

CONSOLIDATED SCHEDULE OF INVESTMENTS

May 31, 2020

Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 89.4%			COMMON STOCK (continued)		
Communication Services — 9.8%			Harley-Davidson Inc	9,700	\$ 207
Activision Blizzard Inc	47,100	\$ 3,390	Hasbro Inc	7,600	559
Alphabet Inc, CI A *	18,245	26,155	Hilton Worldwide Holdings Inc *	17,300	1,372
Alphabet Inc, CI C *	18,222	26,038	Home Depot Inc/The	66,432	16,507
AT&T Inc	444,519	13,718	Kohl's Corp *	10,700	206
CenturyLink Inc	61,715	607	L Brands Inc *	14,700	238
Charter Communications Inc, CI A *	9,500	5,168	Las Vegas Sands Corp *	20,300	973
Comcast Corp, CI A	276,200	10,937	Leggett & Platt Inc	8,600	263
Discovery Inc, CI A *	9,900	215	Lennar Corp, CI A	17,300	1,046
Discovery Inc, CI C *	20,419	400	LKQ Corp *	18,700	513
DISH Network Corp, CI A *	16,101	510	Lowe's Cos Inc	46,569	6,070
Electronic Arts Inc *	17,700	2,175	Marriott International Inc/MD, CI A *	16,520	1,462
Facebook Inc, CI A *	146,500	32,976	McDonald's Corp	45,800	8,533
Fox Corp	32,066	931	MGM Resorts International	31,300	538
Interpublic Group of Cos Inc/The	23,400	400	Mohawk Industries Inc *	3,528	329
Live Nation Entertainment Inc *	8,400	413	Newell Brands Inc	22,799	300
Netflix Inc *	26,700	11,207	NIKE Inc, CI B	75,700	7,462
News Corp	8,900	109	Nordstrom Inc *	7,500	121
News Corp, CI A	24,400	299	Norwegian Cruise Line Holdings Ltd *	14,500	227
Omnicom Group Inc	13,500	740	NVR Inc *	210	677
Take-Two Interactive Software Inc *	7,000	953	O'Reilly Automotive Inc *	4,600	1,919
T-Mobile US Inc *	23,300	2,331	PulteGroup Inc	15,500	527
Twitter Inc *	47,300	1,465	PVH Corp *	4,900	223
Verizon Communications Inc	251,700	14,442	Ralph Lauren Corp, CI A *	3,300	249
ViacomCBS Inc, CI B	33,040	685	Ross Stores Inc *	21,900	2,123
Walt Disney Co/The *	109,677	12,865	Royal Caribbean Cruises Ltd *	10,500	545
			Starbucks Corp	71,700	5,592
		169,129	Tapestry Inc *	16,400	223
Consumer Discretionary — 9.4%			Target Corp	30,700	3,756
Advance Auto Parts Inc	4,200	585	Tiffany & Co	6,700	858
Amazon.com Inc *	25,400	62,036	TJX Cos Inc/The *	74,300	3,920
Aptiv PLC *	15,300	1,153	Tractor Supply Co	7,300	891
AutoZone Inc *	1,400	1,607	Ulta Beauty Inc *	3,500	854
Best Buy Co Inc	14,100	1,101	Under Armour Inc, CI A *	13,300	116
Booking Holdings Inc *	2,500	4,099	Under Armour Inc, CI C *	13,436	106
BorgWarner Inc	13,000	418	VF Corp	19,724	1,106
CarMax Inc *	10,100	889	Whirlpool Corp	3,700	451
Carnival Corp, CI A *	28,200	444	Wynn Resorts Ltd *	5,900	491
Chipotle Mexican Grill Inc, CI A *	1,500	1,506	Yum! Brands Inc	18,500	1,660
Darden Restaurants Inc *	8,000	615			162,306
Dollar General Corp	15,600	2,988	Consumer Staples — 6.4%		
Dollar Tree Inc *	14,284	1,398	Altria Group Inc	113,400	4,428
Domino's Pizza Inc	2,400	926	Archer-Daniels-Midland Co	33,800	1,329
DR Horton Inc	20,200	1,117	Brown-Forman Corp, CI B	11,325	747
eBay Inc	46,200	2,104	Campbell Soup Co	10,400	530
Expedia Group Inc *	8,800	699	Church & Dwight Co Inc	14,700	1,103
Ford Motor Co *	236,900	1,353	Clorox Co/The	7,700	1,588
Gap Inc/The	15,000	133	Coca-Cola Co/The	234,600	10,951
Garmin Ltd	8,900	802	Colgate-Palmolive Co	52,500	3,797
General Motors Co *	76,000	1,967	Conagra Brands Inc	30,200	1,051
Genuine Parts Co	8,951	747	Constellation Brands Inc, CI A	10,200	1,761
H&R Block Inc	11,400	194	Costco Wholesale Corp	26,900	8,298
Hanesbrands Inc	21,500	212			

