

SCHEDULE OF INVESTMENTS

September 30, 2018

TOTAL RETURN BOND FUND

	SHARES	VALUE	FACE AMOUNT [~]	VALUE
COMMON STOCKS[†] - 0.0%				
ENERGY - 0.0%				
Titan Energy LLC*	6,740	\$ 2,763		
TECHNOLOGY - 0.0%				
Aspect Software Parent, Inc.* ^{††1,2}	2	—		
Total Common Stocks (Cost \$200,000)		<u>2,763</u>		
PREFERRED STOCKS^{††} - 0.0%				
INDUSTRIAL - 0.0%				
Seaspan Corp. 6.38% due 04/30/19	37,300	<u>947,793</u>		
Total Preferred Stocks (Cost \$932,500)		<u>947,793</u>		
WARRANTS^{†††} - 0.0%				
Aspect Software, Inc. ^{1,2}	1,318	—		
Total Warrants (Cost \$—)		<u>—</u>		
MUTUAL FUNDS[†] - 1.7%				
Guggenheim Floating Rate Strategies Fund — Institutional Class ²	4,072,673	105,685,870		
Guggenheim Strategy Fund I ²	1,016,299	25,458,278		
Guggenheim Strategy Fund III ²	1,017,763	25,444,068		
Guggenheim Strategy Fund II ²	1,018,238	<u>25,435,578</u>		
Total Mutual Funds (Cost \$182,239,706)		<u>182,023,794</u>		
MONEY MARKET FUND[†] - 2.2%				
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 1.92% ³	234,010,910	<u>234,010,910</u>		
Total Money Market Fund (Cost \$234,010,910)		<u>234,010,910</u>		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 31.7%				
RESIDENTIAL MORTGAGE BACKED SECURITIES - 15.9%				
Home Equity Loan Trust				
2007-FRE1, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁴			122,619,087	\$ 114,991,616
Soundview Home Loan Trust				
2006-OPT5, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴			86,936,327	84,270,642
2005-OPT3, 2.69% (1 Month USD LIBOR + 0.47%, Rate Floor: 0.47%) due 11/25/35 ⁴			19,495,000	19,388,119
2007-1, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/37 ⁴			3,281,611	3,262,615
Saxon Asset Securities Trust				
2007-3, 2.53% (1 Month USD LIBOR + 0.31%, Rate Floor: 0.31%) due 09/25/47 ⁴			91,252,229	89,438,774
Towd Point Mortgage Trust				
2017-6, 2.75% (WAC) due 10/25/57 ^{4,5}			23,865,266	23,269,415
2017-5, 2.82% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{4,5}			22,499,166	22,519,332
2018-1, 3.00% (WAC) due 01/25/58 ^{4,5}			21,524,018	21,116,549

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2017-1, 2.75% (WAC) due 10/25/56 ^{4,5}	16,809,474	\$ 16,457,538	2017-QO4, 2.42% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 05/25/47 ⁴	4,890,560	\$ 4,806,205
2016-1, 2.75% (WAC) due 02/25/55 ^{4,5}	4,816,695	4,741,687	2005-QO1, 2.52% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/35 ⁴	5,074,313	4,531,400
CIM Trust			2005-QO1, 3.35% (1 Year CMT Rate + 1.50%, Rate Floor: 1.50%) due 08/25/35 ⁴	3,355,205	3,195,653
2018-R4, 4.07% (WAC) due 12/26/57 ^{4,5}	39,984,654	39,856,827	2006-QS8, 2.67% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 08/25/36 ⁴	3,971,754	2,984,904
2017-2, 4.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/25/57 ^{4,5}	28,888,513	29,250,781	2006-QO2, 2.49% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁴	5,261,034	2,441,295
2018-R2, 3.69% (WAC) due 08/25/57 ^{4,5}	18,297,742	18,164,349	2007-QO3, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 ⁴	2,010,420	1,956,796
RALI Series Trust			CIT Mortgage Loan Trust		
2006-QO5, 2.43% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 05/25/46 ⁴	21,827,424	21,162,388	2007-1, 3.57% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{4,5}	59,810,244	60,354,236
2006-QO10, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 01/25/37 ⁴	12,781,706	12,284,659	2007-1, 3.67% (1 Month USD LIBOR + 1.45%, Rate Floor: 1.45%) due 10/25/37 ^{4,5}	4,461,868	4,523,208
2007-QO4, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 ⁴	10,513,775	10,321,628			
2006-QO2, 2.44% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁴	21,342,245	9,456,254			
2007-QO2, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁴	11,535,239	7,493,280			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Structured Asset			2006-1, 2.62% (1		
Securities			Month USD		
Corporation			LIBOR + 0.40%,		
Mortgage Loan Trust			Rate Floor: 0.20%)		
2008-BC4, 2.85%			due 03/25/46 ⁴	3,165,947	\$ 3,079,833
(1 Month USD			IndyMac INDEX		
LIBOR + 0.63%,			Mortgage Loan Trust		
Rate Floor: 0.63%)			2006-AR6, 2.77%		
due 11/25/37 ⁴	49,368,057	\$ 48,536,536	(1 Year CMT Rate		
2006-BC4, 2.39%			+ 0.92%, Rate		
(1 Month USD			Floor: 0.92%)		
LIBOR + 0.17%,			due 06/25/46 ⁴	48,020,132	45,627,980
Rate Floor: 0.17%)			2005-AR18, 3.00%		
due 12/25/36 ⁴	7,303,906	7,057,543	(1 Month USD		
2006-BC3, 2.38%			LIBOR + 0.78%,		
(1 Month USD			Rate Cap/Floor:		
LIBOR + 0.16%,			10.50%/0.78%)		
Rate Floor: 0.16%)			due 10/25/36 ⁴	7,903,972	6,704,312
due 10/25/36 ⁴	6,559,242	5,816,660	Morgan Stanley		
2006-BC6, 2.39%			ABS Capital I		
(1 Month USD			Incorporated Trust		
LIBOR + 0.17%,			2007-HE6, 2.40%		
Rate Floor: 0.17%)			(1 Month USD		
due 01/25/37 ⁴	846,058	828,075	LIBOR + 0.18%,		
NovaStar Mortgage			Rate Floor: 0.18%)		
Funding Trust Series			due 05/25/37 ⁴	31,639,923	29,134,443
2007-2, 2.42% (1			2006-NC1, 2.60%		
Month USD			(1 Month USD		
LIBOR + 0.20%,			LIBOR + 0.38%,		
Rate Cap/Floor:			Rate Floor: 0.38%)		
11.00%/0.20%)			due 12/25/35 ⁴	7,800,000	7,757,003
due 09/25/37 ⁴	57,200,108	55,375,093	2007-HE6, 2.28%		
American Home			(1 Month USD		
Mortgage			LIBOR + 0.06%,		
Investment Trust			Rate Floor: 0.06%)		
2007-1, 2.08% due			due 05/25/37 ⁴	4,307,761	3,935,004
05/25/47 ⁶	195,069,543	30,210,888	2007-HE6, 2.47%		
2006-1, 2.50% (1			(1 Month USD		
Month USD			LIBOR + 0.25%,		
LIBOR + 0.28%,			Rate Floor: 0.25%)		
Rate Floor: 0.14%)			due 05/25/37 ⁴	3,164,137	2,931,249
due 03/25/46 ⁴	22,207,538	21,423,485			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Nomura			Alternative Loan Trust		
Resecuritization Trust			2005-59, 2.50%		
2018-1R, 3.13%			(1 Month USD		
due 01/25/37	33,348,000	\$ 33,097,890	LIBOR + 0.33%,		
2018-1R, 3.13%			Rate Floor: 0.33%)		
due 03/25/37	3,178,500	3,156,648	due 11/20/35 ⁴	13,339,952	\$ 13,004,858
2015-4R, 4.55%			2007-OH3, 2.51%		
(1 Month USD			(1 Month USD		
LIBOR + 0.43%,			LIBOR + 0.29%,		
Rate Floor: 0.43%)			Rate Cap/Floor:		
due 03/26/36 ^{4,5}	1,804,104	1,738,590	10.00%/0.29%)		
2015-4R, 3.66%			due 09/25/47 ⁴	12,342,401	12,122,181
(1 Month USD			2007-OA7, 2.40%		
LIBOR + 0.39%,			(1 Month USD		
Rate Floor: 0.39%)			LIBOR + 0.18%,		
due 12/26/36 ^{4,5}	1,257,900	1,243,397	Rate Floor: 0.18%)		
2016-1R, 5.07%			due 05/25/47 ⁴	4,988,169	4,871,961
(1 Month USD			2005-38, 2.57%		
LIBOR + 3.00%,			(1 Month USD		
Rate Floor: 3.00%)			LIBOR + 0.35%,		
due 01/28/38 ^{4,5}	1,009,308	1,005,779	Rate Floor: 0.35%)		
due 09/25/35 ⁴			due 09/25/35 ⁴	4,096,845	3,995,765
LSTAR Securities			First NLC Trust		
Investment Limited			2005-4, 2.61% (1		
4.11% due 04/01/21	23,308,013	23,305,644	Month USD		
2018-2, 3.58% (1			LIBOR + 0.39%,		
Month USD			Rate Cap/Floor:		
LIBOR + 1.50%,			14.00%/0.39%)		
Rate Floor: 0.00%)			due 02/25/36 ⁴	26,192,807	26,091,378
due 04/01/23 ^{4,5}	16,448,884	16,459,987	2005-1, 2.68% (1		
Bear Stearns Asset			Month USD		
Backed Securities			LIBOR + 0.46%,		
I Trust			Rate Cap/Floor:		
2006-HE9, 2.36%			14.00%/0.23%)		
(1 Month USD			due 05/25/35 ⁴	3,001,330	2,918,836
LIBOR + 0.14%,			HSI Asset		
Rate Floor: 0.14%)			Securitization		
due 11/25/36 ⁴	31,886,485	30,884,579	Corporation Trust		
2006-HE3, 2.58%			2006-OPT2, 2.61%		
(1 Month USD			(1 Month USD		
LIBOR + 0.36%,			LIBOR + 0.39%,		
Rate Floor: 0.36%)			Rate Floor: 0.39%)		
due 04/25/36 ⁴	7,600,000	7,524,654	due 01/25/36 ⁴	29,140,000	28,838,879

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FirstKey Master Funding			COLT Mortgage Loan Trust		
2017-R1, 2.32% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{4.5}	26,933,420	\$ 26,320,658	2018-3, 3.69% (WAC) due 10/26/48 ^{4.5}	25,000,000	\$ 25,044,340
2017-R1, 2.32% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{4.5}	1,083,878	1,081,168	Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
RASC Series Trust			2006-AR9, 2.68% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁴	16,695,768	15,308,925
2006-EMX4, 2.45% (1 Month USD LIBOR + 0.23%, Rate Cap/Floor: 14.00%/0.23%) due 06/25/36 ⁴	27,832,000	27,159,980	2006-AR9, 2.69% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁴	7,996,908	7,090,252
ACE Securities Corporation			2006-7, 4.40% due 09/25/36	2,803,953	1,357,294
Home Equity Loan Trust Series			2006-8, 4.60% due 10/25/36	462,367	268,043
2006-HE4, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 10/25/36 ⁴	31,573,888	21,094,733	Nationstar Home Equity Loan Trust		
2005-HE2, 3.24% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁴	5,700,000	5,680,625	2007-B, 2.44% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁴	22,744,204	22,394,930
Countrywide Asset-Backed Certificates			American Home Mortgage Assets Trust		
2006-6, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	25,302,249	24,885,483	2006-4, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 10/25/46 ⁴	12,234,627	9,122,163
2005-15, 2.67% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁴	1,500,000	1,472,992	2007-1, 2.55% (1 Year CMT Rate + 0.70%, Rate Floor: 0.70%) due 02/25/47 ⁴	10,619,189	7,089,192

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-5, 2.77% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 11/25/46 ⁴	4,691,598	\$ 2,658,635			
2006-6, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/46 ⁴	2,931,338	2,601,557			
Credit-Based Asset Servicing & Securitization LLC 2006-CB2, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁴	20,323,505	20,198,977			
Freddie Mac Structured Agency Credit Risk Debt Notes ¹⁴ 2015-DNA1, 4.07% (1 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 10/25/27 ⁴	19,100,980	19,441,407			
GSAMP Trust 2007-NC1, 2.35% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁴	27,160,415	18,495,316			
2005-HE6, 2.66% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁴	467,634	468,744			
Legacy Mortgage Asset Trust 2018-CS3, 4.00% due 06/25/58 ^{5,7}	18,459,575	18,361,970			
			Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AF1, 2.52% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 04/25/36 ⁴	8,431,095	\$ 7,932,107
			2006-OA1, 2.42% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/47 ⁴	5,921,292	5,764,552
			2007-OA2, 2.62% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁴	4,207,352	4,049,329
			New Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{4,5}	17,549,906	17,626,713
			Angel Oak Mortgage Trust LLC 2017-3, 2.71% (WAC) due 11/25/47 ^{4,5}	16,786,290	16,669,862
			Lehman XS Trust Series 2007-2N, 2.40% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 02/25/37 ⁴	9,202,996	8,851,639
			2007-15N, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%) due 08/25/37 ⁴	4,341,551	4,260,921
			2005-7N, 2.76% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.27%) due 12/25/35 ⁴	2,424,843	2,428,295

