

TOTAL RETURN BOND FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 1.1%					
FINANCIAL - 1.1%					
Pershing Square Tontine Holdings, Ltd. — Class A*	9,249,470	\$ 222,079,775			
KKR Acquisition Holdings I Corp.*	3,797,870	38,016,679			
RXR Acquisition Corp.*	834,256	8,217,421			
MSD Acquisition Corp.*	626,308	6,357,026			
Soaring Eagle Acquisition Corp.*	504,732	5,107,888			
Colicity, Inc.*	162,939	<u>1,645,684</u>			
Total Financial		<u>281,424,473</u>			
INDUSTRIAL - 0.0%					
BP Holdco LLC* ^{†††,1}	532	188			
Vector Phoenix Holdings, LP* ^{†††}	532	60			
API Heat Transfer Parent LLC* ^{†††}	42,528	<u>4</u>			
Total Industrial		<u>252</u>			
Total Common Stocks (Cost \$238,424,819)		<u>281,424,725</u>			
PREFERRED STOCKS^{††} - 2.2%					
FINANCIAL - 2.2%					
First Republic Bank, 4.25%*	3,442,000	88,356,140			
Wells Fargo & Co., 4.70%	2,184,000	55,582,800			
Bank of America Corp., 4.13%	2,218,000	54,962,040			
Public Storage, 4.63%	1,842,400	49,486,864			
Equitable Holdings, Inc., 4.30%	1,839,200	45,814,472			
Wells Fargo & Co., 4.38%	1,774,000	44,243,560			
Bank of America Corp., 4.38%	1,552,000	38,800,000			
			W R Berkley Corp., 4.13% due 03/30/61	1,540,000	\$ 38,515,400
			American Financial Group, Inc., 4.50% due 09/15/60	1,292,800	34,272,128
			First Republic Bank, 4.13%	798,800	19,970,000
			CNO Financial Group, Inc., 5.13% due 11/25/60	712,000	17,942,400
			Assurant, Inc., 5.25% due 01/15/61*	558,400	14,362,048
			Selective Insurance Group, Inc., 4.60%*	538,000	13,423,100
			Public Storage, 4.13%	426,000	10,995,060
			W R Berkley Corp., 4.25% due 09/30/60	376,400	<u>9,586,908</u>
			Total Financial		<u>536,312,920</u>
			INDUSTRIAL - 0.0%		
			API Heat Transfer Intermediate* ^{†††}	9	<u>—</u>
			Total Preferred Stocks (Cost \$527,357,237)		
					<u>536,312,920</u>
			WARRANTS[†] - 0.0%		
			Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25	1,027,719	<u>8,375,909</u>
			Total Warrants (Cost \$5,836,416)		
					<u>8,375,909</u>

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		SHARES	VALUE			FACE AMOUNT [~]	VALUE	
MUTUAL FUNDS[†] - 0.3%								
Guggenheim						2.57% due 06/03/31 ³	72,390,000	\$ 72,281,064
Strategy Fund II ¹				1,081,546	\$ 27,017,020	4.00% ^{3,4}	26,450,000	26,707,888
Guggenheim						American International		
Ultra Short						Group, Inc.		
Duration Fund						3.40% due 06/30/30	78,220,000	83,087,114
— Institutional						4.38% due 06/30/50	65,480,000	74,522,593
Class ¹				2,674,461	26,637,634	2.50% due 06/30/25	2,370,000	2,485,701
Guggenheim						Bank of America Corp.		
Strategy Fund III ¹				581,762	14,625,487	2.59% due 04/29/31 ³	100,240,000	99,907,509
Total Mutual Funds						2.68% due 06/19/41 ³	43,300,000	40,452,715
(Cost \$68,126,790)					68,280,141	0.75% (U.S. Secured		
CLOSED-END FUNDS[†] - 0.1%						Overnight		
BlackRock						Financing Rate		
MuniHoldings						+ 0.73%, Rate		
California Quality						Floor: 0.00%)		
Fund, Inc.				614,871	9,253,808	due 10/24/24 ⁵	1,660,000	1,667,636
BlackRock MuniYield						Citizens Financial		
California Quality						Group, Inc.		
Fund, Inc.				435,879	6,420,498	3.25% due 04/30/30	124,980,000	131,923,051
Total Closed-End Funds						2.50% due 02/06/30	9,567,000	9,473,809
(Cost \$15,526,030)					15,674,306	Charles Schwab Corp.		
MONEY MARKET FUND[†] - 1.7%						4.00% ^{3,4}	71,500,000	70,187,975
Federated						5.38% ^{3,4}	47,950,000	53,152,575
Hermes U.S.						Nationwide Mutual		
Treasury Cash						Insurance Co.		
Reserves Fund						4.35% due 04/30/50 ⁶	116,750,000	122,196,395
— Institutional						Liberty Mutual		
Shares, 0.01% ²				403,274,507	403,274,507	Group, Inc.		
Total Money Market Fund						4.30% due 02/01/61 ⁶	94,150,000	84,615,976
(Cost \$403,274,507)					403,274,507	3.95% due 05/15/60 ⁶	33,870,000	34,116,554
						Macquarie Bank Ltd.		
						3.62% due 06/03/30 ⁶	93,835,000	95,862,671
						3.05% due		
						03/03/36 ^{3,6}	16,000,000	15,309,871
						Reliance Standard Life		
						Global Funding II		
						2.75% due 05/07/25 ⁶	96,010,000	100,758,666
CORPORATE BONDS^{††} - 48.6%						JPMorgan Chase & Co.		
FINANCIAL - 18.7%						2.96% due 05/13/31 ³	29,530,000	30,033,557
Wells Fargo & Co.						4.49% due 03/24/31 ³	25,750,000	29,648,614
3.07% due 04/30/41 ³				126,490,000	123,693,937	2.52% due 04/22/31 ³	24,520,000	24,364,116
3.90% ^{3,4}				48,500,000	48,980,150	3.11% due 04/22/41 ³	16,439,000	16,314,850
2.57% due 02/11/31 ³				18,410,000	18,550,292	Five Corners		
Citigroup, Inc.						Funding Trust II		
3.88% ^{3,4}				86,450,000	86,046,278	2.85% due 05/15/30 ⁶	94,866,000	97,701,470

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wilton RE Ltd. 6.00% ^{†††,3,4,6}	93,150,000	\$ 91,541,300	Standard Chartered plc 4.64% due 04/01/31 ^{3,6}	51,325,000	\$ 58,214,639
Markel Corp. 6.00% ^{3,4}	82,610,000	89,838,375	1.32% due 10/14/23 ^{3,6}	1,080,000	1,086,858
Reinsurance Group of America, Inc. 3.15% due 06/15/30	84,319,000	87,154,708	Crown Castle International Corp. 2.90% due 04/01/41	41,150,000	37,692,234
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	53,354,000	55,140,025	3.30% due 07/01/30	17,657,000	18,434,729
5.30% due 01/15/29	28,165,000	31,571,557	Ares Finance Company II LLC 3.25% due 06/15/30 ⁶	54,785,000	55,466,316
Equitable Holdings, Inc. 4.95% ^{3,4}	70,950,000	75,029,625	MetLife, Inc. 3.85% ^{3,4}	53,200,000	54,929,000
Lincoln National Corp. 3.40% due 01/15/31	49,200,000	52,359,861	Host Hotels & Resorts, LP 3.50% due 09/15/30	54,518,000	54,547,384
4.38% due 06/15/50	18,680,000	20,866,046	OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 ⁶	54,430,000	52,358,050
Fidelity National Financial, Inc. 3.40% due 06/15/30	52,430,000	54,684,923	NFP Corp. 6.88% due 08/15/28 ⁶	25,475,000	26,458,335
2.45% due 03/15/31	17,490,000	16,900,328	7.00% due 05/15/25 ⁶	23,600,000	25,311,000
Intercontinental Exchange, Inc. 3.00% due 06/15/50	37,190,000	34,405,101	Bank of New York Mellon Corp. 3.70% ^{3,4}	32,350,000	33,281,680
2.65% due 09/15/40	34,550,000	31,805,313	4.70% ^{3,4}	16,500,000	17,876,925
2.35% due 09/15/22	1,535,000	1,572,799	Prudential plc 3.13% due 04/14/30	48,440,000	51,059,444
Fairfax Financial Holdings Ltd. 3.38% due 03/03/31 ⁶	67,460,000	67,155,857	Deloitte LLP 3.56% due 05/07/30 ^{†††}	30,700,000	30,857,566
Pershing Square Holdings, Ltd. 3.25% due 11/15/30 ⁶	68,200,000	66,689,449	3.76% due 05/07/35 ^{†††}	10,200,000	9,954,582
Iron Mountain, Inc. 5.25% due 07/15/30 ⁶	30,050,000	31,005,590	3.66% due 05/07/32 ^{†††}	9,450,000	9,466,136
5.63% due 07/15/32 ⁶	13,350,000	13,950,750	7.33% due 11/20/26 ^{†††}	4,800,000	5,851,658
4.50% due 02/15/31 ⁶	12,000,000	11,863,200	Teachers Insurance & Annuity Association of America 3.30% due 05/15/50 ⁶	50,500,000	48,978,833
5.00% due 07/15/28 ⁶	5,275,000	5,393,688	First American Financial Corp. 4.00% due 05/15/30	44,960,000	48,569,433
4.88% due 09/15/27 ⁶	1,938,000	1,982,816			
United Wholesale Mortgage LLC 5.50% due 04/15/29 ⁶	38,750,000	38,701,563			
5.50% due 11/15/25 ⁶	20,100,000	20,954,250			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Brookfield Finance, Inc.			PricewaterhouseCoopers		
3.50% due 03/30/51	37,420,000	\$ 35,548,459	LLP		
4.70% due 09/20/47	10,925,000	12,424,550	3.43% due		
Nippon Life			09/13/30 ^{†††}	31,500,000	\$ 31,361,302
Insurance Co.			Loews Corp.		
2.75% due			3.20% due 05/15/30	29,538,000	31,220,077
01/21/51 ^{3,6}	50,350,000	47,769,563	KKR Group Finance		
Alleghany Corp.			Company VI LLC		
3.63% due 05/15/30	43,920,000	47,324,653	3.75% due 07/01/29 ⁶	26,978,000	29,798,361
LPL Holdings, Inc.			Manulife Financial		
4.00% due 03/15/29 ⁶	44,950,000	45,287,125	Corp.		
Quicken Loans LLC			2.48% due 05/19/27	27,800,000	28,814,398
/ Quicken Loans			Fifth Third Bancorp		
Company-Issuer, Inc.			2.55% due 05/05/27	27,190,000	28,271,344
3.88% due 03/01/31 ⁶	46,650,000	45,017,250	AmFam Holdings, Inc.		
Arch Capital Group Ltd.			2.81% due 03/11/31 ⁶	27,550,000	27,311,870
3.64% due 06/30/50	44,100,000	44,093,083	Dyal Capital		
Aflac, Inc.			Partners III		
3.60% due 04/01/30	40,160,000	43,900,616	4.40% due		
UBS Group AG			06/15/40 ^{†††}	26,750,000	27,027,611
2.10% due			Goldman Sachs		
02/11/32 ^{3,6}	43,400,000	41,030,505	Group, Inc.		
Jefferies Group LLC			3.50% due 04/01/25	22,500,000	24,368,133
2.75% due 10/15/32	40,440,000	39,513,302	0.57% (U.S. Secured		
6.50% due 01/20/43	720,000	918,014	Overnight		
Belrose Funding Trust			Financing Rate		
2.33% due 08/15/30 ⁶	41,850,000	40,277,069	+ 0.54%, Rate		
SBA Communications			Floor: 0.00%)		
Corp.			due 11/17/23 ⁵	1,660,000	1,658,246
3.13% due 02/01/29 ⁶	35,500,000	34,120,825	Credit Suisse Group AG		
3.88% due 02/15/27	5,425,000	5,545,435	4.19% due		
Massachusetts Mutual			04/01/31 ^{3,6}	23,500,000	25,546,689
Life Insurance Co.			Pershing Square		
3.38% due 04/15/50 ⁶	37,950,000	37,000,629	Holdings Ltd.		
Everest Reinsurance			5.50% due 07/15/22 ⁶	21,300,000	22,343,361
Holdings, Inc.			Central Storage Safety		
3.50% due 10/15/50	37,760,000	36,313,170	Project Trust		
Cushman & Wakefield			4.82% due 02/01/38 ⁷	20,500,000	21,805,814
US Borrower LLC			Kennedy-Wilson, Inc.		
6.75% due 05/15/28 ⁶	32,700,000	35,356,875	4.75% due 03/01/29	21,400,000	21,667,500
KKR Group Finance			Kemper Corp.		
Company VIII LLC			2.40% due 09/30/30	22,380,000	21,484,022
3.50% due 08/25/50 ⁶	34,760,000	34,308,762	Allianz SE		
Hunt Companies, Inc.			3.50% ^{3,4,6}	20,850,000	21,162,750
5.25% due 04/15/29 ⁶	31,500,000	31,500,000			

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National Australia Bank Ltd. 2.33% due 08/21/30 ⁶	22,400,000	\$ 21,144,240	CNO Financial Group, Inc. 5.25% due 05/30/29	10,850,000	\$ 12,496,460
Raymond James Financial, Inc. 3.75% due 04/01/51	20,300,000	20,947,884	Nasdaq, Inc. 3.25% due 04/28/50	13,150,000	12,322,216
Alexandria Real Estate Equities, Inc. 4.90% due 12/15/30	17,450,000	20,598,972	Protective Life Corp. 3.40% due 01/15/30 ⁶	11,440,000	11,888,373
Prudential Financial, Inc. 3.70% due 10/01/50 ³	17,050,000	17,240,960	Brown & Brown, Inc. 2.38% due 03/15/31	11,960,000	11,489,591
CNA Financial Corp. 2.05% due 08/15/30	18,150,000	17,239,037	Ameriprise Financial, Inc. 3.00% due 04/02/25	10,740,000	11,422,731
QBE Insurance Group Ltd. 5.88% ^{3,4,6}	15,700,000	16,897,125	Aviation Capital Group LLC 2.88% due 01/20/22 ⁶	10,691,000	10,845,761
Australia & New Zealand Banking Group Ltd. 2.57% due 11/25/35 ^{3,6}	17,400,000	16,340,340	New York Life Insurance Co. 3.75% due 05/15/50 ⁶	9,300,000	9,760,837
Kuvare US Holdings, Inc. 7.00% due 02/17/51 ^{3,6}	15,650,000	15,966,227	Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁶	8,050,000	9,198,252
Weyerhaeuser Co. 4.00% due 04/15/30	14,424,000	15,933,493	American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,074,000	8,967,093
Westpac Banking Corp. 2.96% due 11/16/40	16,600,000	15,403,622	Camden Property Trust 2.80% due 05/15/30	7,861,000	8,058,335
CIT Group, Inc. 3.93% due 06/19/24 ³	13,925,000	14,725,688	Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer 4.25% due 10/15/27 ⁶	7,975,000	8,047,572
PartnerRe Finance B LLC 4.50% due 10/01/50 ³	13,970,000	14,235,334	Hanover Insurance Group, Inc. 2.50% due 09/01/30	7,070,000	6,908,151
Apollo Management Holdings, LP 2.65% due 06/05/30 ⁶	14,407,000	14,146,561	NFL Trust XI SPV 3.53% due 10/05/35 ^{†††}	7,000,000	6,793,627
Visa, Inc. 2.00% due 08/15/50	17,383,000	14,024,760	Brookfield Finance LLC 3.45% due 04/15/50	6,820,000	6,435,423
W R Berkley Corp. 4.00% due 05/12/50	13,105,000	13,891,640	HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	5,000,000	4,696,177
	70,000	72,789			

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KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁶	2,710,000	\$ 3,294,762			
Atlas Mara Ltd. 8.00% due 03/20/21 ^{†††.7}	6,600,000	3,199,680			
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁶	1,891,027	2,088,436			
0.45% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{5,6}	1,696,802	1,019,912			
New York Life Global Funding 0.24% (U.S. Secured Overnight Financing Rate + 0.22%) due 02/02/23 ^{5,6}	2,070,000	2,068,570			
Western Group Housing, LP 6.75% due 03/15/57 ⁶	1,484,948	1,968,914			
Assurant, Inc. 6.75% due 02/15/34	1,450,000	1,758,031			
Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,135,000	1,674,551			
Societe Generale S.A. 1.49% due 12/14/26 ^{3,6}	1,650,000	1,620,860			
BNP Paribas S.A. 1.32% due 01/13/27 ^{3,6}	1,640,000	1,603,193			
Macquarie Group Ltd. 5.03% due 01/15/30 ^{3,6}	800,000	924,376			
1.34% due 01/12/27 ^{3,6}	570,000	559,046			
ING Groep N.V. 1.73% due 04/01/27 ³	1,360,000	1,358,050			
Mid-Atlantic Military Family Communities LLC 5.24% due 08/01/50 ⁶	1,104,970	1,268,536			
Janus Capital Group, Inc. 4.88% due 08/01/25	780,000	\$ 880,448			
Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 ⁶	770,775	806,503			
Univest Financial Corp. 3.74% (3 Month USD LIBOR + 3.54%) due 03/30/25 ⁵	805,000	801,560			
Pacific Beacon LLC 5.51% due 07/15/36 ⁶	500,000	573,577			
Peachtree Corners Funding Trust 3.98% due 02/15/25 ⁶	215,000	235,129			
Sompo International Holdings Ltd. 4.70% due 10/15/22	140,000	148,316			
Total Financial				<u>4,572,088,037</u>	
CONSUMER, NON-CYCLICAL - 7.8%					
Sysco Corp. 5.95% due 04/01/30	109,590,000	137,004,993			
6.60% due 04/01/40	1,440,000	2,004,671			
Altria Group, Inc. 3.70% due 02/04/51	67,650,000	61,485,488			
3.40% due 05/06/30	47,320,000	49,355,955			
2.35% due 05/06/25	18,290,000	18,953,083			
4.45% due 05/06/50	6,120,000	6,318,641			
5.95% due 02/14/49	1,300,000	1,616,812			
CoStar Group, Inc. 2.80% due 07/15/30 ⁶	89,110,000	87,059,788			
DaVita, Inc. 4.63% due 06/01/30 ⁶	47,150,000	47,958,622			
3.75% due 02/15/31 ⁶	38,095,000	36,502,629			
Centene Corp. 2.50% due 03/01/31	48,300,000	46,005,750			
3.00% due 10/15/30	37,200,000	37,138,248			
Constellation Brands, Inc. 2.88% due 05/01/30	59,320,000	60,569,675			
3.75% due 05/01/50	14,760,000	15,314,021			

