

TOTAL RETURN BOND FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 0.0%			MONEY MARKET FUND[†] - 2.5%		
INDUSTRIAL - 0.0%			Federated U.S.		
API Heat Transfer			Treasury Cash		
Parent LLC* ^{††}	42,528	\$ 11,695	Reserve Fund		
BP Holdco LLC* ^{†††,1}	532	188	— Institutional		
Vector Phoenix			Shares 2.28% ⁴	311,968,378	\$ 311,968,378
Holdings, LP* ^{†††,1}	532	45	Total Money Market Fund		
Total Industrial		<u>11,928</u>	(Cost \$311,968,378)		<u>311,968,378</u>
ENERGY - 0.0%					
Titan Energy LLC*	6,740	404			
Total Common Stocks					
(Cost \$221,199)		<u>12,332</u>			
PREFERRED STOCKS^{††} - 0.0%			COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 29.3%		
INDUSTRIAL - 0.0%			GOVERNMENT AGENCY - 15.4%		
Seaspan Corp. 6.38%			Fannie Mae		
due 04/30/19	25,075	634,899	3.59% due 05/01/34	71,867,000	74,967,492
API Heat Transfer			3.59% due 02/01/29	37,705,400	38,916,347
Intermediate*	9	7,293	2.89% due 10/01/29	38,458,000	37,925,710
Total Industrial		<u>642,192</u>	3.01% due 09/01/29	36,899,000	36,874,620
Total Preferred Stocks			3.26% due 05/01/34	37,000,000	36,844,637
(Cost \$634,112)		<u>642,192</u>	3.19% due 02/01/29	29,250,000	29,713,355
			3.56% due 04/01/30	26,311,799	27,140,471
			3.33% due 03/01/49	25,100,000	25,524,543
			3.60% due 03/01/31	24,586,000	25,384,323
			3.40% due 02/01/33	25,000,000	25,336,350
			3.48% due		
			04/01/29 ^{†††}	23,630,000	24,575,163
			3.12% due 10/01/32	24,800,000	24,465,455
			3.23% due 01/01/33	23,622,869	23,676,522
			3.61% due		
			04/01/34 ^{†††}	28,014,000	22,835,861
			3.68% due 04/01/34	20,000,000	21,081,797
			2.90% due 11/01/29	21,378,000	21,004,267
			2.87% due 09/01/29	20,000,000	19,673,752
			3.37% due 05/01/31	19,250,000	19,614,766
			3.49% due 04/01/30	18,587,830	19,314,234
			3.56% due 03/01/31	18,550,000	19,298,212
			3.17% due 02/01/28	18,350,000	18,477,637
			2.96% due 11/01/29	18,620,000	18,448,288
			4.17% due 02/01/49	15,500,000	16,404,785
			3.62% due		
			04/01/34 ^{†††}	14,435,000	15,111,368
			3.71% due		
			04/01/34 ^{†††}	18,150,000	14,643,395
MUTUAL FUNDS[†] - 1.1%					
Guggenheim					
Floating Rate					
Strategies Fund					
— R6 Class ²	2,322,097	58,702,621			
Guggenheim					
Ultra Short					
Duration Fund					
— Institutional					
Class ^{2,3}	2,580,476	25,727,343			
Guggenheim					
Strategy Fund II ²	1,034,394	25,663,326			
Guggenheim					
Strategy Fund III ²	1,034,088	25,635,031			
Total Mutual Funds					
(Cost \$137,814,343)		<u>135,728,321</u>			

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2019

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
3.75% due 03/01/34	13,500,000	\$ 14,208,138	3.11% due 01/01/28	4,600,000	\$ 4,666,014
3.19% due 02/01/30	13,742,293	13,910,709	3.16% due 01/01/30	4,500,000	4,544,757
4.08% due 04/01/49††	12,879,000	13,400,244	3.50% due 02/01/48	4,576,261	4,511,305
3.07% due 01/01/28	13,100,000	12,999,276	3.39% due 02/01/33	4,300,000	4,353,368
3.42% due 09/01/47	13,177,643	12,778,165	3.33% due 04/01/30	4,252,347	4,349,115
3.66% due 03/01/34	12,125,000	12,610,014	3.71% due 04/01/31	4,200,000	4,336,815
3.66% due 03/01/31	11,821,000	12,479,427	4.27% due 12/01/33	3,736,004	4,120,175
2.82% due 10/01/29	12,100,000	11,894,318	3.76% due 03/01/37	4,000,000	4,117,425
3.59% due 04/01/33	11,280,000	11,647,484	3.50% due 12/01/47	4,022,045	4,082,079
3.03% due 12/01/27	10,900,000	10,785,212	3.65% due 03/01/33	3,600,000	3,740,026
4.21% due 10/01/48	9,750,000	10,486,859	3.69% due 03/01/29	3,500,000	3,646,713
3.41% due 02/01/33	10,250,000	10,393,670	4.24% due 08/01/48	3,400,000	3,619,221
3.08% due 10/01/32	10,250,000	10,132,497	3.11% due 11/01/27	3,500,000	3,492,693
3.42% due 04/01/30	9,800,000	10,072,591	3.77% due 03/01/31	3,200,000	3,395,821
3.51% due 04/01/34	9,820,000	10,068,461	3.92% due 04/01/39	3,198,000	3,334,300
3.31% due 01/01/33	9,700,000	9,776,908	3.50% due 12/01/46	3,208,644	3,259,964
3.71% due 03/01/31	8,763,000	9,244,437	3.18% due 01/01/30	3,000,000	3,036,942
3.05% due 10/01/29	9,100,000	9,089,698	3.61% due 03/01/34	2,900,000	3,004,738
3.06% due 12/01/27	9,000,000	8,922,545	4.00% due 01/01/46	2,888,371	2,983,513
3.04% due 01/01/28	8,900,000	8,811,237	3.94% due 06/01/35	2,600,000	2,697,809
3.60% due 03/01/30	8,341,000	8,750,590	3.12% due 02/01/28	2,600,000	2,634,816
3.08% due 01/01/30	8,500,000	8,502,449	3.53% due 04/01/33	2,500,000	2,568,054
2.94% due 10/01/32	8,531,885	8,374,038	3.26% due 11/01/46	2,543,812	2,416,552
3.43% due 03/01/33	8,100,000	8,225,394	3.58% due 12/01/27	2,284,553	2,403,294
3.66% due 03/01/34	7,000,000	7,295,064	3.50% due 11/01/45	2,272,936	2,314,125
3.48% due 04/01/30	7,000,000	7,249,007	4.00% due 08/01/47	2,223,979	2,297,385
3.14% due 01/01/28	6,900,000	6,883,806	3.55% due 04/01/33	2,150,000	2,213,414
2.99% due 09/01/29	6,800,000	6,736,718	3.51% due 11/01/37	2,150,000	2,124,103
3.29% due 03/01/33	6,700,000	6,693,319	3.00% due 07/01/46	1,902,056	1,895,158
3.63% due 05/01/34†††	6,140,000	6,385,149	3.14% due 12/01/32	1,600,000	1,574,902
4.04% due 08/01/48	6,100,000	6,378,186	2.97% due 11/01/25	1,378,866	1,391,518
4.07% due 04/01/49	6,000,000	6,255,830	3.27% due 01/01/30	1,350,000	1,376,771
3.61% due 04/01/39	6,193,000	6,170,452	3.27% due 08/01/34	1,338,096	1,338,917
3.13% due 02/01/28	5,900,000	5,983,649	3.74% due 02/01/48	1,305,417	1,317,719
3.44% due 05/01/34	5,850,000	5,967,914	3.02% due 11/01/27	1,300,000	1,285,648
3.60% due 04/01/33	5,600,000	5,795,523	4.05% due 09/01/48	1,202,061	1,260,938
3.21% due 01/01/33	5,500,000	5,457,517	4.50% due 02/01/45	1,083,925	1,141,910
4.00% due 12/01/38	4,813,917	4,987,061	3.13% due 01/01/30	1,000,000	1,010,096
3.39% due 02/01/30	4,800,000	4,944,931	3.60% due 10/01/47	978,173	964,984
4.50% due 04/01/48	4,720,933	4,922,809	5.00% due 05/01/44	794,879	854,166
3.10% due 01/01/33	4,800,000	4,742,342	3.63% due 01/01/37	733,957	737,161
3.22% due 01/01/30	4,650,000	4,721,212	4.50% due 05/01/47	701,187	734,569
			5.00% due 12/01/44	608,097	653,452
			2.75% due 11/01/31	655,288	633,003
			3.50% due 08/01/43	615,866	628,908

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
4.87% due 04/01/49 ^{†††}	550,000	\$ 579,802			
4.33% due 09/01/48	347,557	376,939			
Freddie Mac			2017-K070, 3.36%		
Multifamily			(WAC) due		
Structured Pass			12/25/27 ⁵	6,000,000	\$ 6,174,134
Through Certificates			2015-K151, 3.51%		
2017-K1R3, 3.28%			due 04/25/30	2,105,000	2,171,213
due 08/25/27	91,932,800	93,615,124	2015-K043, 0.54%		
2019-K087, 3.77%			(WAC) due		
due 12/25/28	80,750,000	85,952,400	12/25/24 ^{5,6}	44,193,770	1,191,575
2017-KGX1, 3.00%			2014-K715, 2.86%		
due 10/25/27	81,400,000	81,360,000	due 01/25/21	446,165	447,130
2017-KW03, 3.02%			Freddie Mac Seasoned		
due 06/25/27	65,900,000	65,739,474	Credit Risk		
2018-K074, 3.60%			Transfer Trust		
due 02/25/28	34,823,000	36,475,619	2017-4, 2.75% due		
2017-K066, 3.20%			06/25/57 ⁷	61,218,099	60,583,947
due 06/25/27	19,507,000	19,860,955	2017-3, 3.00%		
2017-K061, 3.44%			due 07/25/56	59,281,546	57,864,065
(WAC) due			2018-1, 2.50% due		
11/25/26 ⁵	15,000,000	15,545,154	05/25/57 ⁷	41,714,294	40,859,030
2016-K060, 3.30%			2017-4, 3.50%		
(WAC) due			due 06/25/57	30,742,429	30,936,444
10/25/26 ⁵	13,000,000	13,339,215	2017-3, 2.75% due		
2018-K073, 3.45%			07/25/56 ⁷	8,908,771	8,728,196
(WAC) due			Fannie Mae-Aces		
01/25/28 ⁵	11,600,000	12,015,448	2017-M11, 2.98%		
2018-K078, 3.92%			due 08/25/29	52,100,000	51,154,312
(WAC) due			2018-M3, 3.19%		
06/25/51 ⁵	10,150,000	10,885,324	(WAC) due		
2017-K069, 3.25%			02/25/30 ⁵	7,800,000	7,776,478
(WAC) due			Freddie Mac		
09/25/27 ⁵	10,000,000	10,203,299	3.55% due 10/01/33	4,672,809	4,783,386
2016-K057, 2.62%			4.00% due 02/01/46	2,629,265	2,717,923
due 08/25/26	10,000,000	9,847,155	3.50% due 01/01/44	2,573,045	2,626,355
2018-K154, 3.46%			4.50% due 06/01/48	2,342,370	2,445,708
due 11/25/32	8,500,000	8,702,537	4.00% due 11/01/45	2,020,426	2,088,395
2016-K152, 3.08%			3.00% due 08/01/46	1,929,481	1,922,315
due 01/25/31	7,090,000	7,107,359	3.26% due 09/01/45	1,946,540	1,869,937
			3.40% due 04/01/31	1,000,000	1,018,991
			FREMF Mortgage Trust		
			2013-K29, 0.13%		
			due 05/25/46 ^{6,8}	782,477,118	<u>3,111,599</u>
			Total Government Agency		<u>1,897,529,493</u>