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-16N, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁴	1,069,491	\$ 1,048,400			
WaMu Mortgage Pass- Through Certificates Series Trust					
2007-OA6, 2.50% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁴	8,778,304	8,102,072			
2007-OA3, 2.62% (1 Year CMT Rate + 0.77%, Rate Floor: 0.77%) due 04/25/47 ⁴	5,439,470	4,942,723			
2006-AR13, 2.73% (1 Year CMT Rate + 0.88%, Rate Floor: 0.88%) due 10/25/46 ⁴	1,938,475	1,821,364			
2006-AR11, 2.77% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁴	1,613,160	1,512,431			
GSMSC Resecuritization Trust					
2015-5R, 2.20% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 02/26/37 ^{4,5}	10,970,322	10,818,910			
2015-5R, 2.20% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{4,5}	3,518,069	3,498,417			
			Impac Secured Assets		
			CMN Owner Trust		
			2005-2, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 ⁴	14,447,850	\$ 13,560,322
			JP Morgan Mortgage Acquisition Trust		
			2006-WMC4, 2.34% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁴	15,812,392	9,752,176
			2006-HE2, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁴	3,543,281	3,521,695
			CSMC Series		
			2015-12R, 2.56% (WAC) due 11/30/37 ^{4,5}	12,475,214	12,437,781
			Wachovia Asset Securitization Issuance II LLC Trust		
			2007-HE1, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,5}	6,875,260	6,655,878
			2007-HE2A, 2.35% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 07/25/37 ^{4,5}	5,774,483	5,561,014
			HarborView Mortgage Loan Trust		
			2006-14, 2.32% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁴	12,612,995	12,164,444

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Citigroup Mortgage Loan Trust, Inc. 2005-HE3, 2.95% (1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%) due 09/25/35 ⁴	11,687,000	\$ 11,685,478			
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 2.62% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁴	10,072,000	9,756,769			
New Residential Mortgage Loan Trust 2018-2A, 3.50% (WAC) due 02/25/58 ^{4,5}	5,029,638	4,987,253			
2017-5A, 3.72% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{4,5}	4,281,589	4,390,620			
Deephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{4,5}	9,334,533	9,251,166			
First Franklin Mortgage Loan Trust 2006-FF3, 2.51% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36 ⁴	8,616,000	8,330,457			
2004-FF10, 3.49% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁴	7,382,289	7,382,599			
			Banc of America Funding Trust 2014-R7, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 09/26/36 ^{4,5}	4,829,469	\$ 4,716,418
			2015-R4, 2.23% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{4,5}	2,669,471	2,545,202
			ASG Resecuritization Trust 2010-3, 2.64% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{4,5}	7,448,451	7,209,155
			Structured Asset Investment Loan Trust 2005-11, 2.94% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁴	6,062,965	6,003,472
			Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W2, 2.71% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁴	5,435,000	5,438,717
			GSA Home Equity Trust 2006-3, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁴	4,177,651	2,554,940

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-14, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁴	4,981,599	\$ 2,289,706	Stanwich Mortgage Loan Co. 2016-NPA1, 3.84% (WAC) due 10/16/46 ^{4,5}	4,140,162	\$ 4,135,225
2007-7, 2.49% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁴	295,474	282,305	Luminent Mortgage Trust 2006-2, 2.42% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁴	4,339,487	4,023,962
Park Place Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-WCW2, 3.01% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.53%) due 07/25/35 ⁴	5,000,000	5,017,047	WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁴	5,094,474	3,691,038
Morgan Stanley Resecuritization Trust 2014-R9, 2.20% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{4,5}	5,055,096	4,928,360	CWABS Asset-Backed Certificates Trust 2004-15, 3.57% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 ⁴	3,490,000	3,534,159
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.51% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁴	4,336,464	4,268,839	GSAA Trust 2005-10, 2.87% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 ⁴	3,312,000	3,282,585
GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁴	4,183,591	4,165,006	Impac Secured Assets Trust 2006-2, 2.39% (1 Month USD LIBOR + 0.17%, Rate Cap/Floor: 11.50%/0.17%) due 08/25/36 ⁴	2,001,729	1,720,644
			RFMSI Series Trust 2006-S11, 6.00% due 11/25/36	1,704,169	1,592,356

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BCAP LLC			3.59% due 04/01/33	11,280,000	\$ 10,963,259
2014-RR2, 2.66%			3.03% due 12/01/27	10,900,000	10,366,128
(WAC) due			3.41% due 02/01/33	10,250,000	9,827,416
03/26/36 ^{4,5}	1,393,107	\$ 1,384,518	3.42% due 04/01/30	9,800,000	9,556,679
2014-RR3, 2.22%			3.08% due 10/01/32	10,250,000	9,484,561
(WAC) due			3.31% due 01/01/33	9,700,000	9,249,223
10/26/36 ^{4,5}	42,922	43,015	3.06% due 12/01/27	9,000,000	8,592,916
Alliance Bancorp Trust			3.05% due 10/01/29	9,100,000	8,569,543
2007-OA1, 2.46%			3.04% due 01/01/28	8,900,000	8,441,194
(1 Month USD			3.60% due 03/01/30	8,341,000	8,284,507
LIBOR + 0.24%,			3.08% due 01/01/30	8,500,000	8,016,613
Rate Floor: 0.24%)			2.94% due 10/01/32	8,611,285	7,935,652
due 07/25/37 ⁴	1,001,916	898,628	3.43% due 03/01/33	8,100,000	7,730,708
UCFC Manufactured			3.48% due 04/01/30	7,000,000	6,875,152
Housing Contract			3.50% due 12/01/45	6,894,072	6,808,020
1997-2, 7.38%			3.14% due 01/01/28	6,900,000	6,634,104
due 10/15/28	668,053	702,293	2.99% due 09/01/29	6,800,000	6,361,599
Morgan Stanley			3.29% due 03/01/33	6,700,000	6,250,780
Re-REMIC Trust			4.04% due 08/01/48	6,100,000	6,125,328
2010-R5, 3.66%			3.13% due 02/01/28	5,900,000	5,693,536
due 06/26/36 ⁵	329,394	289,527	3.60% due 04/01/33	5,600,000	5,490,544
Irwin Home Equity			3.21% due 01/01/33	5,500,000	5,157,255
Loan Trust			4.21% due 10/01/48	5,000,000	5,096,538
2007-1, 5.85% due			4.21% due 11/01/48	4,750,000	4,853,305
08/25/37 ⁵	285,421	283,105	3.39% due 02/01/30	4,800,000	4,676,104
Total Residential Mortgage			3.22% due 01/01/30	4,650,000	4,451,679
Backed Securities		<u>1,682,282,273</u>	3.11% due 01/01/28	4,600,000	4,441,967
GOVERNMENT AGENCY - 11.6%			3.10% due 01/01/33	4,800,000	4,405,714
Fannie Mae ¹⁴			3.16% due 01/01/30	4,500,000	4,295,505
2.89% due 10/01/29	38,458,000	35,802,557	3.33% due 04/01/30	4,274,809	4,144,517
3.01% due 09/01/29	36,899,000	34,984,561	3.39% due 02/01/33	4,300,000	4,121,432
3.56% due 04/01/30	26,367,787	25,898,401	3.50% due 02/01/48	3,963,970	3,753,375
3.40% due 02/01/33	25,000,000	23,833,641	3.65% due 03/01/33	3,600,000	3,521,908
3.12% due 10/01/32	24,800,000	22,795,433	4.24% due 08/01/48	3,400,000	3,433,929
3.23% due 01/01/33	23,678,873	22,464,334	3.11% due 11/01/27	3,500,000	3,325,726
2.90% due 11/01/29	21,078,000	19,545,162	4.00% due 01/01/46	3,100,286	3,139,813
2.87% due 09/01/29	20,000,000	18,549,855	3.18% due 01/01/30	3,000,000	2,854,481
3.49% due 04/01/30	18,646,795	18,357,005	3.12% due 02/01/28	2,600,000	2,504,926
3.17% due 02/01/28	18,350,000	17,576,086	3.53% due 04/01/33	2,500,000	2,429,126
2.96% due 11/01/29	18,620,000	17,379,398	4.00% due 08/01/47	2,300,828	2,324,579
3.19% due 02/01/30	13,789,119	13,189,924	3.26% due 11/01/46	2,567,472	2,322,768
3.07% due 01/01/28	13,100,000	12,494,194	3.58% due 12/01/27	2,300,000	2,299,989
3.42% due 09/01/47	13,280,933	12,198,690	3.55% due 04/01/33	2,150,000	2,094,714
2.82% due 10/01/29	12,100,000	11,200,983	3.51% due 11/01/37	2,150,000	2,021,827
			3.50% due 11/01/47	1,942,109	1,912,052

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.00% due 07/01/46	1,988,342	\$ 1,904,420	2018-K078, 3.92%		
3.14% due 12/01/32	1,600,000	1,487,233	(WAC) due		
2.97% due 11/01/25	1,388,838	1,346,402	06/25/28 ⁴	10,150,000	\$ 10,313,196
3.27% due 01/01/30	1,350,000	1,307,135	2017-K069, 3.25%		
3.74% due 02/01/48	1,314,663	1,290,635	(WAC) due		
3.27% due 08/01/34	1,350,812	1,270,799	09/25/27 ⁴	10,000,000	9,683,541
3.02% due 11/01/27	1,300,000	1,238,698	2016-K057, 2.62%		
4.05% due 09/01/48	1,210,000	1,205,280	due 08/25/26	10,000,000	9,290,731
4.50% due 02/01/45	1,159,156	1,203,278	2018-K154, 3.46%		
3.13% due 01/01/30	1,000,000	952,637	due 11/25/32	8,500,000	8,154,944
3.60% due 10/01/47	986,047	927,672	2016-K152, 3.08%		
5.00% due 05/01/44	856,141	901,382	due 01/25/31	7,090,000	6,644,223
4.50% due 10/01/43	716,042	743,298	2017-K070, 3.36%		
3.63% due 01/01/37	737,938	692,283	(WAC) due		
5.00% due 12/01/44	645,835	679,963	12/25/27 ⁴	6,000,000	5,859,875
3.50% due 08/01/43	651,924	645,967	2015-K151, 3.51%		
2.75% due 11/01/31	660,910	602,385	due 04/25/30	2,105,000	2,054,448
4.33% due 09/01/48	350,000	360,859	2015-K043, 0.67%		
3.50% due 06/01/46	82,659	81,538	(WAC) due		
Freddie Mac			12/25/24 ^{4,6}	44,408,223	1,278,997
Multifamily			2014-K715, 2.86%		
Structured			due 01/25/21	450,000	447,594
Pass Through			Freddie Mac Seasoned		
Certificates ¹⁴			Credit Risk		
2017-KIR3, 3.28%			Transfer Trust ¹⁴		
due 08/25/27	91,932,800	89,686,909	2017-4, 2.50% due		
2017-KGX1, 3.00%			06/25/57 ⁷	64,284,391	61,254,469
due 10/25/27	81,400,000	77,133,614	2017-3, 3.00%		
2017-KW03, 3.02%			due 07/25/56	60,861,485	57,487,732
due 06/25/27	65,900,000	62,950,949	2018-1, 2.25% due		
2018-K074, 3.60%			05/25/57 ⁷	43,324,988	40,371,350
due 02/25/28	34,823,000	34,528,366	2017-4, 3.50%		
2017-K066, 3.20%			due 06/25/57	31,960,244	31,116,909
due 06/25/27	19,507,000	18,781,016	2017-3, 2.50% due		
2017-K061, 3.44%			07/25/56 ⁷	9,212,600	8,750,488
(WAC) due			Fannie Mae-Aces ¹⁴		
11/25/26 ⁴	15,000,000	14,841,862	2017-M11, 2.98%		
2016-K060, 3.30%			due 08/25/29	52,100,000	48,503,469
(WAC) due			2018-M3, 3.19%		
10/25/26 ⁴	13,000,000	12,748,059	(WAC) due		
2018-K073, 3.45%			02/25/30 ⁴	7,800,000	7,345,558
(WAC) due			Freddie Mac ¹⁴		
01/25/28 ⁴	11,600,000	11,402,082	3.55% due 10/01/33	4,701,280	4,510,955
			4.00% due 02/01/46	2,808,172	2,842,293
			3.50% due 01/01/44	2,702,219	2,677,184