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May 31, 2020

Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Coty Inc, Cl A *	18,650	\$ 68	Williams Cos Inc/The	73,100	\$ 1,493
Estee Lauder Cos Inc/The, Cl A *	13,600	2,686			44,930
General Mills Inc	36,900	2,326	Financials — 9.3%		
Hershey Co/The	8,900	1,208	Aflac Inc	44,800	1,634
Hormel Foods Corp	17,300	845	Allstate Corp/The	19,600	1,917
JM Smucker Co/The	7,082	807	American Express Co	40,700	3,869
Kellogg Co	15,500	1,013	American International Group Inc	53,000	1,593
Kimberly-Clark Corp	21,000	2,970	Ameriprise Financial Inc	7,800	1,093
Kraft Heinz Co/The	38,566	1,175	Aon PLC, Cl A	14,300	2,816
Kroger Co/The	48,400	1,579	Arthur J Gallagher & Co	11,600	1,094
Lamb Weston Holdings Inc	9,000	541	Assurant Inc	3,700	380
McCormick & Co Inc/MD	7,400	1,296	Bank of America Corp	492,500	11,879
Molson Coors Beverage Co, Cl B *	11,500	437	Bank of New York Mellon Corp/The	50,700	1,884
Mondelez International Inc, Cl A	87,400	4,555	Berkshire Hathaway Inc, Cl B *	119,100	22,103
Monster Beverage Corp *	23,420	1,684	BlackRock Inc, Cl A	9,241	4,885
PepsiCo Inc	84,862	11,164	Capital One Financial Corp	28,700	1,953
Philip Morris International Inc	94,600	6,940	Cboe Global Markets Inc	6,800	724
Procter & Gamble Co/The	151,736	17,589	Charles Schwab Corp/The	69,900	2,510
Sysco Corp	31,100	1,715	Chubb Ltd	27,726	3,381
Tyson Foods Inc, Cl A	17,700	1,087	Cincinnati Financial Corp	9,400	554
Walgreens Boots Alliance Inc	45,300	1,945	Citigroup Inc	132,700	6,358
Walmart Inc	86,265	10,702	Citizens Financial Group Inc	26,700	643
		109,915	CME Group Inc, Cl A	21,700	3,962
Energy — 2.6%			Comerica Inc	8,700	316
Apache Corp	22,200	240	Discover Financial Services	19,400	922
Baker Hughes Co, Cl A	39,700	655	E*TRADE Financial Corp	13,900	633
Cabot Oil & Gas Corp, Cl A	24,600	488	Everest Re Group Ltd	2,500	496
Chevron Corp	115,000	10,545	Fifth Third Bancorp	43,800	849
Concho Resources Inc	12,600	687	First Republic Bank/CA	10,100	1,092
ConocoPhillips	67,200	2,835	Franklin Resources Inc	17,500	330
Devon Energy Corp	21,600	233	Globe Life Inc	6,100	470
Diamondback Energy Inc	9,700	413	Goldman Sachs Group Inc/The	19,300	3,792
EOG Resources Inc	35,500	1,809	Hartford Financial Services Group Inc/The	22,450	860
Exxon Mobil Corp	257,400	11,704	Huntington Bancshares Inc/OH	65,000	578
Halliburton Co	52,000	611	Intercontinental Exchange Inc	33,745	3,282
Hess Corp	15,500	736	Invesco Ltd	24,400	194
HollyFrontier Corp	8,800	277	JPMorgan Chase & Co	190,900	18,577
Kinder Morgan Inc	117,677	1,859	KeyCorp	61,399	728
Marathon Oil Corp *	47,100	252	Lincoln National Corp	12,000	455
Marathon Petroleum Corp	40,111	1,410	Loews Corp	16,100	535
National Oilwell Varco Inc *	24,300	303	M&T Bank Corp	8,221	869
Noble Energy Inc	28,400	248	MarketAxess Holdings Inc	2,300	1,170
Occidental Petroleum Corp	54,928	711	Marsh & McLennan Cos Inc	30,900	3,273
ONEOK Inc	25,300	928	MetLife Inc	47,700	1,718
Phillips 66	26,900	2,105	Moody's Corp	9,847	2,633
Pioneer Natural Resources Co	10,300	944	Morgan Stanley	71,300	3,152
Schlumberger Ltd	84,437	1,560	MSCI Inc, Cl A	5,200	1,710
TechnipFMC PLC	28,500	211	Nasdaq Inc	7,100	841
Valero Energy Corp	25,100	1,673	Northern Trust Corp	13,200	1,043
			People's United Financial Inc	28,500	326
			PNC Financial Services Group Inc/The	26,800	3,056
			Principal Financial Group Inc	15,800	610