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	FACE AMOUNT ¹	VALUE		FACE AMOUNT ¹	VALUE
RESIDENTIAL MORTGAGE BACKED SECURITIES - 10.4%					
Soundview Home			2006-BC6, 2.66%		
Loan Trust			(1 Month USD		
2006-OPT5, 2.63%			LIBOR + 0.17%,		
(1 Month USD			Rate Floor: 0.17%)		
LIBOR + 0.14%,			due 01/25/37 ⁵	783,637	\$ 766,356
Rate Floor: 0.14%)			CIT Mortgage		
due 07/25/36 ⁵	81,509,634	\$ 78,798,819	Loan Trust		
2005-OPT3, 2.96%			2007-1, 3.84% (1		
(1 Month USD			Month USD		
LIBOR + 0.47%,			LIBOR + 1.35%,		
Rate Floor: 0.47%)			Rate Floor: 1.35%)		
due 11/25/35 ⁵	19,495,000	19,310,710	due 10/25/37 ^{5,8}	53,967,471	54,449,492
2007-1, 2.66% (1			2007-1, 3.94% (1		
Month USD			Month USD		
LIBOR + 0.17%,			LIBOR + 1.45%,		
Rate Floor: 0.17%)			Rate Floor: 1.45%)		
due 03/25/37 ⁵	2,676,073	2,661,818	due 10/25/37 ^{5,8}	3,959,220	3,977,318
Home Equity			NovaStar Mortgage		
Loan Trust			Funding Trust Series		
2007-FRE1, 2.68%			2007-2, 2.69% (1		
(1 Month USD			Month USD		
LIBOR + 0.19%,			LIBOR + 0.20%,		
Rate Floor: 0.19%)			Rate Cap/Floor:		
due 04/25/37 ⁵	103,082,057	96,200,021	11.00%/0.20%)		
Structured Asset			due 09/25/37 ⁵	54,448,915	52,599,857
Securities			Alternative Loan Trust		
Corporation			2007-OA4, 2.66%		
Mortgage Loan Trust			(1 Month USD		
2008-BC4, 3.12%			LIBOR + 0.17%,		
(1 Month USD			Rate Floor: 0.17%)		
LIBOR + 0.63%,			due 05/25/47 ⁵	30,405,252	28,386,848
Rate Floor: 0.63%)			2007-OH3, 2.78%		
due 11/25/37 ⁵	46,700,531	46,283,294	(1 Month USD		
2006-BC4, 2.66%			LIBOR + 0.29%,		
(1 Month USD			Rate Cap/Floor:		
LIBOR + 0.17%,			10.00%/0.29%)		
Rate Floor: 0.17%)			due 09/25/47 ⁵	11,424,982	11,200,044
due 12/25/36 ⁵	6,902,451	6,628,510	2005-38, 2.84%		
2006-BC3, 2.65%			(1 Month USD		
(1 Month USD			LIBOR + 0.35%,		
LIBOR + 0.16%,			Rate Floor: 0.35%)		
Rate Floor: 0.16%)			due 09/25/35 ⁵	8,478,391	8,125,752
due 10/25/36 ⁵	6,194,089	5,442,133			

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	FACE AMOUNT [†]	VALUE		FACE AMOUNT [†]	VALUE
2007-OA7, 2.67% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁵	4,701,615	\$ 4,554,411			
CSMC Trust			2017-5, 3.09% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{5,8}	13,558,258	\$ 13,446,395
2018-RPL9, 3.85% (WAC) due 09/25/57 ^{5,8}	50,137,452	50,823,894	2018-1, 3.00% (WAC) due 01/25/58 ^{5,8}	7,314,029	7,237,453
CIM Trust			Bear Stearns Asset Backed Securities I Trust		
2018-R4, 4.07% (WAC) due 12/26/57 ^{5,8}	31,834,977	31,623,132	2006-HE9, 2.63% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/25/36 ⁵	29,402,840	28,502,006
2018-R2, 3.69% (WAC) due 08/25/57 ^{5,8}	14,767,022	14,594,964	2006-HE3, 2.85% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/36 ⁵	7,600,000	7,537,302
Morgan Stanley ABS Capital I Incorporated Trust			RALI Series Trust		
2007-HE6, 2.67% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/37 ⁵	30,240,156	26,579,304	2007-QO4, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/47 ⁵	9,857,879	9,392,754
2006-NC1, 2.87% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 12/25/35 ⁵	7,800,000	7,736,759	2006-QO2, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁵	20,629,707	8,173,985
2007-HE6, 2.55% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 ⁵	4,117,183	3,588,358	2007-QO2, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁵	11,304,208	6,407,838
2007-HE6, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 ⁵	3,024,154	2,673,920	2005-QO1, 2.79% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/35 ⁵	4,626,741	4,108,056
Towd Point Mortgage Trust					
2017-6, 2.75% (WAC) due 10/25/57 ^{5,8}	15,979,429	15,685,389			

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	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
2006-QS8, 2.94% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 08/25/36 ⁵	3,683,819	\$ 2,706,798			
2006-QO2, 2.76% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁵	5,085,388	2,050,250			
2007-QO3, 2.65% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 03/25/47 ⁵	1,825,674	1,727,860			
LSTAR Securities Investment Limited 4.49% due 04/01/21	21,510,885	21,527,027			
2019-1, 4.19% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{5,8}	15,250,000	15,246,604			
2018-2, 4.00% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{5,8}	15,015,369	14,996,975			
American Home Mortgage Investment Trust 2007-1, 2.08% due 05/25/47 ⁶	186,258,819	29,835,608			
HSI Asset Securitization Corporation Trust 2006-OPT2, 2.88% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 01/25/36 ⁵	29,140,000	28,841,746			
New Residential Mortgage Loan Trust 2019-RPL1, 4.33% due 02/26/24 ^{7,8}	19,328,727	19,484,250			
			2018-2A, 3.50% (WAC) due 02/25/58 ^{5,8}	4,582,015	\$ 4,596,057
			2017-5A, 3.99% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 06/25/57 ^{5,8}	3,684,865	3,740,502
			First NLC Trust 2005-4, 2.88% (1 Month USD LIBOR + 0.39%, Rate Cap/Floor: 14.00%/0.39%) due 02/25/36 ⁵	25,027,697	24,890,528
			2005-1, 2.34% (1 Month USD LIBOR + 0.46%, Rate Cap/Floor: 14.00%/0.23%) due 05/25/35 ⁵	2,908,035	2,822,977
			Countrywide Asset- Backed Certificates 2006-6, 2.66% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 09/25/36 ⁵	23,776,801	23,442,545
			2005-15, 2.94% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 03/25/36 ⁵	1,500,000	1,472,955
			CSAMP Trust 2007-NC1, 2.62% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁵	35,161,728	22,755,851
			2005-HE6, 2.93% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 11/25/35 ⁵	379,539	380,168

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	FACE AMOUNT ⁷	VALUE		FACE AMOUNT ⁷	VALUE
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 3.23% (1 Year CMT Rate + 0.83%, Rate Floor: 0.83%) due 11/25/46 ⁵	15,567,429	\$ 14,143,499	2006-12, 2.67% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/19/38 ⁵	9,681,144	\$ 9,222,573
2006-AR9, 3.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁵	7,465,865	6,597,302	Nationstar Home Equity Loan Trust 2007-B, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 04/25/37 ⁵	20,228,576	19,921,996
2006-7, 4.33% due 09/25/36	2,652,646	1,183,791	Credit-Based Asset Servicing & Securitization LLC 2006-CB2, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 12/25/36 ⁵	19,283,936	19,154,961
2006-8, 4.48% due 10/25/36	446,280	246,690	New Residential Mortgage Trust 2018-1A, 4.00% (WAC) due 12/25/57 ^{5,8}	16,040,855	16,372,802
FirstKey Master Funding 2017-R1, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{5,8}	22,324,075	21,871,499	Legacy Mortgage Asset Trust 2018-CS3, 4.00% due 06/25/58 ^{7,8}	14,808,567	14,762,855
Cascade Funding Mortgage Trust 2018-RM2, 4.00% (WAC) due 10/25/68 ^{5,8}	21,021,670	21,360,960	Impac Secured Assets CMN Owner Trust 2005-2, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/36 ⁵	13,249,021	12,468,949
COLT Mortgage Loan Trust 2018-3, 3.69% (WAC) due 10/26/48 ^{5,8}	21,198,162	21,238,243	Angel Oak Mortgage Trust LLC 2017-3, 2.71% (WAC) due 11/25/47 ^{5,8}	12,212,157	12,156,250
HarborView Mortgage Loan Trust 2006-14, 2.63% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/47 ⁵	11,943,703	11,499,490			

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
JP Morgan Mortgage Acquisition Trust			2007-HE2A, 2.62%		
2006-WMC4, 2.61%			(1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%)		
(1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%)			due 07/25/37 ^{5,8}	5,306,598	\$ 4,966,262
due 12/25/36 ⁵	15,511,080	\$ 9,195,523	Deutsche Alt-A		
2006-HE2, 2.63%			Securities Mortgage Loan Trust Series		
(1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%)			2006-AF1, 2.79%		
due 07/25/36 ⁵	2,855,221	2,839,178	(1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%)		
Lehman XS Trust Series			due 04/25/36 ⁵	7,459,631	7,043,499
2007-2N, 2.67%			2007-OA2, 3.17%		
(1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%)			(1 Year CMT Rate + 0.77%, Rate Floor: 0.77%)		
due 02/25/37 ⁵	8,563,867	8,219,716	due 04/25/47 ⁵	3,959,173	3,708,491
2007-15N, 2.74%			American Home Mortgage Assets Trust		
(1 Month USD LIBOR + 0.25%, Rate Floor: 0.00%)			2006-4, 2.68%		
due 08/25/37 ⁵	3,766,807	3,676,449	(1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%)		
Citigroup Mortgage Loan Trust, Inc.			due 10/25/46 ⁵	11,614,899	8,324,322
2005-HE3, 3.22%			2006-6, 2.68%		
(1 Month USD LIBOR + 0.74%, Rate Floor: 0.49%)			(1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%)		
due 09/25/35 ⁵	11,687,000	11,701,820	due 12/25/46 ⁵	2,740,190	2,349,424
CSMC Series			WaMu Mortgage Pass-Through Certificates Series Trust		
2015-12R, 2.99%			2007-OA6, 3.21%		
(WAC) due 11/30/37 ^{5,8}	11,208,371	11,160,942	(1 Year CMT Rate + 0.81%, Rate Floor: 0.81%)		
Wachovia Asset Securitization Issuance II LLC Trust			due 07/25/47 ⁵	8,285,435	7,413,655
2007-HE1, 2.63%			2006-AR13, 3.28%		
(1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%)			(1 Year CMT Rate + 0.88%, Rate Floor: 0.88%)		
due 07/25/37 ^{5,8}	6,340,937	6,006,556	due 10/25/46 ⁵	1,768,980	1,659,648