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
4.00% due 11/01/45	2,157,275	\$ 2,185,779	2016-C32, 4.88%		
3.00% due 08/01/46	2,013,093	1,928,848	(WAC) due		
3.50% due 12/01/47	1,919,916	1,890,496	01/15/59 ⁴	1,400,000	\$ 1,440,514
3.26% due 09/01/45	1,965,007	1,790,768	2015-NXS1, 1.30%		
3.40% due 04/01/31	1,000,000	965,567	(WAC) due		
FREMF Mortgage Trust			05/15/48 ^{4,6}	11,616,593	572,232
2013-K29, 0.13%			2015-NXS4, 4.22%		
due 05/25/46 ^{5,6}	793,911,325	<u>3,445,496</u>	(WAC) due		
Total Government Agency		<u>1,228,820,546</u>	12/15/48 ⁴	64,000	64,284
			GAHR Commercial		
COMMERCIAL MORTGAGE BACKED SECURITIES - 2.7%			Mortgage Trust		
Wells Fargo			2015-NRF, 3.49%		
Commercial			(WAC) due		
Mortgage Trust			12/15/34 ^{4,5}	23,829,324	23,552,382
2016-C32, 1.49%			JP Morgan Chase		
(WAC) due			Commercial		
01/15/59 ^{4,6}	123,354,321	8,818,255	Mortgage		
2017-C38, 1.23%			Securities Trust		
(WAC) due			2016-WIKI, 4.14%		
07/15/50 ^{4,6}	74,381,949	5,152,519	(WAC) due		
2017-RB1, 1.44%			10/05/31 ^{4,5}	17,000,000	16,529,238
(WAC) due			2016-JP3, 1.64%		
03/15/50 ^{4,6}	39,821,886	3,361,796	(WAC) due		
2016-C35, 2.14%			08/15/49 ^{4,6}	73,790,240	6,248,152
(WAC) due			JPMDB Commercial		
07/15/48 ^{4,6}	27,098,812	3,050,391	Mortgage		
2017-C42, 1.05%			Securities Trust		
(WAC) due			2017-C5, 1.17%		
12/15/50 ^{4,6}	35,398,060	2,324,315	(WAC) due		
2016-NXS5, 1.70%			03/15/50 ^{4,6}	140,162,421	8,741,257
(WAC) due			2017-C7, 1.05%		
01/15/59 ^{4,6}	30,246,721	2,209,517	(WAC) due		
2015-NXS4, 1.07%			10/15/50 ^{4,6}	138,801,765	8,409,957
(WAC) due			2016-C2, 1.85%		
12/15/48 ^{4,6}	39,194,095	1,939,014	(WAC) due		
2017-RC1, 1.71%			06/15/49 ^{4,6}	32,682,886	2,618,713
(WAC) due			2016-C4, 0.96%		
01/15/60 ^{4,6}	21,076,910	1,920,806	(WAC) due		
2015-P2, 1.15%			12/15/49 ^{4,6}	33,685,171	1,765,258
(WAC) due			COMM Mortgage Trust		
12/15/48 ^{4,6}	34,462,462	1,707,942	2015-CR26, 1.18%		
2015-C30, 1.09%			(WAC) due		
(WAC) due			10/10/48 ^{4,6}	91,648,603	4,622,646
09/15/58 ^{4,6}	32,151,490	1,627,502			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2015-CR26, 4.64% (WAC) due 10/10/48 ⁴	3,780,000	\$ 3,652,194			
2018-COR3, 0.59% (WAC) due 05/10/51 ^{4,6}	84,250,806	3,094,844			
2015-CR24, 0.94% (WAC) due 08/10/48 ^{4,6}	49,685,950	2,163,868			
2015-CR23, 1.11% (WAC) due 05/10/48 ^{4,6}	48,441,899	2,021,209			
2015-CR27, 1.29% (WAC) due 10/10/48 ^{4,6}	31,155,822	1,654,100			
2013-CR13, 1.03% (WAC) due 11/10/46 ^{4,6}	49,631,032	1,414,162			
2015-CR23, 3.80% due 05/10/48	700,000	697,562			
2014-LC15, 1.46% (WAC) due 04/10/47 ^{4,6}	14,745,231	600,019			
Citigroup Commercial Mortgage Trust					
2017-P7, 1.29% (WAC) due 04/14/50 ^{4,6}	66,335,325	4,801,576			
2016-C2, 1.93% (WAC) due 08/10/49 ^{4,6}	34,147,604	3,634,050			
2016-P4, 2.16% (WAC) due 07/10/49 ^{4,6}	32,519,840	3,616,018			
2016-P5, 1.69% (WAC) due 10/10/49 ^{4,6}	31,484,103	2,653,760			
2016-GC37, 1.95% (WAC) due 04/10/49 ^{4,6}	19,083,087	1,935,088			
2015-GC35, 1.03% (WAC) due 11/10/48 ^{4,6}	33,845,811	1,418,170			
			2015-GC29, 1.25% (WAC) due 04/10/48 ^{4,6}	23,976,597	\$ 1,203,793
			2013-GC15, 4.37% (WAC) due 09/10/46 ⁴	380,000	394,809
			BENCHMARK		
			2018-B4, 0.70% (WAC) due 07/15/51 ^{4,6}	326,564,539	12,560,325
			2018-B2, 0.57% (WAC) due 02/15/51 ^{4,6}	132,903,197	3,908,125
			2018-B6, 0.60% (WAC) due 11/10/51 ⁴	65,000,000	2,048,547
			Hospitality Mortgage Trust		
			2017-HIT, 3.48% (1 Month USD LIBOR + 1.35%) due 05/08/30 ^{4,5}	18,500,000	18,476,631
			JPMCC Commercial Mortgage Securities Trust		
			2017-JP5, 1.26% (WAC) due 03/15/50 ^{4,6}	212,498,700	13,290,306
			2017-JP6, 1.48% (WAC) due 07/15/50 ^{4,6}	69,638,055	4,750,548
			Morgan Stanley Capital I Trust		
			2017-H1, 1.61% (WAC) due 06/15/50 ^{4,6}	129,936,909	11,124,341
			2016-UBS9, 4.69% (WAC) due 03/15/49 ⁴	275,000	273,643

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GS Mortgage Securities Corporation Trust			2013-C17, 5.05% (WAC) due 01/15/47 ⁴	2,500,000	\$ 2,557,615
2017-STAY, 3.51% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 07/15/32 ^{4,5}	6,694,000	\$ 6,729,059	2013-C12, 0.63% (WAC) due 07/15/45 ^{4,6}	40,447,793	783,377
2017-STAY, 3.26% (1 Month USD LIBOR + 1.10%, Rate Floor: 1.10%) due 07/15/32 ^{4,5}	3,700,000	3,716,895	CD Mortgage Trust		
BANK			2016-CD1, 1.56% (WAC) due 08/10/49 ^{4,6}	35,539,239	2,928,448
2017-BNK4, 1.61% (WAC) due 05/15/50 ^{4,6}	56,461,124	4,902,418	2017-CD6, 1.12% (WAC) due 11/13/50 ^{4,6}	47,672,613	2,868,576
2017-BNK6, 1.01% (WAC) due 07/15/60 ^{4,6}	44,060,521	2,428,431	CD Commercial Mortgage Trust		
Bancorp Commercial Mortgage Trust			2017-CD4, 1.48% (WAC) due 05/10/50 ^{4,6}	32,479,535	2,618,302
2018-CR3, 3.31% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{4,5}	7,075,000	7,079,441	2017-CD3, 1.19% (WAC) due 02/10/50 ^{4,6}	34,829,754	2,323,785
UBS Commercial Mortgage Trust			GS Mortgage Securities Trust		
2017-C5, 1.17% (WAC) due 11/15/50 ^{4,6}	54,460,415	3,505,568	2017-GS6, 1.20% (WAC) due 05/10/50 ^{4,6}	42,812,625	3,146,047
2017-C2, 1.30% (WAC) due 08/15/50 ^{4,6}	45,922,887	3,355,218	2015-GC28, 1.27% (WAC) due 02/10/48 ^{4,6}	21,114,065	932,678
VSD			Morgan Stanley Bank of America Merrill Lynch Trust		
2017-PLT1 A, 3.60% due 12/25/43	6,772,670	6,770,721	2015-C27, 1.15% (WAC) due 12/15/47 ^{4,6}	75,793,383	3,909,984
JPMBB Commercial Mortgage Securities Trust			GE Business Loan Trust		
2015-C31, 4.77% (WAC) due 08/15/48 ⁴	3,253,000	3,238,483	2007-1A, 2.33% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{4,5}	3,783,218	3,710,619