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Quanta Services, Inc. 2.90% due 10/01/30	71,770,000	\$ 72,778,798	Yale-New Haven Health Services Corp.		
BAT Capital Corp. 3.98% due 09/25/50	41,450,000	38,814,763	2.50% due 07/01/50	32,350,000	\$ 28,188,505
4.70% due 04/02/27	22,390,000	25,190,681	California Institute of Technology		
3.22% due 09/06/26	1,800,000	1,900,239	3.65% due 09/01/19	25,760,000	25,964,499
Zimmer Biomet Holdings, Inc.			TriNet Group, Inc.		
3.55% due 03/20/30	60,550,000	64,690,852	3.50% due 03/01/29 ⁶	26,450,000	25,873,390
Kraft Heinz Foods Co.			University of Chicago		
4.88% due 10/01/49	14,525,000	16,246,273	3.00% due 10/01/52	18,500,000	18,131,653
4.38% due 06/01/46	13,090,000	13,647,621	2.76% due 04/01/45	8,000,000	7,678,855
4.25% due 03/01/31	10,850,000	11,948,956	Global Payments, Inc.		
5.50% due 06/01/50	9,250,000	11,360,505	2.90% due 05/15/30	24,810,000	25,209,802
5.00% due 06/04/42	7,850,000	8,813,644	Quest Diagnostics, Inc.		
5.20% due 07/15/45	1,930,000	2,226,584	2.80% due 06/30/31	23,530,000	23,908,370
Royalty Pharma plc			CPI CG, Inc.		
3.55% due 09/02/50 ⁶	39,710,000	37,724,154	8.63% due 03/15/26 ⁶	22,500,000	23,575,275
2.20% due 09/02/30 ⁶	20,800,000	19,834,360	Duke University		
Alcon Finance Corp.			2.83% due 10/01/55	23,400,000	22,581,978
2.60% due 05/27/30 ⁶	50,650,000	50,754,057	Kimberly-Clark de Mexico SAB de CV		
RELX Capital, Inc.			2.43% due 07/01/31 ⁶	22,650,000	22,079,446
3.00% due 05/22/30	47,873,000	49,616,998	Health Care Service Corporation A		
US Foods, Inc.			Mutual Legal Reserve Co.		
6.25% due 04/15/25 ⁶	24,050,000	25,781,600	3.20% due 06/01/50 ⁶	23,030,000	21,717,904
4.75% due 02/15/29 ⁶	18,750,000	18,750,000	Universal Health Services, Inc.		
Nielsen Finance LLC / Nielsen Finance Co.			2.65% due 10/15/30 ⁶	19,660,000	18,982,025
5.63% due 10/01/28 ⁶	38,800,000	40,788,500	Transurban Finance Company Pty Ltd.		
Keurig Dr Pepper, Inc.			2.45% due 03/16/31 ⁶	19,400,000	18,829,772
3.20% due 05/01/30	36,818,000	38,931,368	Thermo Fisher Scientific, Inc.		
Anheuser-Busch InBev Worldwide, Inc.			4.50% due 03/25/30	16,100,000	18,731,878
3.50% due 06/01/30	35,920,000	38,813,122	Hologic, Inc.		
Post Holdings, Inc.			3.25% due 02/15/29 ⁶	18,850,000	18,614,375
4.50% due 09/15/31 ⁶	23,850,000	23,587,650	AMN Healthcare, Inc.		
4.63% due 04/15/30 ⁶	9,025,000	9,042,148	4.63% due 10/01/27 ⁶	10,800,000	11,043,000
Boston Scientific Corp.			4.00% due 04/15/29 ⁶	7,200,000	7,164,000
2.65% due 06/01/30	32,010,000	32,258,661	Cheplapharm Arzneimittel GmbH		
Becton Dickinson and Co.			4.38% due 01/15/28	EUR 13,750,000	16,866,323
2.82% due 05/20/30	29,400,000	30,118,648			
Emory University					
2.97% due 09/01/50	30,000,000	29,583,911			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Avantor Funding, Inc. 4.63% due 07/15/28 ⁶	15,900,000	\$ 16,605,324	Children's Hospital Corp.		
Smithfield Foods, Inc. 3.00% due 10/15/30 ⁶	15,760,000	15,673,162	2.59% due 02/01/50	7,100,000	\$ 6,370,674
Sabre GLBL, Inc. 7.38% due 09/01/25 ⁶	12,825,000	13,976,044	Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
Charles River Laboratories International, Inc. 3.75% due 03/15/29 ⁶	13,300,000	13,321,014	5.00% due 12/31/26 ⁶	6,325,000	6,325,000
Spectrum Brands, Inc. 3.88% due 03/15/31 ⁶	13,475,000	13,171,813	Jaguar Holding Company II / PPD Development, LP		
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ⁶	13,450,000	13,046,500	4.63% due 06/15/25 ⁶	4,596,000	4,779,840
Gartner, Inc. 3.75% due 10/01/30 ⁶	9,830,000	9,731,700	5.00% due 06/15/28 ⁶	1,300,000	1,353,950
4.50% due 07/01/28 ⁶	2,375,000	2,449,219	Children's Health System of Texas		
Moody's Corp. 3.25% due 05/20/50	11,180,000	10,816,793	2.51% due 08/15/50	6,500,000	5,697,974
4.50% due 09/01/22	720,000	754,147	Wisconsin Alumni Research Foundation		
Service Corporation International 3.38% due 08/15/30	11,225,000	10,956,161	3.56% due 10/01/49	3,775,000	3,822,837
Central Garden & Pet Co. 4.13% due 10/15/30	8,975,000	9,064,750	Memorial Sloan- Kettering Cancer Center		
OhioHealth Corp. 3.04% due 11/15/50	9,100,000	8,998,731	2.96% due 01/01/50	3,500,000	3,341,341
Johns Hopkins University 2.81% due 01/01/60	8,750,000	8,141,181	California Endowment 2.50% due 04/01/51	3,100,000	2,841,745
Catalent Pharma Solutions, Inc. 3.13% due 02/15/29 ⁶	8,075,000	7,752,000	Lamb Weston Holdings, Inc.		
Tenet Healthcare Corp. 4.63% due 06/15/28 ⁶	7,156,000	7,334,757	4.88% due 11/01/26 ⁶	2,100,000	2,173,500
Endo Luxembourg Finance Company I SARL / Endo US, Inc. 6.13% due 04/01/29 ⁶	7,150,000	7,223,073	Molina Healthcare, Inc. 4.38% due 06/15/28 ⁶	2,000,000	2,057,920
Syneos Health, Inc. 3.63% due 01/15/29 ⁶	7,000,000	6,807,500	McKesson Corp. 4.88% due 03/15/44	1,650,000	1,942,009
			Sotheby's 7.38% due 10/15/27 ⁶	1,784,000	1,929,146
			Acadia Healthcare Company, Inc.		
			5.00% due 04/15/29 ⁶	1,800,000	1,867,896
			HCA, Inc. 3.50% due 09/01/30	1,600,000	1,618,472
			Cardinal Health, Inc. 4.50% due 11/15/44	1,450,000	1,558,045
			Mondelez International Holdings Netherlands BV		
			2.13% due 09/19/22 ⁶	1,440,000	1,475,401

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Trustees of the University of Pennsylvania 4.01% due 08/15/47	1,250,000	\$ 1,425,800			
AmerisourceBergen Corp. 0.74% due 03/15/23	810,000	810,679			
Verisk Analytics, Inc. 4.13% due 09/12/22	696,000	729,787			
Flowers Foods, Inc. 3.50% due 10/01/26	500,000	541,460			
Total Consumer, Non-cyclical		<u>1,904,120,864</u>			
INDUSTRIAL - 6.4%					
Boeing Co. 5.15% due 05/01/30	125,140,000	143,927,219	Acuity Brands Lighting, Inc. 2.15% due 12/15/30	44,050,000	\$ 41,678,901
5.71% due 05/01/40	68,110,000	83,171,672	Owens Corning 3.88% due 06/01/30	36,890,000	40,198,830
5.81% due 05/01/50	53,550,000	67,526,949	Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	39,823,031
5.04% due 05/01/27	33,850,000	38,572,005	Standard Industries, Inc. 4.38% due 07/15/30 ⁶	13,600,000	13,722,400
3.63% due 02/01/31	21,400,000	22,372,632	3.38% due 01/15/31 ⁶	14,475,000	13,715,063
1.17% due 02/04/23	1,650,000	1,658,361	5.00% due 02/15/27 ⁶	7,300,000	7,610,250
FedEx Corp. 4.25% due 05/15/30	74,049,000	84,026,337	Carrier Global Corp. 2.70% due 02/15/31	33,600,000	33,564,167
3.80% due 05/15/25	11,750,000	12,909,871	Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 ⁶	31,850,000	32,695,617
WRKCo, Inc. 3.00% due 06/15/33	82,155,000	83,163,969	GATX Corp. 4.00% due 06/30/30	28,835,000	31,734,442
Sonoco Products Co. 3.13% due 05/01/30	73,763,000	76,118,228	4.70% due 04/01/29	400,000	459,906
Textron, Inc. 2.45% due 03/15/31	52,250,000	50,560,050	CNH Industrial Capital LLC 1.88% due 01/15/26	27,960,000	28,291,396
3.00% due 06/01/30	23,395,000	23,746,466	Flowerserve Corp. 3.50% due 10/01/30	27,340,000	27,799,773
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	70,450,000	67,561,309	Ball Corp. 2.88% due 08/15/30	28,585,000	27,534,501
Snap-on, Inc. 3.10% due 05/01/50	59,779,000	59,517,420	Vulcan Materials Co. 3.50% due 06/01/30	23,400,000	25,073,484
Vontier Corp. 2.95% due 04/01/31 ⁶	33,850,000	33,024,060	Ryder System, Inc. 3.35% due 09/01/25	22,380,000	24,161,071
2.40% due 04/01/28 ⁶	20,100,000	19,748,049	IDEX Corp. 3.00% due 05/01/30	22,300,000	22,969,715
BAE Systems plc 3.40% due 04/15/30 ⁶	42,797,000	45,396,516	NFL Ventures, LP 3.02% due 04/15/35 ^{†††}	20,000,000	19,938,621
			FLIR Systems, Inc. 2.50% due 08/01/30	19,920,000	19,487,960
			Amcor Flexibles North America, Inc. 2.63% due 06/19/30	18,580,000	18,453,191

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Boxer Parent Co., Inc.			Oshkosh Corp.		
6.50% due 10/02/25	EUR 13,500,000	\$ 16,846,506	3.10% due 03/01/30	3,880,000	\$ 3,991,949
Graphic Packaging International LLC			Ardagh Metal		
3.50% due 03/01/29 ⁶	16,750,000	16,289,375	Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
Howmet Aerospace, Inc.			4.00% due 09/01/29 ⁶	3,750,000	3,740,625
6.88% due 05/01/25	7,083,000	8,207,426	Berry Global, Inc.		
5.90% due 02/01/27	3,950,000	4,483,250	1.57% due 01/15/26 ⁶	2,750,000	2,707,485
6.75% due 01/15/28	1,988,000	2,345,840	Princess Juliana International Airport Operating Company N.V.		
5.95% due 02/01/37	475,000	574,299	5.50% due 12/20/27 ⁷	1,791,970	1,604,154
Vertical US Newco, Inc.			Adevinta ASA		
5.25% due 07/15/27 ⁶	14,157,000	14,820,609	3.00% due 11/15/27	EUR 1,300,000	1,576,951
TFI International, Inc.			Burlington Northern Santa Fe LLC		
3.35% due 01/05/33 ^{†††}	14,000,000	13,143,847	5.40% due 06/01/41	1,180,000	1,524,582
Hardwood Funding LLC			New Enterprise Stone & Lime Company, Inc.		
3.19% due 06/07/30 ^{†††}	8,000,000	8,020,985	6.25% due 03/15/26 ⁶	1,350,000	1,383,750
2.83% due 06/07/31 ^{†††}	2,000,000	1,937,081	Crown Americas LLC / Crown Americas Capital Corporation VI		
3.13% due 06/07/36 ^{†††}	1,000,000	964,787	4.75% due 02/01/26	1,150,000	1,192,550
National Basketball Association			TransDigm, Inc.		
2.51% due 12/16/24 ^{†††}	10,500,000	10,741,233	6.25% due 03/15/26 ⁶	1,075,000	1,139,393
Xylem, Inc.			Tennant Co.		
2.25% due 01/30/31	10,000,000	9,804,423	5.63% due 05/01/25	975,000	1,004,250
Airbus SE			JELD-WEN, Inc.		
3.95% due 04/10/47 ⁶	9,000,000	9,501,632	6.25% due 05/15/25 ⁶	300,000	318,750
PowerTeam Services LLC			Hexcel Corp.		
9.03% due 12/04/25 ⁶	8,490,000	9,426,447	4.20% due 02/15/27	180,000	188,572
Hillenbrand, Inc.			Hillman Group, Inc.		
3.75% due 03/01/31	7,650,000	7,489,656	6.38% due 07/15/22 ⁶	40,000	40,050
Virgin Media			Total Industrial		<u>1,555,597,097</u>
4.88% due 07/15/28	GBP 5,000,000	7,097,434			
Great Lakes Dredge & Dock Corp.					
8.00% due 05/15/22	6,800,000	6,859,500			
American Woodmark Corp.					
4.88% due 03/15/26 ⁶	4,599,000	4,716,274			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CONSUMER, CYCLICAL - 4.9%			WMG Acquisition Corp.		
Marriott International, Inc.			3.00% due 02/15/31 ⁶	28,050,000	\$ 26,655,915
4.63% due 06/15/30	43,685,000	\$ 48,837,933	3.88% due 07/15/30 ⁶	7,560,000	7,632,916
3.50% due 10/15/32	45,690,000	47,203,946	Lowe's Companies, Inc.		
2.85% due 04/15/31	43,490,000	42,736,503	4.50% due 04/15/30	29,315,000	33,792,488
5.75% due 05/01/25	29,691,000	34,058,302	Whirlpool Corp.		
Delta Air Lines, Inc.			4.60% due 05/15/50	21,920,000	25,127,637
7.00% due 05/01/25 ⁶	136,400,000	157,072,363	Aramark Services, Inc.		
Walgreens Boots Alliance, Inc.			6.38% due 05/01/25 ⁶	21,850,000	23,161,000
4.10% due 04/15/50	72,535,000	73,307,710	5.00% due 02/01/28 ⁶	1,525,000	1,582,569
3.20% due 04/15/30	33,931,000	35,211,796	Starbucks Corp.		
4.65% due 06/01/46	1,490,000	1,588,360	2.55% due 11/15/30	19,416,000	19,440,138
Hyatt Hotels Corp.			American Airlines		
5.38% due 04/23/25	26,900,000	30,153,499	Class AA Pass		
5.75% due 04/23/30	24,745,000	28,884,406	Through Trust		
VF Corp.			3.35% due 10/15/29	9,498,668	9,587,854
2.95% due 04/23/30	52,243,000	54,069,917	3.20% due 06/15/28	5,504,600	5,479,802
Hilton Domestic Operating Company, Inc.			3.00% due 10/15/28	4,261,325	4,293,739
3.75% due 05/01/29 ⁶	44,400,000	43,956,000	Yum! Brands, Inc.		
4.00% due 05/01/31 ⁶	5,750,000	5,750,000	4.63% due 01/31/32	18,250,000	18,645,386
3.63% due 02/15/32 ⁶	1,900,000	1,844,140	Scotts Miracle-Gro Co.		
5.38% due 05/01/25 ⁶	1,744,000	1,838,176	4.00% due 04/01/31 ⁶	18,750,000	18,487,500
Choice Hotels International, Inc.			Tempur Sealy International, Inc.		
3.70% due 01/15/31	45,900,000	48,261,096	4.00% due 04/15/29 ⁶	14,400,000	14,328,000
Delta Air Lines Inc. / SkyMiles IP Ltd.			5.50% due 06/15/26	3,600,000	3,758,400
4.50% due 10/20/25 ⁶	45,200,000	48,131,524	Allison Transmission, Inc.		
1011778 BC ULC / New Red Finance, Inc.			3.75% due 01/30/31 ⁶	12,500,000	12,109,375
4.00% due 10/15/30 ⁶	39,300,000	37,924,500	Dollar General Corp.		
3.88% due 01/15/28 ⁶	9,200,000	9,298,808	3.50% due 04/03/30	10,650,000	11,461,324
Ferguson Finance plc			Levi Strauss & Co.		
3.25% due 06/02/30 ⁶	41,430,000	43,583,125	3.50% due 03/01/31 ⁶	11,100,000	10,711,500
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.			Cedar Fair, LP		
6.50% due 06/20/27 ⁶	38,950,000	42,650,250	/ Canada's Wonderland		
BorgWarner, Inc.			Co. / Magnum Management Corp. / Millennium Operations LLC		
2.65% due 07/01/27	34,970,000	36,291,066	5.50% due 05/01/25 ⁶	9,900,000	10,403,910
			British Airways Class A Pass Through Trust		
			4.25% due 11/15/32 ⁶	9,614,573	10,068,065

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Williams Scotsman International, Inc.			3.50% due 04/15/31	28,000,000	\$ 28,253,400
4.63% due 08/15/28 ⁶	6,775,000	\$ 6,893,562	2.63% due 04/15/26	13,850,000	14,092,375
Six Flags Theme Parks, Inc.			2.88% due 02/15/31	7,250,000	7,007,125
7.00% due 07/01/25 ⁶	5,990,000	6,482,498	Level 3 Financing, Inc.		
Hanesbrands, Inc.			4.25% due 07/01/28 ⁶	41,950,000	42,424,455
5.38% due 05/15/25 ⁶	6,095,000	6,449,272	3.63% due 01/15/29 ⁶	36,820,000	35,669,375
Smithsonian Institution			3.88% due 11/15/29 ⁶	20,300,000	21,391,125
2.65% due 09/01/39	5,000,000	4,762,197	3.75% due 07/15/29 ⁶	13,950,000	13,652,167
PetSmart Incorporated / PetSmart Finance Corp.			Charter Communications Operating LLC / Charter Communications Operating Capital		
4.75% due 02/15/28 ⁶	4,550,000	4,662,886	2.80% due 04/01/31	71,850,000	71,037,626
Performance Food Group, Inc.			3.90% due 06/01/52	21,650,000	20,732,345
6.88% due 05/01/25 ⁶	4,074,000	4,348,995	3.85% due 04/01/61	1,000,000	902,497
Delta Air Lines, Inc. / SkyMiles IP Ltd.			AT&T, Inc.		
4.75% due 10/20/28 ⁶	3,800,000	4,130,124	2.75% due 06/01/31	48,660,000	48,422,161
JB Poindexter & Company, Inc.			2.30% due 06/01/27	6,000,000	6,128,746
7.13% due 04/15/26 ⁶	2,850,000	3,010,313	Booking Holdings, Inc.		
HP Communities LLC			4.63% due 04/13/30	30,557,000	35,571,195
5.86% due 09/15/53 ⁶	1,420,000	1,661,450	4.50% due 04/13/27	11,700,000	13,569,003
Lear Corp.			Virgin Media Secured Finance plc		
4.25% due 05/15/29	1,450,000	1,605,479	4.50% due 08/15/30 ⁶	35,400,000	35,709,750
Hasbro, Inc.			5.50% due 08/15/26 ⁶	1,200,000	1,245,126
3.90% due 11/19/29	1,480,000	1,590,664	Walt Disney Co.		
JetBlue Class A Pass Through Trust			3.80% due 05/13/60	31,990,000	35,080,201
4.00% due 11/15/32	150,000	161,713	CSC Holdings LLC		
Total Consumer, Cyclical		<u>1,185,140,091</u>	3.38% due 02/15/31 ⁶	14,175,000	13,359,937
COMMUNICATIONS - 4.0%			5.50% due 05/15/26 ⁶	6,861,000	7,073,691
ViacomCBS, Inc.			4.13% due 12/01/30 ⁶	5,741,000	5,702,420
4.95% due 01/15/31	69,401,000	82,035,610	6.75% due 11/15/21	1,800,000	1,847,250
4.95% due 05/19/50	39,600,000	46,285,911	CCO Holdings LLC / CCO Holdings Capital Corp.		
4.75% due 05/15/25	36,350,000	41,095,221	4.50% due 05/01/32 ⁶	18,275,000	18,503,437
2.90% due 01/15/27	6,570,000	6,897,593	4.25% due 02/01/31 ⁶	9,025,000	9,045,036
5.85% due 09/01/43	1,260,000	1,616,034	LCPR Senior Secured Financing DAC		
T-Mobile USA, Inc.			5.13% due 07/15/29 ⁶	17,900,000	18,215,398
3.88% due 04/15/30 ⁶	65,805,000	71,709,683	6.75% due 10/15/27 ⁶	5,633,000	6,005,623
			Sirius XM Radio, Inc.		
			4.13% due 07/01/30 ⁶	21,910,000	21,935,196

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
5.38% due 07/15/26 ⁶	1,625,000	\$ 1,677,812	Virgin Media		
Fox Corp.			Finance plc		
3.50% due 04/08/30	14,521,000	15,438,462	5.00% due 07/15/30 ⁶	850,000	\$ 848,938
3.05% due 04/07/25	7,100,000	7,548,971	Motorola Solutions, Inc.		
Amazon.com, Inc.			5.50% due 09/01/44	360,000	435,396
2.70% due 06/03/60	25,180,000	22,244,460	Total Communications		<u>982,868,426</u>
Altice France S.A.			ENERGY - 2.3%		
7.38% due 05/01/26 ⁶	14,800,000	15,392,000	Galaxy Pipeline		
5.13% due 01/15/29 ⁶	6,350,000	6,429,375	Assets Bidco Ltd.		
Go Daddy Operating Company LLC / GD Finance Co., Inc.			3.25% due 09/30/40 ⁶	91,750,000	87,626,861
3.50% due 03/01/29 ⁶	22,100,000	21,750,820	2.94% due 09/30/40 ⁶	58,850,000	56,738,590
Radiate Holdco LLC / Radiate Finance, Inc.			1.75% due 09/30/27 ⁶	2,050,000	2,049,121
4.50% due 09/15/26 ⁶	19,750,000	19,972,187	BP Capital Markets plc		
Verizon Communications, Inc.			4.88% ^{3,4}	114,865,000	123,049,131
3.15% due 03/22/30	16,590,000	17,482,964	Sabine Pass Liquefaction LLC		
Qualitytech, LP / QTS Finance Corp.			4.50% due 05/15/30	63,355,000	71,050,446
3.88% due 10/01/28 ⁶	17,075,000	16,989,625	Occidental Petroleum Corp.		
Virgin Media Vendor Financing Notes IV DAC			3.00% due 02/15/27	13,280,000	12,483,200
5.00% due 07/15/28 ⁶	15,600,000	15,890,628	5.55% due 03/15/26	5,940,000	6,297,351
Lamar Media Corp.			4.30% due 08/15/39	6,600,000	5,560,500
3.63% due 01/15/31 ⁶	10,600,000	10,176,106	3.40% due 04/15/26	5,000,000	4,807,750
4.00% due 02/15/30	5,375,000	5,360,058	4.10% due 02/15/47	4,900,000	3,920,000
Ziggo BV			3.20% due 08/15/26	2,375,000	2,275,250
4.88% due 01/15/30 ⁶	10,125,000	10,349,117	4.40% due 08/15/49	2,500,000	2,075,000
Switch Ltd.			4.40% due 04/15/46	1,400,000	1,186,500
3.75% due 09/15/28 ⁶	4,200,000	4,135,824	4.63% due 06/15/45	800,000	697,648
Telenet Finance Lux Note			Valero Energy Corp.		
5.50% due 03/01/28	2,800,000	2,940,000	2.15% due 09/15/27	13,920,000	13,631,375
Corning, Inc.			2.85% due 04/15/25	12,000,000	12,538,643
4.38% due 11/15/57	2,500,000	2,715,921	4.00% due 04/01/29	7,450,000	8,023,109
Thomson Reuters Corp.			7.50% due 04/15/32	1,180,000	1,588,721
5.65% due 11/23/43	1,290,000	1,619,538	Chevron USA, Inc.		
Match Group Holdings II LLC			2.34% due 08/12/50	27,250,000	22,572,126
4.13% due 08/01/30 ⁶	1,250,000	1,253,512	4.20% due 10/15/49	3,300,000	3,746,878
			Magellan Midstream Partners, LP		
			3.25% due 06/01/30	23,260,000	24,334,205
			3.95% due 03/01/50	1,600,000	1,571,559
			Equinor ASA		
			2.38% due 05/22/30	18,770,000	18,710,516
			1.75% due 01/22/26	6,500,000	6,649,411

