

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Shares	Value
COMMON STOCKS† - 1.1%		
Financial - 1.1%		
Pershing Square Tontine Holdings, Ltd. — Class A ^{*,17}	9,249,470	\$ 210,517,937
KKR Acquisition Holdings I Corp. — Class A ^{*,17}	3,797,870	37,295,083
RXR Acquisition Corp. — Class A ^{*,17}	837,336	8,130,533
MSD Acquisition Corp. — Class A ^{*,17}	626,308	6,169,134
TPG Pace Beneficial II Corp. ^{*,17}	580,712	5,853,577
Soaring Eagle Acquisition Corp. — Class A ^{*,17}	504,732	5,027,131
TPG Pace Solutions Corp. ^{*,17}	357,890	3,564,584
Colicity, Inc. — Class A ^{*,17}	162,939	1,588,655
Colicity, Inc. ^{*,17}	2,547	25,648
RXR Acquisition Corp. ^{*,17}	1,436	14,303
Total Financial		278,186,585
Communications - 0.0%		
Figs, Inc. — Class A [*]	198,762	9,957,976
Industrial - 0.0%		
Vector Phoenix Holdings, LP ^{*,†††}	532	1,053
BP Holdco LLC ^{*,†††,1}	532	188
API Heat Transfer Parent LLC ^{*,†††}	69,712	—
Total Industrial		1,241
Total Common Stocks (Cost \$250,701,669)		288,145,802
PREFERRED STOCKS†† - 2.5%		
Financial - 2.5%		
First Republic Bank, 4.25%	3,442,000	92,004,660
Bank of America Corp., 4.13%	2,218,000	58,022,880
Wells Fargo & Co., 4.70%	2,184,000	57,111,600
Public Storage, 4.63%	1,842,400	50,739,696
Equitable Holdings, Inc., 4.30%	1,839,200	46,550,152
Wells Fargo & Co., 4.38%	1,774,000	45,041,860
Arch Capital Group Ltd., 4.55% [*]	1,616,000	41,708,960
W R Berkley Corp., 4.13% due 03/30/61	1,540,000	41,210,400
Bank of America Corp., 4.38%	1,552,000	40,662,400
American Financial Group, Inc., 4.50% due 09/15/60	1,292,800	35,823,488
JPMorgan Chase & Co., 4.63% [*]	1,180,000	31,423,400
First Republic Bank, 4.13%	798,800	20,489,220
CNO Financial Group, Inc., 5.13% due 11/25/60	712,000	19,188,400
Assurant, Inc., 5.25% due 01/15/61	558,400	15,099,136
Selective Insurance Group, Inc., 4.60%	538,000	13,681,340
Public Storage, 4.13%	426,000	11,097,300
W R Berkley Corp., 4.25% due 09/30/60	376,400	10,038,588
Globe Life, Inc., 4.25% due 06/15/61	338,000	8,825,180
Total Financial		638,718,660
Industrial - 0.0%		
API Heat Transfer Intermediate ^{*,†††}	9	—
Total Preferred Stocks (Cost \$605,707,237)		638,718,660
WARRANTS† - 0.0%		
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/25 ^{*,17}	1,027,719	6,474,629
KKR Acquisition Holdings I Corp. - Class A Expiring 12/31/27 ^{*,17}	949,467	1,120,371
Soaring Eagle Acquisition Corp. - Class A Expiring 12/31/27 ^{*,17}	100,946	333,122
RXR Acquisition Corp. Expiring 03/08/26 ^{*,17}	167,466	172,490
MSD Acquisition Corp. Expiring 05/13/23 ^{*,17}	125,260	162,838
Colicity, Inc. - Class A Expiring 12/31/27 ^{*,17}	32,587	50,184
Total Warrants (Cost \$7,388,293)		8,313,634
MUTUAL FUNDS† - 0.3%		
Guggenheim Strategy Fund II ¹	1,085,392	27,123,936
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	2,680,677	26,726,352
Guggenheim Strategy Fund III ¹	584,194	14,698,316
Total Mutual Funds (Cost \$68,346,115)		68,548,604
CLOSED-END FUNDS† - 0.1%		
BlackRock MuniHoldings California Quality Fund, Inc.	621,461	9,899,874
BlackRock MuniYield California Quality Fund, Inc.	440,467	6,937,355
Total Closed-End Funds (Cost \$15,697,359)		16,837,229
MONEY MARKET FUND† - 0.0%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ²	12,816,186	12,816,186
Total Money Market Fund (Cost \$12,816,186)		12,816,186

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	Face Amount	Value
CORPORATE BONDS^{††} - 46.3%		
Financial - 19.0%		
Citigroup, Inc.		
3.88% ^{3,4}	86,450,000	\$ 88,287,062
2.57% due 06/03/31 ⁴	72,390,000	74,498,593
4.00% ^{3,4}	26,450,000	27,269,950
Wells Fargo & Co.		
3.07% due 04/30/41 ⁴	126,490,000	129,469,442
3.90% ^{3,4}	48,500,000	50,212,050
American International Group, Inc.		
3.40% due 06/30/30	78,220,000	85,864,531
4.38% due 06/30/50	65,480,000	79,658,965
2.50% due 06/30/25	2,370,000	2,501,841
Bank of America Corp.		
2.59% due 04/29/31 ⁴	100,240,000	103,456,013
2.68% due 06/19/41 ⁴	43,300,000	42,063,075
0.74% (U.S. Secured Overnight Financing Rate + 0.73%, Rate Floor: 0.00%) due 10/24/25 ⁵	1,660,000	1,671,985
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁶	116,750,000	130,931,853
JPMorgan Chase & Co.		
3.65% ^{3,4}	37,250,000	37,302,150
2.96% due 05/13/31 ⁴	29,530,000	31,053,206
4.49% due 03/24/31 ⁴	25,750,000	30,525,533
2.52% due 04/22/31 ⁴	24,520,000	25,248,951
Macquarie Bank Ltd.		
3.62% due 06/03/30 ⁶	93,835,000	99,317,971
3.05% due 03/03/36 ^{4,6}	16,550,000	16,465,626
Citizens Financial Group, Inc.		
3.25% due 04/30/30	97,532,000	105,779,204
Charles Schwab Corp.		
4.00% ^{3,4}	71,500,000	73,144,500
5.38% ^{3,4}	28,559,000	31,566,263
Reliance Standard Life Global Funding II		
2.75% due 05/07/25 ⁶	96,010,000	101,044,633
Wilton RE Ltd.		
6.00% ^{†††,3,4,6}	93,150,000	100,843,259
Five Corners Funding Trust II		
2.85% due 05/15/30 ⁶	90,982,000	95,919,228
Markel Corp.		
6.00% ^{3,4}	82,610,000	92,316,675
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	53,354,000	57,487,868
5.30% due 01/15/29	28,165,000	32,812,225
Reinsurance Group of America, Inc.		
3.15% due 06/15/30	84,319,000	90,259,943
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ^{†††,6}	94,150,000	86,312,521
Equitable Holdings, Inc.		
4.95% ^{3,4}	70,950,000	77,158,125
Lincoln National Corp.		
3.40% due 01/15/31	49,200,000	53,784,703
4.38% due 06/15/50	18,680,000	22,540,698
Fidelity National Financial, Inc.		
3.40% due 06/15/30	52,430,000	56,497,158
2.45% due 03/15/31	17,490,000	17,435,563
Intercontinental Exchange, Inc.		
3.00% due 06/15/50	37,190,000	36,571,828
2.65% due 09/15/40	34,550,000	33,141,327
2.35% due 09/15/22	1,535,000	1,567,639
Fairfax Financial Holdings Ltd.		
3.38% due 03/03/31 ⁶	67,460,000	70,380,151
Pershing Square Holdings, Ltd.		
3.25% due 11/15/30 ⁶	68,200,000	69,419,001
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{4,6}	38,300,000	38,412,985
3.13% due 06/15/31 ⁶	28,750,000	28,943,162
Iron Mountain, Inc.		
5.25% due 07/15/30 ⁶	30,050,000	31,810,329
5.63% due 07/15/32 ⁶	13,350,000	14,288,772
4.50% due 02/15/31 ⁶	12,000,000	12,150,000
5.00% due 07/15/28 ⁶	5,275,000	5,459,625
4.88% due 09/15/27 ⁶	1,938,000	2,010,859
Standard Chartered plc		
4.64% due 04/01/31 ^{4,6}	51,325,000	60,081,777
1.32% due 10/14/23 ^{4,6}	1,080,000	1,089,299
National Australia Bank Ltd.		
2.99% due 05/21/31 ⁶	37,900,000	38,524,012
2.33% due 08/21/30 ⁶	22,400,000	21,764,546
United Wholesale Mortgage LLC		
5.50% due 04/15/29 ⁶	38,750,000	38,741,088
5.50% due 11/15/25 ⁶	20,100,000	20,814,153
LPL Holdings, Inc.		
4.00% due 03/15/29 ⁶	44,950,000	45,174,750
4.38% due 05/15/31 ⁶	13,850,000	14,005,813
Crown Castle International Corp.		
2.90% due 04/01/41	41,150,000	40,066,594
3.30% due 07/01/30	17,657,000	18,930,009
Host Hotels & Resorts, LP		
3.50% due 09/15/30	54,518,000	57,269,076
Ares Finance Company II LLC		
3.25% due 06/15/30 ⁶	54,785,000	56,640,087
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁶	54,430,000	56,477,899
MetLife, Inc.		
3.85% ^{3,4}	53,200,000	55,783,392
Deloitte LLP		
3.56% due 05/07/30 ^{†††}	30,700,000	32,094,087
3.76% due 05/07/35 ^{†††}	10,200,000	10,545,882
3.66% due 05/07/32 ^{†††}	9,450,000	9,927,414
7.33% due 11/20/26 ^{†††}	4,800,000	5,885,232

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CORPORATE BONDS^{††} - 46.3% (continued)		
Financial - 19.0% (continued)		
Goldman Sachs Group, Inc.		
3.80% ^{3,4}	25,830,000	\$ 26,289,774
3.50% due 04/01/25	22,500,000	24,418,309
0.55% (U.S. Secured Overnight Financing Rate + 0.54%, Rate Floor: 0.00%) due 11/17/23 ⁵	1,660,000	1,660,977
Brookfield Finance, Inc.		
3.50% due 03/30/51	37,420,000	39,042,920
4.70% due 09/20/47	10,925,000	13,245,002
Teachers Insurance & Annuity Association of America		
3.30% due 05/15/50 ⁹	50,500,000	52,134,075
First American Financial Corp.		
4.00% due 05/15/30	44,960,000	50,045,988
Nippon Life Insurance Co.		
2.75% due 01/21/51 ^{4,6}	50,350,000	49,343,000
Alleghany Corp.		
3.63% due 05/15/30	43,920,000	48,501,248
Arch Capital Group Ltd.		
3.64% due 06/30/50	44,100,000	47,477,567
Quicken Loans LLC / Quicken Loans Company-Issuer, Inc.		
3.88% due 03/01/31 ⁹	46,650,000	46,746,099
Societe Generale S.A.		
2.89% due 06/09/32 ^{4,6}	39,700,000	40,173,224
1.49% due 12/14/26 ^{4,6}	1,650,000	1,635,057
1.79% due 06/09/27 ^{4,6}	1,630,000	1,626,773
UBS Group AG		
2.10% due 02/11/32 ^{4,6}	43,400,000	42,565,716
Jefferies Group LLC		
2.75% due 10/15/32	40,440,000	40,662,455
6.50% due 01/20/43	720,000	993,918
Belrose Funding Trust		
2.33% due 08/15/30 ⁹	41,850,000	41,056,779
Sumitomo Life Insurance Co.		
3.38% due 04/15/81 ^{4,6}	39,700,000	40,910,850
Everest Reinsurance Holdings, Inc.		
3.50% due 10/15/50	37,760,000	40,298,129
SBA Communications Corp.		
3.13% due 02/01/29 ⁹	35,500,000	34,224,347
3.88% due 02/15/27	5,425,000	5,570,960
Massachusetts Mutual Life Insurance Co.		
3.38% due 04/15/50 ⁹	37,950,000	39,645,800
Assurant, Inc.		
2.65% due 01/15/32	36,760,000	36,700,884
6.75% due 02/15/34	1,450,000	1,893,608
KKR Group Finance Company VIII LLC		
3.50% due 08/25/50 ⁹	36,610,000	38,335,625
Liberty Mutual Group, Inc.		
3.95% due 05/15/60 ⁹	33,870,000	37,247,841
FS KKR Capital Corp.		
2.63% due 01/15/27	34,850,000	34,537,355
Macquarie Group Ltd.		
2.69% due 06/23/32 ^{4,6}	31,550,000	31,669,733
5.03% due 01/15/30 ^{4,6}	800,000	949,606
1.63% due 09/23/27 ^{4,6}	720,000	717,113
1.34% due 01/12/27 ^{4,6}	570,000	565,451
Safehold Operating Partnership, LP		
2.80% due 06/15/31	33,550,000	33,576,653
Americo Life, Inc.		
3.45% due 04/15/31 ⁹	32,210,000	32,816,045
PricewaterhouseCoopers LLP		
3.43% due 09/13/30 ^{†††}	31,500,000	32,177,250
Loews Corp.		
3.20% due 05/15/30	29,538,000	32,065,184
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 ⁹	29,646,000	31,972,025
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁹	31,500,000	30,555,000
Manulife Financial Corp.		
2.48% due 05/19/27	27,800,000	29,281,950
Fifth Third Bancorp		
2.55% due 05/05/27	27,190,000	28,758,774
AmFam Holdings, Inc.		
2.81% due 03/11/31 ⁹	27,550,000	28,236,281
Dyal Capital Partners III		
4.40% due 06/15/40 ^{†††}	26,750,000	27,450,048
NFP Corp.		
6.88% due 08/15/28 ⁹	25,475,000	26,817,787
Assured Guaranty US Holdings, Inc.		
3.15% due 06/15/31	23,270,000	24,170,320
Kemper Corp.		
2.40% due 09/30/30	22,380,000	22,425,396
Raymond James Financial, Inc.		
3.75% due 04/01/51	20,300,000	22,285,951
Central Storage Safety Project Trust		
4.82% due 02/01/38 ⁷	20,198,240	22,136,096
Pershing Square Holdings Ltd.		
5.50% due 07/15/22 ⁹	21,300,000	22,120,050
Kennedy-Wilson, Inc.		
4.75% due 03/01/29	21,400,000	22,042,000
Allianz SE		
3.50% ^{3,4,6}	20,850,000	21,553,687
Alexandria Real Estate Equities, Inc.		
4.90% due 12/15/30	17,450,000	21,280,369
Bank of New York Mellon Corp.		
4.70% ^{3,4}	16,500,000	18,005,625
CNA Financial Corp.		
2.05% due 08/15/30	18,150,000	17,844,244

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CORPORATE BONDS^{††} - 46.3% (continued)		
Financial - 19.0% (continued)		
Prudential Financial, Inc. 3.70% due 10/01/50 ⁴	17,050,000	\$ 17,774,625
QBE Insurance Group Ltd. 5.88% ^{3,4,6}	15,700,000	17,136,550
Weyerhaeuser Co. 4.00% due 04/15/30	14,424,000	16,429,198
Westpac Banking Corp. 2.96% due 11/16/40	16,600,000	16,325,272
Kuvare US Holdings, Inc. 7.00% due 02/17/51 ^{4,6}	15,650,000	16,178,806
Penn Mutual Life Insurance Co. 3.80% due 04/29/61 ⁶	14,970,000	15,503,559
W R Berkley Corp. 4.00% due 05/12/50	13,105,000	14,968,972
	70,000	72,047
Apollo Management Holdings, LP 2.65% due 06/05/30 ⁶	14,407,000	14,645,827
PartnerRe Finance B LLC 4.50% due 10/01/50 ⁴	13,970,000	14,598,650
Western & Southern Life Insurance Co. 3.75% due 04/28/61 ⁶	13,360,000	14,197,912
Nasdaq, Inc. 3.25% due 04/28/50	13,150,000	13,195,071
CNO Financial Group, Inc. 5.25% due 05/30/29	10,850,000	12,906,237
Protective Life Corp. 3.40% due 01/15/30 ⁶	11,440,000	12,193,195
Brown & Brown, Inc. 2.38% due 03/15/31	11,960,000	11,963,715
Prudential plc 3.13% due 04/14/30	11,020,000	11,929,150
Aviation Capital Group LLC 2.88% due 01/20/22 ⁶	10,691,000	10,799,469
New York Life Insurance Co. 3.75% due 05/15/50 ⁶	9,300,000	10,393,316
Fidelity & Guaranty Life Holdings, Inc. 5.50% due 05/01/25 ⁶	8,050,000	9,271,713
American Equity Investment Life Holding Co. 5.00% due 06/15/27	8,074,000	9,139,071
NFL Trust XI SPV 3.53% due 10/05/35 ^{†††}	7,000,000	7,217,700
Hanover Insurance Group, Inc. 2.50% due 09/01/30	7,070,000	7,080,312
Brookfield Finance LLC 3.45% due 04/15/50	6,820,000	7,034,236
VF Corp. 2.50% due 08/15/26	6,300,000	6,300,000
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer 4.25% due 10/15/27 ⁶	6,185,000	6,277,713
Old Republic International Corp. 3.85% due 06/11/51	5,750,000	6,110,999
Home Point Capital, Inc. 5.00% due 02/01/26 ⁶	5,560,000	5,184,700
HS Wildcat LLC 3.83% due 12/31/50 ^{†††}	5,000,000	4,962,300
Depository Trust & Clearing Corp. 3.38% ^{3,4,6}	4,750,000	4,827,187
Atlas Mara Ltd. 8.00% due 12/31/21 ^{†††,7}	6,600,000	3,540,900
KKR Group Finance Company III LLC 5.13% due 06/01/44 ⁶	2,710,000	3,530,827
Fort Knox Military Housing Privatization Project 5.82% due 02/15/52 ⁶	1,885,653	2,195,389
	1,692,177	999,934
Western Group Housing, LP 6.75% due 03/15/57 ⁶	1,484,948	2,094,110
New York Life Global Funding 0.23% (U.S. Secured Overnight Financing Rate + 0.22%, Rate Floor: 0.00%) due 02/02/23 ^{5,6}	2,070,000	2,071,893
Transatlantic Holdings, Inc. 8.00% due 11/30/39	1,135,000	1,760,957
BrightHouse Financial Global Funding 1.00% due 04/12/24 ⁶	1,620,000	1,623,239
BNP Paribas S.A. 1.32% due 01/13/27 ^{4,6}	1,640,000	1,620,813
Athene Global Funding 2.67% due 06/07/31 ⁶	1,550,000	1,571,760
ING Groep N.V. 1.73% due 04/01/27 ⁴	1,360,000	1,372,211
Mid-Atlantic Military Family Communities LLC 5.24% due 08/01/50 ⁶	1,104,970	1,296,935
Janus Capital Group, Inc. 4.88% due 08/01/25	780,000	883,909
Atlantic Marine Corporations Communities LLC 5.37% due 12/01/50 ⁶	765,716	840,875
Pacific Beacon LLC 5.51% due 07/15/36 ⁶	500,000	586,766
Univest Financial Corp. 3.74% (3 Month USD LIBOR + 3.54%, Rate Floor: 0.00%) due 03/30/25 ⁵	583,000	583,000
Peachtree Corners Funding Trust 3.98% due 02/15/25 ⁶	215,000	235,406