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Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Progressive Corp/The	35,800	\$ 2,781	Intuitive Surgical Inc *	7,000	\$ 4,060
Prudential Financial Inc	24,500	1,493	IQVIA Holdings Inc *	11,100	1,660
Raymond James Financial Inc	7,600	527	Johnson & Johnson	160,200	23,830
Regions Financial Corp	59,300	671	Laboratory Corp of America Holdings *	5,854	1,026
S&P Global Inc	14,800	4,810	McKesson Corp	9,936	1,577
SVB Financial Group *	3,200	687	Medtronic PLC	81,455	8,030
Synchrony Financial	34,711	707	Merck & Co Inc	154,900	12,504
T Rowe Price Group Inc	14,400	1,741	Mettler-Toledo International Inc *	1,500	1,193
Travelers Cos Inc/The	15,700	1,680	Mylan NV *	31,800	543
Truist Financial Corp	82,082	3,019	PerkinElmer Inc	6,900	693
Unum Group	13,500	204	Perrigo Co PLC	8,600	471
US Bancorp	87,100	3,097	Pfizer Inc	336,696	12,858
Wells Fargo & Co	233,900	6,191	Quest Diagnostics Inc	8,300	982
Willis Towers Watson PLC	7,895	1,602	Regeneron Pharmaceuticals Inc *	6,100	3,738
WR Berkley Corp	8,900	516	ResMed Inc	8,700	1,399
Zions Bancorp NA	10,700	352	STERIS PLC	5,200	863
		159,820	Stryker Corp	19,500	3,817
			Teleflex Inc	2,800	1,016
Health Care — 13.6%			Thermo Fisher Scientific Inc	24,400	8,520
Abbott Laboratories	107,539	10,208	UnitedHealth Group Inc	57,700	17,590
AbbVie Inc	107,253	9,939	Universal Health Services Inc, CI B *	4,900	517
ABIOMED Inc *	2,800	627	Varian Medical Systems Inc *	5,600	680
Agilent Technologies Inc	18,900	1,666	Vertex Pharmaceuticals Inc *	15,600	4,492
Alexion Pharmaceuticals Inc *	13,500	1,619	Waters Corp *	4,000	799
Align Technology Inc *	4,400	1,081	West Pharmaceutical Services Inc	4,600	994
AmerisourceBergen Corp, CI A	9,361	892	Zimmer Biomet Holdings Inc	12,500	1,579
Amgen Inc	36,100	8,292	Zoetis Inc, CI A	29,167	4,066
Anthem Inc	15,400	4,529			234,703
Baxter International Inc	30,938	2,785	Industrials — 7.1%		
Becton Dickinson and Co	18,037	4,454	3M Co	34,900	5,460
Biogen Inc *	10,900	3,347	Alaska Air Group Inc *	7,100	243
Boston Scientific Corp *	84,500	3,210	Alllegion plc	5,733	572
Bristol-Myers Squibb Co	142,500	8,510	American Airlines Group Inc *	23,700	249
Cardinal Health Inc	18,200	995	AMETEK Inc	13,800	1,266
Centene Corp *	35,630	2,360	AO Smith Corp	8,200	390
Cerner Corp	19,100	1,392	Boeing Co/The *	32,500	4,740
Cigna Corp	22,681	4,475	Carrier Global Corp *	48,679	996
Cooper Cos Inc/The	3,000	951	Caterpillar Inc	33,500	4,024
CVS Health Corp	79,043	5,183	CH Robinson Worldwide Inc	8,400	682
Danaher Corp	38,200	6,365	Cintas Corp	5,100	1,265
DaVita Inc *	5,500	445	Copart Inc *	12,700	1,135
DENTSPLY SIRONA Inc	13,700	637	CSX Corp	47,700	3,414
DexCom Inc *	5,600	2,119	Cummins Inc	9,200	1,560
Edwards Lifesciences Corp *	12,800	2,876	Deere & Co	19,300	2,936
Eli Lilly and Co	51,367	7,857	Delta Air Lines Inc *	35,800	903
Gilead Sciences Inc	76,856	5,982	Dover Corp	9,000	875
HCA Healthcare Inc *	16,200	1,732	Eaton Corp PLC	25,001	2,123
Henry Schein Inc *	9,000	546	Emerson Electric Co	36,900	2,252
Hologic Inc *	16,000	848	Equifax Inc	7,500	1,152
Humana Inc	8,000	3,285	Expeditors International of Washington Inc	10,200	779
IDEXX Laboratories Inc *	5,300	1,637	Fastenal Co	34,900	1,440
Illumina Inc *	8,900	3,231	FedEx Corp	14,549	1,900
Incyte Corp *	11,100	1,131			