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NuStar Logistics, LP			Oracle Corp.		
6.38% due 10/01/30	13,850,000	\$ 14,958,000	3.95% due 03/25/51	38,750,000	\$ 39,734,598
5.63% due 04/28/27	1,799,000	1,881,925	NCR Corp.		
Florida Gas			5.00% due 10/01/28 ⁶	30,050,000	30,350,500
Transmission			8.13% due 04/15/25 ⁶	600,000	657,750
Company LLC			Qorvo, Inc.		
2.55% due 07/01/30 ⁶	15,100,000	14,889,720	4.38% due 10/15/29	21,000,000	22,417,710
Midwest Connector			3.38% due 04/01/31 ⁶	8,675,000	8,500,546
Capital Company			Apple, Inc.		
LLC			2.55% due 08/20/60	22,850,000	19,581,214
4.63% due 04/01/29 ⁶	13,440,000	13,620,778	Crowdstrike		
Baker Hughes a GE			Holdings, Inc.		
Company LLC /			3.00% due 02/15/29	14,450,000	14,127,765
Baker Hughes			Twilio, Inc.		
Co-Obligor, Inc.			3.63% due 03/15/29	13,200,000	13,362,756
4.49% due 05/01/30 ⁸	6,300,000	7,172,158	Analog Devices, Inc.		
Phillips 66			2.95% due 04/01/25	6,100,000	6,480,429
3.70% due 04/06/23	2,250,000	2,383,920	TeamSystem SpA		
5.88% due 05/01/42	1,180,000	1,514,333	3.50% due 02/15/28	EUR 5,000,000	5,842,695
Parkland Corp.			Black Knight		
5.88% due 07/15/27 ⁶	2,000,000	2,132,500	InfoServ LLC		
6.00% due 04/01/26 ⁶	1,025,000	1,071,945	3.63% due 09/01/28 ⁶	5,600,000	5,502,616
ONEOK Partners, LP			Booz Allen		
6.20% due 09/15/43	680,000	821,328	Hamilton, Inc.		
3.38% due 10/01/22	720,000	743,828	3.88% due 09/01/28 ⁶	4,550,000	4,573,887
TransCanada			Presidio Holdings, Inc.		
PipeLines Ltd.			4.88% due 02/01/27 ⁶	2,300,000	2,357,546
6.10% due 06/01/40	1,200,000	<u>1,553,882</u>	Microchip		
Total Energy		<u>555,928,208</u>	Technology, Inc.		
TECHNOLOGY - 2.1%			0.97% due 02/15/24 ⁶	1,650,000	1,646,809
NetApp, Inc.			Citrix Systems, Inc.		
2.70% due 06/22/30	123,550,000	122,574,116	3.30% due 03/01/30	1,500,000	1,541,769
Broadcom, Inc.			Entegris, Inc.		
4.15% due 11/15/30	60,860,000	65,759,464	4.38% due 04/15/28 ⁶	900,000	928,035
2.45% due 02/15/31 ⁶	57,120,000	53,974,261	HP, Inc.		
2.60% due 02/15/33 ⁶	1,660,000	1,543,795	4.05% due 09/15/22	720,000	755,602
MSCI, Inc.			Open Text		
3.88% due 02/15/31 ⁶	31,882,000	32,577,028	Holdings, Inc.		
3.63% due 09/01/30 ⁶	21,243,000	21,600,944	4.13% due 02/15/30 ⁶	210,000	<u>212,875</u>
Leidos, Inc.			Total Technology		<u>522,031,290</u>
2.30% due 02/15/31 ⁶	34,450,000	32,498,752	BASIC MATERIALS - 1.4%		
3.63% due 05/15/25 ⁶	9,200,000	9,981,982	Newcrest Finance		
4.38% due 05/15/30 ⁶	2,650,000	2,945,846	Pty Ltd.		
			3.25% due 05/13/30 ⁶	55,600,000	58,138,521

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.20% due 05/13/50 ⁶	26,390,000	\$ 28,486,023	Sherwin-Williams Co.		
Anglo American			2.75% due 06/01/22	220,000	\$ 224,920
Capital plc			Total Basic Materials		<u>335,988,374</u>
5.63% due 04/01/30 ⁶	39,500,000	47,134,131	UTILITIES - 0.9%		
2.63% due 09/10/30 ⁶	18,000,000	17,630,464	Cheniere Corpus		
3.95% due 09/10/50 ⁶	14,140,000	14,329,252	Christi Holdings LLC		
2.25% due 03/17/28 ⁶	1,010,000	996,604	3.52% due		
Nucor Corp.			12/31/39 ^{†††}	97,100,000	92,422,118
2.70% due 06/01/30	45,300,000	46,240,763	AES Corp.		
2.00% due 06/01/25	5,000,000	5,127,552	3.95% due 07/15/30 ⁶	26,390,000	28,137,810
Alcoa Nederland			3.30% due 07/15/25 ⁶	3,750,000	3,978,225
Holding BV			NRG Energy, Inc.		
4.13% due 03/31/29 ⁶	13,400,000	13,514,436	2.45% due 12/02/27 ⁶	26,000,000	25,778,418
5.50% due 12/15/27 ⁶	6,525,000	7,023,510	Arizona Public		
6.13% due 05/15/28 ⁶	2,800,000	3,049,760	Service Co.		
6.75% due 09/30/24 ⁶	400,000	413,400	3.35% due 05/15/50	23,140,000	22,857,959
Minerals Technologies,			Alexander Funding		
Inc.			Trust		
5.00% due 07/01/28 ⁶	20,050,000	20,676,563	1.84% due 11/15/23 ⁶	14,400,000	14,619,742
Valvoline, Inc.			Clearway Energy		
3.63% due 06/15/31 ⁶	18,300,000	17,705,250	Operating LLC		
Steel Dynamics, Inc.			3.75% due 02/15/31 ⁶	11,150,000	10,693,866
3.25% due 01/15/31	7,620,000	8,058,582	4.75% due 03/15/28 ⁶	3,325,000	3,459,297
2.40% due 06/15/25	5,950,000	6,199,041	Black Hills Corp.		
Reliance Steel &			2.50% due 06/15/30	14,360,000	14,097,623
Aluminum Co.			ONE Gas, Inc.		
2.15% due 08/15/30	12,040,000	11,545,290	0.85% due 03/11/23	1,620,000	1,621,361
Corporation Nacional			Southern Power Co.		
del Cobre de Chile			5.25% due 07/15/43	1,350,000	1,537,161
3.75% due 01/15/31 ⁶	10,430,000	11,250,737	Dominion Energy, Inc.		
INEOS Quattro			0.71% (3 Month USD		
Finance 2 plc			LIBOR + 0.53%)		
2.50% due 01/15/26	EUR 8,500,000	9,952,515	due 09/15/23 ⁵	1,030,000	1,031,331
Carpenter Technology			AmeriGas Partners		
Corp.			Limited Partnership		
6.38% due 07/15/28	2,415,000	2,595,351	/ AmeriGas		
Southern Copper Corp.			Finance Corp.		
7.50% due 07/27/35	1,150,000	1,631,854	5.75% due 05/20/27	825,000	899,250
Dow Chemical Co.			Atmos Energy Corp.		
4.25% due 10/01/34	1,420,000	1,570,431	0.63% due 03/09/23	800,000	800,312
International Paper Co.			Total Utilities		<u>221,934,473</u>
7.30% due 11/15/39	1,030,000	1,535,864			
WR Grace &					
Company-Conn					
4.88% due 06/15/27 ⁶	925,000	957,560			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FINANCIAL INSTITUTIONS - 0.1%			Dryden 33 Senior		
Bain Capital, LP			Loan Fund		
3.41% due			2020-33A, 1.24%		
04/15/41 ^{†††}	36,000,000	\$ 32,893,636	(3 Month USD		
			LIBOR + 1.00%,		
			Rate Floor: 1.00%)		
			due 04/15/29 ^{5,6}	56,722,408	\$ 56,662,759
Total Corporate Bonds			2020-33A, 1.64%		
(Cost \$11,636,291,479)		<u>11,868,590,496</u>	(3 Month USD		
			LIBOR + 1.40%,		
			Rate Floor: 1.40%)		
			due 04/15/29 ^{5,6}	48,700,000	48,458,828
			2020-33A, 2.24%		
			(3 Month USD		
			LIBOR + 2.00%,		
			Rate Floor:		
			2.00%) due		
			04/15/29 ^{5,6}	27,000,000	27,110,616
ASSET-BACKED SECURITIES^{††} - 22.0%			KREF Funding V LLC		
COLLATERALIZED LOAN OBLIGATIONS - 13.1%			1.86% (1 Month USD		
BXMT Ltd.			LIBOR + 1.75%,		
2020-FL2, 1.01%			Rate Floor: 1.75%)		
(1 Month USD			due 06/25/26 ^{†††,5}	115,000,000	114,130,970
LIBOR + 0.90%,			0.15% due		
Rate Floor: 0.90%)			06/25/26 ^{†††,11}	313,636,364	153,682
due 02/16/37 ^{5,6}	76,225,000	76,211,866	Cerberus Loan		
2020-FL3, 1.86%			Funding XXX, LP		
(1 Month USD			2020-3A, 2.08%		
LIBOR + 1.75%,			(3 Month USD		
Rate Floor: 1.75%)			LIBOR + 1.85%,		
due 03/15/37 ^{5,6}	23,550,000	23,679,796	Rate Floor: 1.85%)		
2020-FL3, 2.66%			due 01/15/33 ^{5,6}	100,000,000	99,889,730
(1 Month USD			2020-3A, 2.73%		
LIBOR + 2.55%,			(3 Month USD		
Rate Floor: 2.55%)			LIBOR + 2.50%,		
due 03/15/37 ^{5,6}	16,125,000	16,274,466	Rate Floor: 2.50%)		
2020-FL2, 1.51%			due 01/15/33 ^{5,6}	10,200,000	10,209,301
(1 Month USD			HERA Commercial		
LIBOR + 1.40%,			Mortgage Ltd.		
Rate Floor: 1.40%)			2021-FL1, 1.73%		
due 02/16/37 ^{5,6}	16,000,000	15,989,546	(1 Month USD		
2020-FL3, 2.26%			LIBOR + 1.60%,		
(1 Month USD			Rate Floor: 1.60%)		
LIBOR + 2.15%,			due 02/18/38 ^{5,6}	49,562,000	49,585,145
Rate Floor: 2.15%)					
due 03/15/37 ^{5,6}	10,600,000	10,682,737			
2020-FL2, 1.76%					
(1 Month USD					
LIBOR + 1.65%,					
Rate Floor: 1.65%)					
due 02/16/37 ^{5,6}	5,360,000	5,358,151			
2020-FL2, 1.26%					
(1 Month USD					
LIBOR + 1.15%,					
Rate Floor: 1.15%)					
due 02/16/37 ^{5,6}	5,200,000	5,203,190			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-FL1, 1.43% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 ^{5,6}	28,000,000	\$ 28,014,664	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 ^{5,6}	49,250,000	\$ 49,249,109
2021-FL1, 2.08% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 ^{5,6}	19,200,000	19,244,532	2021-9A, 1.63% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{5,6}	35,900,000	35,763,268
2021-FL1, 1.18% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{5,6}	10,000,000	10,003,952	2020-1A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/20/29 ^{5,6}	12,500,000	12,498,671
Cerberus Loan Funding XXXII, LP 2021-2A, (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{5,6}	105,125,000	105,103,975	2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{5,6}	3,900,000	3,884,393
Woodmont Trust 2020-7A, 2.05% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{5,6}	83,000,000	82,904,558	MidOcean Credit CLO VII 2020-7A, 1.28% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{5,6}	52,000,000	51,938,848
2020-7A, 2.75% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{5,6}	13,500,000	13,451,207	2020-7A, 1.84% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{5,6}	27,500,000	27,168,124
2020-7A, 2.40% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 ^{5,6}	7,000,000	6,984,446	2020-7A, 1.69% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 ^{5,6}	14,800,000	14,804,763

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Venture XIV CLO Ltd.			2018-4A, 1.64%		
2020-14A, 1.22%			(3 Month USD		
(3 Month USD			LIBOR + 1.45%,		
LIBOR + 1.03%,			Rate Floor: 0.00%)		
Rate Floor: 1.03%)			due 11/15/26 ^{5,6}	12,000,000	\$ 12,010,494
due 08/28/29 ^{5,6}	69,000,000	\$ 68,910,921	2021-1A, 1.96%		
2020-14A, 2.44%			(3 Month USD		
(3 Month USD			LIBOR + 1.80%,		
LIBOR + 2.25%,			Rate Floor: 1.80%)		
Rate Floor: 2.25%)			due 04/20/29 ^{5,6}	7,100,000	7,106,841
due 08/28/29 ^{5,6}	22,725,000	22,684,913	GPMT Ltd.		
ABPCI Direct Lending			2019-FL2, 1.41%		
Fund IX LLC			(1 Month USD		
2020-9A, 2.19%			LIBOR + 1.30%,		
(3 Month USD			Rate Floor: 1.30%)		
LIBOR + 1.95%,			due 02/22/36 ^{5,6}	25,899,000	25,937,110
Rate Floor: 1.95%)			2019-FL2, 1.71%		
due 11/18/31 ^{5,6}	72,500,000	72,562,292	(1 Month USD		
2020-9A, 2.84%			LIBOR + 1.60%,		
(3 Month USD			Rate Floor: 1.60%)		
LIBOR + 2.60%,			due 02/22/36 ^{5,6}	24,300,000	24,316,597
Rate Floor: 2.60%)			2019-FL2, 2.46%		
due 11/18/31 ^{5,6}	15,250,000	15,311,560	(1 Month USD		
Palmer Square Loan			LIBOR + 2.35%,		
Funding Ltd.			Rate Floor: 2.35%)		
2021-1A, 1.41%			due 02/22/36 ^{5,6}	21,400,000	21,375,666
(3 Month USD			2019-FL2, 2.01%		
LIBOR + 1.25%,			(1 Month USD		
Rate Floor: 1.25%)			LIBOR + 1.90%,		
due 04/20/29 ^{5,6}	19,000,000	18,959,661	Rate Floor: 1.90%)		
2021-2A, (3 Month			due 02/22/36 ^{5,6}	12,750,000	12,741,512
USD LIBOR +			ABPCI Direct Lending		
1.40%, Rate			Fund CLO I LLC		
Floor: 1.40%)			2021-1A, 1.79%		
due 05/20/29 ^{5,6}	17,500,000	17,496,500	(3 Month USD		
2019-3A, 1.03%			LIBOR + 1.60%,		
(3 Month USD			Rate Floor: 1.60%)		
LIBOR + 0.85%,			due 04/20/32 ^{5,6}	83,450,000	83,450,000
Rate Floor: 0.85%)			Cerberus Loan		
due 08/20/27 ^{5,6}	16,340,096	16,341,470	Funding XXXI, LP		
2018-4A, 1.09%			2021-1A, 1.69%		
(3 Month USD			(3 Month USD		
LIBOR + 0.90%,			LIBOR + 1.50%,		
Rate Floor: 0.00%)			Rate Floor: 1.50%)		
due 11/15/26 ^{5,6}	13,155,001	13,158,380	due 04/15/32 ^{5,6}	70,250,000	70,250,000