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CGMS Commercial Mortgage Trust 2017-B1, 1.00% (WAC) due 08/15/50 ^{4,6}	66,608,474	\$ 3,693,027			
CFCRE Commercial Mortgage Trust 2016-C3, 1.22% (WAC) due 01/10/48 ^{4,6}	40,048,151	2,440,402			
CSAIL Commercial Mortgage Trust 2015-C1, 1.07% (WAC) due 04/15/50 ^{4,6}	57,134,734	2,411,120			
Bancorp Commercial Mortgage Trust 2017-BNK3, 1.29% (WAC) due 02/15/50 ^{4,6}	24,362,470	1,679,463			
DBJPM Mortgage Trust 2017-C6, 1.18% (WAC) due 06/10/50 ^{4,6}	24,994,279	1,599,611			
WFRBS Commercial Mortgage Trust 2013-C12, 1.42% (WAC) due 03/15/48 ^{4,5,6}	11,345,441	510,319			
LSTAR Commercial Mortgage Trust 2014-2, 5.20% (WAC) due 01/20/41 ^{4,5}	500,000	499,420			
GS Mortgage Securities Corporation II 2013-GC10, 2.94% due 02/10/46	225,000	<u>220,620</u>			
Total Commercial Mortgage Backed Securities		<u>288,624,025</u>			
			MILITARY HOUSING - 1.5%		
			Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 4.66% (WAC) due 11/25/55 ^{4,5}	65,972,913	\$ 70,888,297
			2015-R1, 4.43% (WAC) due 11/25/52 ^{4,5}	13,374,427	13,575,044
			2015-R1, 4.33% (WAC) due 10/25/52 ^{4,5}	11,241,138	11,258,630
			Capmark Military Housing Trust 2008-AMCW, 6.90% due 07/10/55 ⁹	8,366,529	10,001,802
			2007-AETC, 5.75% due 02/10/52 ⁹	8,172,128	8,010,786
			2006-RILY, 2.50% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{†††,4,9}	7,110,979	5,255,278
			2007-ROBS, 6.06% due 10/10/52 ⁹	4,748,326	4,709,949
			2007-AET2, 6.06% due 10/10/52 ⁹	2,159,462	2,251,274
			GMAC Commercial Mortgage Asset Corp. 2007-HCKM, 6.11% due 08/10/52 ⁹	22,554,219	22,707,434
			2005-DRUM, 5.47% due 05/10/50 ^{†††,9}	4,635,719	4,774,853
			2005-BLIS, 5.25% due 07/10/50 ^{†††,9}	2,500,000	<u>2,439,135</u>
			Total Military Housing		<u>155,872,482</u>
			Total Collateralized Mortgage Obligations (Cost \$3,406,158,136)		<u>3,355,599,326</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES^{††} - 31.0%			2017-1A, 3.24%		
COLLATERALIZED LOAN OBLIGATIONS - 23.5%			(3 Month USD		
Golub Capital			LIBOR + 0.90%,		
Partners CLO Ltd.			Rate Floor: 0.00%)		
2018-36A, 3.64%			due 01/15/28 ^{4,5}		
			8,600,000	\$	8,578,475
(3 Month USD			Ladder Capital		
LIBOR + 1.30%,			Commercial		
Rate Floor: 0.00%)			Mortgage Trust		
due 02/05/31 ^{4,5}			2017-FL1, 3.04%		
94,400,000	\$	94,335,572	(1 Month USD		
2018-39A, 3.49%			LIBOR + 0.88%,		
(3 Month USD			Rate Floor: 0.88%)		
LIBOR + 1.15%,			due 09/15/34 ^{4,5}		
Rate Floor: 1.15%)			77,930,386		77,750,873
due 10/20/28 ^{4,5}			2017-FL1, 3.41%		
55,600,000		55,669,961	(1 Month USD		
2016-33A, 4.79%			LIBOR + 1.25%,		
(3 Month USD			Rate Floor: 1.25%)		
LIBOR + 2.48%,			due 09/15/34 ^{4,5}		
Rate Floor: 0.00%)			22,477,000		22,406,577
due 11/21/28 ^{4,5}			2017-FL1, 3.66%		
48,750,000		48,784,071	(1 Month USD		
2018-36A, 3.99%			LIBOR + 1.50%,		
(3 Month USD			Rate Floor: 1.50%)		
LIBOR + 1.65%,			due 09/15/34 ^{4,5}		
Rate Floor: 0.00%)			14,269,000		14,187,036
due 02/05/31 ^{4,5}			Fortress Credit		
13,250,000		13,235,289	Opportunities		
KVK CLO Ltd.			IX CLO Ltd.		
2018-1A, 3.26%			2017-9A, 3.86%		
(3 Month USD			(3 Month USD		
LIBOR + 0.93%,			LIBOR + 1.55%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 05/20/29 ^{4,5}			due 11/15/29 ^{4,5}		
48,450,000		48,356,191	95,150,000		95,152,807
2017-1A, 4.11%			Venture XII CLO Ltd.		
(3 Month USD			2018-12A, 3.11%		
LIBOR + 1.80%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 0.80%,		
due 05/15/26 ^{4,5}			Rate Floor: 0.80%)		
24,865,000		24,860,238	due 02/28/26 ^{4,5}		
2017-2A, 4.09%			48,000,000		47,800,589
(3 Month USD			2018-12A, 3.51%		
LIBOR + 1.75%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.20%,		
due 01/15/26 ^{4,5}			Rate Floor: 1.20%)		
19,200,000		19,197,892	due 02/28/26 ^{4,5}		
2017-2A, 3.99%			29,250,000		29,163,786
(3 Month USD					
LIBOR + 1.65%,					
Rate Floor: 0.00%)					
due 07/15/26 ^{4,5}					
14,800,000		14,808,902			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Garrison BSL CLO Ltd.			OZLM XIII Ltd.		
2018-1A, 3.34%			2018-13A, 3.27%		
(3 Month USD			(3 Month USD		
LIBOR + 0.97%,			LIBOR + 1.08%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 07/17/28 ^{4.5}	43,250,000	\$ 43,159,352	due 07/30/27 ^{4.5}	51,850,000	\$ 51,829,058
2018-1A, 3.32%			Fortress Credit		
(3 Month USD			Opportunities		
LIBOR + 0.95%,			VII CLO Ltd.		
Rate Floor: 0.00%)			2016-7A, 4.38%		
due 07/17/28 ^{4.5}	27,300,000	27,350,374	(3 Month USD		
MP CLO VIII Ltd.			LIBOR + 2.05%,		
2018-2A, 3.25%			Rate Floor: 0.00%)		
(3 Month USD			due 12/15/28 ^{4.5}	42,200,000	42,171,545
LIBOR + 0.91%,			2016-7A, 5.28%		
Rate Floor: 0.00%)			(3 Month USD		
due 10/28/27 ^{4.5}	48,350,000	48,217,361	LIBOR + 2.95%,		
2018-2A, 3.76%			Rate Floor: 0.00%)		
(3 Month USD			due 12/15/28 ^{4.5}	5,000,000	5,019,443
LIBOR + 1.42%,			Mountain View		
Rate Floor: 0.00%)			CLO Ltd.		
due 10/28/27 ^{4.5}	5,000,000	4,978,539	2018-1A, 3.14%		
Denali Capital			(3 Month USD		
CLO XI Ltd.			LIBOR + 0.80%,		
2018-1A, 3.46%			Rate Floor: 0.80%)		
(3 Month USD			due 10/15/26 ^{4.5}	47,000,000	46,854,944
LIBOR + 1.13%,			BSPRT Issuer Ltd.		
Rate Floor: 0.00%)			2017-FL2, 2.98%		
due 10/20/28 ^{4.5}	52,600,000	52,664,089	(1 Month USD		
Hunt CRE Ltd.			LIBOR + 0.82%,		
2017-FL1, 3.16%			Rate Floor: 0.82%)		
(1 Month USD			due 10/15/34 ^{4.5}	28,487,764	28,490,710
LIBOR + 1.00%,			2017-FL2, 3.26%		
Rate Floor: 0.00%)			(1 Month USD		
due 08/15/34 ^{4.5}	40,700,000	40,830,936	LIBOR + 1.10%,		
2017-FL1, 3.46%			Rate Floor: 1.10%)		
(1 Month USD			due 10/15/34 ^{4.5}	11,000,000	11,008,858
LIBOR + 1.30%,			2017-FL2, 3.56%		
Rate Floor: 0.00%)			(1 Month USD		
due 08/15/34 ^{4.5}	8,730,500	8,672,990	LIBOR + 1.40%,		
2017-FL1, 3.81%			Rate Floor: 1.40%)		
(1 Month USD			due 10/15/34 ^{4.5}	6,200,000	6,219,405
LIBOR + 1.65%,					
Rate Floor: 0.00%)					
due 08/15/34 ^{4.5}	3,000,000	2,980,038			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fortress Credit			Palmer Square Loan		
Opportunities			Funding Ltd.		
XI CLO Ltd.			2018-4A, 3.27%		
2018-11A, 3.65%			(3 Month USD		
(3 Month USD			LIBOR + 0.90%,		
LIBOR + 1.30%,			Rate Floor: 0.00%)		
Rate Floor: 0.00%)			due 11/15/26 ^{4.5}	37,000,000	\$ 37,018,557
due 04/15/31 ^{4.5}	44,300,000	\$ 44,186,738	AIMCO CLO Series		
VMC Finance LLC			2018-AA, 3.19%		
2018-FL1, 2.98%			(3 Month USD		
(1 Month USD			LIBOR + 0.85%,		
LIBOR + 0.82%)			Rate Floor: 0.85%)		
due 04/15/35 ^{4.5}	30,799,246	30,833,757	due 01/15/28 ^{4.5}	28,400,000	28,284,247
2018-FL1, 3.76%			2017-AA, 3.45%		
(1 Month USD			(3 Month USD		
LIBOR + 1.60%,			LIBOR + 1.10%,		
Rate Floor: 1.60%)			Rate Floor: 0.00%)		
due 04/15/35 ^{4.5}	8,300,000	8,316,649	due 07/20/26 ^{4.5}	8,700,000	8,699,139
2018-FL1, 3.36%			Marathon CLO V Ltd.		
(1 Month USD			2017-5A, 3.18%		
LIBOR + 1.20%)			(3 Month USD		
due 04/15/35 ^{4.5}	2,500,000	2,501,686	LIBOR + 0.87%,		
Atlas Senior Loan			Rate Floor: 0.00%)		
Fund III Ltd.			due 11/21/27 ^{4.5}	22,200,000	22,128,629
2017-1A, 3.61%			2017-5A, 3.76%		
(3 Month USD			(3 Month USD		
LIBOR + 1.30%,			LIBOR + 1.45%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 11/17/27 ^{4.5}	25,100,000	24,859,542	due 11/21/27 ^{4.5}	14,375,000	14,194,809
2017-1A, 3.14%			Woodmont Trust		
(3 Month USD			2017-3A, 4.06%		
LIBOR + 0.83%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.73%,		
due 11/17/27 ^{4.5}	15,400,000	15,333,301	Rate Floor: 0.00%)		
SCOF Ltd.			due 10/18/29 ^{4.5}	16,000,000	16,047,738
2018-2A, 3.36%			2017-2A, 4.13%		
(3 Month USD			(3 Month USD		
LIBOR + 1.18%,			LIBOR + 1.80%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 07/15/28 ^{4.5}	40,000,000	40,001,056	due 07/18/28 ^{4.5}	10,100,000	10,135,433
			2017-3A, 4.28%		
			(3 Month USD		
			LIBOR + 1.95%,		
			Rate Floor: 0.00%)		
			due 10/18/29 ^{4.5}	9,800,000	9,871,843

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NXT Capital CLO LLC					
2017-1A, 4.05% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 04/20/29 ^{4.5}	33,000,000	\$ 33,077,296			
2018-1A, 4.55% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 04/21/27 ^{4.5}	1,000,000	999,707			
ALM XII Ltd.					
2018-12A, 3.23% (3 Month USD LIBOR + 0.89%, Rate Floor: 0.89%) due 04/16/27 ^{4.5}	24,150,000	24,098,387			
2018-12A, 3.69% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 04/16/27 ^{4.5}	9,300,000	9,236,931			
Telos CLO Ltd.					
2017-6A, 4.09% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 01/17/27 ^{4.5}	32,000,000	31,994,982			
Mountain Hawk II CLO Ltd.					
2018-2A, 3.17% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{4.5}	16,984,790	16,958,428			
2018-2A, 3.95% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{4.5}	14,750,000	14,750,401			
			Cerberus Loan		
			Funding XVII Ltd.		
			2016-3A, 4.87% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{4.5}	31,500,000	\$ 31,499,200
			Flagship CLO VIII Ltd.		
			2018-8A, 3.74% (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 01/16/26 ^{4.5}	30,900,000	30,822,688
			ABPCI Direct Lending		
			Fund CLO II LLC		
			2017-1A, 4.13% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 ^{4.5}	29,700,000	29,665,349
			Venture XIX CLO Ltd.		
			2016-19A, 4.34% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 01/15/27 ^{4.5}	29,450,000	29,460,037
			Monroe Capital		
			CLO Ltd.		
			2017-1A, 3.70% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{4.5}	18,300,000	18,307,313
			2017-1A, 4.05% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 10/22/26 ^{4.5}	10,100,000	10,086,809
			Cent CLO, LP		
			2018-24A, 3.29% (3 Month USD LIBOR + 1.07%, Rate Floor: 0.00%) due 10/15/26 ^{4.5}	26,500,000	26,476,577

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FDF II Ltd.			Avery Point V CLO Ltd.		
2016-2A, 4.29%			2017-5A, 3.32%		
due 05/12/31 ⁵	20,500,000	\$ 20,552,835	(3 Month USD		
2016-2A, 5.29%			LIBOR + 0.98%,		
due 05/12/31 ⁵	5,000,000	4,998,916	Rate Floor: 0.00%)		
Cerberus Loan			due 07/17/26 ^{4,5}	22,700,000	\$ 22,689,193
Funding XVI, LP			OZLM IX Ltd.		
2016-2A, 4.39%			2017-9A, 4.00%		
(3 Month USD			(3 Month USD		
LIBOR + 2.05%,			LIBOR + 1.65%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 11/15/27 ^{4,5}	15,500,000	15,570,868	due 01/20/27 ^{4,5}	22,550,000	22,546,146
2016-2A, 4.69%			Cent CLO 20 Ltd.		
(3 Month USD			2017-20A, 3.97%		
LIBOR + 2.35%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.63%,		
due 11/15/27 ^{4,5}	9,350,000	9,381,406	Rate Floor: 0.00%)		
Midocean Credit CLO V			due 01/25/26 ^{4,5}	22,500,000	22,524,280
2018-5A, 3.43%			NewStar Fairfield		
(3 Month USD			Fund CLO Ltd.		
LIBOR + 1.12%,			2018-2A, 3.62%		
Rate Floor: 0.00%)			(3 Month USD		
due 07/19/28 ^{4,5}	24,750,000	24,752,965	LIBOR + 1.27%,		
Golub Capital Partners			Rate Floor: 1.27%)		
CLO 16 Ltd.			due 04/20/30 ^{4,5}	21,400,000	21,352,177
2017-16A, 4.06%			Symphony CLO		
(3 Month USD			XIV Ltd.		
LIBOR + 1.70%,			2017-14A, 4.19%		
Rate Floor: 0.00%)			(3 Month USD		
due 07/25/29 ^{4,5}	17,500,000	17,589,656	LIBOR + 1.85%,		
2017-16A, 4.21%			Rate Floor: 0.00%)		
(3 Month USD			due 07/14/26 ^{4,5}	21,275,000	21,270,885
LIBOR + 1.85%,			Regatta V Funding Ltd.		
Rate Floor: 0.00%)			2017-1A, 3.94%		
due 07/25/29 ^{4,5}	6,700,000	6,729,660	(3 Month USD		
A Voce CLO Ltd.			LIBOR + 1.60%,		
2017-1A, 3.89%			Rate Floor: 0.00%)		
(3 Month USD			due 10/25/26 ^{4,5}	20,950,000	20,949,755
LIBOR + 1.55%,			West CLO Ltd.		
Rate Floor: 0.00%)			2017-1A, 3.25%		
due 07/15/26 ^{4,5}	23,200,000	23,201,844	(3 Month USD		
			LIBOR + 0.92%,		
			Rate Floor: 0.00%)		
			due 07/18/26 ^{4,5}	20,000,000	19,974,826