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Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Flowserve Corp	8,400	\$ 219	Adobe Inc *	29,400	\$ 11,366
Fortive Corp	17,724	1,081	Advanced Micro Devices Inc *	71,700	3,857
Fortune Brands Home & Security Inc	8,800	536	Akamai Technologies Inc *	9,700	1,026
General Dynamics Corp	14,200	2,085	Alliance Data Systems Corp	2,300	107
General Electric Co	535,392	3,518	Amphenol Corp, CI A	18,100	1,748
Honeywell International Inc	43,400	6,330	Analog Devices Inc	22,536	2,545
Howmet Aerospace Inc *	25,166	329	ANSYS Inc *	5,200	1,472
Huntington Ingalls Industries Inc	2,500	500	Apple Inc	254,400	80,884
IDEX Corp	4,700	749	Applied Materials Inc	56,600	3,180
IHS Markit Ltd	24,500	1,702	Arista Networks Inc *	3,400	794
Illinois Tool Works Inc	17,856	3,079	Autodesk Inc *	13,500	2,840
Ingersoll Rand Inc *	21,230	599	Automatic Data Processing Inc	26,500	3,882
Jacobs Engineering Group Inc	8,400	706	Broadcom Inc	24,093	7,018
JB Hunt Transport Services Inc	5,200	622	Broadridge Financial Solutions Inc	7,100	860
Johnson Controls International plc	47,003	1,476	Cadence Design Systems Inc *	16,900	1,543
Kansas City Southern	6,000	903	CDW Corp/DE	8,900	987
L3Harris Technologies Inc	13,510	2,695	Cisco Systems Inc	258,100	12,342
Lockheed Martin Corp	15,124	5,875	Citrix Systems Inc	6,900	1,022
Masco Corp	17,500	816	Cognizant Technology Solutions Corp, CI A	33,100	1,754
Nielsen Holdings PLC	21,100	293	Corning Inc	47,800	1,089
Norfolk Southern Corp	16,000	2,853	DXC Technology Co *	15,238	217
Northrop Grumman Corp	9,500	3,184	F5 Networks Inc *	3,800	551
Old Dominion Freight Line Inc	5,700	975	Fidelity National Information Services Inc	37,300	5,178
Otis Worldwide Corp	24,689	1,300	Fiserv Inc *	34,600	3,694
PACCAR Inc	21,100	1,558	FleetCor Technologies Inc *	5,200	1,268
Parker-Hannifin Corp	7,700	1,386	FLIR Systems Inc	8,000	370
Pentair PLC	10,546	413	Fortinet Inc *	8,800	1,225
Quanta Services Inc	9,000	332	Gartner Inc *	5,500	669
Raytheon Technologies Corp	89,171	5,753	Global Payments Inc	18,372	3,298
Republic Services Inc, CI A	12,700	1,085	Hewlett Packard Enterprise Co	80,400	781
Robert Half International Inc	7,000	355	HP Inc	90,400	1,369
Rockwell Automation Inc	7,000	1,513	Intel Corp	264,700	16,658
Rollins Inc	8,550	357	International Business Machines Corp	53,858	6,727
Roper Technologies Inc	6,400	2,520	Intuit Inc	15,800	4,587
Snap-on Inc	3,300	428	IPG Photonics Corp *	2,100	326
Southwest Airlines Co *	29,800	957	Jack Henry & Associates Inc	4,800	868
Stanley Black & Decker Inc	9,400	1,179	Juniper Networks Inc	20,400	495
Textron Inc	13,900	430	Keysight Technologies Inc *	11,300	1,222
Trane Technologies PLC	14,400	1,299	KLA Corp	9,723	1,711
TransDigm Group Inc *	3,000	1,274	Lam Research Corp	8,787	2,405
Union Pacific Corp	42,200	7,168	Leidos Holdings Inc	8,100	853
United Airlines Holdings Inc *	13,300	373	Mastercard Inc, CI A	54,000	16,248
United Parcel Service Inc, CI B	42,500	4,238	Maxim Integrated Products Inc	16,800	969
United Rentals Inc *	4,600	639	Microchip Technology Inc	14,400	1,383
Verisk Analytics Inc, CI A	10,000	1,727	Micron Technology Inc *	67,800	3,248
Waste Management Inc	23,900	2,551	Microsoft Corp	464,600	85,138
Westinghouse Air Brake Technologies Corp	11,172	682	Motorola Solutions Inc	10,467	1,416
WW Grainger Inc	2,700	836	NetApp Inc	14,400	641
Xylem Inc/NY	11,100	736	NortonLifeLock Inc	35,800	815
		122,570	NVIDIA Corp	37,200	13,207
Information Technology — 23.4%			Oracle Corp	131,700	7,081
Accenture PLC, CI A	38,600	7,783	Paychex Inc	19,500	1,409

