,135,440
4.13% due 12/01/30 <sup>6</sup>	5,741,000	6,002,790
6.75% due 11/15/21	1,800,000	1,881,000
Amazon.com, Inc.		
2.70% due 06/03/60	25,180,000	26,926,022
Fox Corp.		
3.50% due 04/08/30	14,521,000	16,494,438
3.05% due 04/07/25	7,100,000	7,747,573
Sirius XM Radio, Inc.		
4.13% due 07/01/30 <sup>6</sup>	21,910,000	23,320,456
Altice France S.A.		
7.38% due 05/01/26 <sup>6</sup>	14,800,000	15,577,000
5.13% due 01/15/29 <sup>6</sup>	6,250,000	6,468,750
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 <sup>6</sup>	19,750,000	20,367,188
Verizon Communications, Inc.		
3.15% due 03/22/30	16,590,000	18,604,210
QualityTech Limited Partnership / QTS Finance Corp.		
3.88% due 10/01/28 <sup>6</sup>	17,075,000	17,416,500
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 <sup>6</sup>	15,600,000	16,224,000
LCPR Senior Secured Financing DAC		
6.75% due 10/15/27 <sup>6</sup>	5,633,000	6,062,516
Lamar Media Corp.		
4.00% due 02/15/30	5,375,000	5,576,563
Switch Ltd.		
3.75% due 09/15/28 <sup>6</sup>	4,200,000	4,263,000
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	2,800,000	2,986,200
Thomson Reuters Corp.		
5.65% due 11/23/43	1,290,000	1,747,777
Alibaba Group Holding Ltd.		
4.50% due 11/28/34	1,330,000	1,652,535
Match Group Holdings II LLC		
4.13% due 08/01/30 <sup>6</sup>	1,250,000	1,300,000
Virgin Media Finance plc		
5.00% due 07/15/30 <sup>6</sup>	850,000	881,875
Juniper Networks, Inc.		
1.20% due 12/10/25	580,000	586,902
Motorola Solutions, Inc.		
5.50% due 09/01/44	360,000	458,447
<b>Total Communications</b>		<b>938,251,331</b>
<b>Energy - 2.6%</b>		
Exxon Mobil Corp.		
2.61% due 10/15/30	143,370,000	156,600,532
BP Capital Markets plc		
4.88% <sup>2,4</sup>	114,600,000	127,859,220
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 <sup>6</sup>	91,750,000	96,807,202
1.75% due 09/30/27 <sup>6</sup>	2,050,000	2,080,782

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 47.4% (continued)</b>		
<b>Energy - 2.6% (continued)</b>		
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30 <sup>6</sup>	63,355,000	\$ 75,093,257
Valero Energy Corp.		
2.15% due 09/15/27	13,920,000	14,222,955
2.85% due 04/15/25	12,000,000	12,780,498
4.00% due 04/01/29	7,450,000	8,381,329
Chevron USA, Inc.		
2.34% due 08/12/50	27,250,000	26,960,174
Equinor ASA		
2.38% due 05/22/30	18,770,000	20,090,468
1.75% due 01/22/26	6,500,000	6,828,123
Magellan Midstream Partners, LP		
3.25% due 06/01/30	23,260,000	26,284,229
Florida Gas Transmission Company LLC		
2.55% due 07/01/30 <sup>6</sup>	15,100,000	15,915,333
NuStar Logistics, LP		
6.38% due 10/01/30	12,500,000	14,160,000
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 <sup>6</sup>	13,440,000	14,088,554
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.		
4.49% due 05/01/30	6,300,000	7,570,458
Phillips 66		
3.70% due 04/06/23	2,250,000	2,409,705
TransCanada PipeLines Ltd.		
6.10% due 06/01/40	1,200,000	1,650,249
Parkland Corp.		
6.00% due 04/01/26 <sup>6</sup>	1,025,000	1,076,250
<b>Total Energy</b>		<b>630,859,318</b>
<b>Technology - 1.7%</b>		
NetApp, Inc.		
2.70% due 06/22/30	123,550,000	132,752,283
Broadcom, Inc.		
4.15% due 11/15/30	60,860,000	70,461,408
5.00% due 04/15/30	1,440,000	1,750,481
Leidos, Inc.		
2.30% due 02/15/31 <sup>6</sup>	34,450,000	35,076,956
3.63% due 05/15/25 <sup>6</sup>	9,200,000	10,286,428
4.38% due 05/15/30 <sup>6</sup>	2,650,000	3,173,242
MSCI, Inc.		
3.88% due 02/15/31 <sup>6</sup>	31,175,000	32,967,563
NCR Corp.		
5.00% due 10/01/28 <sup>6</sup>	30,050,000	31,702,750
8.13% due 04/15/25 <sup>6</sup>	600,000	668,184
Qorvo, Inc.		
4.38% due 10/15/29	21,000,000	23,104,620
3.38% due 04/01/31 <sup>6</sup>	8,675,000	8,956,938
Apple, Inc.		
2.55% due 08/20/60	22,850,000	23,500,807
Analog Devices, Inc.		
2.95% due 04/01/25	6,100,000	6,657,812
Black Knight InfoServ LLC		
3.63% due 09/01/28 <sup>6</sup>	5,600,000	5,733,000
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 <sup>6</sup>	4,550,000	4,686,500
Microchip Technology, Inc.		
0.97% due 02/15/24 <sup>6</sup>	1,650,000	1,654,039
2.67% due 09/01/23 <sup>6</sup>	1,580,000	1,652,465
Presidio Holdings, Inc.		
4.88% due 02/01/27 <sup>6</sup>	2,300,000	2,439,794
Citrix Systems, Inc.		
3.30% due 03/01/30	1,500,000	1,657,192
Entegris, Inc.		
4.38% due 04/15/28 <sup>6</sup>	900,000	959,625
Open Text Holdings, Inc.		
4.13% due 02/15/30 <sup>6</sup>	210,000	223,398
<b>Total Technology</b>		<b>400,065,485</b>
<b>Basic Materials - 1.6%</b>		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 <sup>6</sup>	55,600,000	61,413,531
4.20% due 05/13/50 <sup>6</sup>	26,390,000	32,257,390
Anglo American Capital plc		
5.63% due 04/01/30 <sup>6</sup>	39,500,000	50,189,883
2.63% due 09/10/30 <sup>6</sup>	18,000,000	18,822,392
3.95% due 09/10/50 <sup>6</sup>	14,140,000	15,864,804
5.38% due 04/01/25 <sup>6</sup>	1,420,000	1,659,502
Nucor Corp.		
2.70% due 06/01/30	45,300,000	49,813,238
2.00% due 06/01/25	5,000,000	5,295,101
United States Steel Corp.		
12.00% due 06/01/25 <sup>6</sup>	42,000,000	48,510,000
Minerals Technologies, Inc.		
5.00% due 07/01/28 <sup>6</sup>	19,975,000	20,901,840
Valvoline, Inc.		
3.63% due 06/15/31 <sup>6</sup>	18,300,000	18,780,375
Steel Dynamics, Inc.		
3.25% due 01/15/31	9,200,000	10,287,856
2.40% due 06/15/25	5,950,000	6,324,071
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	12,040,000	12,370,197
Corporation Nacional del Cobre de Chile		
3.75% due 01/15/31 <sup>6</sup>	10,430,000	11,783,501
Alcoa Nederland Holding BV		
5.50% due 12/15/27 <sup>6</sup>	6,450,000	7,058,042
6.13% due 05/15/28 <sup>6</sup>	2,800,000	3,059,000
6.75% due 09/30/24 <sup>6</sup>	400,000	416,620
Carpenter Technology Corp.		
6.38% due 07/15/28	2,015,000	2,223,641
Southern Copper Corp.		
7.50% due 07/27/35	1,150,000	1,753,969
Dow Chemical Co.		
4.25% due 10/01/34	1,420,000	1,714,567
WR Grace & Company-Conn		
4.88% due 06/15/27 <sup>6</sup>	800,000	848,416
<b>Total Basic Materials</b>		<b>381,347,936</b>
<b>Utilities - 0.9%</b>		

Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 <sup>†††</sup>	97,100,000	96,262,512
AES Corp.		
3.95% due 07/15/30 <sup>6</sup>	26,390,000	29,831,520
3.30% due 07/15/25 <sup>6</sup>	3,750,000	4,087,500

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 47.4% (continued)</b>		
<b>Utilities - 0.9% (continued)</b>		
NRG Energy, Inc.		
2.45% due 12/02/27 <sup>6</sup>	26,000,000 \$	27,373,455
Arizona Public Service Co.		
3.35% due 05/15/50	23,140,000	26,870,036
Black Hills Corp.		
2.50% due 06/15/30	14,360,000	15,081,927
Alexander Funding Trust		
1.84% due 11/15/23 <sup>6</sup>	14,400,000	14,563,908
Clearway Energy Operating LLC		
4.75% due 03/15/28 <sup>6</sup>	3,325,000	3,566,063
Virginia Electric and Power Co.		
8.88% due 11/15/38	1,100,000	2,039,571
Southern Power Co.		
5.25% due 07/15/43	1,350,000	1,659,709
Dominion Energy, Inc.		
0.75% (3 Month USD LIBOR + 0.53%) due 09/15/23 <sup>5</sup>	1,030,000	1,031,895
Indiana Michigan Power Co.		
6.05% due 03/15/37	720,000	1,026,870
<b>Total Utilities</b>		<b>223,394,966</b>
<b>Total Corporate Bonds</b> (Cost \$10,421,604,796)		<b>11,399,992,509</b>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1%</b>		
<b>Collateralized Loan Obligations - 10.4%</b>		
BXMT Ltd.		
2020-FL2, 1.05% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/37 <sup>5,6</sup>	76,225,000	75,845,316
2020-FL3, 1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/37 <sup>5,6</sup>	19,800,000	19,827,407
2020-FL3, 2.70% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 03/15/37 <sup>5,6</sup>	16,125,000	16,148,457
2020-FL2, 1.55% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 02/16/37 <sup>5,6</sup>	14,250,000	13,983,227
2020-FL3, 2.30% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 03/15/37 <sup>5,6</sup>	10,600,000	10,615,276
2020-FL2, 1.80% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/16/37 <sup>5,6</sup>	5,360,000	5,275,959
2020-FL2, 1.30% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 02/16/37 <sup>5,6</sup>	5,200,000	5,128,296
Dryden 33 Senior Loan Fund		
2020-33A, 1.24% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29 <sup>5,6</sup>	56,722,408	56,722,408
2020-33A, 1.64% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 <sup>5,6</sup>	48,700,000	48,700,000
2020-33A, 2.24% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/29 <sup>5,6</sup>	27,000,000	27,000,000
KREF Funding V LLC		
1.90% due 06/25/26 <sup>†††</sup>	115,000,000	110,679,603
0.15% due 06/25/26 <sup>†††</sup>	313,636,364	269,727
Cerberus Loan Funding XXX, LP		
2020-3A, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 <sup>5,6</sup>	100,000,000	100,000,000
2020-3A, 2.72% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 <sup>5,6</sup>	10,200,000	10,200,000
Woodmont Trust		
2020-7A, 2.13% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 01/15/32 <sup>5,6</sup>	83,000,000	83,000,000
2020-7A, 2.83% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/15/32 <sup>5,6</sup>	13,500,000	13,500,000
2020-7A, 2.48% (3 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 01/15/32 <sup>5,6</sup>	7,000,000	7,000,000
MidOcean Credit CLO VII		
2020-7A, 1.28% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 <sup>5,6</sup>	52,000,000	51,579,044
2020-7A, 1.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 <sup>5,6</sup>	27,500,000	26,897,362
2020-7A, 1.69% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 <sup>5,6</sup>	14,800,000	14,763,885

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Collateralized Loan Obligations - 10.4% (continued)</b>		
Venture XIV CLO Ltd.		
2020-14A, 1.25% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 <sup>5,6</sup>	69,000,000	\$ 68,545,069
2020-14A, 2.47% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 <sup>5,6</sup>	22,725,000	22,048,629
ABPCI Direct Lending Fund IX LLC		
2020-9A, 2.19% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 <sup>5,6</sup>	72,500,000	72,633,501
2020-9A, 2.84% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/18/31 <sup>5,6</sup>	15,250,000	15,288,276
GPMT Ltd.		
2019-FL2, 1.45% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 <sup>5,6</sup>	25,899,000	25,745,390
2019-FL2, 1.75% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/22/36 <sup>5,6</sup>	24,300,000	24,079,470
2019-FL2, 2.50% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 <sup>5,6</sup>	21,400,000	20,861,101
2019-FL2, 2.05% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 02/22/36 <sup>5,6</sup>	12,500,000	12,356,740
Parliament Funding II Ltd.		
2020-1A, 2.76% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 <sup>5,6</sup>	71,650,000	71,648,811
2020-1A, 3.51% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 08/12/30 <sup>5,6</sup>	6,000,000	5,968,045
Golub Capital Partners CLO Ltd.		
2018-36A, 1.53% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 <sup>5,6</sup>	76,300,000	75,422,832
LoanCore Issuer Ltd.		
2019-CRE2, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 <sup>5,6</sup>	19,984,000	19,906,726
2018-CRE1, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 <sup>5,6</sup>	17,747,000	17,704,755
2019-CRE3, 1.21% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34 <sup>5,6</sup>	14,158,189	13,910,738
2019-CRE2, 1.86% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 <sup>5,6</sup>	11,575,000	11,167,670
2019-CRE3, 1.76% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 <sup>5,6</sup>	4,607,500	4,387,440
GoldenTree Loan Management US CLO 1 Ltd.		
2020-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 04/20/29 <sup>5,6</sup>	49,250,000	49,152,623
2020-1A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/20/29 <sup>5,6</sup>	12,500,000	12,320,690
Wellfleet CLO Ltd.		
2020-2A, 1.28% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 <sup>5,6</sup>	52,250,000	51,941,239
2018-2A, 1.80% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 <sup>5,6</sup>	2,500,000	2,448,988
Palmer Square Loan Funding Ltd.		
2019-3A, 1.07% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 <sup>5,6</sup>	18,912,524	18,890,079
2018-4A, 1.12% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>5,6</sup>	15,669,691	15,654,872
2018-4A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 <sup>5,6</sup>	12,000,000	11,902,426
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 1.54% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 <sup>5,6</sup>	44,300,000	43,786,107