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Resource Capital Corporation Ltd. 2017-CRE5, 2.96% (1 Month USD LIBOR + 0.80%) due 07/15/34 ^{4,5}	19,496,185	\$ 19,496,157			
Flagship VII Ltd. 2017-7A, 3.90% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 01/20/26 ^{4,5}	19,125,000	19,121,923			
TPG Real Estate Finance Issuer Ltd. 2018-FL1, 2.91% (1 Month USD LIBOR + 0.75%, Rate Floor: 0.75%) due 02/15/35 ^{4,5}	19,000,000	18,997,156			
Newstar Commercial Loan Funding LLC 2017-1A, 4.84% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,5}	12,750,000	12,844,092			
2016-1A, 6.06% (3 Month USD LIBOR + 3.75%) due 02/25/28 ^{4,5}	5,750,000	5,769,723			
Northwoods Capital XIV Ltd. 2017-14A, 4.04% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 11/12/25 ^{4,5}	18,450,000	18,453,205			
Atlas Senior Loan Fund IV Ltd. 2018-2A, 3.61% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26 ^{4,5}	18,450,000	18,447,489			
			Diamond CLO Ltd. 2018-1A, 3.93% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 07/22/30 ^{4,5}	18,000,000	\$ 18,000,254
			TICP CLO Ltd. 2018-IIA, 3.74% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{4,5}	17,800,000	17,725,256
			AMMC CLO Ltd. 2016-15A, 3.68% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/09/26 ^{4,5}	17,450,000	17,462,747
			ABPCI Direct Lending Fund CLO I LLC 2016-1A, 5.05% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 ^{4,5}	17,000,000	17,056,175
			Cerberus Loan Funding XXIII, LP 2018-2A, 3.34% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/28 ^{4,5}	16,900,000	16,870,935
			Marathon CRE Ltd. 2018-FL1, 3.31% (1 Month USD LIBOR + 1.15%, Rate Floor: 1.15%) due 06/15/28 ^{4,5}	15,500,000	15,519,611
			FDF I Ltd. 2015-1A, 4.40% due 11/12/30 ⁵	15,000,000	14,984,104

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Seneca Park CLO Limited 2017-1A, 3.84% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 07/17/26 ^{4.5}	12,900,000	\$ 12,897,659	2017-14A, 3.47% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/20/26 ^{4.5}	5,211,000	\$ 5,210,991
Marathon CLO VII Ltd. 2017-7A, 3.99% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 10/28/25 ^{4.5}	12,600,000	12,616,364	AMMC CLO XV Ltd. 2016-15A, 4.23% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 12/09/26 ^{4.5}	11,600,000	11,615,327
CIFC Funding Ltd. 2017-3A, 3.30% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/22/26 ^{4.5}	12,100,000	12,100,109	PFP Ltd. 2017-3, 3.21% (1 Month USD LIBOR + 1.05%) due 01/14/35 ^{4.5}	9,576,155	9,571,303
OZLM VIII Ltd. 2017-8A, 3.47% (3 Month USD LIBOR + 1.13%, Rate Floor: 0.00%) due 10/17/26 ^{4.5}	12,000,000	11,999,561	2017-3, 3.91% (1 Month USD LIBOR + 1.75%) due 01/14/35 ^{4.5}	2,000,000	1,997,658
Vibrant CLO III Ltd. 2016-3A, 4.40% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 04/20/26 ^{4.5}	12,000,000	11,997,422	TCP Waterman CLO Ltd. 2016-1A, 4.38% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{4.5}	7,150,000	7,184,622
Sudbury Mill CLO Ltd. 2017-1A, 3.99% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{4.5}	11,850,000	11,848,970	2016-1A, 4.42% (3 Month USD LIBOR + 2.30%, Rate Floor: 0.00%) due 12/15/28 ^{4.5}	4,000,000	4,004,050
Madison Park Funding XIV Ltd. 2017-14A, 3.90% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 07/20/26 ^{4.5}	6,400,000	6,405,311	BlueMountain CLO Ltd. 2017-2A, 3.28% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 07/20/26 ^{4.5}	11,000,000	10,999,120
			Recette Clo Ltd. 2017-1A, 3.65% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 ^{4.5}	11,000,000	10,914,145

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Bsprt Issuer Ltd.			ACIS CLO Ltd.		
2017-FL1, 3.51%			2015-6A, 4.82%		
(1 Month USD			(3 Month USD		
LIBOR + 1.35%,			LIBOR + 2.48%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 06/15/27 ^{4.5}	10,684,015	\$ 10,709,994	due 05/01/27 ^{4.5}	7,500,000	\$ 7,495,120
Shackleton CLO Ltd.			2013-1A, 5.28%		
2017-8A, 3.65%			(3 Month USD		
(3 Month USD			LIBOR + 2.95%,		
LIBOR + 1.30%,			Rate Floor: 0.00%)		
Rate Floor: 0.00%)			due 04/18/24 ^{4.5}	1,650,000	1,650,247
due 10/20/27 ^{4.5}	5,510,000	5,466,175	Crown Point CLO		
2017-8A, 3.27%			III Ltd.		
(3 Month USD			2017-3A, 3.79%		
LIBOR + 0.92%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.45%,		
due 10/20/27 ^{4.5}	4,900,000	4,891,357	Rate Floor: 0.00%)		
Treman Park CLO Ltd.			due 12/31/27 ^{4.5}	8,280,000	8,267,964
2015-1A, due			Madison Park		
04/20/27 ^{5.10}	10,000,000	8,277,000	Funding XVI Ltd.		
2015-1A, due			2016-16A, 4.25%		
04/20/27 ^{5.10}	3,600,000	1,815,746	(3 Month USD		
Ares XXXIII CLO Ltd.			LIBOR + 1.90%,		
2016-1A, 4.27%			Rate Floor: 0.00%)		
(3 Month USD			due 04/20/26 ^{4.5}	8,250,000	8,247,854
LIBOR + 1.95%,			KKR CLO 15 Ltd.		
Rate Floor: 0.00%)			2016-15, 3.89%		
due 12/05/25 ^{4.5}	9,800,000	9,806,020	(3 Month USD		
Dryden 37 Senior			LIBOR + 1.56%,		
Loan Fund			Rate Floor: 0.00%)		
2015-37A, due			due 10/18/28 ^{4.5}	7,529,000	7,538,301
01/15/31 ^{5.10}	10,000,000	9,440,890	Flatiron CLO Ltd.		
Garrison Funding Ltd.			2017-1A, 3.99%		
2016-2A, 4.52%			(3 Month USD		
(3 Month USD			LIBOR + 1.65%,		
LIBOR + 2.20%,			Rate Floor: 0.00%)		
Rate Floor: 0.00%)			due 01/17/26 ^{4.5}	7,100,000	7,105,270
due 09/29/27 ^{4.5}	7,000,000	7,015,331	Vibrant CLO IV Ltd.		
2016-2A, 5.47%			2016-4A, 4.75%		
(3 Month USD			(3 Month USD		
LIBOR + 3.15%,			LIBOR + 2.40%,		
Rate Floor: 0.00%)			Rate Floor: 2.40%)		
due 09/29/27 ^{4.5}	2,250,000	2,256,000	due 07/20/28 ^{4.5}	7,000,000	7,024,045