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁷	VALUE		FACE AMOUNT ⁷	VALUE
2006-AR11, 3.32% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 09/25/46 ⁵	1,496,553	\$ 1,398,213	IndyMac INDX Mortgage Loan Trust 2005-AR18, 3.27% (1 Month USD LIBOR + 0.78%, Rate Cap/Floor: 10.50%/0.78%) due 10/25/36 ⁵	7,641,616	\$ 6,411,798
Asset Backed Securities Corporation Home Equity Loan Trust Series AEG 2006-HE1, 2.89% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 01/25/36 ⁵	10,072,000	9,611,171	ACE Securities Corporation Home Equity Loan Trust Series 2005-HE2, 3.51% (1 Month USD LIBOR + 1.02%, Rate Floor: 0.68%) due 04/25/35 ⁵	5,700,000	5,668,833
First Franklin Mortgage Loan Trust 2006-FF3, 2.78% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 02/25/36 ⁵	8,616,000	8,425,639	Structured Asset Investment Loan Trust 2005-11, 3.21% (1 Month USD LIBOR + 0.72%, Rate Floor: 0.36%) due 01/25/36 ⁵	5,686,266	5,609,758
2004-FF10, 3.77% (1 Month USD LIBOR + 1.28%, Rate Floor: 0.85%) due 07/25/34 ⁵	6,729,366	6,736,026	Argent Securities Incorporated Asset-Backed Pass-Through Certificates Series 2005-W2, 2.98% (1 Month USD LIBOR + 0.49%, Rate Floor: 0.49%) due 10/25/35 ⁵	5,435,000	5,414,364
Deephaven Residential Mortgage Trust 2017-3A, 2.58% (WAC) due 10/25/47 ^{5,8}	6,706,225	6,674,952	Morgan Stanley Resecuritization Trust 2014-R9, 2.62% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 11/26/46 ^{5,8}	4,380,646	4,259,954
ASG Resecuritization Trust 2010-3, 3.07% (1 Month USD LIBOR + 0.29%, Rate Cap/Floor: 10.50%/0.29%) due 12/28/45 ^{5,8}	6,634,828	6,442,508			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley Capital I Incorporated Trust 2006-HE1, 2.78% (1 Month USD LIBOR + 0.29%, Rate Floor: 0.29%) due 01/25/36 ⁵	4,127,962	\$ 4,056,303			
Luminent Mortgage Trust 2006-2, 2.69% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁵	4,053,185	3,726,037			
GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ⁵	3,652,478	3,633,779			
CWABS Asset-Backed Certificates Trust 2004-15, 3.84% (1 Month USD LIBOR + 1.35%, Rate Floor: 0.90%) due 04/25/35 ⁵	3,490,000	3,513,146			
WaMu Asset-Backed Certificates WaMu Series 2007-HE4, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁵	4,980,059	3,480,597			
GSA A Trust 2005-10, 3.14% (1 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 06/25/35 ⁵	3,000,758	2,992,046			
			Nomura Resecuritization Trust 2015-4R, 1.75% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,8}	1,687,125	\$ 1,633,535
			2015-4R, 4.33% (1 Month USD LIBOR + 0.39%, Rate Floor: 0.39%) due 12/26/36 ^{5,8}	1,101,026	1,092,564
			GSMSC Resecuritization Trust 2015-5R, 2.63% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 04/26/37 ^{5,8}	2,658,556	2,645,655
			CSAA Home Equity Trust 2006-3, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 03/25/36 ⁵	3,985,514	2,313,543
			2007-7, 2.76% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 ⁵	270,761	259,202
			Banc of America Funding Trust 2015-R4, 2.66% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 01/27/35 ^{5,8}	2,238,949	2,161,413

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁷	VALUE		FACE AMOUNT ⁷	VALUE
Impac Secured			Wells Fargo		
Assets Trust			Commercial		
2006-2, 2.66% (1			Mortgage Trust		
Month USD			2017-C38, 1.07%		
LIBOR + 0.17%,			(WAC) due		
Rate Cap/Floor:			07/15/50 ^{5,6}	74,094,029	\$ 4,909,263
11.50%/0.17%)			2016-BNK1, 1.78%		
due 08/25/36 ⁵	1,791,656	\$ 1,542,139	(WAC) due		
RFMSI Series Trust			08/15/49 ^{5,6}	37,320,263	3,807,831
2006-S11, 6.00%			2017-RB1, 1.28%		
due 11/25/36	1,532,485	1,536,989	(WAC) due		
Alliance Bancorp Trust			03/15/50 ^{5,6}	39,744,509	3,210,450
2007-OA1, 2.73%			2016-C35, 1.97%		
(1 Month USD			(WAC) due		
LIBOR + 0.24%,			07/15/48 ^{5,6}	26,912,373	2,894,660
Rate Floor: 0.24%)			2017-C42, 0.90%		
due 07/25/37 ⁵	942,477	834,746	(WAC) due		
BCAP LLC			12/15/50 ^{5,6}	35,317,311	2,238,305
2014-RR2, 3.09%			2016-NXS5, 1.52%		
(WAC) due			(WAC) due		
03/26/36 ^{5,8}	805,500	799,687	01/15/59 ^{5,6}	30,046,387	2,058,995
UCFC Manufactured			2015-NXS4, 0.93%		
Housing Contract			(WAC) due		
1997-2, 7.38%			12/15/48 ^{5,6}	38,992,934	1,820,993
due 10/15/28	610,719	637,148	2017-RC1, 1.54%		
Morgan Stanley			(WAC) due		
Re-REMIC Trust			01/15/60 ^{5,6}	20,989,273	1,808,610
2010-R5, 3.88%			2015-P2, 1.00%		
due 06/26/36 ⁸	295,646	271,205	(WAC) due		
Irwin Home Equity			12/15/48 ^{5,6}	34,285,105	1,592,965
Loan Trust			2016-C32, 4.72%		
2007-1, 5.85% due			(WAC) due		
08/25/37 ⁸	198,675	197,474	01/15/59 ⁵	1,400,000	1,471,552
Total Residential Mortgage			2015-C30, 0.92%		
Backed Securities		<u>1,272,463,362</u>	(WAC) due		
COMMERCIAL MORTGAGE BACKED SECURITIES - 2.2%			09/15/58 ^{5,6}	31,846,497	1,461,089
CGBAM Mezzanine			2015-NXS1, 1.15%		
Securities Trust			(WAC) due		
2015-SMMZ, 8.21%			05/15/48 ^{5,6}	11,538,977	520,819
due 04/10/28 ⁸	44,400,000	46,255,250	2015-NXS4, 4.22%		
			(WAC) due		
			12/15/48 ⁵	64,000	65,683

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁷	VALUE		FACE AMOUNT ⁷	VALUE
GAHR Commercial Mortgage Trust 2015-NRF, 3.38% (WAC) due 12/15/34 ^{5,8}	23,829,324	\$ 23,504,016			
2015-NRF, 3.23% due 12/15/34 ⁸	1,000,000	998,307			
CGBAM Commercial Mortgage Trust 2015-SMRT, 3.52% due 04/10/28 ⁸	9,900,000	9,953,620			
2015-SMRT, 3.79% (WAC) due 04/10/28 ^{5,8}	5,900,000	5,951,408			
2015-SMRT, 3.77% due 04/10/28 ⁸	2,400,000	2,418,981			
COMM Mortgage Trust 2015-CR26, 0.96% (WAC) due 10/10/48 ^{5,6}	88,100,955	4,256,272			
2018-COR3, 0.45% (WAC) due 05/10/51 ^{5,6}	84,169,266	3,014,455			
2013-WWP, 3.90% due 03/10/31 ⁸	2,000,000	2,085,365			
2015-CR24, 0.77% (WAC) due 08/10/48 ^{5,6}	48,939,311	2,003,282			
2015-CR23, 0.95% (WAC) due 05/10/48 ^{5,6}	48,084,793	1,794,625			
2015-CR27, 1.12% (WAC) due 10/10/48 ^{5,6}	30,923,636	1,510,122			
2013-CR13, 0.80% (WAC) due 11/10/46 ^{5,6}	39,436,729	1,269,409			
2015-CR23, 3.80% due 05/10/48	700,000	716,616			
2014-LC15, 1.23% (WAC) due 04/10/47 ^{5,6}	11,824,971	531,447			
			JPMDB Commercial Mortgage Securities Trust 2017-C7, 0.91% (WAC) due 10/15/50 ^{5,6}	138,400,290	\$ 7,984,700
			2016-C4, 0.83% (WAC) due 12/15/49 ^{5,6}	86,844,981	4,365,228
			2016-C2, 1.69% (WAC) due 06/15/49 ^{5,6}	32,540,789	2,443,976
			2017-C5, 0.99% (WAC) due 03/15/50 ^{5,6}	8,994,274	534,177
			Citigroup Commercial Mortgage Trust 2016-C2, 1.78% (WAC) due 08/10/49 ^{5,6}	34,003,463	3,421,469
			2016-P4, 1.99% (WAC) due 07/10/49 ^{5,6}	32,366,405	3,384,364
			2016-P5, 1.53% (WAC) due 10/10/49 ^{5,6}	31,311,938	2,492,740
			2016-GC37, 1.78% (WAC) due 04/10/49 ^{5,6}	18,992,176	1,828,139
			2015-GC35, 0.87% (WAC) due 11/10/48 ^{5,6}	33,684,651	1,315,379
			2015-GC29, 1.11% (WAC) due 04/10/48 ^{5,6}	23,848,458	1,109,776
			2013-GC15, 4.37% (WAC) due 09/10/46 ⁵	380,000	402,622
			Morgan Stanley Capital I Trust 2014-MP, 3.47% due 08/11/33 ⁸	11,000,000	11,160,177
			2016-UBS9, 4.54% (WAC) due 03/15/49 ⁵	275,000	282,295

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CSAIL Commercial Mortgage Trust 2019-C15, 1.22% (WAC) due 03/15/52 ^{5,6}	97,500,000	\$ 7,671,631	2018-B6, 0.44% (WAC) due 10/10/51 ^{5,6}	64,913,716	\$ 1,962,543
2015-C1, 0.91% (WAC) due 04/15/50 ^{5,6}	56,562,146	2,206,636	CD Mortgage Trust 2016-CD1, 1.42% (WAC) due 08/10/49 ^{5,6}	35,361,905	2,764,569
Bancorp Commercial Mortgage Trust 2018-CR3, 3.73% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 01/15/33 ^{5,8}	7,075,000	7,033,882	2017-CD6, 0.97% (WAC) due 11/13/50 ^{5,6}	47,443,802	2,716,884
2017-BNK3, 1.13% (WAC) due 02/15/50 ^{5,6}	24,271,693	1,597,410	JPMBB Commercial Mortgage Securities Trust 2015-C27, 1.31% (WAC) due 02/15/48 ^{5,6}	99,830,740	4,646,642
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3, 1.44% (WAC) due 08/15/49 ^{5,6}	70,574,469	5,742,595	2013-C12, 0.51% (WAC) due 07/15/45 ^{5,6}	38,052,883	650,818
2009-IWST, 7.45% (WAC) due 12/05/27 ^{5,8}	1,700,000	1,732,939	CD Commercial Mortgage Trust 2017-CD4, 1.32% (WAC) due 05/10/50 ^{5,6}	32,384,193	2,454,712
Aventura Mall Trust 2013-AVM, 3.74% (WAC) due 12/05/32 ^{5,8}	6,600,000	6,675,413	2017-CD3, 1.03% (WAC) due 02/10/50 ^{5,6}	34,731,378	2,195,009
UBS Commercial Mortgage Trust 2017-C5, 1.02% (WAC) due 11/15/50 ^{5,6}	54,264,938	3,338,607	JPMCC Commercial Mortgage Securities Trust 2017-JP6, 1.32% (WAC) due 07/15/50 ^{5,6}	69,383,125	4,329,937
2017-C2, 1.10% (WAC) due 08/15/50 ^{5,6}	43,494,026	3,004,624	GS Mortgage Securities Trust 2017-GS6, 1.05% (WAC) due 05/10/50 ^{5,6}	42,749,716	3,018,844
BENCHMARK Mortgage Trust 2018-B2, 0.43% (WAC) due 02/15/51 ^{5,6}	132,636,038	3,691,486	2015-GC28, 1.10% (WAC) due 02/10/48 ^{5,6}	20,963,989	840,260
			2013-GC10, 2.94% due 02/10/46	225,000	226,582