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Collateralized Loan Obligations - 10.4% (continued)</b>		
Whitebox CLO II Ltd.		
2020-2A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/24/31 <sup>5,6</sup>	36,500,000	\$ 36,506,230
2020-2A, 2.49% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/24/31 <sup>5,6</sup>	7,000,000	7,013,672
MP CLO VIII Ltd.		
2018-2A, 1.13% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 <sup>5,6</sup>	43,451,596	43,199,255
Denali Capital CLO XI Ltd.		
2018-1A, 1.35% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 <sup>5,6</sup>	42,800,000	42,600,518
Marathon CLO V Ltd.		
2017-5A, 1.08% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 <sup>5,6</sup>	23,259,188	23,111,540
2017-5A, 1.66% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 <sup>5,6</sup>	18,020,137	17,775,474
Lake Shore MM CLO III LLC		
2020-1A, 2.53% (3 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/29 <sup>5,6</sup>	38,900,000	38,920,240
Wind River CLO Ltd.		
2017-2A, 1.11% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 <sup>5,6</sup>	38,622,379	38,465,881
NXT Capital CLO LLC		
2017-1A, 1.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 <sup>5,6</sup>	34,100,000	33,941,650
Telos CLO Ltd.		
2017-6A, 1.97% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 <sup>5,6</sup>	32,000,000	31,970,201
Venture XII CLO Ltd.		
2018-12A, 1.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 02/28/26 <sup>5,6</sup>	24,219,114	24,063,446
2018-12A, 1.42% (3 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 02/28/26 <sup>5,6</sup>	6,250,000	6,101,605
Halcyon Loan Advisors Funding Ltd.		
2017-3A, 1.12% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 <sup>5,6</sup>	29,187,042	29,051,103
TCW CLO Ltd.		
2020-1A, 1.86% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 10/20/31 <sup>5,6</sup>	28,000,000	27,999,936
NewStar Clarendon Fund CLO LLC		
2019-1A, 1.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 <sup>5,6</sup>	25,639,192	25,614,215
2019-1A, 3.27% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 <sup>5,6</sup>	2,000,000	1,965,644
610 Funding CLO 3 Ltd.		
2018-3A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 <sup>5,6</sup>	26,715,627	26,685,419
FDF II Ltd.		
2016-2A, 4.29% due 05/12/31 <sup>6</sup>	21,500,000	21,705,121
2016-2A, 5.29% due 05/12/31 <sup>6</sup>	5,000,000	4,952,169
OCP CLO Ltd.		
2020-4A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 <sup>5,6</sup>	25,500,000	24,943,080
2019-17A, 0.87% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 <sup>5,6</sup>	937,500	934,005
Canyon CLO Ltd.		
2020-1A, 2.98% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/15/28 <sup>5,6</sup>	22,500,000	22,536,445
2020-1A, 4.02% (3 Month USD LIBOR + 3.78%, Rate Floor: 3.78%) due 07/15/28 <sup>5,6</sup>	2,000,000	1,994,033
Ares LVII CLO Ltd.		
2020-57A, 2.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/25/31 <sup>5,6</sup>	13,500,000	13,542,112
2020-57A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/25/31 <sup>5,6</sup>	9,500,000	9,527,889

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Collateralized Loan Obligations - 10.4% (continued)</b>		
Apres Static CLO Ltd.		
2020-1A, 3.44% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 <sup>5,6</sup>	21,750,000	\$ 21,712,770
Voya CLO Ltd.		
2020-1A, 1.30% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 <sup>5,6</sup>	18,850,000	18,775,765
2013-1A, due 10/15/30 <sup>6,8</sup>	10,575,071	2,613,608
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 1.49% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 <sup>5,6</sup>	21,171,638	20,911,635
Allegro CLO IX Ltd.		
2018-3A, 1.40% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 <sup>5,6</sup>	20,400,000	20,251,294
Owl Rock CLO IV Ltd.		
2020-4A, 3.17% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 <sup>5,6</sup>	18,000,000	18,005,407
BSPRT Issuer Ltd.		
2018-FL3, 1.21% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 <sup>5,6</sup>	10,154,928	10,090,150
2018-FL4, 1.21% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 <sup>5,6</sup>	7,996,778	7,903,269
Diamond CLO Ltd.		
2018-1A, 1.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 <sup>5,6</sup>	18,000,000	17,930,747
Crown Point CLO III Ltd.		
2017-3A, 1.69% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 <sup>5,6</sup>	10,280,000	10,189,082
2017-3A, 1.15% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>5,6</sup>	7,104,625	7,087,650
BDS Ltd.		
2019-FL3, 2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/15/35 <sup>5,6</sup>	9,900,000	9,789,064
2020-FL5, 1.96% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/16/37 <sup>5,6</sup>	4,400,000	4,299,462
2020-FL5, 1.51% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 02/16/37 <sup>5,6</sup>	3,200,000	3,147,811
Mountain View CLO Ltd.		
2018-1A, 1.04% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 <sup>5,6</sup>	15,398,924	15,344,186
Dryden 36 Senior Loan Fund		
2020-36A, 2.20% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 <sup>5,6</sup>	15,200,000	15,200,000
FDF I Ltd.		
2015-1A, 4.40% due 11/12/30 <sup>6</sup>	15,000,000	15,113,452
Shackleton CLO Ltd.		
2017-8A, 1.14% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>5,6</sup>	6,218,881	6,207,069
2017-8A, 1.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 <sup>5,6</sup>	5,510,000	5,376,929
2018-6RA, 1.24% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 <sup>5,6</sup>	3,424,412	3,414,687
Monroe Capital CLO Ltd.		
2017-1A, 1.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 <sup>5,6</sup>	11,100,000	11,050,603
2017-1A, 1.57% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 <sup>5,6</sup>	3,064,278	3,063,669
KREF Ltd.		
2018-FL1, 1.25% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 <sup>5,6</sup>	13,471,000	13,404,324
STWD Ltd.		
2019-FL1, 1.76% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 07/15/38 <sup>5,6</sup>	11,210,000	11,079,871
2019-FL1, 1.56% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/15/38 <sup>5,6</sup>	2,200,000	2,192,500

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Collateralized Loan Obligations - 10.4% (continued)</b>		
KVK CLO Ltd.		
2017-1A, 1.13% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 <sup>5,6</sup>	5,708,928	\$ 5,684,025
2018-1A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 <sup>5,6</sup>	3,850,000	3,826,201
2018-1A, 1.15% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 <sup>5,6</sup>	3,442,400	3,433,869
Seneca Park CLO Ltd.		
2017-1A, 1.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 <sup>6</sup>	12,900,000	12,880,873
Octagon Investment Partners 49 Ltd.		
due 01/15/33 <sup>5,6</sup>	12,800,000	12,800,000
Newstar Commercial Loan Funding LLC		
2017-1A, 2.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 <sup>5,6</sup>	12,750,000	12,731,266
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 1.77% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>5,6</sup>	11,527,000	11,482,646
2020-9A, 2.53% due 11/15/29 <sup>6</sup>	1,250,000	1,248,404
Marathon CLO VII Ltd.		
2017-7A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 <sup>5,6</sup>	12,600,000	12,568,379
Golub Capital Partners CLO 17 Ltd.		
2017-17A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 <sup>5,6</sup>	12,600,000	12,557,377
Columbia Cent CLO 27 Ltd.		
2020-27A, 1.83% due 10/25/28 <sup>6</sup>	12,000,000	12,011,758
Benefit Street Partners Clo XXII Ltd.		
2020-22A, 1.66% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 01/20/32 <sup>5,6</sup>	7,700,000	7,700,000
2020-22A, 2.36% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 <sup>5,6</sup>	4,300,000	4,300,000
Sudbury Mill CLO Ltd.		
2017-1A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 <sup>5,6</sup>	11,850,000	11,766,023
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>6,8</sup>	13,600,000	9,392,496
TCP Waterman CLO Ltd.		
2016-1A, 2.27% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 <sup>5,6</sup>	9,150,000	9,153,328
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 <sup>6,8</sup>	10,000,000	8,574,495
Neuberger Berman CLO XVI-S Ltd.		
2018-16SA, 1.09% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 01/15/28 <sup>5,6</sup>	7,700,488	7,684,521
ACIS CLO Ltd.		
2015-6A, 2.69% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27 <sup>5,6</sup>	7,500,000	7,482,547
THL Credit Lake Shore MM CLO I Ltd.		
2019-1A, 1.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/30 <sup>5,6</sup>	7,250,000	7,209,748
Golub Capital Partners CLO 16 Ltd.		
2017-16A, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 <sup>5,6</sup>	6,700,000	6,673,126
Avery Point V CLO Ltd.		
2017-5A, 1.20% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 <sup>5,6</sup>	6,603,609	6,603,599
California Street CLO XII Ltd.		
2017-12A, 1.74% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 <sup>5,6</sup>	5,750,000	5,723,824
Owl Rock CLO I Ltd.		
2019-1A, 2.02% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 <sup>5,6</sup>	5,650,000	5,617,340

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Collateralized Loan Obligations - 10.4% (continued)</b>		
Apres Static CLO 2 Ltd.		
2020-1A, 3.99% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/15/28 <sup>5,6</sup>	2,800,000	\$ 2,805,065
2020-1A, 4.54% (3 Month USD LIBOR + 4.30%, Rate Floor: 4.30%) due 04/15/28 <sup>5,6</sup>	2,700,000	2,702,831
Ivy Hill Middle Market Credit Fund X Ltd.		
2018-10A, 2.02% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 07/18/30 <sup>5,6</sup>	5,300,000	5,215,762
GoldenTree Loan Opportunities IX Ltd.		
2018-9A, 1.32% (3 Month USD LIBOR + 1.11%, Rate Floor: 1.11%) due 10/29/29 <sup>5,6</sup>	5,152,000	5,147,062
TICP CLO I Ltd.		
2018-1A, 1.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 07/20/27 <sup>5,6</sup>	4,849,975	4,843,401
TICP CLO III-2 Ltd.		
2018-3R, 1.06% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 <sup>5,6</sup>	4,799,147	4,796,736
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>8</sup>	6,855,934	4,789,149
Ready Capital Mortgage Financing LLC		
2019-FL3, 1.15% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/25/34 <sup>5,6</sup>	4,703,730	4,669,676
Atlas Senior Loan Fund III Ltd.		
2017-1A, 1.52% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 <sup>5,6</sup>	4,300,000	4,170,901
Mountain Hawk II CLO Ltd.		
2018-2A, 1.82% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 <sup>5,6</sup>	3,979,054	3,977,153
Northwoods Capital XII-B Ltd.		
2018-12BA, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 <sup>5,6</sup>	4,000,000	3,938,665
Newfleet CLO Ltd.		
2018-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 <sup>5,6</sup>	3,950,895	3,930,629
Oaktree CLO Ltd.		
2017-1A, 1.09% (3 Month USD LIBOR + 0.87%) due 10/20/27 <sup>5,6</sup>	3,470,677	3,455,776
THL Credit Wind River CLO Ltd.		
2019-1A, 1.12% (3 Month USD LIBOR + 0.88%, Rate Floor: 0.00%) due 01/15/26 <sup>5,6</sup>	3,338,994	3,338,286
Golub Capital Partners CLO 39B Ltd.		
2018-39A, 1.62% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 <sup>5,6</sup>	3,100,000	3,094,023
Monroe Capital BSL CLO Ltd.		
2017-1A, 1.96% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 <sup>5,6</sup>	3,000,000	2,996,681
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 <sup>6,8</sup>	8,920,000	2,988,146
Exantas Capital Corp.		
2020-RS08, 1.60% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 03/15/35 <sup>5,6</sup>	3,000,000	2,985,344
TRTX Issuer Ltd.		
2019-FL3, 1.30% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 10/15/34 <sup>5,6</sup>	2,600,000	2,577,030
Ocean Trails CLO IV		
2017-4A, 2.02% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 <sup>5,6</sup>	2,500,000	2,500,368
Allegro CLO VII Ltd.		
2018-1A, 2.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 <sup>5,6</sup>	2,500,000	2,443,526
Grand Avenue CRE Ltd.		
2020-FL2, 4.42% (1 Month USD LIBOR + 4.26%, Rate Floor: 4.26%) due 03/15/35 <sup>5,6</sup>	1,100,000	1,124,080
2020-FL2, 3.41% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/15/35 <sup>5,6</sup>	900,000	913,366