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CORPORATE BONDS^{††} - 46.3% (continued)		
Financial - 19.0% (continued)		
Sompo International Holdings Ltd. 4.70% due 10/15/22	140,000	\$ 146,975
Total Financial		4,878,702,470
Consumer, Non-cyclical - 6.5%		
Altria Group, Inc.		
3.70% due 02/04/51	67,650,000	64,331,623
3.40% due 05/06/30	47,320,000	49,956,709
2.35% due 05/06/25	18,290,000	19,128,385
4.45% due 05/06/50	6,120,000	6,527,987
5.95% due 02/14/49	1,300,000	1,663,432
Sysco Corp.		
5.95% due 04/01/30	72,622,000	93,229,503
CoStar Group, Inc.		
2.80% due 07/15/30 ⁶	89,110,000	90,618,316
Centene Corp.		
2.50% due 03/01/31	48,300,000	47,635,875
3.00% due 10/15/30	37,200,000	38,214,816
DaVita, Inc.		
4.63% due 06/01/30 ⁶	47,150,000	48,397,589
3.75% due 02/15/31 ⁶	38,095,000	36,571,200
BAT Capital Corp.		
3.98% due 09/25/50	41,450,000	40,399,817
4.70% due 04/02/27	22,390,000	25,312,840
3.22% due 09/06/26	1,800,000	1,910,498
Zimmer Biomet Holdings, Inc.		
3.55% due 03/20/30	60,550,000	66,338,785
Quanta Services, Inc.		
2.90% due 10/01/30	63,394,000	65,798,720
Royalty Pharma plc		
3.55% due 09/02/50 ⁶	39,710,000	39,528,575
2.20% due 09/02/30 ⁶	20,800,000	20,416,405
Kraft Heinz Foods Co.		
4.88% due 10/01/49	14,525,000	17,622,066
4.38% due 06/01/46	13,090,000	14,825,116
5.50% due 06/01/50	9,250,000	12,012,646
5.00% due 06/04/42	7,850,000	9,580,693
5.20% due 07/15/45	1,930,000	2,393,364
RELX Capital, Inc.		
3.00% due 05/22/30	47,873,000	51,200,840
Nielsen Finance LLC / Nielsen Finance Co.		
5.63% due 10/01/28 ⁶	38,800,000	40,999,960
4.50% due 07/15/29 ⁶	8,690,000	8,722,587
US Foods, Inc.		
6.25% due 04/15/25 ⁶	24,050,000	25,523,063
4.75% due 02/15/29 ⁶	18,750,000	19,125,000
Triton Container International Ltd.		
3.15% due 06/15/31 ⁶	33,500,000	33,734,593
Post Holdings, Inc.		
4.50% due 09/15/31 ⁶	23,850,000	23,797,530
4.63% due 04/15/30 ⁶	9,025,000	9,160,375
Emory University		
2.97% due 09/01/50	30,000,000	31,354,300
Yale-New Haven Health Services Corp.		
2.50% due 07/01/50	32,350,000	29,725,564
California Institute of Technology		
3.65% due 09/01/19	25,760,000	29,032,532
TriNet Group, Inc.		
3.50% due 03/01/29 ⁶	26,450,000	26,079,700
Global Payments, Inc.		
2.90% due 05/15/30	24,810,000	25,875,324
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁶	15,675,000	15,851,344
4.13% due 10/15/30	8,975,000	9,165,719
Service Corporation International		
4.00% due 05/15/31	13,000,000	13,268,775
3.38% due 08/15/30	11,225,000	10,998,255
CPI CG, Inc.		
8.63% due 03/15/26 ⁶	22,500,000	23,906,250
Health Care Service Corporation A Mutual Legal Reserve Co.		
3.20% due 06/01/50 ⁶	23,030,000	23,737,534
Kimberly-Clark de Mexico SAB de CV		
2.43% due 07/01/31 ⁶	22,650,000	22,536,750
University of Chicago		
3.00% due 10/01/52	13,160,000	13,618,127
2.76% due 04/01/45	8,000,000	8,119,350
Universal Health Services, Inc.		
2.65% due 10/15/30 ⁶	19,660,000	19,768,720
Transurban Finance Company Pty Ltd.		
2.45% due 03/16/31 ⁶	19,400,000	19,532,628
Tenet Healthcare Corp.		
4.25% due 06/01/29 ⁶	11,400,000	11,542,500
4.63% due 06/15/28 ⁶	7,156,000	7,364,955
Hologic, Inc.		
3.25% due 02/15/29 ⁶	18,850,000	18,685,063
Cheplapharm Arzneimittel GmbH		
4.38% due 01/15/28	EUR 13,750,000	16,928,158
Avantor Funding, Inc.		
4.63% due 07/15/28 ⁶	15,900,000	16,786,743
Smithfield Foods, Inc.		
3.00% due 10/15/30 ⁶	15,760,000	15,906,568
Duke University		
2.83% due 10/01/55	14,003,000	14,639,365
Sabre GLBL, Inc.		
7.38% due 09/01/25 ⁶	12,825,000	13,947,187
Bimbo Bakeries USA, Inc.		
4.00% due 05/17/51 ⁶	12,775,000	13,728,431
Spectrum Brands, Inc.		
3.88% due 03/15/31 ⁶	13,475,000	13,240,939
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁶	13,450,000	13,046,500

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 46.3% (continued)		
Consumer, Non-cyclical - 6.5% (continued)		
WW International, Inc. 4.50% due 04/15/29 ⁶	12,900,000	\$ 12,996,750
Moody's Corp. 3.25% due 05/20/50	11,180,000	11,694,365
4.50% due 09/01/22	720,000	747,287
AMN Healthcare, Inc. 4.63% due 10/01/27 ⁶	10,800,000	11,223,360
Square, Inc. 2.75% due 06/01/26 ⁶	10,125,000	10,302,187
Gartner, Inc. 3.75% due 10/01/30 ⁶	9,830,000	10,057,171
OhioHealth Corp. 3.04% due 11/15/50	9,100,000	9,562,962
Johns Hopkins University 2.81% due 01/01/60	8,750,000	8,776,006
Catalent Pharma Solutions, Inc. 3.13% due 02/15/29 ⁶	8,075,000	7,819,669
Charles River Laboratories International, Inc. 3.75% due 03/15/29 ⁶	7,491,000	7,594,001
Endo Luxembourg Finance Company I SARL / Endo US, Inc. 6.13% due 04/01/29 ⁶	7,150,000	7,007,000
Syneos Health, Inc. 3.63% due 01/15/29 ⁶	7,000,000	6,930,000
Children's Hospital Corp. 2.59% due 02/01/50	7,100,000	6,785,642
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc. 5.00% due 12/31/26 ⁶	6,325,000	6,419,875
Jaguar Holding Company II / PPD Development, LP 4.63% due 06/15/25 ⁶	4,596,000	4,825,800
5.00% due 06/15/28 ⁶	1,300,000	1,409,096
Children's Health System of Texas 2.51% due 08/15/50	6,500,000	6,027,560
Wisconsin Alumni Research Foundation 3.56% due 10/01/49	3,775,000	4,220,960
Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁶	3,900,000	3,958,500
Memorial Sloan-Kettering Cancer Center 2.96% due 01/01/50	3,500,000	3,556,427
California Endowment 2.50% due 04/01/51	3,100,000	2,986,212
Lamb Weston Holdings, Inc. 4.88% due 11/01/26 ⁶	2,100,000	2,170,875
Molina Healthcare, Inc. 4.38% due 06/15/28 ⁶	2,000,000	2,085,000
McKesson Corp. 4.88% due 03/15/44	1,650,000	2,060,061
Acadia Healthcare Company, Inc. 5.00% due 04/15/29 ⁶	1,800,000	1,877,256
HCA, Inc. 3.50% due 09/01/30	1,600,000	1,704,592
Cardinal Health, Inc. 4.50% due 11/15/44	1,450,000	1,660,414
Mondelez International Holdings Netherlands BV 2.13% due 09/19/22 ⁶	1,440,000	1,469,680
Trustees of the University of Pennsylvania 4.01% due 08/15/47	1,250,000	1,441,956
AmerisourceBergen Corp. 0.74% due 03/15/23	810,000	811,555
Verisk Analytics, Inc. 4.13% due 09/12/22	696,000	725,334
Sotheby's 7.38% due 10/15/27 ⁶	537,000	579,289
Flowers Foods, Inc. 3.50% due 10/01/26	500,000	544,293
Total Consumer, Non-cyclical		1,665,097,324
Industrial - 5.8%		
Boeing Co. 5.15% due 05/01/30	125,140,000	148,327,315
5.71% due 05/01/40	68,110,000	87,788,022
5.81% due 05/01/50	53,550,000	72,162,091
5.04% due 05/01/27	33,850,000	39,075,845
3.63% due 02/01/31	21,400,000	23,041,049
1.17% due 02/04/23	1,650,000	1,657,635
Sonoco Products Co. 3.13% due 05/01/30	73,763,000	78,724,648
Textron, Inc. 2.45% due 03/15/31	52,250,000	52,353,257
3.00% due 06/01/30	23,395,000	24,633,184
FLNG Liquefaction 3 LLC 3.08% due 06/30/39 ^{†††}	70,450,000	69,224,875
Qatar Airways 2.95% due 05/14/31 ^{†††}	61,500,000	61,414,515
Vontier Corp. 2.95% due 04/01/31 ⁶	33,850,000	33,978,630
2.40% due 04/01/28 ⁶	20,100,000	19,977,390
WRKCo, Inc. 3.00% due 06/15/33	49,539,000	51,928,107
Cellnex Finance Company S.A. 3.88% due 07/07/41 ⁶	49,820,000	49,641,146
BAE Systems plc 3.40% due 04/15/30 ⁶	42,797,000	46,563,113
Acuity Brands Lighting, Inc. 2.15% due 12/15/30	44,050,000	43,690,031
Snap-on, Inc. 3.10% due 05/01/50	39,459,000	41,841,585
Owens Corning 3.88% due 06/01/30	36,890,000	41,208,244
Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	41,800,000	40,727,809
Standard Industries, Inc. 4.38% due 07/15/30 ⁶	13,600,000	14,025,000
3.38% due 01/15/31 ⁶	14,475,000	13,855,615
5.00% due 02/15/27 ⁶	7,300,000	7,560,062

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 46.3% (continued)		
Industrial - 5.8% (continued)		
Carrier Global Corp. 2.70% due 02/15/31	33,600,000	\$ 34,633,745
GATX Corp. 4.00% due 06/30/30	28,835,000	32,526,159
4.70% due 04/01/29	400,000	468,214
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 ⁶	31,850,000	32,885,125
Flowserve Corp. 3.50% due 10/01/30	27,340,000	28,867,385
CNH Industrial Capital LLC 1.88% due 01/15/26	27,960,000	28,445,693
Ryder System, Inc. 3.35% due 09/01/25	22,380,000	24,204,816
IDEX Corp. 3.00% due 05/01/30	22,300,000	23,581,840
NFL Ventures, LP 3.02% due 04/15/35 ^{†††}	20,000,000	20,601,800
Ancor Flexibles North America, Inc. 2.63% due 06/19/30	18,580,000	19,014,429
Boxer Parent Co., Inc. 6.50% due 10/02/25	EUR 13,500,000	16,986,779
Graphic Packaging International LLC 3.50% due 03/01/29 ⁶	16,750,000	16,594,225
Howmet Aerospace, Inc. 6.88% due 05/01/25	7,083,000	8,244,470
5.90% due 02/01/27	3,950,000	4,611,625
6.75% due 01/15/28	1,988,000	2,395,540
5.95% due 02/01/37	475,000	574,821
TFI International, Inc. 3.35% due 01/05/33 ^{†††}	14,000,000	13,729,100
GXO Logistics, Inc. 2.65% due 07/15/31 ⁶	13,400,000	13,292,398
Weir Group plc 2.20% due 05/13/26 ⁶	12,815,000	12,872,946
Hardwood Funding LLC 3.19% due 06/07/30 ^{†††}	8,000,000	8,452,560
2.83% due 06/07/31 ^{†††}	2,000,000	2,033,420
3.13% due 06/07/36 ^{†††}	1,000,000	1,019,970
National Basketball Association 2.51% due 12/16/24 ^{†††}	10,500,000	10,848,705
Airbus SE 3.95% due 04/10/47 ⁶	9,000,000	10,219,905
Norfolk Southern Corp. 4.10% due 05/15/21	9,100,000	9,984,543
PowerTeam Services LLC 9.03% due 12/04/25 ⁶	8,490,000	9,339,000
Hillenbrand, Inc. 3.75% due 03/01/31	7,650,000	7,585,472
Virgin Media 4.88% due 07/15/28	GBP 5,000,000	7,016,088
Mueller Water Products, Inc. 4.00% due 06/15/29 ⁶	5,750,000	5,908,815
APi Group DE, Inc. 4.13% due 07/15/29 ⁶	4,150,000	4,129,250
Oshkosh Corp. 3.10% due 03/01/30	3,880,000	4,118,021
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁶	3,750,000	3,720,750
Berry Global, Inc. 1.57% due 01/15/26 ⁶	2,750,000	2,750,825
Penske Truck Leasing Company LP / PTL Finance Corp. 1.70% due 06/15/26 ⁶	1,620,000	1,629,312
Burlington Northern Santa Fe LLC 5.40% due 06/01/41	1,180,000	1,620,731
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ⁷	1,736,710	1,562,657
New Enterprise Stone & Lime Company, Inc. 6.25% due 03/15/26 ⁶	1,350,000	1,387,125
Trimble, Inc. 4.15% due 06/15/23	1,155,000	1,227,533
Crown Americas LLC / Crown Americas Capital Corporation VI 4.75% due 02/01/26	1,150,000	1,193,378
TransDigm, Inc. 6.25% due 03/15/26 ⁶	1,075,000	1,134,125
Adevinta ASA 3.00% due 11/15/27	EUR 417,000	511,876
Martin Marietta Materials, Inc. 0.65% due 07/15/23	360,000	360,792
JELD-WEN, Inc. 6.25% due 05/15/25 ⁶	300,000	319,953
Hexcel Corp. 4.20% due 02/15/27	180,000	193,696
Hillman Group, Inc. 6.38% due 07/15/22 ⁶	40,000	40,056
Total Industrial		1,496,238,836
Communications - 4.2%		
ViacomCBS, Inc. 4.95% due 01/15/31	69,401,000	83,740,562
4.95% due 05/19/50 ⁸	39,600,000	50,228,165
4.75% due 05/15/25	36,350,000	41,149,183
Level 3 Financing, Inc. 4.25% due 07/01/28 ⁶	41,950,000	42,569,182
3.63% due 01/15/29 ⁶	36,820,000	35,531,300
3.88% due 11/15/29 ⁶	20,300,000	21,741,909
3.75% due 07/15/29 ⁶	13,950,000	13,566,375

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 46.3% (continued)		
Communications - 4.2% (continued)		
Charter Communications Operating LLC / Charter Communications Operating Capital		
2.80% due 04/01/31	71,850,000	\$ 73,309,919
3.90% due 06/01/52	21,650,000	22,061,392
3.85% due 04/01/61	1,000,000	982,360
4.40% due 12/01/61	650,000	699,010
T-Mobile USA, Inc.		
3.88% due 04/15/30	65,805,000	73,473,915
2.63% due 04/15/26	13,850,000	14,161,625
2.88% due 02/15/31	7,250,000	7,195,625
AT&T, Inc.		
2.75% due 06/01/31	48,660,000	50,615,109
2.30% due 06/01/27	6,000,000	6,212,290
Vodafone Group plc		
4.13% due 06/04/81 ⁴	40,375,000	40,201,387
Walt Disney Co.		
3.80% due 05/13/60	31,990,000	37,746,218
UPC Broadband Finco BV		
4.88% due 07/15/31 ⁶	36,900,000	36,984,870
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁶	35,400,000	35,665,500
5.50% due 08/15/26 ⁶	1,200,000	1,239,000
Booking Holdings, Inc.		
4.63% due 04/13/30	30,557,000	36,549,411
Altice France S.A.		
5.13% due 07/15/29 ⁶	22,700,000	22,811,230
7.38% due 05/01/26 ⁶	6,600,000	6,863,538
5.13% due 01/15/29 ⁶	6,350,000	6,381,750
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 05/01/32	18,275,000	18,937,469
4.25% due 02/01/31 ⁶	9,025,000	9,194,219
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 ⁶	17,900,000	18,467,072
6.75% due 10/15/27 ⁶	5,633,000	6,069,473
Amazon.com, Inc.		
2.70% due 06/03/60	25,180,000	24,142,319
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁶	21,910,000	22,183,875
5.38% due 07/15/26 ⁶	1,625,000	1,677,813
Fox Corp.		
3.50% due 04/08/30	14,521,000	16,019,934
3.05% due 04/07/25	7,100,000	7,606,940
Go Daddy Operating Company LLC / GD Finance Co., Inc.		
3.50% due 03/01/29 ⁶	22,100,000	21,956,350
CSC Holdings LLC		
3.38% due 02/15/31 ⁶	14,175,000	13,394,099
4.13% due 12/01/30 ⁶	5,741,000	5,705,119
6.75% due 11/15/21	1,800,000	1,835,460
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁶	19,750,000	20,441,250
VeriSign, Inc.		
2.70% due 06/15/31	18,950,000	19,251,873
Qualitytech, LP / QTS Finance Corp.		
3.88% due 10/01/28 ⁶	17,075,000	18,260,005
Verizon Communications, Inc.		
3.15% due 03/22/30	16,590,000	17,903,878
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁶	15,600,000	15,912,000
Lamar Media Corp.		
3.63% due 01/15/31 ⁶	10,600,000	10,361,500
4.00% due 02/15/30	5,375,000	5,440,091
Ziggo BV		
4.88% due 01/15/30 ⁶	10,125,000	10,378,125
Switch Ltd.		
3.75% due 09/15/28 ⁶	4,200,000	4,252,500
Coming, Inc.		
4.38% due 11/15/57	2,500,000	2,981,303
Telenet Finance Lux Note		
5.50% due 03/01/28	2,800,000	2,945,600
Thomson Reuters Corp.		
5.65% due 11/23/43	1,290,000	1,731,785
Match Group Holdings II LLC		
4.13% due 08/01/30 ⁶	1,250,000	1,271,875
Virgin Media Finance plc		
5.00% due 07/15/30 ⁶	850,000	854,250
Motorola Solutions, Inc.		
5.50% due 09/01/44	360,000	469,346
		<u>1,061,326,348</u>
Consumer, Cyclical - 4.0%		
Marriott International, Inc.		
4.63% due 06/15/30	43,685,000	50,361,661
3.50% due 10/15/32	45,690,000	48,596,876
2.85% due 04/15/31	43,490,000	44,213,377
5.75% due 05/01/25	29,691,000	34,283,585
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁶	136,400,000	159,238,276
Hyatt Hotels Corp.		
5.38% due 04/23/25	26,900,000	30,381,399
5.75% due 04/23/30	24,745,000	30,065,739
Hilton Domestic Operating Company, Inc.		
3.75% due 05/01/29 ⁶	44,400,000	44,741,880
4.00% due 05/01/31 ⁶	5,750,000	5,801,002
3.63% due 02/15/32 ⁶	1,900,000	1,876,250
5.38% due 05/01/25 ⁶	1,744,000	1,835,560
Choice Hotels International, Inc.		
3.70% due 01/15/31	45,900,000	49,670,226
Delta Air Lines Inc. / SkyMiles IP Ltd.		
4.50% due 10/20/25 ⁶	45,200,000	48,587,857
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 ⁶	39,300,000	38,022,750
3.88% due 01/15/28 ⁶	9,200,000	9,315,000