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

March 31, 2019

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁷	VALUE		FACE AMOUNT ⁷	VALUE
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, 0.96% (WAC) due 12/15/47 ^{5,6}	74,044,813	\$ 3,579,052	LSTAR Commercial Mortgage Trust 2014-2, 5.60% (WAC) due 01/20/41 ^{5,8}	500,000	\$ 498,529
BBCMS Mortgage Trust 2018-C2, 0.77% (WAC) due 12/15/51 ^{5,6}	58,461,521	3,576,875	WFRBS Commercial Mortgage Trust 2013-C12, 1.27% (WAC) due 03/15/48 ^{5,6,8}	11,192,348	<u>446,912</u>
CGMS Commercial Mortgage Trust 2017-B1, 0.85% (WAC) due 08/15/50 ^{5,6}	66,403,889	3,568,412	Total Commercial Mortgage Backed Securities		<u>268,973,640</u>
Vornado DP LLC Trust 2010-VNO, 4.00% due 09/13/28 ⁸	3,260,000	3,293,083	MILITARY HOUSING - 1.3% Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 4.66% (WAC) due 11/25/55 ^{5,8}	43,501,567	46,059,459
GE Business Loan Trust 2007-1A, 2.65% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{5,8}	3,216,761	3,154,564	2015-R1, 6.02% (WAC) due 11/25/55 ^{5,8}	22,098,158	24,225,105
BANK 2017-BNK6, 0.87% (WAC) due 07/15/60 ^{5,6}	43,888,007	2,313,253	2015-R1, 4.11% (WAC) due 11/25/52 ^{5,8}	13,258,291	13,921,206
CFCRE Commercial Mortgage Trust 2016-C3, 1.05% (WAC) due 01/10/48 ^{5,6}	39,808,236	2,300,924	2015-R1, 4.10% (WAC) due 10/25/52 ^{5,8}	11,192,356	11,354,645
DBJPM Mortgage Trust 2017-C6, 1.04% (WAC) due 06/10/50 ^{5,6}	24,948,892	1,490,654	Capmark Military Housing Trust 2008-AMCW, 6.90% due 07/10/55 ⁸	8,342,580	10,446,333
Americold 2010 LLC 2010-ARTA, 3.85% due 01/14/29 ⁸	888,753	894,807	2007-AETC, 5.75% due 02/10/52 ⁸	8,132,477	8,407,000
BAMLL Commercial Mortgage Securities Trust 2012-PARK, 2.96% due 12/10/30 ⁸	500,000	505,120	2007-ROBS, 6.06% due 10/10/52 ⁸	4,727,879	5,202,974
			2006-RILY, 2.86% (1 Month USD LIBOR + 0.37%, Rate Floor: 0.37%) due 07/10/51 ^{5,8}	7,079,680	5,129,896
			2007-AET2, 6.06% due 10/10/52 ⁸	2,150,171	2,367,567

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
GMAC Commercial			ASSET-BACKED SECURITIES^{††} - 16.0%		
Mortgage			COLLATERALIZED LOAN OBLIGATIONS - 9.8%		
Asset Corp.			Golub Capital		
2007-HCKM, 6.11%			Partners CLO Ltd.		
due 08/10/52 ⁸	22,455,683	\$ 23,720,570	2018-36A, 4.03%		
2005-DRUM, 5.47%			(3 Month USD		
due 05/10/50 ^{††8}	4,610,037	4,819,010	LIBOR + 1.30%,		
2005-BLIS, 5.25%			Rate Floor: 0.00%)		
due 07/10/50 ⁸	2,500,000	<u>2,534,679</u>	due 02/05/31 ^{5,8}	76,300,000	\$ 74,899,239
Total Military Housing		<u>158,188,444</u>	2018-36A, 4.38%		
Total Collateralized Mortgage Obligations			(3 Month USD		
(Cost \$3,581,115,741)		<u>3,597,154,939</u>	LIBOR + 1.65%,		
			Rate Floor: 0.00%)		
			due 02/05/31 ^{5,8}	13,250,000	12,647,073
U.S. GOVERNMENT SECURITIES^{††} - 25.4%			Fortress Credit		
U.S. Treasury Notes			Opportunities		
2.50% due 02/15/22	800,000,000	805,875,000	IX CLO Ltd.		
2.38% due 03/15/22	600,920,900	603,549,929	2017-9A, 4.23%		
2.50% due 01/31/24	500,000,000	505,820,310	(3 Month USD		
2.38% due 02/29/24	310,046,200	312,068,768	LIBOR + 1.55%,		
2.50% due 02/28/26	228,339,000	230,934,573	Rate Floor: 0.00%)		
2.00% due 04/30/24	24,800,000	24,495,813	due 11/15/29 ^{5,8}	84,368,000	83,852,638
2.25% due 08/15/27	3,690,000	3,654,686	Ladder Capital		
3.13% due 05/15/19	2,500,000	2,501,957	Commercial		
U.S. Treasury Inflation			Mortgage		
Protected Securities			Mortgage Trust		
1.38% due			2017-FL1, 3.36%		
01/15/20 ¹⁰	344,258,534	347,104,942	(1 Month USD		
U.S. Treasury Bonds			LIBOR + 0.88%,		
due 08/15/48 ^{11,16}	539,684,000	232,409,264	Rate Floor: 0.88%)		
8.13% due 08/15/21	9,900,000	11,222,191	due 09/15/34 ^{5,8}	30,766,303	30,633,383
4.38% due 05/15/40	5,850,000	7,441,611	2017-FL1, 3.73%		
8.75% due 08/15/20	6,500,000	7,056,055	(1 Month USD		
8.75% due 05/15/20	6,030,000	6,452,100	LIBOR + 1.25%,		
8.00% due 11/15/21	5,600,000	6,409,156	Rate Floor: 1.25%)		
7.88% due 02/15/21	5,500,000	6,057,090	due 09/15/34 ^{5,8}	22,477,000	22,377,186
2.88% due 08/15/45	4,600,000	4,661,273	2017-FL1, 3.98%		
2.75% due 11/15/42	2,580,000	<u>2,567,201</u>	(1 Month USD		
Total U.S. Government Securities			LIBOR + 1.50%,		
(Cost \$3,096,206,205)		<u>3,120,281,919</u>	Rate Floor: 1.50%)		
			due 09/15/34 ^{5,8}	14,269,000	14,171,797

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MP CLO VIII Ltd.			Palmer Square Loan		
2018-2A, 3.67%			Funding Ltd.		
(3 Month USD			2018-4A, 3.58%		
LIBOR + 0.91%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 0.90%,		
due 10/28/27 ^{5.8}	48,350,000	\$ 48,143,270	Rate Floor: 0.00%)		
Venture XII CLO Ltd.			due 11/15/26 ^{5.8}	28,574,966	\$ 28,467,053
2018-12A, 3.43%			2018-4A, 4.13%		
(3 Month USD			(3 Month USD		
LIBOR + 0.80%,			LIBOR + 1.45%,		
Rate Floor: 0.80%)			Rate Floor: 0.00%)		
due 02/28/26 ^{5.8}	48,000,000	47,844,403	due 11/15/26 ^{5.8}	12,000,000	11,853,317
Denali Capital			Woodmont Trust		
CLO XI Ltd.			2017-3A, 4.51%		
2018-1A, 3.89%			(3 Month USD		
(3 Month USD			LIBOR + 1.73%,		
LIBOR + 1.13%,			Rate Floor: 0.00%)		
Rate Floor: 0.00%)			due 10/18/29 ^{5.8}	16,000,000	16,010,456
due 10/20/28 ^{5.8}	42,800,000	42,816,696	2017-2A, 4.58%		
2018-1A, 4.41%			(3 Month USD		
(3 Month USD			LIBOR + 1.80%,		
LIBOR + 1.65%,			Rate Floor: 0.00%)		
Rate Floor: 0.00%)			due 07/18/28 ^{5.8}	10,100,000	10,106,327
due 10/20/28 ^{5.8}	4,600,000	4,599,273	2017-3A, 4.73%		
Mountain View			(3 Month USD		
CLO Ltd.			LIBOR + 1.95%,		
2018-1A, 3.59%			Rate Floor: 0.00%)		
(3 Month USD			due 10/18/29 ^{5.8}	9,800,000	9,856,553
LIBOR + 0.80%,			NXT Capital CLO LLC		
Rate Floor: 0.80%)			2017-1A, 4.46%		
due 10/15/26 ^{5.8}	45,399,717	45,278,141	(3 Month USD		
Fortress Credit			LIBOR + 1.70%,		
Opportunities			Rate Floor: 0.00%)		
XI CLO Ltd.			due 04/20/29 ^{5.8}	33,000,000	33,002,498
2018-11A, 4.09%			2018-1A, 4.96%		
(3 Month USD			(3 Month USD		
LIBOR + 1.30%,			LIBOR + 2.20%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 04/15/31 ^{5.8}	44,300,000	43,495,769	due 04/21/27 ^{5.8}	1,000,000	964,429
			Telos CLO Ltd.		
			2017-6A, 4.52%		
			(3 Month USD		
			LIBOR + 1.75%,		
			Rate Floor: 0.00%)		
			due 01/17/27 ^{5.8}	32,000,000	31,884,170

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cerberus Loan			2018-2A, 3.58%		
Funding XVII Ltd.			(3 Month USD		
2016-3A, 5.32%			LIBOR + 0.82%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.53%,			due 07/20/24 ^{5,8}	10,170,940	\$ 10,153,856
Rate Floor: 0.00%)			Golub Capital Partners		
due 01/15/28 ^{5,8}	31,500,000	\$ 31,327,950	CLO 16 Ltd.		
ABPCI Direct Lending			2017-16A, 4.47%		
Fund CLO II LLC			(3 Month USD		
2017-1A, 4.54%			LIBOR + 1.70%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.78%,			due 07/25/29 ^{5,8}	17,500,000	17,506,153
Rate Floor: 0.00%)			2017-16A, 4.62%		
due 07/20/29 ^{5,8}	29,700,000	29,718,687	(3 Month USD		
Garrison BSL CLO Ltd.			LIBOR + 1.85%,		
2018-1A, 3.72%			Rate Floor: 0.00%)		
(3 Month USD			due 07/25/29 ^{5,8}	6,700,000	6,706,592
LIBOR + 0.95%,			ALM XII Ltd.		
Rate Floor: 0.00%)			2018-12A, 3.67%		
due 07/17/28 ^{5,8}	27,300,000	27,196,923	(3 Month USD		
FDF II Ltd.			LIBOR + 0.89%,		
2016-2A, 4.29%			Rate Floor: 0.89%)		
due 05/12/31 ⁸	20,500,000	20,546,014	due 04/16/27 ^{5,8}	24,150,000	24,100,473
2016-2A, 5.29%			Marathon CLO V Ltd.		
due 05/12/31 ⁸	5,000,000	4,998,992	2017-5A, 3.51%		
Monroe Capital			(3 Month USD		
CLO Ltd.			LIBOR + 0.87%,		
2017-1A, 4.11%			Rate Floor: 0.00%)		
(3 Month USD			due 11/21/27 ^{5,8}	10,794,661	10,729,585
LIBOR + 1.35%,			2017-5A, 4.09%		
Rate Floor: 0.00%)			(3 Month USD		
due 10/22/26 ^{5,8}	15,080,922	15,037,021	LIBOR + 1.45%,		
2017-1A, 4.46%			Rate Floor: 0.00%)		
(3 Month USD			due 11/21/27 ^{5,8}	10,520,137	10,380,469
LIBOR + 1.70%,			NewStar Fairfield		
Rate Floor: 0.00%)			Fund CLO Ltd.		
due 10/22/26 ^{5,8}	10,100,000	9,928,553	2018-2A, 4.03%		
Mountain Hawk			(3 Month USD		
II CLO Ltd.			LIBOR + 1.27%,		
2018-2A, 4.36%			Rate Floor: 1.27%)		
(3 Month USD			due 04/20/30 ^{5,8}	21,400,000	20,990,905
LIBOR + 1.60%,					
Rate Floor: 0.00%)					
due 07/20/24 ^{5,8}	14,750,000	14,757,574			