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Collateralized Loan Obligations - 10.4% (continued)</b>		
Cerberus Loan Funding XXVI, LP		
2019-1A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/15/31 <sup>5,6</sup>	2,000,000	\$ 1,984,479
Tralee CLO III Ltd.		
2017-3A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 <sup>5,6</sup>	2,000,000	1,979,656
Ivy Hill Middle Market Credit Fund IX Ltd.		
2017-9A, 1.97% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 <sup>5,6</sup>	1,000,000	981,189
2017-9A, 2.57% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 <sup>5,6</sup>	1,000,000	951,809
Catamaran CLO Ltd.		
2016-2A, 2.27% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 <sup>5,6</sup>	1,750,000	1,748,528
Dryden XXV Senior Loan Fund		
2017-25A, 1.59% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 <sup>5,6</sup>	1,766,703	1,744,876
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 <sup>6,8</sup>	3,700,000	1,073,573
Dryden 43 Senior Loan Fund		
2019-43A, 0.82% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/20/29 <sup>5,6</sup>	900,000	897,883
Flagship VII Ltd.		
2017-7A, 1.77% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 01/20/26 <sup>5,6</sup>	355,486	355,395
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 <sup>6,8</sup>	461,538	200,150
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 <sup>6,8</sup>	1,200,000	154,384
Babson CLO Ltd.		
2014-1A, due 07/20/25 <sup>6,8</sup>	1,300,000	96,330
Copper River CLO Ltd.		
2007-1A, due 01/20/21 <sup>7,8</sup>	1,500,000	44,100
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>6,8</sup>	1,808,219	23,199
<b>Total Collateralized Loan Obligations</b>		<b>2,504,929,123</b>
<b>Financial - 2.7%</b>		
Station Place Securitization Trust		
2020-9, 1.64% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 02/15/21 <sup>††,5,7</sup>	153,000,000	153,000,000
2020-16, 1.14% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21 <sup>5,6</sup>	114,400,000	114,400,000
2020-17, 1.14% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/24/21 <sup>5,6</sup>	89,900,000	89,900,000
2020-12, 1.64% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 06/09/21 <sup>††,5,6</sup>	35,500,000	35,500,000
2020-14, 1.29% (1 Month USD LIBOR + 1.15%, Rate Floor: 0.00%) due 03/10/21 <sup>††,5,6</sup>	21,000,000	21,000,000
2020-5, 1.15% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 05/24/22 <sup>††,5,7</sup>	20,000,000	20,000,000
2020-WL1, 2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 06/25/51 <sup>††,5,7</sup>	10,000,000	10,000,000
2020-WL1, 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 06/25/51 <sup>††,5,7</sup>	3,000,000	3,000,000
Aesf Vi Verdi LP		
2.15% due 11/25/24 <sup>†††</sup>	EUR 49,186,383	59,834,980
2.37% due 11/25/24 <sup>†††</sup>	15,311,851	15,088,937
Strategic Partners Fund VIII LP		
3.15% due 03/10/25 <sup>†††</sup>	51,900,000	52,816,093
Oxford Finance Funding		
2020-1A, 3.10% due 02/15/28 <sup>6</sup>	23,750,000	24,308,111
Madison Avenue Secured Funding Trust Series		
2020-1, 1.77% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 <sup>††,5,6</sup>	20,050,000	20,050,000

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Financial - 2.7% (continued)</b>		
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>6</sup>	18,518,671	\$ 18,849,190
Industrial DPR Funding Ltd.		
2016-1A, 5.24% due 04/15/26 <sup>6</sup>	3,260,990	3,564,402
<b>Total Financial</b>		<u>641,311,713</u>
<b>Transport-Aircraft - 1.2%</b>		
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 <sup>6</sup>	46,071,883	43,525,006
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>6</sup>	26,493,455	25,182,132
2017-1, 3.97% due 07/15/42	12,809,247	11,995,323
2016-1, 4.45% due 08/15/41	459,202	436,687
AASET Trust		
2020-1A, 3.35% due 01/16/40 <sup>6</sup>	27,337,328	25,732,868
2017-1A, 3.97% due 05/16/42 <sup>6</sup>	7,479,329	6,936,358
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 <sup>6</sup>	33,594,175	32,522,853
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>6</sup>	33,602,517	32,516,175
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>6</sup>	34,280,703	30,919,809
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>6</sup>	24,681,645	23,520,931
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 <sup>6</sup>	14,851,794	11,519,765
Raspro Trust		
2005-1A, 1.14% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>5,6</sup>	11,464,250	11,166,477
WAVE LLC		
2019-1, 3.60% due 09/15/44 <sup>6</sup>	8,187,890	7,984,484
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>6</sup>	7,549,506	7,232,199
Stripes Aircraft Ltd.		
2013-1 A1, 3.66% due 03/20/23 <sup>†††</sup>	744,982	661,287
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 <sup>7</sup>	704,848	570,977
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 <sup>†††7,9</sup>	409,604	41
<b>Total Transport-Aircraft</b>		<u>272,423,372</u>
<b>Whole Business - 1.0%</b>		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 <sup>6</sup>	97,306,125	99,428,372
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 <sup>6</sup>	28,650,000	29,138,196
2020-1, 2.84% due 01/30/51 <sup>6</sup>	9,800,000	9,979,830
Domino's Pizza Master Issuer LLC		
2017-1A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 <sup>5,6</sup>	16,684,000	16,700,350
2017-1A, 4.12% due 07/25/47 <sup>6</sup>	10,427,500	11,170,981
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 <sup>6</sup>	25,500,000	26,016,885
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 <sup>6</sup>	13,056,450	13,833,700
2015-1A, 4.50% due 06/15/45 <sup>6</sup>	7,959,000	8,075,440
2019-1A, 4.08% due 06/15/49 <sup>6</sup>	1,616,375	1,744,748
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 <sup>6</sup>	14,812,750	15,975,551
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/07/49 <sup>6</sup>	3,491,250	3,397,300
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 <sup>6</sup>	592,500	640,285
Drug Royalty III Limited Partnership 1		
2017-1A, 3.60% due 04/15/27 <sup>6</sup>	521,438	522,446
<b>Total Whole Business</b>		<u>236,624,084</u>
<b>Net Lease - 0.9%</b>		
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 <sup>6</sup>	22,236,731	23,289,237
2020-1A, 3.81% due 02/15/50 <sup>6</sup>	20,061,637	20,983,105
2014-1A, 3.66% due 10/15/44 <sup>6</sup>	10,991,339	11,021,905
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 <sup>6</sup>	49,969,834	50,045,473

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 18.1% (continued)</b>		
<b>Net Lease - 0.9% (continued)</b>		
2017-1A, 4.18% due 04/15/47 <sup>6</sup>	275,822	\$ 280,476
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.21% due 11/20/50 <sup>6</sup>	22,217,665	22,374,413
2020-1A, 2.26% due 11/20/50 <sup>6</sup>	15,000,000	15,105,156
Store Master Funding I-VII		
2016-1A, 3.96% due 10/20/46 <sup>6</sup>	28,758,576	29,546,425
CF Hippolyta LLC		
2020-1, 2.28% due 07/15/60 <sup>6</sup>	10,498,167	10,660,564
2020-1, 2.60% due 07/15/60 <sup>6</sup>	3,817,515	3,854,585
STORE Master Funding I-VII		
2016-1A, 4.32% due 10/20/46 <sup>6</sup>	11,648,014	12,100,325
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 <sup>6</sup>	9,667,112	10,008,091
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 <sup>6</sup>	4,351,875	4,565,591
2013-3A, 5.21% due 11/20/43 <sup>6</sup>	658,310	678,688
<b>Total Net Lease</b>		<b>214,514,034</b>
<b>Infrastructure - 0.7%</b>		
SBA Tower Trust		
2.33% due 01/15/28 <sup>6</sup>	140,500,000	141,612,409
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 <sup>6</sup>	21,921,261	22,431,446
Diamond Issuer LLC		
2020-1A, 2.74% due 07/20/50 <sup>6</sup>	7,900,000	7,901,698
<b>Total Infrastructure</b>		<b>171,945,553</b>
<b>Transport-Container - 0.6%</b>		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 <sup>6</sup>	66,349,543	68,248,846
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45 <sup>6</sup>	27,619,000	27,855,664
2020-1A, 2.08% due 09/18/45 <sup>6</sup>	5,790,000	5,850,994
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45 <sup>6</sup>	21,532,500	21,806,273
Global SC Finance II SRL		
2014-1A, 3.19% due 07/17/29 <sup>6</sup>	11,925,333	11,925,484
Textainer Marine Containers VIII Ltd.		
2020-2A, 2.10% due 09/20/45 <sup>6</sup>	11,476,490	11,636,808
<b>Total Transport-Container</b>		<b>147,324,069</b>
<b>Collateralized Debt Obligations - 0.5%</b>		
Anchorage Credit Funding Ltd.		
2016-4A, 3.50% due 02/15/35 <sup>6</sup>	57,100,000	57,338,964
2016-3A, 3.85% due 10/28/33 <sup>6</sup>	7,500,000	7,579,927
Anchorage Credit Funding 3 Ltd.		
2021-3A, 2.87% due 01/28/39 <sup>6</sup>	54,000,000	54,058,438
Putnam Structured Product Funding Ltd.		
2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 <sup>5,7</sup>	2,819,799	2,810,788
<b>Total Collateralized Debt Obligations</b>		<b>121,788,117</b>
<b>Diversified Payment Rights - 0.1%</b>		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	21,400,000	23,014,033
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 <sup>6</sup>	214,881	218,036
<b>Total Diversified Payment Rights</b>		<b>23,232,069</b>
<b>Insurance - 0.0%</b>		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 <sup>6</sup>	2,981,250	3,065,515
321 Henderson Receivables VI LLC		
2010-1A, 5.56% due 07/15/59 <sup>6</sup>	1,190,936	1,330,936
JGWPT XXV LLC		
2012-1A, 4.21% due 02/16/65 <sup>6</sup>	509,537	597,101
JG Wentworth XXXV LLC		
2015-2A, 3.87% due 03/15/58 <sup>6</sup>	39,296	45,103
<b>Total Insurance</b>		<b>5,038,655</b>
<b>Transport-Rail - 0.0%</b>		
TRIP Rail Master Funding LLC		
2017-1A, 2.71% due 08/15/47 <sup>6</sup>	699,793	700,677
<b>Total Asset-Backed Securities</b>		<b>4,339,831,466</b>
(Cost \$4,338,023,434)		

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6%</b>		
<b>Residential Mortgage Backed Securities - 6.6%</b>		
CSMC Trust		
2020-RPL5, 3.02% due 08/25/60 <sup>6</sup>	106,845,439	\$ 107,149,713
2018-RPL9, 3.85% (WAC) due 09/25/57 <sup>5,6</sup>	33,660,003	35,996,341
2020-NQM1, 1.72% due 05/25/65 <sup>6,10</sup>	13,463,760	13,492,005
FKRT		
2020-C2A, 3.25% due 12/30/23 <sup>7</sup>	114,051,000	114,127,018
Home Equity Loan Trust		
2007-FRE1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>5</sup>	80,563,626	75,443,582
Soundview Home Loan Trust		
2006-OPT5, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>5</sup>	61,811,741	60,091,793
2005-OPT3, 0.62% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 <sup>5</sup>	12,125,000	12,061,142
Starwood Mortgage Residential Trust		
2020-1, 2.28% (WAC) due 02/25/50 <sup>5,6</sup>	21,282,783	21,751,277
2019-1, 2.94% (WAC) due 06/25/49 <sup>5,6</sup>	18,426,624	18,690,405
2020-1, 2.56% (WAC) due 02/25/50 <sup>5,6</sup>	12,023,568	12,260,621
2020-1, 2.41% (WAC) due 02/25/50 <sup>5,6</sup>	9,248,898	9,447,338
JP Morgan Mortgage Acquisition Trust 2006-WMC4		
2006-WMC4, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 <sup>5</sup>	78,177,386	60,285,498
Verus Securitization Trust		
2020-1, 2.42% due 01/25/60 <sup>6,10</sup>	28,873,690	29,411,598
2019-4, 2.64% due 11/25/59 <sup>6,10</sup>	24,418,455	24,984,600
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC1, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 <sup>5,6</sup>	27,370,195	18,906,438
2005-HE3, 0.88% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 09/25/35 <sup>5</sup>	9,851,155	9,813,453
2007-AMC3, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 <sup>5</sup>	8,324,800	7,483,160
2006-WF1, 5.19% due 03/25/36	9,867,897	6,937,419
NovaStar Mortgage Funding Trust Series		
2007-2, 0.35% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 <sup>5</sup>	41,011,582	39,292,307
2007-1, 0.28% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 <sup>5</sup>	3,606,384	2,645,252
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 0.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>5</sup>	36,422,897	35,648,080
2006-BC4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 <sup>5</sup>	4,456,763	4,376,366
2006-BC6, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 <sup>5</sup>	544,134	533,885
2006-OPT1, 0.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 <sup>5</sup>	123,767	122,423
BRAVO Residential Funding Trust		
2019-NQM1, 2.67% (WAC) due 07/25/59 <sup>5,6</sup>	25,599,447	26,201,034
2019-NQM2, 2.75% (WAC) due 11/25/59 <sup>5,6</sup>	13,162,193	13,574,626
CIT Mortgage Loan Trust		
2007-1, 1.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 <sup>5,6</sup>	36,535,506	36,709,466
Homeward Opportunities Fund I Trust		
2019-3, 2.68% (WAC) due 11/25/59 <sup>5,6</sup>	20,218,909	20,584,123
2019-2, 2.70% (WAC) due 09/25/59 <sup>5,6</sup>	14,369,741	14,527,961
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57 <sup>5,6</sup>	23,418,092	23,521,412
2018-R2, 3.69% (WAC) due 08/25/57 <sup>5,6</sup>	10,312,409	10,320,487