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-1A, 2.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{5,6}	12,000,000	\$ 12,000,000			
LoanCore Issuer Ltd.			2020-1A, 3.42% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 08/12/30 ^{5,6}	6,000,000	\$ 6,003,071
2019-CRE2, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{5,6}	19,984,000	19,964,052	Golub Capital Partners CLO Ltd. 2018-36A, 1.50% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{5,6}	76,300,000	75,829,786
2018-CRE1, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{5,6}	17,747,000	17,729,722	CHCP Ltd. 2021-FL1, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/15/38 ^{5,6}	28,000,000	28,008,350
2019-CRE3, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34 ^{5,6}	13,551,300	13,572,546	2021-FL1, 1.41% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/15/38 ^{5,6}	22,250,000	22,258,466
2021-CRE4, 1.81% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/35 ^{5,6}	13,182,000	13,158,032	2021-FL1, 1.76% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/15/38 ^{5,6}	5,900,000	5,902,545
2019-CRE2, 1.81% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{5,6}	11,575,000	11,546,100	2021-FL1, 2.21% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 02/15/38 ^{5,6}	2,950,000	2,951,270
2019-CRE3, 1.71% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{5,6}	4,410,000	4,383,120	Wellfleet CLO Ltd. 2020-2A, 1.28% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{5,6}	52,250,000	52,264,087
Parliament Funding II Ltd.			2018-2A, 1.80% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{5,6}	2,500,000	2,502,030
2020-1A, 2.67% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{5,6}	71,650,000	71,714,041			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Diamond CLO Ltd.			Denali Capital		
2021-1A, 1.65%			CLO XI Ltd.		
(3 Month USD			2018-1A, 1.35%		
LIBOR + 1.45%,			(3 Month USD		
Rate Floor: 1.45%)			LIBOR + 1.13%,		
due 04/25/29 ^{5,6}	23,825,000	\$ 23,820,235	Rate Floor: 0.00%)		
2018-1A, 1.72%			due 10/20/28 ^{5,6}	39,879,704	\$ 39,884,474
(3 Month USD			Lake Shore MM		
LIBOR + 1.50%,			CLO III LLC		
Rate Floor: 1.50%)			2020-1A, 2.53%		
due 07/22/30 ^{5,6}	18,000,000	17,963,262	(3 Month USD		
2021-1A, 2.60%			LIBOR + 2.30%,		
(3 Month USD			Rate Floor: 2.30%)		
LIBOR + 2.40%,			due 10/15/29 ^{5,6}	38,900,000	38,939,441
Rate Floor: 2.40%)			MP CLO VIII Ltd.		
due 04/25/29 ^{5,6}	2,300,000	2,299,540	2018-2A, 1.13%		
2021-1A, 1.90%			(3 Month USD		
(3 Month USD			LIBOR + 0.91%,		
LIBOR + 1.70%,			Rate Floor: 0.00%)		
Rate Floor: 1.70%)			due 10/28/27 ^{5,6}	38,919,430	38,907,058
due 04/25/29 ^{5,6}	2,150,000	2,149,570	LCM XXIV Ltd.		
Fortress Credit			2021-24A, 1.59%		
Opportunities			(3 Month USD		
XI CLO Ltd.			LIBOR + 1.40%,		
2018-11A, 1.54%			Rate Floor: 0.00%)		
(3 Month USD			due 03/20/30 ^{5,6}	24,200,000	24,133,423
LIBOR + 1.30%,			2021-24A, 2.09%		
Rate Floor: 0.00%)			(3 Month USD		
due 04/15/31 ^{5,6}	44,300,000	43,887,718	LIBOR + 1.90%,		
2018-11A, 2.74%			Rate Floor: 0.00%)		
(3 Month USD			due 03/20/30 ^{5,6}	13,050,000	13,008,739
LIBOR + 2.50%,			Marathon CLO V Ltd.		
Rate Floor: 0.00%)			2017-5A, 1.05%		
due 04/15/31 ^{5,6}	2,300,000	2,306,626	(3 Month USD		
Whitebox CLO II Ltd.			LIBOR + 0.87%,		
2020-2A, 1.99%			Rate Floor: 0.00%)		
(3 Month USD			due 11/21/27 ^{5,6}	18,236,534	18,218,872
LIBOR + 1.75%,			2017-5A, 1.63%		
Rate Floor: 1.75%)			(3 Month USD		
due 10/24/31 ^{5,6}	36,500,000	36,570,394	LIBOR + 1.45%,		
2020-2A, 2.49%			Rate Floor: 0.00%)		
(3 Month USD			due 11/21/27 ^{5,6}	18,020,137	17,847,201
LIBOR + 2.25%,					
Rate Floor: 2.25%)					
due 10/24/31 ^{5,6}	7,000,000	7,027,201			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NXT Capital CLO LLC			FDF II Ltd.		
2017-1A, 1.92%			2016-2A, 4.29%		
(3 Month USD			due 05/12/31 ⁶	21,500,000	\$ 21,681,985
LIBOR + 1.70%,			2016-2A, 5.29%		
Rate Floor: 0.00%)			due 05/12/31 ⁶	5,000,000	4,987,224
due 04/20/29 ^{5,6}	34,100,000	\$ 34,155,102	Wind River CLO Ltd.		
Madison Park Funding			2017-2A, 1.11%		
XLVIII Ltd.			(3 Month USD		
2021-48A, 1.59%			LIBOR + 0.87%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.45%,			due 10/15/27 ^{5,6}	26,568,221	26,544,976
Rate Floor: 1.45%)			610 Funding CLO 3 Ltd.		
due 04/19/33 ^{5,6}	27,500,000	27,450,082	2018-3A, 1.47%		
2021-48A, 2.14%			(3 Month USD		
(3 Month USD			LIBOR + 1.25%,		
LIBOR + 2.00%,			Rate Floor: 0.00%)		
Rate Floor:			due 07/17/28 ^{5,6}	25,874,727	25,874,318
2.00%) due			OCP CLO Ltd.		
04/19/33 ^{5,6}	5,900,000	5,894,978	2020-4A, 1.67%		
Telos CLO Ltd.			(3 Month USD		
2017-6A, 1.97%			LIBOR + 1.45%,		
(3 Month USD			Rate Floor: 1.45%)		
LIBOR + 1.75%,			due 04/24/29 ^{5,6}	25,500,000	25,095,647
Rate Floor: 0.00%)			2019-17A, 0.87%		
due 01/17/27 ^{5,6}	32,000,000	32,019,840	(3 Month USD		
Neuberger Berman			LIBOR + 0.65%,		
Loan Advisers			Rate Floor: 0.65%)		
CLO 40 Ltd.			due 07/20/32 ^{5,6}	750,000	748,972
2021-40A, 1.59%			Canyon CLO Ltd.		
(3 Month USD			2020-1A, 2.99%		
LIBOR + 1.40%,			(3 Month USD		
Rate Floor: 1.40%)			LIBOR + 2.75%,		
due 04/16/33 ^{5,6}	26,700,000	26,599,066	Rate Floor: 2.75%)		
2021-40A, 1.94%			due 07/15/28 ^{5,6}	22,500,000	22,559,355
(3 Month USD			2020-1A, 4.02%		
LIBOR + 1.75%,			(3 Month USD		
Rate Floor: 1.75%)			LIBOR + 3.78%,		
due 04/16/33 ^{5,6}	2,000,000	1,992,012	Rate Floor: 3.78%)		
TCW CLO Ltd.			due 07/15/28 ^{5,6}	2,000,000	1,998,536
2020-1A, 1.87%					
(3 Month USD					
LIBOR + 1.65%,					
Rate Floor: 1.65%)					
due 10/20/31 ^{5,6}	28,000,000	27,860,050			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Halcyon Loan Advisors Funding Ltd. 2017-3A, 1.12% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{5,6}	24,518,576	\$ 24,524,046	2019-FL1, 2.06% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 07/15/38 ^{5,6}	8,800,000	\$ 8,809,083
Ares LVII CLO Ltd. 2020-57A, 2.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/25/31 ^{5,6}	13,500,000	13,485,438	2019-FL1, 1.51% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/15/38 ^{5,6}	2,200,000	2,201,544
2020-57A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/25/31 ^{5,6}	9,500,000	9,554,906	Apres Static CLO Ltd. 2020-1A, 1.94% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{5,6}	21,750,000	21,784,076
Magnetite Xxix Ltd. 2021-29A, 1.50% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{5,6}	15,100,000	15,100,000	NewStar Fairfield Fund CLO Ltd. 2018-2A, 1.49% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{5,6}	21,171,638	20,957,851
2021-29A, 1.75% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{5,6}	7,700,000	7,700,000	Allegro CLO IX Ltd. 2018-3A, 1.39% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{5,6}	20,400,000	20,459,668
Voya CLO Ltd. 2020-1A, 1.30% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 ^{5,6}	18,850,000	18,906,297	Avery Point VI CLO Ltd. 2021-6A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 ^{5,6}	12,100,000	12,070,195
2013-1A, due 10/15/30 ^{6,9}	10,575,071	3,517,702	2021-6A, 1.51% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/05/27 ^{5,6}	8,000,000	7,991,528
STWD Ltd. 2019-FL1, 1.71% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 07/15/38 ^{5,6}	11,210,000	11,191,018			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Recette CLO Ltd.			2021-FL6, 2.15%		
2021-1A, 1.51%			(1 Month USD		
(3 Month USD			LIBOR + 2.05%,		
LIBOR + 1.40%,			Rate Floor: 2.05%)		
Rate Floor: 0.00%)			due 03/15/36 ^{5,6}	5,550,000	\$ 5,542,074
due 04/20/34 ^{5,6}	9,800,000	\$ 9,800,000	2018-FL3, 1.16%		
2021-1A, 1.86%			(1 Month USD		
(3 Month USD			LIBOR + 1.05%,		
LIBOR + 1.75%,			Rate Floor: 1.05%)		
Rate Floor: 0.00%)			due 03/15/28 ^{5,6}	5,215,344	5,215,343
due 04/20/34 ^{5,6}	9,200,000	9,200,000	BDS Ltd.		
AMMC CLO XIV Ltd.			2019-FL3, 2.11%		
2021-14A, 1.62%			(1 Month USD		
(3 Month USD			LIBOR + 2.00%,		
LIBOR + 1.40%,			Rate Floor:		
Rate Floor: 1.40%)			2.00%) due		
due 07/25/29 ^{5,6}	18,290,000	18,267,622	12/15/35 ^{5,6}	9,900,000	9,895,014
Neuberger Berman			2020-FL5, 1.91%		
Loan Advisers			(1 Month USD		
CLO 32 Ltd.			LIBOR + 1.80%,		
2021-32A, 1.59%			Rate Floor: 1.80%)		
(3 Month USD			due 02/16/37 ^{5,6}	4,400,000	4,423,572
LIBOR + 1.40%,			2020-FL5, 1.46%		
Rate Floor: 1.40%)			(1 Month USD		
due 01/20/32 ^{5,6}	14,100,000	14,051,506	LIBOR + 1.35%,		
2021-32A, 1.89%			Rate Floor: 1.35%)		
(3 Month USD			due 02/16/37 ^{5,6}	3,200,000	3,202,299
LIBOR + 1.70%,			Owl Rock CLO II Ltd.		
Rate Floor: 1.70%)			2021-2A, 1.74%		
due 01/20/32 ^{5,6}	4,200,000	4,184,088	(3 Month USD		
Owl Rock CLO IV Ltd.			LIBOR + 1.55%,		
2020-4A, 2.80%			Rate Floor: 1.55%)		
(3 Month USD			due 04/20/33 ^{5,6}	15,600,000	15,596,100
LIBOR + 2.62%,			Dryden 36 Senior		
Rate Floor: 2.62%)			Loan Fund		
due 05/20/29 ^{5,6}	18,000,000	18,050,929	2020-36A, 2.29%		
BSPRT Issuer Ltd.			(3 Month USD		
2018-FL4, 1.16%			LIBOR + 2.05%,		
(1 Month USD			Rate Floor: 2.05%)		
LIBOR + 1.05%,			due 04/15/29 ^{5,6}	15,200,000	15,263,354
Rate Floor: 1.05%)					
due 09/15/35 ^{5,6}	7,214,715	7,214,714			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Crown Point CLO			KREF Ltd.		
III Ltd.			2018-FL1, 1.21%		
2017-3A, 1.69%			(1 Month USD		
(3 Month USD			LIBOR + 1.10%,		
LIBOR + 1.45%,			Rate Floor: 1.10%)		
Rate Floor: 0.00%)			due 06/15/36 ^{5,6}	13,396,506	\$ 13,398,297
due 12/31/27 ^{5,6}	10,280,000	\$ 10,279,980	Octagon Investment		
2017-3A, 1.15%			Partners 49 Ltd.		
(3 Month USD			2021-5A, 1.76%		
LIBOR + 0.91%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.55%,		
due 12/31/27 ^{5,6}	4,722,215	4,721,891	Rate Floor: 1.55%)		
Shackleton CLO Ltd.			due 01/15/33 ^{5,6}	12,800,000	12,842,764
2017-8A, 1.14%			Fortress Credit		
(3 Month USD			Opportunities		
LIBOR + 0.92%,			IX CLO Ltd.		
Rate Floor: 0.00%)			2017-9A, 1.74%		
due 10/20/27 ^{5,6}	6,150,633	6,150,053	(3 Month USD		
2017-8A, 1.52%			LIBOR + 1.55%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.30%,			due 11/15/29 ^{5,6}	11,527,000	11,497,657
Rate Floor: 0.00%)			2020-9A, 2.53%		
due 10/20/27 ^{5,6}	5,510,000	5,410,020	due 11/15/29 ⁶	1,250,000	1,248,624
2018-6RA, 1.24%			Newstar Commercial		
(3 Month USD			Loan Funding LLC		
LIBOR + 1.02%,			2017-1A, 2.69%		
Rate Floor: 1.02%)			(3 Month USD		
due 07/17/28 ^{5,6}	3,366,854	3,365,425	LIBOR + 2.50%,		
NewStar Clarendon			Rate Floor: 0.00%)		
Fund CLO LLC			due 03/20/27 ^{5,6}	12,750,000	12,739,469
2019-1A, 1.52%			Marathon CLO VII Ltd.		
(3 Month USD			2017-7A, 1.87%		
LIBOR + 1.30%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.65%,		
due 01/25/27 ^{5,6}	12,662,801	12,653,887	Rate Floor: 0.00%)		
2019-1A, 3.27%			due 10/28/25 ^{5,6}	12,600,000	12,593,922
(3 Month USD			Golub Capital Partners		
LIBOR + 3.05%,			CLO 17 Ltd.		
Rate Floor: 0.00%)			2017-17A, 1.87%		
due 01/25/27 ^{5,6}	2,000,000	1,990,742	(3 Month USD		
			LIBOR + 1.65%,		
			Rate Floor: 0.00%)		
			due 10/25/30 ^{5,6}	12,600,000	12,577,504

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Benefit Street Partners Clo XXII Ltd. 2020-22A, 1.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 01/20/32 ^{5,6}	7,700,000	\$ 7,686,907			
2020-22A, 2.29% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 ^{5,6}	4,300,000	4,326,770			
Columbia Cent CLO 27 Ltd. 2020-27A, 1.83% due 10/25/28 ⁶	12,000,000	11,997,600			
Sudbury Mill CLO Ltd. 2017-1A, 1.87% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{5,6}	11,850,000	11,808,916			
KVK CLO Ltd. 2017-1A, 1.13% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{5,6}	4,909,795	4,905,116			
2018-1A, 1.83% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 ^{5,6}	3,850,000	3,846,871			
2018-1A, 1.11% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{5,6}	2,983,803	2,982,332			
Monroe Capital CLO Ltd. 2017-1A, 1.92% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{5,6}	11,100,000	11,064,447			
			2017-1A, 1.57% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{5,6}	101,736	\$ 101,718
			Neuberger Berman CLO XVI-S Ltd. 2021-16SA, 1.60% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/34 ^{5,6}	10,200,000	10,197,960
			Mountain View CLO Ltd. 2018-1A, 1.04% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{5,6}	9,875,670	9,866,546
			Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{6,9}	13,600,000	9,152,548
			Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{6,9}	10,000,000	8,555,861
			ACIS CLO Ltd. 2015-6A, 2.69% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27 ^{5,6}	7,500,000	7,496,374
			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 ^{5,6}	7,250,000	7,225,514

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Golub Capital Partners CLO 16 Ltd. 2017-16A, 2.07% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/25/29 ^{5,6}	6,700,000	\$ 6,684,369	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 ^{5,6}	5,300,000	\$ 5,226,992
TCP Waterman CLO Ltd. 2016-1A, 2.23% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{5,6}	6,617,373	6,621,971	GoldenTree Loan Opportunities IX Ltd. 2018-9A, 1.32% (3 Month USD LIBOR + 1.11%, Rate Floor: 1.11%) due 10/29/29 ^{5,6}	5,152,000	5,157,327
ACRE Commercial Mortgage Ltd. 2021-FL4, 1.51% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{5,6}	3,100,000	3,106,729	VOYA CLO 2021-2A, 2.2% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{5,6}	4,950,000	4,949,010
2021-FL4, 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 12/18/37 ^{5,6}	3,100,000	3,106,487	Seneca Park CLO Ltd. 2017-1A, 1.72% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	4,942,434	4,942,009
Owl Rock CLO I Ltd. 2019-1A, 1.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{5,6}	5,650,000	5,655,931	TICP CLO III-2 Ltd. 2018-3R, 1.06% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{5,6}	4,377,099	4,378,959
Apres Static CLO 2 Ltd. 2020-1A, 3.99% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/15/28 ^{5,6}	2,800,000	2,800,065	Atlas Senior Loan Fund III Ltd. 2017-1A, 1.49% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{5,6}	4,300,000	4,257,682
2020-1A, 4.54% (3 Month USD LIBOR + 4.30%, Rate Floor: 4.30%) due 04/15/28 ^{5,6}	2,700,000	2,699,897			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Avery Point V CLO Ltd. 2017-5A, 1.20% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	4,183,614	\$ 4,183,808	Newfleet CLO Ltd. 2018-1A, 1.17% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{5,6}	3,485,964	\$ 3,483,536
TICPC CLO I Ltd. 2018-1A, 1.02% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.00%) due 07/20/27 ^{5,6}	4,153,685	4,153,498	Golub Capital Partners CLO 39B Ltd. 2018-39A, 1.62% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{5,6}	3,100,000	3,101,489
TRTX Issuer Ltd. 2019-FL3, 1.26% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 10/15/34 ^{5,6}	2,600,000	2,600,574	Monroe Capital BSL CLO Ltd. 2017-1A, 1.93% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{5,6}	3,000,000	3,002,411
2019-FL3, 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/15/34 ^{5,6}	1,500,000	1,505,096	ACRES Commercial Realty Corp. 2020-RSO8, 1.56% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 03/15/35 ^{5,6}	3,000,000	2,996,816
Northwoods Capital XII-B Ltd. 2018-12BA, 2.03% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{5,6}	4,000,000	3,957,269	Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁹	4,956,331	2,922,349
Ready Capital Mortgage Financing LLC 2019-FL3, 1.11% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/25/34 ^{5,6}	3,822,771	3,814,819	Oaktree CLO Ltd. 2017-1A, 1.09% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{5,6}	2,917,399	2,917,686
Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 01/14/32 ^{6,9}	8,920,000	3,725,402	Ocean Trails CLO IV 2017-4A, 1.99% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 ^{5,6}	2,500,000	2,488,315

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Allegro CLO VII Ltd. 2018-1A, 2.14% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{5,6}	2,500,000	\$ 2,435,379			
Grand Avenue CRE Ltd. 2020-FL2, 4.37% (1 Month USD LIBOR + 4.26%, Rate Floor: 4.26%) due 03/15/35 ^{5,6}	1,100,000	1,116,274			
2020-FL2, 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/15/35 ^{5,6}	900,000	908,573			
Tralee CLO III Ltd. 2017-3A, 1.67% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	2,000,000	1,991,999			
Cerberus Loan Funding XXVI, LP 2019-1A, 1.99% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/15/31 ^{5,6}	2,000,000	1,990,944			
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 ^{5,6}	1,000,000	983,600			
2017-9A, 2.57% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 ^{5,6}	1,000,000	954,970			
			Dryden XXV Senior Loan Fund 2017-25A, 1.59% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 ^{5,6}	1,766,703	\$ 1,753,423
			Catamaran CLO Ltd. 2016-2A, 2.27% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 ^{5,6}	1,750,000	1,750,666
			Venture XIII CLO Ltd. 2013-13A, due 09/10/29 ^{6,9}	3,700,000	1,155,862
			Mountain Hawk II CLO Ltd. 2018-2A, 1.82% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{5,6}	602,370	602,262
			Dryden 43 Senior Loan Fund 2019-43A, 0.82% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/20/29 ^{5,6}	600,000	599,482
			Great Lakes CLO Ltd. 2014-1A, due 10/15/29 ^{6,9}	461,538	202,219
			Atlas Senior Loan Fund IX Ltd. 2018-9A, due 04/20/28 ^{6,9}	1,200,000	144,331
			Babson CLO Ltd. 2014-1A, due 07/20/25 ^{6,9}	1,300,000	125,450
			Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{7,9}	1,500,000	44,190

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,9}	1,808,219	\$ 2,098			
Total Collateralized Loan Obligations		<u>3,187,490,225</u>			
FINANCIAL - 3.2%					
Station Place Securitization Trust 2021-3, 1.01% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 ^{††.5,6}	144,500,000	144,500,000	2021-WL1, 0.96% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 ^{5,6}	8,850,000	\$ 8,847,181
2020-16, 1.11% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21 ^{††.5,6}	114,400,000	114,400,000	2021-WL1, 1.16% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 01/26/54 ^{5,6}	6,750,000	6,747,854
2021-7, 1.02% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 09/24/21 ^{5,6}	61,100,000	61,100,000	2021-WL1, 1.36% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/26/54 ^{5,6}	3,400,000	3,398,921
2021-SP1, 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{††.5,6}	42,600,000	42,600,000	2020-WL1, 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 06/25/51 ^{††.5,7}	3,000,000	3,000,000
2020-12, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 06/09/21 ^{††.5,6}	35,500,000	35,500,000	HV Eight LLC 2.75% (3 Month Euribor + 2.75%, Rate Floor: 2.75%) due 12/28/25	EUR 107,000,000	125,469,043
2020-5, 0.92% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 05/24/22 ^{††.5,7}	20,000,000	20,000,000	Aesf Vi Verdi LP 2.15% due 11/25/24 ^{†††}	EUR 49,173,889	57,646,008
2020-WL1, 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 06/25/51 ^{††.5,7}	10,000,000	10,000,000	2.40% due 11/25/24 ^{†††}	15,163,796	15,002,611
			Strategic Partners Fund VIII LP 3.11% due 03/10/25 ^{†††}	51,900,000	52,875,749
			Oxford Finance Funding 2020-1A, 3.10% due 02/15/28 ⁶	23,750,000	24,528,288
			Ceamer Finance LLC 3.69% due 03/22/31	23,275,000	22,809,500

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Madison Avenue Secured Funding Trust Series 2020-1, 1.73% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 ^{†††,5,6}	20,050,000	\$ 20,050,000	Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁶	33,006,125	\$ 32,838,913
Nassau LLC 2019-1, 3.98% due 08/15/34 ⁶	17,499,849	17,731,732	KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁶	33,919,253	32,820,880
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ⁶	3,132,118	<u>3,420,220</u>	Sapphire Aviation Finance II Ltd. 2020-1A, 3.23% due 03/15/40 ⁶	33,074,623	32,813,293
Total Financial		<u>789,627,107</u>	MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁶	24,082,380	24,308,757
TRANSPORT-AIRCRAFT - 1.6%			Falcon Aerospace Ltd. 2019-1, 3.60% due 09/15/39 ⁶	13,665,311	13,772,879
Castlelake Aircraft Structured Trust 2021-1A, 3.47% due 01/15/46 ⁶	77,791,791	78,989,801	2017-1, 4.58% due 02/15/42 ⁶	7,507,294	7,580,136
AASET Trust 2020-1A, 3.35% due 01/16/40 ⁶	28,696,468	28,646,275	WAVE LLC 2019-1, 3.60% due 09/15/44 ⁶	12,916,203	12,919,191
2019-1, 3.84% due 05/15/39 ⁶	13,955,786	13,846,284	AIM Aviation Finance Ltd. 2015-1A, 4.21% due 02/15/40 ⁶	14,830,389	11,760,606
2017-1A, 3.97% due 05/16/42 ⁶	7,317,870	7,331,918	Raspro Trust 2005-1A, 1.15% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{5,6}	10,546,044	10,463,374
2019-2, 3.38% due 10/16/39 ⁶	2,235,940	2,245,420	Stripes Aircraft Ltd. 2013-1 A1, 3.61% due 03/20/23 ^{†††}	623,686	614,657
AASET US Ltd. 2018-2A, 4.45% due 11/18/38 ⁶	50,579,202	50,987,229	Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48 ⁷	694,434	555,547
Castlelake Aircraft Securitization Trust 2018-1, 4.13% due 06/15/43 ⁶	25,939,039	25,991,238			
2017-1, 3.97% due 07/15/42	12,347,794	12,355,707			
2016-1, 4.45% due 08/15/41	374,060	374,331			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Airplanes Pass Through Trust 2001-1A, 1.26% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{†††,7,15}	409,604	\$ 41			
Total Transport-Aircraft		<u>401,216,477</u>			
WHOLE BUSINESS - 1.1%					
Arbys Funding LLC 2020-1A, 3.24% due 07/30/50 ⁶	97,062,250	98,963,699			
ServiceMaster Funding LLC 2020-1, 3.34% due 01/30/51 ⁶	29,300,000	29,950,167			
2020-1, 2.84% due 01/30/51 ⁶	9,800,000	10,008,446			
SERVPRO Master Issuer LLC 2021-1A, 2.39% due 04/25/51 ⁶	30,200,000	29,925,361			
Domino's Pizza Master Issuer LLC 2017-1A, 1.47% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/25/47 ^{5,6}	16,684,000	16,682,999			
2017-1A, 4.12% due 07/25/47 ⁶	10,427,500	11,226,038			
Wingstop Funding LLC 2020-1A, 2.84% due 12/05/50 ⁶	25,500,000	25,824,615			
Wendy's Funding LLC 2019-1A, 3.78% due 06/15/49 ⁶	12,954,975	13,710,380			
2015-1A, 4.50% due 06/15/45 ⁶	7,938,000	7,990,549			
2019-1A, 4.08% due 06/15/49 ⁶	1,603,813	1,692,712			
			Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ⁶	14,774,375	\$ 16,009,513
			Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.72% due 06/07/49 ⁶	3,482,500	3,663,451
			2019-1A, 4.19% due 06/07/49 ⁶	3,373,050	3,463,785
			DB Master Finance LLC 2019-1A, 4.35% due 05/20/49 ⁶	591,000	638,244
			Drug Royalty III Limited Partnership 1 2017-1A, 3.60% due 04/15/27 ⁶	232,324	<u>232,729</u>
			Total Whole Business		<u>269,982,688</u>
			NET LEASE - 0.9%		
			Capital Automotive REIT 2020-1A, 3.48% due 02/15/50 ⁶	22,222,827	22,721,387
			2020-1A, 3.81% due 02/15/50 ⁶	20,049,094	20,227,811
			2014-1A, 3.66% due 10/15/44 ⁶	10,940,717	10,955,679
			Capital Automotive LLC 2017-1A, 3.87% due 04/15/47 ⁶	49,840,155	49,921,903
			2017-1A, 4.18% due 04/15/47 ⁶	275,107	277,643
			Store Master Funding I-VII 2016-1A, 3.96% due 10/20/46 ⁶	28,598,769	29,273,537
			2016-1A, 4.32% due 10/20/46 ⁶	11,585,254	11,993,509
			Oak Street Investment Grade Net Lease Fund Series 2020-1A, 2.21% due 11/20/50 ⁶	22,120,661	22,028,639