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁷	VALUE		FACE AMOUNT ⁷	VALUE
VMC Finance LLC			ABPCI Direct Lending		
2018-FL1, 3.30%			Fund CLO I LLC		
(1 Month USD			2016-1A, 5.46%		
LIBOR + 0.82%)			(3 Month USD		
due 03/15/35 ^{5,8}	21,042,500	\$ 20,888,458	LIBOR + 2.70%,		
Flagship VII Ltd.			Rate Floor: 0.00%)		
2017-7A, 4.31%			due 12/22/28 ^{5,8}	17,000,000	\$ 16,925,207
(3 Month USD			FDI Ltd.		
LIBOR + 1.55%,			2015-1A, 4.40%		
Rate Floor: 0.00%)			due 11/12/30 ⁸	15,000,000	15,002,691
due 01/20/26 ^{5,8}	19,125,000	19,125,977	West CLO Ltd.		
Newstar Commercial			2017-1A, 3.70%		
Loan Funding LLC			(3 Month USD		
2017-1A, 5.13%			LIBOR + 0.92%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.50%,			due 07/18/26 ^{5,8}	13,707,900	13,680,116
Rate Floor: 0.00%)			Seneca Park CLO		
due 03/20/27 ^{5,8}	12,750,000	12,723,786	Limited		
2016-1A, 6.40%			2017-1A, 4.27%		
(3 Month USD			(3 Month USD		
LIBOR + 3.75%)			LIBOR + 1.50%,		
due 02/25/28 ^{5,8}	5,750,000	5,751,903	Rate Floor: 0.00%)		
Atlas Senior Loan			due 07/17/26 ^{5,8}	12,900,000	12,860,565
Fund IV Ltd.			Marathon CLO VII Ltd.		
2018-2A, 3.98%			2017-7A, 4.41%		
(3 Month USD			(3 Month USD		
LIBOR + 1.30%,			LIBOR + 1.65%,		
Rate Floor: 0.00%)			Rate Floor: 0.00%)		
due 02/17/26 ^{5,8}	18,450,000	18,457,878	due 10/28/25 ^{5,8}	12,600,000	12,604,614
Diamond CLO Ltd.			Sudbury Mill CLO Ltd.		
2018-1A, 4.26%			2017-1A, 4.42%		
(3 Month USD			(3 Month USD		
LIBOR + 1.50%,			LIBOR + 1.65%,		
Rate Floor: 1.50%)			Rate Floor: 0.00%)		
due 07/22/30 ^{5,8}	18,000,000	17,851,223	due 01/17/26 ^{5,8}	11,850,000	11,785,597
Avery Point V CLO Ltd.			Treman Park CLO Ltd.		
2017-5A, 3.75%			2015-1A, due		
(3 Month USD			10/20/28 ^{8,12}	13,600,000	10,706,847
LIBOR + 0.98%,			Shackleton CLO Ltd.		
Rate Floor: 0.00%)			2017-8A, 4.08%		
due 07/17/26 ^{5,8}	17,633,623	17,608,707	(3 Month USD		
			LIBOR + 1.30%,		
			Rate Floor: 0.00%)		
			due 10/20/27 ^{5,8}	5,510,000	5,409,239

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2017-8A, 3.70% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{5,8}	4,900,000	\$ 4,878,018	AIMCO CLO Series 2017-AA, 3.86% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 07/20/26 ^{5,8}	7,026,113	\$ 7,025,680
Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{8,12}	10,000,000	8,975,559	Vibrant CLO IV Ltd. 2016-4A, 5.16% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 07/20/28 ^{5,8}	7,000,000	7,007,006
KVK CLO Ltd. 2017-1A, 3.70% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/14/28 ^{5,8}	8,600,000	8,550,615	Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 01/14/32 ^{8,12}	8,920,000	6,688,742
Crown Point CLO III Ltd. 2017-3A, 4.24% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{5,8}	8,280,000	8,159,685	Symphony CLO XII Ltd. 2017-12A, 4.29% (3 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 10/15/25 ^{5,8}	5,750,000	5,725,681
ACIS CLO Ltd. 2015-6A, 5.22% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 05/01/27 ^{5,8}	7,500,000	7,500,697	Voya CLO Ltd. 2013-1A, due 10/15/30 ^{8,12}	10,575,071	5,587,730
TCP Waterman CLO Ltd. 2016-1A, 4.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 12/15/28 ^{5,8}	7,150,000	7,149,590	Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ¹²	7,500,060	5,518,864
Flatiron CLO Ltd. 2017-1A, 4.42% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/17/26 ^{5,8}	7,100,000	7,104,305	OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{8,12}	6,000,000	5,000,897
			Oaktree CLO Ltd. 2017-1A, 3.63% (3 Month USD LIBOR + 0.87%) due 10/20/27 ^{5,8}	4,500,000	4,495,901
			Golub Capital BDC CLO 2014 LLC 2018-1A, 3.72% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 04/25/26 ^{5,8}	3,080,533	3,063,212

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Golub Capital Partners			Venture XIII CLO Ltd.		
CLO 39B Ltd.			2013-13A, due		
2018-39A, 3.86%			09/10/29 ^{8,12}	3,700,000	\$ 1,842,348
(3 Month USD			Catamaran CLO Ltd.		
LIBOR + 1.40%,			2016-2A, 4.83%		
Rate Floor: 1.40%)			(3 Month USD		
due 10/20/28 ^{5,8}	3,100,000	\$ 3,061,436	LIBOR + 2.05%,		
MONROE CAPITAL			Rate Floor: 2.05%)	1,750,000	1,750,203
BSL CLO Ltd.			due 10/18/26 ^{5,8}		
2017-1A, 4.41%			Cerberus ICQ		
(3 Month USD			Levered LLC		
LIBOR + 1.75%,			2015-1A, 5.84%		
Rate Floor: 0.00%)			(3 Month USD		
due 05/22/27 ^{5,8}	3,000,000	2,980,933	LIBOR + 3.05%,		
Ocean Trails CLO IV			Rate Floor: 0.00%)		
2017-4A, 4.49%			due 11/06/25 ^{5,8}	1,301,878	1,301,978
(3 Month USD			Dryden XXV Senior		
LIBOR + 1.80%,			Loan Fund		
Rate Floor: 0.00%)			2017-25A, 4.14%		
due 08/13/25 ^{5,8}	2,500,000	2,499,944	(3 Month USD		
Resource Capital			LIBOR + 1.35%,		
Corporation Ltd.			Rate Floor: 0.00%)		
2017-CRE5, 3.28%			due 10/15/27 ^{5,8}	766,703	755,409
(1 Month USD			Atlas Senior Loan		
LIBOR + 0.80%)			Fund IX Ltd.		
due 07/15/34 ^{5,8}	2,310,295	2,303,309	2018-9A, due		
NewStar Clarendon			04/20/28 ^{8,12}	1,200,000	665,051
Fund CLO LLC			Babson CLO Ltd.		
2015-1A, 6.12%			2014-1A, due		
(3 Month USD			07/20/25 ^{8,12}	1,300,000	423,124
LIBOR + 3.35%,			2012-2A, due		
Rate Floor: 0.00%)			05/15/23 ^{8,12}	4,750,000	57,950
due 01/25/27 ^{5,8}	2,000,000	2,001,932	Great Lakes CLO Ltd.		
Ivy Hill Middle Market			2014-1A, due		
Credit Fund IX Ltd.			10/15/29 ^{8,12}	461,538	313,706
2017-9A, 4.53%			Copper River CLO Ltd.		
(3 Month USD			2007-1A, due		
LIBOR + 1.75%,			01/20/21 ^{12,13}	1,500,000	236,802
Rate Floor: 0.00%)			Ares XXVI CLO Ltd.		
due 01/18/30 ^{5,8}	1,000,000	965,910	2013-1A, due		
2017-9A, 5.13%			04/15/25 ^{8,12}	4,300,000	7,639
(3 Month USD			Total Collateralized Loan Obligations		<u>1,202,897,001</u>
LIBOR + 2.35%,					
Rate Floor: 0.00%)					
due 01/18/30 ^{5,8}	1,000,000	930,919			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TRANSPORT-AIRCRAFT - 2.7%			Falcon Aerospace Ltd.		
AASET US Ltd.			2017-1, 4.58% due 02/15/42 ⁸	11,022,482	\$ 11,088,132
2018-2A, 4.45% due 11/18/38 ⁸	51,689,007	\$ 52,369,291	Diamond Head Aviation Ltd.		
2018-2A, 5.43% due 11/18/38 ⁸	9,697,750	9,803,706	2015-1, 3.81% due 07/14/28 ⁸	3,233,008	3,223,397
Castlelake Aircraft Securitization Trust			Atlas Ltd.		
2018-1, 4.13% due 06/15/43 ⁸	33,595,353	33,639,907	2014-1 A, 4.88% due 12/15/39	2,885,796	2,760,489
2017-1, 3.97% due 07/15/42	17,358,143	17,323,442	Eagle I Ltd.		
SAPPHIRE AVIATION FINANCE I Ltd.			2014-1A, 4.31% due 12/15/39 ⁸	2,066,675	2,076,767
2018-1A, 4.25% due 03/15/40 ⁸	46,021,379	46,330,205	Stripes Aircraft Ltd.		
Apollo Aviation Securitization Equity Trust			2013-1 A1, 5.99% (1 Month USD LIBOR + 3.50%) due 03/20/23 ^{††.5}	1,175,068	1,151,836
2016-2, 4.21% due 11/15/41	29,012,761	29,283,642	Willis Engine Securitization Trust II		
2016-1A, 4.88% due 03/17/36 ^{7.8}	10,007,164	10,097,560	2012-A, 5.50% due 09/15/37 ^{7.8}	893,882	910,801
KDAC Aviation Finance Ltd.			ECAF I Ltd.		
2017-1A, 4.21% due 12/15/42 ⁸	38,473,520	38,635,625	2015-1A, 3.47% due 06/15/40 ⁸	864,062	858,824
MAPS Ltd.			Turbine Engines Securitization Ltd.		
2018-1A, 4.21% due 05/15/43 ⁸	28,860,975	29,123,073	2013-1A, 5.13% due 12/13/48 ¹³	757,358	733,176
AIM Aviation Finance Ltd.			Airplanes Pass Through Trust		
2015-1A, 4.21% due 02/15/40 ⁸	19,404,282	19,440,193	2001-1A, 3.01% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{5,13,14}	409,604	14,297
2015-1A, 5.07% due 02/15/40 ⁸	1,614,984	1,606,082	Total Transport-Aircraft		<u>337,104,454</u>
Raspro Trust			NET LEASE - 1.0%		
2005-1A, 3.69% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{5.8}	15,489,324	14,792,305	Capital Automotive LLC		
AASET Trust			2017-1A, 3.87% due 04/15/47 ⁸	53,308,292	53,668,763
2017-1A, 3.97% due 05/16/42 ⁸	11,870,656	11,841,704			

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Store Master			Cronos Containers		
Funding I-VII			Program Ltd.		
2016-1A, 3.96%			2013-1A, 3.08%		
due 10/20/46 ⁸	29,833,644	\$ 30,020,077	due 04/18/28 ⁸	6,472,083	\$ 6,410,474
2016-1A, 4.32%			Total Transport-Container		<u>110,862,430</u>
due 10/20/46 ⁸	11,008,036	11,086,689			
STORE Master			COLLATERALIZED DEBT OBLIGATIONS - 0.7%		
Funding I LLC			Anchorage Credit		
2015-1A, 4.17%			Funding Ltd.		
due 04/20/45 ⁸	7,793,332	7,866,303	2016-4A, 3.50%		
2015-1A, 3.75%			due 02/15/35 ⁸	55,600,000	53,898,912
due 04/20/45 ⁸	1,470,625	1,475,606	2016-3A, 3.85%		
Spirit Master			due 10/28/33 ⁸	7,500,000	7,385,720
Funding LLC			Putnam Structured		
2014-2A, 5.76%			Product Funding Ltd.		
due 03/20/41 ⁸	4,756,591	4,914,603	2003-1A, 3.48%		
2014-4A, 4.63%			(1 Month USD		
due 01/20/45 ⁸	3,975,970	4,065,949	LIBOR + 1.00%,		
Capital Automotive			Rate Floor: 0.00%)		
REIT			due 10/15/38 ^{5,8}	13,313,446	13,178,914
2014-1A, 3.66%			Anchorage Credit		
due 10/15/44 ⁸	4,500,000	4,502,849	Funding I Ltd.		
STORE Master			2015-1A, 4.30%		
Funding LLC			due 07/28/30 ⁸	3,000,000	2,974,823
2013-3A, 4.24%			Highland Park		
due 11/20/43 ⁸	1,003,289	<u>1,003,032</u>	CDO I Ltd.		
Total Net Lease		<u>118,603,871</u>	2006-1A, 3.05%		
TRANSPORT-CONTAINER - 0.9%			(3 Month USD		
Textainer Marine			LIBOR + 0.40%,		
Containers Ltd.			Rate Floor: 0.00%)		
2017-2A, 3.52%			due 11/25/51 ^{5,13}	1,486,389	1,470,931
due 06/20/42 ⁸	42,900,611	42,438,142	N-Star REL CDO		
CLI Funding LLC			VIII Ltd.		
2018-1A, 4.03%			2006-8A, 2.85%		
due 04/18/43 ⁸	26,800,786	26,991,045	(1 Month USD		
CAL Funding III Ltd.			LIBOR + 0.36%,		
2018-1A, 3.96%			Rate Floor: 0.36%)		
due 02/25/43 ⁸	20,552,917	20,704,564	due 02/01/41 ^{5,8}	791,250	<u>780,125</u>
Textainer Marine			Total Collateralized Debt Obligations		<u>79,689,425</u>
Containers V Ltd.			WHOLE BUSINESS - 0.4%		
2017-1A, 3.72%			Taco Bell Funding LLC		
due 05/20/42 ⁸	14,339,445	14,318,205	2016-1A, 4.97%		
			due 05/25/46 ⁸	20,832,643	21,795,111