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage Backed Securities - 6.6% (continued)</b>		
Alternative Loan Trust		
2007-OA4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 <sup>5</sup>	23,009,973	\$ 21,280,900
2007-OH3, 0.44% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 <sup>5</sup>	8,659,866	8,067,888
2007-OA7, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 <sup>5</sup>	3,680,390	3,424,912
2007-OH3, 0.37% (1 Month USD LIBOR + 0.22%, Rate Cap/Floor: 10.00%/0.22%) due 09/25/47 <sup>5</sup>	860,822	796,990
New Residential Mortgage Loan Trust		
2019-6A, 3.50% (WAC) due 09/25/59 <sup>5,6</sup>	13,811,166	14,654,541
2018-1A, 4.00% (WAC) due 12/25/57 <sup>5,6</sup>	11,376,572	12,302,121
2018-2A, 3.50% (WAC) due 02/25/58 <sup>5,6</sup>	2,981,851	3,126,070
HSI Asset Securitization Corporation Trust		
2006-OPT2, 0.73% (1 Month USD LIBOR + 0.59%, Rate Floor: 0.59%) due 01/25/36 <sup>5</sup>	29,140,000	28,944,048
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 <sup>5,7</sup>	15,656,671	16,165,344
2019-RM3, 2.80% (WAC) due 06/25/69 <sup>5,7</sup>	12,217,566	12,362,601
GSAMP Trust		
2007-NC1, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>5</sup>	31,199,528	19,759,859
2006-HE8, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>5</sup>	10,107,000	8,620,741
2005-HE6, 0.81% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.66%) due 11/25/35 <sup>5</sup>	104,888	104,604
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 <sup>11</sup>	162,414,234	27,148,335
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 0.76% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 <sup>5</sup>	16,761,000	15,964,028
2005-HE2, 1.17% (1 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 04/25/35 <sup>5</sup>	7,700,000	7,629,988
Residential Mortgage Loan Trust		
2020-1, 2.38% (WAC) due 02/25/24 <sup>5,6</sup>	17,794,187	18,134,008
2020-1, 2.68% (WAC) due 02/25/24 <sup>5,6</sup>	4,427,856	4,503,846
RALI Series Trust		
2007-QO4, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 <sup>5</sup>	6,969,191	6,426,366
2006-QO2, 0.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>5</sup>	18,604,109	5,797,238
2007-QO2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>5</sup>	9,274,481	4,876,697
2006-QO2, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 <sup>5</sup>	6,033,219	1,951,525
2006-QO6, 0.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 <sup>5</sup>	5,251,887	1,842,574
2007-QO3, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 <sup>5</sup>	1,287,001	1,205,051
IXIS Real Estate Capital Trust		
2007-HE1, 0.26% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 <sup>5</sup>	29,463,075	10,032,528
2006-HE1, 0.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>5</sup>	13,821,194	9,114,996
2007-HE1, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>5</sup>	3,356,792	1,175,964

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage Backed Securities - 6.6% (continued)</b>		
2007-HE1, 0.21% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>5</sup>	2,746,355	\$ 923,943
Lehman XS Trust Series		
2007-4N, 0.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/47 <sup>5</sup>	11,750,196	11,656,802
2007-2N, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 <sup>5</sup>	6,683,947	6,359,098
2007-15N, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 <sup>5</sup>	2,816,621	2,607,680
2006-10N, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46 <sup>5</sup>	505,476	498,629
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 <sup>5</sup>	21,427,823	20,533,538
First NLC Trust		
2005-4, 0.93% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 <sup>5</sup>	17,986,158	17,718,051
2005-1, 0.61% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 <sup>5</sup>	2,721,252	2,618,303
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/56 <sup>6</sup>	20,000,000	20,116,376
Deephaven Residential Mortgage Trust		
2019-3A, 2.96% (WAC) due 07/25/59 <sup>5,6</sup>	14,433,727	14,581,973
2018-4A, 4.29% (WAC) due 10/25/58 <sup>5,6</sup>	4,470,258	4,424,510
2018-1A, 3.03% (WAC) due 12/25/57 <sup>5,6</sup>	1,034,607	1,036,810
SG Residential Mortgage Trust		
2019-3, 2.70% (WAC) due 09/25/59 <sup>5,6</sup>	18,527,435	18,782,041
Angel Oak Mortgage Trust		
2020-1, 2.77% (WAC) due 12/25/59 <sup>5,6</sup>	10,924,270	11,104,900
2020-1, 2.67% (WAC) due 12/25/59 <sup>5,6</sup>	7,246,323	7,365,108
LSTAR Securities Investment Ltd.		
2019-5, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24 <sup>5,6</sup>	17,977,095	17,772,428
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 0.91% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 <sup>5</sup>	12,538,039	11,392,749
2005-W2, 0.88% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35 <sup>5</sup>	6,435,000	6,375,981
ABFC 2007-WMC1 Trust		
2007-WMC1, 1.40% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 <sup>5</sup>	19,475,650	16,939,239
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.44% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 <sup>5</sup>	11,817,066	10,480,158
2006-AR9, 1.45% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>5</sup>	5,557,612	4,658,244
2006-7, 4.18% due 09/25/36	2,389,819	997,401
2006-8, 4.24% due 10/25/36	401,055	202,702
HarborView Mortgage Loan Trust		
2006-14, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 <sup>5</sup>	9,682,662	8,828,662
2006-12, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 <sup>5</sup>	7,519,254	7,009,443
Securitized Asset Backed Receivables LLC Trust		
2006-WM4, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 11/25/36 <sup>5</sup>	33,344,052	13,156,539

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage Backed Securities - 6.6% (continued)</b>		
2006-HE2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 <sup>5</sup>	\$ 3,891,271	\$ 2,225,763
Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR10 Trust		
2006-AR10, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 <sup>5</sup>	14,058,653	13,268,279
Citigroup Mortgage Loan Trust		
2019-IMC1, 2.72% (WAC) due 07/25/49 <sup>5,6</sup>	12,810,048	13,039,872
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE6, 0.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 09/25/36 <sup>5</sup>	26,344,637	13,036,997
First Franklin Mortgage Loan Trust		
2006-FF3, 0.73% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 02/25/36 <sup>5</sup>	8,616,000	8,486,353
2004-FF10, 1.42% (1 Month USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34 <sup>5</sup>	4,445,766	4,447,796
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 <sup>6,10</sup>	12,704,445	12,788,686
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 <sup>5</sup>	13,017,576	12,588,998
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 <sup>5</sup>	10,072,000	9,687,434
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC1, 0.72% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 <sup>5</sup>	6,698,926	6,658,438
2007-HE6, 0.21% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>5</sup>	3,459,646	3,000,317
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE2A, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 <sup>5,6</sup>	5,476,590	5,112,027
2007-HE1, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>5,6</sup>	4,461,086	4,151,337
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>5</sup>	13,961,712	8,945,901
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 1.42% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>5</sup>	6,446,095	5,543,049
2006-AR13, 1.49% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 <sup>5</sup>	1,938,366	1,773,256
2006-AR11, 1.53% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 <sup>5</sup>	1,058,005	1,014,218
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>5</sup>	6,117,935	5,088,301
2007-HE4, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>5</sup>	4,342,115	3,214,116
Impac Secured Assets CMN Owner Trust		
2005-2, 0.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 <sup>5</sup>	9,095,389	8,208,148
American Home Mortgage Assets Trust		
2006-4, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 <sup>5</sup>	9,218,302	5,866,301

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage Backed Securities - 6.6% (continued)</b>		
2006-6, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 <sup>5</sup>	\$ 2,093,498	\$ 1,729,431
Merrill Lynch Mortgage Investors Trust Series		
2006-HE6, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/37 <sup>5</sup>	10,510,614	7,176,427
CSMC Series		
2015-12R, 0.65% (WAC) due 11/30/37 <sup>5,6</sup>	6,543,279	6,521,940
LSTAR Securities Investment Trust		
2019-1, 1.86% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 <sup>5,6</sup>	6,371,234	6,394,037
Long Beach Mortgage Loan Trust		
2006-8, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 <sup>5</sup>	8,055,781	3,263,864
2006-6, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 <sup>5</sup>	5,233,288	2,774,357
GSAMP Trust 2006-NC2		
2006-NC2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 <sup>5</sup>	7,825,924	5,482,098
Structured Asset Investment Loan Trust		
2005-11, 0.87% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.72%) due 01/25/36 <sup>5</sup>	4,039,805	3,977,369
2006-3, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 <sup>5</sup>	755,316	739,437
2004-BNC2, 1.35% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 <sup>5</sup>	722,547	722,826
ASG Resecuritization Trust		
2010-3, 0.73% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 <sup>5,6</sup>	4,274,550	4,154,916
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 <sup>5</sup>	8,611,386	3,848,546
CWABS Asset-Backed Certificates Trust		
2004-15, 1.50% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 04/25/35 <sup>5</sup>	3,490,000	3,480,159
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 0.73% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 <sup>5</sup>	3,190,301	3,121,560
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2007-OA2, 1.38% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 <sup>5</sup>	3,124,723	2,884,800
Nationstar HECM Loan Trust		
2019-2A, 2.27% (WAC) due 11/25/29 <sup>5,6</sup>	2,693,676	2,699,401
Morgan Stanley Resecuritization Trust		
2014-R9, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 <sup>5,6</sup>	2,604,961	2,500,097
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 0.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 12/25/35 <sup>5</sup>	2,037,449	2,032,368
GSA Home Equity Trust		
2005-6, 0.79% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 <sup>5</sup>	1,640,550	1,660,933
2007-7, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>5</sup>	144,567	140,909
Nomura Resecuritization Trust		
2015-4R, 1.71% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>5,6</sup>	1,266,706	1,259,384

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage Backed Securities - 6.6% (continued)</b>		
2015-4R, 0.67% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 <sup>5,6</sup>	489,942	\$ 480,738
Countrywide Asset-Backed Certificates		
2005-15, 0.60% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 <sup>5</sup>	1,500,000	1,447,677
Impac Secured Assets Trust		
2006-2, 0.32% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36 <sup>5</sup>	1,214,336	1,071,170
Alliance Bancorp Trust		
2007-OA1, 0.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>5</sup>	796,173	716,845
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	371,143	388,806
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.57% due 06/26/36 <sup>6</sup>	199,862	179,802
Irwin Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 <sup>6</sup>	27,123	27,639
GreenPoint Mortgage Funding Trust		
2007-AR1, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47 <sup>†††,5</sup>	161	161
<b>Total Residential Mortgage Backed Securities</b>		<b>1,588,969,178</b>
<b>Government Agency - 6.0%</b>		
Fannie Mae		
2.43% due 01/01/30	73,200,000	79,213,346
3.59% due 02/01/29	38,601,855	43,651,867
3.40% due 02/01/33	25,000,000	29,420,348
3.60% due 03/01/31	24,586,000	29,071,192
2.40% due 03/01/40	27,004,000	28,790,427
2.90% due 11/01/29	21,378,000	23,920,985
2.81% due 09/01/39	20,780,000	23,446,078
3.83% due 05/01/49	19,000,000	22,332,542
2.96% due 11/01/29	18,620,000	20,906,180
2013-124, due 12/25/43 <sup>12</sup>	22,187,149	20,333,348
4.17% due 02/01/49	16,500,000	20,037,594
2.30% due 11/01/29	17,060,000	18,456,013
2.46% due 01/01/30	14,500,000	15,744,629
4.08% due 04/01/49	12,879,000	15,570,166
3.42% due 09/01/47	12,809,650	14,732,606
3.07% due 01/01/28	13,100,000	14,287,183
2.55% due 12/01/29	12,478,000	13,603,059
2.07% due 10/01/50	13,482,997	13,451,803
3.59% due 04/01/33	11,197,493	12,868,873
2.00% due 09/01/50	12,118,431	11,916,493
4.21% due 10/01/48	9,750,000	11,856,459
3.03% due 12/01/27	10,900,000	11,854,750
3.05% due 10/01/29	9,600,000	10,706,787
3.17% due 02/01/28	9,450,000	10,454,381
2013-100, due 10/25/43 <sup>12</sup>	11,059,038	10,072,335
3.04% due 01/01/28	8,900,000	9,689,612
1.86% due 11/01/25	8,930,159	9,355,768
3.43% due 03/01/33	8,100,000	9,288,118
1.76% due 08/01/40	9,360,000	9,151,943
3.01% due 12/01/27	7,500,000	8,147,440
2.09% due 04/01/35	7,721,780	8,106,493
2.10% due 07/01/50	7,690,933	7,674,427
2.99% due 09/01/29	6,800,000	7,656,816
3.29% due 03/01/33	6,700,000	7,575,700
3.14% due 01/01/28	6,900,000	7,557,034
4.04% due 08/01/48	6,100,000	7,316,586