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 10/04/28 ^{5,10}	8,920,000	\$ 6,955,049	Atrium XI 2017-11A, 3.85% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/23/25 ^{4,5}	3,500,000	\$ 3,496,650
OCP CLO Ltd. 2016-2A, 5.16% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 11/22/25 ^{4,5}	6,500,000	6,515,723	Golub Capital BDC CLO 2014 LLC 2018-1A, 3.29% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/25/26 ^{4,5}	3,465,285	3,463,042
Voya CLO Ltd. 2013-1A, due 10/15/30 ^{5,10}	10,575,071	6,211,194	BDS 2018-FL2, 3.56% (1 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 08/15/35 ^{4,5}	3,100,000	3,106,263
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ¹⁰	7,500,060	5,917,412	Golub Capital Partners CLO 39B Ltd. 2018-39A, (3 Month USD LIBOR + 1.40%, Rate Floor: 1.40%) due 10/20/28 ^{4,5}	3,100,000	3,102,810
Symphony CLO XII Ltd. 2017-12A, 3.84% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{4,5}	5,750,000	5,754,400	MONROE CAPITAL BSL CLO Ltd. 2017-1A, 4.08% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/22/27 ^{4,5}	3,000,000	2,998,850
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{5,10}	6,000,000	5,131,290	Cereberus ICQ Levered LLC 2015-1A, 5.39% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 11/06/25 ^{4,5}	2,250,000	2,249,538
Dryden XXV Senior Loan Fund 2017-25A, 3.69% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/15/27 ^{4,5}	5,000,000	4,984,558	2015-1A, 4.39% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 11/06/25 ^{4,5}	646,106	646,827
Oaktree CLO Ltd. 2017-1A, 3.22% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{4,5}	4,500,000	4,486,095			
Halcyon Loan Advisors Funding Ltd. 2012-2A, 5.19% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 12/20/24 ^{4,5}	4,000,000	3,999,912			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Ocean Trails CLO IV			2012-2A, due		
2017-4A, 4.14%			05/15/23 ^{5,10}	4,750,000	\$ 190,902
(3 Month USD			Atlas Senior Loan		
LIBOR + 1.80%,			Fund IX Ltd.		
Rate Floor: 0.00%)			2018-9A, due		
due 08/13/25 ^{4,5}	2,500,000	\$ 2,501,989	04/20/28 ^{5,10}	1,200,000	696,886
Octagon Investment			Great Lakes CLO Ltd.		
Partners 24 Ltd.			2014-1A, due		
2017-1A, 3.66%			10/15/29 ^{5,10}	461,538	343,895
(3 Month USD			Copper River CLO Ltd.		
LIBOR + 1.35%,			2007-1A, due		
Rate Floor: 0.00%)			01/20/21 ^{9,10}	1,500,000	141,070
due 05/21/27 ^{4,5}	2,500,000	2,490,094	Ares XXVI CLO Ltd.		
Venture XIII CLO Ltd.			2013-1A, due		
2013-13A, due			04/15/25 ^{5,10}	4,300,000	34,787
09/10/29 ^{5,10}	3,700,000	2,167,967	Keuka Park CLO Ltd.		
Ivy Hill Middle Market			2013-1A, due		
Credit Fund IX Ltd.			10/21/24 ^{5,10}	1,000,000	16,920
2017-9A, 4.68%			Total Collateralized Loan Obligations	2,491,721,257	
(3 Month USD			TRANSPORT-AIRCRAFT - 3.1%		
LIBOR + 2.35%,			Castlelake Aircraft		
Rate Floor: 0.00%)			Securitization Trust		
due 01/18/30 ^{4,5}	1,000,000	1,001,928	2018-1, 4.13% due		
2017-9A, 4.08%			06/15/43 ⁵	35,601,125	35,500,338
(3 Month USD			2017-1, 3.97%		
LIBOR + 1.75%,			due 07/15/42	19,153,308	18,885,907
Rate Floor: 0.00%)			2015-1A, 4.70%		
due 01/18/30 ^{4,5}	1,000,000	998,955	due 12/15/40 ^{5,7}	10,219,723	10,267,380
NewStar Clarendon			Apollo Aviation		
Fund CLO LLC			Securitization		
2015-1A, 5.69%			Equity Trust		
(3 Month USD			2016-2, 4.21%		
LIBOR + 3.35%,			due 11/15/41	40,433,250	40,272,475
Rate Floor: 0.00%)			2016-1A, 4.88%		
due 01/25/27 ^{4,5}	2,000,000	2,000,306	due 03/17/36 ^{5,7}	16,573,116	16,834,104
Catamaran CLO Ltd.			SAPPHIRE AVIATION		
2016-2A, 4.38%			FINANCE I Ltd.		
(3 Month USD			2018-1A, 4.25%		
LIBOR + 2.05%,			due 03/15/40 ⁵	48,156,250	48,237,427
Rate Floor: 2.05%)			KDAC Aviation		
due 10/18/26 ^{4,5}	1,750,000	1,752,452	Finance Ltd.		
Babson CLO Ltd.			2017-1A, 4.21%		
2014-1A, due			due 12/15/42 ⁵	40,604,207	40,071,931
07/20/25 ^{5,10}	1,300,000	576,198			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MAPS Ltd.			ECAF I Ltd.		
2018-1A, 4.21% due 05/15/43 ⁵	29,520,950	\$ 29,528,661	2015-1A, 3.47% due 06/15/40 ⁵	996,994	\$ 987,430
AIM Aviation			Willis Engine		
Finance Ltd.			Securitization Trust II		
2015-1A, 4.21% due 02/15/40 ⁵	20,320,726	20,346,931	2012-A, 5.50% due 09/15/37 ^{5,7}	935,465	915,518
2015-1A, 5.07% due 02/15/40 ⁵	1,693,394	1,674,174	Turbine Engines		
Raspro Trust			Securitization Ltd.		
2005-1A, 3.27% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{4,5}	17,387,450	16,778,889	2013-1A, 5.13% due 12/13/48 ⁹	780,940	731,850
AASET Trust			Airplanes Pass		
2017-1A, 3.97% due 05/16/42 ⁵	15,795,348	15,712,021	Through Trust		
Falcon Aerospace Ltd.			2001-1A, 2.47% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{4,9,11}	409,604	<u>10,244</u>
2017-1, 4.58% due 02/15/42 ³	12,687,661	12,632,533	Total Transport-Aircraft		<u>328,166,403</u>
Diamond Head			TRANSPORT-CONTAINER - 1.1%		
Aviation Ltd.			Textainer Marine		
2015-1, 3.81% due 07/14/28 ⁵	5,654,789	5,650,360	Containers Ltd.		
Emerald Aviation			2017-2A, 3.52% due 06/20/42 ⁵	44,884,242	43,703,266
Finance Ltd.			CLI Funding LLC		
2013-1, 4.65% due 10/15/38 ⁵	3,345,740	3,349,441	2018-1A, 4.03% due 04/18/43 ⁵	28,308,216	28,121,534
2013-1, 6.35% due 10/15/38 ⁵	292,346	295,293	CAL Funding III Ltd.		
Atlas Ltd.			2018-1A, 3.96% due 02/25/43 ⁵	21,705,417	21,429,827
2014-1 A, 4.88% due 12/15/39	3,082,945	2,971,792	Textainer Marine		
Rise Ltd.			Containers V Ltd.		
2014-1A, 4.75% due 02/12/39	3,016,280	2,963,495	2017-1A, 3.72% due 05/20/42 ⁵	15,138,990	14,925,210
Eagle I Ltd.			Cronos Containers		
2014-1A, 4.31% due 12/15/39 ⁵	2,256,703	2,259,606	Program Ltd.		
Stripes Aircraft Ltd.			2013-1A, 3.08% due 04/18/28 ⁵	7,264,583	7,141,216
2013-1 A1, 5.67% (1 Month USD LIBOR + 3.50%) due 03/20/23 ^{11,4}	1,301,313	1,288,603	CLI Funding V LLC		
			2013-1A, 2.83% due 03/18/28 ⁵	3,439,333	3,349,665
			2013-2A, 3.22% due 06/18/28 ⁵	1,074,968	<u>1,051,545</u>
			Total Transport-Container		<u>119,722,263</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
NET LEASE - 1.1%			Putnam Structured		
Capital Automotive LLC			Product Funding Ltd.		
2017-1A, 3.87%			2003-1A, 3.16%		
due 04/15/47 ⁵	53,580,042	\$ 52,930,684	(1 Month USD		
Store Master			LIBOR + 1.00%,		
Funding I-VII			Rate Floor: 0.00%)		
2016-1A, 3.96%			due 10/15/38 ^{4,5}	15,619,459	\$15,463,264
due 10/20/46 ⁵	30,127,257	29,603,501	Anchorage Credit		
2016-1A, 4.32%			Funding 1 Ltd.		
due 10/20/46 ⁵	11,113,197	11,055,898	2015-1A, 4.30%		
STORE Master			due 07/28/30 ⁵	3,000,000	3,007,149
Funding I LLC			Highland Park		
2015-1A, 4.17%			CDO I Ltd.		
due 04/20/45 ⁵	7,813,205	7,751,019	2006-1A, 2.71%		
2015-1A, 3.75%			(3 Month USD		
due 04/20/45 ⁵	1,474,375	1,440,808	LIBOR + 0.40%,		
Spirit Master			Rate Floor: 0.00%)		
Funding LLC			due 11/25/51 ^{4,9}	2,193,357	2,094,621
2014-2A, 5.76%			N-Star REL CDO		
due 03/20/41 ⁵	4,799,558	4,929,439	VIII Ltd.		
2014-4A, 4.63%			2006-8A, 2.46%		
due 01/20/45 ⁵	4,075,278	4,062,512	(1 Month USD		
Capital Automotive			LIBOR + 0.36%,		
REIT			Rate Floor: 0.36%)		
2014-1A, 3.66%			due 02/01/4 ^{4,5}	1,213,332	<u>1,206,586</u>
due 10/15/44 ⁵	4,500,000	4,430,740	Total Collateralized Debt Obligations		<u>98,518,208</u>
STORE Master			WHOLE BUSINESS - 0.5%		
Funding LLC			Taco Bell Funding LLC		
2013-1A, 4.16%			2016-1A, 4.97%		
due 03/20/43 ⁵	1,674,845	1,667,557	due 05/25/46 ⁵	27,186,000	27,970,860
2013-3A, 4.24%			2016-1A, 3.83%		
due 11/20/43 ⁵	1,013,487	<u>1,014,517</u>	due 05/25/46 ⁵	2,397,490	2,397,394
Total Net Lease		<u>118,886,675</u>	Domino's Pizza		
COLLATERALIZED DEBT OBLIGATIONS - 0.9%			Master Issuer LLC		
Anchorage Credit			2017-1A, 3.59%		
Funding Ltd.			(3 Month USD		
2016-4A, 3.50%			LIBOR + 1.25%,		
due 02/15/35 ⁵	55,600,000	53,721,654	Rate Floor: 0.00%)		
2016-3A, 3.85%			due 07/25/47 ^{4,5}	17,028,000	17,074,146
due 10/28/33 ⁵	7,500,000	7,371,975	Sonic Capital LLC		
RB Commercial Trust			2016-1A, 4.47%		
2012-RS1, 5.35%			due 05/20/46 ⁵	3,760,532	3,749,062
due 01/26/22 ⁵	15,660,006	15,652,959			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Drug Royalty III Limited Partnership 2016-1A, 3.98% due 04/15/27 ⁵	2,091,830	\$ 2,093,381			
Drug Royalty III Limited Partnership I 2017-1A, 3.60% due 04/15/27 ⁵	1,848,721	<u>1,821,054</u>			
Total Whole Business		<u>55,105,897</u>			
INFRASTRUCTURE - 0.3%					
Secured Tenant Site Contract Revenue Notes Series 2018-1A, 3.97% due 06/15/48 ⁹	22,892,625	22,639,845			
Vantage Data Centers Issuer LLC 2018-1A, 4.07% due 02/16/43 ⁵	10,389,042	<u>10,395,061</u>			
Total Infrastructure		<u>33,034,906</u>			
DIVERSIFIED PAYMENT RIGHTS - 0.2%					
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††1}	21,400,000	21,154,831			
CCR Incorporated MT100 Payment Rights Master Trust 2012-CA, 4.75% due 07/10/22 ⁵	520,238	517,006			
CIC Receivables Master Trust 4.89% due 10/07/21	311,456	<u>316,751</u>			
Total Diversified Payment Rights		<u>21,988,588</u>			
TRANSPORT-RAIL - 0.1%					
TRIP Rail Master Funding LLC 2017-1A, 2.71% due 08/15/47 ⁵	5,733,382	<u>5,645,399</u>			
FINANCIAL - 0.1%					
Industrial DPR Funding Ltd. 2016-1A, 5.24% due 04/15/26 ⁵	4,000,000	\$ 3,917,120			
Hana Small Business Lending Loan Trust 2014-2014, 4.96% (WAC) due 01/25/40 ^{4,5}	24,936	<u>24,931</u>			
Total Financial		<u>3,942,051</u>			
INSURANCE - 0.1%					
Chesterfield Financial Holdings LLC 2014-1A, 4.50% due 12/15/34 ⁵	3,868,750	<u>3,880,217</u>			
Total Asset-Backed Securities (Cost \$3,287,129,306)		<u>3,280,611,864</u>			
U.S. GOVERNMENT SECURITIES^{††} - 11.2%					
U.S. Treasury Bonds due 11/15/46 ^{12,13}	1,297,398,000	530,735,734			
due 11/15/44 ^{12,13}	647,591,400	282,203,916			
due 08/15/48 ^{12,13}	636,910,000	246,734,807			
due 05/15/48 ^{12,13}	135,131,000	52,638,105			
8.13% due 08/15/21	9,900,000	11,323,898			
8.75% due 08/15/20	6,500,000	7,197,227			
8.75% due 05/15/20	6,030,000	6,602,143			
4.75% due 02/15/41	5,250,000	6,568,857			
8.00% due 11/15/21	5,600,000	6,449,844			
7.88% due 02/15/21	5,500,000	6,129,492			
4.38% due 05/15/40	4,450,000	5,287,678			
2.88% due 08/15/45	4,600,000	4,331,547			
2.75% due 11/15/42	2,580,000	2,387,709			
U.S. Treasury Notes 2.00% due 04/30/24	15,300,000	14,536,195			
3.13% due 05/15/19	2,500,000	2,509,570			
2.25% due 08/15/27	1,740,000	<u>1,631,794</u>			
Total U.S. Government Securities (Cost \$1,229,870,959)		<u>1,187,268,516</u>			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
FEDERAL AGENCY BONDS^{††} - 4.2%		
Fannie Mae Principal Strips ¹⁴		
due 01/15/30 ^{12,13}	91,565,000	\$ 61,268,101
due 05/15/30 ^{12,13}	86,472,000	57,190,471
due 05/15/29 ^{12,13}	37,600,000	25,829,172
due 07/15/37 ^{12,13}	33,000,000	16,412,154
due 11/15/30 ^{12,13}	17,570,000	11,401,927
Residual Funding Corporation Principal		
due 04/15/30 ^{12,13}	98,239,000	65,767,883
due 01/15/30 ^{12,13}	22,264,000	15,065,157
Freddie Mac Principal Strips ¹⁴		
due 03/15/31 ^{12,13}	81,957,000	52,802,347
due 07/15/32 ^{12,13}	33,850,000	20,632,658
Tennessee Valley Authority		
4.25% due 09/15/65	32,550,000	35,564,976
5.38% due 04/01/56	8,360,000	10,854,657
due 09/15/53 ^{6,12}	1,020,000	259,663
due 09/15/54 ^{6,12}	1,020,000	249,877
due 09/15/55 ^{6,12}	1,020,000	240,223
due 09/15/56 ^{6,12}	1,020,000	231,021
due 03/15/57 ^{6,12}	1,020,000	226,482
due 09/15/57 ^{6,12}	1,020,000	222,212
due 09/15/58 ^{6,12}	1,020,000	213,536
due 03/15/59 ^{6,12}	1,020,000	209,516
due 09/15/59 ^{6,12}	1,020,000	205,276
due 09/15/60 ^{6,12}	1,020,000	197,497
due 03/15/61 ^{6,12}	1,020,000	193,556
due 09/15/61 ^{6,12}	1,020,000	189,951
due 09/15/62 ^{6,12}	1,020,000	182,616
due 03/15/63 ^{6,12}	1,020,000	179,219
due 09/15/63 ^{6,12}	1,020,000	175,514
due 09/15/64 ^{6,12}	1,020,000	168,871
due 03/15/65 ^{6,12}	1,020,000	165,658
due 09/15/65 ^{6,12}	1,020,000	162,435
Freddie Mac ¹⁴		
due 12/14/29 ¹²	50,220,000	33,825,081
1.25% due 10/02/19	2,500,000	2,465,552