TOTAL RETURN BOND FUND

	FACE AMOUNT ⁷	VALUE		FACE AMOUNT ⁷	VALUE
Domino's Pizza			CIC Receivables		
Master Issuer LLC			Master Trust		
2017-1A, 4.02%			4.89% due 10/07/21	266,683	\$ 269,749
(3 Month USD			Total Diversified Payment Rights		<u>22,684,840</u>
LIBOR + 1.25%,			FINANCIAL - 0.0%		
Rate Floor: 0.00%)			Industrial DPR		
due 07/25/47 ^{5,8}	16,942,000	\$ 16,894,224	Funding Ltd.		
Sonic Capital LLC			2016-1A, 5.24%		
2016-1A, 4.47%			due 04/15/26 ⁸	4,000,000	<u>3,907,960</u>
due 05/20/46 ⁸	3,740,532	3,798,585	INSURANCE - 0.0%		
Drug Royalty III Limited			Chesterfield Financial		
Partnership 1			Holdings LLC		
2017-1A, 3.60%			2014-1A, 4.50%		
due 04/15/27 ⁸	1,580,362	1,571,554	due 12/15/34 ⁸	3,600,000	<u>3,613,637</u>
Drug Royalty III			TRANSPORT-RAIL - 0.0%		
Limited Partnership			TRIP Rail Master		
2016-1A, 3.98%			Funding LLC		
due 04/15/27 ⁸	1,432,551	<u>1,434,160</u>	2017-1A, 2.71%		
Total Whole Business		<u>45,493,634</u>	due 08/15/47 ⁸	2,425,129	<u>2,406,887</u>
INFRASTRUCTURE - 0.3%			Total Asset-Backed Securities		<u>1,960,506,524</u>
Secured Tenant Site			(Cost \$1,964,279,931)		
Contract Revenue			FOREIGN GOVERNMENT DEBT^{††} - 13.2%		
Notes Series			Government of Japan		
2018-1A, 3.97%			due 01/20/20 ¹¹	JPY 16,380,000,000	147,968,217
due 06/15/48 ¹³	22,777,876	22,751,913	due 05/27/19 ¹¹	JPY 11,587,100,000	104,587,641
Vantage Data Centers			due 04/08/19 ¹¹	JPY 11,517,000,000	103,927,155
Issuer LLC			due 05/10/19 ¹¹	JPY 7,250,000,000	65,434,423
2018-1A, 4.07%			due 05/13/19 ¹¹	JPY 6,863,000,000	61,942,569
due 02/16/43 ⁸	10,336,792	<u>10,490,472</u>	due 04/10/19 ¹¹	JPY 3,371,000,000	30,419,488
Total Infrastructure		<u>33,242,385</u>	due 04/22/19 ¹¹	JPY 2,593,000,000	23,400,480
DIVERSIFIED PAYMENT RIGHTS - 0.2%			due 06/24/19 ¹¹	JPY 2,573,000,000	23,227,605
Bib Merchant Voucher			due 05/20/19 ¹¹	JPY 1,770,000,000	15,975,839
Receivables Ltd.			due 06/03/19 ¹¹	JPY 1,716,000,000	15,489,509
4.18% due			due 04/04/19 ¹¹	JPY 1,426,850,000	12,875,448
04/07/28 ^{†††1}	21,400,000	21,964,184	State of Israel		
CCR Incorporated			2.25% due 05/31/19	ILS 742,300,000	205,215,664
MT100 Payment			5.00% due 01/31/20	ILS 185,800,000	53,208,388
Rights Master Trust			Federative Republic		
2012-CA, 4.75%			of Brazil		
due 07/10/22 ⁸	452,381	450,907	due 07/01/19 ¹¹	BRL 481,700,000	121,257,110
			due 10/01/19 ¹¹	BRL 264,300,000	65,430,487

TOTAL RETURN BOND FUND

	FACE AMOUNT [~]	VALUE		FACE AMOUNT [~]	VALUE
Province of Ontario, Canada			CORPORATE BONDS^{††} - 7.2%		
due 04/24/19 ¹¹	CAD 87,251,000	\$ 65,224,358	FINANCIAL - 5.2%		
due 05/08/19 ¹¹	CAD 66,331,000	49,548,404	Station Place		
due 04/17/19 ¹¹	CAD 38,225,000	28,585,916	Securitization Trust		
due 04/03/19 ¹¹	CAD 3,231,000	2,417,965	3.09% (1 Month		
due 05/15/19 ¹¹	CAD 725,000	541,365	USD LIBOR +		
Province of Newfoundland, Canada			0.60%, Rate		
due 05/09/19 ¹¹	CAD 32,800,000	24,491,848	Floor: 0.60%)		
due 05/16/19 ¹¹	CAD 29,900,000	22,321,263	due 09/24/19 ^{5,8}	98,700,000	\$ 98,700,000
due 04/25/19 ¹¹	CAD 29,000,000	21,671,744	3.18% (1 Month USD		
due 05/02/19 ¹¹	CAD 27,400,000	20,472,575	LIBOR + 0.70%,		
due 04/18/19 ¹¹	CAD 14,800,000	11,065,380	Rate Floor: 0.00%)		
due 04/04/19 ¹¹	CAD 2,600,000	1,945,553	due 06/24/19 ^{5,8}	41,650,000	41,650,000
Province of New Brunswick, Canada			3.18% (1 Month USD		
due 05/09/19 ¹¹	CAD 39,225,000	29,299,102	LIBOR + 0.70%,		
due 05/02/19 ¹¹	CAD 32,053,000	23,950,857	Rate Floor: 0.00%)		
due 05/16/19 ¹¹	CAD 25,180,000	18,801,220	due 06/24/19 ^{5,8}		
due 05/07/19 ¹¹	CAD 22,311,000	16,667,032	3.18% (1 Month USD		
Province of Manitoba, Canada			LIBOR + 0.70%,		
due 04/24/19 ¹¹	CAD 47,600,000	35,583,311	Rate Floor: 0.70%)		
due 04/17/19 ¹¹	CAD 39,850,000	29,801,145	due 09/24/19 ⁵	23,000,000	23,000,000
Kingdom of Spain			Barclays Bank plc		
due 04/05/19 ¹¹	EUR 55,605,000	62,388,773	3.22% due		
Province of Quebec, Canada			10/31/19 ^{†††}	64,250,000	64,250,000
due 04/18/19 ¹¹	CAD 46,000,000	34,398,596	Synchrony Bank		
Government of United Kingdom			3.23% (3 Month USD		
due 04/01/19 ¹¹	GBP 11,820,000	15,394,834	LIBOR + 0.63%)		
due 04/08/19 ¹¹	GBP 7,720,000	10,053,526	due 03/30/20 ⁵	44,250,000	44,314,605
Czech Republic			Citigroup, Inc.		
5.00% due 04/11/19	CZK 500,000,000	21,753,402	3.54% (3 Month USD		
Kingdom of Denmark			LIBOR + 0.93%)		
due 06/03/19 ¹¹	DKK 118,000,000	17,750,648	due 06/07/19 ⁵	31,830,000	31,878,542
Total Foreign Government Debt			ANZ New Zealand		
(Cost \$1,622,051,151)		<u>1,614,488,840</u>	Int'l Ltd.		
			2.85% due 08/06/20 ⁸	29,500,000	29,517,004
			Assurant, Inc.		
			3.86% (3 Month USD		
			LIBOR + 1.25%)		
			due 03/26/21 ⁵	27,620,000	27,560,394
			6.75% due 02/15/34	1,450,000	1,670,050
			Lloyds Bank Corporate		
			Markets plc NY		
			3.10% (3 Month USD		
			LIBOR + 0.37%)		
			due 08/05/20 ⁵	29,100,000	29,154,650

TOTAL RETURN BOND FUND

	FACE AMOUNT [†]	VALUE		FACE AMOUNT [†]	VALUE
Standard Chartered Bank			Navigators Group, Inc.		
3.14% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁵	28,810,000	\$ 28,817,370	5.75% due 10/15/23	4,050,000	\$ 4,309,527
Credit Suisse AG NY			Credit Suisse Group Funding Guernsey Ltd.		
3.14% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁵	28,730,000	28,729,833	2.75% due 03/26/20	3,950,000	3,944,654
Alexandria Real Estate Equities, Inc.			Fort Knox Military Housing Privatization Project		
2.75% due 01/15/20	25,460,000	25,416,119	5.82% due 02/15/52 ⁸	1,931,270	2,014,465
American Equity Investment Life Holding Co.			2.82% (1 Month USD LIBOR + 0.34%) due 02/15/52 ^{5,8}	1,731,355	1,253,652
5.00% due 06/15/27	22,855,000	23,210,762	Nomura Holdings, Inc.		
UBS AG			6.70% due 03/04/20	2,263,000	2,340,424
3.17% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{5,8}	22,000,000	22,079,200	Welltower, Inc.		
Central Storage Safety Project Trust			6.50% due 03/15/41	1,470,000	1,795,037
4.82% due 02/01/38 ¹³	20,500,000	21,078,117	Transatlantic Holdings, Inc.		
Ventas Realty Limited Partnership / Ventas Capital Corp.			8.00% due 11/30/39	1,135,000	1,574,457
2.70% due 04/01/20	18,480,000	18,439,943	Brookfield Finance, Inc.		
Morgan Stanley			4.85% due 03/29/29	1,410,000	1,449,743
5.50% due 07/24/20	12,300,000	12,718,882	Lloyds Banking Group plc		
6.25% due 08/09/26	1,230,000	1,424,675	3.90% due 03/12/24	1,400,000	1,417,900
RBC USA Holdco Corp.			Hartford Financial Services Group, Inc.		
5.25% due 09/15/20	11,158,000	11,520,464	6.10% due 10/01/41	1,160,000	1,414,014
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.			Lexington Realty Trust		
8.50% due 07/15/19	7,553,000	7,671,549	4.25% due 06/15/23	1,300,000	1,304,505
Hospitality Properties Trust			Univest Corporation of Pennsylvania		
5.25% due 02/15/26	6,429,000	6,555,819	5.10% due 03/30/25 ¹⁵	1,000,000	1,002,283
Discover Bank			Atlantic Marine Corporations Communities LLC		
3.10% due 06/04/20	5,950,000	5,963,451	5.37% due 12/01/50 ⁸	790,309	811,242
Atlas Mara Ltd.			Pacific Beacon LLC		
8.00% due 12/31/20	6,600,000	5,819,999	5.51% due 07/15/36 ⁸	500,000	566,568