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Government Agency - 6.0% (continued)</b>		
2.79% due 01/01/32	6,505,653	\$ 7,278,761
3.61% due 04/01/39	6,193,000	7,204,463
2.15% due 09/01/29	6,683,000	7,127,638
3.56% due 02/01/38	6,381,039	7,117,262
3.05% due 03/01/50	6,175,474	6,818,669
3.13% due 02/01/28	5,900,000	6,264,565
1.83% due 08/01/40	5,775,944	5,866,210
2.50% due 04/01/35	5,474,270	5,706,552
4.07% due 05/01/49	4,797,139	5,653,095
4.27% due 12/01/33	4,609,140	5,591,883
3.16% due 11/01/30	4,906,315	5,428,685
2.17% due 10/01/50	5,304,913	5,338,124
2.62% due 11/01/28	4,700,000	5,186,262
2.99% due 01/01/40	4,429,000	5,122,952
3.11% due 11/01/27	4,500,000	4,976,607
3.71% due 04/01/31	4,200,000	4,930,530
3.50% due 02/01/48	4,126,522	4,831,951
3.76% due 03/01/37	4,000,000	4,662,435
3.37% due 06/01/39	4,067,000	4,653,097
2.39% due 02/01/27	4,307,000	4,648,562
3.65% due 03/01/33	3,600,000	4,154,288
3.69% due 03/01/29	3,500,000	4,050,580
4.24% due 08/01/48	3,400,000	4,006,560
3.92% due 04/01/39	3,198,000	3,862,019
2.94% due 02/01/40	3,401,115	3,802,014
3.33% due 04/01/30	2,922,343	3,339,343
2.96% due 10/01/49	2,911,845	3,239,149
3.94% due 06/01/35	2,600,000	3,015,463
3.12% due 02/01/28	2,600,000	2,945,844
3.50% due 12/01/47	2,681,924	2,911,194
2.62% due 11/01/29	2,635,000	2,894,820
2.86% due 01/01/33	2,524,000	2,815,462
3.26% due 11/01/46	2,456,874	2,768,004
2.92% due 03/01/50	2,411,257	2,669,123
2.51% due 07/01/50	2,435,794	2,573,374
3.58% due 12/01/27	2,229,725	2,545,724
2.69% due 10/01/34	2,299,594	2,506,671
3.51% due 11/01/37	2,150,000	2,475,873
2.53% due 12/01/26	2,250,000	2,408,276
1.68% due 09/01/37	2,175,923	2,224,511
4.00% due 12/01/38	1,996,845	2,148,394
2.68% due 04/01/50	1,975,296	2,132,332
4.50% due 03/01/48	1,900,387	2,061,577
2.77% due 02/01/36	1,774,470	1,952,894
3.46% due 08/01/49	1,713,858	1,918,589
3.50% due 12/01/46	1,772,108	1,886,859
3.48% due 04/01/28	1,500,000	1,671,358
4.00% due 01/01/46	1,407,420	1,526,674
4.00% due 08/01/47	1,393,440	1,526,601
3.74% due 02/01/48	1,272,534	1,505,965
3.08% due 02/01/33	1,300,000	1,486,254
3.27% due 08/01/34	1,292,609	1,471,816
2.97% due 11/01/25	1,343,379	1,467,277
2.32% due 07/01/50	1,402,976	1,440,567
3.02% due 11/01/27	1,300,000	1,412,580
4.05% due 09/01/48	1,173,904	1,378,407
2.89% due 05/01/33	1,234,803	1,366,909
2.50% due 01/01/35	1,298,872	1,354,100
3.50% due 12/01/45	1,220,696	1,315,601
2.25% due 10/01/50	1,296,357	1,300,920
3.96% due 06/01/49	978,452	1,173,962
2.34% due 05/01/27	1,070,472	1,151,387
3.13% due 01/01/30	1,000,000	1,134,360
3.00% due 07/01/46	1,071,409	1,127,140
3.60% due 10/01/47	949,076	1,102,670
3.18% due 09/01/42	881,440	937,508
3.63% due 01/01/37	719,997	827,462
3.36% due 12/01/39	700,000	798,357
3.91% due 07/01/49	686,030	782,347
4.50% due 02/01/45	640,571	716,027
2.75% due 11/01/31	635,191	701,532
3.99% due 06/01/49	538,955	620,633
5.00% due 12/01/44	441,895	498,080
5.00% due 05/01/44	427,221	478,326
3.50% due 08/01/43	410,666	446,608
4.50% due 05/01/47	400,875	440,650
4.33% due 09/01/48	338,875	404,140
4.22% due 04/01/49	315,000	374,748
<b>Freddie Mac Multifamily Structured Pass Through Certificates</b>		
2019-1513, 2.80% due 08/25/34	68,400,000	78,080,926
2017-KW03, 3.02% due 06/25/27	65,900,000	73,674,434
2018-K074, 3.60% due 02/25/28	34,823,000	40,659,491
2020-KJ28, 2.31% due 10/25/27	30,862,000	33,152,575
2017-K066, 3.20% due 06/25/27	19,507,000	22,229,206
2019-KJ27, 2.59% due 03/25/25	19,000,000	20,404,940
2017-K061, 3.44% (WAC) due 11/25/26 <sup>5</sup>	15,000,000	17,155,262
2016-K060, 3.30% (WAC) due 10/25/26 <sup>5</sup>	13,000,000	14,771,368
2018-K073, 3.45% (WAC) due 01/25/28 <sup>5</sup>	11,600,000	13,478,084
2018-K078, 3.92% due 06/25/28	10,150,000	12,094,019
2017-K069, 3.25% (WAC) due 09/25/27 <sup>5</sup>	10,000,000	11,400,799
2016-K057, 2.62% due 08/25/26	10,000,000	10,942,786
2018-K154, 3.46% due 11/25/32	8,500,000	10,123,446
2016-K152, 3.08% due 01/25/31	7,090,000	8,131,542
2017-K070, 3.36% due 12/25/27	6,000,000	6,936,709
2015-K151, 3.51% due 04/25/30	2,105,000	2,491,839
2015-K043, 0.53% (WAC) due 12/25/24 <sup>5,11</sup>	43,181,577	808,791
2014-K715, 2.86% due 01/25/21	48,311	48,296
<b>Fannie Mae-Aces</b>		
2017-M11, 2.98% due 08/25/29	52,100,000	59,172,742
2020-M23, 1.74% due 03/25/35	50,222,656	51,508,652
2020-M23, 1.50% (WAC) due 03/25/35 <sup>5,11</sup>	300,353,159	41,302,554
2018-M3, 3.09% (WAC) due 02/25/30 <sup>5</sup>	7,800,000	8,905,915
<b>Freddie Mac Seasoned Credit Risk Transfer Trust</b>		
2020-2, 2.00% due 11/25/59	16,804,310	17,319,984
2020-3, 2.00% due 05/25/60	13,633,317	14,043,630
<b>Freddie Mac</b>		
3.55% due 10/01/33	4,572,409	5,250,305
2018-4762, 4.00% due 01/15/46	4,673,889	4,901,920
3.26% due 09/01/45	2,256,446	2,405,237
3.50% due 01/01/44	1,599,436	1,730,917
1.96% due 05/01/50	1,599,346	1,597,351
4.00% due 02/01/46	1,402,155	1,521,058

1.95% due 05/01/50	1,473,421	1,469,212
4.00% due 11/01/45	1,104,977	1,200,717
3.00% due 08/01/46	1,103,989	1,161,187
3.40% due 04/01/31	991,979	1,149,392

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Government Agency - 6.0% (continued)</b>		
4.50% due 06/01/48	911,545	\$ 989,943
FREMFI Mortgage Trust		
2013-K29, 0.13% due 05/25/46 <sup>6,11</sup>	734,697,575	1,504,220
<b>Total Government Agency</b>		<b>1,433,597,036</b>
<b>Military Housing - 1.1%</b>		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 <sup>5,6</sup>	115,464,753	140,443,634
2015-R1, 6.19% (WAC) due 11/25/52 <sup>5,6</sup>	22,197,554	25,924,408
2015-R1, 4.32% (WAC) due 10/25/52 <sup>5,6</sup>	13,639,781	15,746,629
2015-R1, 0.29% (WAC) due 11/25/55 <sup>5,6,11</sup>	173,861,961	12,164,617
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 <sup>6</sup>	12,985,049	14,786,471
2008-AMCW, 6.90% due 07/10/55 <sup>6</sup>	8,251,750	11,927,679
2007-AETC, 5.75% due 02/10/52 <sup>6</sup>	7,375,589	8,367,733
2007-ROBS, 6.06% due 10/10/52 <sup>6</sup>	4,651,090	5,394,114
2006-RILY, 2.09% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 <sup>5,6</sup>	6,961,721	4,038,477
2007-AET2, 6.06% due 10/10/52 <sup>6</sup>	3,055,402	3,545,410
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 <sup>6</sup>	22,085,680	25,167,196
2005-DRUM, 5.47% due 05/10/50 <sup>††,6</sup>	4,513,969	4,942,883
2005-BLIS, 5.25% due 07/10/50 <sup>6</sup>	2,500,000	2,811,241
<b>Total Military Housing</b>		<b>275,260,492</b>
<b>Commercial Mortgage Backed Securities - 0.9%</b>		
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.63% (WAC) due 11/10/52 <sup>5,11</sup>	219,618,204	10,114,472
2019-GC41, 1.06% (WAC) due 08/10/56 <sup>5,11</sup>	104,734,670	7,265,894
2016-C2, 1.75% (WAC) due 08/10/49 <sup>5,11</sup>	33,321,137	2,527,555
2016-P4, 1.96% (WAC) due 07/10/49 <sup>5,11</sup>	31,614,973	2,422,583
2016-P5, 1.50% (WAC) due 10/10/49 <sup>5,11</sup>	30,623,133	1,794,758
2016-GC37, 1.70% (WAC) due 04/10/49 <sup>5,11</sup>	20,754,674	1,476,612
2015-GC35, 0.78% (WAC) due 11/10/48 <sup>5,11</sup>	30,579,518	874,262
2015-GC29, 1.04% (WAC) due 04/10/48 <sup>5,11</sup>	19,504,724	745,190
2016-C3, 1.14% (WAC) due 11/15/49 <sup>5,11</sup>	11,957,818	528,046
2013-GC15, 4.37% (WAC) due 09/10/46 <sup>5</sup>	380,000	414,522
GB Trust		
2020-FLIX, 2.51% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 08/15/37 <sup>5,6</sup>	23,300,000	23,461,849
2020-FLIX, 1.76% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/15/37 <sup>5,6</sup>	2,000,000	2,008,982
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.05% (WAC) due 07/15/50 <sup>5,11</sup>	71,386,805	3,658,238
2016-BNK1, 1.74% (WAC) due 08/15/49 <sup>5,11</sup>	36,334,555	2,843,746
2017-RB1, 1.24% (WAC) due 03/15/50 <sup>5,11</sup>	40,036,818	2,482,219
2016-C35, 1.93% (WAC) due 07/15/48 <sup>5,11</sup>	26,100,305	2,076,133
2017-C42, 0.88% (WAC) due 12/15/50 <sup>5,11</sup>	34,992,353	1,782,136
2015-NXS4, 1.04% (WAC) due 12/15/48 <sup>5,11</sup>	40,194,474	1,701,042
2017-RC1, 1.49% (WAC) due 01/15/60 <sup>5,11</sup>	25,686,230	1,613,910
2016-C32, 4.73% (WAC) due 01/15/59 <sup>5</sup>	1,400,000	1,556,455
2016-NXS5, 1.46% (WAC) due 01/15/59 <sup>5,11</sup>	24,053,044	1,389,087
2015-P2, 0.92% (WAC) due 12/15/48 <sup>5,11</sup>	28,005,274	1,084,221
2015-C30, 0.89% (WAC) due 09/15/58 <sup>5,11</sup>	30,459,152	1,065,330
2016-C37, 0.96% (WAC) due 12/15/49 <sup>5,11</sup>	15,598,655	494,549
2015-NXS1, 1.10% (WAC) due 05/15/48 <sup>5,11</sup>	8,927,661	329,341
GS Mortgage Securities Trust		
2020-GC45, 0.67% (WAC) due 02/13/53 <sup>5,11</sup>	153,965,229	7,647,761
2019-GC42, 0.81% (WAC) due 09/01/52 <sup>5,11</sup>	69,784,441	4,001,398
2017-GS6, 1.04% (WAC) due 05/10/50 <sup>5,11</sup>	42,419,756	2,364,117
2017-GS6, 3.87% due 05/10/50	521,000	577,829

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Commercial Mortgage Backed Securities - 0.9% (continued)</b>		
2015-GC28, 1.00% (WAC) due 02/10/48 <sup>5,11</sup>	16,157,986	\$ 540,902
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.88% (WAC) due 10/15/50 <sup>5,11</sup>	135,436,567	6,119,769
2016-C4, 0.79% (WAC) due 12/15/49 <sup>5,11</sup>	85,195,328	3,295,057
2016-C4, 3.64% (WAC) due 12/15/49 <sup>5</sup>	2,650,000	2,819,893
2016-C2, 1.57% (WAC) due 06/15/49 <sup>5,11</sup>	28,109,458	1,651,209
2017-C5, 0.93% (WAC) due 03/15/50 <sup>5,11</sup>	8,554,044	390,253
COMM Mortgage Trust		
2018-COR3, 0.44% (WAC) due 05/10/51 <sup>5,11</sup>	197,583,653	5,781,436
2015-CR26, 0.93% (WAC) due 10/10/48 <sup>5,11</sup>	83,919,975	3,050,256
2015-CR24, 0.76% (WAC) due 08/10/48 <sup>5,11</sup>	47,130,347	1,398,998
2015-CR23, 0.89% (WAC) due 05/10/48 <sup>5,11</sup>	40,881,422	1,212,032
2015-CR27, 0.94% (WAC) due 10/10/48 <sup>5,11</sup>	27,225,095	1,009,487
2015-CR23, 3.80% due 05/10/48	700,000	770,575
2013-CR13, 0.76% (WAC) due 11/10/46 <sup>5,11</sup>	36,483,003	699,671
2014-LC15, 1.09% (WAC) due 04/10/47 <sup>5,11</sup>	11,234,439	308,747
BENCHMARK Mortgage Trust		
2019-B14, 0.79% (WAC) due 12/15/62 <sup>5,11</sup>	109,571,295	5,491,626
2018-B2, 0.42% (WAC) due 02/15/51 <sup>5,11</sup>	131,508,609	2,786,457
2018-B6, 0.44% (WAC) due 10/10/51 <sup>5,11</sup>	64,488,397	1,535,836
2018-B6, 4.62% (WAC) due 10/10/51 <sup>5</sup>	750,000	860,087
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 <sup>5,6</sup>	5,350,000	5,235,813
2020-DUNE, 1.51% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 <sup>5,6</sup>	3,750,000	3,554,182
2020-DUNE, 2.06% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 <sup>5,6</sup>	1,000,000	898,563
CSAIL Commercial Mortgage Trust		
2019-C15, 1.05% (WAC) due 03/15/52 <sup>5,11</sup>	97,104,759	6,298,623
2015-C1, 0.83% (WAC) due 04/15/50 <sup>5,11</sup>	51,175,296	1,412,581
2016-C6, 1.92% (WAC) due 01/15/49 <sup>5,11</sup>	5,589,888	418,298
BANK		
2020-BN25, 0.44% (WAC) due 01/15/63 <sup>5,11</sup>	140,000,000	5,219,830
2017-BNK6, 0.82% (WAC) due 07/15/60 <sup>5,11</sup>	42,695,502	1,699,332
2017-BNK4, 1.40% (WAC) due 05/15/50 <sup>5,11</sup>	12,900,467	816,763
BX Commercial Mortgage Trust		
2019-XL, 2.16% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36 <sup>5,6</sup>	6,882,409	6,778,884
GRACE Mortgage Trust		
2014-GRCE, 3.37% due 06/10/28 <sup>6</sup>	6,000,000	5,999,329
UBS Commercial Mortgage Trust		
2017-C5, 1.00% (WAC) due 11/15/50 <sup>5,11</sup>	53,480,238	2,568,453
2017-C2, 1.08% (WAC) due 08/15/50 <sup>5,11</sup>	50,650,865	2,495,330
CD Mortgage Trust		
2016-CD1, 1.39% (WAC) due 08/10/49 <sup>5,11</sup>	34,507,488	1,997,559
2017-CD6, 0.92% (WAC) due 11/13/50 <sup>5,11</sup>	45,387,388	1,874,417
2016-CD2, 0.65% (WAC) due 11/10/49 <sup>5,11</sup>	34,145,774	880,544
Bancorp Commercial Mortgage Trust		
2018-CR3, 1.41% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 <sup>5,6</sup>	4,128,432	4,117,444
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP3, 1.42% (WAC) due 08/15/49 <sup>5,11</sup>	68,149,616	4,083,580
CD Commercial Mortgage Trust		
2017-CD4, 1.29% (WAC) due 05/10/50 <sup>5,11</sup>	31,845,851	1,861,587
2017-CD3, 1.01% (WAC) due 02/10/50 <sup>5,11</sup>	34,287,376	1,662,835
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.16% (WAC) due 02/15/48 <sup>5,11</sup>	71,901,355	2,850,702
2013-C12, 0.47% (WAC) due 07/15/45 <sup>5,11</sup>	34,820,335	303,814