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2020-1A, 2.26% due 11/20/50 ⁶	15,000,000	\$ 14,748,723	Secured Tenant Site Contract Revenue Notes Series		
CF Hippolyta LLC 2020-1, 2.28% due 07/15/60 ⁶	10,498,167	10,671,030	2018-1A, 3.97% due 06/15/48 ⁶	21,806,511	\$ 22,293,680
2020-1, 2.60% due 07/15/60 ⁶	4,576,247	4,557,900	Diamond Issuer LLC 2020-1A, 2.74% due 07/20/50 ⁶	7,900,000	7,917,806
STORE Master Funding I LLC 2015-1A, 4.17% due 04/20/45 ⁶	9,654,679	10,015,220	Total Infrastructure		<u>172,914,540</u>
STORE Master Funding LLC 2014-1A, 5.00% due 04/20/44 ⁶	4,346,250	4,514,645	TRANSPORT-CONTAINER - 0.5%		
2013-3A, 5.21% due 11/20/43 ⁶	654,444	670,341	Textainer Marine Containers VII Ltd. 2020-1A, 2.73% due 08/21/45 ⁶	64,570,585	65,701,028
CARS-DB4, LP 2020-1A, 3.25% due 02/15/50 ⁶	3,529,661	<u>3,589,278</u>	CLI Funding VI LLC 2020-3A, 2.07% due 10/18/45 ⁶	26,814,333	26,815,687
Total Net Lease		<u>216,167,245</u>	2020-1A, 2.08% due 09/18/45 ⁶	5,640,000	5,621,296
COLLATERALIZED DEBT OBLIGATIONS - 0.8%			CAL Funding IV Ltd. 2020-1A, 2.22% due 09/25/45 ⁶	21,065,000	21,095,622
Anchorage Credit Funding 4 Ltd. 2021-4A, 2.72% due 04/27/39 ⁶	108,450,000	107,639,542	Textainer Marine Containers VIII Ltd. 2020-2A, 2.10% due 09/20/45 ⁶	11,200,242	<u>11,221,750</u>
2021-4A, 3.12% due 04/27/39 ⁶	23,000,000	22,795,795	Total Transport-Container		<u>130,455,383</u>
Anchorage Credit Funding 3 Ltd. 2021-3A, 2.87% due 01/28/39 ⁶	54,000,000	53,687,000	DIVERSIFIED PAYMENT RIGHTS - 0.1%		
Putnam Structured Product Funding Ltd. 2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{5,7}	1,415,186	<u>1,408,407</u>	Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††}	21,400,000	22,874,527
Total Collateralized Debt Obligations		<u>185,530,744</u>	CCR Incorporated MT100 Payment Rights Master Trust 2012-CA, 4.75% due 07/10/22 ⁶	180,952	<u>183,638</u>
INFRASTRUCTURE - 0.7%			Total Diversified Payment Rights		<u>23,058,165</u>
SBA Tower Trust 2.33% due 01/15/28 ⁶	140,500,000	142,703,054	INSURANCE - 0.0%		
			Chesterfield Financial Holdings LLC 2014-1A, 4.50% due 12/15/34 ⁶	2,475,000	2,538,353

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
321 Henderson Receivables VI LLC 2010-1A, 5.56% due 07/15/59 ⁶	1,153,817	\$ 1,269,401			
JGWPT XXV LLC 2012-1A, 4.21% due 02/16/65 ⁶	493,383	548,421			
JG Wentworth XXXV LLC 2015-2A, 3.87% due 03/15/58 ⁶	38,722	42,136			
Total Insurance		<u>4,398,311</u>			
TRANSPORT-RAIL - 0.0%					
TRIP Rail Master Funding LLC 2017-1A, 2.71% due 08/15/47 ⁶	414,323	414,590			
Total Asset-Backed Securities (Cost \$5,359,346,764)		<u>5,381,255,475</u>			
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 11.6%					
RESIDENTIAL MORTGAGE BACKED SECURITIES - 7.0%					
CSMC Trust 2020-RPL5, 3.02% (WAC) due 08/25/60 ^{5,6}	103,007,440	104,695,742	2007-HE5, 0.45% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 ⁵	31,973,137	\$ 17,882,364
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{5,6}	40,322,053	40,222,735	2006-HE6, 0.35% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 09/25/36 ⁵	25,780,390	12,617,709
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{5,6}	30,327,847	32,157,638	2006-HE4, 0.59% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁵	10,177,337	6,832,113
2020-NQM1, 1.72% due 05/25/65 ^{6,10}	11,815,062	11,821,843	2006-NC1, 0.68% (1 Month USD LIBOR + 0.57%, Rate Floor: 0.57%) due 12/25/35 ⁵	6,331,198	6,303,168
FKRT 2020-C2A, 3.25% due 12/30/23†††.7	113,927,996	114,064,710	2007-HE2, 0.24% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 ⁵	9,513,372	5,852,061
Morgan Stanley ABS Capital I Incorporated Trust 2006-NC5, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁵	30,295,035	20,062,802	2007-HE3, 0.22% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ⁵	6,732,294	4,309,803
			2007-HE6, 0.17% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁵	3,369,400	3,047,253
			2007-NC3, 0.30% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 ⁵	2,595,468	2,213,465
			2007-HE3, 0.24% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ^{5,6}	2,473,190	1,801,887

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
LSTAR Securities			Verus Securitization		
Investment Ltd.			Trust		
2021-1, 1.92% (1			2020-1, 2.42% due		
Month USD			01/25/60 ^{6,10}	23,827,067	\$ 24,081,316
LIBOR + 1.80%,			2019-4, 2.64% due		
Rate Floor: 1.80%)	75,462,614	\$ 75,666,061	11/25/59 ^{6,10}	20,387,661	20,749,304
due 02/01/26 ^{5,7}			Starwood Mortgage		
2021-2, 1.82% (1			Residential Trust		
Month USD			2020-1, 2.28%		
LIBOR + 1.70%,			(WAC) due		
Rate Floor: 1.70%)			02/25/50 ^{5,6}	18,795,599	19,141,457
due 03/02/26 ^{5,7}	39,789,480	39,761,962	2020-1, 2.56%		
Home Equity			(WAC) due		
Loan Trust			02/25/50 ^{5,6}	12,023,568	12,155,477
2007-FRE1, 0.30%			2020-1, 2.41% (WAC)		
(1 Month USD			due 02/25/50 ^{5,6}	9,248,898	9,399,621
LIBOR + 0.19%,			2019-1, 2.94% (WAC)		
Rate Floor: 0.19%)			due 06/25/49 ^{5,6}	1,428,308	1,436,707
due 04/25/37 ⁵	76,127,847	71,735,833	NovaStar Mortgage		
Soundview Home			Funding Trust Series		
Loan Trust			2007-2, 0.31% (1		
2006-OPT5, 0.25%			Month USD		
(1 Month USD			LIBOR + 0.20%,		
LIBOR + 0.14%,			Rate Cap/Floor:		
Rate Floor: 0.14%)			11.00%/0.20%)		
due 07/25/36 ⁵	58,386,699	57,119,801	due 09/25/37 ⁵	39,485,327	38,709,393
2005-OPT3, 0.81%			2007-1, 0.24% (1		
(1 Month USD			Month USD		
LIBOR + 0.71%,			LIBOR + 0.13%,		
Rate Floor: 0.71%)			Rate Cap/Floor:		
due 11/25/35 ⁵	11,827,261	11,799,080	11.00%/0.13%)		
JP Morgan Mortgage			due 03/25/37 ⁵	3,551,224	2,695,595
Acquisition Trust			Citigroup Mortgage		
2006-WMC4, 0.24%			Loan Trust, Inc.		
(1 Month USD			2007-AMC1, 0.27%		
LIBOR + 0.13%,			(1 Month USD		
Rate Floor: 0.13%)			LIBOR + 0.16%,		
due 12/25/36 ⁵	76,186,546	56,479,700	Rate Floor: 0.16%)		
2006-WMC4, 0.23%			due 12/25/36 ^{5,6}	26,613,342	17,761,720
(1 Month USD			2005-HE3, 0.84%		
LIBOR + 0.12%,			(1 Month USD		
Rate Floor: 0.12%)			LIBOR + 0.74%,		
due 12/25/36 ⁵	13,676,831	8,787,182	Rate Floor: 0.74%)		
			due 09/25/35 ⁵	8,884,630	8,869,735

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-AMC3, 0.29% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ⁵	8,068,059	\$ 7,373,226			
2006-WF1, 5.21% due 03/25/36	9,535,330	6,549,427		7,462,193	\$ 5,846,783
GSAMP Trust			2007-OA7, 0.29% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁵	3,431,134	3,266,722
2007-NC1, 0.24% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁵	30,706,348	20,430,969	2007-OH3, 0.33% (1 Month USD LIBOR + 0.22%, Rate Cap/Floor: 10.00%/0.22%) due 09/25/47 ⁵	830,312	786,197
2006-HE8, 0.34% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁵	10,107,000	8,885,205	Structured Asset		
2006-NC2, 0.41% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ⁵	7,636,831	5,468,569	Securities		
2007-NC1, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 ⁵	6,851,035	4,497,122	Corporation		
2005-HE6, 0.77% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.66%) due 11/25/35 ⁵	45,667	45,658	Mortgage Loan Trust		
Alternative Loan Trust			2008-BC4, 0.74% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁵	34,296,259	33,761,608
2007-OA4, 0.28% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁵	21,993,650	20,803,406	2006-BC4, 0.28% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁵	4,183,202	4,107,300
2007-OH3, 0.40% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁵	8,352,935	7,959,535	2006-BC6, 0.28% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁵	404,371	402,013
			2006-OPT1, 0.37% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 ⁵	108,597	107,648

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BRAVO Residential Funding Trust 2019-NQM1, 2.67% (WAC) due 07/25/59 ^{5,6}	18,756,307	\$ 18,969,457	2006-AR9, 1.10% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁵	5,248,820	\$ 4,508,739
2019-NQM2, 2.75% (WAC) due 11/25/59 ^{5,6}	11,502,769	11,862,228	2006-7, 4.18% due 09/25/36	2,366,906	985,237
2021-HE1, 1.52% (30 Day Average U.S. Secured Overnight Financing Rate + 1.50%, Rate Floor: 0.00%) due 01/25/70 ^{5,6}	7,500,000	7,481,458	2006-8, 4.24% due 10/25/36	396,677	197,472
CIT Mortgage Loan Trust 2007-1, 1.46% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{5,6}	33,404,344	33,578,383	ACE Securities Corporation Home Equity Loan Trust Series 2006-NC1, 0.72% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 ⁵	16,761,000	16,153,757
CIM Trust 2018-R4, 4.07% (WAC) due 12/26/57 ^{5,6}	21,953,525	22,040,953	2005-HE2, 1.13% (1 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 04/25/35 ⁵	7,670,085	7,660,312
2018-R2, 3.69% (WAC) due 08/25/57 ^{5,6}	9,485,301	9,501,646	2007-WM2, 0.32% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ⁵	7,522,144	4,379,491
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR10, 0.28% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁵	12,887,558	12,495,764	New Residential Mortgage Loan Trust 2019-6A, 3.50% (WAC) due 09/25/59 ^{5,6}	13,086,199	13,791,951
2006-AR9, 1.09% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁵	11,361,506	10,337,666	2018-1A, 4.00% (WAC) due 12/25/57 ^{5,6}	10,705,132	11,427,060
			2018-2A, 3.50% (WAC) due 02/25/58 ^{5,6}	2,736,314	2,855,936
			Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 ^{5,7}	14,811,902	15,425,992

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-RM3, 2.80% (WAC) due 06/25/69 ^{5,7}	11,319,798	\$ 11,574,305			
HSI Asset Securitization Corporation Trust 2006-OPT2, 0.69% (1 Month USD LIBOR + 0.59%, Rate Floor: 0.59%) due 01/25/36 ⁵	27,052,690	26,972,182			
Homeward Opportunities Fund I Trust 2019-3, 2.68% (WAC) due 11/25/59 ^{5,6}	15,300,043	15,486,441			
2019-2, 2.70% (WAC) due 09/25/59 ^{5,6}	10,651,101	10,713,066			
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ¹¹	156,060,784	24,685,664			
RALI Series Trust 2007-QQ4, 0.30% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 ⁵	6,343,105	6,092,834			
2006-QQ2, 0.55% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁵	18,253,609	5,594,536			
2007-QQ2, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁵	9,013,901	4,742,423			
			2006-QQ2, 0.65% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ⁵	5,919,553	\$ 1,886,095
			2006-QQ6, 0.47% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁵	5,152,478	1,728,706
			2007-QQ3, 0.43% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 ⁵	1,234,143	1,178,147
			IXIS Real Estate Capital Trust 2007-HE1, 0.22% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 ⁵	29,213,551	9,964,956
			2006-HE1, 0.71% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁵	13,490,577	8,825,492
			2007-HE1, 0.34% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁵	3,328,363	1,156,779
			2007-HE1, 0.17% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁵	2,723,096	921,038
			Lehman XS Trust Series 2007-4N, 0.31% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/47 ⁵	11,518,978	11,551,047

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-2N, 0.29% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁵	6,395,624	\$ 6,285,773			
2007-15N, 0.36% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁵	2,554,907	2,436,284			
2006-10N, 0.53% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ⁵	467,694	473,952			
Residential Mortgage Loan Trust					
2020-1, 2.38% (WAC) due 02/25/24 ^{5,6}	15,611,337	15,794,661			
2020-1, 2.68% (WAC) due 02/25/24 ^{5,6}	3,884,681	3,914,025			
SPS Servicer Advance Receivables Trust					
2020-T2, 1.83% due 11/15/55 ⁶	20,000,000	19,616,572			
Bear Stearns Asset Backed Securities I Trust					
2006-HE9, 0.25% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁵	20,163,046	19,558,875			
First NLC Trust					
2005-4, 0.89% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ⁵	16,665,485	16,461,030			
			2005-1, 0.56% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 ⁵	2,689,787	\$ 2,591,662
			Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W4, 0.87% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 ⁵	12,191,257	11,075,265
			2005-W2, 0.84% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.74%) due 10/25/35 ⁵	6,220,411	6,212,570
			ABFC Trust		
			2007-WMC1, 1.36% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 ⁵	18,923,330	16,738,385
			Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 0.37% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 02/25/37 ⁵	21,467,422	8,948,955
			2006-HE6, 0.39% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 ⁵	10,222,066	6,994,315

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
HarborView Mortgage Loan Trust 2006-14, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁵	9,252,282	\$ 8,678,300			
2006-12, 0.30% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁵	7,223,518	6,908,450			
SG Residential Mortgage Trust 2019-3, 2.70% (WAC) due 09/25/59 ^{5,6}	15,354,618	15,573,584			
Angel Oak Mortgage Trust 2020-1, 2.77% (WAC) due 12/25/59 ^{5,6}	9,141,160	9,226,822			
2020-1, 2.67% (WAC) due 12/25/59 ^{5,6}	6,063,544	6,125,632			
Securitized Asset Backed Receivables LLC Trust 2006-WM4, 0.19% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 11/25/36 ⁵	33,109,956	12,983,063			
2006-HE2, 0.41% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁵	3,799,177	2,128,380			
			Merrill Lynch Alternative Note Asset Trust Series 2007-A1, 0.34% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁵	22,370,297	\$ 9,843,732
			2007-A1, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 ⁵	8,483,190	3,661,062
			First Franklin Mortgage Loan Trust 2006-FF3, 0.69% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 02/25/36 ⁵	8,616,000	8,532,744
			2004-FF10, 1.38% (1 Month USD LIBOR + 1.28%, Rate Floor: 1.28%) due 07/25/34 ⁵	4,158,098	4,174,362
			Deephaven Residential Mortgage Trust 2019-3A, 2.96% (WAC) due 07/25/59 ^{5,6}	11,894,595	11,979,939
			Citigroup Mortgage Loan Trust 2019-IMC1, 2.72% (WAC) due 07/25/49 ^{5,6}	11,266,160	11,472,497
			Credit-Based Asset Servicing and Securitization LLC 2006-CB2, 0.49% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ⁵	11,599,421	11,319,495

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Asset-Backed Securities			WaMu Asset-Backed		
Corporation Home			Certificates		
Equity Loan Trust			WaMu Series		
Series AEG			2007-HE4, 0.28%		
2006-HE1, 0.71%			(1 Month USD		
(1 Month USD			LIBOR + 0.17%,		
LIBOR + 0.60%,			Rate Floor: 0.17%)		
Rate Floor: 0.60%)			due 07/25/47 ⁵	5,889,952	\$ 4,935,622
due 01/25/36 ⁵	10,072,000	\$ 9,879,090	2007-HE4, 0.36%		
2006-NC2, 0.59%			(1 Month USD		
(1 Month USD			LIBOR + 0.25%,		
LIBOR + 0.48%,			Rate Floor: 0.25%)		
Rate Floor: 0.48%)			due 07/25/47 ⁵	4,224,264	3,188,791
due 08/25/36 ⁵	8,915,460	4,772,913	WaMu Mortgage Pass-		
2006-WMC4, 0.26%			Through Certificates		
(1 Month USD			Series Trust		
LIBOR + 0.15%,			2007-OA6, 1.07%		
Rate Floor: 0.15%)			(1 Year CMT Rate		
due 10/25/36 ⁵	6,639,185	2,931,613	+ 0.81%, Rate		
2006-WMC3, 0.27%			Floor: 0.81%)		
(1 Month USD			due 07/25/47 ⁵	6,196,025	5,171,557
LIBOR + 0.16%,			2006-AR13, 1.14%		
Rate Floor: 0.16%)			(1 Year CMT Rate		
due 08/25/36 ⁵	3,874,336	1,792,765	+ 0.88%, Rate		
2007-HE1, 0.26%			Floor: 0.88%)		
(1 Month USD			due 10/25/46 ⁵	1,861,800	1,746,559
LIBOR + 0.14%,			2006-AR11, 1.18%		
Rate Floor: 0.14%)			(1 Year CMT Rate		
due 07/25/37 ^{5,6}	4,204,945	4,010,669	+ 0.92%, Rate		
2007-HE2A, 0.25%			Floor: 0.92%)		
(1 Month USD			due 09/25/46 ⁵	1,011,622	995,723
LIBOR + 0.13%,			Impac Secured Assets		
Rate Floor: 0.13%)			CMN Owner Trust		
due 07/25/37 ^{5,6}	5,194,458	4,878,053	2005-2, 0.61% (1		
2007-HE1, 0.26%			Month USD		
(1 Month USD			LIBOR + 0.50%,		
LIBOR + 0.14%,			Rate Floor: 0.50%)		
Rate Floor: 0.14%)			due 03/25/36 ⁵	8,522,345	7,887,789
due 07/25/37 ^{5,6}					