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Capital One Financial Corp. 3.46% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁵	400,000	\$ 401,724	Virginia Electric & Power Co. 8.88% due 11/15/38	1,100,000	\$ 1,734,769
Total Financial		<u>636,741,623</u>	Southern Power Co. 4.15% due 12/01/25	1,400,000	1,453,653
CONSUMER, NON-CYCLICAL - 1.0%			Exelon Generation Company LLC 6.25% due 10/01/39	670,000	<u>743,568</u>
Mondelez International, Inc. 3.00% due 05/07/20	32,300,000	32,374,839	Total Utilities		<u>34,241,905</u>
Allergan Funding SCS 3.00% due 03/12/20	29,600,000	29,582,161	TECHNOLOGY - 0.3%		
BAT International Finance plc 2.75% due 06/15/20 ⁸	23,060,000	22,971,454	Broadcom Corporation / Broadcom Cayman Finance Ltd. 2.38% due 01/15/20	26,890,000	26,746,145
Cigna Corp. 3.20% due 09/17/20 ⁸	13,230,000	13,301,315	Fiserv, Inc. 2.70% due 06/01/20	2,230,000	2,227,410
2.96% (3 Month USD LIBOR + 0.35%) due 03/17/20 ^{5,8}	9,175,000	9,166,786	Citrix Systems, Inc. 4.50% due 12/01/27	1,700,000	<u>1,672,857</u>
Constellation Brands, Inc. 2.25% due 11/06/20	7,530,000	7,455,106	Total Technology		<u>30,646,412</u>
BAT Capital Corp. 2.30% due 08/14/20	3,250,000	3,216,699	BASIC MATERIALS - 0.2%		
Reynolds American, Inc. 6.88% due 05/01/20	2,890,000	3,007,258	Yamana Gold, Inc. 4.95% due 07/15/24	18,972,000	19,500,750
Cardinal Health, Inc. 4.50% due 11/15/44	2,020,000	1,830,291	Southern Copper Corp. 7.50% due 07/27/35	1,140,000	1,433,208
Philip Morris International, Inc. 6.38% due 05/16/38	1,430,000	1,770,573	Eldorado Gold Corp. 6.13% due 12/15/20 ⁸	77,000	<u>75,360</u>
AmerisourceBergen Corp. 4.25% due 03/01/45	1,950,000	<u>1,762,466</u>	Total Basic Materials		<u>21,009,318</u>
Total Consumer, Non-cyclical		<u>126,438,948</u>	INDUSTRIAL - 0.2%		
UTILITIES - 0.3%			Aviation Capital Group LLC 7.13% due 10/15/20 ⁸	7,940,000	8,379,899
NextEra Energy Capital Holdings, Inc. 3.06% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁵	30,310,000	30,309,915	Agnico-Eagle Mines Ltd. 4.84% due 06/30/26 ^{†††}	6,000,000	6,176,249
			Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ¹³	2,256,124	2,071,844
			CRH America, Inc. 3.88% due 05/18/25 ⁸	1,410,000	1,414,012

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Oshkosh Corp.			due 03/15/30 ^{6,11}	12,050,000	\$ 8,688,107
4.60% due 05/15/28	1,380,000	\$ 1,401,832	due 07/15/30 ^{6,11}	8,600,000	6,139,234
Vulcan Materials Co.			due 01/15/31 ^{6,11}	7,750,000	5,437,824
3.21% (3 Month USD			due 09/15/30 ^{6,11}	2,906,000	2,064,192
LIBOR + 0.60%)			due 07/15/31 ^{6,11}	1,800,000	1,235,139
due 06/15/20 ⁵	895,000	<u>893,724</u>	due 01/15/30 ^{6,11}	1,050,000	760,832
Total Industrial		<u>20,337,560</u>	Residual Funding		
CONSUMER, CYCLICAL - 0.0%			Corporation		
Hasbro, Inc.			Principal		
6.35% due 03/15/40	1,500,000	1,654,628	due 04/15/30 ^{11,16}	98,239,000	71,454,132
HP Communities LLC			due 01/15/30 ^{11,16}	22,264,000	16,310,893
5.86% due 09/15/53 ⁸	1,420,000	1,633,866	Tennessee Valley		
Lear Corp.			Authority		
3.80% due 09/15/27	1,480,000	1,418,109	4.25% due 09/15/65	32,550,000	38,773,938
Northern Group			5.38% due 04/01/56	8,360,000	11,843,198
Housing LLC			due 01/15/38 ^{6,11}	15,800,000	8,354,136
6.80% due 08/15/53 ⁸	1,037,000	<u>1,277,995</u>	due 09/15/53 ^{6,11}	1,612,000	485,506
Total Consumer, Cyclical		<u>5,984,598</u>	due 09/15/55 ^{6,11}	1,612,000	453,050
COMMUNICATIONS - 0.0%			due 09/15/56 ^{6,11}	1,612,000	437,714
Juniper Networks, Inc.			due 03/15/57 ^{6,11}	1,612,000	429,740
5.95% due 03/15/41	1,690,000	1,751,350	due 09/15/57 ^{6,11}	1,612,000	422,746
Alibaba Group			due 09/15/58 ^{6,11}	1,612,000	408,001
Holding Ltd.			due 03/15/59 ^{6,11}	1,612,000	401,248
3.40% due 12/06/27	1,490,000	1,461,046	due 09/15/59 ^{6,11}	1,612,000	393,983
Motorola Solutions,			due 09/15/60 ^{6,11}	1,612,000	380,495
Inc.			due 09/15/54 ^{6,11}	1,020,000	296,926
5.50% due 09/01/44	360,000	<u>350,273</u>	due 03/15/61 ^{6,11}	1,020,000	237,200
Total Communications		<u>3,562,669</u>	due 09/15/61 ^{6,11}	1,020,000	233,231
Total Corporate Bonds			due 09/15/62 ^{6,11}	1,020,000	224,589
(Cost \$876,152,385)		<u>878,963,033</u>	due 03/15/63 ^{6,11}	1,020,000	221,582
FEDERAL AGENCY BONDS^{††} - 4.4%			due 09/15/63 ^{6,11}	1,020,000	217,539
Fannie Mae			due 09/15/64 ^{6,11}	1,020,000	210,068
Principal Strips			due 03/15/65 ^{6,11}	1,020,000	206,640
due 05/15/30 ^{11,16}	86,472,000	62,030,468	due 09/15/65 ^{6,11}	1,020,000	202,986
due 01/15/30 ^{11,16}	75,565,000	54,832,685	Fannie Mae		
due 07/15/37 ^{11,16}	86,350,000	46,943,671	Interest Strips		
due 11/15/30 ^{11,16}	37,570,000	26,418,547	due 01/15/32 ^{6,11}	9,413,000	6,344,869
due 08/06/38 ^{11,16}	2,250,000	1,174,568	due 01/15/30 ^{6,11}	5,900,000	4,281,252
Freddie Mac			due 07/15/32 ^{6,11}	3,963,000	2,627,680
Coupon Strips			due 01/15/35 ^{6,11}	2,250,000	1,349,647
due 07/15/32 ^{6,11}	123,250,000	81,735,398	due 02/06/33 ^{6,11}	1,456,000	945,178
due 03/15/31 ^{6,11}	84,457,000	58,710,105	due 01/15/33 ^{6,11}	1,450,000	942,998
			Freddie Mac		
			due 01/02/34 ¹¹	18,000,000	11,223,667

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
1.25% due 10/02/19	2,500,000	\$ 2,484,824	JBS USA Lux SA		
Total Federal Agency Bonds			4.98% (1 Month USD		
(Cost \$521,701,228)		<u>538,970,426</u>	LIBOR + 2.50%,		
			Rate Floor: 3.25%)		
			due 10/30/22	1,553,177	\$ 1,540,953
SENIOR FLOATING RATE INTERESTS ††:5 - 0.7%			Total Consumer, Non-cyclical		<u>13,425,689</u>
TECHNOLOGY - 0.4%			INDUSTRIAL - 0.1%		
Misys Ltd.			Hayward Industries,		
6.10% (3 Month USD			Inc.		
LIBOR + 3.50%,			6.00% (1 Month		
Rate Floor: 4.50%)			USD LIBOR +		
due 06/13/24	28,806,827	27,744,719	3.50%, Rate		
Epicor Software			Floor: 3.50%)		
5.75% (1 Month USD			due 08/05/24	5,171,250	5,064,619
LIBOR + 3.25%,			VC GB Holdings, Inc.		
Rate Floor: 4.25%)			5.50% (1 Month		
due 06/01/22	20,451,815	20,192,896	USD LIBOR +		
Aspect Software, Inc.			3.00%, Rate		
7.74% (3 Month			Floor: 4.00%)		
USD LIBOR +			due 02/28/24	2,280,826	2,229,507
5.00%, Rate			Hillman Group, Inc.		
Floor: 6.00%)			6.50% (1 Month		
due 01/15/24	9,881	<u>7,894</u>	USD LIBOR +		
Total Technology		<u>47,945,509</u>	4.00%, Rate		
CONSUMER, NON-CYCLICAL - 0.1%			Floor: 4.00%)		
Diamond (BC) B.V.			due 05/30/25	992,500	945,356
5.74% (3 Month USD			Engineered Machinery		
LIBOR + 3.00%,			Holdings, Inc.		
Rate Floor: 3.00%)			5.85% (3 Month USD		
due 09/06/24	7,208,750	6,911,389	LIBOR + 3.25%,		
Albertson's LLC			Rate Floor: 4.25%)		
5.61% (3 Month USD			due 07/19/24	584,791	563,592
LIBOR + 3.00%,			CHI Overhead		
Rate Floor: 3.75%)			Doors, Inc.		
due 12/21/22	2,707,814	2,684,500	5.75% (1 Month USD		
Packaging			LIBOR + 3.25%,		
Coordinators			Rate Floor: 4.25%)		
Midco, Inc.			due 07/29/22	488,400	482,295
6.61% (3 Month USD			Wencor Group		
LIBOR + 4.00%,			6.10% (3 Month USD		
Rate Floor: 5.00%)			LIBOR + 3.50%,		
due 06/30/23	2,306,143	2,288,847	Rate Floor: 4.50%)		
			due 06/19/21	286,877	279,705

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
USIC Holding, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	156,477	\$ 152,239	BASIC MATERIALS - 0.0%		
API Heat Transfer 8.60% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/01/24	39,762	35,588	Road Infrastructure Investment 6.24% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/23	4,350,242	\$ 3,817,338
8.60% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 10/02/23	7,094	<u>6,385</u>	COMMUNICATIONS - 0.0%		
Total Industrial		<u>9,759,286</u>	Internet Brands, Inc. 6.24% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	3,428,546	<u>3,377,152</u>
CONSUMER, CYCLICAL - 0.1%			FINANCIAL - 0.0%		
Leslie's Poolmart, Inc. 6.08% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,115,317	3,977,289	USI, Inc. 5.60% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	2,018,177	<u>1,954,261</u>
Acosta, Inc. 6.38% ((1 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%), Rate Floor: 4.25%) due 09/26/19	970,626	446,488	Total Senior Floating Rate Interests (Cost \$88,314,683)		<u>84,985,063</u>
6.07% ((3 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%), Rate Floor: 3.25%) due 09/26/19	613,155	<u>282,051</u>	MUNICIPAL BONDS^{††} - 0.5%		
Total Consumer, Cyclical		<u>4,705,828</u>	CALIFORNIA - 0.3%		
			Poway Unified School District General Obligation Unlimited due 08/01/40 ¹¹	10,000,000	4,785,100
			due 08/01/38 ¹¹	8,460,000	4,405,122
			Newport Mesa Unified School District General Obligation Unlimited due 08/01/45 ¹¹	8,565,000	3,135,646
			due 08/01/39 ¹¹	4,000,000	1,905,120
			due 08/01/40 ¹¹	2,500,000	1,138,250
			due 08/01/38 ¹¹	2,000,000	1,081,780
			due 08/01/41 ¹¹	2,000,000	869,320
			due 08/01/43 ¹¹	1,900,000	757,378