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Commercial Mortgage Backed Securities - 0.9% (continued)</b>		
BBCMS Mortgage Trust		
2018-C2, 0.77% (WAC) due 12/15/51 <sup>5,11</sup>	58,167,124	\$ 2,934,880
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.14% (WAC) due 07/15/50 <sup>5,11</sup>	57,667,637	2,870,747
CGMS Commercial Mortgage Trust		
2017-B1, 0.83% (WAC) due 08/15/50 <sup>5,11</sup>	65,372,042	2,645,639
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 0.91% (WAC) due 12/15/47 <sup>5,11</sup>	70,042,114	2,410,527
Cam Commercial Mortgage Corp.		
2002-CAM2, 6.16% due 12/14/21 <sup>6</sup>	2,273,524	2,350,687
CFCRE Commercial Mortgage Trust		
2016-C3, 1.00% (WAC) due 01/10/48 <sup>5,11</sup>	38,802,580	1,673,877
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.11% (WAC) due 02/15/50 <sup>5,11</sup>	23,874,537	1,214,214
DBJPM Mortgage Trust		
2017-C6, 1.02% (WAC) due 06/10/50 <sup>5,11</sup>	24,686,588	1,144,623
SG Commercial Mortgage Securities Trust		
2016-C5, 1.96% (WAC) due 10/10/48 <sup>5,11</sup>	6,063,776	422,884
Morgan Stanley Capital I Trust		
2016-UBS9, 4.70% (WAC) due 03/15/49 <sup>5</sup>	275,000	268,287
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	233,480
WFRBS Commercial Mortgage Trust		
2013-C12, 1.19% (WAC) due 03/15/48 <sup>5,6,11</sup>	8,581,688	169,480
<b>Total Commercial Mortgage Backed Securities</b>		<b>211,392,316</b>
<b>Total Collateralized Mortgage Obligations</b>		<b>3,509,219,022</b>
(Cost \$3,374,577,695)		
<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 6.1%</b>		
<b>Consumer, Non-cyclical - 1.4%</b>		
US Foods, Inc.		
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25 <sup>†††</sup>	53,232,813	52,168,156
Bombardier Recreational Products, Inc.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 05/24/27	51,221,625	52,143,614
Packaging Coordinators Midco, Inc.		
4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	32,358,332	32,358,332
Sunshine Investments BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/28/25	EUR 20,259,706	24,541,129
Nidda Healthcare Holding GmbH		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	22,103,745
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27 <sup>†††</sup>	19,553,030	19,455,265
HAH Group Holding Co LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	15,657,759	15,520,753
Sigma Holding BV (Flora Food)		
3.50% (1 Month EURIBOR + 3.50% and 6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 11,500,000	13,795,082
National Mentor Holdings, Inc.		
due 03/09/26	12,192,300	12,164,380
Quirch Foods Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25% and 6 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 10/27/27	11,700,000	11,612,250
WellSky Corp.		
due 02/09/24 <sup>†††</sup>	11,550,000	11,521,125

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 6.1% (continued)</b>		
<b>Consumer, Non-cyclical - 1.4% (continued)</b>		
Weber-Stephen Products LLC		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	8,900,000	\$ 8,904,450
Energizer Holdings, Inc. due 12/16/27	7,500,000	7,485,975
Avantor Funding, Inc. 3.50% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.50%) due 11/08/27	7,400,000	7,404,662
Elanco Animal Health, Inc. 1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	6,818,757	6,752,002
IQVIA, Inc. 2.00% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 4,929,123	5,996,919
Arterra Wines Canada, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/24/27	5,400,000	5,423,652
Dole Food Company, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	3,837,179	3,827,587
B&G Foods, Inc. 2.65% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/12/26	3,300,000	3,290,562
Callaway Golf Company 4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	2,524,965	2,528,121
Civitas Solutions, Inc. 4.43% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	2,063,312	2,058,587
4.51% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	92,456	92,244
Hayward Industries, Inc. 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	2,010,140	1,984,169
Hostess Brands LLC 3.00% (1 Month USD LIBOR + 2.25% and 3 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 08/04/25	827,904	822,730
Midwest Physician Administrative Services 3.50% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.50%) due 08/15/24	498,715	493,937
Atkins Nutritionals, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/24	183,006	183,291
<b>Total Consumer, Non-cyclical</b>		<u>324,632,719</u>
<b>Industrial - 1.2%</b>		
American Bath Group LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/23/27	33,750,000	33,792,188
Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	30,500,000	31,701,090
Delta Air Lines, Inc. 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 05/01/23	28,925,199	29,333,333
IFCO Management GmbH 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 05/29/26	EUR 19,870,000	24,185,849
Galileo Global Education Finance SARL 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/06/26	EUR 19,200,000	23,297,595
AI Convoy Luxembourg SARL 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 01/18/27	EUR 18,618,000	22,690,119
Vertical (TK Elevator) 4.57% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	12,817,875	12,861,328
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	EUR 3,000,000	3,684,934

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 6.1% (continued)</b>		
<b>Industrial - 1.2% (continued)</b>		
TransDigm, Inc.		
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,914,578	\$ 14,596,152
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	1,492,462	1,460,747
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	15,088,899	14,761,922
Alliance Laundry Systems LLC		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	13,700,000	13,682,875
Fugue Finance BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 10,500,000	12,642,339
Service Logic Acquisition, Inc.		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	9,890,149	9,877,787
CapStone Acquisition Holdings, Inc.		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	6,784,000	6,829,249
DXP Enterprises, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/16/27	6,000,000	5,955,000
Diversitech Holdings, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	5,775,631	5,713,081
YAK MAT (YAK ACCESS LLC)		
10.24% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	7,240,000	5,068,000
American Residential Services LLC		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/15/27	5,000,000	4,987,500
Consolidated Container Co. LLC		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	4,789,496	4,772,541
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	4,581,725	4,500,995
Charter Nex US Holdings, Inc.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	4,300,000	4,317,200
Filtration Group Corp.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,661,120	1,641,685
Anchor Packaging LLC		
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	1,368,246	1,364,825
CPG International LLC		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/06/24	508,112	507,350
CHI Overhead Doors, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 07/31/25	448,875	449,436
Gates Global LLC		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/01/24	401,328	399,879
Pike Corp.		
4.12% (1 Month USD LIBOR + 3.97%, Rate Floor: 3.97%) due 07/24/26	375,190	373,716
Fly Funding II SARL		
2.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.50%) due 08/11/25	306,294	289,319
VC GB Holdings, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 <sup>†††</sup>	200,000	199,500

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 6.1% (continued)</b>		
<b>Industrial - 1.2% (continued)</b>		
BWAY Holding Co.		
3.48% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	124,036	\$ 119,540
API Heat Transfer		
12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 <sup>††,13</sup>	44,655	39,855
12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 <sup>††,13</sup>	7,967	7,250
<b>Total Industrial</b>		<u>296,104,179</u>
<b>Financial - 0.8%</b>		
Citadel Securities LP		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/27/26	44,118,589	44,100,060
USI, Inc.		
4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/02/26	19,002,375	18,943,088
3.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	6,505,987	6,407,031
Jefferies Finance LLC		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/30/27	20,548,500	20,497,129
3.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	1,914,279	1,898,008
Nexus Buyer LLC		
3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	21,704,609	21,523,810
Higginbotham		
6.50% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 11/25/26	18,806,358	18,524,263
HUB International Ltd.		
2.96% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	13,937,052	13,671,412
Cross Financial Corp.		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 09/15/27	12,150,000	12,150,000
Duff & Phelps		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	10,274,185	10,275,829
Alliant Holdings Intermediate LLC		
3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,594,702	7,468,098
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/05/27	897,058	896,501
Ryan Specialty Group LLC		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/01/27	6,583,500	6,558,812
GT Polaris, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/24/27	5,436,375	5,451,325
NFP Corp.		
3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	5,472,214	5,350,075
PAI Holdeo, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/22/27	5,150,000	5,150,000
Jane Street Group LLC		
3.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/25	3,084,102	3,075,620
AmeriLife Holdings LLC		
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	563,521	555,068
Virtu Financial, Inc.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/01/26	500,000	498,645
<b>Total Financial</b>		<u>202,994,774</u>
<b>Consumer, Cyclical - 0.8%</b>		
CHG Healthcare Services, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	44,420,237	44,094,192

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 6.1% (continued)</b>		
<b>Consumer, Cyclical - 0.8% (continued)</b>		
Samsonite IP Holdings SARL		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	37,890,595	\$ 37,630,287
BGIS (BIFM CA Buyer, Inc.)		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	32,969,018	32,845,384
CNT Holdings I Corp.		
4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	24,250,000	24,208,290
Adevinta ASA		
due 10/22/27	EUR 11,000,000	13,450,134
3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 10/22/27	3,800,000	3,794,072
Packers Sanitation Services, Inc.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/04/24	5,900,000	5,896,342
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	1,081,637	1,076,229
BCPE Empire Holdings, Inc.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/11/26	6,000,000	5,966,280
Power Solutions (Panther)		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	4,509,814	4,486,318
Wabash National Corporation		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/28/27	4,250,000	4,223,437
Verisure Holding AB		
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	EUR 3,000,000	3,674,267
Cast & Crew Payroll LLC		
3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	2,403,801	2,338,441
Whatabrands, LLC		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26	1,341,787	1,328,155
1011778 BC Unlimited Liability Co.		
1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	1,041,113	1,025,173
<b>Total Consumer, Cyclical</b>		<b>186,037,001</b>
<b>Technology - 0.7%</b>		
Ascend Learning LLC		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	54,638,063	54,729,308
Planview Parent, Inc.		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/10/27	15,909,394	15,869,620
due 12/10/27	10,350,000	10,246,500
Valkyr Purchaser, LLC		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	23,250,000	22,959,375
RP Crown Parent LLC (Blue Yonder)		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/02/26	11,641,500	11,612,396
Sabre GBLB, Inc.		
due 12/10/27	9,650,000	9,662,063
Cloudera, Inc.		
3.25% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 12/22/27	8,000,000	7,980,000
E2open LLC		
due 10/29/27	7,000,000	6,978,160
Imprivata, Inc.		
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/01/27	6,600,000	6,600,000
Sportradar Capital SARL		
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27	EUR 5,300,000	6,465,236

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 6.1% (continued)</b>		
<b>Technology - 0.7% (continued)</b>		
Provation Software Group, Inc.		
5.50% (6 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/16/27	6,500,000	\$ 6,402,500
Navicare, Inc.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/22/26	4,688,250	4,676,529
Cologix Holdings, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	2,396,447	2,370,350
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24	2,100,000	2,077,131
Project Boost Purchaser LLC		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	3,366,977	3,329,099
Informatica LLC		
3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27	1,920,762	1,902,764
Solera LLC		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/03/23	878,727	871,039
Aston FinCo SARL		
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	644,130	634,668
Neustar, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	17,770	17,181
Aspect Software, Inc.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	9,708	9,336
<b>Total Technology</b>		<b>175,393,255</b>
<b>Communications - 0.5%</b>		
UPC Financing Partnership		
3.68% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/29	22,575,000	22,586,287
3.67% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/29	22,575,000	22,586,288
Syndigo LLC		
5.25% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/10/27	24,900,000	24,713,250
Xplomet Communications Inc.		
4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,251,000	21,256,313
ProQuest, LLC		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/23/26	19,650,000	19,600,875
Alchemy Copyrights LLC		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 08/16/27 <sup>†††</sup>	6,050,000	6,065,125
Radiate Holdco, LLC		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	2,250,000	2,251,058
Zayo Group Holdings, Inc.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,639,703
Authentic Brands		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	1,071,454	1,062,271
Titan US Finco LLC		
4.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	1,035,107	1,019,581