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
American Home Mortgage Assets Trust 2006-4, 0.30% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁵	8,990,919	\$ 5,810,765			
2006-6, 0.30% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁵	1,977,654	1,690,083			
GSA Home Equity Trust 2006-5, 0.47% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 ⁵	14,761,408	7,005,600			
2007-7, 0.65% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁵	126,532	124,656			
CSMC Series 2015-12R, 0.63% (WAC) due 11/30/37 ^{5,6}	6,259,113	6,243,915			
Long Beach Mortgage Loan Trust 2006-8, 0.27% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 ⁵	7,950,906	3,129,069			
2006-6, 0.36% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 ⁵	5,145,916	2,718,413			
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR4 2006-AR4, 0.37% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 ⁵	11,488,682	\$ 5,632,555
			Structured Asset Investment Loan Trust 2005-11, 0.83% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.72%) due 01/25/36 ⁵	3,784,195	3,764,500
			2006-3, 0.26% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁵	683,301	670,584
			2004-BNC2, 1.31% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁵	662,167	\$ 663,023
			ASG Resecuritization Trust 2010-3, 0.71% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{5,6}	4,100,867	4,057,658
			Option One Mortgage Loan Trust 2007-2, 0.36% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ⁵	5,974,369	3,776,054

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CWABS Asset-Backed Certificates Trust 2004-15, 1.46% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 04/25/35 ⁵	3,434,647	\$ 3,438,629			
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 0.69% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁵	3,007,543	2,957,591			
Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA2, 1.03% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁵	2,944,070	2,828,693			
Finance of America HECM Buyout 2021-HB1, 2.08% (WAC) due 02/25/31 ^{5,6}	2,600,000	2,586,731			
Nationstar HECM Loan Trust 2019-2A, 2.27% (WAC) due 11/25/29 ^{5,6}	2,503,176	2,507,742			
Morgan Stanley Resecuritization Trust 2014-R9, 0.25% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{5,6}	2,398,535	2,306,289			
			Nomura Resecuritization Trust 2015-4R, 1.81% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,6}	1,175,203	\$ 1,169,570
			2015-4R, 0.60% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{5,6}	434,331	428,593
			GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 0.61% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 12/25/35 ⁵	1,481,039	1,479,224
			Countrywide Asset- Backed Certificates 2005-15, 0.56% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁵	1,500,000	1,461,137
			Impac Secured Assets Trust 2006-2, 0.45% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁵	1,153,935	1,031,207
			Alliance Bancorp Trust 2007-OA1, 0.35% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁵	766,986	712,326

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
UCFC Manufactured Housing Contract 1997-2, 7.38% due 10/15/28	343,455	\$ 350,171	3.61% due 04/01/39	6,193,000	\$ 6,448,587
Morgan Stanley Re-REMIC Trust 2010-R5, 1.55% due 06/26/36 ⁶	185,778	170,782	3.05% due 03/01/50	6,150,063	6,348,491
Irwin Home Equity Loan Trust 2007-1, 6.35% due 08/25/37 ⁶	20,460	20,898	1.83% due 08/01/40	5,726,445	5,361,731
Total Residential Mortgage Backed Securities		<u>1,717,891,826</u>	4.07% due 05/01/49	4,778,974	5,184,126
GOVERNMENT AGENCY - 2.5%			3.16% due 11/01/30	4,887,020	5,145,611
Fannie Mae			4.27% due 12/01/33	4,589,703	5,126,756
2.43% due 01/01/30	53,650,000	55,900,389	2.17% due 10/01/50	5,281,463	4,925,138
3.40% due 02/01/33	25,000,000	27,496,936	2.50% due 04/01/35	4,522,591	4,705,613
2.40% due 03/01/40	27,004,000	26,393,599	3.71% due 04/01/31	4,200,000	4,697,234
3.83% due 05/01/49	19,000,000	21,049,333	2.99% due 01/01/40	4,429,000	4,522,945
2.81% due 09/01/39	20,780,000	20,972,074	3.76% due 03/01/37	4,000,000	4,520,518
4.17% due 02/01/49	16,500,000	18,425,673	3.37% due 06/01/39	4,067,000	4,495,751
2013-124, due 12/25/43 ^{12,15}	20,487,209	18,256,113	3.50% due 02/01/48	4,052,341	4,367,544
2.30% due 11/01/29	17,060,000	17,663,906	3.65% due 03/01/33	3,600,000	3,859,855
2.46% due 01/01/30	14,500,000	15,207,573	4.24% due 08/01/48	3,400,000	3,787,159
4.08% due 04/01/49	12,879,000	14,135,461	2.94% due 02/01/40	3,370,833	3,563,606
3.42% due 09/01/47	12,752,005	13,669,578	3.92% due 04/01/39	3,198,000	3,460,331
2.07% due 10/01/50	13,420,971	12,397,645	2.96% due 10/01/49	2,900,040	2,957,124
3.59% due 04/01/33	11,163,765	11,766,982	3.94% due 06/01/35	2,600,000	2,793,449
2.00% due 09/01/50	12,060,201	10,997,292	2.62% due 11/01/28	2,600,000	2,744,400
4.21% due 10/01/48	9,750,000	10,925,568	2.86% due 01/01/33	2,524,000	2,643,560
2013-100, due 10/25/43 ^{12,15}	10,241,833	9,132,400	3.26% due 11/01/46	2,443,912	2,579,829
3.43% due 03/01/33	8,100,000	8,688,455	3.50% due 12/01/47	2,308,708	2,474,968
1.76% due 08/01/40	9,360,000	8,398,163	2.92% due 03/01/50	2,401,607	2,434,879
2.17% due 03/01/51	8,638,000	7,950,094	2.51% due 07/01/50	2,425,250	2,374,101
2.09% due 04/01/35	7,683,275	7,538,914	2.69% due 10/01/34	2,288,171	2,338,353
3.29% due 03/01/33	6,700,000	7,117,881	3.51% due 11/01/37	2,150,000	2,242,808
2.10% due 07/01/50	7,653,727	7,085,699	1.68% due 09/01/37	2,151,642	2,092,672
2.15% due 09/01/29	6,683,000	6,786,074	2.68% due 04/01/50	1,965,596	1,959,114
2.79% due 01/01/32	6,478,157	6,784,845	3.17% due 02/01/30	1,750,000	1,908,847
3.56% due 02/01/38	6,350,047	6,742,516	3.46% due 08/01/49	1,706,514	1,829,953
4.04% due 08/01/48	6,100,000	6,650,335	4.00% due 12/01/38	1,687,212	1,825,242
			2.77% due 02/01/36	1,768,003	1,811,910
			4.50% due 03/01/48	1,549,745	1,688,029
			3.50% due 12/01/46	1,509,311	1,605,050
			3.08% due 02/01/33	1,300,000	1,402,295
			3.74% due 02/01/48	1,267,288	1,395,228
			3.27% due 08/01/34	1,285,597	1,382,410
			4.00% due 08/01/47	1,245,266	1,359,749
			2.32% due 07/01/50	1,397,173	1,329,289
			4.00% due 01/01/46	1,193,466	1,300,025
			2.89% due 05/01/33	1,230,286	1,286,569
			4.05% due 09/01/48	1,169,378	1,265,181
			2.25% due 10/01/50	1,290,635	1,217,396
			3.50% due 12/01/45	1,096,365	1,179,142

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.50% due 01/01/35	1,092,781	\$ 1,137,079	Freddie Mac		
3.13% due 01/01/30	997,075	1,087,456	Multifamily		
3.96% due 06/01/49	974,694	1,059,135	Structured Pass		
3.60% due 10/01/47	944,716	1,022,934	Through Certificates		
3.00% due 07/01/46	904,810	951,784	2015-K043, 0.53%		
3.18% due 09/01/42	876,041	920,288	(WAC) due		
3.63% due 01/01/37	717,729	773,126	12/25/24 ^{5,11}	43,001,933	\$ 770,681
3.91% due 07/01/49	683,309	749,870	Total Government Agency		<u>616,213,443</u>
3.36% due 12/01/39	697,623	715,198	MILITARY HOUSING - 1.1%		
2.75% due 11/01/31	632,053	666,959	Freddie Mac Military		
4.50% due 02/01/45	579,670	649,500	Housing Bonds		
3.99% due 06/01/49	536,910	584,070	Resecuritization		
5.00% due 12/01/44	434,014	489,885	Trust Certificates		
5.00% due 05/01/44	378,536	423,591	2015-R1, 3.48%		
3.50% due 08/01/43	365,075	395,578	(WAC) due		
4.50% due 05/01/47	352,536	387,196	11/25/55 ^{5,6}	115,225,315	129,190,242
4.33% due 09/01/48	337,494	376,719	2015-R1, 4.32%		
4.22% due 04/01/49	315,000	347,580	(WAC) due		
Fannie Mae-Aces			10/25/52 ^{5,6}	13,608,997	14,422,072
2020-M23, 1.50%			2015-R1, 4.11%		
(WAC) due			(WAC) due		
03/25/35 ^{5,11}	297,720,113	38,506,256	11/25/52 ^{5,6}	12,636,553	13,673,908
Freddie Mac Seasoned			2015-R1, 0.52%		
Credit Risk			(WAC) due		
Transfer Trust			11/25/55 ^{5,6,11}	173,501,425	11,339,689
2020-2, 2.00%			2015-R1, 4.11%		
due 11/25/59	16,139,666	16,144,929	(WAC) due		
2020-3, 2.00%			11/25/52 ^{5,6}	9,441,310	10,376,351
due 05/25/60	13,025,009	13,020,400	Capmark Military		
Freddie Mac			Housing Trust		
3.55% due 10/01/33	4,556,487	4,919,347	2006-RILY, 6.15%		
2018-4762, 4.00%			due 07/10/51 ⁶	12,915,938	13,132,365
due 01/15/46	4,673,889	4,851,273	2008-AMCW, 6.90%		
3.26% due 09/01/45	2,244,133	2,311,848	due 07/10/55 ⁶	8,237,830	10,694,387
3.50% due 01/01/44	1,406,179	1,519,818	2007-AETC, 5.75%		
1.96% due 05/01/50	1,593,019	1,442,239	due 02/10/52 ⁶	7,354,833	7,571,438
4.00% due 02/01/46	1,222,241	1,334,165	2007-ROBS, 6.06%		
1.95% due 05/01/50	1,467,593	1,326,476	due 10/10/52 ⁶	4,639,421	4,830,314
3.40% due 04/01/31	988,740	1,082,259	2006-RILY, 2.09%		
4.00% due 11/01/45	961,097	1,051,095	(1 Month USD		
3.00% due 08/01/46	938,012	987,086	LIBOR + 0.37%,		
4.50% due 06/01/48	774,767	845,594	Rate Floor: 0.37%)		
FreMF Mortgage Trust			due 07/10/51 ^{5,6}	6,943,741	4,030,725
2013-K29, 0.13%					
due 05/25/46 ^{6,11}	729,376,361	1,285,963			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-AET2, 6.06% due 10/10/52 ⁶	3,047,743	\$ 3,144,722			
GMAC Commercial Mortgage Asset Corp.					
2007-HCKM, 6.11% due 08/10/52 ⁶	22,029,462	24,294,956			
2005-DRUM, 5.47% due 05/10/50 ^{†††.6}	4,499,355	4,818,835			
2005-BLIS, 5.25% due 07/10/50 ⁶	2,500,000	2,637,650			
Total Military Housing		<u>254,157,654</u>			
COMMERCIAL MORTGAGE BACKED SECURITIES - 1.0%					
Citigroup Commercial Mortgage Trust					
2019-GC43, 0.63% (WAC) due 11/10/52 ^{5,11}	219,524,548	9,663,778			
2019-GC41, 1.06% (WAC) due 08/10/56 ^{5,11}	104,680,733	6,946,415			
2016-C2, 1.74% (WAC) due 08/10/49 ^{5,11}	33,206,651	2,381,747			
2016-P4, 1.95% (WAC) due 07/10/49 ^{5,11}	31,518,986	2,295,329			
2016-P5, 1.50% (WAC) due 10/10/49 ^{5,11}	30,509,634	1,682,600			
2016-GC37, 1.70% (WAC) due 04/10/49 ^{5,11}	20,382,086	1,398,668			
2015-GC35, 0.78% (WAC) due 11/10/48 ^{5,11}	30,473,485	823,104			
2015-GC29, 1.04% (WAC) due 04/10/48 ^{5,11}	19,415,432	696,284			
2016-C3, 1.14% (WAC) due 11/15/49 ^{5,11}	11,913,668	493,690			
			2013-GC15, 4.37% (WAC) due 09/10/46 ⁵	380,000	\$ 411,208
			GB Trust		
			2020-FLIX, 2.46% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 08/15/37 ^{5,6}	23,300,000	23,358,173
			2020-FLIX, 1.71% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/15/37 ^{5,6}	2,000,000	2,005,078
			Life Mortgage Trust		
			2021-BMR, 2.46% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 03/15/38 ^{5,6}	19,500,000	19,531,192
			2021-BMR, 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/38 ^{5,6}	5,250,000	5,258,400
			Wells Fargo Commercial Mortgage Trust		
			2017-C38, 1.02% (WAC) due 07/15/50 ^{5,11}	71,195,222	3,455,125
			2016-BNK1, 1.74% (WAC) due 08/15/49 ^{5,11}	36,071,280	2,648,606
			2017-RB1, 1.24% (WAC) due 03/15/50 ^{5,11}	39,965,941	2,363,142
			2016-C35, 1.92% (WAC) due 07/15/48 ^{5,11}	25,965,544	1,954,982
			2017-C42, 0.88% (WAC) due 12/15/50 ^{5,11}	34,929,012	1,690,851

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2015-NXS4, 1.04% (WAC) due 12/15/48 ^{5,11}	39,971,893	\$ 1,608,929			
2016-C32, 4.72% (WAC) due 01/15/59 ⁵	1,400,000	1,545,391			
2017-RC1, 1.49% (WAC) due 01/15/60 ^{5,11}	25,602,590	1,529,622			
2016-NXS5, 1.44% (WAC) due 01/15/59 ^{5,11}	23,702,373	1,310,784			
2015-P2, 0.92% (WAC) due 12/15/48 ^{5,11}	27,740,378	1,021,398			
2015-C30, 0.89% (WAC) due 09/15/58 ^{5,11}	30,276,321	1,016,827			
2016-C37, 0.93% (WAC) due 12/15/49 ^{5,11}	15,522,777	458,599			
2015-NXS1, 1.10% (WAC) due 05/15/48 ^{5,11}	8,867,607	306,152			
GS Mortgage Securities Trust					
2020-GC45, 0.67% (WAC) due 02/13/53 ^{5,11}	153,917,174	7,404,386			
2019-GC42, 0.81% (WAC) due 09/01/52 ^{5,11}	69,738,723	3,907,028			
2017-GS6, 1.03% (WAC) due 05/10/50 ^{5,11}	42,356,185	2,345,342			
2017-GS6, 3.87% due 05/10/50	521,000	564,605			
2015-GC28, 0.99% (WAC) due 02/10/48 ^{5,11}	15,736,736	500,409			
			JPMDB Commercial Mortgage Securities Trust		
			2017-C7, 0.87% (WAC) due 10/15/50 ^{5,11}	133,189,249	\$ 5,781,279
			2016-C4, 0.79% (WAC) due 12/15/49 ^{5,11}	84,914,191	3,114,712
			2016-C4, 3.64% (WAC) due 12/15/49 ⁵	2,650,000	2,775,447
			2016-C2, 1.57% (WAC) due 06/15/49 ^{5,11}	28,024,140	1,560,704
			2017-C5, 0.95% (WAC) due 03/15/50 ^{5,11}	8,265,318	363,966
			COMM Mortgage Trust		
			2018-COR3, 0.44% (WAC) due 05/10/51 ^{5,11}	197,414,577	5,530,787
			2015-CR26, 0.93% (WAC) due 10/10/48 ^{5,11}	83,496,225	2,862,902
			2015-CR24, 0.76% (WAC) due 08/10/48 ^{5,11}	46,590,422	1,301,988
			2015-CR23, 0.89% (WAC) due 05/10/48 ^{5,11}	40,665,779	1,133,128
			2015-CR27, 0.92% (WAC) due 10/10/48 ^{5,11}	26,736,392	948,899
			2015-CR23, 3.80% due 05/10/48	700,000	756,954
			2013-CR13, 0.75% (WAC) due 11/10/46 ^{5,11}	36,189,740	629,633
			2014-LC15, 1.09% (WAC) due 04/10/47 ^{5,11}	11,145,637	282,107

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BENCHMARK			2015-C1, 0.83%		
Mortgage Trust			(WAC) due		
2019-B14, 0.79%			04/15/50 ^{5,11}	50,921,552	\$ 1,328,284
(WAC) due			2016-C6, 1.92%		
12/15/62 ^{5,11}	109,460,784	\$ 5,198,205	(WAC) due		
2018-B2, 0.42%			01/15/49 ^{5,11}	5,554,448	394,559
(WAC) due			BANK		
02/15/51 ^{5,11}	131,266,931	2,647,706	2020-BN25, 0.44%		
2018-B6, 0.44%			(WAC) due		
(WAC) due			01/15/63 ^{5,11}	140,000,000	4,926,614
10/10/51 ^{5,11}	64,414,553	1,445,823	2017-BNK6, 0.82%		
2018-B6, 4.62%			(WAC) due		
(WAC) due			07/15/60 ^{5,11}	42,542,811	1,607,795
10/10/51 ⁵	750,000	828,416	2017-BNK4, 1.40%		
GS Mortgage Securities			(WAC) due		
Corporation Trust			05/15/50 ^{5,11}	12,855,535	768,866
2020-UPTN, 3.25%			BX Commercial		
(WAC) due			Mortgage Trust		
02/10/37 ^{5,6}	5,350,000	5,229,505	2019-XL, 2.11%		
2020-DUNE, 1.46%			(1 Month USD		
(1 Month USD			LIBOR + 2.00%,		
LIBOR + 1.35%,			Rate Floor:		
Rate Floor: 1.35%)			2.00% due		
due 12/15/36 ^{5,6}	3,750,000	3,654,449	10/15/36 ^{5,6}	6,818,706	6,814,601
2020-DUNE, 2.01%			Benchmark		
(1 Month USD			Mortgage Trust		
LIBOR + 1.90%,			2020-IG3, 3.13%		
Rate Floor: 1.90%)			(WAC) due		
due 12/15/36 ^{5,6}	1,000,000	945,488	09/15/48 ^{5,6}	5,232,000	5,022,059
KKR Industrial			UBS Commercial		
Portfolio Trust			Mortgage Trust		
2021-KDIP, 1.66%			2017-C2, 1.06%		
(1 Month USD			(WAC) due		
LIBOR + 1.55%,			08/15/50 ^{5,11}	50,439,294	2,531,069
Rate Floor: 1.55%)			2017-C5, 1.00%		
due 12/15/37 ^{5,6}	8,750,000	8,728,168	(WAC) due		
DBGS Mortgage Trust			11/15/50 ^{5,11}	53,332,145	2,425,418
2018-C1, 4.64%			CD Mortgage Trust		
(WAC) due			2016-CD1, 1.41%		
10/15/51 ⁵	7,588,000	8,593,275	(WAC) due		
CSAIL Commercial			08/10/49 ^{5,11}	31,814,157	1,888,326
Mortgage Trust			2017-CD6, 0.92%		
2019-C15, 1.05%			(WAC) due		
(WAC) due			11/13/50 ^{5,11}	45,230,451	1,778,977
03/15/52 ^{5,11}	97,013,217	6,052,461			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2016-CD2, 0.65% (WAC) due 11/10/49 ^{5,11}	34,075,150	\$ 823,647			
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3, 1.42% (WAC) due 08/15/49 ^{5,11}	67,932,870	3,839,185			
CD Commercial Mortgage Trust 2017-CD4, 1.29% (WAC) due 05/10/50 ^{5,11}	31,742,296	1,754,063			
2017-CD3, 1.01% (WAC) due 02/10/50 ^{5,11}	34,211,689	1,570,491			
JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.21% (WAC) due 02/15/48 ^{5,11}	71,599,890	2,680,550			
2013-C12, 0.47% (WAC) due 07/15/45 ^{5,11}	34,478,332	262,797			
BBCMS Mortgage Trust 2018-C2, 0.77% (WAC) due 12/15/51 ^{5,11}	58,088,935	2,806,154			
JPMCC Commercial Mortgage Securities Trust 2017-JP6, 1.13% (WAC) due 07/15/50 ^{5,11}	57,498,409	2,714,224			
CGMS Commercial Mortgage Trust 2017-B1, 0.82% (WAC) due 08/15/50 ^{5,11}	65,225,069	2,495,746			
			Cam Commercial Mortgage Corp. 2002-CAM2, 6.16% due 12/14/21 ⁶	2,197,355	\$ 2,244,580
			Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 0.88% (WAC) due 12/15/47 ^{5,11}	65,437,297	2,051,237
			CFCRE Commercial Mortgage Trust 2016-C3, 0.99% (WAC) due 01/10/48 ^{5,11}	38,631,453	1,576,681
			Banc of America Commercial Mortgage Trust 2017-BNK3, 1.10% (WAC) due 02/15/50 ^{5,11}	23,806,940	1,142,102
			DBJPM Mortgage Trust 2017-C6, 0.99% (WAC) due 06/10/50 ^{5,11}	23,179,113	1,002,562
			Bancorp Commercial Mortgage Trust 2018-CR3, 1.36% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{5,6}	774,677	773,975
			SG Commercial Mortgage Securities Trust 2016-C5, 1.95% (WAC) due 10/10/48 ^{5,11}	6,039,824	395,441
			Morgan Stanley Capital I Trust 2016-UBS9, 4.61% (WAC) due 03/15/49 ⁵	275,000	287,527