	FACE AMOUNT	VALUE
Freddie Mac Coupon Strips ¹⁴		
due 01/15/31 ^{6,12}	7,750,000	\$ 5,008,277
due 09/15/30 ^{6,12}	2,906,000	1,903,769
due 03/15/31 ^{6,12}	2,500,000	1,603,090
due 07/15/31 ^{6,12}	1,800,000	1,138,246
due 01/15/30 ^{6,12}	1,050,000	704,428
Fannie Mae Interest Strips ¹⁴		
due 01/15/32 ^{6,12}	9,413,000	5,827,075
due 01/15/30 ^{6,12}	5,900,000	3,948,661
due 07/15/32 ^{6,12}	3,963,000	2,411,302
due 01/15/35 ^{6,12}	2,250,000	1,233,876
due 02/06/33 ^{6,12}	1,456,000	865,960
due 01/15/33 ^{6,12}	1,450,000	864,354
Freddie Mac Interest Strips ¹⁴		
due 03/15/30 ^{6,12}	7,250,000	4,830,624
Total Federal Agency Bonds		
(Cost \$462,826,194)		<u>443,092,921</u>
FOREIGN GOVERNMENT BONDS^{††} - 3.8%		
Government of Japan		
due 01/10/19 ¹²	JPY 13,847,400,000	121,919,763
due 02/12/19 ¹²	JPY 2,559,000,000	22,533,682
due 02/20/19 ¹²	JPY 1,000,000,000	8,805,932
due 03/11/19 ¹²	JPY 201,100,000	1,770,999
State of Israel		
0.50% due 10/31/18	ILS 334,790,000	92,584,629
6.00% due 02/28/19	ILS 57,720,000	16,829,573
Republic of Hungary		
due 12/27/18 ¹²	HUF 15,401,240,000	55,316,623
5.50% due 12/20/18	HUF 9,594,560,000	34,877,806
due 11/21/18 ¹²	HUF 837,600,000	3,009,232
Czech Republic		
due 10/05/18 ¹²	CZK 612,000,000	27,600,626
due 11/09/18 ¹²	CZK 134,000,000	6,039,189
due 10/26/18 ¹²	CZK 154,000,000	6,942,588
Total Foreign Government Bonds		
(Cost \$410,836,285)		<u>398,230,642</u>

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CORPORATE BONDS†† - 3.6%					
FINANCIAL - 3.0%					
Station Place			Fort Benning Family Communities LLC		
Securitization Trust			2.51% (1 Month USD		
3.21% (1 Month USD			LIBOR + 0.35%)		
LIBOR + 1.00%,			due 01/15/36 ^{4,9}	6,000,000	\$ 5,033,381
Rate Floor: 0.00%			Lincoln Finance Ltd.		
due 03/24/19 ^{4,5}	68,500,000	\$ 68,500,000	7.38% due 04/15/21 ⁵	4,580,000	4,729,216
2.91% (1 Month USD			Navigators Group, Inc.		
LIBOR + 0.70%,			5.75% due 10/15/23	4,050,000	4,197,449
Rate Floor: 0.00%			Fort Knox Military		
due 06/24/19 ^{4,5}	41,650,000	41,650,000	Housing		
3.46% (1 Month USD			Privatization Project		
LIBOR + 1.25%,			5.82% due 02/15/52 ⁹	1,940,607	1,933,614
Rate Floor: 1.25%			2.50% (1 Month		
due 11/24/18 ^{4,5}	31,000,000	30,999,986	USD LIBOR		
2.77% (1 Month			+ 0.34%) due		
USD LIBOR +			02/15/52 ^{4,9}	1,739,351	1,242,573
0.70%, Rate			Atlantic Marine		
Floor: 0.70%			Corporations		
due 09/24/19 ⁴	23,000,000	23,000,000	Communities LLC		
Assurant, Inc.			5.43% due 12/01/50 ⁵	1,404,337	1,385,775
3.62% (3 Month USD			5.37% due 12/01/50 ⁵	794,900	784,928
LIBOR + 1.25%)			5.38% due 02/15/48	539,352	494,628
due 03/26/21 ⁴	27,620,000	27,673,071	Customers Bank		
6.75% due 02/15/34	1,450,000	1,662,344	6.13% due		
American Equity			06/26/29 ^{9,15}	2,000,000	2,037,964
Investment Life			Senior Housing		
Holding Co.			Properties Trust		
5.00% due 06/15/27	22,855,000	22,149,937	4.75% due 02/15/28	1,760,000	1,701,907
Central Storage Safety			Enstar Group Ltd.		
Project Trust			4.50% due 03/10/22	1,660,000	1,667,277
4.82% due 02/01/38 ⁹	20,500,000	20,851,263	Royal Bank of Scotland		
Mid-Atlantic			Group plc		
Military Family			3.88% due 09/12/23	1,700,000	1,651,314
Communities LLC			EPR Properties		
5.30% due 08/01/50 ⁹	18,387,193	16,494,593	4.50% due 06/01/27	1,700,000	1,624,834
BBC Military Housing-			CBRE Services, Inc.		
Navy Northeast LLC			5.25% due 03/15/25	1,500,000	1,558,795
6.30% due 10/15/49	8,620,000	9,034,512	Jefferies Group LLC		
Hospitality			/ Jefferies Group		
Properties Trust			Capital Finance, Inc.		
5.25% due 02/15/26	8,099,000	8,169,678	4.15% due 01/23/30	1,730,000	1,554,245
Atlas Mara Ltd.			Jefferies Financial		
8.00% due 12/31/20	6,600,000	5,940,000	Group, Inc.		
			5.50% due 10/18/23	1,500,000	1,553,541

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
Lexington Realty Trust 4.25% due 06/15/23	1,300,000	\$ 1,276,149
Morgan Stanley 7.25% due 04/01/32	820,000	1,045,997
Univest Corporation of Pennsylvania 5.10% due 03/30/25 ¹⁵	1,000,000	995,925
Nationwide Mutual Insurance Co. 9.38% due 08/15/39 ⁵	530,000	819,079
Hanover Insurance Group, Inc. 4.50% due 04/15/26	650,000	647,585
Pacific Beacon LLC 5.51% due 07/15/36 ⁹	500,000	<u>536,080</u>
Total Financial		<u>314,597,640</u>
BASIC MATERIALS - 0.2%		
Yamana Gold, Inc. 4.95% due 07/15/24	18,972,000	18,702,598
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 ^{5,15}	3,710,000	4,067,087
Eldorado Gold Corp. 6.13% due 12/15/20 ⁵	1,250,000	<u>1,187,500</u>
Total Basic Materials		<u>23,957,185</u>
CONSUMER, NON-CYCLICAL - 0.1%		
Offutt AFB America First Community LLC 5.46% due 09/01/50 ⁹	6,618,693	6,386,206
United Communities LLC 5.61% due 09/15/51 ⁹	4,561,314	4,807,112
Verisk Analytics, Inc. 5.50% due 06/15/45	1,670,000	<u>1,687,870</u>
Total Consumer, Non-cyclical		<u>12,881,188</u>

	FACE AMOUNT	VALUE
INDUSTRIAL - 0.1%		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg 5.84% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{4,5}	5,675,000	\$ 5,753,031
6.88% due 02/15/21	1,143,573	1,156,439
Agnico-Eagle Mines Ltd. 4.84% due 06/30/26 ^{†††}	6,000,000	5,891,932
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ⁹	2,304,980	<u>2,036,911</u>
Total Industrial		<u>14,838,313</u>
ENERGY - 0.1%		
Energy Transfer Partners, LP 6.50% due 02/01/42	1,560,000	1,713,256
Plains All American Pipeline Limited Partnership / PAA Finance Corp. 4.70% due 06/15/44	1,850,000	1,666,231
Williams Companies, Inc. 6.30% due 04/15/40	1,470,000	1,661,835
Sabine Pass Liquefaction LLC 5.88% due 06/30/26	1,500,000	1,619,997
Marathon Petroleum Corp. 6.50% due 03/01/41	1,300,000	<u>1,521,219</u>
Total Energy		<u>8,182,538</u>
CONSUMER, CYCLICAL - 0.1%		
Northern Group Housing LLC 6.80% due 08/15/53 ⁵	1,400,000	1,682,479

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Hasbro, Inc. 6.35% due 03/15/40	1,500,000	\$ 1,636,265	Internet Brands, Inc. 5.92% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/13/24	3,445,950	\$ 3,467,487
HP Communities LLC 5.86% due 09/15/53 ⁹	1,420,000	<u>1,543,540</u>	TIBCO Software, Inc. 5.75% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 12/04/20	1,930,525	1,937,359
Total Consumer, Cyclical		<u>4,862,284</u>	MACOM Technology Solutions Holdings, Inc. 4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 05/17/24	746,222	727,193
COMMUNICATIONS - 0.0%			Kronos, Inc. 5.34% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 11/01/23	296,261	297,633
Thomson Reuters Corp. 3.85% due 09/29/24	1,982,000	1,942,258	Cologix Holdings, Inc. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 03/20/24	298,485	297,553
Juniper Networks, Inc. 5.95% due 03/15/41	1,690,000	1,679,129	Aspect Software, Inc. 12.81% (3 Month USD LIBOR + 10.50%, Rate Floor: 1.00%) due 05/25/20 ²	14,635	<u>12,202</u>
Motorola Solutions, Inc. 5.50% due 09/01/44	360,000	338,010	Total Technology		<u>56,363,180</u>
MDC Partners, Inc. 6.50% due 05/01/24 ⁵	300,000	<u>265,500</u>	CONSUMER, NON-CYCLICAL - 0.2%		
Total Communications		<u>4,224,897</u>	Diamond (BC) B.V. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 09/06/24	7,245,250	7,100,345
TECHNOLOGY - 0.0%					
Citrix Systems, Inc. 4.50% due 12/01/27	1,700,000	<u>1,638,211</u>			
UTILITIES - 0.0%					
Exelon Generation Company LLC 6.25% due 10/01/39	670,000	<u>729,463</u>			
Total Corporate Bonds (Cost \$388,965,759)		<u>385,911,719</u>			
SENIOR FLOATING RATE INTERESTS^{11,4} - 1.3%					
TECHNOLOGY - 0.5%					
Misys Ltd. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/13/24	28,960,702	28,969,390			
Epicor Software 5.50% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 06/01/22	20,572,894	20,654,363			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Packaging					
Coordinators					
Midco, Inc.					
6.39% (3 Month USD					
LIBOR + 4.00%,					
Rate Floor: 1.00%)					
due 06/30/23	3,428,000	\$ 3,434,445		623,434	\$ 621,096
Albertson's LLC					
5.38% (3 Month USD					
LIBOR + 3.00%,					
Rate Floor: 0.75%)					
due 12/21/22	2,721,594	2,722,111			
Hearthside Group					
Holdings LLC					
5.24% (1 Month USD					
LIBOR + 3.00%,					
Rate Floor: 0.00%)					
due 05/23/25	2,344,125	2,335,077			
DJO Finance LLC					
5.54% ((3 Month USD					
LIBOR + 3.25%,					
Rate Floor: 1.00%)					
and (1 Month USD					
LIBOR + 3.25%))					
due 06/08/20	2,330,741	2,329,296			
Grocery Outlet, Inc.					
5.74% (1 Month USD					
LIBOR + 3.50%,					
Rate Floor: 1.00%)					
due 10/21/21	1,715,152	1,715,152			
Davis Vision					
5.24% (1 Month USD					
LIBOR + 3.00%,					
Rate Floor: 1.00%)					
due 12/02/24	1,696,183	1,689,296			
JBS USA Lux SA					
4.84% (3 Month USD					
LIBOR + 2.50%,					
Rate Floor: 0.75%)					
due 10/30/22	1,561,101	1,564,129			
One Call Medical, Inc.					
7.38% (1 Month USD					
LIBOR + 5.25%,					
Rate Floor: 1.00%)					
due 11/27/22	1,295,140	1,226,821			
NVA Holdings, Inc					
4.99% (1 Month USD					
LIBOR + 2.75%,					
Rate Floor: 1.00%)					
due 02/03/25				623,434	\$ 621,096
CHG Healthcare					
Services, Inc.					
5.31% (3 Month USD					
LIBOR + 3.00%,					
Rate Floor: 1.00%)					
and (3 Month USD					
LIBOR + 3.00%))					
due 06/07/23				475,000	477,674
CTI Foods Holding					
Co. LLC					
6.10% (3 Month USD					
LIBOR + 3.50%,					
Rate Floor: 1.00%)					
due 06/29/20				200,000	163,750
Total Consumer, Non-cyclical					<u>25,379,192</u>
COMMUNICATIONS - 0.2%					
Cengage Learning					
Acquisitions, Inc.					
6.42% (1 Month USD					
LIBOR + 4.25%,					
Rate Floor: 1.00%)					
due 06/07/23				21,807,080	20,307,843
Proquest LLC					
5.99% (1 Month USD					
LIBOR + 3.75%,					
Rate Floor: 1.00%)					
due 10/24/21				1,328,664	1,331,574
Houghton Mifflin Co.					
5.24% (1 Month USD					
LIBOR + 3.00%,					
Rate Floor: 1.00%)					
due 05/28/21				731,108	687,242
Total Communications					<u>22,326,659</u>
INDUSTRIAL - 0.1%					
Hayward Industries, Inc.					
5.74% (1 Month USD					
LIBOR + 3.50%,					
Rate Floor: 0.00%)					
due 08/05/24				5,197,500	5,226,086