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,5</sup> - 6.1% (continued)</b>		
<b>Communications - 0.5% (continued)</b>		
Internet Brands, Inc. 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24	297,692	\$ 293,340
<b>Total Communications</b>		<u>123,074,091</u>
<b>Basic Materials - 0.3%</b>		
Illuminate Buyer LLC 4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/30/27	28,564,333	28,552,336
GrafTech Finance, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	26,081,415	26,027,166
LSF11 Skyscraper HoldCo SARL 5.74% (3 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 09/29/27	16,980,716	16,895,813
PQ Corp. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/08/27	7,340,985	7,333,350
Pregis TopCo Corp. 3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 07/31/26	1,435,500	1,428,323
Clearwater Paper Corp. 3.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/24/26 <sup>†††</sup>	540,257	541,608
<b>Total Basic Materials</b>		<u>80,778,596</u>
<b>Utilities - 0.3%</b>		
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	53,664,602	53,698,410
RS Ivy Holdco, Inc. 6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 12/23/27	6,000,000	5,940,000
<b>Total Utilities</b>		<u>59,638,410</u>
<b>Energy - 0.1%</b>		
Venture Global Calcasieu Pass LLC 2.53% (1 Month USD LIBOR + 2.38% and 3 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26	13,400,761	12,596,715
<b>Total Senior Floating Rate Interests</b> (Cost \$1,432,519,779)		<u>1,461,249,740</u>
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 4.3%</b>		
U.S. Treasury Notes		
0.25% due 05/31/25 <sup>14</sup>	403,300,000	402,528,060
2.00% due 04/30/24	12,460,000	13,206,627
1.75% due 06/30/24 <sup>14</sup>	9,101,000	9,591,601
2.38% due 02/29/24 <sup>14</sup>	7,749,000	8,283,257
0.50% due 04/30/27	6,780,000	6,763,050
1.38% due 02/15/23	4,500,000	4,618,652
1.75% due 12/31/26	4,000,000	4,298,594
1.50% due 10/31/24	3,820,000	4,003,688
2.25% due 08/15/27	3,370,000	3,736,751
0.50% due 05/31/27	2,600,000	2,590,859
1.13% due 02/28/27	2,250,000	2,333,232
2.13% due 05/15/25	880,000	949,781
U.S. Treasury Strips		
due 02/15/50 <sup>12,14,15</sup>	736,163,000	449,419,775
U.S. Treasury Bonds		
due 08/15/50 <sup>12,15</sup>	160,000,000	96,628,376
8.00% due 11/15/21	5,600,000	5,980,625
7.88% due 02/15/21	5,500,000	5,548,454
8.13% due 08/15/21	3,900,000	4,092,563
2.88% due 08/15/45	2,630,000	3,346,161
2.38% due 11/15/49	2,300,000	2,701,871
1.38% due 08/15/50	2,450,000	2,294,578
2.75% due 11/15/42	700,000	867,262
<b>Total U.S. Government Securities</b> (Cost \$1,040,815,350)		<u>1,033,783,817</u>
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 2.8%</b>		
Residual Funding Corporation Principal Strips		
due 01/15/30 <sup>12,15</sup>	119,764,000	106,523,023
due 04/15/30 <sup>12,15</sup>	110,870,000	98,508,944
Freddie Mac Principal Strips		
due 07/15/32 <sup>14,15</sup>	123,250,000	104,394,773
Fannie Mae Principal Strips		
due 07/15/37 <sup>12,14,15</sup>	89,850,000	65,756,068
due 11/15/30 <sup>12,14,15</sup>	37,570,000	32,965,582
due 08/06/38 <sup>14,15</sup>	5,850,000	4,142,890
Tennessee Valley Authority		
4.25% due 09/15/65	32,550,000	49,110,540
5.38% due 04/01/56	8,960,000	15,412,808
due 03/15/33 <sup>11,15</sup>	3,000,000	2,413,561
due 01/15/28 <sup>11,15</sup>	2,011,000	1,844,639
due 03/15/35 <sup>11,15</sup>	1,142,000	857,536

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 2.8% (continued)</b>		
due 09/15/53 <sup>11,15</sup>	1,612,000	\$ 704,506
due 09/15/55 <sup>11,15</sup>	1,612,000	669,129
due 09/15/56 <sup>11,15</sup>	1,612,000	652,059
due 03/15/57 <sup>11,15</sup>	1,612,000	643,333
due 09/15/57 <sup>11,15</sup>	1,612,000	634,702
due 09/15/58 <sup>11,15</sup>	1,612,000	617,752
due 03/15/59 <sup>11,15</sup>	1,612,000	609,432
due 09/15/59 <sup>11,15</sup>	1,612,000	601,202
due 09/15/60 <sup>11,15</sup>	1,612,000	584,733
due 09/15/54 <sup>11,15</sup>	1,020,000	434,448
due 03/15/61 <sup>11,15</sup>	1,020,000	365,107
due 09/15/61 <sup>11,15</sup>	1,020,000	360,179
due 09/15/62 <sup>11,15</sup>	1,020,000	350,506
due 03/15/63 <sup>11,15</sup>	1,020,000	345,759
due 09/15/63 <sup>11,15</sup>	1,020,000	341,065
due 09/15/64 <sup>11,15</sup>	1,020,000	331,851
due 03/15/65 <sup>11,15</sup>	1,020,000	327,332
due 09/15/65 <sup>11,15</sup>	1,020,000	322,767
<b>Freddie Mac</b>		
due 01/02/34 <sup>14,15</sup>	18,000,000	14,600,601
due 03/15/30 <sup>14,15</sup>	12,050,000	10,680,024
due 07/15/30 <sup>14,15</sup>	8,600,000	7,551,454
due 01/15/31 <sup>14,15</sup>	7,750,000	6,738,639
due 09/15/36 <sup>14,15</sup>	7,355,000	5,481,187
due 11/15/38 <sup>14,15</sup>	6,000,000	4,300,607
due 09/15/30 <sup>14,15</sup>	2,906,000	2,543,219
due 03/15/31 <sup>14,15</sup>	2,500,000	2,167,044
2.05% due 08/19/50	2,010,000	1,932,436
due 07/15/31 <sup>14,15</sup>	1,800,000	1,550,605
due 01/15/30 <sup>14,15</sup>	1,050,000	930,947
2.02% due 10/05/45	720,000	703,356
<b>Tennessee Valley Authority Principal Strips</b>		
due 01/15/48 <sup>12,15</sup>	38,400,000	19,405,615
due 12/15/42 <sup>12,15</sup>	23,785,000	14,319,095
due 01/15/38 <sup>15</sup>	15,800,000	11,263,444
<b>Federal Farm Credit Bank Funding Corp.</b>		
2.43% due 01/29/37 <sup>14</sup>	13,720,000	15,301,608
2.00% due 05/14/40	3,000,000	2,984,325
2.04% due 12/22/45	2,870,000	2,872,438
2.59% due 02/26/35	2,150,000	2,157,277
1.99% due 07/30/40	2,000,000	2,000,304
3.11% due 08/05/48	1,500,000	1,828,658
3.79% due 05/18/44	1,000,000	1,338,104
2.88% due 10/01/40	100,000	116,090
3.67% due 02/26/44	70,000	92,003
<b>U.S. International Development Finance Corp.</b>		
3.17% due 10/05/34	11,176,953	12,883,190
1.79% due 10/15/29	9,704,279	10,233,843
<b>Fannie Mae</b>		
due 01/15/32 <sup>14,15</sup>	9,413,000	8,042,666
due 07/15/32 <sup>15</sup>	3,963,000	3,345,351
due 01/15/35 <sup>15</sup>	2,250,000	1,776,125
due 02/06/33 <sup>14,15</sup>	1,456,000	1,211,872
due 01/15/33 <sup>15</sup>	1,450,000	1,208,704
<b>Federal Home Loan Bank</b>		
3.63% due 06/22/43 <sup>14</sup>	4,850,000	6,288,248
3.25% due 06/10/39 <sup>14</sup>	4,500,000	5,518,971
2.69% due 09/26/34	1,350,000	1,395,181
<b>Federal Farm Credit Bank</b>		
3.58% due 04/11/47 <sup>14</sup>	4,900,000	6,432,374

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>FEDERAL AGENCY BONDS<sup>††</sup> - 2.8% (continued)</b>		
<b>Total Federal Agency Bonds</b>		682,021,831
(Cost \$578,862,190)		
<b>MUNICIPAL BONDS<sup>††</sup> - 1.5%</b>		
<b>California - 0.6%</b>		
State of California General Obligation Unlimited		
7.55% due 04/01/39	11,900,000	20,894,020
7.35% due 11/01/39	10,135,000	16,833,627
San Mateo Foster City School District General Obligation Unlimited		
3.06% due 08/01/44	6,125,000	6,265,263
2.63% due 08/01/36	2,355,000	2,415,688
2.73% due 08/01/37	2,100,000	2,156,196
2.79% due 08/01/38	1,155,000	1,182,535
2.39% due 08/01/33	1,000,000	1,034,550
2.44% due 08/01/34	1,000,000	1,030,090
2.51% due 08/01/35	1,000,000	1,026,030
San Dieguito Union High School District General Obligation Unlimited		
2.58% due 08/01/35	5,000,000	5,231,100
2.52% due 08/01/34	3,450,000	3,620,810
2.77% due 08/01/37	3,250,000	3,393,618
2.85% due 08/01/38	850,000	887,927
2.68% due 08/01/36	650,000	680,400
Poway Unified School District General Obligation Unlimited		
due 08/01/40 <sup>15</sup>	10,000,000	6,571,200
due 08/01/38 <sup>15</sup>	8,460,000	5,907,195
San Diego Unified School District General Obligation Unlimited		
due 07/01/39 <sup>15</sup>	7,150,000	5,075,070
2.60% due 07/01/33	3,000,000	3,163,260
due 07/01/46 <sup>15</sup>	2,200,000	1,262,008
due 07/01/42 <sup>15</sup>	1,600,000	1,039,136
due 07/01/43 <sup>15</sup>	1,350,000	850,905
Newport Mesa Unified School District General Obligation Unlimited		
due 08/01/45 <sup>15</sup>	8,565,000	3,700,508
due 08/01/39 <sup>15</sup>	4,000,000	2,265,200
due 08/01/38 <sup>15</sup>	2,000,000	1,445,960
due 08/01/40 <sup>15</sup>	2,500,000	1,352,625
due 08/01/41 <sup>15</sup>	2,000,000	1,031,840
due 08/01/43 <sup>15</sup>	1,900,000	896,192
due 08/01/46 <sup>15</sup>	800,000	330,920
Cypress School District General Obligation Unlimited		
due 08/01/48 <sup>15</sup>	14,450,000	6,039,666
California State University Revenue Bonds		
2.98% due 11/01/51	5,000,000	5,340,000
Beverly Hills Unified School District California General Obligation Unlimited		
due 08/01/34 <sup>15</sup>	5,295,000	3,752,990
Placentia-Yorba Linda Unified School District General Obligation Unlimited		
due 08/01/41 <sup>15</sup>	5,325,000	3,415,987
Palomar Community College District General Obligation Unlimited		
2.99% due 08/01/44	2,900,000	2,927,782
San Bernardino Community College District General Obligation Unlimited		
due 08/01/44 <sup>15</sup>	4,750,000	2,566,947
Upland Unified School District General Obligation Unlimited		
due 08/01/50 <sup>15</sup>	5,040,000	2,320,718
Hanford Joint Union High School District General Obligation Unlimited		
due 08/01/41 <sup>15</sup>	4,125,000	1,923,818
San Marcos Unified School District General Obligation Unlimited		
due 08/01/47 <sup>15</sup>	3,600,000	1,899,432
Hillsborough City School District General Obligation Unlimited		
due 09/01/33 <sup>15</sup>	1,000,000	720,660
due 09/01/37 <sup>15</sup>	1,000,000	604,420
due 09/01/39 <sup>15</sup>	1,000,000	555,800
Antelope Valley Community College District General Obligation Unlimited		
due 02/15/25 <sup>15</sup>	2,800,000	1,687,476
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	1,167,617
Wisburn School District General Obligation Unlimited		
due 08/01/34 <sup>15</sup>	900,000	697,599
Santa Ana Unified School District General Obligation Unlimited		
due 08/01/35 <sup>15</sup>	700,000	528,178
<b>Total California</b>		<b>137,692,963</b>
<b>New York - 0.3%</b>		
Westchester County Local Development Corp. Revenue Bonds		
3.85% due 11/01/50	40,000,000	41,808,800
New York Power Authority Revenue Bonds		
2.82% due 11/15/39	16,500,000	17,672,820
4.00% due 11/15/45	11,460,000	13,633,962