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 46.3% (continued)		
Consumer, Cyclical - 4.0% (continued)		
Ferguson Finance plc		
3.25% due 06/02/30 ⁶	41,430,000	\$ 44,759,405
VF Corp.		
2.95% due 04/23/30	41,355,000	43,796,508
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁶	38,950,000	42,883,950
BorgWarner, Inc.		
2.65% due 07/01/27	34,970,000	37,099,673
Lowe's Companies, Inc.		
4.50% due 04/15/30	29,315,000	34,711,684
Whirlpool Corp.		
4.60% due 05/15/50	21,920,000	27,229,014
Walgreens Boots Alliance, Inc.		
4.10% due 04/15/50	24,778,000	27,135,564
WMG Acquisition Corp.		
3.00% due 02/15/31 ⁶	28,050,000	26,576,253
Aramark Services, Inc.		
6.38% due 05/01/25 ⁶	21,850,000	23,215,625
5.00% due 02/01/28 ⁶	1,525,000	1,593,625
American Airlines Class AA Pass Through Trust		
3.35% due 10/15/29	9,410,810	9,572,240
3.20% due 06/15/28	5,823,800	5,941,670
3.00% due 10/15/28	4,250,022	4,320,742
3.15% due 02/15/32	174,984	180,370
Scotts Miracle-Gro Co.		
4.00% due 04/01/31 ⁶	18,750,000	18,728,438
Allison Transmission, Inc.		
3.75% due 01/30/31 ⁶	12,500,000	12,285,875
Levi Strauss & Co.		
3.50% due 03/01/31 ⁶	11,100,000	11,035,620
Williams Scotsman International, Inc.		
4.63% due 08/15/28 ⁶	6,775,000	6,996,542
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 ⁶	5,990,000	6,455,423
Hanesbrands, Inc.		
5.38% due 05/15/25 ⁶	6,095,000	6,453,082
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁶	5,748,423	6,191,395
Smithsonian Institution		
2.65% due 09/01/39	5,000,000	5,060,711
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 ⁶	4,550,000	4,726,313
Performance Food Group, Inc.		
6.88% due 05/01/25 ⁶	4,074,000	4,339,299
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 ⁶	3,800,000	4,227,147
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁶	2,850,000	3,013,875
Cedar Fair, LP / Canada's Wonderland Co. / Magnum Management Corp. / Millennium Operations LLC		
5.50% due 05/01/25 ⁶	2,776,000	2,897,450
United Airlines, Inc.		
4.38% due 04/15/26 ⁶	1,750,000	1,811,250
HP Communities LLC		
5.86% due 09/15/53 ⁶	1,420,000	1,763,899
Lear Corp.		
5.25% due 05/15/49	1,360,000	1,716,790
Hasbro, Inc.		
3.90% due 11/19/29	1,480,000	1,647,147
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32	145,092	160,085
Total Consumer, Cyclical		<u>1,025,518,102</u>
Energy - 2.6%		
Galaxy Pipeline Assets Bidco Ltd.		
3.25% due 09/30/40 ⁶	91,750,000	91,116,565
2.94% due 09/30/40 ⁶	58,850,000	58,415,165
1.75% due 09/30/27 ⁶	2,050,000	2,070,426
BP Capital Markets plc		
4.88% ^{3,4}	114,865,000	125,841,499
Qatar Petroleum		
3.13% due 07/12/41 ⁶	38,595,000	38,452,584
3.30% due 07/12/51 ⁶	37,450,000	37,450,000
Sabine Pass Liquefaction LLC		
4.50% due 05/15/30	63,355,000	73,042,282
Occidental Petroleum Corp.		
3.00% due 02/15/27	13,280,000	13,180,400
5.55% due 03/15/26	5,940,000	6,563,700
4.30% due 08/15/39	6,600,000	6,303,000
3.40% due 04/15/26	5,000,000	5,112,500
4.10% due 02/15/47	4,900,000	4,562,464
4.40% due 08/15/49	2,500,000	2,400,000
3.20% due 08/15/26	2,375,000	2,392,812
4.40% due 04/15/46	1,400,000	1,344,700
4.63% due 06/15/45	800,000	780,000
ITT Holdings LLC		
6.50% due 08/01/29 ⁶	38,600,000	39,434,146
Valero Energy Corp.		
2.15% due 09/15/27	13,920,000	14,147,999
2.85% due 04/15/25	12,000,000	12,720,338
4.00% due 04/01/29	7,450,000	8,326,798
7.50% due 04/15/32	1,180,000	1,660,678
Chevron USA, Inc.		
2.34% due 08/12/50	27,250,000	24,553,526
4.20% due 10/15/49	3,300,000	4,065,726
Magellan Midstream Partners, LP		
3.25% due 06/01/30	23,260,000	25,070,650
3.95% due 03/01/50	1,600,000	1,736,186
NuStar Logistics, LP		
6.38% due 10/01/30	13,850,000	15,302,865
5.63% due 04/28/27	1,799,000	1,926,513

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 46.3% (continued)		
Energy - 2.6% (continued)		
Florida Gas Transmission Company LLC		
2.55% due 07/01/30 ⁶	15,100,000	\$ 15,270,600
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁶	13,440,000	14,297,419
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc.		
4.49% due 05/01/30	6,300,000	7,437,612
Phillips 66		
3.70% due 04/06/23	2,250,000	2,375,248
5.88% due 05/01/42	1,180,000	1,613,971
Parkland Corp.		
5.88% due 07/15/27 ⁶	2,000,000	2,131,740
TransCanada PipeLines Ltd.		
6.10% due 06/01/40	1,200,000	1,646,575
ONEOK Partners, LP		
6.20% due 09/15/43	680,000	893,276
3.38% due 10/01/22	720,000	739,654
Total Energy		664,379,617
Technology - 2.0%		
NetApp, Inc.		
2.70% due 06/22/30	123,550,000	129,057,948
Broadcom, Inc.		
4.15% due 11/15/30	60,860,000	68,320,205
2.45% due 02/15/31 ⁶	57,120,000	56,221,384
2.60% due 02/15/33 ⁶	1,660,000	1,625,160
MSCI, Inc.		
3.88% due 02/15/31 ⁶	31,882,000	33,085,864
3.63% due 09/01/30 ⁶	17,718,000	18,090,432
Leidos, Inc.		
2.30% due 02/15/31	34,450,000	33,610,109
3.63% due 05/15/25	9,200,000	9,997,640
4.38% due 05/15/30	2,650,000	3,009,155
Oracle Corp.		
3.95% due 03/25/51	38,750,000	42,415,773
6.13% due 07/08/39	1,190,000	1,648,980
Qorvo, Inc.		
4.38% due 10/15/29	21,000,000	22,884,120
3.38% due 04/01/31 ⁶	8,675,000	9,041,258
Apple, Inc.		
2.55% due 08/20/60	22,850,000	21,338,776
CrowdStrike Holdings, Inc.		
3.00% due 02/15/29	14,450,000	14,463,727
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁶	4,550,000	4,641,000
4.00% due 07/01/29 ⁶	4,100,000	4,192,250
NCR Corp.		
5.00% due 10/01/28 ⁶	7,295,000	7,543,541
8.13% due 04/15/25 ⁶	600,000	656,100
Analog Devices, Inc.		
2.95% due 04/01/25	6,100,000	6,528,836
TeamSystem SpA		
3.50% due 02/15/28	EUR 5,000,000	5,925,326
Entegris, Inc.		
3.63% due 05/01/29 ⁶	4,691,000	4,749,637
4.38% due 04/15/28 ⁶	900,000	939,375
Black Knight InfoServ LLC		
3.63% due 09/01/28 ⁶	5,600,000	5,571,776
Twilio, Inc.		
3.63% due 03/15/29	5,048,000	5,148,960
Presidio Holdings, Inc.		
4.88% due 02/01/27 ⁶	2,300,000	2,366,148
Microchip Technology, Inc.		
0.97% due 02/15/24 ⁶	1,650,000	1,648,787
Citrix Systems, Inc.		
3.30% due 03/01/30	1,500,000	1,579,685
Skyworks Solutions, Inc.		
1.80% due 06/01/26	540,000	547,045
0.90% due 06/01/23	500,000	501,460
HP, Inc.		
4.05% due 09/15/22	720,000	751,276
Open Text Holdings, Inc.		
4.13% due 02/15/30 ⁶	210,000	214,158
Total Technology		518,315,891
Basic Materials - 1.2%		
Newcrest Finance Pty Ltd.		
3.25% due 05/13/30 ⁶	55,600,000	59,810,268
4.20% due 05/13/50 ⁶	26,390,000	30,202,533
Anglo American Capital plc		
5.63% due 04/01/30 ⁶	39,500,000	48,374,729
2.63% due 09/10/30 ⁶	18,000,000	18,087,452
3.95% due 09/10/50 ⁶	14,140,000	15,324,409
2.25% due 03/17/28 ⁶	1,010,000	1,022,052
Alcoa Nederland Holding BV		
4.13% due 03/31/29 ⁶	13,400,000	13,953,353
5.50% due 12/15/27 ⁶	6,525,000	7,078,320
6.13% due 05/15/28 ⁶	2,800,000	3,064,040
Nucor Corp.		
2.70% due 06/01/30	15,006,000	15,687,245
2.00% due 06/01/25	5,000,000	5,175,696
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁶	20,050,000	20,845,985
Valvoline, Inc.		
3.63% due 06/15/31 ⁶	18,300,000	18,300,000
Reliance Steel & Aluminum Co.		
2.15% due 08/15/30	12,040,000	11,874,984
Corporacion Nacional del Cobre de Chile		
3.75% due 01/15/31 ⁶	10,430,000	11,363,381
INEOS Quattro Finance 2 plc		
2.50% due 01/15/26	EUR 8,500,000	10,165,919
Steel Dynamics, Inc.		
2.40% due 06/15/25	5,950,000	6,224,116
Carpenter Technology Corp.		
6.38% due 07/15/28	2,415,000	2,651,998
Southern Copper Corp.		
7.50% due 07/27/35	1,150,000	1,664,625
Dow Chemical Co.		
4.25% due 10/01/34	1,420,000	1,643,647
International Paper Co.		
7.30% due 11/15/39	1,030,000	1,594,757
WR Grace & Company-Conn		
4.88% due 06/15/27 ⁶	925,000	980,778

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 46.3% (continued)		
Basic Materials - 1.2% (continued)		
Sherwin-Williams Co. 2.75% due 06/01/22	220,000	\$ 224,264
Total Basic Materials		305,314,551
Utilities - 0.9%		
Cheniere Corpus Christi Holdings LLC 3.52% due 12/31/39 ^{†††}	97,100,000	98,967,233
AES Corp. 3.95% due 07/15/30 ⁶	26,390,000	28,857,465
3.30% due 07/15/25 ⁶	3,750,000	4,001,625
NRG Energy, Inc. 2.45% due 12/02/27 ⁶	26,000,000	26,187,835
Arizona Public Service Co. 3.35% due 05/15/50	23,140,000	24,782,497
Alexander Funding Trust 1.84% due 11/15/23 ⁶	14,400,000	14,667,360
Black Hills Corp. 2.50% due 06/15/30	14,360,000	14,631,543
Clearway Energy Operating LLC 3.75% due 02/15/31 ⁶	11,150,000	11,094,250
4.75% due 03/15/28 ⁶	3,325,000	3,487,094
Southern Power Co. 5.25% due 07/15/43	1,350,000	1,648,697
ONE Gas, Inc. 0.85% due 03/11/23	1,620,000	1,620,772
Dominion Energy, Inc. 0.65% (3 Month USD LIBOR + 0.53%, Rate Floor: 0.00%) due 09/15/23 ⁵	1,030,000	1,030,402
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.75% due 05/20/27	825,000	919,875
Atmos Energy Corp. 0.63% due 03/09/23	800,000	800,237
OGE Energy Corp. 0.70% due 05/26/23	360,000	359,682
Total Utilities		233,056,567
Financial Institutions - 0.1%		
Bain Capital, LP 3.41% due 04/15/41 ^{†††}	36,000,000	33,981,840
Total Corporate Bonds (Cost \$11,335,728,702)		11,881,931,546
ASSET-BACKED SECURITIES^{††} - 21.8%		
Collateralized Loan Obligations - 13.5%		
BXMT Ltd.		
2020-FL2, 1.03% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/15/38 ^{5,6}	76,225,000	76,232,249
2020-FL3, 1.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/37 ^{5,6}	23,550,000	23,858,288
2020-FL3, 2.68% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 03/15/37 ^{5,6}	16,125,000	16,380,267
2020-FL2, 1.52% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 02/15/38 ^{5,6}	16,000,000	16,064,667
2020-FL3, 2.27% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 03/15/37 ^{5,6}	10,600,000	10,755,621
2020-FL2, 1.78% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/15/38 ^{5,6}	5,360,000	5,351,750
2020-FL2, 1.27% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 02/15/38 ^{5,6}	5,200,000	5,213,782
ABPCI Direct Lending Fund CLO I LLC		
2021-1A, 1.79% (3 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/20/32 ^{5,6}	83,450,000	83,337,618
2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/20/33 ^{5,6}	59,500,000	59,320,245
2021-1A, 2.18% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/20/33 ^{5,6}	2,500,000	2,486,662
Dryden 33 Senior Loan Fund		
2020-33A, 1.18% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/29 ^{5,6}	56,722,408	56,694,699
2020-33A, 1.58% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/15/29 ^{5,6}	48,700,000	48,431,157

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
2020-33A, 2.18% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/29 ^{5,6}	27,000,000	\$ 26,999,900
KREF Funding V LLC		
1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{††,5}	115,000,000	114,299,650
0.15% due 06/25/26 ^{†††}	313,636,364	31,364
Cerberus Loan Funding XXX, LP		
2020-3A, 2.03% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 01/15/33 ^{5,6}	100,000,000	100,448,220
2020-3A, 2.68% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/33 ^{5,6}	10,200,000	10,302,303
HERA Commercial Mortgage Ltd.		
2021-FL1, 1.68% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/18/38 ^{5,6}	49,562,000	49,738,624
2021-FL1, 1.38% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/18/38 ^{5,6}	28,000,000	28,175,476
2021-FL1, 2.03% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/18/38 ^{5,6}	19,200,000	19,174,596
2021-FL1, 1.13% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/18/38 ^{5,6}	10,000,000	9,988,991
Cerberus Loan Funding XXXII, LP		
2021-2A, 1.82% (3 Month USD LIBOR + 1.62%, Rate Floor: 1.62%) due 04/22/33 ^{5,6}	65,000,000	65,079,241
2021-2A, 3.05% (3 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 04/22/33 ^{5,6}	20,925,000	20,945,682
2021-2A, 2.10% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/22/33 ^{5,6}	19,200,000	19,219,304
Golub Capital Partners CLO 33M Ltd.		
2021-33A, 1.98% (3 Month USD LIBOR + 1.86%, Rate Floor: 1.86%) due 08/25/33 ^{5,6}	104,600,000	104,600,000
Woodmont Trust		
2020-7A, 2.08% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/15/32 ^{5,6}	83,000,000	83,541,318
2020-7A, 2.78% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/32 ^{5,6}	13,500,000	13,666,801
2020-7A, 2.43% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/32 ^{5,6}	7,000,000	7,027,063
Palmer Square Loan Funding Ltd.		
due 07/20/29 ^{5,6}	22,500,000	22,500,000
2021-1A, 1.41% (3 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 04/20/29 ^{5,6}	19,000,000	18,924,161
2019-3A, 1.01% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 08/20/27 ^{5,6}	13,352,151	13,353,086
2018-4A, 1.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	12,000,000	12,000,973
2021-2A, 1.55% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 05/20/29 ^{5,6}	10,500,000	10,396,542
2018-4A, 1.06% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{5,6}	9,069,134	9,070,312
2021-1A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/29 ^{5,6}	7,100,000	7,102,822
2021-2A, 2.60% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 05/20/29 ^{5,6}	7,000,000	6,999,870