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Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Paycom Software Inc *	2,900	\$ 862	American Tower Corp, CI A †	26,947	\$ 6,957
PayPal Holdings Inc *	71,400	11,068	Apartment Investment and Management Co, CI A †	8,907	328
Qorvo Inc *	7,200	754	AvalonBay Communities Inc †	8,500	1,326
QUALCOMM Inc	69,400	5,613	Boston Properties Inc †	8,800	757
salesforce.com *	53,900	9,421	CBRE Group Inc, CI A *	20,900	919
Seagate Technology PLC	14,300	758	Crown Castle International Corp †	25,200	4,338
ServiceNow Inc *	11,400	4,422	Digital Realty Trust Inc †	16,100	2,311
Skyworks Solutions Inc	10,200	1,209	Duke Realty Corp †	22,800	786
Synopsys Inc *	9,100	1,646	Equinix Inc †	5,257	3,667
TE Connectivity Ltd	20,400	1,657	Equity Residential †	21,200	1,284
Texas Instruments Inc	56,800	6,744	Essex Property Trust Inc †	4,100	995
VeriSign Inc *	6,300	1,380	Extra Space Storage Inc †	8,000	774
Visa Inc, CI A	104,200	20,344	Federal Realty Investment Trust †	4,300	344
Western Digital Corp *	18,403	817	Four Corners Property Trust Inc †	1	—
Western Union Co/The	25,800	517	Healthpeak Properties Inc †	30,200	744
Xerox Holdings Corp	12,075	192	Host Hotels & Resorts Inc †	44,085	526
Xilinx Inc	15,300	1,407	Iron Mountain Inc †	17,571	453
Zebra Technologies Corp, CI A *	3,300	862	Kimco Realty Corp **	26,600	296
		403,799	Mid-America Apartment Communities Inc †	7,100	826
			Prologis Inc †	45,198	4,136
Materials — 2.3%			Public Storage †	9,100	1,845
Air Products and Chemicals Inc	13,500	3,262	Realty Income Corp †	21,100	1,167
Albemarle Corp	6,400	490	Regency Centers Corp †	10,200	437
Amcor PLC	100,388	1,025	SBA Communications Corp, CI A †	6,800	2,136
Avery Dennison Corp	5,100	565	Simon Property Group Inc †	18,400	1,062
Ball Corp	19,900	1,418	SL Green Realty Corp †	5,400	228
Celanese Corp, CI A	7,600	683	UDR Inc †	18,300	677
CF Industries Holdings Inc	13,200	388	Ventas Inc †	22,700	793
Corteva Inc	45,005	1,229	Vornado Realty Trust †	10,000	362
Dow Inc	45,271	1,748	Welltower Inc †	24,400	1,236
DuPont de Nemours Inc	44,805	2,273	Weyerhaeuser Co **	46,327	935
Eastman Chemical Co	8,300	565			43,783
Ecolab Inc	15,400	3,274	Utilities — 2.9%		
FMC Corp	8,000	787	AES Corp/The	41,800	522
Freeport-McMoRan Inc, CI B *	89,600	813	Alliant Energy Corp	14,900	735
International Flavors & Fragrances Inc	6,600	879	Ameren Corp	15,300	1,143
International Paper Co	24,300	827	American Electric Power Co Inc	30,200	2,574
Linde PLC	32,641	6,605	American Water Works Co Inc	11,100	1,410
LyondellBasell Industries NV, CI A	15,700	1,001	Atmos Energy Corp	7,400	761
Martin Marietta Materials Inc	3,900	749	CenterPoint Energy Inc	31,600	562
Mosaic Co/The	22,900	277	CMS Energy Corp	17,700	1,037
Newmont Corp	50,200	2,935	Consolidated Edison Inc	20,500	1,539
Nucor Corp	18,700	790	Dominion Energy Inc	49,932	4,245
Packaging Corp of America	5,800	588	DTE Energy Co	11,600	1,248
PPG Industries Inc	14,400	1,464	Duke Energy Corp	44,630	3,822
Sealed Air Corp	10,100	324	Edison International	22,200	1,290
Sherwin-Williams Co/The	4,975	2,954	Entergy Corp	12,100	1,232
Vulcan Materials Co	8,200	888	Energy Inc	13,999	864
Westrock Co	15,741	442	Eversource Energy	19,900	1,666
		39,243	Exelon Corp	58,800	2,253
Real Estate — 2.6%			FirstEnergy Corp	32,900	1,390
Alexandria Real Estate Equities Inc †	7,400	1,138			