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount <sup>~</sup>	Value
<b>MUNICIPAL BONDS<sup>††</sup> - 1.5% (continued)</b>		
<b>New York - 0.3% (continued)</b>		
New York City Water & Sewer System Revenue Bonds		
5.00% due 06/15/49	650,000	\$ 821,860
<b>Total New York</b>		<u>73,937,442</u>
<b>Texas - 0.2%</b>		
Dallas/Fort Worth International Airport Revenue Bonds		
3.09% due 11/01/40	13,800,000	14,475,786
2.92% due 11/01/50	1,300,000	1,335,906
City of San Antonio Texas Electric & Gas Systems Revenue Bonds		
2.91% due 02/01/48	10,500,000	11,066,265
Denton County Housing Finance Corp. Revenue Bonds		
2.15% due 11/01/38	7,200,000	7,496,568
Wylie Independent School District General Obligation Unlimited		
due 08/15/46 <sup>15</sup>	8,885,000	3,531,610
due 08/15/43 <sup>15</sup>	3,555,000	1,612,975
due 08/15/25 <sup>15</sup>	1,560,000	668,388
North Texas Tollway Authority Revenue Bonds		
3.03% due 01/01/40	5,000,000	5,156,050
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	3,173,877
Harris County-Houston Sports Authority Revenue Bonds		
due 11/15/45 <sup>15</sup>	2,850,000	1,045,922
due 11/15/41 <sup>15</sup>	1,500,000	679,890
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.34% due 11/15/37	1,500,000	1,604,430
Grand Parkway Transportation Corp. Revenue Bonds		
3.31% due 10/01/49	1,000,000	1,040,990
<b>Total Texas</b>		<u>52,888,657</u>
<b>Ohio - 0.1%</b>		
Northeast Ohio Regional Sewer District Revenue Bonds		
3.30% due 11/15/49	10,750,000	11,552,595
Ohio Turnpike & Infrastructure Commission Revenue Bonds		
3.20% due 02/15/48	5,200,000	5,350,696
Dayton-Montgomery County Port Authority Revenue Bonds		
1.84% due 09/01/38	4,600,000	4,627,186
County of Franklin Ohio Revenue Bonds		
2.88% due 11/01/50	4,000,000	4,123,960
<b>Total Ohio</b>		<u>25,654,437</u>
<b>Illinois - 0.1%</b>		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	5,850,000	6,957,405
6.63% due 02/01/35	1,820,000	2,277,020
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	5,964,435
<b>Total Illinois</b>		<u>15,198,860</u>
<b>Mississippi - 0.1%</b>		
Medical Center Educational Building Corp. Revenue Bonds		
2.92% due 06/01/41	11,800,000	11,960,952
<b>Alabama - 0.1%</b>		
Auburn University Revenue Bonds		
2.68% due 06/01/50	6,500,000	6,533,020
2.53% due 06/01/40	4,100,000	4,197,621
<b>Total Alabama</b>		<u>10,730,641</u>
<b>Colorado - 0.0%</b>		
University of Colorado Revenue Bonds		
2.81% due 06/01/48	6,850,000	7,028,922
2.61% due 06/01/42	1,000,000	1,017,610
<b>Total Colorado</b>		<u>8,046,532</u>
<b>Oregon - 0.0%</b>		
Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited		
due 06/15/33 <sup>15</sup>	3,850,000	2,775,504
Salem-Keizer School District No. 24J General Obligation Unlimited		
due 06/15/40 <sup>15</sup>	4,000,000	2,571,080
<b>Total Oregon</b>		<u>5,346,584</u>
<b>North Carolina - 0.0%</b>		
Inlivan Revenue Bonds		
3.02% due 01/01/38	4,125,000	4,317,968
<b>Washington - 0.0%</b>		
Central Washington University Revenue Bonds		
6.95% due 05/01/40	1,750,000	2,592,135
Klickitat County Public Utility District No. 1 Revenue Bonds		
5.25% due 12/01/21	15,000	15,499
<b>Total Washington</b>		<u>2,607,634</u>
<b>Arizona - 0.0%</b>		
Northern Arizona University Revenue Bonds		
3.09% due 08/01/39	2,350,000	2,456,502

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

	Face Amount	Value
<b>MUNICIPAL BONDS<sup>††</sup> - 1.5% (continued)</b>		
<b>Florida - 0.0%</b>		
County of Miami-Dade Florida Revenue Bonds		
due 10/01/41 <sup>15</sup>	4,100,000	\$ 2,221,134
<b>Pennsylvania - 0.0%</b>		
Pennsylvania Economic Development Financing Authority Revenue Bonds		
due 01/01/41 <sup>15</sup>	995,000	611,288
due 01/01/37 <sup>15</sup>	570,000	396,235
Armstrong School District General Obligation Limited		
6.88% due 03/15/21	25,000	25,320
<b>Total Pennsylvania</b>		<b>1,032,843</b>
<b>Oklahoma - 0.0%</b>		
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	533,061
<b>Idaho - 0.0%</b>		
Boise State University Revenue Bonds		
3.06% due 04/01/40	250,000	257,500
<b>Virginia - 0.0%</b>		
Montgomery County Economic Development Authority Revenue Bonds		
4.66% due 06/01/21	25,000	25,444
<b>Minnesota - 0.0%</b>		
Dakota & Washington Counties Housing & Redevelopment Authority/City of Bloomington Minnesota Revenue Bonds		
8.38% due 09/01/21	5,000	5,203
<b>Total Municipal Bonds</b>		<b>354,914,357</b>
(Cost \$325,367,690)		
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.0%</b>		
Bermuda Government International Bond		
3.38% due 08/20/50	8,400,000	9,051,000
<b>Total Foreign Government Debt</b>		<b>9,051,000</b>
(Cost \$8,376,563)		
<b>SENIOR FIXED RATE INTERESTS<sup>††</sup> - 0.0%</b>		
<b>Industrial - 0.0%</b>		
CTL Logistics		
2.65% due 06/10/42	2,581,464	2,581,464
<b>Total Senior Fixed Rate Interests</b>		<b>2,581,464</b>
(Cost \$2,581,464)		
	<b>Notional</b>	
	<b>Value</b>	
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.3%</b>		
Call options on:		
Bank of America Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	7,677,500,000	38,694,600
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	3,979,800,000	20,058,192
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	3,552,900,000	12,506,208
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	893,700,000	4,504,248
Bank of America Merrill Lynch 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	630,100,000	2,217,952
		77,981,200
<b>Total OTC Options Purchased</b>		<b>77,981,200</b>
(Cost \$37,284,966)		
<b>Total Investments - 103.4%</b>		<b>\$ 24,856,886,836</b>
(Cost \$23,334,364,226)		
<b>Other Assets &amp; Liabilities, net - (3.4)%</b>		<b>(806,111,852)</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 24,050,774,984</b>

**Centrally Cleared Credit Default Swap Agreements Protection Sold<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA Securities, Inc.	ICE	CDX.NA.HY.35.V1	5.00%	Quarterly	12/20/25	\$ 121,840,000	\$ 11,364,122	\$ 4,909,497	\$ 6,454,625

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) <sup>**</sup>
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/20/50	\$ 127,000,000	\$ 13,419,344	\$ 2,491	\$ 13,416,853
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.65%	Quarterly	08/13/30	463,000,000	10,960,200	3,848	10,956,352
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/25/50	100,000,000	10,744,067	2,026	10,742,041
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.53%	Quarterly	08/06/30	243,000,000	8,521,353	2,152	8,519,201
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.47%	Annually	03/09/25	498,005,000	5,910,687	2,002	5,908,685
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.45%	Quarterly	07/13/27	300,000,000	3,179,820	1,956	3,177,864
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	175,200,000	2,143,334	340	2,142,994
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.27%	Annually	02/07/23	82,400,000	2,099,482	354	2,099,128
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	11/27/21	164,500,000	1,935,246	321	1,934,925
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.59%	Annually	03/07/22	150,000,000	930,833	396	930,437
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.76%	Annually	01/05/31	650,000,000	5,493	5,500	(7)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.22%	Quarterly	07/13/23	500,000,000	(110,885)	1,303	(112,188)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.52%	Annually	10/02/30	132,900,000	(3,189,092)	1,329	(3,190,421)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.68%	Annually	12/02/30	400,000,000	(4,115,604)	3,470	(4,119,074)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.56%	Annually	10/07/30	\$ 226,000,000	(4,234,159)	2,058	(4,236,217)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.55%	Annually	10/16/30	350,000,000	(7,491,757)	3,034	(7,494,791)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.51%	Annually	09/02/30	400,000,000	(8,173,232)	3,384	(8,176,616)
							\$ 32,535,130	\$ 35,964	\$ 32,499,166	

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2020	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	436,650,000	BRL	07/01/21	\$ 103,795,927	\$ 83,784,997	\$ 20,010,930
Goldman Sachs International	149,210,000	BRL	07/01/21	34,956,074	28,630,618	6,325,456
JPMorgan Chase Bank, N.A.	67,200,000	BRL	07/01/21	15,963,891	12,894,427	3,069,464
Bank of America, N.A.	17,346,669,000	JPY	08/02/21	171,181,418	168,459,487	2,721,931
Morgan Stanley Capital Services LLC	8,674,335,000	JPY	08/02/21	85,134,312	84,239,460	894,852
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,867,554	97,113,903	753,651
Goldman Sachs International	4,532,865,300	JPY	12/20/21	44,786,734	44,117,059	669,675
Citibank N.A., New York	8,674,335,000	JPY	05/06/21	84,594,646	84,135,828	458,818
Barclays Bank plc	3,469,734,000	JPY	06/01/21	33,963,723	33,665,833	297,890
Barclays Bank plc	18,730,000	EUR	01/15/21	22,931,007	22,891,968	39,039
Morgan Stanley Capital Services LLC	49,132,000	EUR	03/30/21	60,159,186	60,151,758	7,428
Bank of America, N.A.	8,669,000	JPY	02/01/21	84,687	83,987	700
Goldman Sachs International	2,265,300	JPY	06/21/21	22,154	21,985	169
Morgan Stanley Capital Services LLC	4,335,000	JPY	02/01/21	42,095	41,998	97
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,459	48,423	36
Citibank N.A., New York	10,820	ILS	02/01/21	3,068	3,373	(305)
Goldman Sachs International	356,625	ILS	11/30/21	106,446	111,978	(5,532)
Morgan Stanley Capital Services LLC	2,980,000	EUR	01/15/21	3,634,144	3,642,182	(8,038)
Goldman Sachs International	499,481	ILS	07/30/21	148,223	156,310	(8,087)
Citibank N.A., New York	2,335,000	EUR	01/15/21	2,831,473	2,853,857	(22,384)
JPMorgan Chase Bank, N.A.	3,185,000	EUR	01/15/21	3,869,247	3,892,735	(23,488)
Bank of America, N.A.	3,949,000	ILS	02/01/21	1,153,835	1,231,096	(77,261)
Bank of America, N.A.	5,248,000	GBP	01/15/21	6,969,632	7,177,573	(207,941)
Goldman Sachs International	28,886,625	ILS	11/30/22	8,761,487	9,126,595	(365,108)
Bank of America, N.A.	33,128,000	ILS	04/30/21	9,634,434	10,348,908	(714,474)
Goldman Sachs International	93,465,000	EUR	01/15/21	113,456,509	114,233,733	(777,224)
Goldman Sachs International	67,282,219	ILS	08/01/22	20,296,296	21,216,381	(920,085)
Bank of America, N.A.	75,749,000	ILS	01/31/22	22,457,457	23,816,605	(1,359,148)
Citibank N.A., New York	75,123,800	ILS	04/30/21	21,943,566	23,468,041	(1,524,475)
Goldman Sachs International	112,111,771	ILS	02/01/21	32,654,345	34,950,705	(2,296,360)
Goldman Sachs International	164,231,850	ILS	01/31/22	48,573,459	51,636,920	(3,063,461)
Goldman Sachs International	108,769,700	EUR	07/30/21	126,349,602	133,535,464	(7,185,862)
JPMorgan Chase Bank, N.A.	107,510,325	EUR	07/30/21	124,085,191	131,989,342	(7,904,151)
Goldman Sachs International	427,522,900	ILS	04/30/21	125,180,154	133,554,547	(8,374,393)
					\$	412,359

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	216,280,025	EUR	07/30/21	\$ 248,181,329	\$ 265,524,807	\$ 17,343,478
Goldman Sachs International	239,980,850	ILS	01/31/22	65,373,467	75,453,524	10,080,057
Goldman Sachs International	267,887,350	ILS	04/30/21	74,716,168	83,685,748	8,969,580
JPMorgan Chase Bank, N.A.	267,887,350	ILS	04/30/21	75,482,488	83,685,748	8,203,260
JPMorgan Chase Bank, N.A.	26,021,004,000	JPY	08/02/21	246,341,039	252,698,947	6,357,908
Goldman Sachs International	116,071,591	ILS	02/01/21	32,426,110	36,185,174	3,759,064
Goldman Sachs International	67,282,219	ILS	08/01/22	18,074,472	21,216,381	3,141,909
Goldman Sachs International	8,674,335,000	JPY	05/06/21	81,311,727	84,135,828	2,824,101
Goldman Sachs International	28,886,625	ILS	11/30/22	7,727,829	9,126,595	1,398,766
JPMorgan Chase Bank, N.A.	3,469,734,000	JPY	06/01/21	32,564,373	33,665,833	1,101,460
Barclays Bank plc	4,532,865,300	JPY	12/20/21	43,207,181	44,117,059	909,878
Citibank N.A., New York	434,285,000	BRL	07/01/21	83,284,769	83,331,197	46,428
Goldman Sachs International	499,481	ILS	07/30/21	134,017	156,310	22,293
Goldman Sachs International	356,625	ILS	11/30/21	95,100	111,978	16,878
JPMorgan Chase Bank, N.A.	13,004,000	JPY	02/01/21	122,506	125,985	3,479
Barclays Bank plc	58,000	GBP	01/15/21	78,664	79,325	661
Barclays Bank plc	2,265,300	JPY	06/21/21	21,468	21,985	517
JPMorgan Chase Bank, N.A.	5,000,000	JPY	01/04/21	48,546	48,423	(123)
JPMorgan Chase Bank, N.A.	218,775,000	BRL	07/01/21	42,398,256	41,978,845	(419,411)
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,690,768	97,113,903	(576,865)
					\$	63,183,318

**Total Return Bond Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2020

- ~ 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 Perpetual maturity.  
3 Rate indicated is the 7-day yield as of December 31, 2020.  
4 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.  
5 Variable rate security. Rate indicated is the rate effective at December 31, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.  
6 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$8,756,552,523 (cost \$8,471,327,556), or 36.4% of total net assets.  
7 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 \$392,150,292 (cost \$387,153,754), or 1.6% of total net assets.  
8 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.  
9 Security is in default of interest and/or principal obligations.  
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 December 31, 2020.  
11 Security is an interest-only strip.  
12 Security is a principal-only strip.  
13 Payment-in-kind security.  
14 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At December 31, 2020, the total market value of segregated or earmarked security was \$1,176,422,072.  
15 Zero coupon rate security.

BofA — Bank of America  
BRL — Brazilian Real  
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  
EURIBOR — European Interbank Offered Rate  
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