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
MidOcean Credit CLO VII		
2020-7A, 1.22% (3 Month USD LIBOR + 1.04%, Rate Floor: 0.00%) due 07/15/29 ^{5,6}	52,000,000	\$ 52,017,576
2020-7A, 1.78% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/15/29 ^{5,6}	27,500,000	27,461,813
2020-7A, 1.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 07/15/29 ^{5,6}	14,800,000	14,804,498
Venture XIV CLO Ltd.		
2020-14A, 1.17% (3 Month USD LIBOR + 1.03%, Rate Floor: 1.03%) due 08/28/29 ^{5,6}	69,000,000	69,010,322
2020-14A, 2.39% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{5,6}	22,725,000	22,687,131
LoanCore Issuer Ltd.		
2019-CRE2, 1.57% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{5,6}	19,984,000	20,021,946
2018-CRE1, 1.57% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/28 ^{5,6}	17,747,000	17,751,268
2021-CRE5, 3.07% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{5,6}	14,350,000	14,396,811
2021-CRE4, 1.83% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 07/15/35 ^{5,6}	13,182,000	13,201,938
2019-CRE2, 1.77% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 05/15/36 ^{5,6}	11,575,000	11,580,216
2019-CRE3, 1.12% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 04/15/34 ^{5,6}	10,240,768	10,248,863
2019-CRE3, 1.67% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 04/15/34 ^{5,6}	4,410,000	4,385,145
ABPCI Direct Lending Fund IX LLC		
2020-9A, 2.14% (3 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 11/18/31 ^{5,6}	72,500,000	72,558,283
2020-9A, 2.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/18/31 ^{5,6}	15,250,000	15,308,386
Cerberus Loan Funding XXXI, LP		
2021-1A, 1.69% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/32 ^{5,6}	70,250,000	70,157,846
2021-1A, 2.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 04/15/32 ^{5,6}	12,000,000	11,915,576
GPMT Ltd.		
2019-FL2, 1.69% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 02/22/36 ^{5,6}	24,300,000	24,354,673
2019-FL2, 2.44% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 02/22/36 ^{5,6}	21,400,000	21,417,144
2019-FL2, 1.39% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/22/36 ^{5,6}	20,492,305	20,501,996
2019-FL2, 1.99% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 02/22/36 ^{5,6}	12,750,000	12,756,644
Parliament Funding II Ltd.		
2020-1A, 2.64% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 08/12/30 ^{5,6}	71,650,000	71,855,449
2020-1A, 3.39% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 08/12/30 ^{5,6}	6,000,000	6,026,476

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{5,6} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
Golub Capital Partners CLO Ltd.		
2018-36A, 1.48% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/05/31 ^{5,6}	\$ 76,300,000	\$ 76,141,449
Owl Rock CLO IV Ltd.		
due 08/20/33 ^{5,6}	53,250,000	53,250,000
2020-4A, 2.78% (3 Month USD LIBOR + 2.62%, Rate Floor: 2.62%) due 05/20/29 ^{5,6}	18,000,000	18,000,000
ABPCI DIRECT LENDING FUND CLO V Ltd.		
2021-5A, 1.59% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/20/31 ^{5,6}	50,650,000	50,650,000
2021-5A, 1.99% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/20/31 ^{5,6}	15,975,000	15,975,000
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/15/33 ^{5,6}	33,500,000	33,406,203
2021-1A, 2.11% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/15/33 ^{5,6}	30,400,000	30,234,493
CHCP Ltd.		
2021-FL1, 1.17% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 02/15/38 ^{5,6}	28,000,000	28,161,843
2021-FL1, 1.43% (1 Month USD LIBOR + 1.30%, Rate Floor: 1.30%) due 02/15/38 ^{5,6}	22,250,000	22,440,631
2021-FL1, 1.78% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/15/38 ^{5,6}	5,900,000	5,950,234
2021-FL1, 2.23% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 02/15/38 ^{5,6}	2,950,000	2,974,145
Cerberus Loan Funding XXVI, LP		
2021-1A, 1.57% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/31 ^{5,6}	55,700,000	55,700,000
2021-1A, 1.97% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 04/15/31 ^{5,6}	3,250,000	3,250,000
Wellfleet CLO Ltd.		
2020-2A, 1.25% (3 Month USD LIBOR + 1.06%, Rate Floor: 0.00%) due 10/20/29 ^{5,6}	52,250,000	52,197,933
2018-2A, 1.77% (3 Month USD LIBOR + 1.58%, Rate Floor: 1.58%) due 10/20/28 ^{5,6}	2,500,000	2,500,690
Diamond CLO Ltd.		
2021-1A, 1.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/25/29 ^{5,6}	23,825,000	23,797,475
2018-1A, 1.68% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{5,6}	18,000,000	17,969,589
2021-1A, 2.58% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{5,6}	2,300,000	2,293,800
2021-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 04/25/29 ^{5,6}	2,150,000	2,146,571
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 1.48% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{5,6}	44,300,000	43,918,546
2018-11A, 2.68% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/31 ^{5,6}	2,300,000	2,266,054
Whitebox CLO II Ltd.		
2020-2A, 1.93% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/24/31 ^{5,6}	36,500,000	36,598,232
2020-2A, 2.43% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 10/24/31 ^{5,6}	7,000,000	7,026,603

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{5,6} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
Cerberus Loan Funding XXXIII, LP		
due 07/23/33 ^{5,6}	41,500,000	\$ 41,500,000
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A, 1.62% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/20/33 ^{5,6}	35,900,000	35,679,427
2021-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/20/33 ^{5,6}	3,900,000	3,850,195
Anchorage Credit Funding Ltd.		
due 07/27/39 ^{5,6}	32,850,000	32,850,000
due 07/27/39 ^{5,6}	6,345,000	6,345,000
Lake Shore MM CLO III LLC		
2020-1A, 2.48% (3 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/29 ^{5,6}	38,900,000	38,995,029
LCM XXIV Ltd.		
2021-24A, 1.59% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 03/20/30 ^{5,6}	24,200,000	24,125,217
2021-24A, 2.09% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 03/20/30 ^{5,6}	13,050,000	12,901,073
Golub Capital Partners CLO 16 Ltd.		
2021-16A, 1.70% (3 Month USD LIBOR + 1.61%, Rate Floor: 1.61%) due 07/25/33 ^{5,6}	26,750,000	26,750,000
2021-16A, 1.89% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/25/33 ^{5,6}	9,000,000	9,000,000
Madison Park Funding XLVIII Ltd.		
2021-48A, 1.59% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/19/33 ^{5,6}	27,500,000	27,098,409
2021-48A, 2.14% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/19/33 ^{5,6}	5,900,000	5,876,170
Telos CLO Ltd.		
2017-6A, 1.94% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{5,6}	32,000,000	32,013,572
Denali Capital CLO XI Ltd.		
2018-1A, 1.32% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/20/28 ^{5,6}	31,417,284	31,420,916
Marathon CLO V Ltd.		
2017-5A, 1.60% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{5,6}	18,020,137	17,865,724
2017-5A, 1.02% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{5,6}	12,608,283	12,597,222
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A, 1.59% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 04/16/33 ^{5,6}	26,700,000	26,619,171
2021-40A, 1.94% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/16/33 ^{5,6}	2,000,000	1,987,428
OCP CLO Ltd.		
2020-4A, 1.63% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 04/24/29 ^{5,6}	25,500,000	25,367,431
2019-17A, 0.84% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 07/20/32 ^{5,6}	562,500	561,869
STWD Ltd.		
2019-FL1, 1.73% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 07/15/38 ^{5,6}	11,210,000	11,247,763
2019-FL1, 2.07% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 07/15/38 ^{5,6}	8,800,000	8,846,407

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
2021-FL2, 2.18% (1 Month USD LIBOR + 2.10%, Rate Floor: 2.10%) due 04/18/38 ^{5,6}	2,820,000	\$ 2,826,171
2019-FL1, 1.53% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/15/38 ^{5,6}	2,200,000	2,214,082
ACRES Commercial Realty Ltd.		
2021-FL1, 2.07% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/15/36 ^{5,6}	13,092,000	13,105,786
2021-FL1, 2.72% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{5,6}	11,750,000	11,762,283
Ares LVII CLO Ltd.		
2020-57A, 2.68% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/25/31 ^{5,6}	13,500,000	13,528,982
2020-57A, 1.93% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/25/31 ^{5,6}	9,500,000	9,505,078
Voya CLO Ltd.		
2020-1A, 1.24% (3 Month USD LIBOR + 1.06%, Rate Floor: 1.06%) due 04/15/31 ^{5,6}	18,850,000	18,852,445
2013-1A, due 10/15/30 ^{6,9}	10,575,071	3,424,113
Apres Static CLO Ltd.		
2020-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/15/28 ^{5,6}	21,750,000	21,679,191
NewStar Fairfield Fund CLO Ltd.		
2018-2A, 1.46% (3 Month USD LIBOR + 1.27%, Rate Floor: 1.27%) due 04/20/30 ^{5,6}	21,171,638	20,977,318
Allegro CLO IX Ltd.		
2018-3A, 1.35% (3 Month USD LIBOR + 1.17%, Rate Floor: 1.17%) due 10/16/31 ^{5,6}	20,400,000	20,401,348
Avery Point VI CLO Ltd.		
2021-6A, 1.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 08/05/27 ^{5,6}	12,100,000	12,071,425
2021-6A, 1.53% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 08/05/27 ^{5,6}	8,000,000	7,991,847
610 Funding CLO 3 Ltd.		
2018-3A, 1.44% (3 Month USD LIBOR + 1.25%, Rate Floor: 0.00%) due 07/17/28 ^{5,6}	19,253,655	19,254,265
Recette CLO Ltd.		
2021-1A, 1.59% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/20/34 ^{5,6}	9,800,000	9,662,419
2021-1A, 1.94% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/20/34 ^{5,6}	9,200,000	9,137,503
Anchorage Capital CLO 6 Ltd.		
2021-6A, 2.38% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 07/15/30 ^{5,6}	18,585,000	18,538,372
AMMC CLO XIV Ltd.		
2021-14A, 1.58% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 07/25/29 ^{5,6}	18,290,000	18,268,977
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A, 1.59% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/20/32 ^{5,6}	14,100,000	14,053,772
2021-32A, 1.89% (3 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 01/20/32 ^{5,6}	4,200,000	4,162,294
BDS Ltd.		
2019-FL3, 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/15/35 ^{5,6}	9,900,000	9,897,800
2020-FL5, 1.92% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/16/37 ^{5,6}	4,400,000	4,435,895

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
2020-FL5, 1.48% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 02/16/37 ^{5,6} Owl Rock CLO VI Ltd.	3,200,000	\$ 3,228,474
2021-6A, 1.94% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/21/32 ^{5,6} Halcyon Loan Advisors Funding Ltd.	17,450,000	17,396,127
2017-3A, 1.09% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{5,6} Wind River CLO Ltd.	16,013,689	16,011,723
2017-2A, 1.05% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{5,6} 2017-2A, 1.05% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/15/27 ^{5,6}	10,632,124	10,629,300
FS RIALTO	5,326,130	5,324,715
2021-FL2, 2.12% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/16/28 ^{5,6} Owl Rock CLO II Ltd.	15,665,000	15,679,583
2021-2A, 1.74% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 04/20/33 ^{5,6} Dryden 36 Senior Loan Fund	15,600,000	15,562,707
2020-36A, 2.23% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 04/15/29 ^{5,6} Magnetite XXIX Ltd.	15,200,000	15,200,562
2021-29A, 1.50% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/15/34 ^{5,6} Shackleton CLO Ltd.	15,100,000	15,083,977
2017-8A, 1.49% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{5,6} 2017-8A, 1.11% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	5,510,000	5,500,998
2018-6RA, 1.21% (3 Month USD LIBOR + 1.02%, Rate Floor: 1.02%) due 07/17/28 ^{5,6} BSPRT Issuer Ltd.	5,393,970	5,392,958
2021-FL6, 2.12% (1 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 03/15/36 ^{5,6} 2018-FL4, 1.12% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 09/15/35 ^{5,6}	2,973,888	2,972,366
2018-FL3, 1.12% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 03/15/28 ^{5,6} Fortress Credit Opportunities IX CLO Ltd.	5,550,000	5,572,716
2017-9A, 1.71% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{5,6} 2020-9A, 2.53% due 11/15/29 ⁶	4,752,861	4,751,362
Octagon Investment Partners 49 Ltd.	3,523,922	3,526,639
2021-5A, 1.76% (3 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 01/15/33 ^{5,6} Golub Capital Partners CLO 17 Ltd.	11,527,000	11,503,214
2017-17A, 1.83% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/25/30 ^{5,6} KREF Ltd.	1,250,000	1,248,956
2018-FL1, 1.18% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 06/15/36 ^{5,6} Benefit Street Partners CLO XXII Ltd.	12,800,000	12,725,563
2020-22A, 1.64% (3 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 01/20/32 ^{5,6}	12,600,000	12,579,423
	12,403,253	12,415,944
	7,700,000	7,687,223

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
2020-22A, 2.34% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 01/20/32 ^{5,6}	4,300,000	\$ 4,292,081
Columbia Cent CLO 27 Ltd.		
2020-27A, 1.83% due 10/25/28 ⁶	12,000,000	11,957,305
Newstar Commercial Loan Funding LLC		
2017-1A, 2.63% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,6}	11,183,974	11,188,230
Sudbury Mill CLO Ltd.		
2017-1A, 1.84% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{5,6}	10,315,686	10,295,570
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	10,050,207
Marathon CLO VII Ltd.		
2017-7A, 1.83% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{5,6}	9,919,096	9,916,342
KVK CLO Ltd.		
2018-1A, 1.81% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 ^{5,6}	3,850,000	3,844,170
2017-1A, 1.09% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{5,6}	3,239,837	3,238,770
2018-1A, 1.09% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{5,6}	2,376,410	2,376,984
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{6,9}	13,600,000	9,028,714
Monroe Capital CLO Ltd.		
2017-1A, 1.88% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{5,6}	8,679,276	8,666,046
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{6,9}	10,000,000	8,438,431
Magnetite Xxix Ltd.		
2021-29A, 1.75% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 01/15/34 ^{5,6}	7,700,000	7,690,189
First Eagle Clarendon Fund CLO LLC		
2019-1A, 1.48% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{5,6}	5,007,530	5,006,163
2019-1A, 3.23% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{5,6}	2,000,000	2,000,358
ACRE Commercial Mortgage Ltd.		
2021-FL4, 1.48% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 12/18/37 ^{5,6}	3,100,000	3,111,150
2021-FL4, 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 12/18/37 ^{5,6}	3,100,000	3,097,881
Owl Rock CLO I Ltd.		
2019-1A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 05/20/31 ^{5,6}	5,650,000	5,651,916
GoldenTree Loan Opportunities IX Ltd.		
2018-9A, 1.29% (3 Month USD LIBOR + 1.11%, Rate Floor: 1.11%) due 10/29/29 ^{5,6}	5,152,000	5,151,987
VOYA CLO		
2021-2A, 2.33% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 06/07/30 ^{5,6}	4,950,000	4,949,919
Atlas Senior Loan Fund III Ltd.		
2017-1A, 1.46% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/17/27 ^{5,6}	4,300,000	4,253,402
TRTX Issuer Ltd.		
2019-FL3, 1.27% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 10/15/34 ^{5,6}	2,600,000	2,605,342

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{5,†} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
2019-FL3, 1.88% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/15/34 ^{5,6}	1,500,000	\$ 1,504,110
Northwoods Capital XII-B Ltd. 2018-12BA, 1.97% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 06/15/31 ^{5,6}	4,000,000	3,958,349
MF1 Multifamily Housing Mortgage Loan Trust 2021-FL6, 2.65% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 07/16/36 ^{5,6}	3,800,000	3,805,371
Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 01/14/32 ^{5,9}	8,920,000	3,728,605
TICP CLO III-2 Ltd. 2018-3R, 1.03% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{5,6}	3,682,448	3,679,770
TCP Waterman CLO Ltd. 2016-1A, 2.17% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{5,6}	3,630,332	3,632,580
Mountain View CLO Ltd. 2018-1A, 0.98% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{5,6}	3,547,582	3,546,538
Ready Capital Mortgage Financing LLC 2019-FL3, 1.09% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 03/25/34 ^{5,6}	3,186,534	3,181,786
Golub Capital Partners CLO 39B Ltd. 2018-39A, 1.59% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{5,6}	3,100,000	3,099,042
ACRES Commercial Realty Corp. 2020-RS08, 1.58% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 03/15/35 ^{5,6}	3,000,000	3,019,485
Monroe Capital BSL CLO Ltd. 2017-1A, 1.90% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{5,6}	3,000,000	3,001,720
Newfleet CLO Ltd. 2018-1A, 1.14% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/20/28 ^{5,6}	2,604,015	2,602,126
Allegro CLO VII Ltd. 2018-1A, 2.08% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 06/13/31 ^{5,6}	2,500,000	2,503,461
Ocean Trails CLO IV 2017-4A, 1.96% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 08/13/25 ^{5,6}	2,500,000	2,499,716
Oaktree CLO Ltd. 2017-1A, 1.06% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 10/20/27 ^{5,6}	2,158,566	2,155,921
Grand Avenue CRE Ltd. 2020-FL2, 4.39% (1 Month USD LIBOR + 4.26%, Rate Floor: 4.26%) due 03/15/35 ^{5,6}	1,100,000	1,123,440
2020-FL2, 3.38% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/15/35 ^{5,6}	900,000	912,812
Ivy Hill Middle Market Credit Fund IX Ltd. 2017-9A, 1.94% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/18/30 ^{5,6}	1,000,000	995,114
2017-9A, 2.54% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 01/18/30 ^{5,6}	1,000,000	985,147
Anchorage Credit Funding Ltd. due 07/27/39 ^{5,6}	1,950,000	1,950,000