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GS Mortgage Securities Corporation II					
2013-GC10, 2.94% due 02/10/46	225,000	\$ 232,993			
WFRBS Commercial Mortgage Trust					
2013-C12, 1.18% (WAC) due 03/15/48 ^{5,6,11}	8,489,715	<u>145,009</u>			
Total Commercial Mortgage Backed Securities		<u>241,229,378</u>			
Total Collateralized Mortgage Obligations (Cost \$2,833,212,349)		<u>2,829,492,301</u>			
SENIOR FLOATING RATE INTERESTS^{††} - 8.1%					
CONSUMER, NON-CYCLICAL - 1.6%					
Valeo F1 Company Ltd.					
due 08/27/27	GBP 34,400,000	47,273,503			
Bombardier Recreational Products, Inc.					
2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	34,000,000	33,580,440			
Packaging Coordinators Midco, Inc.					
4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	32,358,332	32,317,884			
Sunshine Investments BV					
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/28/25	EUR 20,259,706	23,701,576			
Nidda Healthcare Holding GmbH					
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	\$ 21,254,992			
Southern Veterinary Partners LLC					
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27			19,504,148		19,552,908
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 17,000,000		19,540,631
Triton Water Holdings, Inc.					
due 03/16/28 ⁵			18,750,000		18,662,062
HAH Group Holding Co. LLC					
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27			17,487,784		17,531,504
National Mentor Holdings, Inc.					
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28			15,340,058		15,236,513
Endo Luxembourg Finance Company I SARL					
due 03/11/28			12,600,000		12,458,250

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Quirch Foods Holdings LLC 6.25% (6 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 10/27/27	11,700,000	\$ 11,765,871	PPD, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 01/13/28	7,200,000	\$ 7,157,592
AI Aqua Zip Bidco Pty Ltd. due 12/13/23	10,830,341	10,834,890	Elanco Animal Health, Inc. 1.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	6,796,293	6,701,621
Option Care Health, Inc. due 08/06/26	10,224,116	10,179,437	IQVIA, Inc. 2.00% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR 4,929,123	5,763,340
Weber-Stephen Products LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	8,900,000	8,888,875	Arterra Wines Canada, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/24/27	5,400,000	5,397,732
Women's Care Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/15/28	8,868,429	8,868,429	Elsan SAS due 02/05/28 ⁵	EUR 4,500,000	5,258,478
Energizer Holdings, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	7,500,000	7,459,350	Spectrum Brands, Inc. 2.50% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28	4,000,000	3,987,520
Avantor Funding, Inc. 3.25% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.25%) due 11/08/27	7,400,000	7,396,300	Dole Food Company, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/05/24	3,837,179	3,833,457
SCP Eye Care Services LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/11/28 ^{†††}	7,329,545	7,320,383	Midwest Physician Administrative Services 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/12/28	3,000,000	2,979,390

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 08/15/24 ^{†††}	498,715	\$ 499,483			
B&G Foods, Inc. 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/12/26	3,300,000	3,293,400			
Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	3,231,900	3,182,258			
Callaway Golf Company 4.61% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	2,518,122	2,527,565			
Hayward Industries, Inc. 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	1,720,511	1,717,294			
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	822,846			
Atkins Nutritionals, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/24	175,138	175,357			
Total Consumer, Non-cyclical		<u>387,121,131</u>			
			CONSUMER, CYCLICAL - 1.4%		
			MB2 Dental Solutions LLC 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	45,032,384	\$ 44,157,246
			6.19% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/29/27	1,704,096	1,670,979
			CHG Healthcare Services, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	44,305,181	44,131,061
			Verisure Holding AB due 01/14/28 ⁵	EUR 30,010,000	35,026,681
			3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/20/26	EUR 6,890,000	8,048,971
			Samsonite IP Holdings SARL 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	37,795,393	38,031,614
			BGIS (BIFM CA Buyer, Inc.) 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	32,885,340	32,638,700
			CNT Holdings I Corp. 4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	24,250,000	24,181,857

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Flamingo			Wabash National		
due 03/18/28	EUR 18,600,000	\$ 21,578,879	Corporation		
PetSmart LLC			4.00% (1 Month		
4.25% (3 Month USD			USD LIBOR +		
LIBOR + 3.50%,			3.25%, Rate		
Rate Floor: 4.25%)			Floor: 4.00%)		
due 02/11/28	20,200,000	20,153,540	due 09/28/27	3,933,671	\$ 3,923,837
Packers Holdings LLC			SP PF Buyer LLC		
4.00% (3 Month			4.61% (1 Month USD		
USD LIBOR +			LIBOR + 4.50%,		
3.25%, Rate			Rate Floor: 4.50%)		
Floor: 4.00%)			due 12/22/25	3,391,349	3,266,988
due 03/09/28	20,026,469	19,784,549	Cast & Crew		
Adevinta ASA			Payroll LLC		
due 10/22/27 ⁵	EUR 11,000,000	12,909,393	3.86% (1 Month USD		
3.75% (1 Month USD			LIBOR + 3.75%,		
LIBOR + 3.00%,			Rate Floor: 3.75%)		
Rate Floor: 3.75%)			due 02/09/26	2,397,684	2,357,979
due 10/22/27	3,800,000	3,797,644	Whatabrands, LLC		
New Trojan Parent, Inc.			2.86% (1 Month USD		
3.75% (1 Month USD			LIBOR + 2.75%,		
LIBOR + 3.25%,			Rate Floor: 2.75%)		
Rate Floor: 3.75%)			due 07/31/26	1,341,787	1,332,099
due 01/06/28	14,050,000	13,962,188	1011778 BC Unlimited		
Truck Hero, Inc.			Liability Co.		
4.50% (1 Month			1.86% (1 Month USD		
USD LIBOR +			LIBOR + 1.75%,		
3.75%, Rate			Rate Floor: 1.75%)		
Floor: 4.50%)			due 11/19/26	1,041,113	1,021,269
due 01/31/28	9,000,000	8,971,290	Rent-A-Center, Inc.		
BCPE Empire			4.75% (1 Month USD		
Holdings, Inc.			LIBOR + 4.00%,		
5.00% (1 Month			Rate Floor: 4.75%)		
USD LIBOR +			due 02/17/28	500,000	502,085
4.25%, Rate			Total Consumer, Cyclical		<u>351,892,927</u>
Floor: 5.00%)					
due 06/11/26	6,000,000	5,985,000	INDUSTRIAL - 1.4%		
Power Solutions			American Bath		
(Panther)			Group LLC		
3.61% (3 Month USD			4.25% (3 Month USD		
LIBOR + 3.50%,			LIBOR + 3.75%,		
Rate Floor: 3.50%)			Rate Floor: 4.25%)		
due 04/30/26	4,509,814	4,459,078	due 11/23/27	34,340,000	34,087,944

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Mileage Plus Holdings LLC			4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 07/29/27	EUR 3,000,000	\$ 3,527,814
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	30,500,000	\$ 32,373,005	Pelican Products, Inc.		
Berry Global, Inc. due 07/01/26	27,200,000	26,957,648	4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	15,050,308	14,871,661
IFCO Management GmbH			Alliance Laundry Systems LLC		
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/29/26	EUR 19,870,000	23,242,867	4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	13,665,750	13,632,952
Galileo Global Education Finance SARL			Hillman Group, Inc. due 02/24/28 ⁵	12,468,354	12,395,664
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/12/26	EUR 19,200,000	22,352,871	Fugue Finance BV		
AI Convoy Luxembourg SARL			3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 10,500,000	12,201,202
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 18,618,000	21,760,224	Filtration Group Corp.		
TransDigm, Inc.			3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 8,000,000	9,331,989
2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,876,915	14,554,532	3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,661,120	1,635,788
2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	5,827,709	5,703,287	Service Logic Acquisition, Inc.		
Vertical (TK Elevator)			4.75% (2 Month USD LIBOR + 4.00% and 3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	10,077,463	10,064,866
4.48% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	12,785,830	12,805,009			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Waterlogic Holdings Ltd. 3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/14/25	EUR 5,999,999	\$ 7,000,468	Berlin Packaging LLC 3.12% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	4,569,977	\$ 4,482,645
CapStone Acquisition Holdings, Inc. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	6,767,040	6,762,844	Charter Nex US Holdings, Inc. 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	4,300,000	4,305,375
Dispatch Terra Acquisition LLC 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/17/28	6,200,000	6,169,000	Pike Corp. 3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/21/27	3,500,000	3,485,615
DXP Enterprises, Inc. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	5,985,000	5,970,038	Anchor Packaging LLC 4.11% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	1,968,246	1,968,246
YAK MAT (YAK ACCESS LLC) 10.19% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	7,240,000	5,867,441	FCG Acquisitions, Inc due 03/16/28	1,680,000	1,669,500
Diversitech Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/03/24 ^{†††}	5,775,631	5,757,583	CHI Overhead Doors, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 07/31/25	1,446,375	1,446,375
American Residential Services LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/15/27	5,000,000	4,981,250	DG Investment Intermediate Holdings 2, Inc. 3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/03/25	808,099	805,068

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fly Funding II SARL 2.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.50%) due 08/11/25	658,803	\$ 643,156			
CPG International LLC 3.25% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 05/06/24	508,112	507,477			
Gates Global LLC 3.50% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.50%) due 03/31/27	451,328	449,825			
VC GB Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	181,614	180,479			
BWAY Holding Co. 3.44% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	123,715	120,931			
API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 ^{†††.13}	44,655	18,978			
12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 ^{†††.13}	8,206	6,154			
Total Industrial		<u>334,097,771</u>			
			FINANCIAL - 1.3%		
			Citadel Securities, LP 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	63,000,000	\$ 62,264,790
			Jane Street Group LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	37,419,833	36,987,259
			Nexus Buyer LLC 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	26,054,609	25,908,182
			USI, Inc. 3.45% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	18,954,467	18,754,687
			3.20% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	6,489,176	6,411,566
			Jefferies Finance LLC 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/30/27 ^{†††}	20,497,000	20,317,651
			3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	1,909,421	1,890,804
			Alter Domus 4.50% (2 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	20,890,000	20,794,324

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Higginbotham			Alliant Holdings		
6.50% (1 Month			Intermediate LLC		
USD LIBOR +			3.36% (1 Month USD		
5.75%, Rate			LIBOR + 3.25%,		
Floor: 6.50%)			Rate Floor: 3.25%)		
due 11/25/26 ^{†††}	18,806,358	\$ 18,541,332	due 05/09/25	8,189,326	\$ 8,082,128
Franchise Group, Inc.			4.25% (1 Month USD		
5.50% (3 Month			LIBOR + 3.75%,		
USD LIBOR +			Rate Floor: 4.25%)		
4.75%, Rate			due 11/05/27	897,058	894,331
Floor: 5.50%)			Jones Deslauriers		
due 03/10/26	15,200,000	15,209,576	Insurance		
HUB International Ltd.			Management, Inc.		
3.22% (3 Month			due 03/12/28 ^{†††}	CAD 6,974,000	5,564,568
USD LIBOR +			due 03/12/29 ^{†††}	CAD 3,171,000	2,530,147
3.00%, Rate			GT Polaris, Inc.		
Floor: 3.00%)			5.00% (3 Month		
due 04/25/25	14,810,903	14,592,146	USD LIBOR +		
AmWINS Group, Inc.			4.00%, Rate		
3.00% (1 Month			Floor: 5.00%)		
USD LIBOR +			due 09/24/27	5,436,375	5,429,580
2.25% and 1			NFP Corp.		
Month USD			3.36% (1 Month USD		
LIBOR + 2.25%,			LIBOR + 3.25%,		
Rate Floor: 3.00%)			Rate Floor: 3.25%)		
due 02/19/28	13,400,000	13,291,192	due 02/15/27	5,458,430	5,371,423
Orion Advisor			PAI Holdco, Inc.		
Solutions, Inc.			5.00% (3 Month		
due 09/24/27 ⁵	12,200,000	12,184,750	USD LIBOR +		
Cross Financial Corp.			4.00%, Rate		
5.50% (1 Month			Floor: 5.00%)		
USD LIBOR +			due 10/22/27	5,150,000	5,162,875
4.50%, Rate			Tegra18 Wealth		
Floor: 5.50%)			Solutions, Inc.		
due 09/15/27	12,119,625	12,157,559	4.19% (2 Month USD		
Duff & Phelps			LIBOR + 4.00%,		
4.75% (1 Month USD			Rate Floor: 4.00%)		
LIBOR + 3.75%,			due 02/18/27	1,200,000	1,197,996
Rate Floor: 4.75%)			AmeriLife Holdings LLC		
due 04/09/27	10,274,185	10,272,542	4.11% (3 Month USD		
			LIBOR + 4.00%,		
			Rate Floor: 4.00%)		
			due 03/18/27	562,109	560,940

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Virtu Financial, Inc. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/01/26	500,000	\$ 498,235			
Total Financial		<u>324,870,583</u>			
TECHNOLOGY - 1.1%					
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	54,501,125	54,467,334	Sabre GLBL, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/10/27	9,625,875	\$ 9,716,166
Planview Parent, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	26,259,394	26,215,803	ThoughtWorks, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/19/28	8,450,000	8,421,862
4.75% 3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27†††	3,690,606	3,705,978	Cloudera, Inc. 3.25% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 12/22/27	8,000,000	7,980,000
Team.Blue Finco SARL due 03/18/28 ⁵	EUR 21,520,270	25,127,590	Transact Holdings, Inc. 4.86% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	7,341,411	7,267,997
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	23,250,000	23,240,235	Imprivata, Inc. 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/01/27	7,100,000	7,078,913
RealPage, Inc. 3.75% due 02/18/28	19,135,000	19,036,646	E2open LLC 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 02/04/28	7,000,000	6,986,910
Peraton Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	12,264,907	12,254,727	Provation Software Group, Inc. 5.50% (6 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/16/27	6,500,000	6,418,750
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	11,630,557	Sportradar Capital SARL 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27	EUR 5,300,000	6,209,664

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Storable, Inc. due 02/26/28	5,000,000	\$ 4,950,000	Omnitracs LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/21/25	372,652	\$ 362,404
Navicure, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/22/26 ^{†††}	4,688,250	4,697,064	Aspect Software, Inc. 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	9,683	9,650
Boxer Parent Co., Inc. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 4,000,000	4,682,833	Total Technology		<u>261,668,948</u>
Cologix Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	2,390,223	2,384,677	COMMUNICATIONS - 0.5%		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24	2,100,000	2,095,128	UPC Financing Partnership 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/29	45,150,000	45,005,068
Project Boost Purchaser LLC 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	3,366,977	3,318,055	Syndigo LLC 5.25% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	24,900,000	24,900,000
Informatica LLC 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27	1,915,924	1,899,638	Xplornet Communications, Inc. 4.86% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,144,479	21,127,986
Solera LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/03/23	878,727	873,077	ProQuest, LLC 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26	19,650,000	19,512,450
Aston FinCo SARL 4.36% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	642,508	637,290	Alchemy Copyrights LLC 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 03/10/28 ^{†††}	6,034,875	6,034,875

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Radiate Holdco, LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	2,244,375	\$ 2,242,086			
Zayo Group Holdings, Inc. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,637,605			
LCPR Loan Financing LLC due 10/15/28 ⁵	1,300,000	1,301,625			
Authentic Brands 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,071,454	1,067,821			
Titan US Fincio LLC 4.20% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	982,521	980,065			
Internet Brands, Inc. 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24	764,780	755,603			
Telenet Financing USD LLC 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	620,000	611,630			
Flight Bidco, Inc. 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	283,906	281,334			
Total Communications		<u>125,458,148</u>			
			BASIC MATERIALS - 0.5%		
			INEOS Ltd. 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	\$ 36,164,326
			Illuminate Buyer LLC 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	28,492,922	28,338,491
			GrafTech Finance, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/12/25	21,935,840	21,908,420
			Trinseo Materials Operating S.C.A. due 03/17/28	11,100,000	10,975,125
			PQ Corp. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/08/27	7,340,985	7,337,902
			TricorBraun Holdings, Inc. 3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,209,832	6,145,125
			Pregis TopCo Corp. 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 07/31/26	2,935,500	2,909,198
			Clearwater Paper Corp.		

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.22% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/24/26	540,257	\$ 538,906			
Total Basic Materials		<u>114,317,493</u>			
UTILITIES - 0.2%					
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	53,529,766	53,686,073			
RS Ivy Holdco, Inc. 6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 12/23/27†††	5,985,000	<u>5,985,000</u>			
Total Utilities		<u>59,671,073</u>			
ENERGY - 0.1%					
Venture Global Calcasieu Pass LLC 2.48% (1 Month USD LIBOR + 2.38% and 3 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26†††	16,027,748	15,146,222			
Lotus Midstream, LLC 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/29/25	550,371	<u>546,381</u>			
Total Energy		<u>15,692,603</u>			
Total Senior Floating Rate Interests (Cost \$1,964,196,481)		<u>1,974,790,677</u>			
U.S. GOVERNMENT SECURITIES†† - 7.4%					
U.S. Treasury Notes 1.13% due 02/15/31 ¹⁴	799,908,000	755,163,146			
			0.25% due 05/31/25 ¹⁴	403,300,000	\$ 395,549,078
			2.00% due 04/30/24	12,460,000	13,075,213
			1.75% due 06/30/24	9,101,000	9,487,082
			2.38% due 02/29/24	7,749,000	8,205,465
			0.50% due 04/30/27	6,780,000	6,489,731
			1.38% due 02/15/23	4,500,000	4,602,305
			1.75% due 12/31/26	4,000,000	4,137,500
			1.50% due 10/31/24	3,820,000	3,949,223
			2.25% due 08/15/27	3,370,000	3,569,831
			0.50% due 05/31/27	2,600,000	2,483,609
			1.13% due 02/28/27	2,250,000	2,242,441
			2.13% due 05/15/25	880,000	931,184
			U.S. Treasury Strips due 02/15/50 ^{8,12,16}	736,163,000	359,368,488
			due 02/15/51 ^{12,16}	310,000,000	147,944,329
			due 08/15/50 ^{12,16}	160,000,000	77,237,611
			U.S. Treasury Bonds 8.00% due 11/15/21	5,600,000	5,876,063
			8.13% due 08/15/21	3,900,000	4,017,914
			2.88% due 08/15/45	2,630,000	2,864,851
			2.38% due 11/15/49	2,300,000	2,278,438
			1.38% due 08/15/50	2,450,000	1,904,109
			2.75% due 11/15/42	700,000	<u>748,617</u>
			Total U.S. Government Securities (Cost \$1,946,896,907)		<u>1,812,126,228</u>
			FEDERAL AGENCY BONDS†† - 1.8%		
			Freddie Mac Principal Strips due 07/15/32 ^{12,14,16}	123,250,000	96,968,540
			Fannie Mae Principal Strips due 07/15/37 ^{12,14,16}	89,850,000	60,010,815
			due 11/15/30 ^{12,14,16}	37,570,000	30,976,014
			due 08/06/38 ^{12,16}	5,850,000	3,773,619
			Tennessee Valley Authority 4.25% due 09/15/65	36,250,000	46,763,551
			5.38% due 04/01/56	8,960,000	13,543,148
			due 03/15/33 ¹⁶	3,000,000	2,299,737
			due 01/15/28 ¹⁶	2,011,000	1,812,609
			due 03/15/35 ¹⁶	1,142,000	820,490
			due 09/15/53 ^{11,16}	1,612,000	576,527
			due 09/15/55 ^{11,16}	1,612,000	537,473
			due 09/15/56 ^{11,16}	1,612,000	518,796
			due 03/15/57 ^{11,16}	1,612,000	510,567
			due 09/15/57 ^{11,16}	1,612,000	502,470