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Dynamic Asset Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Contracts	Market Value (\$ Thousands)
COMMON STOCK (continued)			PURCHASED OPTIONS*(A) — 0.1%		
NextEra Energy Inc	29,700	\$ 7,590	Total Purchased Options		
NISource Inc	23,000	548	(Cost \$3,912) (\$ Thousands)	499,177,270	\$ 2,039
NRG Energy Inc	15,300	551			
Pinnacle West Capital Corp	6,900	537			
PPL Corp	46,200	1,291			
Public Service Enterprise Group Inc	30,800	1,572	PURCHASED SWAPTION*(B) — 0.6%		
Sempra Energy	17,100	2,160	Total Purchased Swaption		
Southern Co/The	63,600	3,630	(Cost \$6,951) (\$ Thousands)	2,550,870,000	\$ 11,124
WEC Energy Group Inc	19,462	1,785			
Xcel Energy Inc	31,700	2,061			
		50,018			
Total Common Stock					
(Cost \$729,894) (\$ Thousands)		1,540,216			
Total Investments in Securities — 89.4%					
(Cost \$729,894) (\$ Thousands)		\$ 1,540,216			

A list of the exchange traded options contracts held by the Fund at May 31, 2020, is as follows:

Description	Number of Contracts	Notional Amount (Thousands)	Exercise Price	Expiration Date	Value (Thousands)
PURCHASED OPTIONS — 0.1%					
Call Options					
August 20 Put EUR Call USD*	287,579,342	\$ 1,567,307	\$1.09	8/22/2020	\$ 1,277
August 20 Put EUR Call USD*	211,597,928	1,142,629	1.08	8/22/2020	762
Total Purchased Options		\$ 2,709,936			\$ 2,039