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Collateralized Loan Obligations - 13.5% (continued)		
Dryden XXV Senior Loan Fund		
2017-25A, 1.53% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 ^{5,6}	1,766,703	\$ 1,755,696
Avery Point V CLO Ltd.		
2017-5A, 1.17% (3 Month USD LIBOR + 0.98%, Rate Floor: 0.00%) due 07/17/26 ^{5,6}	1,626,939	1,626,956
Catamaran CLO Ltd.		
2016-2A, 2.24% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/18/26 ^{5,6}	1,469,747	1,470,096
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{6,9}	3,700,000	1,183,497
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁹	3,020,368	1,004,214
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{6,9}	461,538	193,381
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{6,9}	1,300,000	146,770
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{6,9}	1,200,000	124,472
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{7,9}	1,500,000	44,055
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{6,9}	1,808,219	2,170
Total Collateralized Loan Obligations		3,464,474,271
Financial - 2.9%		
Station Place Securitization Trust		
2021-3, 0.99% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 02/16/22 ^{†††,5,6}	144,500,000	144,500,000
2020-16, 1.09% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 12/22/21 ^{†††,5,6}	114,400,000	114,400,000
2021-7, 0.89% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 09/24/21 ^{†††,5,6}	61,100,000	61,100,000
2021-SP1, 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/17/22 ^{†††,5,6}	42,600,000	42,600,000
2021-WL1, 0.94% (1 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/26/54 ^{†††,5,6}	8,850,000	8,850,000
2021-WL1, 1.14% (1 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 01/26/54 ^{†††,5,6}	6,750,000	6,750,000
2021-WL2, 2.09% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 03/25/54 ^{5,6}	5,250,000	5,250,134
2021-WL2, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 03/25/54 ^{5,6}	4,250,000	4,250,110
2021-WL1, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/26/54 ^{†††,5,6}	3,400,000	3,400,000
HV Eight LLC		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 ^{†††,5}	EUR 107,000,000	127,783,397
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††,5}	EUR 42,884,999	50,775,270
2.35% (3 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††,5}	15,163,796	14,965,353
Strategic Partners Fund VIII LP		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/10/25 ^{†††,5}	51,900,000	52,315,689
Oxford Finance Funding		
2020-1A, 3.10% due 02/15/28 ⁶	23,750,000	24,444,253
Ceamer Finance LLC		
3.69% due 03/22/31 ^{†††}	23,275,000	22,810,431
Strategic Partners Fund VIII LP		
2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/10/25 ⁵	21,900,000	21,795,099
Madison Avenue Secured Funding Trust Series		
2020-1, 1.72% (1 Month USD LIBOR + 1.63%, Rate Floor: 0.00%) due 12/13/21 ^{†††,5,6}	20,050,000	20,050,000
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁶	17,499,849	17,711,010
Total Financial		747,026,001
Transport-Aircraft - 1.5%		
Castlelake Aircraft Structured Trust		
2021-1A, 3.47% due 01/15/46 ⁶	76,448,753	77,758,717
AASET Trust		
2020-1A, 3.35% due 01/16/40 ⁶	30,311,637	29,948,437
2019-1, 3.84% due 05/15/39 ⁶	13,072,425	12,876,907
2017-1A, 3.97% due 05/16/42 ⁶	7,317,870	7,239,334
2019-2, 3.38% due 10/16/39 ⁶	2,200,112	2,151,257
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁶	48,948,918	48,413,568
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁶	24,875,404	24,786,201
2017-1, 3.97% due 07/15/42	10,788,372	10,780,344
2016-1, 4.45% due 08/15/41	328,899	328,536
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁶	33,752,003	32,543,371
Sapphire Aviation Finance II Ltd.		
2020-1A, 3.23% due 03/15/40 ⁶	32,264,305	32,095,895
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁶	31,704,590	31,050,578

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Transport-Aircraft - 1.5% (continued)		
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁶	23,491,173	\$ 23,528,489
Falcon Aerospace Ltd.		
2019-1, 3.60% due 09/15/39 ⁶	13,208,046	13,094,743
2017-1, 4.58% due 02/15/42 ⁶	6,053,271	6,024,277
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁶	12,725,608	12,647,903
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ⁶	14,824,151	12,487,721
Raspro Trust		
2005-1A, 1.11% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{5,6}	9,432,999	9,421,522
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁶	1,500,000	1,518,330
Stripes Aircraft Ltd.		
2013-1 A1, 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{†††,5}	574,172	557,745
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††,7,10}	409,604	41
Total Transport-Aircraft		389,253,916
Whole Business - 1.1%		
Arbys Funding LLC		
2020-1A, 3.24% due 07/30/50 ⁶	96,818,375	101,191,661
ServiceMaster Funding LLC		
2020-1, 3.34% due 01/30/51 ⁶	29,226,750	30,633,726
2020-1, 2.84% due 01/30/51 ⁶	9,775,500	10,111,386
SERVPRO Master Issuer LLC		
2021-1A, 2.39% due 04/25/51 ⁶	30,200,000	30,534,918
Wingstop Funding LLC		
2020-1A, 2.84% due 12/05/50 ⁶	25,436,250	26,387,057
Domino's Pizza Master Issuer LLC		
2017-1A, 4.12% due 07/25/47 ⁶	10,400,625	11,224,355
2021-1A, 3.15% due 04/25/51 ⁶	9,331,000	9,746,696
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁶	14,736,000	15,910,459
Wendy's Funding LLC		
2019-1A, 3.78% due 06/15/49 ⁶	12,785,850	13,643,013
2019-1A, 4.08% due 06/15/49 ⁶	1,582,875	1,697,776
DB Master Finance LLC		
2019-1A, 4.35% due 05/20/49 ⁶	7,754,873	8,566,730
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/07/49 ⁶	3,364,575	3,448,891
Drug Royalty III Limited Partnership 1		
2017-1A, 3.60% due 04/15/27 ⁶	126,785	126,842
Total Whole Business		263,223,510
Net Lease - 0.8%		
Capital Automotive LLC		
2017-1A, 3.87% due 04/15/47 ⁶	49,710,475	49,835,383
2017-1A, 4.18% due 04/15/47 ⁶	274,391	274,890
Store Master Funding LVII		
2016-1A, 3.96% due 10/20/46 ⁶	28,437,359	30,060,325
2016-1A, 4.32% due 10/20/46 ⁶	11,521,865	12,345,518
Capital Automotive REIT		
2020-1A, 3.48% due 02/15/50 ⁶	22,208,923	23,129,066
2014-1A, 3.66% due 10/15/44 ⁶	10,889,556	10,902,559
CARS-DB4, LP		
2020-1A, 3.81% due 02/15/50 ⁶	20,036,550	21,324,469
2020-1A, 3.25% due 02/15/50 ⁶	3,512,880	3,738,882
CF Hippolyta LLC		
2020-1, 2.28% due 07/15/60 ⁶	10,498,167	10,674,760
2020-1, 2.60% due 07/15/60 ⁶	4,576,247	4,638,548
Oak Street Investment Grade Net Lease Fund Series		
2020-1A, 2.26% due 11/20/50 ⁶	15,000,000	15,016,322
STORE Master Funding I LLC		
2015-1A, 4.17% due 04/20/45 ⁶	9,642,239	10,091,843
STORE Master Funding LLC		
2014-1A, 5.00% due 04/20/44 ⁶	4,340,625	4,508,735
2021-1A, 3.70% due 06/20/51 ⁶	3,583,000	3,730,114

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 21.8% (continued)		
Net Lease - 0.8% (continued)		
2013-3A, 5.21% due 11/20/43 ⁶	650,530	\$ 666,624
Total Net Lease		200,938,038
Collateralized Debt Obligations - 0.7%		
Anchorage Credit Funding 4 Ltd.		
2021-4A, 2.72% due 04/27/39 ⁶	108,450,000	108,173,843
2021-4A, 3.12% due 04/27/39 ⁶	23,000,000	22,800,560
Anchorage Credit Funding 3 Ltd.		
2021-3A, 2.87% due 01/28/39 ⁶	54,000,000	53,863,353
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}	130,058	129,840
Total Collateralized Debt Obligations		184,967,596
Infrastructure - 0.7%		
SBA Tower Trust		
2.33% due 01/15/28 ⁶	140,500,000	145,710,456
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 3.97% due 06/15/48 ⁶	21,691,761	22,125,438
Diamond Issuer LLC		
2020-1A, 2.74% due 07/20/50 ⁶	7,900,000	7,906,407
Total Infrastructure		175,742,301
Transport-Container - 0.5%		
Textainer Marine Containers VII Ltd.		
2020-1A, 2.73% due 08/21/45 ⁶	62,789,183	63,838,378
CLI Funding VI LLC		
2020-3A, 2.07% due 10/18/45 ⁶	25,962,333	26,176,761
2020-1A, 2.08% due 09/18/45 ⁶	5,490,000	5,533,975
CAL Funding IV Ltd.		
2020-1A, 2.22% due 09/25/45 ⁶	20,597,500	20,793,102
Textainer Marine Containers VIII Ltd.		
2020-2A, 2.10% due 09/20/45 ⁶	10,925,381	11,005,695
Total Transport-Container		127,347,911
Diversified Payment Rights - 0.1%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	21,400,000	22,824,170
CCR Incorporated MT100 Payment Rights Master Trust		
2012-CA, 4.75% due 07/10/22 ⁶	147,024	149,338
Total Diversified Payment Rights		22,973,508
Single Family Residence - 0.0%		
FirstKey Homes Trust		
due 08/17/28 ^{†††5,6}	8,174,000	8,173,849
Insurance - 0.0%		
Chesterfield Financial Holdings LLC		
2014-1A, 4.50% due 12/15/34 ⁶	2,475,000	2,561,576
321 Henderson Receivables VILLC		
2010-1A, 5.56% due 07/15/59 ⁶	1,102,542	1,219,374
JGWPT XXV LLC		
2012-1A, 4.21% due 02/16/65 ⁶	481,860	544,744
JG Wentworth XXXV LLC		
2015-2A, 3.87% due 03/15/58 ⁶	38,131	42,680
Total Insurance		4,368,374
Total Asset-Backed Securities		5,588,489,275
(Cost \$5,554,116,571)		

COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4%

Government Agency - 10.1%		
Uniform MBS 30 Year		
due 08/12/22 ⁵	2,013,150,001	2,079,521,543
Fannie Mae		
2.40% due 03/01/40	27,004,000	28,285,602
3.40% due 02/01/33	25,000,000	26,927,583
2.81% due 09/01/39	20,780,000	23,141,532
3.83% due 05/01/49	19,000,000	22,117,779
4.17% due 02/01/49	16,500,000	20,651,625
2013-124, due 12/25/43 ¹¹	18,459,274	16,843,445
4.08% due 04/01/49	12,879,000	15,761,605
3.42% due 09/01/47	12,696,947	14,031,959
2.07% due 10/01/50	13,361,124	13,117,393
4.21% due 10/01/48	9,750,000	12,200,115
2.00% due 09/01/50	12,003,788	11,627,000
3.43% due 03/01/33	8,100,000	9,160,818
1.76% due 08/01/40	9,360,000	9,032,605
2.17% due 03/01/51	8,638,000	8,501,346
2013-100, due 10/25/43 ¹¹	9,098,682	8,309,489
3.29% due 03/01/33	6,700,000	7,512,091
2.10% due 07/01/50	7,617,675	7,486,060
4.04% due 08/01/48	6,100,000	7,401,043
3.61% due 04/01/39	6,193,000	7,220,851
3.56% due 02/01/38	6,320,226	7,099,553
2.79% due 01/01/32	6,451,945	7,015,792
2.15% due 09/01/29	6,683,000	6,949,216
3.05% due 03/01/50	6,124,361	6,743,547
4.07% due 05/01/49	4,761,965	5,619,749
4.27% due 12/01/33	4,571,256	5,439,040
3.16% due 11/01/30	4,868,832	5,319,770
2.17% due 10/01/50	5,258,936	5,212,010
2.99% due 01/01/40	4,429,000	4,986,446
3.71% due 04/01/31	4,200,000	4,845,472
3.76% due 03/01/37	4,000,000	4,766,774
3.37% due 06/01/39	4,067,000	4,696,846
3.50% due 02/01/48	3,990,405	4,430,088
4.24% due 08/01/48	3,400,000	4,023,382
2.50% due 04/01/35	3,747,735	3,914,212
3.92% due 04/01/39	3,198,000	3,848,555
2.96% due 10/01/49	2,888,857	3,161,739
3.94% due 06/01/35	2,600,000	3,093,217
2.62% due 11/01/28	2,600,000	2,807,141
2.86% due 01/01/33	2,524,000	2,762,442
3.26% due 11/01/46	2,430,809	2,635,645
2.92% due 03/01/50	2,392,466	2,606,047
2.51% due 07/01/50	2,415,176	2,510,733
3.51% due 11/01/37	2,150,000	2,504,525
2.69% due 10/01/34	2,277,098	2,468,076
3.50% due 12/01/47	2,067,335	2,223,896
2.68% due 04/01/50	1,956,190	2,091,562
3.17% due 02/01/30	1,750,000	1,964,354
3.46% due 08/01/49	1,699,511	1,937,897
2.77% due 02/01/36	1,761,971	1,913,209
4.00% due 12/01/38	1,373,064	1,475,483
3.08% due 02/01/33	1,300,000	1,452,069
3.74% due 02/01/48	1,262,342	1,433,774
3.27% due 08/01/34	1,278,808	1,423,331
2.32% due 07/01/50	1,391,645	1,407,151
4.05% due 09/01/48	1,165,141	1,369,471
4.50% due 03/01/48	1,265,006	1,362,497
2.89% due 05/01/33	1,226,065	1,341,651
3.50% due 12/01/46	1,230,775	1,303,731
2.25% due 10/01/50	1,285,138	1,288,011
4.00% due 08/01/47	1,070,963	1,163,763
3.96% due 06/01/49	970,887	1,124,114
4.00% due 01/01/46	1,036,101	1,121,134
3.13% due 01/01/30	993,052	1,108,976
3.60% due 10/01/47	940,303	1,049,259
3.50% due 12/01/45	925,210	995,474
3.18% due 09/01/42	870,827	970,517

2.50% due 01/01/35	922,954	964,110
3.00% due 07/01/46	769,186	810,123
3.63% due 01/01/37	715,640	797,143
3.36% due 12/01/39	695,419	789,180
3.91% due 07/01/49	680,742	788,483
2.75% due 11/01/31	629,040	684,968
4.50% due 02/01/45	516,985	574,656
5.00% due 12/01/44	409,896	458,842
4.33% due 09/01/48	336,190	407,006
4.22% due 04/01/49	315,000	383,746
3.50% due 08/01/43	330,225	356,937
5.00% due 05/01/44	312,091	346,096
4.50% due 05/01/47	307,007	334,218
Fannie Mae-Aces		
2020-M23, 1.59% (WAC) due 03/25/35 ^{5,12}	290,408,376	37,584,187
Freddie Mac Seasoned Credit Risk Transfer Trust		
2020-2, 2.00% due 11/25/59	15,326,037	15,580,754
2020-3, 2.00% due 05/25/60	12,301,489	12,455,581
Freddie Mac		
3.55% due 10/01/33	4,541,530	5,106,209
2018-4762, 4.00% due 01/15/46	4,673,889	4,797,159
3.26% due 09/01/45	2,232,239	2,523,585
1.96% due 05/01/50	1,587,033	1,528,246
1.95% due 05/01/50	1,462,077	1,407,427
3.50% due 01/01/44	1,236,605	1,333,210
4.00% due 02/01/46	1,052,814	1,140,037
3.40% due 04/01/31	985,696	1,118,541
4.00% due 11/01/45	826,688	897,337
3.00% due 08/01/46	805,140	848,181
4.50% due 06/01/48	622,854	672,930
FREMF Mortgage Trust		
2013-K29, 0.13% due 05/25/46 ^{6,12}	724,172,518	1,070,327
Freddie Mac Multifamily Structured Pass Through Certificates		
2015-K043, 0.65% (WAC) due 12/25/24 ^{5,12}	42,828,354	710,000
Total Government Agency		2,586,302,044
Residential Mortgage Backed Securities - 6.2%		
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{5,6}	97,867,716	99,356,470
2021-RPL4, 1.80% (WAC) due 12/27/60 ^{5,6}	51,536,018	51,607,782
2021-RPL1, 1.67% (WAC) due 09/27/60 ^{5,6}	38,736,765	38,854,610
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{5,6}	759,752	790,318
LSTAR Securities Investment Ltd.		
2021-1, 1.89% (1 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 02/01/26 ^{5,7}	67,291,003	67,448,936
2021-2, 1.79% (1 Month USD LIBOR + 1.70%, Rate Floor: 1.70%) due 03/02/26 ^{5,7}	36,031,955	36,016,677
FKRT		
2020-C2A, 3.25% due 12/30/23 ^{††,7}	100,999,073	101,120,272
Legacy Mortgage Asset Trust		
2021-GS2, 1.75% due 04/25/61 ^{6,13}	52,003,233	52,057,946
2021-GS3, 1.75% due 07/25/61 ^{6,13}	44,479,358	44,368,929
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 ^{6,13}	77,800,000	77,835,010
PRPM LLC		
2021-5, 1.79% due 06/25/26 ^{6,13}	77,850,000	77,775,739
Morgan Stanley ABS Capital I Incorporated Trust		
2006-NC5, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁵	29,166,704	18,941,240
2007-HE5, 0.43% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 03/25/37 ⁵	31,539,430	17,403,297