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
due 09/15/58 ^{11,16}	1,612,000	\$ 483,083	1.79% due 10/15/29	9,704,279	\$ 10,205,501
due 03/15/59 ^{11,16}	1,612,000	475,374	Fannie Mae		
due 09/15/59 ^{11,16}	1,612,000	467,788	due 01/15/32 ¹⁶	9,413,000	7,516,921
due 09/15/60 ^{11,16}	1,612,000	452,977	due 07/15/32 ¹⁶	3,963,000	3,114,462
due 09/15/54 ^{11,16}	1,020,000	352,262	due 01/15/35 ¹⁶	2,250,000	1,633,489
due 03/15/61 ^{11,16}	1,020,000	282,049	due 02/06/33 ¹⁶	1,456,000	1,124,087
due 09/15/61 ^{11,16}	1,020,000	277,548	due 01/15/33 ¹⁶	1,450,000	1,120,882
due 09/15/62 ^{11,16}	1,020,000	267,667	Federal Home Loan Bank		
due 03/15/63 ^{11,16}	1,020,000	263,382	3.63% due 06/22/43	4,850,000	5,601,871
due 09/15/63 ^{11,16}	1,020,000	259,167	3.25% due 06/10/39	4,500,000	5,037,529
due 09/15/64 ^{11,16}	1,020,000	248,800	2.69% due 09/26/34	1,350,000	1,382,848
due 03/15/65 ^{11,16}	1,020,000	244,794	Resolution Funding Corporation Principal Strips		
due 09/15/65 ^{11,16}	1,020,000	240,852	due 01/15/30 ^{12,16}	1,950,000	1,643,370
Tennessee Valley Authority Principal Strips			due 04/15/30 ^{12,16}	725,000	605,877
due 01/15/48 ^{12,16}	38,400,000	16,829,069	Total Federal Agency Bonds		
due 12/15/42 ^{12,16}	23,785,000	12,480,418	(Cost \$405,913,095)		<u>439,839,358</u>
due 01/15/38 ^{12,16}	15,800,000	9,999,883	MUNICIPAL BONDS ^{††} - 1.1%		
due 09/15/39 ^{12,16}	570,000	335,456	CALIFORNIA - 0.4%		
due 04/01/56 ^{12,16}	540,000	176,949	State of California		
Freddie Mac Coupon Strips			General Obligation Unlimited		
due 03/15/30 ^{11,16}	12,050,000	10,113,565	7.55% due 04/01/39	11,900,000	19,223,846
due 07/15/30 ^{11,14,16}	8,600,000	7,151,304	7.35% due 11/01/39	10,135,000	15,559,960
due 01/15/31 ^{11,16}	7,750,000	6,356,124	San Mateo Foster		
due 09/15/30 ^{11,16}	2,906,000	2,403,986	City School District		
due 03/15/31 ^{11,16}	2,500,000	2,043,452	General Obligation Unlimited		
due 07/15/31 ^{11,16}	1,800,000	1,456,929	3.06% due 08/01/44	6,125,000	6,146,708
due 01/15/30 ^{11,16}	1,050,000	884,913	2.63% due 08/01/36	2,355,000	2,374,648
Federal Farm Credit Bank			2.73% due 08/01/37	2,100,000	2,121,986
2.43% due 01/29/37	13,720,000	13,985,921	2.79% due 08/01/38	1,155,000	1,167,195
3.58% due 04/11/47	4,900,000	5,629,355	Newport Mesa Unified		
2.00% due 05/14/40	3,000,000	2,782,005	School District		
2.04% due 12/22/45	2,870,000	2,556,585	General Obligation Unlimited		
1.99% due 07/30/40	2,000,000	1,837,856	due 08/01/45 ¹⁶	8,565,000	3,693,717
3.11% due 08/05/48	1,500,000	1,593,354	due 08/01/39 ¹⁶	4,000,000	2,256,622
3.79% due 05/18/44	1,000,000	1,180,257	due 08/01/40 ¹⁶	2,500,000	1,346,830
2.88% due 10/01/40	100,000	105,866	due 08/01/41 ¹⁶	2,000,000	1,027,537
3.67% due 02/26/44	70,000	81,106	due 08/01/43 ¹⁶	1,900,000	893,802
Freddie Mac			due 08/01/46 ¹⁶	800,000	330,752
due 01/02/34 ¹⁶	18,000,000	13,487,778			
due 09/15/36 ¹⁶	7,355,000	5,022,553			
due 11/15/38 ¹⁶	6,000,000	3,830,220			
2.05% due 08/19/50	2,010,000	1,744,680			
2.02% due 10/05/45	720,000	636,782			
U.S. International Development Finance Corp.					
3.17% due 10/05/34	11,176,953	12,216,056			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
California Public Finance Authority Revenue Bonds 3.07% due 10/15/40	8,000,000	\$ 8,000,999	Hillsborough City School District General Obligation Unlimited due 09/01/37 ¹⁶	1,000,000	\$ 597,212
Cypress School District General Obligation Unlimited due 08/01/48 ¹⁶	14,450,000	5,598,963	due 09/01/39 ¹⁶	1,000,000	546,318
California State University Revenue Bonds 2.98% due 11/01/51	5,000,000	4,901,041	Oakland Redevelopment Agency Successor Agency Tax Allocation 4.00% due 09/01/39	1,100,000	1,137,136
Palomar Community College District General Obligation Unlimited 2.99% due 08/01/44	2,900,000	2,856,580	Wiseburn School District General Obligation Unlimited due 08/01/34 ¹⁶	900,000	667,564
San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹⁶	4,750,000	2,384,597	Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹⁶	700,000	503,169
Upland Unified School District General Obligation Unlimited due 08/01/50 ¹⁶	5,040,000	2,120,232	Total California		<u>90,645,064</u>
Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹⁶	4,125,000	1,902,805	NEW YORK - 0.3%		
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹⁶	3,600,000	1,758,792	Westchester County Local Development Corp. Revenue Bonds 3.85% due 11/01/50	40,000,000	40,965,184
San Dieguito Union High School District General Obligation Unlimited 2.85% due 08/01/38	850,000	864,639	New York Power Authority Revenue Bonds 2.82% due 11/15/39	16,500,000	15,996,755
2.68% due 08/01/36	650,000	661,414	New York City Water & Sewer System Revenue Bonds 5.00% due 06/15/49	650,000	800,720
			Total New York		<u>57,762,659</u>
			TEXAS - 0.2%		
			Dallas Fort Worth International Airport Revenue Bonds 3.09% due 11/01/40	13,800,000	13,645,045

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
City of San Antonio			Grand Parkway		
Texas Electric			Transportation Corp.		
& Gas Systems			Revenue Bonds		
Revenue Bonds			3.31% due 10/01/49	1,000,000	\$ 1,007,036
2.91% due 02/01/48	10,500,000	\$ 10,318,335	Total Texas		<u>51,996,203</u>
Denton County			OHIO - 0.1%		
Housing Finance			Northeast Ohio		
Corp. Revenue			Regional Sewer		
Bonds			District Revenue		
2.15% due 11/01/38	7,200,000	7,201,771	Bonds		
Wylie Independent			3.30% due 11/15/49	10,750,000	11,162,414
School District			Ohio Turnpike &		
General Obligation			Infrastructure		
Unlimited			Commission		
due 08/15/46 ¹⁶	8,885,000	3,503,648	Revenue Bonds		
due 08/15/43 ¹⁶	3,555,000	1,599,855	3.20% due 02/15/48	5,200,000	5,205,518
North Texas			Dayton-Montgomery		
Tollway Authority			County Port		
Revenue Bonds			Authority		
3.03% due 01/01/40	5,000,000	4,917,497	Revenue Bonds		
Central Texas			1.84% due 09/01/38	4,600,000	4,513,574
Turnpike System			County of Franklin		
Revenue Bonds			Ohio Revenue Bonds		
3.03% due 08/15/41	3,150,000	2,963,584	2.88% due 11/01/50	4,000,000	<u>3,684,654</u>
Tarrant County Cultural			Total Ohio		<u>24,566,160</u>
Education Facilities			ILLINOIS - 0.1%		
Finance Corp.			State of Illinois General		
Revenue Bonds			Obligation Unlimited		
3.42% due 09/01/50	2,500,000	2,465,049	5.65% due 12/01/38	5,850,000	6,924,799
Harris County-Houston			6.63% due 02/01/35	1,820,000	2,251,725
Sports Authority			City of Chicago Illinois		
Revenue Bonds			General Obligation		
due 11/15/45 ¹⁶	2,850,000	1,011,470	Unlimited		
due 11/15/41 ¹⁶	1,500,000	655,132	6.31% due 01/01/44	4,500,000	<u>5,912,093</u>
Harris County Cultural			Total Illinois		<u>15,088,617</u>
Education Facilities			MISSISSIPPI - 0.0%		
Finance Corp.			Medical Center		
Revenue Bonds			Educational		
3.34% due 11/15/37	1,500,000	1,472,444	Building Corp.		
Dallas/Fort Worth			Revenue Bonds		
International Airport			2.92% due 06/01/41	11,800,000	<u>11,031,294</u>
Revenue Bonds					
2.92% due 11/01/50	1,300,000	1,235,337			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
ALABAMA - 0.0%		
Auburn University Revenue Bonds		
2.68% due 06/01/50	6,500,000	\$ 5,960,106
2.53% due 06/01/40	4,100,000	3,834,137
Total Alabama		<u>9,794,243</u>
NORTH CAROLINA - 0.0%		
Inlivan Revenue Bonds		
3.02% due 01/01/38	4,125,000	4,015,821
Total North Carolina		<u>4,015,821</u>
WASHINGTON - 0.0%		
Central Washington University Revenue Bonds		
6.95% due 05/01/40	1,750,000	2,387,540
Klickitat County Public Utility District No. 1 Revenue Bonds		
5.25% due 12/01/21	15,000	15,347
Total Washington		<u>2,402,887</u>
ARIZONA - 0.0%		
Northern Arizona University Revenue Bonds		
3.09% due 08/01/39	2,350,000	2,227,232
FLORIDA - 0.0%		
County of Miami- Dade Florida Revenue Bonds		
due 10/01/41 ¹⁶	4,100,000	2,137,203
PENNSYLVANIA - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds		
due 01/01/41 ¹⁶	995,000	595,773
due 01/01/37 ¹⁶	570,000	387,554
Total Pennsylvania		<u>983,327</u>

	FACE AMOUNT	VALUE
OKLAHOMA - 0.0%		
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	\$ 503,012
IDAHO - 0.0%		
Boise State University Revenue Bonds		
3.06% due 04/01/40	250,000	237,552
VIRGINIA - 0.0%		
Montgomery County Economic Development Authority Revenue Bonds		
4.66% due 06/01/21	25,000	25,174
MINNESOTA - 0.0%		
Dakota & Washington Counties Housing & Redevelopment Auth/City of Bloomington Minnesota Revenue Bonds		
8.38% due 09/01/21	5,000	5,109
Total Municipal Bonds (Cost \$270,038,079)		<u>273,421,557</u>
FOREIGN GOVERNMENT DEBT^{††} - 0.0%		
Bermuda Government International Bond		
3.38% due 08/20/50 ⁶	8,400,000	8,124,480
Total Foreign Government Debt (Cost \$8,376,677)		<u>8,124,480</u>
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
INDUSTRIAL - 0.0%		
CTL Logistics due 10/10/42 ⁵	4,756,586	4,413,273
Total Senior Fixed Rate Interests (Cost \$4,756,586)		<u>4,413,273</u>

TOTAL RETURN BOND FUND

		NOTIONAL VALUE	VALUE			NOTIONAL VALUE	VALUE
OTC OPTIONS PURCHASED^{††} - 0.4%				Bank of America,			
Call options on:				N.A. 2Y-10 CMS			
Bank of America,				CAP			
N.A. 2Y-10 CMS				Expiring July			
CAP				2022 with strike			
Expiring July				price of \$0.61			
				630,100,000	\$	4,650,138	
2022 with strike							
price of \$0.40		6,229,100,000	\$ 57,806,048				
Total OTC Options Purchased							
Goldman Sachs				(Cost \$23,214,540)			
International 2Y-							
10 CMS CAP							
Expiring July							
2022 with strike							
price of \$0.61						25,994,742,877	
		1,880,100,000	13,875,138				
Total Investments - 106.4%							
Morgan Stanley				(Cost \$25,710,788,756)			
Capital Services							
LLC 2Y-10 CMS							
CAP							
Expiring July							
2022 with strike							
price of \$0.40				1,402,500,000	13,015,200		
Other Assets & Liabilities, net - (6.4)%							
Total Net Assets - 100.0%							
				\$ 24,421,178,412			

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.65%	Quarterly	08/13/30	\$ 463,000,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/20/50	127,000,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/25/50	100,000,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.53%	Quarterly	08/06/30	243,000,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.45%	Quarterly	07/13/27	300,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.27%	Annually	02/07/23	82,400,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	175,200,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	11/27/21	164,500,000
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.22%	Quarterly	07/13/23	500,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.59%	Annually	03/07/22	150,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.82%	Annually	04/01/26	600,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.47%	Annually	03/09/25	498,005,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.52%	Annually	10/02/30	132,900,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.56%	Annually	10/07/30	226,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.55%	Annually	10/16/30	350,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.68%	Annually	12/02/30	400,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.51%	Annually	09/02/30	400,000,000
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.76%	Annually	01/05/31	650,000,000

TOTAL RETURN BOND FUND

Counterparty	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation)**
BofA Securities, Inc.	\$ 44,626,001	\$ 3,750	\$ 44,622,251
BofA Securities, Inc.	35,249,182	2,471	35,246,711
BofA Securities, Inc.	27,920,853	2,009	27,918,844
BofA Securities, Inc.	25,987,049	2,097	25,984,952
BofA Securities, Inc.	16,093,518	1,883	16,091,635
BofA Securities, Inc.	1,773,850	312	1,773,538
BofA Securities, Inc.	1,575,093	249	1,574,844
BofA Securities, Inc.	1,411,209	233	1,410,976
BofA Securities, Inc.	1,315,890	1,176	1,314,714
BofA Securities, Inc.	731,856	313	731,543
BofA Securities, Inc.	(1,268,172)	2,998	(1,271,170)
BofA Securities, Inc.	(2,333,044)	1,884	(2,334,928)
BofA Securities, Inc.	(12,427,883)	1,295	(12,429,178)
BofA Securities, Inc.	(20,331,254)	2,006	(20,333,260)
BofA Securities, Inc.	(32,112,284)	2,957	(32,115,241)
BofA Securities, Inc.	(32,759,559)	3,384	(32,762,943)
BofA Securities, Inc.	(36,244,552)	3,298	(36,247,850)
BofA Securities, Inc.	(49,272,053)	5,369	(49,277,422)
	\$ (30,064,300)	\$ 37,684	\$ (30,101,984)

TOTAL RETURN BOND FUND

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Receive	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Credit Index Swap Agreements^{††}							
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	0.39% (1 Month USD LIBOR - 0.50%)	Monthly	05/04/21	267,880	\$ 23,353,778	\$ 66,970
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	0.39% (1 Month USD LIBOR - 0.50%)	Monthly	05/04/21	286,000	24,933,480	60,060
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	0.39% (1 Month USD LIBOR - 0.50%)	Monthly	05/05/21	286,800	25,003,224	11,472
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	0.40% (1 Month USD LIBOR - 0.50%)	Monthly	05/07/21	286,300	24,959,634	(8,589)
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	0.30% (1 Month USD LIBOR - 0.40%)	Monthly	05/05/21	95,210	8,300,408	(19,994)
Bank of America, N.A.	iShares iBoxx \$ High Yield Corporate Bond ETF	0.39% (1 Month USD LIBOR - 0.50%)	Monthly	04/30/21	1,100,000	95,898,000	(22,000)
						<u>\$202,448,524</u>	<u>\$ 87,919</u>

TOTAL RETURN BOND FUND**Forward Foreign Currency Exchange Contracts^{††}**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2021	Unrealized Appreciation (Depreciation)
Citibank, N.A.	436,650,000	BRL	07/01/21	\$ 103,795,927	\$ 77,151,049	\$ 26,644,878
Bank of America, N.A.	17,346,669,000	JPY	08/02/21	171,181,418	156,852,744	14,328,674
Goldman Sachs International	149,210,000	BRL	07/01/21	34,956,073	26,363,696	8,592,377
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,867,554	90,434,905	7,432,649
Morgan Stanley Capital Services LLC	8,674,335,000	JPY	08/02/21	85,134,311	78,435,419	6,698,892
Citibank, N.A.	8,674,335,000	JPY	05/06/21	84,594,646	78,366,423	6,228,223
Barclays Bank plc	188,330,000	EUR	04/16/21	225,815,443	220,888,073	4,927,370
JPMorgan Chase Bank, N.A.	67,200,000	BRL	07/01/21	15,963,892	11,873,470	4,090,422
Goldman Sachs International	4,532,865,300	JPY	12/20/21	44,786,733	41,071,875	3,714,858
Barclays Bank plc	3,469,734,000	JPY	06/01/21	33,963,723	31,353,002	2,610,721
Bank of America, N.A.	49,060,000	EUR	06/30/21	57,939,958	57,635,559	304,399
Goldman Sachs International	5,262,000	GBP	04/16/21	7,358,565	7,254,111	104,454
Goldman Sachs International	28,886,625	ILS	11/30/22	8,761,487	8,756,943	4,544
Goldman Sachs International	2,265,300	JPY	06/21/21	22,155	20,474	1,681
Morgan Stanley Capital Services LLC	2,000,000	EUR	04/16/21	2,346,677	2,345,756	921
JPMorgan Chase Bank, N.A.	60,000	GBP	04/16/21	83,255	82,715	540
Goldman Sachs International	356,625	ILS	11/30/21	106,446	107,341	(895)
Citibank, N.A.	260,000	CAD	04/16/21	205,775	206,943	(1,168)
Goldman Sachs International	499,481	ILS	07/30/21	148,223	149,921	(1,698)
Goldman Sachs International	67,282,219	ILS	08/01/22	20,296,296	20,352,888	(56,592)
UBS AG	105,000,000	EUR	04/16/21	123,054,855	123,152,167	(97,312)
Bank of America, N.A.	33,128,000	ILS	04/30/21	9,634,434	9,921,551	(287,117)
Bank of America, N.A.	75,749,000	ILS	01/31/22	22,457,456	22,832,740	(375,284)
Citibank, N.A.	75,123,800	ILS	04/30/21	21,943,566	22,498,931	(555,365)
Goldman Sachs International	164,231,850	ILS	01/31/22	48,573,458	49,503,797	(930,339)
Goldman Sachs International	108,769,700	EUR	07/30/21	126,349,602	127,869,057	(1,519,455)
JPMorgan Chase Bank, N.A.	107,510,325	EUR	07/30/21	124,085,192	126,388,543	(2,303,351)
Goldman Sachs International	427,522,900	ILS	04/30/21	125,180,154	128,039,428	(2,859,274)
						<u>\$ 76,697,753</u>

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2021

TOTAL RETURN BOND FUND

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2021	Unrealized Appreciation (Depreciation)
Goldman Sachs International	239,980,850	ILS	01/31/22	\$ 65,373,467	\$ 72,336,538	\$ 6,963,071
Goldman Sachs International	216,280,025	EUR	07/30/21	248,181,329	254,257,600	6,076,271
Goldman Sachs International	267,887,350	ILS	04/30/21	74,716,168	80,229,955	5,513,787
JPMorgan Chase Bank, N.A.	267,887,350	ILS	04/30/21	75,482,488	80,229,955	4,747,467
Goldman Sachs International	67,282,219	ILS	08/01/22	18,074,472	20,352,888	2,278,416
Goldman Sachs International	28,886,625	ILS	11/30/22	7,727,829	8,756,943	1,029,114
Goldman Sachs International	499,481	ILS	07/30/21	134,017	149,921	15,904
Goldman Sachs International	356,625	ILS	11/30/21	95,100	107,341	12,241
Barclays Bank plc	2,265,300	JPY	06/21/21	21,468	20,474	(994)
JPMorgan Chase Bank, N.A.	3,469,734,000	JPY	06/01/21	32,564,373	31,353,002	(1,211,371)
Barclays Bank plc	4,532,865,300	JPY	12/20/21	43,207,181	41,071,876	(2,135,305)
Goldman Sachs International	8,674,335,000	JPY	05/06/21	81,311,727	78,366,423	(2,945,304)
JPMorgan Chase Bank, N.A.	218,775,000	BRL	07/01/21	42,398,256	38,655,034	(3,743,222)
Citibank, N.A.	434,285,000	BRL	07/01/21	83,284,770	76,733,181	(6,551,589)
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,690,768	90,434,905	(7,255,863)
JPMorgan Chase Bank, N.A.	26,021,004,000	JPY	08/02/21	246,341,039	235,288,163	(11,052,876)
						<u>\$ (8,260,253)</u>

TOTAL RETURN BOND FUND

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

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

¹ Affiliated issuer.

² Rate indicated is the 7-day yield as of March 31, 2021.

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

⁴ Perpetual maturity.

⁵ Variable rate security. Rate indicated is the rate effective at March 31, 2021. 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 \$10,312,640,878 (cost \$10,275,737,927), or 42.2% 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 \$318,110,863 (cost \$320,287,950), or 1.3% of total net assets.

⁸ All or a portion of this security is pledged as interest rate swap collateral at March 31, 2021.

⁹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

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 March 31, 2021.

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 March 31, 2021, the total market value of segregated or earmarked securities was \$1,345,818,897.

¹⁵ Security is in default of interest and/or principal obligations.

¹⁶ Zero coupon rate security.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EURIBOR — European Interbank Offered Rate

EUR — Euro

GBP — British Pound

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

TOTAL RETURN BOND FUND

REMIC — Real Estate Mortgage Investment Conduit

REIT — Real Estate Investment Trust

SARL — Société à Responsabilité Limitée

WAC — Weighted Average Coupon