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
San Diego Unified School District General Obligation Unlimited due 07/01/39 ¹¹	7,150,000	\$ 3,707,990	Wiseburn School District General Obligation Unlimited due 08/01/34 ¹¹	900,000	\$ 546,003
due 07/01/46 ¹¹	2,200,000	860,068	Santa Ana Unified School District General Obligation Unlimited due 08/01/35 ¹¹	700,000	413,777
due 07/01/43 ¹¹	1,350,000	598,604	Total California		<u>41,916,569</u>
Cypress School District General Obligation Unlimited due 08/01/48 ¹¹	14,450,000	4,313,181	ILLINOIS - 0.1%		
Beverly Hills Unified School District California General Obligation Unlimited due 08/01/34 ¹¹	5,295,000	3,280,994	State of Illinois General Obligation Unlimited 5.65% due 12/01/38	5,350,000	5,969,049
Placentia-Yorba Linda Unified School District General Obligation Unlimited due 08/01/41 ¹¹	5,325,000	2,415,899	6.63% due 02/01/35	1,820,000	2,167,620
San Bernardino Community College District General Obligation Unlimited due 08/01/44 ¹¹	4,750,000	1,804,905	City of Chicago Illinois General Obligation Unlimited 6.31% due 01/01/44	4,500,000	5,406,840
Hanford Joint Union High School District General Obligation Unlimited due 08/01/41 ¹¹	4,125,000	1,616,422	Total Illinois		<u>13,543,509</u>
Upland Unified School District General Obligation Unlimited due 08/01/50 ¹¹	5,040,000	1,546,574	TEXAS - 0.1%		
Antelope Valley Community College District General Obligation Unlimited due 08/01/36 ¹¹	2,800,000	1,428,140	Wylie Independent School District General Obligation Unlimited due 08/15/46 ¹¹	10,000,000	3,427,600
San Marcos Unified School District General Obligation Unlimited due 08/01/47 ¹¹	3,600,000	1,306,296	due 08/15/43 ¹¹	4,000,000	1,567,440
			Harris County-Houston Sports Authority Revenue Bonds due 11/15/45 ¹¹	2,850,000	940,101
			due 11/15/41 ¹¹	1,500,000	604,500
			Total Texas		<u>6,539,641</u>
			OREGON - 0.0%		
			Washington & Multnomah Counties School District No. 48J Beaverton General Obligation Unlimited due 06/15/33 ¹¹	3,850,000	2,312,002

TOTAL RETURN BOND FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FLORIDA - 0.0%			UnitedHealth		
County of Miami-			Group, Inc.		
Dade Florida			2.60% due		
Revenue Bonds			04/29/19 ^{8,9}	19,750,000	\$ 19,710,061
due 10/01/41 ¹¹	4,100,000	\$ 1,752,094	E.I. du Pont de		
			Nemours & Co.		
			2.76% due		
			04/16/19 ^{8,9}	15,000,000	14,980,058
PENNSYLVANIA - 0.0%			Rogers		
Pennsylvania Economic			Communications,		
Development			Inc.		
Financing Authority			2.70% due		
Revenue Bonds			04/16/19 ^{8,9}	10,000,000	9,988,542
due 01/01/41 ¹¹	995,000	440,128	Keurig Dr Pepper, Inc.		
due 01/01/37 ¹¹	570,000	299,581	2.68% due		
Total Pennsylvania		739,709	05/06/19 ^{8,9}	1,925,000	1,919,984
Total Municipal Bonds		66,803,524	Walmart, Inc.		
(Cost \$61,695,564)			2.44% due		
			04/15/19 ^{8,9}	500,000	499,526
			Total Commercial Paper		
			(Cost \$221,698,836)		221,746,893
			Total Investments - 102.1%		
			(Cost \$12,483,853,756)		\$12,532,252,384
			Other Assets & Liabilities, net - (2.1)%		(255,959,082)
			Total Net Assets - 100.0%		\$12,276,293,302
COMMERCIAL PAPER^{††} - 1.8%					
Mondelez					
International, Inc.					
3.05% due					
04/08/19 ^{8,9}	25,000,000	24,981,548			
3.00% due					
04/11/19 ^{8,9}	25,000,000	24,975,941			
3.00% due					
04/12/19 ^{8,9}	25,000,000	24,974,061			
2.82% due					
06/14/19 ^{8,9}	325,000	323,030			
Walgreens Boots					
Alliance, Inc.					
3.28% due 07/15/19 ⁹	50,000,000	49,566,500			
3.28% due 07/22/19 ⁹	10,000,000	9,907,297			
Fidelity National					
Information					
Services, Inc.					
2.71% due					
04/08/19 ^{8,9}	20,000,000	19,989,461			
Astrazeneca plc					
2.95% due					
05/15/19 ^{8,9}	20,000,000	19,930,884			

TOTAL RETURN BOND FUND

Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Exchange	Index	Protection		Maturity Date	Notional Amount
			Premium Rate	Payment Frequency		
Bank of America, N.A.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$1,801,020,000
Counterparty				Value	Upfront Premiums Received	Unrealized Depreciation**
Bank of America, N.A.				\$ (34,925,452)	\$ (20,079,412)	\$ (14,846,040)

OTC Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Index	Protection		Maturity Date	Notional Amount	
		Premium Rate	Payment Frequency			
Morgan Stanley Capital Services LLC	CDX.NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	\$ 106,080,000	
Goldman Sachs International	CDX.NA.IG.31 7-15%	1.00%	Quarterly	12/20/23	241,590,000	
Counterparty				Value	Upfront Premiums Received	Unrealized Depreciation
Morgan Stanley Capital Services LLC				\$ (1,510,617)	\$ (22,271)	\$ (1,488,346)
Goldman Sachs International				(3,440,326)	(384,708)	(3,055,618)
				\$ (4,950,943)	\$ (406,979)	\$ (4,543,964)

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	2.92%	Quarterly	01/31/20	14,106,000
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	24,186,000
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20	153,969,000
Counterparty					Value	Upfront Premiums Paid	Unrealized Depreciation**
BofA Merrill Lynch					\$ (28,776)	\$ 249	\$ (29,025)
BofA Merrill Lynch					(36,956)	238	(37,194)
BofA Merrill Lynch					(46,678)	262	(46,940)
BofA Merrill Lynch					(240,247)	368	(240,615)
					\$ (352,657)	\$ 1,117	\$ (353,774)

TOTAL RETURN BOND FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	156,310,000	EUR	05/17/19	\$ 179,450,608	\$ 176,054,729	\$ 3,395,879
Goldman Sachs International	239,000,000	BRL	07/01/19	63,427,191	60,717,688	2,709,503
Bank of America, N.A.	16,380,000,000	JPY	01/21/20	153,969,074	151,300,225	2,668,849
Citibank N.A., New York	242,700,000	BRL	07/01/19	64,181,729	61,657,669	2,524,060
Citibank N.A., New York	647,630,000	BRL	04/01/19	167,289,134	165,566,520	1,722,614
Goldman Sachs International	106,564,000	EUR	05/10/19	121,258,197	119,950,010	1,308,187
Morgan Stanley Capital Services LLC	7,734,000,000	JPY	04/08/19	71,056,802	69,826,852	1,229,950
JPMorgan Chase Bank, N.A.	58,727,000	EUR	05/10/19	67,288,129	66,103,978	1,184,151
Bank of America, N.A.	55,605,000	EUR	04/05/19	63,539,889	62,402,275	1,137,614
JPMorgan Chase Bank, N.A.	59,453,000	CAD	05/02/19	45,379,213	44,537,151	842,062
Goldman Sachs International	78,243,000	CAD	05/01/19	59,422,656	58,611,519	811,137
Bank of America, N.A.	45,400,000	EUR	05/10/19	51,844,530	51,102,910	741,620
JPMorgan Chase Bank, N.A.	264,300,000	BRL	10/01/19	67,277,587	66,600,935	676,652
Citibank N.A., New York	48,612,000	EUR	05/17/19	55,358,229	54,752,559	605,670
Goldman Sachs International	54,341,000	CAD	05/08/19	41,287,439	40,713,930	573,509
Goldman Sachs International	46,300,000	CAD	05/16/19	35,251,846	34,696,476	555,370
Goldman Sachs International	3,783,000,000	JPY	04/08/19	34,603,025	34,155,027	447,998
Morgan Stanley Capital Services LLC	1,426,850,000	JPY	04/04/19	13,288,475	12,877,721	410,754
Goldman Sachs International	3,371,000,000	JPY	04/10/19	30,836,501	30,440,781	395,720
Bank of America, N.A.	525,000,000	CZK	04/11/19	23,189,046	22,831,708	357,338
Bank of America, N.A.	20,692,000	CAD	05/01/19	15,834,887	15,500,295	334,592
Barclays Bank plc	118,000,000	DKK	06/03/19	18,165,444	17,834,140	331,304
JPMorgan Chase Bank, N.A.	46,000,000	CAD	04/18/19	34,764,339	34,446,881	317,458
Goldman Sachs International	22,311,000	CAD	05/07/19	17,021,618	16,715,652	305,966
Barclays Bank plc	43,250,000	CAD	04/24/19	32,685,317	32,392,562	292,755
Bank of America, N.A.	45,350,000	CAD	05/15/19	34,270,644	33,983,691	286,953
JPMorgan Chase Bank, N.A.	21,380,000	CAD	05/03/19	16,299,993	16,016,495	283,498
JPMorgan Chase Bank, N.A.	32,800,000	CAD	05/09/19	24,812,431	24,575,387	237,044
Goldman Sachs International	17,443,000	CAD	05/03/19	13,303,386	13,067,153	236,233
Bank of America, N.A.	49,000,000	CAD	04/17/19	36,928,318	36,692,472	235,846
Goldman Sachs International	4,803,000,000	JPY	05/28/19	43,714,902	43,536,073	178,829
Goldman Sachs International	7,230,000	GBP	04/01/19	9,591,961	9,416,637	175,324
Barclays Bank plc	21,825,000	CAD	04/17/19	16,512,825	16,343,127	169,698
JPMorgan Chase Bank, N.A.	21,640,000	CAD	05/14/19	16,381,653	16,215,838	165,815
Morgan Stanley Capital Services LLC	6,784,100,000	JPY	05/28/19	61,637,775	61,493,457	144,318
Barclays Bank plc	21,325,000	CAD	05/09/19	16,106,751	15,977,748	129,003
Barclays Bank plc	14,800,000	CAD	04/18/19	11,194,566	11,082,909	111,657
JPMorgan Chase Bank, N.A.	8,780,000	CAD	05/16/19	6,686,187	6,579,591	106,596
Bank of America, N.A.	17,900,000	CAD	05/09/19	13,518,106	13,411,568	106,538
Morgan Stanley Capital Services LLC	8,780,000	CAD	05/14/19	6,681,183	6,579,254	101,929
Goldman Sachs International	65,776,000	CAD	04/24/19	49,358,777	49,263,657	95,120

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 March 31, 2019. The total market value of fair valued securities amounts to \$21,964,417, (cost \$21,400,360) or 0.2% of total net assets.

² Affiliated issuer.

³ Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

⁴ Rate indicated is the 7-day yield as of March 31, 2019.

⁵ Variable rate security. Rate indicated is the rate effective at March 31, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁶ Security is 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 March 31, 2019.

⁸ 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 \$2,967,953,270 (cost \$2,968,429,120), or 24.2% of total net assets.

⁹ Rate indicated is the effective yield at the time of purchase.

¹⁰ Face amount of security is adjusted for inflation.

¹¹ Zero coupon rate security.

¹² Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹³ 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 \$48,357,080 (cost \$49,075,814), or 0.4% of total net assets.

¹⁴ Security is in default of interest and/or principal obligations.

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

¹⁶ Security is a principal-only strip.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.IG.31 Index — Credit Default Swap North American Investment Grade Series 31 Index

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

TOTAL RETURN BOND FUND

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