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Residential Mortgage Backed Securities - 6.2% (continued)		
2006-HE6, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 09/25/36 ⁵	25,440,251	\$ 12,291,539
2006-HE4, 0.57% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁵	9,791,158	6,504,694
2007-HE2, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 01/25/37 ⁵	9,281,045	5,619,472
2007-HE3, 0.20% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 12/25/36 ⁵	6,551,075	4,307,221
2007-HE6, 0.15% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁵	3,230,192	2,924,041
2007-NC3, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/37 ⁵	2,525,607	2,149,510
2007-HE3, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ^{5,6}	2,401,759	1,740,558
Home Equity Loan Trust		
2007-FRE1, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁵	73,013,473	68,892,608
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/36 ⁵	74,112,909	54,899,471
2006-WMC4, 0.21% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁵	13,294,058	8,431,468
2006-WMC3, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 08/25/36 ⁵	2,247,946	1,825,218
Soundview Home Loan Trust		
2006-OPT5, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁵	54,137,961	53,053,805
NovaStar Mortgage Funding Trust Series		
2007-2, 0.29% (1 Month USD LIBOR + 0.20%, Rate Cap/Floor: 11.00%/0.20%) due 09/25/37 ⁵	37,082,658	36,400,612
2007-1, 0.22% (1 Month USD LIBOR + 0.13%, Rate Cap/Floor: 11.00%/0.13%) due 03/25/37 ⁵	3,482,399	2,637,917
GSAMP Trust		
2007-NC1, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁵	29,997,325	19,551,138
2006-HE8, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁵	10,107,000	9,140,335
2006-NC2, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ⁵	7,380,233	5,232,901
2007-NC1, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/46 ⁵	6,692,842	4,351,041
2005-HE6, 0.75% (1 Month USD LIBOR + 0.66%, Rate Floor: 0.66%) due 11/25/35 ⁵	4,038	4,038
Alternative Loan Trust		
2007-OA4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 05/25/47 ⁵	20,984,061	19,864,609
2007-OH3, 0.38% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.00%/0.29%) due 09/25/47 ⁵	7,863,673	7,492,391
2006-43CB, 6.00% (1 Month USD LIBOR + 0.50%, Rate Cap/Floor: 6.00%/6.00%) due 02/25/37 ⁵	7,230,698	5,550,124
2007-OA7, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁵	3,292,838	3,135,261
2007-OH3, 0.31% (1 Month USD LIBOR + 0.22%, Rate Cap/Floor: 10.00%/0.22%) due 09/25/47 ⁵	781,677	739,870
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 0.72% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁵	31,631,778	31,165,743
2006-BC4, 0.43% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 12/25/36 ⁵	3,791,765	3,730,204
2006-BC6, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/25/37 ⁵	340,418	338,737
2006-OPT1, 0.35% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/25/36 ⁵	102,071	101,232
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 12/25/36 ^{5,6}	25,835,622	17,259,371
2007-AMC3, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 03/25/37 ⁵	7,911,998	7,235,841
2006-WF1, 7.00% due 03/25/36	9,224,572	6,196,751
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR10, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 12/25/36 ⁵	11,754,185	11,444,853
2006-AR9, 0.95% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁵	10,901,550	9,924,391
2006-AR9, 0.96% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁵	5,129,895	4,413,937
2006-7, 4.17% due 09/25/36	5,775,320	2,418,664
2006-8, 4.21% due 10/25/36	385,708	189,955
XIS Real Estate Capital Trust		
2007-HE1, 0.20% (1 Month USD LIBOR + 0.11%, Rate Floor: 0.11%) due 05/25/37 ⁵	34,753,037	11,960,348
2006-HE1, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁵	13,331,410	8,716,825
2007-HE1, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁵	6,595,630	3,320,631
2007-HE1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ⁵	6,194,500	2,151,702
2007-HE1, 0.15% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁵	5,153,538	1,757,094
Cascade Funding Mortgage Trust		
2018-RM2, 4.00% (WAC) due 10/25/68 ^{5,7}	13,566,978	14,134,343
2019-RM3, 2.80% (WAC) due 06/25/69 ^{5,7}	10,632,734	10,855,052
American Home Mortgage Investment Trust		
2007-1, 2.08% due 05/25/47 ¹²	151,880,248	24,690,489
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 0.35% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 02/25/37 ⁵	35,010,488	15,301,183
2006-HE6, 0.37% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 11/25/37 ⁵	9,927,167	6,696,743
Starwood Mortgage Residential Trust		
2020-1, 2.56% (WAC) due 02/25/50 ^{5,6}	12,023,568	12,132,112
2020-1, 2.41% (WAC) due 02/25/50 ^{5,6}	9,248,898	9,343,466
ACE Securities Corporation Home Equity Loan Trust Series		
2006-NC1, 0.71% (1 Month USD LIBOR + 0.62%, Rate Floor: 0.62%) due 12/25/35 ⁵	16,761,000	16,289,838
2007-WM2, 0.30% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 02/25/37 ⁵	7,395,129	4,298,399
SPS Servicer Advance Receivables Trust		
2020-T2, 1.83% due 11/15/56 ⁵	20,000,000	20,151,056
Lehman XS Trust Series		
2007-4N, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 03/25/47 ⁵	10,800,705	10,812,323
2007-2N, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁵	6,105,074	6,026,177
2007-15N, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁵	2,345,422	2,273,949
2006-10N, 0.51% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ⁵	432,121	440,556
RALI Series Trust		
2007-QO4, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/47 ⁵	5,642,373	5,434,775
2006-QO2, 0.53% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁵	17,656,545	5,249,748
2007-QO2, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁵	8,636,034	4,371,307
2006-QO2, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ⁵	5,725,929	1,738,642
2006-QO6, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁵	5,021,164	1,602,648
2007-QO3, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 03/25/47 ⁵	1,159,561	1,109,575
Ameriquest Mortgage Securities Trust		
2006-M3, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 10/25/36 ⁵	30,080,469	13,256,869
2006-M3, 0.19% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁵	12,546,144	5,482,559
Bear Stearns Asset Backed Securities I Trust		
2006-HE9, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁵	18,887,964	18,529,275
First NLC Trust		
2005-4, 0.87% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 14.00%/0.78%) due 02/25/36 ⁵	15,432,290	15,255,456
2005-1, 0.55% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.46%) due 05/25/35 ⁵	2,659,037	2,561,183
ABFC Trust		
2007-WMC1, 1.34% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 06/25/37 ⁵	18,361,137	16,227,382
HarborView Mortgage Loan Trust		
2006-14, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁵	8,777,463	8,244,917
2006-12, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁵	6,800,785	6,520,509
Securitized Asset Backed Receivables LLC Trust		
2006-WM4, 0.17% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 11/25/36 ⁵	32,585,234	12,291,408
2006-HE2, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁵	3,723,732	2,087,506
New Residential Mortgage Loan Trust		
2018-1A, 4.00% (WAC) due 12/25/57 ^{5,6}	9,971,384	10,680,177
2018-2A, 3.50% (WAC) due 02/25/58 ^{5,6}	2,523,698	2,633,471

Total Return Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Residential Mortgage Backed Securities - 6.2% (continued)		
Merrill Lynch Alternative Note Asset Trust Series		
2007-A1, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁵	21,775,372	\$ 9,278,423
2007-A1, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 ⁵	8,257,585	3,449,999
Long Beach Mortgage Loan Trust		
2006-8, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 ⁵	16,212,547	6,439,423
2006-6, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ⁵	5,072,428	2,687,963
2006-8, 0.18% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 ⁵	4,326,826	1,689,390
Credit-Based Asset Servicing and Securitization LLC		
2006-CB2, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/36 ⁵	10,981,474	10,725,700
Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series		
2005-W4, 0.85% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 02/25/36 ⁵	11,635,811	10,597,801
Master Asset Backed Securities Trust		
2006-NC2, 0.57% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 08/25/36 ⁵	8,725,361	4,630,568
2007-WMC1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 ⁵	6,451,994	2,508,084
2006-WMC3, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ⁵	6,386,028	2,938,580
2006-WMC4, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 10/25/36 ⁵	6,478,823	2,828,099
Asset-Backed Securities Corporation Home Equity Loan Trust Series AEG		
2006-HE1, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 01/25/36 ⁵	10,072,000	9,905,307
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE2A, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{5,6}	4,824,245	4,535,396
2007-HE1, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{5,6}	3,861,185	3,693,289
WaMu Asset-Backed Certificates WaMu Series		
2007-HE4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁵	5,748,107	4,829,464
2007-HE4, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁵	4,157,979	3,115,852
WaMu Mortgage Pass-Through Certificates Series Trust		
2007-OA6, 0.93% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁵	5,903,665	5,334,887
2006-AR13, 1.00% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁵	1,754,990	1,649,178
2006-AR11, 1.04% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁵	926,881	886,255
BRAVO Residential Funding Trust		
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	7,496,039

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Residential Mortgage Backed Securities - 6.2% (continued)		
Impac Secured Assets CMN Owner Trust		
2005-2, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 03/25/36 ⁵	7,964,481	\$ 7,396,481
American Home Mortgage Assets Trust		
2006-4, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁵	8,539,563	5,374,283
2006-6, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁵	1,882,876	1,609,409
GSAA Home Equity Trust		
2006-5, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 03/25/36 ⁵	14,553,455	6,812,310
2007-7, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁵	115,332	113,891
Fremont Home Loan Trust		
2006-D, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ⁵	11,652,889	5,600,409
Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR4		
2006-AR4, 0.35% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 12/25/36 ⁵	11,161,521	5,243,562
ASG Resecuritization Trust		
2010-3, 0.69% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{5,6}	3,817,655	3,782,368
Option One Mortgage Loan Trust		
2007-2, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ⁵	5,749,068	3,633,129
Residential Mortgage Loan Trust		
2020-1, 2.68% (WAC) due 02/25/24 ^{5,6}	3,174,899	3,211,424
Morgan Stanley Capital I Incorporated Trust		
2006-HE1, 0.67% (1 Month USD LIBOR + 0.58%, Rate Floor: 0.58%) due 01/25/36 ⁵	2,826,490	2,781,845
Deutsche Alt-A Securities Mortgage Loan Trust Series		
2007-OA2, 0.89% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁵	2,715,258	2,609,419
Finance of America HECM Buyout		
2021-HB1, 2.08% (WAC) due 02/25/31 ^{5,6}	2,600,000	2,588,429
Nationstar HECM Loan Trust		
2019-2A, 2.27% (WAC) due 11/25/29 ^{5,6}	2,210,367	2,214,462
Morgan Stanley Resecuritization Trust		
2014-R9, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{5,6}	2,107,413	2,032,182
Countrywide Asset-Backed Certificates		
2005-15, 0.54% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁵	1,500,000	1,483,483
Nomura Resecuritization Trust		
2015-4R, 1.15% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,6}	1,129,611	1,124,359
2015-4R, 0.55% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{5,6}	359,986	355,799
Structured Asset Investment Loan Trust		
2006-3, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 06/25/36 ⁵	637,717	626,552
2004-BNC2, 1.29% (1 Month USD LIBOR + 1.20%, Rate Floor: 1.20%) due 12/25/34 ⁵	609,581	610,476

Total Return Bond Fund
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June 30, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Residential Mortgage Backed Securities - 6.2% (continued)		
Impac Secured Assets Trust		
2006-2, 0.43% (1 Month USD LIBOR + 0.34%, Rate Cap/Floor: 11.50%/0.34%) due 08/25/36 ⁵	1,035,552	\$ 919,095
Alliance Bancorp Trust		
2007-OA1, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁵	690,342	645,069
UCFC Manufactured Housing Contract		
1997-2, 7.38% due 10/15/28	294,279	299,471
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.20% due 06/26/36 ⁶	174,496	160,693
Irwin Home Equity Loan Trust		
2007-1, 6.35% due 08/25/37 ⁶	12,360	12,619
Total Residential Mortgage Backed Securities		1,588,827,356
Military Housing - 1.1%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 1.93% (WAC) due 11/25/55 ^{5,6}	114,681,054	137,389,872
2015-R1, 6.19% (WAC) due 11/25/52 ^{5,6}	21,965,380	25,066,671
2015-R1, 4.32% (WAC) due 10/25/52 ^{5,6}	13,571,031	15,446,567
2015-R1, 0.29% (WAC) due 11/25/55 ^{5,6,12}	172,681,900	11,475,558
Capmark Military Housing Trust		
2006-RILY, 6.15% due 07/10/51 ⁶	12,915,938	13,786,555
2008-AMCW, 6.90% due 07/10/55 ⁶	8,223,661	11,163,668
2007-AETC, 5.75% due 02/10/52 ⁶	7,333,769	7,870,747
2007-ROBS, 6.06% due 10/10/52 ⁶	4,627,570	5,067,598
2006-RILY, 2.09% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{5,6}	6,925,465	4,030,909
2007-AET2, 6.06% due 10/10/52 ⁶	3,039,964	3,298,404
GMAC Commercial Mortgage Asset Corp.		
2007-HCKM, 6.11% due 08/10/52 ⁶	21,972,365	25,490,931
2005-BLIS, 5.25% due 07/10/50 ⁶	2,500,000	2,761,368
GMAC Commercial Mortgage Asset Corp.		
2005-DRUM, 5.47% due 05/10/50 ^{†††,6}	4,484,634	4,911,571
Total Military Housing		267,760,419
Commercial Mortgage Backed Securities - 1.0%		
Citigroup Commercial Mortgage Trust		
2019-GC43, 0.75% (WAC) due 11/10/52 ^{5,12}	219,429,797	9,679,509
2019-GC41, 1.19% (WAC) due 08/10/56 ^{5,12}	104,629,432	6,919,605
2016-C2, 1.89% (WAC) due 08/10/49 ^{5,12}	33,200,091	2,307,270
2016-P4, 2.11% (WAC) due 07/10/49 ^{5,12}	29,402,988	2,191,381
2016-P5, 1.63% (WAC) due 10/10/49 ^{5,12}	29,593,118	1,602,645
2016-GC37, 1.85% (WAC) due 04/10/49 ^{5,12}	19,613,700	1,294,789
2015-GC35, 0.93% (WAC) due 11/10/48 ^{5,12}	28,974,502	781,544
2015-GC29, 1.17% (WAC) due 04/10/48 ^{5,12}	19,329,320	653,544
2016-C3, 1.27% (WAC) due 11/15/49 ^{5,12}	11,871,229	473,398
2013-GC15, 4.37% (WAC) due 09/10/46 ⁵	380,000	408,067
GB Trust		
2020-FLIX, 2.42% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 08/15/37 ^{5,6}	23,300,000	23,351,213
2020-FLIX, 1.67% (1 Month USD LIBOR + 1.60%, Rate Floor: 1.60%) due 08/15/37 ^{5,6}	2,000,000	2,005,605
Life Mortgage Trust		
2021-BMR, 2.42% (1 Month USD LIBOR + 2.35%, Rate Floor: 2.35%) due 03/15/38 ^{5,6}	19,500,000	19,560,581
2021-BMR, 1.82% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/15/38 ^{5,6}	5,250,000	5,266,332

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Commercial Mortgage Backed Securities - 1.0% (continued)		
Wells Fargo Commercial Mortgage Trust		
2017-C38, 1.16% (WAC) due 07/15/50 ^{5,12}	71,011,632	\$ 3,340,302
2016-BNK1, 1.87% (WAC) due 08/15/49 ^{5,12}	35,925,924	2,544,299
2017-RB1, 1.40% (WAC) due 03/15/50 ^{5,12}	39,898,260	2,299,804
2016-C35, 2.08% (WAC) due 07/15/48 ^{5,12}	24,288,259	1,872,338
2017-C42, 1.02% (WAC) due 12/15/50 ^{5,12}	34,868,645	1,662,506
2016-C32, 4.87% (WAC) due 01/15/59 ⁵	1,400,000	1,555,893
2015-NXS4, 1.19% (WAC) due 12/15/48 ^{5,12}	39,427,017	1,522,395
2017-RC1, 1.65% (WAC) due 01/15/60 ^{5,12}	25,522,874	1,468,270
2016-NXS5, 1.60% (WAC) due 01/15/59 ^{5,12}	23,576,992	1,250,807
2015-P2, 1.07% (WAC) due 12/15/48 ^{5,12}	26,281,054	973,918
2015-C30, 1.04% (WAC) due 09/15/58 ^{5,12}	30,099,973	958,720
2016-C37, 1.07% (WAC) due 12/15/49 ^{5,12}	15,449,877	441,037
2015-NXS1, 1.23% (WAC) due 05/15/48 ^{5,12}	8,809,465	284,924
Extended Stay America Trust		
due 07/15/38 ^{5,6}	12,500,000	12,536,009
due 07/15/38 ^{5,6}	6,450,000	6,446,865
GS Mortgage Securities Trust		
2020-GC45, 0.79% (WAC) due 02/13/53 ^{5,12}	153,870,831	7,275,459
2019-GC42, 0.93% (WAC) due 09/01/52 ^{5,12}	69,694,371	3,890,849
2017-GS6, 1.18% (WAC) due 05/10/50 ^{5,12}	42,295,368	2,253,273
2017-GS6, 3.87% due 05/10/50	521,000	569,637
2015-GC28, 1.13% (WAC) due 02/10/48 ^{5,12}	15,654,046	468,097
JPMDB Commercial Mortgage Securities Trust		
2017-C7, 0.99% (WAC) due 10/15/50 ^{5,12}	132,032,467	5,595,787
2016-C4, 0.88% (WAC) due 12/15/49 ^{5,12}	83,441,512	2,917,190
2016-C4, 3.64% (WAC) due 12/15/49 ⁵	2,650,000	2,799,437
2016-C2, 1.71% (WAC) due 06/15/49 ^{5,12}	26,555,887	1,447,731
2017-C5, 1.09% (WAC) due 03/15/50 ^{5,12}	8,239,731	353,292
COMM Mortgage Trust		
2018-COR3, 0.58% (WAC) due 05/10/51 ^{5,12}	197,244,111	5,475,141
2015-CR26, 1.07% (WAC) due 10/10/48 ^{5,12}	83,006,779	2,712,753
2015-CR24, 0.90% (WAC) due 08/10/48 ^{5,12}	46,330,907	1,234,292
2015-CR23, 1.03% (WAC) due 05/10/48 ^{5,12}	40,453,814	1,063,268
2015-CR27, 1.06% (WAC) due 10/10/48 ^{5,12}	26,607,693	920,115
2015-CR23, 3.80% due 05/10/48	700,000	759,864
2013-CR13, 0.91% (WAC) due 11/10/46 ^{5,12}	35,969,574	587,264
2014-LC15, 1.23% (WAC) due 04/10/47 ^{5,12}	9,523,230	220,632
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{5,6}	5,350,000	5,499,836
2020-DUNE, 1.42% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 12/15/36 ^{5,6}	3,750,000	3,755,384
2020-DUNE, 1.97% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{5,6}	1,000,000	981,407
BENCHMARK Mortgage Trust		
2019-B14, 0.91% (WAC) due 12/15/62 ^{5,12}	109,354,234	5,122,152
2018-B2, 0.56% (WAC) due 02/15/51 ^{5,12}	131,073,184	2,632,435
2018-B6, 0.59% (WAC) due 10/10/51 ^{5,12}	64,344,411	1,403,204
2018-B6, 4.77% (WAC) due 10/10/51 ⁵	750,000	856,511
DBGS Mortgage Trust		
2018-C1, 4.64% (WAC) due 10/15/51 ⁵	7,588,000	8,760,602
KKR Industrial Portfolio Trust		
2021-KDIP, 1.62% (1 Month USD LIBOR + 1.55%, Rate Floor: 1.55%) due 12/15/37 ^{5,6}	8,750,000	8,736,515