A list of the open OTC swaption contracts held by the Fund at May 31, 2020, is as follows:

Description	Counterparty	Number of Contracts/ Notional Amount	Exercise Price	Expiration Date	Value (Thousands)
PURCHASED SWAPTION — 0.6%					
Call Swaptions					
CMS One Look*	Bank of America Merrill Lynch	2,550,870,000	\$0.14	07/17/2021	\$ 11,124

A list of the open futures contracts held by the Fund at May 31, 2020, is as follows:

Type of Contract	Number of Contracts Long	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Thousands)
S&P 500 Index E-MINI^	972	Jun-2020	\$ 139,335	\$ 147,841	\$ 8,506

CONSOLIDATED SCHEDULE OF INVESTMENTS

May 31, 2020

Dynamic Asset Allocation Fund (Continued)

A list of the open forward foreign currency contracts held by the Fund at May 31, 2020, is as follows:

Counterparty	Settlement Date	Currency to Deliver (Thousands)	Currency to Receive (Thousands)	Unrealized Appreciation (Depreciation) (Thousands)	
Bank of America	01/11/21	USD	12,288 SAR	46,228 \$	—
Bank of America	01/11/21	USD	11,346 SAR	42,569	(30)
Bank of America	01/11/21	SAR	374,413 USD	99,774	250
Bank of America	01/11/21	SAR	38,684 USD	10,270	(13)
				\$	207

A list of OTC swap agreements held by the fund at May 31, 2020, is as follows:

Total Return Swaps										
Counterparty	Reference Entity/ Obligation	Fund Pays	Fund Receives	Payment Frequency	Termination Date	Currency	Notional Amount (Thousands)	Value (Thousands)	Upfront Payments/ Receipts (Thousands)	Net Unrealized Appreciation (Thousands)
BNP Paribas [^]	Bloomberg Gold SubIndex Total Return	US T-BILL HIGH DISCOUNT RATE + 7 BPS	INDEX RETURN	Quarterly	03/17/2021	USD	(98,060)	\$ 13,599	\$ —	\$ 13,599
BNP Paribas [^]	Bloomberg Gold SubIndex Total Return	US T-BILL HIGH DISCOUNT RATE + 7 BPS	INDEX RETURN	Quarterly	04/05/2021	USD	(73,855)	4,247	—	4,247
								\$ 17,846	\$ —	\$ 17,846

Percentages are based on Net Assets of \$1,722,704 (\$ Thousands).

* Non-income producing security.

† Real Estate Investment Trust.

(A) Refer to table below for details on Options Contracts.

(B) Refer to table below for details on Swaption Contracts.

[^] Security, or a portion thereof, is held by the DAA Commodity Strategy Subsidiary, Ltd. As of May 31, 2020.

CI — Class

Ltd. — Limited

MSCI — Morgan Stanley Capital International

NASDAQ — National Association of Securities Dealers and Automated Quotations

PLC — Public Limited Company

S&P— Standard & Poor's

SAR— Saudi Riyal

USD — U.S. Dollar

The following is a list of the level of inputs used as of May 31, 2020, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Common Stock	1,540,216	—	—	1,540,216
Total Investments in Securities	1,540,216	—	—	1,540,216

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Purchased Options	2,039	—	—	2,039
Purchased Swaptions	—	11,124	—	11,124
Futures Contracts*				
Unrealized Appreciation	8,506	—	—	8,506
Forwards Contracts*				
Unrealized Appreciation	—	250	—	250
Unrealized Depreciation	—	(43)	—	(43)
OTC Swaps				
Total Return Swaps*				
Unrealized Appreciation	—	17,846	—	17,846
Total Other Financial Instruments	10,545	29,177	—	39,722

* Futures contracts, forwards contracts, and swap contracts are valued at the unrealized appreciation (depreciation) on the instrument.

For the year ended May 31, 2020, there were no transfers in or out of Level 3.

For more information on valuation inputs, see Note 2 – Significant Accounting Policies in Notes to Financial Statements.

Amounts designated as “—” are \$0 or have been rounded to \$0.

The accompanying notes are an integral part of the financial statements.