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Engility Corp. 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 08/14/23	2,933,761	\$ 2,940,479			
VC GB Holdings, Inc. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 02/28/24	2,291,998	2,297,728			
Berlin Packaging LLC 5.16% ((1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) and (3 Month USD LIBOR + 3.00%)) due 11/07/25	1,496,250	1,495,547			
Hillman Group, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 05/31/25	997,500	985,779			
Engineered Machinery Holdings, Inc. 5.64% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 07/19/24	587,752	579,670			
CHI Overhead Doors, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 07/29/22	490,923	491,999			
Pro Mach Group, Inc. 3.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 03/07/25 ¹⁷	350,000	348,796			
Wencor Group 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/19/21	288,335	280,285			
			Thermasys Corp. 6.33% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 05/03/19	87,500	\$ 82,305
			Total Industrial		<u>14,728,674</u>
			FINANCIAL - 0.1%		
			USI, Inc. 5.39% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/16/24	4,168,421	4,169,463
			National Financial Partners Corp. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 01/08/24	2,263,640	<u>2,261,377</u>
			Total Financial		<u>6,430,840</u>
			BASIC MATERIALS - 0.1%		
			Road Infrastructure Investment 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/13/23	4,361,368	4,257,786
			Nexo Solutions LLC 5.60% (3 Month USD LIBOR + 3.25%) due 06/09/23	1,662,026	<u>1,670,751</u>
			Total Basic Materials		<u>5,928,537</u>
			CONSUMER, CYCLICAL - 0.1%		
			Leslie's Poolmart, Inc. 5.70% (2 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/16/23	4,306,154	4,303,484

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Acosta, Inc. 5.40% ((1 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%)) due 09/26/19	831,111	\$ 616,925	Cypress School District General Obligation Unlimited due 08/01/48 ¹²	14,450,000	\$ 3,563,225
5.94% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%)) due 09/26/19	440,000	326,608	Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 ¹²	5,295,000	2,995,964
USIC Holding, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 12/08/23	157,251	158,103	Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 ¹²	5,325,000	2,080,052
Total Consumer, Cyclical		<u>5,405,120</u>	San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹²	4,750,000	1,546,600
Total Senior Floating Rate Interests (Cost \$138,337,611)		<u>136,562,202</u>	Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹²	4,125,000	1,526,910
MUNICIPAL BONDS^{††} - 0.6%			Antelope Valley Community College District General Obligation Unlimited due 08/01/36 ¹²	2,800,000	1,353,632
CALIFORNIA - 0.3%			Upland Unified School District General Obligation Unlimited due 08/01/50 ¹²	5,040,000	1,264,284
Newport Mesa Unified School District General Obligation Unlimited due 08/01/45 ¹²	8,565,000	2,852,659	San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹²	3,600,000	1,078,632
due 08/01/39 ¹²	4,000,000	1,760,120	Wisburn School District General Obligation Unlimited due 08/01/34 ¹²	900,000	487,269
due 08/01/40 ¹²	2,500,000	1,050,800			
due 08/01/38 ¹²	2,000,000	926,180			
due 08/01/41 ¹²	2,000,000	802,500			
due 08/01/43 ¹²	1,900,000	693,576			
Poway Unified School District General Obligation Unlimited due 08/01/40 ¹²	10,000,000	4,061,700			
due 08/01/38 ¹²	8,460,000	3,797,694			
San Diego Unified School District General Obligation Unlimited due 07/01/39 ¹²	7,150,000	3,130,985			
due 07/01/46 ¹²	2,200,000	713,438			
due 07/01/43 ¹²	1,350,000	498,082			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹²	700,000	\$ 367,220			
Total California		<u>36,551,522</u>			
ILLINOIS - 0.2%					
State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,705,293			
6.63% due 02/01/35	1,820,000	2,073,144			
City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	<u>5,264,055</u>			
Total Illinois		<u>13,042,492</u>			
TEXAS - 0.1%					
Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹²	10,000,000	3,193,900			
due 08/15/43 ¹²	4,000,000	1,458,200			
Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹²	2,850,000	825,645			
due 11/15/41 ¹²	1,500,000	<u>534,405</u>			
Total Texas		<u>6,012,150</u>			
COLORADO - 0.0%					
City & County of Denver Colorado Revenue Bonds due 08/01/36 ¹²	7,550,000	3,635,778			
due 08/01/37 ¹²	2,910,000	<u>1,333,624</u>			
Total Colorado		<u>4,969,402</u>			
			OREGON - 0.0%		
			Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ¹²	3,850,000	<u>\$ 2,196,810</u>
			PUERTO RICO - 0.0%		
			Puerto Rico Public Buildings Authority Revenue Bonds 6.00% due 07/01/23	1,500,000	<u>1,641,915</u>
			FLORIDA - 0.0%		
			County of Miami- Dade Florida Revenue Bonds due 10/01/41 ¹²	4,100,000	<u>1,517,164</u>
			PENNSYLVANIA - 0.0%		
			Pennsylvania Economic Development Financing Authority Revenue Bonds due 01/01/41 ¹²	995,000	374,568
			due 01/01/37 ¹²	570,000	<u>261,322</u>
			Total Pennsylvania		<u>635,890</u>
			Total Municipal Bonds (Cost \$67,280,291)		<u>66,567,345</u>
			COMMERCIAL PAPER^{††} - 7.3%		
			Marriott International, Inc. 2.41% due 11/14/18 ^{5,16}	30,000,000	29,911,633
			2.45% due 10/24/18 ^{5,16}	25,000,000	24,960,868
			2.21% due 10/19/18 ^{5,16}	10,000,000	9,988,500
			2.44% due 10/29/18 ^{5,16}	10,000,000	9,978,895
			2.48% due 11/21/18 ^{5,16}	5,000,000	4,982,433

SCHEDULE OF INVESTMENTS (continued)

September 30, 2018

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Nutrien Ltd.			2.26% due		
2.57% due			10/01/18 ^{5,16}	10,000,000	\$ 10,000,000
11/14/18 ^{5,16}	20,666,000	\$ 20,601,086	American Water		
2.42% due			Capital Corp.		
11/05/18 ^{5,16}	20,000,000	19,952,944	2.30% due		
2.50% due			10/18/18 ^{5,16}	35,000,000	34,961,986
10/31/18 ^{5,16}	18,000,000	17,962,500	Anthem, Inc.		
2.35% due			2.30% due		
10/12/18 ^{5,16}	2,200,000	2,198,420	10/01/18 ^{5,16}	30,000,000	30,000,000
Keurig Dr Pepper, Inc.			HP, Inc.		
2.33% due			2.58% due		
10/12/18 ^{5,16}	40,000,000	39,971,522	10/23/18 ^{5,16}	30,000,000	29,954,439
2.30% due			Entergy Corp.		
10/09/18 ^{5,16}	15,000,000	14,992,333	2.57% due		
E.I. du Pont de			10/24/18 ^{5,16}	25,115,000	25,068,076
Nemours & Co.			Spire, Inc.		
2.27% due			2.30% due		
10/22/18 ^{5,16}	20,000,000	19,973,517	10/19/18 ^{5,16}	25,000,000	24,970,000
2.24% due			Comcast Corp.		
10/10/18 ^{5,16}	17,542,000	17,532,176	2.40% due		
2.24% due			10/23/18 ^{5,16}	23,000,000	22,966,267
10/22/18 ^{5,16}	15,000,000	14,980,400	Amcor Ltd.		
AutoZone, Inc.			2.39% due		
2.33% due			10/24/18 ^{5,16}	20,000,000	19,969,461
10/17/18 ^{5,16}	25,000,000	24,974,111	Clorox Co.		
2.25% due			2.20% due		
10/11/18 ^{5,16}	20,000,000	19,987,500	10/02/18 ^{5,16}	19,100,000	19,098,833
Walgreens Boots			Avery Dennison Corp.		
Alliance, Inc.			2.35%, due		
2.40% due			10/19/18 ^{5,16}	19,000,000	18,977,675
10/17/18 ¹⁶	26,506,000	26,477,727	Rogers		
2.50% due 11/01/18 ¹⁶	15,000,000	14,965,236	Communications, Inc.		
Waste Management,			2.18% due		
Inc.			10/18/18 ^{5,16}	15,000,000	14,983,708
2.28% due			2.19% due		
10/09/18 ^{5,16}	25,000,000	24,987,333	10/10/18 ^{5,16}	2,750,000	2,748,453
2.28% due			Diageo Capital plc		
10/04/18 ^{5,16}	15,100,000	15,097,131	2.15% due		
NBCUniversal			10/12/18 ^{5,16}	17,000,000	16,988,468
Enterprise, Inc.			Snap-On, Inc.		
2.19% due			2.18% due		
10/04/18 ^{5,16}	36,000,000	35,993,280	10/03/18 ^{5,16}	15,000,000	14,998,183
Thomson Reuters Corp.			Relx, Inc.		
2.26% due			2.35% due		
10/03/18 ^{5,16}	25,000,000	24,996,681	10/12/18 ^{5,16}	15,000,000	14,989,229

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE
CBS Corp. 2.43% due 10/29/18 ^{5,16}	15,000,000	\$ 14,971,650
Ryder System, Inc. 2.22% due 10/01/18 ¹⁶	11,000,000	11,000,000
Intercontinental Exchange, Inc. 2.03% due 10/10/18 ^{5,16}	3,475,000	3,473,236
UDR, Inc. 2.21% due 10/12/18 ^{5,16}	3,075,000	3,072,858
BASF SE 2.01% due 10/10/18 ^{5,16}	2,025,000	2,023,982
Walmart, Inc. 2.10% due 10/22/18 ^{5,16}	2,000,000	<u>1,997,550</u>
Total Commercial Paper (Cost \$772,687,488)		<u>772,680,280</u>
REPURCHASE AGREEMENTS^{††,8} - 1.1%		
BNP Paribas issued 07/26/18 at 2.54% due 11/01/18	70,800,000	70,800,000
Deutsche Bank issued 07/27/18 at 2.69% due 10/26/18	41,569,000	41,569,000
issued 09/05/18 at 2.69% due 10/26/18	1,450,000	<u>1,450,000</u>
Total Repurchase Agreements (Cost \$113,819,000)		<u>113,819,000</u>

	CONTRACTS	VALUE
OTC OPTIONS PURCHASED^{††} - 0.0%		
Call options on:		
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000 (Notional Value \$374,155,032)	1,284	\$ 4,230,780
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$54 (Notional Value \$253,034,860)	58,955	<u>58,955</u>
Total OTC Options Purchased (Cost \$6,829,735)		<u>4,289,735</u>
Total Investments - 99.7% (Cost \$10,702,123,880)		<u>\$10,561,618,810</u>
Other Assets & Liabilities, net - 0.3%		<u>27,958,146</u>
Total Net Assets - 100.0%		<u>\$10,589,576,956</u>

TOTAL RETURN BOND FUND

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.82%	Quarterly	04/13/28	\$ 831,470,000
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.77%	Quarterly	04/13/25	390,000,000
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21	835,420,000
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.59%	Quarterly	11/13/47	50,400,000
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23	258,000,000

Counterparty	Market Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA Merrill Lynch	\$ 22,059,165	\$ 3,383,724	\$ 18,675,441
BofA Merrill Lynch	7,491,974	637,868	6,854,106
BofA Merrill Lynch	6,918,414	1,182,348	5,736,066
BofA Merrill Lynch	5,736,610	72,047	5,664,563
BofA Merrill Lynch	3,702,878	284,393	3,418,485
	<u>\$ 45,909,041</u>	<u>\$ 5,560,380</u>	<u>\$ 40,348,661</u>

TOTAL RETURN BOND FUND

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

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

¹ Security was fair valued by the Valuation Committee at September 30, 2018. The total market value of fair valued securities amounts to \$21,154,831, (cost \$21,400,000) or 0.2% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of September 30, 2018.

⁴ Variable rate security. Rate indicated is the rate effective at September 30, 2018. 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 instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁵ 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 \$4,672,198,287 (cost \$4,677,824,277), or 44.1% of total net assets.

⁶ Security is an interest-only strip.

⁷ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2018.

⁸ Repurchase Agreements — See the repurchase agreements table below for additional information on repurchase agreements.

⁹ 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 \$148,671,378 (cost \$154,377,406), or 1.4% of total net assets.

¹⁰ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹¹ Security is in default of interest and/or principal obligations.

¹² Zero coupon rate security.

¹³ Security is a principal-only strip.

¹⁴ On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

¹⁵ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

¹⁶ Rate indicated is the effective yield at the time of purchase.

¹⁷ The underlying reference rate was negative at period end causing the effective rate to be equal to the spread amount listed.

BofA — Bank of America

BRL — Brazilian Real

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

CZK — Czech Koruna

HUF — Hungarian Forint

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REIT — Real Estate Investment Trust

REMIC — Real Estate Mortgage Investment Conduit

WAC — Weighted Average Coupon