Total Return Bond Fund
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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Commercial Mortgage Backed Securities - 1.0% (continued)		
CSAIL Commercial Mortgage Trust		
2019-C15, 1.21% (WAC) due 03/15/52 ^{5,12}	96,923,367	\$ 5,995,553
2015-C1, 0.97% (WAC) due 04/15/50 ^{5,12}	50,676,617	1,232,876
2016-C6, 2.06% (WAC) due 01/15/49 ^{5,12}	5,076,818	375,768
BANK		
2020-BN25, 0.53% (WAC) due 01/15/63 ^{5,12}	140,000,000	4,992,372
2017-BNK6, 0.95% (WAC) due 07/15/60 ^{5,12}	42,395,979	1,559,015
2017-BNK4, 1.55% (WAC) due 05/15/50 ^{5,12}	12,812,514	737,736
BX Commercial Mortgage Trust		
2019-XL, 2.07% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/15/36 ^{5,6}	6,563,176	6,567,380
Benchmark Mortgage Trust		
2020-IG3, 3.23% (WAC) due 09/15/48 ^{5,6}	5,232,000	5,202,369
UBS Commercial Mortgage Trust		
2017-C2, 1.21% (WAC) due 08/15/50 ^{5,12}	50,243,084	2,463,167
2017-C5, 1.14% (WAC) due 11/15/50 ^{5,12}	53,190,877	2,337,569
CD Mortgage Trust		
2016-CD1, 1.53% (WAC) due 08/10/49 ^{5,12}	31,676,872	1,808,971
2017-CD6, 1.06% (WAC) due 11/13/50 ^{5,12}	45,069,070	1,713,891
2016-CD2, 0.78% (WAC) due 11/10/49 ^{5,12}	30,976,707	790,541
JP Morgan Chase Commercial Mortgage Securities Trust		
2016-JP3, 1.56% (WAC) due 08/15/49 ^{5,12}	67,918,503	3,688,579
CD Commercial Mortgage Trust		
2017-CD4, 1.44% (WAC) due 05/10/50 ^{5,12}	31,643,730	1,644,341
2017-CD3, 1.15% (WAC) due 02/10/50 ^{5,12}	34,139,339	1,520,891
BBCMS Mortgage Trust		
2018-C2, 0.93% (WAC) due 12/15/51 ^{5,12}	58,015,701	2,788,391
JPMBB Commercial Mortgage Securities Trust		
2015-C27, 1.29% (WAC) due 02/15/48 ^{5,12}	69,606,516	2,445,827
2013-C12, 0.57% (WAC) due 07/15/45 ^{5,12}	34,143,280	223,372
JPMCC Commercial Mortgage Securities Trust		
2017-JP6, 1.28% (WAC) due 07/15/50 ^{5,12}	57,329,920	2,614,623
CGMS Commercial Mortgage Trust		
2017-B1, 0.96% (WAC) due 08/15/50 ^{5,12}	65,083,931	2,485,002
Cam Commercial Mortgage Corp.		
2002-CAM2, 6.16% due 12/14/21 ⁶	2,119,782	2,138,687
Morgan Stanley Bank of America Merrill Lynch Trust		
2015-C27, 1.03% (WAC) due 12/15/47 ^{5,12}	64,949,041	1,938,112
CFCRE Commercial Mortgage Trust		
2016-C3, 1.15% (WAC) due 01/10/48 ^{5,12}	38,521,474	1,488,081
Banc of America Commercial Mortgage Trust		
2017-BNK3, 1.25% (WAC) due 02/15/50 ^{5,12}	23,742,176	1,095,654
DBJPM Mortgage Trust		
2017-C6, 1.11% (WAC) due 06/10/50 ^{5,12}	23,134,053	962,564
SG Commercial Mortgage Securities Trust		
2016-C5, 2.10% (WAC) due 10/10/48 ^{5,12}	5,939,135	369,338
Morgan Stanley Capital I Trust		
2016-UBS9, 4.76% (WAC) due 03/15/49 ⁵	275,000	292,273
GS Mortgage Securities Corporation II		
2013-GC10, 2.94% due 02/10/46	225,000	232,104
WFRBS Commercial Mortgage Trust		
2013-C12, 1.12% (WAC) due 03/15/48 ^{5,6,12}	6,732,983	96,372
Total Commercial Mortgage Backed Securities		255,747,116
Total Collateralized Mortgage Obligations (Cost \$4,668,617,785)		4,698,636,935

U.S. GOVERNMENT SECURITIES^{††} - 9.2%

U.S. Treasury Notes		
1.63% due 05/15/31 ⁸	940,400,000	955,975,375
0.75% due 03/31/26	370,000,000	368,511,327
0.25% due 03/15/24	20,000,000	19,920,312
1.25% due 03/31/28	13,000,000	13,060,937
2.00% due 04/30/24	12,460,000	13,014,373
1.50% due 10/31/24	3,820,000	3,942,210
2.25% due 08/15/27	3,370,000	3,606,032
0.50% due 05/31/27	2,600,000	2,518,547
2.13% due 05/15/25	880,000	929,431
U.S. Treasury Strips		
due 02/15/50 ^{11,14,15}	736,163,000	400,836,182
1.88% due 02/15/51	330,000,000	315,253,125
due 02/15/51 ^{11,14}	310,000,000	165,524,621
due 08/15/50 ^{11,14}	160,000,000	86,211,648
U.S. Treasury Bonds		
8.00% due 11/15/21	5,600,000	5,765,375
8.13% due 08/15/21	3,900,000	3,939,164
2.88% due 08/15/45	2,630,000	3,042,273
2.38% due 11/15/49	2,300,000	2,450,488
1.38% due 08/15/50	2,450,000	2,066,805
2.75% due 11/15/42	700,000	788,758
Total U.S. Government Securities (Cost \$2,407,406,443)		2,367,356,983

SENIOR FLOATING RATE INTERESTS^{††,5} - 8.5%

Consumer, Non-cyclical - 1.7%		
Valeo F1 Company Ltd.		
5.50% (3 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 08/27/27	GBP 34,400,000	47,486,475
Bombardier Recreational Products, Inc.		
2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	33,914,141	33,494,623
Packaging Coordinators Midco, Inc.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/30/27	32,277,436	32,293,575
PetIQ LLC		
4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28	28,900,000	28,611,000
AI Aqua Zip Bidco Pty Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/13/23	21,950,000	21,950,000
Nidda Healthcare Holding GmbH		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 18,276,306	21,478,670
Sunshine Investments BV		
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	EUR 18,059,706	21,267,393

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

		Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††§} - 8.5% (continued)			
Consumer, Non-cyclical - 1.7% (continued)			
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	\$ 19,628,244
Southern Veterinary Partners LLC			
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27		19,455,265	19,540,479
Mission Veterinary Partners			
4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28		19,300,000	19,324,125
HAH Group Holding Co. LLC			
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27		17,444,065	17,476,860
National Mentor Holdings, Inc.			
4.50% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28		16,480,344	16,498,637
Women's Care Holdings, Inc.			
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/15/28		16,342,603	16,332,470
Blue Ribbon LLC			
6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28		14,757,188	14,543,208
Endo Luxembourg Finance Company I SARL			
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28		12,568,500	12,108,996
Quirch Foods Holdings LLC			
5.75% (3 Month USD LIBOR + 4.75% and 3 Month USD LIBOR + 5.25%, Rate Floor: 5.75%) due 10/27/27		11,641,500	11,670,604
Option Care Health, Inc.			
3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26		10,198,232	10,196,091
Energizer Holdings, Inc.			
2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27		7,481,250	7,456,936
Avantor Funding, Inc.			
3.25% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.25%) due 11/08/27		7,381,500	7,378,400
SCP Eye Care Services LLC			
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28 ^{†††}		7,329,545	7,320,384
PPD, Inc.			
2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 01/13/28		7,182,000	7,169,647
Elanco Animal Health, Inc.			
1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27		6,778,793	6,671,485
IQVIA, Inc.			
2.00% (3 Month EURIBOR + 2.00%, Rate Floor: 2.00%) due 03/07/24	EUR	4,903,451	5,775,486
Arterra Wines Canada, Inc.			
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/24/27		5,386,500	5,393,233
Elsan SAS			
due 02/05/28	EUR	4,500,000	5,327,669
Spectrum Brands, Inc.			
2.50% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 03/03/28		3,990,000	3,970,050
Dole Food Company, Inc.			
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/05/24		3,798,061	3,793,313
Midwest Physician Administrative Services			
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/12/28		3,498,715	3,487,799
B&G Foods, Inc.			
2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/12/26		3,300,000	3,297,657

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††§} – 8.5% (continued)		
Consumer, Non-cyclical - 1.7% (continued)		
Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	3,231,900	\$ 3,206,303
Callaway Golf Company 4.59% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 01/02/26	2,511,280	2,524,615
Aveanna Healthcare LLC due 06/29/28	2,474,528	2,462,156
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	823,712	819,594
Atkins Nutritionals, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/24	159,402	160,033
Total Consumer, Non-cyclical		440,116,210
Consumer, Cyclical - 1.5%		
MB2 Dental Solutions LLC 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	45,032,384	44,194,687
7.58% (3 Month USD LIBOR + 6.00% and Commercial Prime Lending Rate + 5.00%, Rate Floor: 6.00%) due 01/29/27 ^{†††}	3,661,527	3,593,415
Verisure Holding AB 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 30,010,000	35,475,878
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/20/26	EUR 6,890,000	8,147,282
CHG Healthcare Services, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	43,527,050	43,472,641
BGIS (BIFM CA Buyer, Inc.) 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	32,885,340	32,700,524
Zephyr Bidco Ltd. 4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 23,950,000	32,629,726
Mavis Tire Express Services TopCo Corp. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	28,650,000	28,721,625
CNT Holdings 1 Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	24,250,000	24,250,000
Flamingo 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 18,600,000	21,857,317
PetSmart LLC 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	20,200,000	20,205,050
Packers Holdings LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	19,976,403	19,855,745
Loire Finco Luxembourg S.A.R.L. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	19,650,750	19,544,636
Adevinta ASA due 10/22/27	EUR 11,000,000	13,033,760
3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 10/22/27	3,800,000	3,798,822
New Trojan Parent, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	14,050,000	13,973,849
Truck Hero, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 01/31/28	8,977,500	8,973,011
BCPE Empire Holdings, Inc. 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/11/26	5,985,000	5,987,514

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††} - 8.5% (continued)		
Consumer, Cyclical - 1.5% (continued)		
Power Solutions (Panther)		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	4,226,155	\$ 4,183,894
Wabash National Corporation		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/28/27 ^{††}	3,508,671	3,504,285
SP PF Buyer LLC		
4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	3,391,349	3,333,696
Cast & Crew Payroll LLC		
3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	2,391,568	2,376,620
Whatabrands, LLC		
2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26	1,288,824	1,282,677
1011778 BC Unlimited Liability Co.		
1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	1,035,855	1,020,804
OEConnection LLC		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 09/25/26	700,000	698,250
Rent-A-Center, Inc.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/17/28	498,750	498,750
Total Consumer, Cyclical		397,314,458
Industrial - 1.5%		
United Airlines Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	41,100,000	41,602,242
American Bath Group LLC		
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	34,254,150	34,143,509
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	30,500,000	32,548,380
Berry Global, Inc.		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	24,306,026	24,105,987
IFCO Management GmbH		
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/29/26	EUR 19,870,000	23,472,292
Galileo Global Education Finance SARL		
3.00% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 11/12/26	EUR 19,200,000	22,659,416
SkyMiles IP Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	20,345,893	21,478,955
TransDigm, Inc.		
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	14,839,252	14,608,650
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	5,812,955	5,726,807
Vertical (TK Elevator)		
4.48% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	12,785,830	12,791,200
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 07/29/27	EUR 3,000,000	3,560,498
AI Convoy Luxembourg SARL		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 13,593,008	16,047,328
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	14,973,127	14,837,471
Alliance Laundry Systems LLC		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	13,484,714	13,495,232
Hillman Group, Inc.		
due 02/24/28	12,468,354	12,431,448
Fugue Finance BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 10,500,000	12,343,167

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††§} - 8.5% (continued)		
Industrial - 1.5% (continued)		
Filtration Group Corp.		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 7,968,042	\$ 9,377,147
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,652,240	1,637,436
Service Logic Acquisition, Inc.		
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	10,102,656
CapStone Acquisition Holdings, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	8,283,228	8,283,228
Waterlogic Holdings Ltd.		
3.75% (2 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/14/25	EUR 5,999,999	7,081,849
TricorBraun Holdings, Inc.		
3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,209,832	6,160,960
DXP Enterprises, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	5,970,000	5,971,851
YAK MAT (YAK ACCESS LLC)		
10.13% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	7,240,000	5,900,600
Diversitech Holdings, Inc.		
4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/02/24	5,746,041	5,747,823
Dispatch Terra Acquisition LLC		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	5,720,000	5,709,304
American Residential Services LLC		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/15/27	4,975,000	4,962,563
Berlin Packaging LLC		
3.10% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	4,569,977	4,525,694
Charter Nex US Holdings, Inc.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	4,289,250	4,294,612
Pike Corp.		
3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/21/27	3,356,164	3,347,304
Anchor Packaging LLC		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/20/26	1,958,255	1,960,702
CHI Overhead Doors, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 07/31/25	1,439,125	1,439,125
Fly Funding II SARL		
2.50% (3 Month USD LIBOR + 1.75%, Rate Floor: 2.50%) due 08/11/25	648,477	636,727
CPG International LLC		
3.25% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 05/06/24	508,112	507,385
VC GB Holdings, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	168,986	168,774
BWAY Holding Co.		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	123,393	120,328

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††5} - 8.5% (continued)		
Industrial - 1.5% (continued)		
API Heat Transfer		
12.00% (in-kind rate was 12.00%) due 01/01/24 ^{†††-16}	45,995	\$ 19,548
12.00% (in-kind rate was 12.00%) due 10/02/23 ^{†††-16}	8,206	6,155
Total Industrial		393,814,353
Financial - 1.4%		
Citadel Securities, LP		
2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	62,842,500	62,148,719
Jane Street Group LLC		
2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	37,232,733	37,033,166
Nexus Buyer LLC		
3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	25,988,815	25,914,487
USI, Inc.		
3.40% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	18,906,559	18,720,897
3.15% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	6,472,365	6,408,677
Jefferies Finance LLC		
3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	22,349,637	22,230,960
Alter Domus		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/17/28	20,837,775	20,806,518
Higginbotham		
6.50% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 11/25/26 ^{†††}	18,759,342	18,506,629
Orion Advisor Solutions, Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	17,592,284	17,601,080
HighTower Holding LLC		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	15,360,000	15,379,200
Franchise Group, Inc.		
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	15,162,000	15,228,410
HUB International Ltd.		
2.93% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	14,810,903	14,638,948
Alliant Holdings Intermediate LLC		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	8,168,274	8,075,482
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/05/27	6,280,904	6,286,117
AmWINS Group, Inc.		
3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/19/28	13,333,000	13,244,069
Cross Financial Corp.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	12,119,625	12,144,834
Duff & Phelps		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	10,248,371	10,286,802
Jones Deslauriers Insurance Management, Inc.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	8,561,000	6,907,653
8.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.00%) due 03/26/29 ^{†††}	3,171,000	2,571,392
NFP Corp.		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	5,444,647	5,362,215

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††5} - 8.5% (continued)		
Financial - 1.4% (continued)		
PAI Holdco, Inc. 4.50% (3 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.88%, Rate Floor: 4.50%) due 10/28/27	5,137,125	\$ 5,145,139
Tegra118 Wealth Solutions, Inc. 4.16% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/18/27	1,193,970	1,194,961
AmeriLife Holdings LLC 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	560,697	559,822
Total Financial		346,396,177
Technology - 1.2%		
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	54,364,188	54,364,188
Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	33,765,375	33,835,607
Planview Parent, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	29,800,250	29,828,262
Cologix Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/01/28	25,950,000	26,003,976
Team.Blue Finco SARL 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 21,520,270	25,432,467
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	23,250,000	23,211,172
Apttus Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	12,550,000	12,603,338
RP Crown Parent LLC (Blue Yonder) 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/02/26	11,583,000	11,568,521
Project Boost Purchaser LLC due 06/01/26	6,400,000	6,388,032
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	3,349,929	3,326,211
Sabre GLBL, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/10/27	9,601,750	9,649,759
ThoughtWorks, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/24/28	8,428,875	8,424,323
Cloudera, Inc. 3.25% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 12/22/27	7,980,000	7,970,903
Aston FinCo SARL due 10/09/26	GBP 5,800,000	7,782,435
Transact Holdings, Inc. 4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	7,322,778	7,249,550
Imprivata, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/01/27	7,100,000	7,106,674
E2open LLC 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 02/04/28	7,000,000	7,000,000
Provation Software Group, Inc. 5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27	6,483,750	6,402,703
Sportradar Capital SARL 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27	EUR 5,300,000	6,291,031
Storable, Inc. 3.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 04/17/28	5,000,000	4,975,000
Boxer Parent Co., Inc. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/02/25	EUR 3,984,526	4,731,943

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††} - 8.5% (continued)		
Technology - 1.2% (continued)		
Navicure, Inc. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/22/26	4,664,632	\$ 4,668,270
Paya Holdings III, LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/14/28	3,400,000	3,391,500
Informatica LLC 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27	1,911,085	1,897,842
Aston Finco SARL 4.34% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/09/26	640,885	635,079
Total Technology		314,738,786
Communications - 0.4%		
Syndigo LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	24,837,750	24,651,467
Xplornet Communications, Inc. 4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,091,218	21,083,625
ProQuest, LLC 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26	19,364,466	19,342,197
UPC Broadband Holding BV 3.07% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	18,900,000	18,767,700
Alchemy Copyrights LLC 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 03/10/28 ^{†††}	6,019,788	6,012,263
Radiate Holdco, LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	2,244,375	2,245,205
Zayo Group Holdings, Inc. 3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	1,652,094	1,633,640
LCPR Loan Financing LLC 3.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/16/28	1,300,000	1,300,819
Authentic Brands 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	1,023,145	1,021,866
Titan US Finco LLC 4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	979,826	976,769
Internet Brands, Inc. 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/13/24	760,828	756,811
Telenet Financing USD LLC 2.07% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	620,000	611,010
Flight Bidco, Inc. 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	282,454	279,454
Total Communications		98,682,826
Basic Materials - 0.4%		
INEOS Ltd. 2.75% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 01/29/26	EUR 31,100,000	36,569,246
Illuminate Buyer LLC 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	28,421,690	28,233,823
GrafTech Finance, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/12/25	20,553,981	20,543,704
Trinseo Materials Operating S.C.A. 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	11,100,000	11,009,868

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,§} - 8.5% (continued)		
Basic Materials - 0.4% (continued)		
Clearwater Paper Corp. 3.13% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/24/26	540,257	\$ 539,582
Total Basic Materials		<u>96,896,223</u>
Utilities - 0.2%		
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	53,394,930	52,807,586
RS Ivy Holdco, Inc. 6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 12/23/27	5,970,000	5,970,000
Total Utilities		<u>58,777,586</u>
Energy - 0.2%		
ITT Holdings LLC due 06/21/28	20,500,000	20,448,750
Venture Global Calcasieu Pass LLC 2.46% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	19,749,313	18,465,608
Lotus Midstream, LLC 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/29/25	547,563	537,981
Total Energy		<u>39,452,339</u>
Total Senior Floating Rate Interests (Cost \$2,171,101,792)		<u>2,186,188,958</u>
FEDERAL AGENCY BONDS^{††} - 1.9%		
Tennessee Valley Authority 4.25% due 09/15/65	52,900,000	74,217,536
5.38% due 04/01/56	8,960,000	14,434,811
4.63% due 09/15/60	4,700,000	6,899,595
due 03/15/33 ^{12,14}	3,000,000	2,383,668
due 01/15/28 ^{12,14}	2,011,000	1,842,313
due 03/15/35 ^{12,14}	1,142,000	851,095
due 09/15/53 ^{12,14}	1,612,000	648,643
due 09/15/55 ^{12,14}	1,612,000	610,927
due 09/15/56 ^{12,14}	1,612,000	591,783
due 03/15/57 ^{12,14}	1,612,000	583,420
due 09/15/57 ^{12,14}	1,612,000	575,176
due 09/15/58 ^{12,14}	1,612,000	554,949
due 03/15/59 ^{12,14}	1,612,000	547,053
due 09/15/59 ^{12,14}	1,612,000	539,270
due 09/15/60 ^{12,14}	1,612,000	524,032
due 09/15/54 ^{12,14}	1,020,000	398,992
due 03/15/61 ^{12,14}	1,020,000	326,866
due 09/15/61 ^{12,14}	1,020,000	322,216
due 09/15/62 ^{12,14}	1,020,000	311,843
due 03/15/63 ^{12,14}	1,020,000	307,390
due 09/15/63 ^{12,14}	1,020,000	303,001
due 09/15/64 ^{12,14}	1,020,000	291,915
due 03/15/65 ^{12,14}	1,020,000	287,719
due 09/15/65 ^{12,14}	1,020,000	283,582
Freddie Mac Principal Strips due 07/15/32 ^{11,14}	123,250,000	100,971,330
Fannie Mae Principal Strips due 07/15/37 ^{11,14}	89,850,000	63,491,245
due 11/15/30 ^{11,14}	37,570,000	32,075,049
due 08/06/38 ^{11,14}	5,850,000	4,006,162
Tennessee Valley Authority Principal Strips due 01/15/48 ^{11,14}	38,400,000	18,519,514
due 12/15/42 ^{11,14}	23,785,000	13,558,615
due 01/15/38 ^{11,14}	15,800,000	10,741,804
due 09/15/65 ^{11,14}	3,500,000	973,077
due 09/15/39 ^{11,14}	570,000	364,126
due 04/01/56 ^{11,14}	540,000	201,517
Freddie Mac Coupon Strips due 03/15/30 ^{12,14}	12,050,000	10,476,065
due 07/15/30 ^{12,14}	8,600,000	7,410,104
due 01/15/31 ^{12,14}	7,750,000	6,585,446
due 09/15/30 ^{12,14}	2,906,000	2,492,505
due 03/15/31 ^{12,14}	2,500,000	2,116,265
due 07/15/31 ^{12,14}	1,800,000	1,512,004
due 01/15/30 ^{12,14}	1,050,000	916,077
Federal Farm Credit Bank 2.43% due 01/29/37	13,720,000	14,590,383
3.58% due 04/11/47	4,900,000	5,946,346
2.00% due 05/14/40	3,000,000	2,838,690
2.04% due 12/22/45	2,870,000	2,606,873
1.99% due 07/30/40	2,000,000	1,870,952
3.11% due 08/05/48	1,500,000	1,686,645
3.79% due 05/18/44	1,000,000	1,246,518
2.88% due 10/01/40	100,000	109,957
3.67% due 02/26/44	70,000	85,663
Freddie Mac due 01/02/34 ¹⁴	18,000,000	14,097,186
due 09/15/36 ¹⁴	7,355,000	5,315,856
due 11/15/38 ¹⁴	6,000,000	4,069,926
2.05% due 08/19/50	2,010,000	1,757,001
2.02% due 10/05/45	720,000	649,245
U.S. International Development Finance Corp. 3.17% due 10/05/34	10,968,625	12,283,284
1.79% due 10/15/29	9,186,680	9,490,175
Fannie Mae due 01/15/32 ¹⁴	9,413,000	7,805,881
due 07/15/32 ¹⁴	3,963,000	3,243,097
due 01/15/35 ¹⁴	2,250,000	1,712,983
due 02/06/33 ¹⁴	1,456,000	1,170,040
due 01/15/33 ¹⁴	1,450,000	1,166,500
Federal Home Loan Bank 3.63% due 06/22/43	4,850,000	5,892,052
3.25% due 06/10/39	4,500,000	5,244,160
2.69% due 09/26/34	1,350,000	1,385,829
Resolution Funding Corporation Principal due 01/15/30 ^{11,14}	1,950,000	1,699,852
due 04/15/30 ^{11,14}	725,000	628,355
Federal Farm Credit Banks Funding Corp. 2.60% due 06/28/39	2,000,000	2,001,020
Total Federal Agency Bonds (Cost \$438,564,904)		<u>495,643,169</u>
MUNICIPAL BONDS^{††} - 0.9%		
New York - 0.3%		
Westchester County Local Development Corp. Revenue Bonds 3.85% due 11/01/50	40,000,000	42,024,708
New York Power Authority Revenue Bonds 2.82% due 11/15/39	16,500,000	16,679,048
New York City Water & Sewer System Revenue Bonds 5.00% due 06/15/49	650,000	821,927
Total New York		<u>59,525,683</u>
California - 0.1%		
Newport Mesa Unified School District General Obligation Unlimited due 08/01/45 ¹⁴	8,565,000	3,764,391
due 08/01/39 ¹⁴	4,000,000	2,295,638
due 08/01/40 ¹⁴	2,500,000	1,371,134
due 08/01/41 ¹⁴	2,000,000	1,046,202

due 08/01/43 ¹⁴	1,900,000	910,206
due 08/01/46 ¹⁴	800,000	336,682
California Public Finance Authority Revenue Bonds 3.07% due 10/15/40	8,000,000	8,227,426
San Mateo Foster City School District General Obligation Unlimited 3.06% due 08/01/44	6,125,000	6,364,140
Cypress School District General Obligation Unlimited due 08/01/48 ¹⁴	14,450,000	5,985,515
California State University Revenue Bonds 2.98% due 11/01/51	5,000,000	5,119,903
San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹⁴	4,750,000	2,528,706
Upland Unified School District General Obligation Unlimited due 08/01/50 ¹⁴	5,040,000	2,328,521
Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹⁴	4,125,000	1,935,814
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹⁴	3,600,000	1,893,629

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
MUNICIPAL BONDS^{††} - 0.9% (continued)		
California - 0.1% (continued)		
Hillsborough City School District General Obligation Unlimited		
due 09/01/37 ¹⁴	1,000,000	\$ 631,449
due 09/01/39 ¹⁴	1,000,000	575,741
Oakland Redevelopment Agency Successor Agency Tax Allocation		
4.00% due 09/01/39	1,100,000	1,191,448
Wiseburn School District General Obligation Unlimited		
due 08/01/34 ¹⁴	900,000	693,735
Santa Ana Unified School District General Obligation Unlimited		
due 08/01/35 ¹⁴	700,000	533,378
Total California		<u>47,733,658</u>
Texas - 0.2%		
Dallas Fort Worth International Airport Revenue Bonds		
3.09% due 11/01/40	13,800,000	14,247,734
City of San Antonio Texas Electric & Gas Systems Revenue Revenue Bonds		
2.91% due 02/01/48	10,500,000	10,403,395
Wylie Independent School District General Obligation Unlimited		
due 08/15/46 ¹⁴	8,885,000	3,527,747
due 08/15/43 ¹⁴	3,555,000	1,610,513
Central Texas Turnpike System Revenue Bonds		
3.03% due 08/15/41	3,150,000	3,179,682
Tarrant County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.42% due 09/01/50	2,500,000	2,556,871
Harris County-Houston Sports Authority Revenue Bonds		
due 11/15/45 ¹⁴	2,850,000	1,047,350
due 11/15/41 ¹⁴	1,500,000	677,505
Harris County Cultural Education Facilities Finance Corp. Revenue Bonds		
3.34% due 11/15/37	1,500,000	1,568,323
Dallas/Fort Worth International Airport Revenue Bonds		
2.92% due 11/01/50	1,300,000	1,314,719
Grand Parkway Transportation Corp. Revenue Bonds		
3.31% due 10/01/49	1,000,000	1,024,302
Total Texas		<u>41,158,141</u>
Ohio - 0.1%		
Northeast Ohio Regional Sewer District Revenue Bonds		
3.30% due 11/15/49	10,750,000	11,356,167
Ohio Turnpike & Infrastructure Commission Revenue Bonds		
3.20% due 02/15/48	5,200,000	5,335,820
County of Franklin Ohio Revenue Bonds		
2.88% due 11/01/50	4,000,000	3,924,804
Total Ohio		<u>20,616,791</u>
Illinois - 0.1%		
State of Illinois General Obligation Unlimited		
5.65% due 12/01/38	5,850,000	7,224,979
6.63% due 02/01/35	1,820,000	2,338,741
City of Chicago Illinois General Obligation Unlimited		
6.31% due 01/01/44	4,500,000	6,427,527
Total Illinois		<u>15,991,247</u>
Mississippi - 0.1%		
Medical Center Educational Building Corp. Revenue Bonds		
2.92% due 06/01/41	11,800,000	11,519,829
Alabama - 0.0%		
Auburn University Revenue Bonds		
2.68% due 06/01/50	6,500,000	6,368,363
North Carolina - 0.0%		
Inlivan Revenue Bonds		
3.02% due 01/01/38	4,125,000	4,129,540
Washington - 0.0%		
Central Washington University Revenue Bonds		
6.95% due 05/01/40	1,750,000	2,457,886
Klickitat County Public Utility District No. 1 Revenue Bonds		
5.25% due 12/01/29	15,000	15,163
Total Washington		<u>2,473,049</u>
Arizona - 0.0%		
Northern Arizona University Revenue Bonds		
3.09% due 08/01/39	2,350,000	2,456,462
Florida - 0.0%		
County of Miami-Dade Florida Revenue Bonds		
due 10/01/41 ¹⁴	4,100,000	2,279,005
Pennsylvania - 0.0%		
Pennsylvania Economic Development Financing Authority Revenue Bonds		
due 01/01/41 ¹⁴	995,000	624,719
due 01/01/37 ¹⁴	570,000	400,695
Total Pennsylvania		<u>1,025,414</u>
Oklahoma - 0.0%		
Oklahoma Development Finance Authority Revenue Bonds		
4.65% due 08/15/30	450,000	523,882
Idaho - 0.0%		
Boise State University Revenue Bonds		
3.06% due 04/01/40	250,000	256,609
Minnesota - 0.0%		
Dakota & Washington Counties Housing & Redevelopment Auth/City of Bloomington Minnesota Revenue Bonds		
8.38% due 09/01/21	5,000	5,014
Total Municipal Bonds		<u>216,062,687</u>
(Cost \$204,017,185)		
FOREIGN GOVERNMENT DEBT^{††} - 0.1%		
Panama Government International Bond		
4.50% due 04/16/50	22,700,000	25,765,635
Bermuda Government International Bond		
3.38% due 08/20/50 ⁶	8,400,000	8,478,120
Total Foreign Government Debt		<u>34,243,755</u>
(Cost \$33,887,587)		
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
Industrial - 0.0%		
CTL Logistics		
2.65% due 10/10/42 ⁵	7,057,887	6,799,216
Total Senior Fixed Rate Interests		<u>6,799,216</u>
(Cost \$7,057,887)		

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.2%		
Call options on:		
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	\$ 6,229,100,000	\$ 31,020,918
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	1,402,500,000	6,970,425
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	1,880,100,000	6,411,141
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	630,100,000	2,148,641
Total OTC Options Purchased (Cost \$23,214,540)		\$ 46,551,125
Total Investments - 111.3% (Cost \$27,804,370,255)		\$ 28,555,283,764

	Face Amount [†]
Collateralized Mortgage Obligations Sold Short^{††} - (8.3)%	
Government Agency - (8.3)%	
Uniform MBS 30 Year 3.50% due 08/12/22	2,013,150,000
Total Collateralized Mortgage Obligations Sold Short (Proceeds \$2,122,729,360)	(2,120,766,959)
Other Assets & Liabilities, net - (3.0)%	(771,778,923)
Total Net Assets - 100.0%	\$ 25,662,737,882

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation (Depreciation) ^{**}
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.65%	Quarterly	08/13/30	\$ 463,000,000	\$ 29,294,015	\$ 3,650	\$ 29,290,365
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/20/50	127,000,000	23,775,671	2,450	23,773,221
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.99%	Quarterly	08/25/50	100,000,000	18,899,001	1,992	18,897,009
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.53%	Quarterly	08/06/30	243,000,000	18,023,312	2,041	18,021,271
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.45%	Quarterly	07/13/27	300,000,000	11,271,003	1,808	11,269,195
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.82%	Annually	04/01/26	600,000,000	2,098,429	2,849	2,095,580
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.27%	Annually	02/07/23	82,400,000	1,481,181	270	1,480,911
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.37%	Annually	12/04/21	175,200,000	986,496	157	986,339
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	1.34%	Annually	11/27/21	164,500,000	869,122	145	868,977
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.22%	Quarterly	07/13/23	500,000,000	840,006	1,048	838,958
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.59%	Annually	03/07/22	150,000,000	513,289	229	513,060
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.47%	Annually	03/09/25	498,005,000	(1,772,931)	1,765	(1,774,696)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.56%	Annually	10/07/30	226,000,000	(12,871,180)	1,953	(12,873,133)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.68%	Annually	12/02/30	400,000,000	(19,284,429)	3,297	(19,287,726)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.55%	Annually	10/16/30	350,000,000	(20,505,189)	2,880	(20,508,069)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.51%	Annually	09/02/30	400,000,000	(24,314,317)	3,211	(24,317,528)
BofA Securities, Inc.	CME	Pay	Federal Funds Rate	0.76%	Annually	01/05/31	\$ 650,000,000	\$ (27,105,891)	\$ 5,232	\$ (27,111,123)
							\$ 2,197,588	\$ 34,977	\$ 2,162,611	

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

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Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2021	Unrealized Appreciation (Depreciation)
Citibank, N.A.	436,650,000	BRL	07/01/21	\$ 103,795,925	\$ 87,823,568	\$ 15,972,357
Bank of America, N.A.	17,346,669,000	JPY	08/02/21	171,181,418	156,201,637	14,979,781
Goldman Sachs International	377,700,000	EUR	07/16/21	458,259,633	448,176,228	10,083,405
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,867,553	90,067,787	7,799,766
Morgan Stanley Capital Services LLC	8,674,335,000	JPY	08/02/21	85,134,312	78,109,828	7,024,484
Goldman Sachs International	149,210,000	BRL	07/01/21	34,956,074	30,010,660	4,945,414
Goldman Sachs International	4,532,865,300	JPY	12/20/21	44,786,733	40,888,090	3,898,643
JPMorgan Chase Bank, N.A.	67,200,000	BRL	07/01/21	15,963,892	13,515,960	2,447,932
Barclays Bank plc	29,215,000	GBP	07/16/21	41,145,121	40,414,775	730,346
Citibank, N.A.	49,060,000	EUR	09/30/21	58,647,355	58,308,969	338,386
JPMorgan Chase Bank, N.A.	27,570,000	EUR	07/16/21	32,878,678	32,714,373	164,305
Goldman Sachs International	10,350,000	CAD	07/16/21	8,490,552	8,351,142	139,410
BNP Paribas	1,590,000	CAD	07/16/21	1,290,120	1,282,929	7,191
Goldman Sachs International	356,625	ILS	11/30/21	106,445	109,800	(3,355)
Goldman Sachs International	499,481	ILS	07/30/21	148,222	153,421	(5,199)
Goldman Sachs International	28,886,625	ILS	11/30/22	8,761,487	8,963,976	(202,489)
Goldman Sachs International	67,282,219	ILS	08/01/22	20,296,295	20,820,199	(523,904)
Bank of America, N.A.	75,749,000	ILS	01/31/22	22,457,456	23,348,832	(891,376)
Goldman Sachs International	164,231,850	ILS	01/31/22	48,573,459	50,622,740	(2,049,281)
Goldman Sachs International	108,769,700	EUR	07/30/21	126,349,603	129,103,832	(2,754,229)
JPMorgan Chase Bank, N.A.	107,510,325	EUR	07/30/21	124,085,192	127,609,021	(3,523,829)
					\$	58,577,758

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2021	Unrealized Appreciation (Depreciation)
Goldman Sachs International	239,980,850	ILS	01/31/22	\$ 65,373,467	\$ 73,971,572	\$ 8,598,105
Goldman Sachs International	216,280,025	EUR	07/30/21	248,181,328	256,712,852	8,531,524
Citibank, N.A.	434,285,000	BRL	07/01/21	83,284,769	87,347,895	4,063,126
Goldman Sachs International	67,282,219	ILS	08/01/22	18,074,472	20,820,200	2,745,728
JPMorgan Chase Bank, N.A.	218,775,000	BRL	07/01/21	42,398,256	44,002,293	1,604,037
Goldman Sachs International	28,886,625	ILS	11/30/22	7,727,829	8,963,976	1,236,147
Goldman Sachs International	499,481	ILS	07/30/21	134,017	153,422	19,405
Goldman Sachs International	356,625	ILS	11/30/21	95,100	109,800	14,700
Citibank, N.A.	140,000	CAD	07/16/21	112,983	112,962	(21)
JPMorgan Chase Bank, N.A.	85,000	GBP	07/16/21	117,716	117,585	(131)
Citibank, N.A.	285,000	EUR	07/16/21	345,459	338,179	(7,280)
JPMorgan Chase Bank, N.A.	2,075,000	EUR	07/16/21	2,476,652	2,462,181	(14,471)
JPMorgan Chase Bank, N.A.	6,100,000	EUR	09/30/21	7,291,647	7,249,994	(41,653)
Barclays Bank plc	4,532,865,300	JPY	12/20/21	43,207,180	40,888,090	(2,319,090)
JPMorgan Chase Bank, N.A.	10,005,000,000	JPY	07/01/21	97,690,768	90,067,787	(7,622,981)
JPMorgan Chase Bank, N.A.	26,021,004,000	JPY	08/02/21	246,341,040	234,311,465	(12,029,575)
					\$	4,777,570

Total Return Bond Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

- 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 June 30, 2021.
3 Perpetual maturity.
4 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
5 Variable rate security. Rate indicated is the rate effective at June 30, 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 \$10,975,454,388 (cost \$10,809,478,130), or 42.8% 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 \$256,988,869 (cost \$258,139,932), or 1.0% of total net assets.
8 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2021, the total market value of segregated or earmarked securities was \$1,006,203,540.
9 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
10 Security is in default of interest and/or principal obligations.
11 Security is a principal-only strip.
12 Security is an interest-only strip.
13 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2021.
14 Zero coupon rate security.
15 All or a portion of this security is pledged as interest rate swap collateral at June 30, 2021.
16 Payment-in-kind security.
17 Special Purpose Acquisition Company (SPAC)

BofA — Bank of America
BRL — Brazilian Real
CAD — Canadian Dollar
CME — Chicago Mercantile Exchange
CMS — Constant Maturity Swap
CMT — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
ILS — Israeli New Shekel
JPY — Japanese Yen
LIBOR — London Interbank Offered Rate
plc — Public Limited Company
REMIC — Real Estate Mortgage Investment Conduit
REIT — Real Estate Investment Trust
SARL — Société à Responsabilité Limitée
WAC — Weighted Average Coupon